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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/12/2021 TO 31/12/2021

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
2021/12/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	2025	03/02/2022		Bond Future	155.3275	155.3275	155.4008	155.4008	0.047	0.0000	0.0000	5,554
2021/12/31	2025	05/05/2022		Bond Future	157.1961	157.1961	157.2695	157.2695	0.047	0.0000	0.0000	164
2021/12/31	2025	04/08/2022		Bond Future	157.5315	157.5315	157.6057	157.6057	0.047	0.0000	0.0000	0
2021/12/31	2025	03/11/2022		Bond Future	159.5159	159.5159	159.5908	159.5908	0.047	0.0000	0.0000	0
2021/12/31	2029	03/02/2022		Bond Future	114.1269	114.1269	114.1328	114.1328	0.005	0.0000	0.0000	3,872
2021/12/31	2029	05/05/2022		Bond Future	114.2988	114.2988	114.3042	114.3042	0.005	0.0000	0.0000	591
2021/12/31	2029	04/08/2022		Bond Future	115.7158	115.7158	115.7212	115.7212	0.005	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/31	2029	03/11/2022			Bond Future	115.9487	115.9487	115.9541	115.9541	0.005	0.0000	0.0000	0
2021/12/31	2030	03/02/2022	8.39	Put	Bond Future	6,074.8500	6.0749	5,586.0900	5.5861	(8.046)	0	0	0
2021/12/31	2030	03/02/2022	8.39	Call	Bond Future	7.2700	0.0073	9.5400	0.0095	31.224	0	0	101
2021/12/31	2030	03/02/2022	9.10	Put	Bond Future	2,457.3500	2.4574	2,045.1300	2.0451	(16.775)	0	0	0
2021/12/31	2030	03/02/2022	9.10	Call	Bond Future	299.2800	0.2993	378.0900	0.3781	26.333	0	0	0
2021/12/31	2030	03/02/2022	8.85	Put	Bond Future	3,613.5200	3.6135	3,152.1800	3.1522	(12.767)	0	0	0
2021/12/31	2030	03/02/2022	8.85	Call	Bond Future	101.9500	0.1020	131.6400	0.1316	29.122	0	0	1,000
2021/12/31	2030	03/02/2022	8.80	Put	Bond Future	3,865.0800	3.8651	3,397.7400	3.3977	(12.091)	0	0	0
2021/12/31	2030	03/02/2022	9.40	Put	Bond Future	1,369.5400	1.3695	1,058.3700	1.0584	(22.721)	0	0	0
2021/12/31	2030	03/02/2022	9.40	Call	Bond Future	803.4300	0.8034	983.2900	0.9833	22.387	0	0	0
2021/12/31	2030	03/02/2022	9.35	Put	Bond Future	1,525.4700	1.5255	1,195.2500	1.1953	(21.647)	0	0	101
2021/12/31	2030	03/02/2022	9.35	Call	Bond Future	696.4400	0.6964	857.2500	0.8572	23.090	0	0	0
2021/12/31	2030	03/02/2022	9.20	Put	Bond Future	2,055.3400	2.0553	1,672.7200	1.6727	(18.616)	0	0	0
2021/12/31	2030	03/02/2022	9.20	Call	Bond Future	431.7900	0.4318	540.2000	0.5402	25.107	0	0	950
2021/12/31	2030	03/02/2022	9.45	Put	Bond Future	1,224.3600	1.2244	932.7000	0.9327	(23.821)	0	0	0
2021/12/31	2030	03/02/2022	9.45	Call	Bond Future	920.2200	0.9202	1,119.5900	1.1196	21.665	0	0	0
2021/12/31	2030	03/02/2022	9.80	Put	Bond Future	499.1500	0.4991	340.2100	0.3402	(31.842)	0	0	0
2021/12/31	2030	03/02/2022	9.80	Call	Bond Future	2,002.3600	2.0024	2,334.4500	2.3344	16.585	0	0	950
2021/12/31	2030	03/02/2022	9.90	Put	Bond Future	375.2000	0.3752	247.4600	0.2475	(34.046)	0	0	8,000
2021/12/31	2030	03/02/2022			Bond Future	9.5083	91.8703	9.4143	92.3613	(0.988)	0.0000	0.0000	82,785
2021/12/31	2030	03/02/2022	8.80	Call	Bond Future	79.8300	0.0798	103.5200	0.1035	29.676	0	0	0
2021/12/31	2030	03/02/2022	9.44	Put	Bond Future	1,252.4900	1.2525	956.9500	0.9569	(23.596)	0	0	0
2021/12/31	2030	03/02/2022	9.44	Call	Bond Future	896.0300	0.8960	1,091.5200	1.0915	21.817	0	0	0
2021/12/31	2030	03/02/2022	9.43	Put	Bond Future	1,281.1600	1.2812	981.6300	0.9816	(23.380)	0	0	0
2021/12/31	2030	03/02/2022	9.43	Call	Bond Future	872.3500	0.8723	1,063.8500	1.0639	21.952	0	0	0
2021/12/31	2030	03/02/2022	9.78	Put	Bond Future	527.5800	0.5276	361.9900	0.3620	(31.387)	0	0	101
2021/12/31	2030	03/02/2022	9.78	Call	Bond Future	1,928.7400	1.9287	2,254.1800	2.2542	16.873	0	0	0
2021/12/31	2030	03/02/2022	9.60	Put	Bond Future	853.3800	0.8534	621.0600	0.6211	(27.224)	0	0	0
2021/12/31	2030	03/02/2022	9.60	Call	Bond Future	1,329.4400	1.3294	1,588.1500	1.5881	19.460	0	0	1,000
2021/12/31	2030	03/02/2022	10.85	Put	Bond Future	13.9200	0.0139	6.4000	0.0064	(54.023)	0	0	1,000
2021/12/31	2030	03/02/2022	10.85	Call	Bond Future	6,672.5300	6.6725	7,156.0400	7.1560	7.246	0	0	0
2021/12/31	2030	03/02/2022	9.90	Call	Bond Future	2,386.4200	2.3864	2,749.7100	2.7497	15.223	0	0	0
2021/12/31	2030	05/05/2022	8.14	Call	Bond Future	82.0200	0.0820	98.5600	0.0986	20.166	0	0	1,800
2021/12/31	2030	05/05/2022	8.14	Put	Bond Future	8,505.4200	8.5054	8,025.6200	8.0256	(5.641)	0	0	0
2021/12/31	2030	05/05/2022	8.47	Call	Bond Future	181.3100	0.1813	215.4900	0.2155	18.852	0	0	1,073
2021/12/31	2030	05/05/2022	10.21	Call	Bond Future	3,526.4000	3.5264	3,784.5200	3.7845	7.320	0	0	0
2021/12/31	2030	05/05/2022	10.21	Put	Bond Future	1,118.9900	1.1190	880.7700	0.8808	(21.289)	0	0	0
2021/12/31	2030	05/05/2022	9.95	Call	Bond Future	2,672.2400	2.6722	2,887.7500	2.8877	8.065	0	0	0
2021/12/31	2030	05/05/2022	8.89	Put	Bond Future	4,813.5400	4.8135	4,357.7900	4.3578	(9.468)	0	0	0
2021/12/31	2030	05/05/2022	8.81	Put	Bond Future	5,160.8500	5.1609	4,697.0400	4.6970	(8.987)	0	0	0
2021/12/31	2030	05/05/2022			Bond Future	9.7229	92.9532	9.6246	93.4496	(1.012)	0.0000	0.0000	14,763
2021/12/31	2030	05/05/2022	7.73	Call	Bond Future	27.2900	0.0273	33.0700	0.0331	21.180	0	0	200
2021/12/31	2030	05/05/2022	7.73	Put	Bond Future	10,792.0200	10.7920	10,301.4600	10.3015	(4.546)	0	0	0
2021/12/31	2030	05/05/2022	8.47	Put	Bond Future	6,769.4900	6.7695	6,307.3300	6.3073	(6.827)	0	0	0
2021/12/31	2030	05/05/2022	11.04	Call	Bond Future	6,708.2600	6.7083	7,097.1900	7.0972	5.798	0	0	0
2021/12/31	2030	05/05/2022	11.04	Put	Bond Future	383.5700	0.3836	276.1600	0.2762	(28.003)	0	0	1,800
2021/12/31	2030	05/05/2022	9.95	Put	Bond Future	1,539.6500	1.5397	1,258.8200	1.2588	(18.240)	0	0	1,073

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2021/12/31	2030	05/05/2022	10.19	Call	Bond Future	3,457.3600	3.4574	3,712.2600	3.7123	7.373	0	0	0
2021/12/31	2030	05/05/2022	10.19	Put	Bond Future	1,147.1800	1.1472	905.7400	0.9057	(21.046)	0	0	0
2021/12/31	2030	05/05/2022	10.20	Call	Bond Future	3,491.8200	3.4918	3,748.3300	3.7483	7.346	0	0	0
2021/12/31	2030	05/05/2022	10.20	Put	Bond Future	1,133.0100	1.1330	893.1800	0.8932	(21.168)	0	0	200
2021/12/31	2030	05/05/2022	8.89	Call	Bond Future	499.4500	0.4995	540.0400	0.5400	8.127	0	0	1,800
2021/12/31	2030	05/05/2022	9.35	Call	Bond Future	1,180.0300	1.1800	1,288.6900	1.2887	9.208	0	0	0
2021/12/31	2030	05/05/2022	9.35	Put	Bond Future	3,080.1600	3.0802	2,692.4800	2.6925	(12.586)	0	0	1,073
2021/12/31	2030	05/05/2022	8.81	Call	Bond Future	418.8300	0.4188	451.3600	0.4514	7.767	0	0	200
2021/12/31	2030	04/08/2022	9.56	Call	Bond Future	1,684.0700	1.6841	1,787.9400	1.7879	6.168	0	0	0
2021/12/31	2030	04/08/2022	9.56	Put	Bond Future	3,622.4900	3.6225	3,223.9100	3.2239	(11.003)	0	0	0
2021/12/31	2030	04/08/2022	10.95	Call	Bond Future	5,714.3700	5.7144	6,003.8000	6.0038	5.065	0	0	0
2021/12/31	2030	04/08/2022	10.95	Put	Bond Future	1,051.7100	1.0517	838.6900	0.8387	(20.255)	0	0	800
2021/12/31	2030	04/08/2022			Bond Future	9.9546	90.0302	9.8513	90.5327	(1.038)	0.0000	0.0000	0
2021/12/31	2030	04/08/2022	9.05	Call	Bond Future	847.2200	0.8472	888.4500	0.8884	4.867	0	0	800
2021/12/31	2030	04/08/2022	9.05	Put	Bond Future	5,370.1900	5.3702	4,908.9700	4.9090	(8.589)	0	0	0
2021/12/31	2030	04/08/2022	9.54	Call	Bond Future	1,644.8600	1.6449	1,745.1700	1.7452	6.098	0	0	0
2021/12/31	2030	04/08/2022	9.54	Put	Bond Future	3,682.9300	3.6829	3,280.7900	3.2808	(10.919)	0	0	0
2021/12/31	2030	04/08/2022	9.55	Call	Bond Future	1,664.5300	1.6645	1,766.4800	1.7665	6.125	0	0	0
2021/12/31	2030	04/08/2022	9.55	Put	Bond Future	3,652.7600	3.6528	3,252.2600	3.2523	(10.964)	0	0	0
2021/12/31	2030	04/08/2022	8.30	Call	Bond Future	249.8600	0.2499	278.9100	0.2789	11.627	0	0	800
2021/12/31	2030	04/08/2022	8.30	Put	Bond Future	8,743.2700	8.7433	8,269.8700	8.2699	(5.414)	0	0	0
2021/12/31	2030	03/11/2022	10.10	Call	Bond Future	2,819.5300	2.8195	2,965.6600	2.9657	5.183	0	0	0
2021/12/31	2030	03/11/2022	10.10	Put	Bond Future	3,183.8700	3.1839	2,821.7100	2.8217	(11.375)	0	0	0
2021/12/31	2030	03/11/2022			Bond Future	10.1777	91.1927	10.0694	91.7010	(1.064)	0.0000	0.0000	0
2021/12/31	2030	03/11/2022	10.09	Call	Bond Future	2,795.7600	2.7958	2,940.9100	2.9409	5.192	0	0	0
2021/12/31	2030	03/11/2022	10.09	Put	Bond Future	3,207.1100	3.2071	2,843.9700	2.8440	(11.323)	0	0	0
2021/12/31	2030	03/11/2022	10.08	Call	Bond Future	2,772.4200	2.7724	2,916.2700	2.9163	5.189	0	0	0
2021/12/31	2030	03/11/2022	10.08	Put	Bond Future	3,230.8100	3.2308	2,866.3700	2.8664	(11.280)	0	0	0
2021/12/31	2032	03/02/2022	11.13	Put	Bond Future	35.8300	0.0358	16.4100	0.0164	(54.200)	0	0	210
2021/12/31	2032	03/02/2022	11.13	Call	Bond Future	6,496.8600	6.4969	7,026.1700	7.0262	8.147	0	0	0
