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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/12/2021 TO 01/12/2021

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
2021/12/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	2025	03/02/2022		Bond Future	154.1455	154.1455	154.0673	154.0673	(0.051)	0.0000	0.0000	5,416
2021/12/01	2025	05/05/2022		Bond Future	156.0230	156.0230	155.9420	155.9420	(0.052)	0.0000	0.0000	164
2021/12/01	2025	04/08/2022		Bond Future	156.3744	156.3744	156.2914	156.2914	(0.053)	0.0000	0.0000	0
2021/12/01	2025	03/11/2022		Bond Future	158.3700	158.3700	158.2852	158.2852	(0.054)	0.0000	0.0000	0
2021/12/01	2029	03/02/2022		Bond Future	112.3578	112.3578	112.3769	112.3769	0.017	0.0000	0.0000	2,806
2021/12/01	2029	05/05/2022		Bond Future	112.5287	112.5287	112.5468	112.5468	0.016	0.0000	0.0000	186
2021/12/01	2029	04/08/2022		Bond Future	113.9436	113.9436	113.9614	113.9614	0.016	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
2021/12/01	2029	03/11/2022			Bond Future	114.1753	114.1753	114.1926	114.1926	0.015	0.0000	0.0000	0
2021/12/01	2030	03/02/2022	8.39	Call	Bond Future	7.8200	0.0078	7.4100	0.0074	(5.243)	0	0	101
2021/12/01	2030	03/02/2022	8.39	Put	Bond Future	8,157.3000	8.1573	8,144.5000	8.1445	(0.157)	0	0	0
2021/12/01	2030	03/02/2022	8.80	Put	Bond Future	5,912.1100	5.9121	5,898.2500	5.8983	(0.234)	0	0	0
2021/12/01	2030	03/02/2022	8.85	Call	Bond Future	54.5500	0.0546	52.8800	0.0529	(3.061)	0	0	1,000
2021/12/01	2030	03/02/2022	8.85	Put	Bond Future	5,648.0200	5.6480	5,633.9600	5.6340	(0.249)	0	0	0
2021/12/01	2030	03/02/2022	9.80	Call	Bond Future	1,084.1200	1.0841	1,079.2700	1.0793	(0.447)	0	0	950
2021/12/01	2030	03/02/2022	9.80	Put	Bond Future	1,662.8100	1.6628	1,645.5700	1.6456	(1.037)	0	0	0
2021/12/01	2030	03/02/2022	9.90	Put	Bond Future	1,397.1500	1.3972	1,380.4400	1.3804	(1.196)	0	0	8,000
2021/12/01	2030	03/02/2022	9.45	Call	Bond Future	452.5400	0.4525	447.7000	0.4477	(1.070)	0	0	0
2021/12/01	2030	03/02/2022	9.45	Put	Bond Future	2,838.5800	2.8386	2,821.3500	2.8213	(0.607)	0	0	0
2021/12/01	2030	03/02/2022	9.40	Call	Bond Future	391.0100	0.3910	386.3700	0.3864	(1.187)	0	0	0
2021/12/01	2030	03/02/2022	9.40	Put	Bond Future	3,039.0200	3.0390	3,021.9900	3.0220	(0.560)	0	0	0
2021/12/01	2030	03/02/2022	9.10	Call	Bond Future	141.3200	0.1413	138.3600	0.1384	(2.095)	0	0	0
2021/12/01	2030	03/02/2022	9.10	Put	Bond Future	4,381.2900	4.3813	4,365.9400	4.3659	(0.350)	0	0	0
2021/12/01	2030	03/02/2022	9.20	Call	Bond Future	204.1500	0.2041	200.5700	0.2006	(1.754)	0	0	950
2021/12/01	2030	03/02/2022	9.20	Put	Bond Future	3,909.6000	3.9096	3,893.6300	3.8936	(0.408)	0	0	0
2021/12/01	2030	03/02/2022	9.35	Call	Bond Future	335.7300	0.3357	331.3200	0.3313	(1.314)	0	0	0
2021/12/01	2030	03/02/2022	9.35	Put	Bond Future	3,246.6600	3.2467	3,229.8600	3.2299	(0.517)	0	0	101
2021/12/01	2030	03/02/2022			Bond Future	9.9140	89.7884	9.9115	89.8008	(0.025)	0.0000	0.0000	83,835
2021/12/01	2030	03/02/2022	8.80	Call	Bond Future	44.9600	0.0450	43.4900	0.0435	(3.270)	0	0	0
2021/12/01	2030	03/02/2022	9.90	Call	Bond Future	1,326.4700	1.3265	1,322.1500	1.3222	(0.326)	0	0	0
2021/12/01	2030	03/02/2022	10.85	Call	Bond Future	4,774.1100	4.7741	4,779.8500	4.7799	0.120	0	0	0
2021/12/01	2030	03/02/2022	10.85	Put	Bond Future	197.4000	0.1974	190.7500	0.1907	(3.369)	0	0	1,000