2021/12/31	2032	03/02/2022	8.91	Put	Bond Future	6,454.0000	6.4540	5,907.8300	5.9078	(8.463)	0	0	0
2021/12/31	2032	03/02/2022	9.67	Call	Bond Future	513.0600	0.5131	611.7700	0.6118	19.239	0	0	0
2021/12/31	2032	03/02/2022	9.58	Put	Bond Future	2,654.2600	2.6543	2,172.2100	2.1722	(18.161)	0	0	0
2021/12/31	2032	03/02/2022	9.58	Call	Bond Future	372.0200	0.3720	438.7000	0.4387	17.924	0	0	400
2021/12/31	2032	03/02/2022	9.90	Put	Bond Future	1,405.7800	1.4058	1,051.0600	1.0511	(25.233)	0	0	900
2021/12/31	2032	03/02/2022	9.81	Put	Bond Future	1,707.5900	1.7076	1,314.6100	1.3146	(23.014)	0	0	198
2021/12/31	2032	03/02/2022	9.81	Call	Bond Future	798.5700	0.7986	954.3200	0.9543	19.504	0	0	0
2021/12/31	2032	03/02/2022	10.42	Put	Bond Future	375.8400	0.3758	224.2800	0.2243	(40.326)	0	0	0
2021/12/31	2032	03/02/2022	10.42	Call	Bond Future	2,977.9000	2.9779	3,375.0700	3.3751	13.337	0	0	0
2021/12/31	2032	03/02/2022	10.35	Put	Bond Future	457.0700	0.4571	281.0400	0.2810	(38.513)	0	0	400
2021/12/31	2032	03/02/2022	10.45	Put	Bond Future	345.1100	0.3451	203.2500	0.2032	(41.106)	0	0	198
2021/12/31	2032	03/02/2022	10.43	Put	Bond Future	365.3100	0.3653	217.0200	0.2170	(40.593)	0	0	0
2021/12/31	2032	03/02/2022	10.43	Call	Bond Future	3,023.3900	3.0234	3,423.8300	3.4238	13.245	0	0	0
2021/12/31	2032	03/02/2022	10.66	Put	Bond Future	185.3000	0.1853	99.1900	0.0992	(46.471)	0	0	97
2021/12/31	2032	03/02/2022	10.66	Call	Bond Future	4,118.4500	4.1185	4,581.0700	4.5811	11.233	0	0	0
2021/12/31	2032	03/02/2022	10.65	Put	Bond Future	190.9900	0.1910	102.7500	0.1028	(46.201)	0	0	0
2021/12/31	2032	03/02/2022	10.65	Call	Bond Future	4,069.2300	4.0692	4,529.7200	4.5297	11.316	0	0	0

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2021/12/31	2032	03/02/2022	10.53	Put	Bond Future	273.5900	0.2736	155.5600	0.1556	(43.141)	0	0	210
2021/12/31	2032	03/02/2022	10.53	Call	Bond Future	3,489.1800	3.4892	3,919.8800	3.9199	12.344	0	0	0
2021/12/31	2032	03/02/2022			Bond Future	9.9648	92.1594	9.8711	92.7082	(0.941)	0.0000	0.0000	123,757
2021/12/31	2032	03/02/2022	10.95	Put	Bond Future	69.9000	0.0699	34.5700	0.0346	(50.544)	0	0	400
2021/12/31	2032	03/02/2022	10.95	Call	Bond Future	5,574.9200	5.5749	6,088.3200	6.0883	9.209	0	0	0
2021/12/31	2032	03/02/2022	10.90	Put	Bond Future	83.5700	0.0836	41.6400	0.0416	(50.174)	0	0	900
2021/12/31	2032	03/02/2022	10.90	Call	Bond Future	5,320.3900	5.3204	5,827.1900	5.8272	9.526	0	0	0
2021/12/31	2032	03/02/2022	9.57	Put	Bond Future	2,700.8800	2.7009	2,215.6700	2.2157	(17.965)	0	0	0
2021/12/31	2032	03/02/2022	9.57	Call	Bond Future	358.3000	0.3583	421.8200	0.4218	17.728	0	0	0
2021/12/31	2032	03/02/2022	9.14	Put	Bond Future	5,031.4200	5.0314	4,491.7500	4.4918	(10.726)	0	0	0
2021/12/31	2032	03/02/2022	9.14	Call	Bond Future	43.5700	0.0436	52.6300	0.0526	20.794	0	0	97
2021/12/31	2032	03/02/2022	8.91	Call	Bond Future	9.5500	0.0096	12.1100	0.0121	26.806	0	0	198
2021/12/31	2032	03/02/2022	9.67	Put	Bond Future	2,254.6600	2.2547	1,804.6400	1.8046	(19.960)	0	0	0
2021/12/31	2032	03/02/2022	9.62	Put	Bond Future	2,472.2300	2.4722	2,003.6700	2.0037	(18.953)	0	0	0
2021/12/31	2032	03/02/2022	9.62	Call	Bond Future	430.8000	0.4308	510.9700	0.5110	18.610	0	0	210
2021/12/31	2032	03/02/2022	10.04	Put	Bond Future	1,015.6100	1.0156	720.9600	0.7210	(29.012)	0	0	0
2021/12/31	2032	03/02/2022	10.04	Call	Bond Future	1,452.4400	1.4524	1,706.5200	1.7065	17.493	0	0	100
2021/12/31	2032	03/02/2022	9.90	Call	Bond Future	1,026.6200	1.0266	1,220.6300	1.2206	18.898	0	0	900
2021/12/31	2032	03/02/2022	10.35	Call	Bond Future	2,665.6400	2.6656	3,038.3400	3.0383	13.982	0	0	0
2021/12/31	2032	03/02/2022	10.14	Put	Bond Future	795.0900	0.7951	539.2400	0.5392	(32.179)	0	0	97
2021/12/31	2032	03/02/2022	10.14	Call	Bond Future	1,808.6900	1.8087	2,101.5700	2.1016	16.193	0	0	0
2021/12/31	2032	03/02/2022	10.45	Call	Bond Future	3,115.0800	3.1151	3,521.9500	3.5219	13.061	0	0	0
2021/12/31	2032	03/02/2022	10.44	Put	Bond Future	355.0400	0.3550	210.0300	0.2100	(40.843)	0	0	0
2021/12/31	2032	03/02/2022	10.44	Call	Bond Future	3,069.0900	3.0691	3,472.8100	3.4728	13.154	0	0	0
2021/12/31	2032	05/05/2022	11.18	Call	Bond Future	6,101.8800	6.1019	6,495.9800	6.4960	6.459	0	0	0
2021/12/31	2032	05/05/2022	11.18	Put	Bond Future	613.5700	0.6136	452.9300	0.4529	(26.181)	0	0	780
2021/12/31	2032	05/05/2022	10.98	Call	Bond Future	5,240.4500	5.2404	5,594.9600	5.5950	6.765	0	0	0
2021/12/31	2032	05/05/2022	10.98	Put	Bond Future	798.6900	0.7987	598.4600	0.5985	(25.070)	0	0	993
2021/12/31	2032	05/05/2022	11.02	Put	Bond Future	758.1600	0.7582	566.0900	0.5661	(25.334)	0	0	0
2021/12/31	2032	05/05/2022	11.03	Call	Bond Future	5,453.2900	5.4533	5,818.0700	5.8181	6.689	0	0	0
2021/12/31	2032	05/05/2022	11.03	Put	Bond Future	748.2300	0.7482	558.2700	0.5583	(25.388)	0	0	0
2021/12/31	2032	05/05/2022	10.29	Put	Bond Future	1,899.7500	1.8997	1,568.7900	1.5688	(17.421)	0	0	0
2021/12/31	2032	05/05/2022			Bond Future	10.1671	89.0992	10.0694	89.6539	(0.961)	0.0000	0.0000	20,406
2021/12/31	2032	05/05/2022	11.04	Call	Bond Future	5,496.0000	5.4960	5,862.7500	5.8627	6.673	0	0	0
2021/12/31	2032	05/05/2022	11.04	Put	Bond Future	738.4200	0.7384	550.4300	0.5504	(25.458)	0	0	0
2021/12/31	2032	05/05/2022	11.02	Call	Bond Future	5,410.6500	5.4107	5,773.3200	5.7733	6.703	0	0	0
2021/12/31	2032	05/05/2022	9.58	Call	Bond Future	838.1400	0.8381	888.0800	0.8881	5.958	0	0	780
2021/12/31	2032	05/05/2022	9.58	Put	Bond Future	4,243.2400	4.2432	3,738.4400	3.7384	(11.897)	0	0	0
2021/12/31	2032	05/05/2022	10.18	Call	Bond Future	2,247.7700	2.2478	2,447.5100	2.4475	8.886	0	0	780
2021/12/31	2032	05/05/2022	10.18	Put	Bond Future	2,174.6800	2.1747	1,819.6800	1.8197	(16.324)	0	0	0
2021/12/31	2032	05/05/2022	10.29	Call	Bond Future	2,591.3400	2.5913	2,815.1200	2.8151	8.636	0	0	993
2021/12/31	2032	04/08/2022	10.22	Call	Bond Future	2,365.1200	2.3651	2,518.9100	2.5189	6.502	0	0	0
2021/12/31	2032	04/08/2022	9.72	Call	Bond Future	1,244.1800	1.2442	1,293.9100	1.2939	3.997	0	0	800
2021/12/31	2032	04/08/2022	9.72	Put	Bond Future	4,953.0300	4.9530	4,441.2400	4.4412	(10.333)	0	0	0
2021/12/31	2032	04/08/2022	10.20	Put	Bond Future	3,295.8000	3.2958	2,883.4000	2.8834	(12.513)	0	0	0
2021/12/31	2032	04/08/2022	10.21	Put	Bond Future	3,266.0400	3.2660	2,855.9700	2.8560	(12.556)	0	0	0
2021/12/31	2032	04/08/2022	8.97	Call	Bond Future	333.0500	0.3330	366.6000	0.3666	10.074	0	0	800
2021/12/31	2032	04/08/2022	8.97	Put	Bond Future	8,528.8800	8.5289	8,000.9100	8.0009	(6.190)	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
2021/12/31	2032	04/08/2022			Bond Future	10.3779	90.1325	10.2759	90.6941	(0.982)	0.0000	0.0000	0
2021/12/31	2032	04/08/2022	10.22	Put	Bond Future	3,236.4800	3.2365	2,828.7500	2.8288	(12.598)	0	0	0
2021/12/31	2032	04/08/2022	11.60	Call	Bond Future	7,267.7300	7.2677	7,632.5600	7.6326	5.020	0	0	0
2021/12/31	2032	04/08/2022	11.60	Put	Bond Future	895.6500	0.8956	698.9600	0.6990	(21.961)	0	0	800
2021/12/31	2032	04/08/2022	11.89	Call	Bond Future	8,477.8200	8.4778	8,879.3200	8.8793	4.736	0	0	0
2021/12/31	2032	04/08/2022	11.89	Put	Bond Future	686.1300	0.6861	526.1100	0.5261	(23.322)	0	0	0
2021/12/31	2032	04/08/2022	10.20	Call	Bond Future	2,313.2200	2.3132	2,462.3400	2.4623	6.446	0	0	0
2021/12/31	2032	04/08/2022	10.21	Call	Bond Future	2,339.0900	2.3391	2,490.5400	2.4905	6.475	0	0	0
2021/12/31	2032	03/11/2022			Bond Future	10.5902	87.1512	10.4838	87.7194	(1.005)	0.0000	0.0000	0
2021/12/31	2032	03/11/2022	10.66	Call	Bond Future	3,451.2800	3.4513	3,697.5900	3.6976	7.137	0	0	0
2021/12/31	2032	03/11/2022	10.66	Put	Bond Future	3,081.3500	3.0813	2,759.5200	2.7595	(10.444)	0	0	0
2021/12/31	2033	03/02/2022			Bond Future	113.3130	113.3130	114.3052	114.3052	0.876	0.0000	0.0000	7,281
2021/12/31	2033	05/05/2022			Bond Future	113.3930	113.3930	114.3966	114.3966	0.885	0.0000	0.0000	2,121
2021/12/31	2033	04/08/2022			Bond Future	114.7987	114.7987	115.8145	115.8145	0.885	0.0000	0.0000	0
2021/12/31	2033	03/11/2022			Bond Future	114.9394	114.9394	115.9680	115.9680	0.895	0.0000	0.0000	0
2021/12/31	2037	03/02/2022	11.47	Put	Bond Future	166.0800	0.1661	80.8400	0.0808	(51.325)	0	0	0
2021/12/31	2037	03/02/2022	11.46	Call	Bond Future	5,045.8600	5.0459	5,602.7500	5.6027	11.037	0	0	0
2021/12/31	2037	03/02/2022	11.45	Call	Bond Future	4,991.5100	4.9915	5,546.2400	5.5462	11.113	0	0	0
2021/12/31	2037	03/02/2022			Bond Future	10.6757	84.0954	10.5771	84.7396	(0.923)	0.0000	0.0000	119,316
2021/12/31	2037	03/02/2022	11.47	Call	Bond Future	5,100.2700	5.1003	5,659.2500	5.6592	10.960	0	0	0
2021/12/31	2037	03/02/2022	11.46	Put	Bond Future	171.0600	0.1711	83.7300	0.0837	(51.052)	0	0	0
2021/12/31	2037	03/02/2022	11.45	Put	Bond Future	176.1700	0.1762	86.6800	0.0867	(50.798)	0	0	0