2021/12/01	2030	03/02/2022	9.60	Call	Bond Future	680.1800	0.6802	675.0100	0.6750	(0.760)	0	0	1,000
2021/12/01	2030	03/02/2022	9.60	Put	Bond Future	2,286.0200	2.2860	2,268.4600	2.2685	(0.768)	0	0	0
2021/12/01	2030	03/02/2022	9.78	Call	Bond Future	1,039.1300	1.0391	1,034.2000	1.0342	(0.474)	0	0	0
2021/12/01	2030	03/02/2022	9.78	Put	Bond Future	1,719.8700	1.7199	1,702.5500	1.7025	(1.007)	0	0	101
2021/12/01	2030	03/02/2022	9.43	Call	Bond Future	427.2100	0.4272	422.4400	0.4224	(1.117)	0	0	0
2021/12/01	2030	03/02/2022	9.43	Put	Bond Future	2,917.9200	2.9179	2,900.7600	2.9008	(0.588)	0	0	0
2021/12/01	2030	03/02/2022	9.44	Call	Bond Future	439.7500	0.4398	434.9400	0.4349	(1.094)	0	0	0
2021/12/01	2030	03/02/2022	9.44	Put	Bond Future	2,878.1100	2.8781	2,860.9100	2.8609	(0.598)	0	0	0
2021/12/01	2030	05/05/2022	10.21	Call	Bond Future	2,248.8600	2.2489	2,248.2900	2.2483	(0.025)	0	0	0
2021/12/01	2030	05/05/2022	10.21	Put	Bond Future	1,933.9500	1.9340	1,921.9600	1.9220	(0.620)	0	0	0
2021/12/01	2030	05/05/2022	9.95	Call	Bond Future	1,618.7000	1.6187	1,617.1900	1.6172	(0.093)	0	0	0
2021/12/01	2030	05/05/2022	8.81	Put	Bond Future	7,045.0900	7.0451	7,032.1100	7.0321	(0.184)	0	0	0
2021/12/01	2030	05/05/2022	8.89	Put	Bond Future	6,654.2200	6.6542	6,641.1300	6.6411	(0.197)	0	0	0
2021/12/01	2030	05/05/2022	8.14	Call	Bond Future	45.4300	0.0454	44.7900	0.0448	(1.409)	0	0	1,800
2021/12/01	2030	05/05/2022	8.14	Put	Bond Future	10,561.3300	10.5613	10,549.2700	10.5493	(0.114)	0	0	0
2021/12/01	2030	05/05/2022	8.47	Call	Bond Future	101.2800	0.1013	100.2100	0.1002	(1.056)	0	0	1,073
2021/12/01	2030	05/05/2022			Bond Future	10.1453	90.8607	10.1430	90.8722	(0.023)	0.0000	0.0000	14,757
2021/12/01	2030	05/05/2022	11.04	Call	Bond Future	4,956.5500	4.9565	4,960.1600	4.9602	0.073	0	0	0
2021/12/01	2030	05/05/2022	11.04	Put	Bond Future	724.3600	0.7244	716.5500	0.7166	(1.078)	0	0	1,800
2021/12/01	2030	05/05/2022	9.95	Put	Bond Future	2,578.6100	2.5786	2,565.6800	2.5657	(0.501)	0	0	1,073
2021/12/01	2030	05/05/2022	10.19	Call	Bond Future	2,196.5600	2.1966	2,195.9000	2.1959	(0.030)	0	0	0
2021/12/01	2030	05/05/2022	10.19	Put	Bond Future	1,978.8800	1.9789	1,966.8000	1.9668	(0.610)	0	0	0
2021/12/01	2030	05/05/2022	10.20	Call	Bond Future	2,222.6300	2.2226	2,222.0100	2.2220	(0.028)	0	0	0

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2021/12/01	2030	05/05/2022	10.20	Put	Bond Future	1,956.3200	1.9563	1,944.2800	1.9443	(0.615)	0	0	200
2021/12/01	2030	05/05/2022	8.81	Call	Bond Future	210.5700	0.2106	209.0100	0.2090	(0.741)	0	0	200
2021/12/01	2030	05/05/2022	8.89	Call	Bond Future	247.6300	0.2476	245.9600	0.2460	(0.674)	0	0	1,800
2021/12/01	2030	05/05/2022	9.35	Call	Bond Future	598.2600	0.5983	596.1300	0.5961	(0.356)	0	0	0
2021/12/01	2030	05/05/2022	9.35	Put	Bond Future	4,590.8900	4.5909	4,577.3400	4.5773	(0.295)	0	0	1,073
2021/12/01	2030	05/05/2022	7.73	Call	Bond Future	14.0700	0.0141	13.7900	0.0138	(1.990)	0	0	200
2021/12/01	2030	05/05/2022	7.73	Put	Bond Future	12,871.3000	12.8713	12,859.6000	12.8596	(0.091)	0	0	0
2021/12/01	2030	05/05/2022	8.47	Put	Bond Future	8,781.9600	8.7820	8,769.4700	8.7695	(0.142)	0	0	0
2021/12/01	2030	04/08/2022	9.56	Call	Bond Future	908.2800	0.9083	907.3000	0.9073	(0.108)	0	0	0
2021/12/01	2030	04/08/2022	9.56	Put	Bond Future	4,949.2000	4.9492	4,937.1200	4.9371	(0.244)	0	0	0