2021/12/31	2037	05/05/2022	11.82	Call	Bond Future	6,488.6400	6.4886	6,983.5900	6.9836	7.628	0	0	0
2021/12/31	2037	05/05/2022	11.83	Call	Bond Future	6,535.7200	6.5357	7,032.1000	7.0321	7.595	0	0	0
2021/12/31	2037	05/05/2022	11.84	Put	Bond Future	765.6000	0.7656	612.0400	0.6120	(20.057)	0	0	0
2021/12/31	2037	05/05/2022			Bond Future	10.8691	85.0867	10.7667	85.7381	(0.942)	0.0000	0.0000	11,855
2021/12/31	2037	05/05/2022	11.82	Put	Bond Future	784.9600	0.7850	628.5500	0.6285	(19.926)	0	0	0
2021/12/31	2037	05/05/2022	11.83	Put	Bond Future	775.2200	0.7752	620.2400	0.6202	(19.992)	0	0	0
2021/12/31	2037	05/05/2022	11.84	Call	Bond Future	6,582.8600	6.5829	7,080.6600	7.0807	7.562	0	0	0
2021/12/31	2037	04/08/2022	11.95	Call	Bond Future	6,547.8500	6.5478	6,990.4700	6.9905	6.760	0	0	0
2021/12/31	2037	04/08/2022	11.95	Put	Bond Future	1,418.2400	1.4182	1,201.6000	1.2016	(15.275)	0	0	1,050
2021/12/31	2037	04/08/2022	10.91	Put	Bond Future	3,682.4900	3.6825	3,266.2000	3.2662	(11.305)	0	0	0
2021/12/31	2037	04/08/2022	10.89	Call	Bond Future	2,606.1900	2.6062	2,844.7200	2.8447	9.152	0	0	0
2021/12/31	2037	04/08/2022	10.89	Put	Bond Future	3,749.5800	3.7496	3,328.8500	3.3288	(11.221)	0	0	0
2021/12/31	2037	04/08/2022	10.90	Call	Bond Future	2,635.3500	2.6354	2,875.9700	2.8760	9.130	0	0	0
2021/12/31	2037	04/08/2022			Bond Future	11.0741	81.8173	10.9675	82.4766	(0.963)	0.0000	0.0000	0
2021/12/31	2037	04/08/2022	10.91	Call	Bond Future	2,664.4200	2.6644	2,907.3900	2.9074	9.119	0	0	0
2021/12/31	2037	04/08/2022	11.21	Call	Bond Future	3,617.7100	3.6177	3,926.4600	3.9265	8.534	0	0	1,050
2021/12/31	2037	04/08/2022	11.21	Put	Bond Future	2,789.1200	2.7891	2,438.6100	2.4386	(12.567)	0	0	0
2021/12/31	2037	04/08/2022	11.42	Call	Bond Future	4,379.5800	4.3796	4,730.7800	4.7308	8.019	0	0	0
2021/12/31	2037	04/08/2022	11.42	Put	Bond Future	2,294.4900	2.2945	1,986.4300	1.9864	(13.426)	0	0	50
2021/12/31	2037	04/08/2022	10.10	Call	Bond Future	828.1800	0.8282	905.4400	0.9054	9.329	0	0	50
2021/12/31	2037	04/08/2022	10.10	Put	Bond Future	7,153.7300	7.1537	6,571.7300	6.5717	(8.136)	0	0	0
2021/12/31	2037	04/08/2022	10.90	Put	Bond Future	3,716.0400	3.7160	3,297.4000	3.2974	(11.266)	0	0	50
2021/12/31	2037	03/11/2022	11.32	Call	Bond Future	3,850.3100	3.8503	4,129.6900	4.1297	7.256	0	0	0
2021/12/31	2037	03/11/2022	11.30	Put	Bond Future	3,596.1900	3.5962	3,204.8300	3.2048	(10.883)	0	0	0

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2021/12/31	2037	03/11/2022	11.31	Call	Bond Future	3,818.4300	3.8184	4,096.0200	4.0960	7.270	0	0	0
2021/12/31	2037	03/11/2022	11.31	Put	Bond Future	3,568.0400	3.5680	3,178.4600	3.1785	(10.919)	0	0	0
2021/12/31	2037	03/11/2022			Bond Future	11.2681	82.8789	11.1573	83.5460	(0.983)	0.0000	0.0000	0
2021/12/31	2037	03/11/2022	11.32	Put	Bond Future	3,540.3800	3.5404	3,152.5900	3.1526	(10.953)	0	0	0
2021/12/31	2037	03/11/2022	11.30	Call	Bond Future	3,786.9700	3.7870	4,062.7800	4.0628	7.283	0	0	0
2021/12/31	2038	03/02/2022			Bond Future	128.6787	128.6787	129.1899	129.1899	0.397	0.0000	0.0000	6,104
2021/12/31	2038	05/05/2022			Bond Future	130.2268	130.2268	130.7433	130.7433	0.397	0.0000	0.0000	677
2021/12/31	2038	04/08/2022			Bond Future	130.0261	130.0261	130.5491	130.5491	0.402	0.0000	0.0000	0
2021/12/31	2038	03/11/2022			Bond Future	131.6644	131.6644	132.1935	132.1935	0.402	0.0000	0.0000	0
2021/12/31	2040	03/02/2022	11.59	Call	Bond Future	5,556.3700	5.5564	6,146.3500	6.1463	10.618	0	0	0
2021/12/31	2040	03/02/2022	11.58	Put	Bond Future	161.7900	0.1618	92.1000	0.0921	(43.074)	0	0	0
2021/12/31	2040	03/02/2022	11.57	Put	Bond Future	166.7100	0.1667	95.3000	0.0953	(42.835)	0	0	0
2021/12/31	2040	03/02/2022			Bond Future	10.7783	86.1942	10.6849	86.8523	(0.867)	0.0000	0.0000	90,008
2021/12/31	2040	03/02/2022	11.59	Put	Bond Future	157.0500	0.1571	88.9900	0.0890	(43.337)	0	0	0
2021/12/31	2040	03/02/2022	11.58	Call	Bond Future	5,497.9000	5.4979	6,086.2500	6.0863	10.701	0	0	0
2021/12/31	2040	03/02/2022	11.57	Call	Bond Future	5,439.5300	5.4395	6,026.1600	6.0262	10.785	0	0	0
2021/12/31	2040	03/02/2022	10.60	Put	Bond Future	2,146.1700	2.1462	1,697.1100	1.6971	(20.924)	0	0	0
2021/12/31	2040	03/02/2022	10.60	Call	Bond Future	883.5800	0.8836	1,092.5600	1.0926	23.652	0	0	2,000
2021/12/31	2040	05/05/2022	13.04	Call	Bond Future	12,662.9500	12.6630	13,270.8300	13.2708	4.800	0	0	0
2021/12/31	2040	05/05/2022	13.04	Put	Bond Future	197.5700	0.1976	140.1900	0.1402	(29.043)	0	0	1,200
2021/12/31	2040	05/05/2022	11.91	Put	Bond Future	808.5800	0.8086	644.8500	0.6448	(20.249)	0	0	0
2021/12/31	2040	05/05/2022	11.92	Call	Bond Future	6,930.7700	6.9308	7,433.9100	7.4339	7.260	0	0	0
2021/12/31	2040	05/05/2022	11.92	Put	Bond Future	798.6700	0.7987	636.5500	0.6366	(20.299)	0	0	0
2021/12/31	2040	05/05/2022	10.57	Call	Bond Future	1,424.1200	1.4241	1,596.1600	1.5962	12.080	0	0	1,200
2021/12/31	2040	05/05/2022	10.57	Put	Bond Future	4,185.5100	4.1855	3,692.2900	3.6923	(11.784)	0	0	0
2021/12/31	2040	05/05/2022			Bond Future	10.9652	87.2104	10.8682	87.8757	(0.885)	0.0000	0.0000	8,568
2021/12/31	2040	05/05/2022	11.90	Call	Bond Future	6,829.5900	6.8296	7,329.6100	7.3296	7.321	0	0	0
2021/12/31	2040	05/05/2022	11.90	Put	Bond Future	818.6300	0.8186	653.3900	0.6534	(20.185)	0	0	0
2021/12/31	2040	05/05/2022	11.91	Call	Bond Future	6,880.1500	6.8801	7,381.6800	7.3817	7.290	0	0	0
2021/12/31	2040	05/05/2022	9.82	Call	Bond Future	245.7600	0.2458	266.2200	0.2662	8.325	0	0	1,200
2021/12/31	2040	05/05/2022	9.82	Put	Bond Future	8,646.0700	8.6461	8,001.2700	8.0013	(7.458)	0	0	0
2021/12/31	2040	04/08/2022	12.24	Put	Bond Future	1,305.6800	1.3057	1,018.6200	1.0186	(21.985)	0	0	460
2021/12/31	2040	04/08/2022	11.05	Call	Bond Future	3,039.6000	3.0396	3,223.9700	3.2240	6.066	0	0	0
2021/12/31	2040	04/08/2022	11.05	Put	Bond Future	3,794.3800	3.7944	3,305.4400	3.3054	(12.886)	0	0	0
2021/12/31	2040	04/08/2022	9.70	Put	Bond Future	10,999.2800	10.9993	10,341.6000	10.3416	(5.979)	0	0	0
2021/12/31	2040	04/08/2022			Bond Future	11.1632	83.7150	11.0621	84.3883	(0.905)	0.0000	0.0000	0
2021/12/31	2040	04/08/2022	12.24	Call	Bond Future	7,982.3600	7.9824	8,368.6100	8.3686	4.839	0	0	0
2021/12/31	2040	04/08/2022	11.03	Call	Bond Future	2,974.5600	2.9746	3,154.6100	3.1546	6.053	0	0	0
2021/12/31	2040	04/08/2022	11.03	Put	Bond Future	3,863.8100	3.8638	3,370.5500	3.3706	(12.766)	0	0	0
2021/12/31	2040	04/08/2022	11.04	Call	Bond Future	3,007.0000	3.0070	3,189.2000	3.1892	6.059	0	0	0
2021/12/31	2040	04/08/2022	11.04	Put	Bond Future	3,828.9700	3.8290	3,337.8600	3.3379	(12.826)	0	0	0
2021/12/31	2040	04/08/2022	9.70	Call	Bond Future	361.3200	0.3613	376.9500	0.3770	4.326	0	0	460
2021/12/31	2040	04/08/2022	10.70	Call	Bond Future	2,011.0000	2.0110	2,099.4300	2.0994	4.397	0	0	460
2021/12/31	2040	04/08/2022	10.70	Put	Bond Future	5,168.3700	5.1684	4,583.4900	4.5835	(11.317)	0	0	0
2021/12/31	2040	03/11/2022	11.41	Put	Bond Future	3,789.0400	3.7890	3,385.0000	3.3850	(10.663)	0	0	0
2021/12/31	2040	03/11/2022	11.39	Call	Bond Future	4,107.0800	4.1071	4,380.8200	4.3808	6.665	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
2021/12/31	2040	03/11/2022	11.40	Call	Bond Future	4,141.1800	4.1412	4,416.7500	4.4168	6.654	0	0	0
2021/12/31	2040	03/11/2022			Bond Future	11.3499	84.8015	11.2449	85.4830	(0.925)	0.0000	0.0000	0
2021/12/31	2040	03/11/2022	11.41	Call	Bond Future	4,175.3900	4.1754	4,452.8000	4.4528	6.644	0	0	0
2021/12/31	2040	03/11/2022	11.39	Put	Bond Future	3,848.9400	3.8489	3,441.2300	3.4412	(10.593)	0	0	0
2021/12/31	2040	03/11/2022	11.40	Put	Bond Future	3,818.9000	3.8189	3,413.0200	3.4130	(10.628)	0	0	0
2021/12/31	2044	03/02/2022	11.60	Put	Bond Future	175.6000	0.1756	96.1400	0.0961	(45.251)	0	0	0
2021/12/31	2044	03/02/2022	11.60	Call	Bond Future	5,478.3000	5.4783	6,106.0000	6.1060	11.458	0	0	0
2021/12/31	2044	03/02/2022	11.59	Put	Bond Future	180.8000	0.1808	99.4800	0.0995	(44.978)	0	0	0
2021/12/31	2044	03/02/2022	11.59	Call	Bond Future	5,419.6000	5.4196	6,045.4400	6.0454	11.548	0	0	0
2021/12/31	2044	03/02/2022			Bond Future	10.8147	82.9830	10.7163	83.6902	(0.910)	0.0000	0.0000	59,709
2021/12/31	2044	03/02/2022	11.61	Put	Bond Future	170.5100	0.1705	92.9400	0.0929	(45.493)	0	0	0
2021/12/31	2044	03/02/2022	11.61	Call	Bond Future	5,537.0200	5.5370	6,166.6100	6.1666	11.371	0	0	0
2021/12/31	2044	05/05/2022	11.91	Call	Bond Future	6,831.0600	6.8311	7,366.8200	7.3668	7.843	0	0	0
2021/12/31	2044	05/05/2022	11.91	Put	Bond Future	847.6700	0.8477	668.3500	0.6683	(21.154)	0	0	0
2021/12/31	2044	05/05/2022	11.92	Call	Bond Future	6,881.9100	6.8819	7,419.1800	7.4192	7.807	0	0	0
2021/12/31	2044	05/05/2022	11.92	Put	Bond Future	837.4400	0.8374	659.6300	0.6596	(21.233)	0	0	0