2021/12/01	2030	04/08/2022	10.95	Call	Bond Future	4,074.9500	4.0750	4,077.4900	4.0775	0.062	0	0	0
2021/12/01	2030	04/08/2022	10.95	Put	Bond Future	1,514.7900	1.5148	1,506.2300	1.5062	(0.565)	0	0	800
2021/12/01	2030	04/08/2022			Bond Future	10.3951	87.9277	10.3927	87.9388	(0.023)	0.0000	0.0000	0
2021/12/01	2030	04/08/2022	9.05	Call	Bond Future	434.9500	0.4349	433.8300	0.4338	(0.258)	0	0	800
2021/12/01	2030	04/08/2022	9.05	Put	Bond Future	7,060.4200	7.0604	7,048.2000	7.0482	(0.173)	0	0	0
2021/12/01	2030	04/08/2022	9.54	Call	Bond Future	881.2400	0.8812	880.2400	0.8802	(0.113)	0	0	0
2021/12/01	2030	04/08/2022	9.54	Put	Bond Future	5,021.8100	5.0218	5,009.7100	5.0097	(0.241)	0	0	0
2021/12/01	2030	04/08/2022	9.55	Call	Bond Future	894.6900	0.8947	893.7000	0.8937	(0.111)	0	0	0
2021/12/01	2030	04/08/2022	9.55	Put	Bond Future	4,985.4200	4.9854	4,973.3300	4.9733	(0.243)	0	0	0
2021/12/01	2030	04/08/2022	8.30	Call	Bond Future	119.2600	0.1193	118.5800	0.1186	(0.570)	0	0	800
2021/12/01	2030	04/08/2022	8.30	Put	Bond Future	10,715.1700	10.7152	10,703.3900	10.7034	(0.110)	0	0	0
2021/12/01	2030	03/11/2022	10.10	Call	Bond Future	1,764.4800	1.7645	1,764.6200	1.7646	0.008	0	0	0
2021/12/01	2030	03/11/2022	10.10	Put	Bond Future	4,241.3600	4.2414	4,230.7100	4.2307	(0.251)	0	0	0
2021/12/01	2030	03/11/2022			Bond Future	10.6365	89.0801	10.6341	89.0909	(0.022)	0.0000	0.0000	0
2021/12/01	2030	03/11/2022	10.09	Call	Bond Future	1,745.8500	1.7459	1,745.9800	1.7460	0.007	0	0	0
2021/12/01	2030	03/11/2022	10.09	Put	Bond Future	4,269.7400	4.2697	4,259.0800	4.2591	(0.250)	0	0	0
2021/12/01	2030	03/11/2022	10.08	Call	Bond Future	1,727.6700	1.7277	1,727.7700	1.7278	0.006	0	0	0
2021/12/01	2030	03/11/2022	10.08	Put	Bond Future	4,298.6000	4.2986	4,287.9100	4.2879	(0.249)	0	0	0
2021/12/01	2032	03/02/2022	8.91	Put	Bond Future	8,867.8900	8.8679	8,797.9100	8.7979	(0.789)	0	0	0
2021/12/01	2032	03/02/2022	11.13	Call	Bond Future	4,371.1800	4.3712	4,423.4700	4.4235	1.196	0	0	0
2021/12/01	2032	03/02/2022	11.13	Put	Bond Future	327.2900	0.3273	309.6200	0.3096	(5.399)	0	0	210
2021/12/01	2032	03/02/2022	10.65	Call	Bond Future	2,351.7500	2.3518	2,387.2900	2.3873	1.511	0	0	0
2021/12/01	2032	03/02/2022	10.65	Put	Bond Future	890.6500	0.8906	856.2300	0.8562	(3.865)	0	0	0
2021/12/01	2032	03/02/2022	10.66	Call	Bond Future	2,388.6900	2.3887	2,424.6400	2.4246	1.505	0	0	0
2021/12/01	2032	03/02/2022	10.66	Put	Bond Future	872.6800	0.8727	838.6700	0.8387	(3.897)	0	0	97
2021/12/01	2032	03/02/2022	10.45	Put	Bond Future	1,315.6900	1.3157	1,272.7900	1.2728	(3.261)	0	0	198
2021/12/01	2032	03/02/2022	10.53	Call	Bond Future	1,928.5900	1.9286	1,959.0500	1.9591	1.579	0	0	0
2021/12/01	2032	03/02/2022	10.53	Put	Bond Future	1,130.1400	1.1301	1,090.6400	1.0906	(3.495)	0	0	210
2021/12/01	2032	03/02/2022	10.35	Put	Bond Future	1,579.1900	1.5792	1,532.1100	1.5321	(2.981)	0	0	400
2021/12/01	2032	03/02/2022	10.42	Call	Bond Future	1,575.8500	1.5759	1,601.6400	1.6016	1.637	0	0	0
2021/12/01	2032	03/02/2022	10.42	Put	Bond Future	1,390.9300	1.3909	1,346.7600	1.3468	(3.176)	0	0	0
2021/12/01	2032	03/02/2022	10.43	Call	Bond Future	1,606.4800	1.6065	1,632.7000	1.6327	1.632	0	0	0
2021/12/01	2032	03/02/2022	10.43	Put	Bond Future	1,365.5400	1.3655	1,321.8000	1.3218	(3.203)	0	0	0