2021/12/31	2044	05/05/2022			Bond Future	10.9921	83.9613	10.8899	84.6764	(0.930)	0.0000	0.0000	5,735
2021/12/31	2044	05/05/2022	11.93	Call	Bond Future	6,932.6700	6.9327	7,471.6800	7.4717	7.775	0	0	0
2021/12/31	2044	05/05/2022	11.93	Put	Bond Future	827.2100	0.8272	651.1400	0.6511	(21.285)	0	0	0
2021/12/31	2044	04/08/2022	11.08	Call	Bond Future	3,114.7400	3.1147	3,325.5500	3.3256	6.768	0	0	0
2021/12/31	2044	04/08/2022	11.08	Put	Bond Future	3,792.2100	3.7922	3,279.3800	3.2794	(13.523)	0	0	0
2021/12/31	2044	04/08/2022	11.09	Call	Bond Future	3,148.4500	3.1485	3,361.6200	3.3616	6.771	0	0	0
2021/12/31	2044	04/08/2022	11.09	Put	Bond Future	3,757.5000	3.7575	3,247.0300	3.2470	(13.585)	0	0	0
2021/12/31	2044	04/08/2022			Bond Future	11.1796	80.5534	11.0733	81.2771	(0.952)	0.0000	0.0000	0
2021/12/31	2044	04/08/2022	11.10	Call	Bond Future	3,182.0700	3.1821	3,397.6200	3.3976	6.774	0	0	0
2021/12/31	2044	04/08/2022	11.10	Put	Bond Future	3,722.8000	3.7228	3,214.7100	3.2147	(13.648)	0	0	0
2021/12/31	2044	03/11/2022	11.40	Put	Bond Future	3,872.4200	3.8724	3,441.4400	3.4414	(11.129)	0	0	0
2021/12/31	2044	03/11/2022	11.41	Call	Bond Future	4,195.0000	4.1950	4,498.4500	4.4985	7.234	0	0	0
2021/12/31	2044	03/11/2022	11.41	Put	Bond Future	3,841.6400	3.8416	3,412.6500	3.4126	(11.167)	0	0	0
2021/12/31	2044	03/11/2022			Bond Future	11.3561	81.5990	11.2456	82.3315	(0.973)	0.0000	0.0000	0
2021/12/31	2044	03/11/2022	11.39	Call	Bond Future	4,125.9800	4.1260	4,425.4500	4.4255	7.258	0	0	0
2021/12/31	2044	03/11/2022	11.39	Put	Bond Future	3,903.4100	3.9034	3,470.4400	3.4704	(11.092)	0	0	0
2021/12/31	2044	03/11/2022	11.40	Call	Bond Future	4,160.4300	4.1604	4,461.8900	4.4619	7.246	0	0	0
2021/12/31	2046	03/02/2022			Bond Future	118.6869	118.6869	118.6941	118.6941	0.006	0.0000	0.0000	15,506
2021/12/31	2046	05/05/2022			Bond Future	118.2277	118.2277	118.2344	118.2344	0.006	0.0000	0.0000	171
2021/12/31	2046	04/08/2022			Bond Future	119.6933	119.6933	119.7000	119.7000	0.006	0.0000	0.0000	0
2021/12/31	2046	03/11/2022			Bond Future	119.2770	119.2770	119.2835	119.2835	0.005	0.0000	0.0000	0
2021/12/31	2050	03/02/2022			Bond Future	121.8340	121.8340	121.6093	121.6093	(0.184)	0.0000	0.0000	9,280
2021/12/31	2050	05/05/2022			Bond Future	123.2994	123.2994	123.0717	123.0717	(0.185)	0.0000	0.0000	379
2021/12/31	2050	04/08/2022			Bond Future	122.8127	122.8127	122.5818	122.5818	(0.188)	0.0000	0.0000	0
2021/12/31	2050	03/11/2022			Bond Future	124.3599	124.3599	124.1259	124.1259	(0.188)	0.0000	0.0000	0
2021/12/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	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
2021/12/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	AL37	03/02/2022			Index Future	808.6090	808.6090	810.7170	810.7170	0.261	0.0000	0.0000	0
2021/12/31	AL37	05/05/2022			Index Future	818.1360	818.1360	820.2640	820.2640	0.260	0.0000	0.0000	0
2021/12/31	AL37	04/08/2022			Index Future	827.9730	827.9730	830.1260	830.1260	0.260	0.0000	0.0000	0
2021/12/31	AL37	03/11/2022			Index Future	838.3140	838.3140	840.4920	840.4920	0.260	0.0000	0.0000	0
2021/12/31	AL7T	03/02/2022			Index Future	926.2400	926.2400	931.3910	931.3910	0.556	0.0000	0.0000	0
2021/12/31	AL7T	05/05/2022			Index Future	937.1530	937.1530	942.3600	942.3600	0.556	0.0000	0.0000	0
2021/12/31	AL7T	04/08/2022			Index Future	948.4210	948.4210	953.6900	953.6900	0.556	0.0000	0.0000	0
2021/12/31	AL7T	03/11/2022			Index Future	960.2660	960.2660	965.5990	965.5990	0.555	0.0000	0.0000	0
2021/12/31	ALBI	03/02/2022			Index Future	821.4610	821.4610	826.1050	826.1050	0.565	0.0000	0.0000	193
2021/12/31	ALBI	05/05/2022			Index Future	831.1390	831.1390	835.8330	835.8330	0.565	0.0000	0.0000	29
2021/12/31	ALBI	04/08/2022			Index Future	841.1330	841.1330	845.8820	845.8820	0.565	0.0000	0.0000	0
2021/12/31	ALBI	03/11/2022			Index Future	851.6380	851.6380	856.4450	856.4450	0.564	0.0000	0.0000	0
2021/12/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	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
2021/12/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/12/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/31	ES33	03/02/2022			Bond Future	11.3946	78.2839	11.3004	78.7774	(0.826)	0.0000	0.0000	263
2021/12/31	ES33	05/05/2022			Bond Future	11.6310	75.4483	11.5329	75.9472	(0.843)	0.0000	0.0000	87
2021/12/31	ES33	04/08/2022			Bond Future	11.8779	76.3359	11.7756	76.8411	(0.861)	0.0000	0.0000	0
2021/12/31	ES33	03/11/2022			Bond Future	12.1285	73.5686	12.0218	74.0799	(0.880)	0.0000	0.0000	0
2021/12/31	ES42	03/02/2022			Bond Future	11.8556	76.9021	11.7566	77.4985	(0.835)	0.0000	0.0000	3,579
2021/12/31	ES42	05/05/2022			Bond Future	12.0776	73.5688	11.9744	74.1720	(0.855)	0.0000	0.0000	1,190
2021/12/31	ES42	04/08/2022			Bond Future	12.3031	74.4328	12.1954	75.0434	(0.875)	0.0000	0.0000	0
2021/12/31	ES42	03/11/2022			Bond Future	12.5326	71.1620	12.4202	71.7801	(0.897)	0.0000	0.0000	0
2021/12/31	GOVI	03/02/2022	792.76	Call	GOVI	179,210.0000	17.9210	224,500.0000	22.4500	25.272	0	0	0
2021/12/31	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/31	GOVI	03/02/2022			GOVI	810.6810	810.6810	815.2100	815.2100	0.559	0.0000	0.0000	987
2021/12/31	GOVI	03/02/2022	792.74	Call	GOVI	179,410.0000	17.9410	224,700.0000	22.4700	25.244	0	0	0
2021/12/31	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/31	GOVI	03/02/2022	792.75	Call	GOVI	179,310.0000	17.9310	224,600.0000	22.4600	25.258	0	0	0
2021/12/31	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/31	GOVI	05/05/2022	788.25	Call	GOVI	319,820.0000	31.9820	365,600.0000	36.5600	14.314	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
2021/12/31	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/31	GOVI	05/05/2022			GOVI	820.2320	820.2320	824.8100	824.8100	0.558	0.0000	0.0000	0
2021/12/31	GOVI	05/05/2022	788.23	Call	GOVI	320,020.0000	32.0020	365,800.0000	36.5800	14.305	0	0	0
2021/12/31	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/31	GOVI	05/05/2022	788.24	Call	GOVI	319,920.0000	31.9920	365,700.0000	36.5700	14.310	0	0	0
2021/12/31	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/31	GOVI	04/08/2022	819.28	Call	GOVI	108,140.0000	10.8140	154,470.0000	15.4470	42.843	0	0	0
2021/12/31	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/31	GOVI	04/08/2022			GOVI	830.0940	830.0940	834.7270	834.7270	0.558	0.0000	0.0000	0
2021/12/31	GOVI	04/08/2022	819.26	Call	GOVI	108,340.0000	10.8340	154,670.0000	15.4670	42.764	0	0	0
2021/12/31	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/31	GOVI	04/08/2022	819.27	Call	GOVI	108,240.0000	10.8240	154,570.0000	15.4570	42.803	0	0	0
2021/12/31	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/31	GOVI	03/11/2022	820.41	Call	GOVI	200,520.0000	20.0520	247,410.0000	24.7410	23.384	0	0	0
2021/12/31	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/31	GOVI	03/11/2022	820.42	Call	GOVI	200,420.0000	20.0420	247,310.0000	24.7310	23.396	0	0	0
2021/12/31	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/31	GOVI	03/11/2022			GOVI	840.4620	840.4620	845.1510	845.1510	0.558	0.0000	0.0000	0
2021/12/31	GOVI	03/11/2022	820.43	Call	GOVI	200,320.0000	20.0320	247,210.0000	24.7210	23.408	0	0	0
2021/12/31	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/12/31	IGOV	03/02/2022			Index Future	310.8160	310.8160	311.3500	311.3500	0.172	0.0000	0.0000	483
2021/12/31	IGOV	05/05/2022			Index Future	314.5550	314.5550	315.0940	315.0940	0.171	0.0000	0.0000	16
2021/12/31	IGOV	04/08/2022			Index Future	318.4130	318.4130	318.9580	318.9580	0.171	0.0000	0.0000	0
2021/12/31	IGOV	03/11/2022			Index Future	322.4640	322.4640	323.0160	323.0160	0.171	0.0000	0.0000	0
2021/12/31	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/12/31	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/12/31	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/12/31	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/12/31	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/12/31	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/12/31	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/12/31	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/12/31	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/12/31	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/12/31	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/12/31	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/12/31	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/12/31	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/12/31	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/12/31	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/12/31	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/12/31	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/12/31	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