2021/12/01	2032	03/02/2022	9.81	Call	Bond Future	308.5400	0.3085	313.9900	0.3140	1.766	0	0	0
2021/12/01	2032	03/02/2022	9.81	Put	Bond Future	3,634.7000	3.6347	3,570.1900	3.5702	(1.775)	0	0	198
2021/12/01	2032	03/02/2022	9.90	Put	Bond Future	3,214.9800	3.2150	3,152.5100	3.1525	(1.943)	0	0	900
2021/12/01	2032	03/02/2022	9.58	Call	Bond Future	123.5100	0.1235	125.5000	0.1255	1.611	0	0	400

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2021/12/01	2032	03/02/2022	9.58	Put	Bond Future	4,822.8900	4.8229	4,754.9200	4.7549	(1.409)	0	0	0
2021/12/01	2032	03/02/2022	9.67	Call	Bond Future	181.1700	0.1812	184.2400	0.1842	1.695	0	0	0
2021/12/01	2032	03/02/2022			Bond Future	10.3870	89.7423	10.3746	89.8123	(0.120)	0.0000	0.0000	113,417
2021/12/01	2032	03/02/2022	8.91	Call	Bond Future	6.3000	0.0063	6.2800	0.0063	(0.317)	0	0	198
2021/12/01	2032	03/02/2022	9.14	Call	Bond Future	18.8100	0.0188	18.9100	0.0189	0.532	0	0	97
2021/12/01	2032	03/02/2022	9.14	Put	Bond Future	7,423.8000	7.4238	7,353.9400	7.3539	(0.941)	0	0	0
2021/12/01	2032	03/02/2022	9.57	Call	Bond Future	118.0700	0.1181	119.9600	0.1200	1.601	0	0	0
2021/12/01	2032	03/02/2022	9.57	Put	Bond Future	4,877.7900	4.8778	4,809.7200	4.8097	(1.396)	0	0	0
2021/12/01	2032	03/02/2022	10.95	Call	Bond Future	3,566.7600	3.5668	3,613.6300	3.6136	1.314	0	0	0
2021/12/01	2032	03/02/2022	10.95	Put	Bond Future	478.8800	0.4789	455.7900	0.4558	(4.822)	0	0	400
2021/12/01	2032	03/02/2022	10.90	Call	Bond Future	3,351.6200	3.3516	3,396.7800	3.3968	1.347	0	0	0
2021/12/01	2032	03/02/2022	10.90	Put	Bond Future	531.9400	0.5319	507.1400	0.5071	(4.662)	0	0	900
2021/12/01	2032	03/02/2022	10.44	Call	Bond Future	1,637.2700	1.6373	1,663.9100	1.6639	1.627	0	0	0
2021/12/01	2032	03/02/2022	10.44	Put	Bond Future	1,340.3600	1.3404	1,297.0400	1.2970	(3.232)	0	0	0
2021/12/01	2032	03/02/2022	10.45	Call	Bond Future	1,668.5200	1.6685	1,695.5800	1.6956	1.622	0	0	0
2021/12/01	2032	03/02/2022	10.35	Call	Bond Future	1,370.6200	1.3706	1,393.5000	1.3935	1.669	0	0	0
2021/12/01	2032	03/02/2022	9.90	Call	Bond Future	418.6800	0.4187	426.1700	0.4262	1.789	0	0	900
2021/12/01	2032	03/02/2022	10.14	Call	Bond Future	843.0600	0.8431	857.8500	0.8578	1.754	0	0	0
2021/12/01	2032	03/02/2022	10.14	Put	Bond Future	2,246.6000	2.2466	2,191.4300	2.1914	(2.456)	0	0	97
2021/12/01	2032	03/02/2022	9.62	Call	Bond Future	147.0300	0.1470	149.4600	0.1495	1.653	0	0	210
2021/12/01	2032	03/02/2022	9.62	Put	Bond Future	4,605.6000	4.6056	4,538.0700	4.5381	(1.466)	0	0	0
2021/12/01	2032	03/02/2022	9.67	Put	Bond Future	4,339.9100	4.3399	4,273.0200	4.2730	(1.541)	0	0	0
2021/12/01	2032	05/05/2022	11.18	Call	Bond Future	4,177.4900	4.1775	4,220.6800	4.2207	1.034	0	0	0
2021/12/01	2032	05/05/2022	11.18	Put	Bond Future	1,121.3400	1.1213	1,094.8100	1.0948	(2.366)	0	0	780
2021/12/01	2032	05/05/2022	11.02	Put	Bond Future	1,359.8000	1.3598	1,329.5700	1.3296	(2.223)	0	0	0
2021/12/01	2032	05/05/2022	11.03	Call	Bond Future	3,616.4000	3.6164	3,656.1400	3.6561	1.099	0	0	0
2021/12/01	2032	05/05/2022	11.03	Put	Bond Future	1,343.5000	1.3435	1,313.5200	1.3135	(2.231)	0	0	0
2021/12/01	2032	05/05/2022	10.29	Put	Bond Future	3,162.0300	3.1620	3,112.7800	3.1128	(1.558)	0	0	0
2021/12/01	2032	05/05/2022	10.98	Call	Bond Future	3,437.4400	3.4374	3,475.9500	3.4760	1.120	0	0	0
2021/12/01	2032	05/05/2022	10.98	Put	Bond Future	1,427.8400	1.4278	1,396.6300	1.3966	(2.186)	0	0	993
2021/12/01	2032	05/05/2022			Bond Future	10.6052	86.6670	10.5924	86.7367	(0.121)	0.0000	0.0000	20,406
2021/12/01	2032	05/05/2022	11.02	Call	Bond Future	3,580.1300	3.5801	3,619.6200	3.6196	1.103	0	0	0
2021/12/01	2032	05/05/2022	11.04	Call	Bond Future	3,653.0100	3.6530	3,692.9800	3.6930	1.094	0	0	0
2021/12/01	2032	05/05/2022	11.04	Put	Bond Future	1,327.5900	1.3276	1,297.8400	1.2978	(2.241)	0	0	0
2021/12/01	2032	05/05/2022	10.18	Call	Bond Future	1,178.2100	1.1782	1,195.9300	1.1959	1.504	0	0	780
2021/12/01	2032	05/05/2022	10.18	Put	Bond Future	3,537.2800	3.5373	3,485.2800	3.4853	(1.470)	0	0	0
2021/12/01	2032	05/05/2022	10.29	Call	Bond Future	1,421.4600	1.4215	1,441.9300	1.4419	1.440	0	0	993
2021/12/01	2032	05/05/2022	9.58	Call	Bond Future	335.3600	0.3354	341.3800	0.3414	1.795	0	0	780
2021/12/01	2032	05/05/2022	9.58	Put	Bond Future	6,172.6200	6.1726	6,108.9200	6.1089	(1.032)	0	0	0
2021/12/01	2032	04/08/2022	10.20	Put	Bond Future	4,643.8900	4.6439	4,591.0500	4.5911	(1.138)	0	0	0
2021/12/01	2032	04/08/2022	10.21	Put	Bond Future	4,607.0200	4.6070	4,554.3700	4.5544	(1.143)	0	0	0
2021/12/01	2032	04/08/2022	10.22	Call	Bond Future	1,252.2400	1.2522	1,270.0100	1.2700	1.419	0	0	0
2021/12/01	2032	04/08/2022	8.97	Call	Bond Future	139.3400	0.1393	141.8300	0.1418	1.787	0	0	800
2021/12/01	2032	04/08/2022	8.97	Put	Bond Future	10,781.9300	10.7819	10,714.2100	10.7142	(0.628)	0	0	0
2021/12/01	2032	04/08/2022	9.72	Call	Bond Future	567.9400	0.5679	577.1500	0.5772	1.622	0	0	800
2021/12/01	2032	04/08/2022	9.72	Put	Bond Future	6,723.5500	6.7236	6,662.5500	6.6625	(0.907)	0	0	0
2021/12/01	2032	04/08/2022			Bond Future	10.8326	87.6858	10.8193	87.7560	(0.123)	0.0000	0.0000	0
2021/12/01	2032	04/08/2022	11.60	Call	Bond Future	5,226.2700	5.2263	5,272.2400	5.2722	0.880	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
2021/12/01	2032	04/08/2022	11.60	Put	Bond Future	1,300.9500	1.3009	1,276.7100	1.2767	(1.863)	0	0	800
2021/12/01	2032	04/08/2022	11.89	Call	Bond Future	6,341.2300	6.3412	6,391.5800	6.3916	0.794	0	0	0
2021/12/01	2032	04/08/2022	11.89	Put	Bond Future	996.3000	0.9963	976.4400	0.9764	(1.993)	0	0	0
2021/12/01	2032	04/08/2022	10.20	Call	Bond Future	1,214.5500	1.2145	1,231.9200	1.2319	1.430	0	0	0
2021/12/01	2032	04/08/2022	10.21	Call	Bond Future	1,233.3100	1.2333	1,250.8700	1.2509	1.424	0	0	0
2021/12/01	2032	04/08/2022	10.22	Put	Bond Future	4,570.3600	4.5704	4,517.9200	4.5179	(1.147)	0	0	0
2021/12/01	2032	03/11/2022			Bond Future	11.0624	84.6895	11.0486	84.7601	(0.125)	0.0000	0.0000	0
2021/12/01	2032	03/11/2022	10.66	Call	Bond Future	2,141.6000	2.1416	2,166.3200	2.1663	1.154	0	0	0
2021/12/01	2032	03/11/2022	10.66	Put	Bond Future	4,233.4200	4.2334	4,187.5200	4.1875	(1.084)	0	0	0
2021/12/01	2033	03/02/2022			Bond Future	108.3367	108.3367	108.1480	108.1480	(0.174)	0.0000	0.0000	7,393
2021/12/01	2033	05/05/2022			Bond Future	108.3769	108.3769	108.1847	108.1847	(0.177)	0.0000	0.0000	2,121
2021/12/01	2033	04/08/2022			Bond Future	109.7395	109.7395	109.5444	109.5444	(0.178)	0.0000	0.0000	0
2021/12/01	2033	03/11/2022			Bond Future	109.8371	109.8371	109.6388	109.6388	(0.181)	0.0000	0.0000	0
2021/12/01	2037	03/02/2022	11.45	Call	Bond Future	3,694.2700	3.6943	3,791.6500	3.7917	2.636	0	0	0