2021/12/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/12/31	JBAF	19/01/2022			Jibar Tradeable Future	3.9250	96.0750	3.9150	96.0850	(0.255)	0.0000	0.0000	0
2021/12/31	JBAF	16/02/2022			Jibar Tradeable Future	4.1700	95.8300	4.1900	95.8100	0.480	0.0000	0.0000	0
2021/12/31	JBAF	16/03/2022			Jibar Tradeable Future	4.2250	95.7750	4.2450	95.7550	0.473	0.0000	0.0000	0
2021/12/31	JBAF	20/04/2022			Jibar Tradeable Future	4.5300	95.4700	4.5500	95.4500	0.442	0.0000	0.0000	0
2021/12/31	JBAF	18/05/2022			Jibar Tradeable Future	4.5900	95.4100	4.6000	95.4000	0.218	0.0000	0.0000	0
2021/12/31	JBAF	15/06/2022			Jibar Tradeable Future	4.8650	95.1350	4.8750	95.1250	0.206	0.0000	0.0000	72
2021/12/31	JBAF	21/09/2022			Jibar Tradeable Future	5.2600	94.7400	5.2500	94.7500	(0.190)	0.0000	0.0000	0
2021/12/31	JBAF	21/12/2022			Jibar Tradeable Future	5.7350	94.2650	5.7650	94.2350	0.523	0.0000	0.0000	68
2021/12/31	JBAF	15/03/2023			Jibar Tradeable Future	5.9900	94.0100	6.0000	94.0000	0.167	0.0000	0.0000	0
2021/12/31	JBAF	21/06/2023			Jibar Tradeable Future	6.2600	93.7400	6.2700	93.7300	0.160	0.0000	0.0000	0
2021/12/31	JBAF	20/09/2023			Jibar Tradeable Future	6.4550	93.5450	6.4400	93.5600	(0.232)	0.0000	0.0000	75
2021/12/31	JBAF	20/12/2023			Jibar Tradeable Future	6.6050	93.3950	6.6050	93.3950	0.000	0.0000	0.0000	0
2021/12/31	R023	03/02/2022	5.08	Put	Bond Future	197.9100	0.1979	188.3700	0.1884	(4.820)	0	0	0
2021/12/31	R023	03/02/2022	5.08	Call	Bond Future	108.4200	0.1084	100.8800	0.1009	(6.954)	0	0	0
2021/12/31	R023	03/02/2022			Bond Future	5.1664	106.0625	5.1645	106.0645	(0.037)	0.0000	0.0000	16,431
2021/12/31	R023	03/02/2022	5.07	Put	Bond Future	203.6400	0.2036	194.1400	0.1941	(4.665)	0	0	0
2021/12/31	R023	03/02/2022	5.07	Call	Bond Future	103.7800	0.1038	96.2800	0.0963	(7.227)	0	0	0
2021/12/31	R023	03/02/2022	5.06	Put	Bond Future	209.6000	0.2096	200.1600	0.2002	(4.504)	0	0	0
2021/12/31	R023	03/02/2022	5.06	Call	Bond Future	99.3800	0.0994	91.9400	0.0919	(7.486)	0	0	0
2021/12/31	R023	05/05/2022	6.31	Call	Bond Future	859.3400	0.8593	855.9700	0.8560	(0.392)	0	0	0
2021/12/31	R023	05/05/2022	6.31	Put	Bond Future	54.3200	0.0543	49.4800	0.0495	(8.910)	0	0	0
2021/12/31	R023	05/05/2022			Bond Future	5.2901	103.4020	5.2883	103.4035	(0.035)	0.0000	0.0000	835
2021/12/31	R023	05/05/2022	6.29	Call	Bond Future	845.5100	0.8455	841.9000	0.8419	(0.427)	0	0	0
2021/12/31	R023	05/05/2022	6.29	Put	Bond Future	56.1800	0.0562	51.1000	0.0511	(9.042)	0	0	0
2021/12/31	R023	05/05/2022	6.30	Call	Bond Future	852.3600	0.8524	848.9300	0.8489	(0.402)	0	0	0
2021/12/31	R023	05/05/2022	6.30	Put	Bond Future	55.1800	0.0552	50.2800	0.0503	(8.880)	0	0	0
2021/12/31	R023	04/08/2022	6.05	Call	Bond Future	445.2100	0.4452	439.9900	0.4400	(1.172)	0	0	0
2021/12/31	R023	04/08/2022	6.05	Put	Bond Future	127.8200	0.1278	121.2300	0.1212	(5.156)	0	0	0
2021/12/31	R023	04/08/2022			Bond Future	5.4754	104.6281	5.4730	104.6295	(0.045)	0.0000	0.0000	0
2021/12/31	R023	04/08/2022	6.03	Call	Bond Future	437.0800	0.4371	431.8100	0.4318	(1.206)	0	0	0
2021/12/31	R023	04/08/2022	6.03	Put	Bond Future	130.7000	0.1307	124.0600	0.1241	(5.080)	0	0	0
2021/12/31	R023	04/08/2022	6.04	Call	Bond Future	441.1300	0.4411	435.8900	0.4359	(1.188)	0	0	0
2021/12/31	R023	04/08/2022	6.04	Put	Bond Future	129.2500	0.1293	122.6400	0.1226	(5.114)	0	0	0
2021/12/31	R023	03/11/2022	6.25	Call	Bond Future	246.8600	0.2469	247.3000	0.2473	0.178	0	0	0
2021/12/31	R023	03/11/2022	6.25	Put	Bond Future	125.0200	0.1250	124.2600	0.1243	(0.608)	0	0	0
2021/12/31	R023	03/11/2022	6.26	Call	Bond Future	249.0700	0.2491	249.1700	0.2492	0.040	0	0	0
2021/12/31	R023	03/11/2022	6.26	Put	Bond Future	124.1700	0.1242	123.0700	0.1231	(0.886)	0	0	0
2021/12/31	R023	03/11/2022			Bond Future	5.8534	102.0422	5.8495	102.0434	(0.067)	0.0000	0.0000	0
2021/12/31	R023	03/11/2022	6.27	Call	Bond Future	250.9500	0.2509	251.4000	0.2514	0.179	0	0	0
2021/12/31	R023	03/11/2022	6.27	Put	Bond Future	122.9800	0.1230	122.2300	0.1222	(0.610)	0	0	0
2021/12/31	R035	03/02/2022	11.73	Put	Bond Future	31.3300	0.0313	12.7400	0.0127	(59.336)	0	0	280
2021/12/31	R035	03/02/2022	11.73	Call	Bond Future	7,794.3400	7.7943	8,385.0700	8.3851	7.579	0	0	0
2021/12/31	R035	03/02/2022	11.39	Put	Bond Future	103.1500	0.1031	49.9100	0.0499	(51.614)	0	0	683

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
2021/12/31	R035	03/02/2022	11.39	Call	Bond Future	5,903.5600	5.9036	6,459.6400	6.4596	9.419	0	0	0
2021/12/31	R035	03/02/2022	9.92	Put	Bond Future	3,763.3200	3.7633	3,190.0000	3.1900	(15.234)	0	0	0
2021/12/31	R035	03/02/2022	9.92	Call	Bond Future	238.7400	0.2387	274.7400	0.2747	15.079	0	0	200
2021/12/31	R035	03/02/2022	10.26	Put	Bond Future	2,059.3200	2.0593	1,603.0500	1.6031	(22.156)	0	0	0
2021/12/31	R035	03/02/2022	10.26	Call	Bond Future	820.0300	0.8200	973.0800	0.9731	18.664	0	0	200
2021/12/31	R035	03/02/2022	10.24	Put	Bond Future	2,143.4700	2.1435	1,677.9600	1.6780	(21.718)	0	0	0
2021/12/31	R035	03/02/2022	10.61	Put	Bond Future	938.7000	0.9387	641.4300	0.6414	(31.668)	0	0	200
2021/12/31	R035	03/02/2022	10.61	Call	Bond Future	1,968.6500	1.9687	2,280.7000	2.2807	15.851	0	0	0
2021/12/31	R035	03/02/2022	10.35	Put	Bond Future	1,708.0000	1.7080	1,292.0800	1.2921	(24.351)	0	0	0
2021/12/31	R035	03/02/2022	10.35	Call	Bond Future	1,060.1600	1.0602	1,253.5600	1.2536	18.243	0	0	1,600
2021/12/31	R035	03/02/2022	10.34	Put	Bond Future	1,744.9000	1.7449	1,324.3400	1.3243	(24.102)	0	0	500
2021/12/31	R035	03/02/2022	10.34	Call	Bond Future	1,031.6200	1.0316	1,220.3800	1.2204	18.297	0	0	0
2021/12/31	R035	03/02/2022	11.05	Put	Bond Future	292.1200	0.2921	162.0300	0.1620	(44.533)	0	0	1,600
2021/12/31	R035	03/02/2022	11.03	Call	Bond Future	3,955.5400	3.9555	4,428.8600	4.4289	11.966	0	0	0
2021/12/31	R035	03/02/2022	10.65	Call	Bond Future	2,134.8600	2.1349	2,463.6500	2.4637	15.401	0	0	0
2021/12/31	R035	03/02/2022	11.23	Put	Bond Future	173.1200	0.1731	87.7500	0.0878	(49.313)	0	0	0
2021/12/31	R035	03/02/2022	11.23	Call	Bond Future	5,026.0200	5.0260	5,549.9700	5.5500	10.425	0	0	0
2021/12/31	R035	03/02/2022	11.22	Put	Bond Future	178.3300	0.1783	90.8600	0.0909	(49.050)	0	0	0
2021/12/31	R035	03/02/2022	11.22	Call	Bond Future	4,971.4900	4.9715	5,493.3400	5.4933	10.497	0	0	0
2021/12/31	R035	03/02/2022	11.11	Call	Bond Future	4,377.9600	4.3780	4,873.7500	4.8738	11.325	0	0	0
2021/12/31	R035	03/02/2022	11.33	Put	Bond Future	125.8700	0.1259	61.7900	0.0618	(50.910)	0	0	500
2021/12/31	R035	03/02/2022	11.28	Put	Bond Future	148.1400	0.1481	73.6900	0.0737	(50.257)	0	0	200
2021/12/31	R035	03/02/2022	11.28	Call	Bond Future	5,298.8100	5.2988	5,833.6800	5.8337	10.094	0	0	0
2021/12/31	R035	03/02/2022			Bond Future	10.4496	92.8539	10.3559	93.4632	(0.896)	0.0000	0.0000	103,053
2021/12/31	R035	03/02/2022	11.88	Put	Bond Future	17.9500	0.0180	6.5600	0.0066	(63.454)	0	0	1,800
2021/12/31	R035	03/02/2022	11.88	Call	Bond Future	8,625.3600	8.6254	9,223.2900	9.2233	6.932	0	0	0
2021/12/31	R035	03/02/2022	9.70	Put	Bond Future	5,127.2400	5.1272	4,531.7700	4.5318	(11.614)	0	0	0
2021/12/31	R035	03/02/2022	9.70	Call	Bond Future	79.8900	0.0799	93.7400	0.0937	17.336	0	0	683
2021/12/31	R035	03/02/2022	10.24	Call	Bond Future	772.0000	0.7720	915.8100	0.9158	18.628	0	0	500
2021/12/31	R035	03/02/2022	10.10	Put	Bond Future	2,791.6900	2.7917	2,264.5500	2.2646	(18.882)	0	0	0
2021/12/31	R035	03/02/2022	10.10	Call	Bond Future	487.1100	0.4871	569.2900	0.5693	16.871	0	0	280
2021/12/31	R035	03/02/2022	11.05	Call	Bond Future	4,060.2500	4.0602	4,539.4800	4.5395	11.803	0	0	0
2021/12/31	R035	03/02/2022	11.03	Put	Bond Future	309.1900	0.3092	173.1900	0.1732	(43.986)	0	0	280
2021/12/31	R035	03/02/2022	10.65	Put	Bond Future	850.7900	0.8508	570.2600	0.5703	(32.973)	0	0	683
2021/12/31	R035	03/02/2022	11.11	Put	Bond Future	246.0100	0.2460	132.4800	0.1325	(46.149)	0	0	200
2021/12/31	R035	03/02/2022	11.33	Call	Bond Future	5,572.7900	5.5728	6,118.0300	6.1180	9.784	0	0	0
2021/12/31	R035	03/02/2022	11.24	Put	Bond Future	168.0400	0.1680	84.7500	0.0847	(49.566)	0	0	0
2021/12/31	R035	03/02/2022	11.24	Call	Bond Future	5,080.6100	5.0806	5,606.6400	5.6066	10.354	0	0	0
2021/12/31	R035	05/05/2022	11.63	Call	Bond Future	6,652.2200	6.6522	7,069.6800	7.0697	6.275	0	0	0
2021/12/31	R035	05/05/2022	11.63	Put	Bond Future	745.0300	0.7450	546.5100	0.5465	(26.646)	0	0	0
2021/12/31	R035	05/05/2022	11.64	Call	Bond Future	6,699.6900	6.6997	7,119.2800	7.1193	6.263	0	0	0
2021/12/31	R035	05/05/2022	11.64	Put	Bond Future	735.5700	0.7356	539.1800	0.5392	(26.699)	0	0	0