2021/12/01	2037	03/02/2022	11.46	Call	Bond Future	3,741.1000	3.7411	3,839.0900	3.8391	2.619	0	0	0
2021/12/01	2037	03/02/2022	11.47	Put	Bond Future	608.1600	0.6082	566.7900	0.5668	(6.802)	0	0	0
2021/12/01	2037	03/02/2022			Bond Future	10.9499	82.3411	10.9277	82.4811	(0.203)	0.0000	0.0000	118,596
2021/12/01	2037	03/02/2022	11.45	Put	Bond Future	633.1900	0.6332	590.5900	0.5906	(6.728)	0	0	0
2021/12/01	2037	03/02/2022	11.46	Put	Bond Future	620.5600	0.6206	578.5700	0.5786	(6.766)	0	0	0
2021/12/01	2037	03/02/2022	11.47	Call	Bond Future	3,788.0900	3.7881	3,886.7000	3.8867	2.603	0	0	0
2021/12/01	2037	05/05/2022	11.82	Call	Bond Future	5,099.0400	5.0990	5,195.6800	5.1957	1.895	0	0	0
2021/12/01	2037	05/05/2022	11.83	Call	Bond Future	5,142.6800	5.1427	5,239.7100	5.2397	1.887	0	0	0
2021/12/01	2037	05/05/2022	11.84	Put	Bond Future	1,131.3500	1.1314	1,088.1700	1.0882	(3.817)	0	0	0
2021/12/01	2037	05/05/2022			Bond Future	11.1521	83.3247	11.1292	83.4653	(0.206)	0.0000	0.0000	11,855
2021/12/01	2037	05/05/2022	11.82	Put	Bond Future	1,157.3800	1.1574	1,113.4400	1.1134	(3.797)	0	0	0
2021/12/01	2037	05/05/2022	11.83	Put	Bond Future	1,144.2000	1.1442	1,100.6500	1.1006	(3.806)	0	0	0
2021/12/01	2037	05/05/2022	11.84	Call	Bond Future	5,186.5900	5.1866	5,283.9900	5.2840	1.878	0	0	0
2021/12/01	2037	04/08/2022	11.95	Call	Bond Future	5,112.8700	5.1129	5,204.4200	5.2044	1.791	0	0	0
2021/12/01	2037	04/08/2022	11.95	Put	Bond Future	1,751.8400	1.7518	1,701.5000	1.7015	(2.874)	0	0	1,050
2021/12/01	2037	04/08/2022	10.91	Put	Bond Future	4,560.2800	4.5603	4,465.8900	4.4659	(2.070)	0	0	0
2021/12/01	2037	04/08/2022	10.89	Call	Bond Future	1,725.1100	1.7251	1,771.7100	1.7717	2.701	0	0	0
2021/12/01	2037	04/08/2022	10.89	Put	Bond Future	4,637.0800	4.6371	4,541.7900	4.5418	(2.055)	0	0	0
2021/12/01	2037	04/08/2022	10.90	Call	Bond Future	1,749.1500	1.7491	1,796.2000	1.7962	2.690	0	0	0
2021/12/01	2037	04/08/2022			Bond Future	11.3666	80.0488	11.3428	80.1907	(0.210)	0.0000	0.0000	0
2021/12/01	2037	04/08/2022	10.91	Call	Bond Future	1,773.6300	1.7736	1,821.1300	1.8211	2.678	0	0	0
2021/12/01	2037	04/08/2022	11.21	Call	Bond Future	2,573.7600	2.5738	2,634.7900	2.6348	2.371	0	0	1,050
2021/12/01	2037	04/08/2022	11.21	Put	Bond Future	3,513.7500	3.5138	3,432.8900	3.4329	(2.301)	0	0	0
2021/12/01	2037	04/08/2022	11.42	Call	Bond Future	3,214.1500	3.2142	3,284.4800	3.2845	2.188	0	0	0
2021/12/01	2037	04/08/2022	11.42	Put	Bond Future	2,897.6400	2.8976	2,826.0800	2.8261	(2.470)	0	0	50
2021/12/01	2037	04/08/2022	10.10	Call	Bond Future	489.3400	0.4893	506.7100	0.5067	3.550	0	0	50
2021/12/01	2037	04/08/2022	10.10	Put	Bond Future	8,583.4700	8.5835	8,458.9500	8.4589	(1.451)	0	0	0
2021/12/01	2037	04/08/2022	10.90	Put	Bond Future	4,598.4200	4.5984	4,503.5800	4.5036	(2.062)	0	0	50
2021/12/01	2037	03/11/2022	11.32	Call	Bond Future	2,820.3800	2.8204	2,880.9000	2.8809	2.146	0	0	0
2021/12/01	2037	03/11/2022	11.30	Put	Bond Future	4,351.7500	4.3518	4,268.2200	4.2682	(1.919)	0	0	0
2021/12/01	2037	03/11/2022	11.31	Call	Bond Future	2,793.1000	2.7931	2,853.2400	2.8532	2.153	0	0	0
2021/12/01	2037	03/11/2022	11.31	Put	Bond Future	4,319.2900	4.3193	4,236.1400	4.2361	(1.925)	0	0	0

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2021/12/01	2037	03/11/2022			Bond Future	11.5698	81.1023	11.5451	81.2456	(0.214)	0.0000	0.0000	0
2021/12/01	2037	03/11/2022	11.32	Put	Bond Future	4,287.0300	4.2870	4,204.2600	4.2043	(1.931)	0	0	0
2021/12/01	2037	03/11/2022	11.30	Call	Bond Future	2,765.9500	2.7660	2,825.7100	2.8257	2.161	0	0	0
2021/12/01	2038	03/02/2022			Bond Future	120.8949	120.8949	120.3735	120.3735	(0.431)	0.0000	0.0000	6,294
2021/12/01	2038	05/05/2022			Bond Future	122.3674	122.3674	121.8383	121.8383	(0.432)	0.0000	0.0000	677
2021/12/01	2038	04/08/2022			Bond Future	122.0945	122.0945	121.5580	121.5580	(0.439)	0.0000	0.0000	0
2021/12/01	2038	03/11/2022			Bond Future	123.6528	123.6528	123.1089	123.1089	(0.440)	0.0000	0.0000	0
2021/12/01	2040	03/02/2022	11.57	Put	Bond Future	603.6300	0.6036	527.7200	0.5277	(12.576)	0	0	0
2021/12/01	2040	03/02/2022	11.58	Put	Bond Future	591.8800	0.5919	517.1500	0.5172	(12.626)	0	0	0
2021/12/01	2040	03/02/2022	11.59	Call	Bond Future	4,421.2800	4.4213	4,672.8200	4.6728	5.689	0	0	0
2021/12/01	2040	03/02/2022			Bond Future	11.0041	84.6359	10.9565	84.9610	(0.433)	0.0000	0.0000	88,015
2021/12/01	2040	03/02/2022	11.57	Call	Bond Future	4,318.1700	4.3182	4,567.3500	4.5674	5.771	0	0	0
2021/12/01	2040	03/02/2022	11.58	Call	Bond Future	4,369.7100	4.3697	4,620.0700	4.6201	5.729	0	0	0
2021/12/01	2040	03/02/2022	11.59	Put	Bond Future	580.2400	0.5802	506.6900	0.5067	(12.676)	0	0	0
2021/12/01	2040	05/05/2022	11.91	Put	Bond Future	1,187.4900	1.1875	1,099.1500	1.0992	(7.439)	0	0	0
2021/12/01	2040	05/05/2022	11.92	Call	Bond Future	5,742.7300	5.7427	5,983.1100	5.9831	4.186	0	0	0
2021/12/01	2040	05/05/2022	11.92	Put	Bond Future	1,174.0600	1.1741	1,086.5300	1.0865	(7.455)	0	0	0
2021/12/01	2040	05/05/2022	13.04	Call	Bond Future	11,246.0000	11.2460	11,543.6100	11.5436	2.646	0	0	0
2021/12/01	2040	05/05/2022	13.04	Put	Bond Future	344.0500	0.3441	313.7500	0.3138	(8.807)	0	0	1,200
2021/12/01	2040	05/05/2022	10.57	Call	Bond Future	983.3800	0.9834	1,066.1200	1.0661	8.414	0	0	1,200
2021/12/01	2040	05/05/2022	10.57	Put	Bond Future	5,308.2000	5.3082	5,063.0300	5.0630	(4.619)	0	0	0
2021/12/01	2040	05/05/2022			Bond Future	11.1981	85.6470	11.1487	85.9749	(0.441)	0.0000	0.0000	8,568
2021/12/01	2040	05/05/2022	11.91	Call	Bond Future	5,695.6300	5.6956	5,935.2000	5.9352	4.206	0	0	0
2021/12/01	2040	05/05/2022	9.82	Call	Bond Future	175.8600	0.1759	196.2400	0.1962	11.589	0	0	1,200
2021/12/01	2040	05/05/2022	9.82	Put	Bond Future	10,139.6000	10.1396	9,832.0700	9.8321	(3.033)	0	0	0
2021/12/01	2040	05/05/2022	11.90	Call	Bond Future	5,648.6100	5.6486	5,887.3500	5.8874	4.227	0	0	0
2021/12/01	2040	05/05/2022	11.90	Put	Bond Future	1,201.0800	1.2011	1,111.9100	1.1119	(7.424)	0	0	0
2021/12/01	2040	04/08/2022	11.05	Call	Bond Future	2,177.0200	2.1770	2,307.6400	2.3076	6.000	0	0	0
2021/12/01	2040	04/08/2022	11.05	Put	Bond Future	4,498.8900	4.4989	4,297.9800	4.2980	(4.466)	0	0	0
2021/12/01	2040	04/08/2022	12.24	Put	Bond Future	1,494.1000	1.4941	1,403.9900	1.4040	(6.031)	0	0	460
2021/12/01	2040	04/08/2022	9.70	Put	Bond Future	12,428.2100	12.4282	12,118.6900	12.1187	(2.490)	0	0	0
2021/12/01	2040	04/08/2022			Bond Future	11.4034	82.1480	11.3520	82.4795	(0.451)	0.0000	0.0000	0
2021/12/01	2040	04/08/2022	11.04	Call	Bond Future	2,149.5200	2.1495	2,279.0600	2.2791	6.026	0	0	0
2021/12/01	2040	04/08/2022	11.04	Put	Bond Future	4,538.5800	4.5386	4,336.5900	4.3366	(4.451)	0	0	0