2021/12/31	R035	05/05/2022	10.72	Call	Bond Future	2,754.6000	2.7546	2,982.8700	2.9829	8.287	0	0	1,200
2021/12/31	R035	05/05/2022	10.72	Put	Bond Future	2,276.8400	2.2768	1,889.1300	1.8891	(17.028)	0	0	0
2021/12/31	R035	05/05/2022			Bond Future	10.6438	89.4702	10.5465	90.0862	(0.915)	0.0000	0.0000	8,926
2021/12/31	R035	05/05/2022	11.65	Call	Bond Future	6,747.2200	6.7472	7,168.9100	7.1689	6.250	0	0	0
2021/12/31	R035	05/05/2022	11.65	Put	Bond Future	726.2300	0.7262	531.9400	0.5319	(26.753)	0	0	0
2021/12/31	R035	05/05/2022	12.64	Call	Bond Future	11,571.3300	11.5713	12,128.5100	12.1285	4.815	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
2021/12/31	R035	05/05/2022	12.64	Put	Bond Future	193.5500	0.1936	134.7500	0.1347	(30.380)	0	0	1,200
2021/12/31	R035	05/05/2022	10.82	Call	Bond Future	3,117.0700	3.1171	3,365.4300	3.3654	7.968	0	0	0
2021/12/31	R035	05/05/2022	10.82	Put	Bond Future	2,017.7800	2.0178	1,650.1600	1.6502	(18.219)	0	0	1,200
2021/12/31	R035	04/08/2022	11.13	Put	Bond Future	2,427.8400	2.4278	2,115.1100	2.1151	(12.881)	0	0	100
2021/12/31	R035	04/08/2022	10.72	Call	Bond Future	2,758.7900	2.7588	2,986.3200	2.9863	8.247	0	0	0
2021/12/31	R035	04/08/2022	10.72	Put	Bond Future	3,547.4900	3.5475	3,151.4900	3.1515	(11.163)	0	0	0
2021/12/31	R035	04/08/2022	10.73	Call	Bond Future	2,788.5500	2.7886	3,018.0600	3.0181	8.230	0	0	0
2021/12/31	R035	04/08/2022	10.73	Put	Bond Future	3,515.3100	3.5153	3,121.2900	3.1213	(11.209)	0	0	0
2021/12/31	R035	04/08/2022	9.84	Call	Bond Future	776.3700	0.7764	841.4500	0.8414	8.383	0	0	100
2021/12/31	R035	04/08/2022	9.84	Put	Bond Future	7,268.8100	7.2688	6,710.3600	6.7104	(7.683)	0	0	0
2021/12/31	R035	04/08/2022	10.53	Put	Bond Future	4,199.0600	4.1991	3,765.9200	3.7659	(10.315)	0	0	0
2021/12/31	R035	04/08/2022	10.64	Call	Bond Future	2,524.8500	2.5249	2,736.6100	2.7366	8.387	0	0	0
2021/12/31	R035	04/08/2022	10.64	Put	Bond Future	3,811.3000	3.8113	3,399.5300	3.3995	(10.804)	0	0	100
2021/12/31	R035	04/08/2022	9.53	Call	Bond Future	445.1200	0.4451	479.1500	0.4791	7.645	0	0	400
2021/12/31	R035	04/08/2022	9.53	Put	Bond Future	9,071.8600	9.0719	8,482.3600	8.4824	(6.498)	0	0	0
2021/12/31	R035	04/08/2022			Bond Future	10.8481	90.5058	10.7467	91.1293	(0.935)	0.0000	0.0000	0
2021/12/31	R035	04/08/2022	11.13	Call	Bond Future	4,128.0800	4.1281	4,438.8800	4.4389	7.529	0	0	0
2021/12/31	R035	04/08/2022	12.18	Call	Bond Future	8,568.3000	8.5683	9,039.0500	9.0390	5.494	0	0	0
2021/12/31	R035	04/08/2022	12.18	Put	Bond Future	940.2600	0.9403	787.4800	0.7875	(16.249)	0	0	400
2021/12/31	R035	04/08/2022	10.74	Call	Bond Future	2,818.7500	2.8188	3,050.2400	3.0502	8.213	0	0	0
2021/12/31	R035	04/08/2022	10.74	Put	Bond Future	3,483.6400	3.4836	3,091.6000	3.0916	(11.254)	0	0	0
2021/12/31	R035	04/08/2022	10.53	Call	Bond Future	2,221.6000	2.2216	2,411.9900	2.4120	8.570	0	0	400
2021/12/31	R035	03/11/2022	11.15	Call	Bond Future	3,974.0100	3.9740	4,235.6100	4.2356	6.583	0	0	0
2021/12/31	R035	03/11/2022	11.15	Put	Bond Future	3,400.6500	3.4006	3,031.3500	3.0313	(10.860)	0	0	0
2021/12/31	R035	03/11/2022			Bond Future	11.0531	87.1992	10.9476	87.8301	(0.955)	0.0000	0.0000	0
2021/12/31	R035	03/11/2022	11.14	Call	Bond Future	3,941.8700	3.9419	4,201.7700	4.2018	6.593	0	0	0
2021/12/31	R035	03/11/2022	11.14	Put	Bond Future	3,427.4400	3.4274	3,056.4400	3.0564	(10.824)	0	0	0
2021/12/31	R035	03/11/2022	11.13	Call	Bond Future	3,909.8500	3.9099	4,168.0600	4.1681	6.604	0	0	0
2021/12/31	R035	03/11/2022	11.13	Put	Bond Future	3,454.4000	3.4544	3,081.7100	3.0817	(10.789)	0	0	0
2021/12/31	R186	03/02/2022	7.30	Put	Bond Future	2,992.0700	2.9921	2,713.3500	2.7133	(9.315)	0	0	0
2021/12/31	R186	03/02/2022	7.30	Call	Bond Future	57.1600	0.0572	69.7400	0.0697	22.008	0	0	0
2021/12/31	R186	03/02/2022			Bond Future	7.9853	111.3696	7.9163	111.6609	(0.865)	0.0000	0.0000	69,865
2021/12/31	R186	03/02/2022	7.29	Put	Bond Future	3,032.6900	3.0327	2,753.4900	2.7535	(9.206)	0	0	0
2021/12/31	R186	03/02/2022	7.29	Call	Bond Future	54.2300	0.0542	66.3300	0.0663	22.312	0	0	0
2021/12/31	R186	03/02/2022	7.28	Put	Bond Future	3,073.4500	3.0735	2,793.7900	2.7938	(9.099)	0	0	0
2021/12/31	R186	03/02/2022	7.28	Call	Bond Future	51.4300	0.0514	63.0700	0.0631	22.633	0	0	0
2021/12/31	R186	05/05/2022	9.18	Call	Bond Future	4,186.4000	4.1864	4,402.2200	4.4022	5.155	0	0	0
2021/12/31	R186	05/05/2022	9.18	Put	Bond Future	399.1500	0.3991	320.7700	0.3208	(19.637)	0	0	454
2021/12/31	R186	05/05/2022	8.32	Call	Bond Future	1,761.3700	1.7614	1,889.5700	1.8896	7.278	0	0	0
2021/12/31	R186	05/05/2022	8.32	Put	Bond Future	1,314.8400	1.3148	1,148.8400	1.1488	(12.625)	0	0	0
2021/12/31	R186	05/05/2022	8.14	Call	Bond Future	1,381.5900	1.3816	1,489.2200	1.4892	7.790	0	0	454
2021/12/31	R186	05/05/2022	8.14	Put	Bond Future	1,651.0600	1.6511	1,464.4900	1.4645	(11.300)	0	0	0
2021/12/31	R186	05/05/2022	7.28	Call	Bond Future	271.6100	0.2716	288.7200	0.2887	6.299	0	0	435
2021/12/31	R186	05/05/2022	7.28	Put	Bond Future	4,044.8600	4.0449	3,767.7700	3.7678	(6.850)	0	0	0
2021/12/31	R186	05/05/2022	7.48	Call	Bond Future	434.5200	0.4345	463.3000	0.4633	6.623	0	0	3,600
2021/12/31	R186	05/05/2022	7.48	Put	Bond Future	3,380.5300	3.3805	3,115.1100	3.1151	(7.851)	0	0	0
2021/12/31	R186	05/05/2022			Bond Future	8.2076	112.6817	8.1338	112.9758	(0.899)	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
2021/12/31	R186	05/05/2022	8.64	Call	Bond Future	2,565.1700	2.5652	2,724.8800	2.7249	6.226	0	0	0
2021/12/31	R186	05/05/2022	8.64	Put	Bond Future	860.2200	0.8602	725.7300	0.7257	(15.634)	0	0	4,035
2021/12/31	R186	05/05/2022	8.94	Call	Bond Future	3,433.7600	3.4338	3,626.2800	3.6263	5.607	0	0	0
2021/12/31	R186	05/05/2022	8.94	Put	Bond Future	565.6500	0.5656	463.9700	0.4640	(17.976)	0	0	454
2021/12/31	R186	05/05/2022	8.31	Call	Bond Future	1,738.7600	1.7388	1,865.9500	1.8659	7.315	0	0	0
2021/12/31	R186	05/05/2022	8.31	Put	Bond Future	1,331.8500	1.3319	1,164.8400	1.1648	(12.540)	0	0	0
2021/12/31	R186	05/05/2022	8.35	Call	Bond Future	1,830.3600	1.8304	1,961.3300	1.9613	7.155	0	0	454
2021/12/31	R186	05/05/2022	8.35	Put	Bond Future	1,265.0700	1.2651	1,101.8400	1.1018	(12.903)	0	0	0
2021/12/31	R186	05/05/2022	7.88	Call	Bond Future	928.7100	0.9287	1,001.5600	1.0016	7.844	0	0	435
2021/12/31	R186	05/05/2022	7.88	Put	Bond Future	2,242.9000	2.2429	2,021.5500	2.0216	(9.869)	0	0	0
2021/12/31	R186	05/05/2022	8.30	Call	Bond Future	1,716.3000	1.7163	1,842.4900	1.8425	7.352	0	0	0
2021/12/31	R186	05/05/2022	8.30	Put	Bond Future	1,349.0300	1.3490	1,181.0200	1.1810	(12.454)	0	0	0
2021/12/31	R186	05/05/2022	6.73	Call	Bond Future	66.5700	0.0666	86.9400	0.0869	30.599	0	0	3,600
2021/12/31	R186	05/05/2022	6.73	Put	Bond Future	6,154.4900	6.1545	5,880.6600	5.8807	(4.449)	0	0	0
2021/12/31	R186	04/08/2022	8.15	Call	Bond Future	1,410.6400	1.4106	1,478.8300	1.4788	4.834	0	0	0
2021/12/31	R186	04/08/2022	8.15	Put	Bond Future	2,544.6200	2.5446	2,314.8900	2.3149	(9.028)	0	0	0
2021/12/31	R186	04/08/2022	9.78	Call	Bond Future	5,419.1700	5.4192	5,626.2600	5.6263	3.821	0	0	0
2021/12/31	R186	04/08/2022	9.78	Put	Bond Future	565.4900	0.5655	474.6600	0.4747	(16.062)	0	0	3,600
2021/12/31	R186	04/08/2022	7.96	Call	Bond Future	1,113.7300	1.1137	1,155.1700	1.1552	3.721	0	0	3,600
2021/12/31	R186	04/08/2022			Bond Future	8.4499	108.7176	8.3708	109.0155	(0.937)	0.0000	0.0000	0
2021/12/31	R186	04/08/2022	8.14	Call	Bond Future	1,394.2200	1.3942	1,460.9000	1.4609	4.783	0	0	0
2021/12/31	R186	04/08/2022	8.14	Put	Bond Future	2,566.2700	2.5663	2,335.0300	2.3350	(9.011)	0	0	0
2021/12/31	R186	04/08/2022	6.96	Call	Bond Future	191.2000	0.1912	214.4200	0.2144	12.144	0	0	3,600
2021/12/31	R186	04/08/2022	6.96	Put	Bond Future	5,974.4000	5.9744	5,699.7000	5.6997	(4.598)	0	0	0
2021/12/31	R186	04/08/2022	7.96	Put	Bond Future	2,973.8200	2.9738	2,717.3400	2.7173	(8.625)	0	0	0
2021/12/31	R186	04/08/2022	8.13	Call	Bond Future	1,377.5900	1.3776	1,443.0800	1.4431	4.754	0	0	0
2021/12/31	R186	04/08/2022	8.13	Put	Bond Future	2,587.7200	2.5877	2,355.2900	2.3553	(8.982)	0	0	0
2021/12/31	R186	03/11/2022	8.53	Call	Bond Future	1,988.8400	1.9888	2,065.8500	2.0659	3.872	0	0	0
2021/12/31	R186	03/11/2022	8.53	Put	Bond Future	2,594.0600	2.5941	2,369.9700	2.3700	(8.639)	0	0	0
2021/12/31	R186	03/11/2022	8.54	Call	Bond Future	2,006.4000	2.0064	2,084.1500	2.0841	3.875	0	0	0
2021/12/31	R186	03/11/2022	8.54	Put	Bond Future	2,576.0700	2.5761	2,352.7200	2.3527	(8.670)	0	0	0
2021/12/31	R186	03/11/2022			Bond Future	8.7008	110.1127	8.6157	110.4138	(0.979)	0.0000	0.0000	0
2021/12/31	R186	03/11/2022	8.55	Call	Bond Future	2,024.0400	2.0240	2,102.9400	2.1029	3.898	0	0	0
2021/12/31	R186	03/11/2022	8.55	Put	Bond Future	2,558.1800	2.5582	2,335.9800	2.3360	(8.686)	0	0	0
2021/12/31	R197	03/02/2022			Bond Future	322.1033	322.1033	322.1037	322.1037	0.000	0.0000	0.0000	1,132
2021/12/31	R197	05/05/2022			Bond Future	325.9778	325.9778	325.9765	325.9765	0.000	0.0000	0.0000	237
2021/12/31	R197	04/08/2022			Bond Future	321.6472	321.6472	321.6457	321.6457	0.000	0.0000	0.0000	0
2021/12/31	R197	03/11/2022			Bond Future	325.6998	325.6998	325.6978	325.6978	(0.001)	0.0000	0.0000	0
2021/12/31	R202	03/02/2022			Bond Future	247.6363	247.6363	249.1111	249.1111	0.596	0.0000	0.0000	7,753
2021/12/31	R202	05/05/2022			Bond Future	250.6151	250.6151	252.1063	252.1063	0.595	0.0000	0.0000	413
2021/12/31	R202	04/08/2022			Bond Future	249.2751	249.2751	250.7847	250.7847	0.606	0.0000	0.0000	0
2021/12/31	R202	03/11/2022			Bond Future	252.4155	252.4155	253.9437	253.9437	0.605	0.0000	0.0000	0
2021/12/31	R209	03/02/2022	11.03	Put	Bond Future	234.0200	0.2340	127.0800	0.1271	(45.697)	0	0	0
2021/12/31	R209	03/02/2022	11.03	Call	Bond Future	3,577.3400	3.5773	4,001.6000	4.0016	11.860	0	0	0
2021/12/31	R209	03/02/2022	11.02	Put	Bond Future	240.9400	0.2409	131.5000	0.1315	(45.422)	0	0	0

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2021/12/31	R209	03/02/2022	11.02	Call	Bond Future	3,531.3800	3.5314	3,953.1400	3.9531	11.943	0	0	0
2021/12/31	R209	03/02/2022			Bond Future	10.4193	71.7349	10.3261	72.2661	(0.895)	0.0000	0.0000	20,296
2021/12/31	R209	03/02/2022	11.04	Put	Bond Future	227.2800	0.2273	122.7600	0.1228	(45.987)	0	0	0
2021/12/31	R209	03/02/2022	11.04	Call	Bond Future	3,623.4300	3.6234	4,050.1100	4.0501	11.776	0	0	0
2021/12/31	R209	05/05/2022	11.44	Call	Bond Future	5,203.6100	5.2036	5,600.7900	5.6008	7.633	0	0	0
2021/12/31	R209	05/05/2022	11.44	Put	Bond Future	740.0000	0.7400	600.0800	0.6001	(18.908)	0	0	0
2021/12/31	R209	05/05/2022	9.75	Call	Bond Future	440.3400	0.4403	497.2500	0.4973	12.924	0	0	8,525
2021/12/31	R209	05/05/2022	9.75	Put	Bond Future	5,341.0100	5.3410	4,860.8200	4.8608	(8.991)	0	0	0
2021/12/31	R209	05/05/2022	10.75	Call	Bond Future	2,619.8500	2.6199	2,891.5600	2.8916	10.371	0	0	0
2021/12/31	R209	05/05/2022	10.75	Put	Bond Future	1,764.5400	1.7645	1,499.1500	1.4991	(15.040)	0	0	12,050
2021/12/31	R209	05/05/2022	11.43	Call	Bond Future	5,162.8000	5.1628	5,558.5600	5.5586	7.666	0	0	0
2021/12/31	R209	05/05/2022	11.43	Put	Bond Future	749.5100	0.7495	608.1700	0.6082	(18.858)	0	0	0
2021/12/31	R209	05/05/2022			Bond Future	10.5940	69.4391	10.4975	69.9762	(0.911)	0.0000	0.0000	5,396
2021/12/31	R209	05/05/2022	11.45	Call	Bond Future	5,244.6000	5.2446	5,643.1800	5.6432	7.600	0	0	0
2021/12/31	R209	05/05/2022	11.45	Put	Bond Future	730.7200	0.7307	592.2000	0.5922	(18.957)	0	0	0
2021/12/31	R209	05/05/2022	12.00	Call	Bond Future	7,550.6900	7.5507	8,007.6300	8.0076	6.052	0	0	0
2021/12/31	R209	05/05/2022	12.00	Put	Bond Future	356.6000	0.3566	276.4400	0.2764	(22.479)	0	0	12,050
2021/12/31	R209	04/08/2022	10.57	Put	Bond Future	3,290.7000	3.2907	2,935.9700	2.9360	(10.780)	0	0	0
2021/12/31	R209	04/08/2022	10.58	Call	Bond Future	2,202.0500	2.2021	2,392.9100	2.3929	8.667	0	0	0
2021/12/31	R209	04/08/2022	10.58	Put	Bond Future	3,260.6900	3.2607	2,907.9300	2.9079	(10.819)	0	0	0
2021/12/31	R209	04/08/2022			Bond Future	10.7740	70.2430	10.6738	70.7866	(0.929)	0.0000	0.0000	0
2021/12/31	R209	04/08/2022	10.57	Call	Bond Future	2,176.8600	2.1769	2,365.7500	2.3657	8.677	0	0	0
2021/12/31	R209	04/08/2022	10.59	Call	Bond Future	2,227.3900	2.2274	2,420.0100	2.4200	8.648	0	0	0
2021/12/31	R209	04/08/2022	10.59	Put	Bond Future	3,230.9000	3.2309	2,879.9000	2.8799	(10.864)	0	0	0
2021/12/31	R209	03/11/2022	11.03	Call	Bond Future	3,433.2100	3.4332	3,608.4700	3.6085	5.105	0	0	0
2021/12/31	R209	03/11/2022	11.03	Put	Bond Future	3,030.0400	3.0300	2,655.1500	2.6551	(12.372)	0	0	0
2021/12/31	R209	03/11/2022			Bond Future	10.9532	68.0112	10.8493	68.5614	(0.948)	0.0000	0.0000	0
2021/12/31	R209	03/11/2022	11.01	Call	Bond Future	3,375.3800	3.3754	3,549.5300	3.5495	5.159	0	0	0
2021/12/31	R209	03/11/2022	11.01	Put	Bond Future	3,076.8200	3.0768	2,700.8200	2.7008	(12.220)	0	0	0
2021/12/31	R209	03/11/2022	11.02	Call	Bond Future	3,404.1200	3.4041	3,579.0600	3.5791	5.139	0	0	0
2021/12/31	R209	03/11/2022	11.02	Put	Bond Future	3,053.2300	3.0532	2,678.0200	2.6780	(12.289)	0	0	0
2021/12/31	R210	03/02/2022			Bond Future	214.4047	214.4047	214.5344	214.5344	0.060	0.0000	0.0000	1,449
2021/12/31	R210	05/05/2022			Bond Future	214.1232	214.1232	214.2533	214.2533	0.061	0.0000	0.0000	104
2021/12/31	R210	04/08/2022			Bond Future	216.7777	216.7777	216.9092	216.9092	0.061	0.0000	0.0000	0
2021/12/31	R210	03/11/2022			Bond Future	216.5915	216.5915	216.7243	216.7243	0.061	0.0000	0.0000	0
2021/12/31	R213	03/02/2022	10.67	Put	Bond Future	82.5200	0.0825	46.7700	0.0468	(43.323)	0	0	220
2021/12/31	R213	03/02/2022	10.67	Call	Bond Future	4,602.1600	4.6022	5,062.5600	5.0626	10.004	0	0	0
2021/12/31	R213	03/02/2022	10.60	Put	Bond Future	104.0200	0.1040	60.3100	0.0603	(42.021)	0	0	430
2021/12/31	R213	03/02/2022	8.80	Put	Bond Future	5,398.0400	5.3980	4,907.4500	4.9075	(9.088)	0	0	0
2021/12/31	R213	03/02/2022	8.80	Call	Bond Future	15.4200	0.0154	20.9800	0.0210	36.057	0	0	102
2021/12/31	R213	03/02/2022	8.63	Put	Bond Future	6,365.0000	6.3650	5,870.6500	5.8707	(7.767)	0	0	0
2021/12/31	R213	03/02/2022	8.63	Call	Bond Future	5.0300	0.0050	6.8300	0.0068	35.785	0	0	200
2021/12/31	R213	03/02/2022	9.58	Put	Bond Future	1,689.2300	1.6892	1,341.8200	1.3418	(20.566)	0	0	200
2021/12/31	R213	03/02/2022	9.22	Put	Bond Future	3,182.0900	3.1821	2,731.3600	2.7314	(14.165)	0	0	0
2021/12/31	R213	03/02/2022	9.98	Put	Bond Future	657.5300	0.6575	465.3200	0.4653	(29.232)	0	0	0
2021/12/31	R213	03/02/2022	9.98	Call	Bond Future	1,697.2300	1.6972	2,001.1700	2.0012	17.908	0	0	0

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2021/12/31	R213	03/02/2022	10.00	Put	Bond Future	623.1000	0.6231	438.0800	0.4381	(29.693)	0	0	430
2021/12/31	R213	03/02/2022	10.00	Call	Bond Future	1,766.4300	1.7664	2,077.5600	2.0776	17.613	0	0	0
2021/12/31	R213	03/02/2022			Bond Future	9.7811	86.6467	9.6873	87.1429	(0.959)	0.0000	0.0000	22,660
2021/12/31	R213	03/02/2022	10.60	Call	Bond Future	4,279.4000	4.2794	4,731.8400	4.7318	10.573	0	0	0
2021/12/31	R213	03/02/2022	10.25	Put	Bond Future	309.7900	0.3098	201.0700	0.2011	(35.095)	0	0	102
2021/12/31	R213	03/02/2022	10.25	Call	Bond Future	2,734.3700	2.7344	3,121.8000	3.1218	14.169	0	0	0
2021/12/31	R213	03/02/2022	9.15	Put	Bond Future	3,525.8800	3.5259	3,063.8100	3.0638	(13.105)	0	0	0
2021/12/31	R213	03/02/2022	9.15	Call	Bond Future	113.1000	0.1131	147.1800	0.1472	30.133	0	0	220
2021/12/31	R213	03/02/2022	9.76	Put	Bond Future	1,140.4900	1.1405	862.7100	0.8627	(24.356)	0	0	102
2021/12/31	R213	03/02/2022	9.76	Call	Bond Future	1,029.1400	1.0291	1,247.5100	1.2475	21.219	0	0	0
2021/12/31	R213	03/02/2022	9.58	Call	Bond Future	620.6900	0.6207	769.4300	0.7694	23.964	0	0	0
2021/12/31	R213	03/02/2022	9.22	Call	Bond Future	156.5600	0.1566	201.9800	0.2020	29.011	0	0	430
2021/12/31	R213	03/02/2022	9.97	Put	Bond Future	675.3400	0.6753	479.3900	0.4794	(29.015)	0	0	0
2021/12/31	R213	03/02/2022	9.97	Call	Bond Future	1,663.1700	1.6632	1,963.3700	1.9634	18.050	0	0	0
2021/12/31	R213	03/02/2022	9.96	Put	Bond Future	693.5300	0.6935	493.9000	0.4939	(28.785)	0	0	0
2021/12/31	R213	03/02/2022	9.96	Call	Bond Future	1,629.4400	1.6294	1,925.9600	1.9260	18.198	0	0	0
2021/12/31	R213	03/02/2022	10.17	Put	Bond Future	390.6500	0.3906	260.2400	0.2602	(33.383)	0	0	220
2021/12/31	R213	03/02/2022	10.17	Call	Bond Future	2,408.0500	2.4081	2,773.7900	2.7738	15.188	0	0	0
2021/12/31	R213	03/02/2022	10.15	Put	Bond Future	413.4400	0.4134	277.2000	0.2772	(32.953)	0	0	200
2021/12/31	R213	03/02/2022	10.15	Call	Bond Future	2,328.6300	2.3286	2,688.5400	2.6885	15.456	0	0	0
2021/12/31	R213	05/05/2022	10.63	Call	Bond Future	4,162.9200	4.1629	4,452.4600	4.4525	6.955	0	0	0
2021/12/31	R213	05/05/2022	10.65	Put	Bond Future	900.6100	0.9006	692.2800	0.6923	(23.132)	0	0	0
2021/12/31	R213	05/05/2022			Bond Future	9.9798	84.1359	9.8821	84.6375	(0.979)	0.0000	0.0000	0
2021/12/31	R213	05/05/2022	10.63	Put	Bond Future	923.5000	0.9235	711.4800	0.7115	(22.958)	0	0	0
2021/12/31	R213	05/05/2022	10.64	Call	Bond Future	4,199.8700	4.1999	4,491.2600	4.4913	6.938	0	0	0
2021/12/31	R213	05/05/2022	10.64	Put	Bond Future	911.9100	0.9119	701.7400	0.7017	(23.047)	0	0	0
2021/12/31	R213	05/05/2022	10.65	Call	Bond Future	4,237.0600	4.2371	4,530.2900	4.5303	6.921	0	0	0
2021/12/31	R213	04/08/2022	9.88	Call	Bond Future	1,850.8300	1.8508	1,962.7800	1.9628	6.049	0	0	0
2021/12/31	R213	04/08/2022	9.89	Call	Bond Future	1,872.4600	1.8725	1,986.1600	1.9862	6.072	0	0	0
2021/12/31	R213	04/08/2022	9.90	Put	Bond Future	3,348.6100	3.3486	2,956.3800	2.9564	(11.713)	0	0	0
2021/12/31	R213	04/08/2022			Bond Future	10.1904	85.1126	10.0883	85.6203	(1.002)	0.0000	0.0000	0
2021/12/31	R213	04/08/2022	9.88	Put	Bond Future	3,406.5900	3.4066	3,010.8600	3.0109	(11.617)	0	0	0
2021/12/31	R213	04/08/2022	9.89	Put	Bond Future	3,377.5100	3.3775	2,983.5300	2.9835	(11.665)	0	0	0
2021/12/31	R213	04/08/2022	9.90	Call	Bond Future	1,894.2400	1.8942	2,009.6900	2.0097	6.095	0	0	0
2021/12/31	R213	03/11/2022	10.38	Call	Bond Future	2,955.7400	2.9557	3,110.2500	3.1102	5.227	0	0	0
2021/12/31	R213	03/11/2022	10.38	Put	Bond Future	3,072.5200	3.0725	2,713.3400	2.7133	(11.690)	0	0	0
2021/12/31	R213	03/11/2022	10.39	Call	Bond Future	2,980.7700	2.9808	3,136.3500	3.1363	5.219	0	0	0
2021/12/31	R213	03/11/2022	10.39	Put	Bond Future	3,049.5100	3.0495	2,691.4000	2.6914	(11.743)	0	0	0
2021/12/31	R213	03/11/2022			Bond Future	10.4043	82.6793	10.2977	83.1930	(1.025)	0.0000	0.0000	0
2021/12/31	R213	03/11/2022	10.40	Call	Bond Future	3,005.6000	3.0056	3,162.5600	3.1626	5.222	0	0	0
2021/12/31	R213	03/11/2022	10.40	Put	Bond Future	3,026.3300	3.0263	2,669.6000	2.6696	(11.788)	0	0	0
2021/12/31	R214	03/02/2022	11.41	Call	Bond Future	3,782.3100	3.7823	4,271.3500	4.2713	12.930	0	0	0
2021/12/31	R214	03/02/2022	11.40	Put	Bond Future	219.1600	0.2192	130.3800	0.1304	(40.509)	0	0	0
2021/12/31	R214	03/02/2022	11.39	Put	Bond Future	225.6300	0.2256	134.7800	0.1348	(40.265)	0	0	0
2021/12/31	R214	03/02/2022			Bond Future	10.7689	68.6130	10.6706	69.1888	(0.913)	0.0000	0.0000	17,604
2021/12/31	R214	03/02/2022	11.41	Put	Bond Future	212.9000	0.2129	126.1100	0.1261	(40.766)	0	0	0
2021/12/31	R214	03/02/2022	11.40	Call	Bond Future	3,735.2600	3.7353	4,222.3100	4.2223	13.039	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
2021/12/31	R214	03/02/2022	11.39	Call	Bond Future	3,688.3500	3.6883	4,173.3300	4.1733	13.149	0	0	0
2021/12/31	R214	05/05/2022	11.73	Put	Bond Future	856.5400	0.8565	631.0200	0.6310	(26.329)	0	0	0
2021/12/31	R214	05/05/2022	11.74	Put	Bond Future	846.2700	0.8463	622.6300	0.6226	(26.427)	0	0	0
2021/12/31	R214	05/05/2022	11.75	Call	Bond Future	5,208.3300	5.2083	5,568.8700	5.5689	6.922	0	0	0
2021/12/31	R214	05/05/2022			Bond Future	10.9368	66.1419	10.8350	66.7241	(0.931)	0.0000	0.0000	441
2021/12/31	R214	05/05/2022	11.73	Call	Bond Future	5,126.8700	5.1269	5,483.5700	5.4836	6.957	0	0	0
2021/12/31	R214	05/05/2022	11.74	Call	Bond Future	5,167.5700	5.1676	5,526.1500	5.5262	6.939	0	0	0
2021/12/31	R214	05/05/2022	11.75	Put	Bond Future	836.1300	0.8361	614.4500	0.6145	(26.513)	0	0	0
2021/12/31	R214	04/08/2022	10.98	Put	Bond Future	3,191.8900	3.1919	2,824.2000	2.8242	(11.520)	0	0	0
2021/12/31	R214	04/08/2022	10.99	Call	Bond Future	2,482.8300	2.4828	2,706.2800	2.7063	9.000	0	0	0
2021/12/31	R214	04/08/2022			Bond Future	11.1117	66.9066	11.0061	67.4958	(0.951)	0.0000	0.0000	0
2021/12/31	R214	04/08/2022	10.97	Call	Bond Future	2,429.1600	2.4292	2,648.8000	2.6488	9.042	0	0	0
2021/12/31	R214	04/08/2022	10.97	Put	Bond Future	3,221.6500	3.2217	2,852.0600	2.8521	(11.472)	0	0	0
2021/12/31	R214	04/08/2022	10.98	Call	Bond Future	2,455.8200	2.4558	2,677.3600	2.6774	9.021	0	0	0
2021/12/31	R214	04/08/2022	10.99	Put	Bond Future	3,162.5600	3.1626	2,796.7800	2.7968	(11.566)	0	0	0
2021/12/31	R214	03/11/2022	11.34	Call	Bond Future	3,437.0200	3.4370	3,684.5800	3.6846	7.203	0	0	0
2021/12/31	R214	03/11/2022	11.36	Put	Bond Future	3,094.8300	3.0948	2,749.2300	2.7492	(11.167)	0	0	0
2021/12/31	R214	03/11/2022			Bond Future	11.2857	64.4938	11.1762	65.0902	(0.970)	0.0000	0.0000	0
2021/12/31	R214	03/11/2022	11.34	Put	Bond Future	3,144.6900	3.1447	2,795.8300	2.7958	(11.094)	0	0	0
2021/12/31	R214	03/11/2022	11.35	Call	Bond Future	3,465.6400	3.4656	3,714.8300	3.7148	7.190	0	0	0
2021/12/31	R214	03/11/2022	11.35	Put	Bond Future	3,119.6800	3.1197	2,772.4500	2.7725	(11.130)	0	0	0
2021/12/31	R214	03/11/2022	11.36	Call	Bond Future	3,494.3600	3.4944	3,745.1800	3.7452	7.178	0	0	0
2021/12/31	R248	03/02/2022	10.20	Put	Bond Future	4,533.6700	4.5337	3,921.6300	3.9216	(13.500)	0	0	0
2021/12/31	R248	03/02/2022	10.40	Call	Bond Future	469.6800	0.4697	579.3600	0.5794	23.352	0	0	100
2021/12/31	R248	03/02/2022	10.50	Call	Bond Future	680.7300	0.6807	837.6700	0.8377	23.055	0	0	0
2021/12/31	R248	03/02/2022	11.49	Put	Bond Future	206.0300	0.2060	117.8500	0.1179	(42.800)	0	0	0
2021/12/31	R248	03/02/2022	10.00	Put	Bond Future	6,042.6800	6.0427	5,399.5500	5.3996	(10.643)	0	0	0
2021/12/31	R248	03/02/2022	10.00	Call	Bond Future	69.8500	0.0699	80.9300	0.0809	15.863	0	0	0
2021/12/31	R248	03/02/2022	9.80	Put	Bond Future	7,681.2600	7.6813	7,028.1200	7.0281	(8.503)	0	0	0
2021/12/31	R248	03/02/2022	9.80	Call	Bond Future	20.0900	0.0201	21.1600	0.0212	5.326	0	0	0
2021/12/31	R248	03/02/2022	11.47	Call	Bond Future	5,147.4500	5.1475	5,709.4700	5.7095	10.918	0	0	0
2021/12/31	R248	03/02/2022	11.48	Call	Bond Future	5,207.2200	5.2072	5,771.2500	5.7713	10.832	0	0	0
2021/12/31	R248	03/02/2022	10.50	Put	Bond Future	2,661.3500	2.6613	2,164.0800	2.1641	(18.685)	0	0	0
2021/12/31	R248	03/02/2022	10.90	Call	Bond Future	2,051.5200	2.0515	2,417.5000	2.4175	17.839	0	0	900
2021/12/31	R248	03/02/2022	10.90	Put	Bond Future	1,057.0300	1.0570	768.8000	0.7688	(27.268)	0	0	0
2021/12/31	R248	03/02/2022			Bond Future	10.7635	86.3916	10.6753	87.0458	(0.820)	0.0000	0.0000	192,246
2021/12/31	R248	03/02/2022	10.30	Call	Bond Future	309.1400	0.3091	379.8500	0.3798	22.873	0	0	1,300
2021/12/31	R248	03/02/2022	10.30	Put	Bond Future	3,848.7400	3.8487	3,265.2400	3.2652	(15.161)	0	0	0
2021/12/31	R248	03/02/2022	10.40	Put	Bond Future	3,223.6400	3.2236	2,679.1100	2.6791	(16.892)	0	0	0
2021/12/31	R248	03/02/2022	10.20	Call	Bond Future	195.8800	0.1959	238.0500	0.2380	21.528	0	0	900
2021/12/31	R248	03/02/2022	11.00	Put	Bond Future	810.1700	0.8102	570.0600	0.5701	(29.637)	0	0	0
2021/12/31	R248	03/02/2022	11.47	Put	Bond Future	218.3700	0.2184	126.1800	0.1262	(42.217)	0	0	0
2021/12/31	R248	03/02/2022	11.48	Put	Bond Future	212.1100	0.2121	121.9300	0.1219	(42.516)	0	0	0
2021/12/31	R248	03/02/2022	11.49	Call	Bond Future	5,267.0600	5.2671	5,833.0900	5.8331	10.747	0	0	0
2021/12/31	R248	03/02/2022	10.70	Call	Bond Future	1,256.8300	1.2568	1,517.9700	1.5180	20.778	0	0	0
2021/12/31	R248	03/02/2022	10.70	Put	Bond Future	1,726.7100	1.7267	1,333.6400	1.3336	(22.764)	0	0	0
2021/12/31	R248	03/02/2022	11.00	Call	Bond Future	2,520.0100	2.5200	2,934.1100	2.9341	16.432	0	0	1,400

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
2021/12/31	R248	05/05/2022	11.79	Call	Bond Future	6,762.6200	6.7626	7,160.7700	7.1608	5.888	0	0	0
2021/12/31	R248	05/05/2022	11.79	Put	Bond Future	982.8500	0.9828	719.4400	0.7194	(26.801)	0	0	0
2021/12/31	R248	05/05/2022	11.80	Call	Bond Future	6,813.6900	6.8137	7,214.2600	7.2143	5.879	0	0	0
2021/12/31	R248	05/05/2022			Bond Future	10.9301	82.9948	10.8385	83.6563	(0.838)	0.0000	0.0000	2,035
2021/12/31	R248	05/05/2022	11.80	Put	Bond Future	971.0100	0.9710	710.0200	0.7100	(26.878)	0	0	0
2021/12/31	R248	05/05/2022	11.81	Call	Bond Future	6,864.8200	6.8648	7,267.6800	7.2677	5.868	0	0	0
2021/12/31	R248	05/05/2022	11.81	Put	Bond Future	959.3100	0.9593	700.6100	0.7006	(26.967)	0	0	0
2021/12/31	R248	04/08/2022	10.98	Call	Bond Future	3,070.6700	3.0707	3,314.0500	3.3140	7.926	0	0	0
2021/12/31	R248	04/08/2022	10.98	Put	Bond Future	3,943.2900	3.9433	3,517.2200	3.5172	(10.805)	0	0	0
2021/12/31	R248	04/08/2022	10.99	Call	Bond Future	3,104.8500	3.1049	3,350.4300	3.3504	7.910	0	0	0
2021/12/31	R248	04/08/2022	10.99	Put	Bond Future	3,906.4600	3.9065	3,482.5900	3.4826	(10.850)	0	0	0
2021/12/31	R248	04/08/2022			Bond Future	11.1039	83.9543	11.0087	84.6238	(0.858)	0.0000	0.0000	0
2021/12/31	R248	04/08/2022	11.00	Call	Bond Future	3,138.9500	3.1389	3,386.9900	3.3870	7.902	0	0	0
2021/12/31	R248	04/08/2022	11.00	Put	Bond Future	3,869.6500	3.8696	3,448.2400	3.4482	(10.890)	0	0	0
2021/12/31	R248	03/11/2022	11.30	Put	Bond Future	3,992.3100	3.9923	3,576.9500	3.5769	(10.404)	0	0	0
2021/12/31	R248	03/11/2022	11.31	Put	Bond Future	3,960.2500	3.9602	3,546.7700	3.5468	(10.441)	0	0	0
2021/12/31	R248	03/11/2022	11.32	Call	Bond Future	4,220.1200	4.2201	4,486.1400	4.4861	6.304	0	0	0
2021/12/31	R248	03/11/2022			Bond Future	11.2768	80.6271	11.1778	81.3047	(0.879)	0.0000	0.0000	0
2021/12/31	R248	03/11/2022	11.30	Call	Bond Future	4,149.2100	4.1492	4,411.4700	4.4115	6.321	0	0	0
2021/12/31	R248	03/11/2022	11.31	Call	Bond Future	4,184.7500	4.1848	4,448.8900	4.4489	6.312	0	0	0
2021/12/31	R248	03/11/2022	11.32	Put	Bond Future	3,928.1200	3.9281	3,516.5200	3.5165	(10.478)	0	0	0

Total

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