2021/12/01	2040	04/08/2022	12.24	Call	Bond Future	6,603.6900	6.6037	6,845.1100	6.8451	3.656	0	0	0
2021/12/01	2040	04/08/2022	9.70	Call	Bond Future	223.1600	0.2232	245.1700	0.2452	9.863	0	0	460
2021/12/01	2040	04/08/2022	10.70	Call	Bond Future	1,313.2700	1.3133	1,406.0800	1.4061	7.067	0	0	460
2021/12/01	2040	04/08/2022	10.70	Put	Bond Future	6,037.7300	6.0377	5,799.0100	5.7990	(3.954)	0	0	0
2021/12/01	2040	04/08/2022	11.03	Call	Bond Future	2,121.9500	2.1219	2,250.4000	2.2504	6.053	0	0	0
2021/12/01	2040	04/08/2022	11.03	Put	Bond Future	4,578.2900	4.5783	4,375.2100	4.3752	(4.436)	0	0	0
2021/12/01	2040	03/11/2022	11.39	Call	Bond Future	3,140.1100	3.1401	3,293.4800	3.2935	4.884	0	0	0
2021/12/01	2040	03/11/2022	11.40	Call	Bond Future	3,169.8400	3.1698	3,324.1200	3.3241	4.867	0	0	0
2021/12/01	2040	03/11/2022	11.41	Put	Bond Future	4,385.9300	4.3859	4,205.8700	4.2059	(4.105)	0	0	0
2021/12/01	2040	03/11/2022			Bond Future	11.5973	83.2293	11.5439	83.5645	(0.460)	0.0000	0.0000	0
2021/12/01	2040	03/11/2022	11.39	Put	Bond Future	4,454.2100	4.4542	4,272.3300	4.2723	(4.083)	0	0	0
2021/12/01	2040	03/11/2022	11.40	Put	Bond Future	4,419.8000	4.4198	4,238.8300	4.2388	(4.095)	0	0	0

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2021/12/01	2040	03/11/2022	11.41	Call	Bond Future	3,200.0400	3.2000	3,355.2300	3.3552	4.850	0	0	0
2021/12/01	2044	03/02/2022	11.59	Call	Bond Future	4,324.9000	4.3249	4,464.7500	4.4648	3.234	0	0	0
2021/12/01	2044	03/02/2022	11.59	Put	Bond Future	542.5700	0.5426	496.6700	0.4967	(8.460)	0	0	0
2021/12/01	2044	03/02/2022	11.60	Call	Bond Future	4,377.4200	4.3774	4,518.0100	4.5180	3.212	0	0	0
2021/12/01	2044	03/02/2022	11.60	Put	Bond Future	531.1900	0.5312	486.0300	0.4860	(8.502)	0	0	0
2021/12/01	2044	03/02/2022			Bond Future	11.0218	81.5266	10.9951	81.7123	(0.243)	0.0000	0.0000	56,551
2021/12/01	2044	03/02/2022	11.61	Call	Bond Future	4,430.0700	4.4301	4,571.3900	4.5714	3.190	0	0	0
2021/12/01	2044	03/02/2022	11.61	Put	Bond Future	520.0300	0.5200	475.6000	0.4756	(8.544)	0	0	0
2021/12/01	2044	05/05/2022	11.91	Call	Bond Future	5,718.3900	5.7184	5,851.0700	5.8511	2.320	0	0	0
2021/12/01	2044	05/05/2022	11.91	Put	Bond Future	1,195.8400	1.1958	1,141.6300	1.1416	(4.533)	0	0	0
2021/12/01	2044	05/05/2022	11.92	Call	Bond Future	5,766.0300	5.7660	5,899.1900	5.8992	2.309	0	0	0
2021/12/01	2044	05/05/2022	11.92	Put	Bond Future	1,182.4000	1.1824	1,128.6700	1.1287	(4.544)	0	0	0
2021/12/01	2044	05/05/2022			Bond Future	11.2056	82.5005	11.1779	82.6874	(0.247)	0.0000	0.0000	5,735
2021/12/01	2044	05/05/2022	11.93	Call	Bond Future	5,813.7400	5.8137	5,947.3700	5.9474	2.299	0	0	0
2021/12/01	2044	05/05/2022	11.93	Put	Bond Future	1,169.1200	1.1691	1,115.8600	1.1159	(4.556)	0	0	0
2021/12/01	2044	04/08/2022	11.08	Call	Bond Future	2,269.6500	2.2697	2,342.5500	2.3425	3.212	0	0	0
2021/12/01	2044	04/08/2022	11.08	Put	Bond Future	4,410.8700	4.4109	4,295.0100	4.2950	(2.627)	0	0	0
2021/12/01	2044	04/08/2022	11.09	Call	Bond Future	2,298.5600	2.2986	2,372.0800	2.3721	3.199	0	0	0
2021/12/01	2044	04/08/2022	11.09	Put	Bond Future	4,371.3600	4.3714	4,256.1200	4.2561	(2.636)	0	0	0
2021/12/01	2044	04/08/2022			Bond Future	11.3998	79.0897	11.3710	79.2784	(0.252)	0.0000	0.0000	0
2021/12/01	2044	04/08/2022	11.10	Call	Bond Future	2,327.6500	2.3276	2,401.7900	2.4018	3.185	0	0	0
2021/12/01	2044	04/08/2022	11.10	Put	Bond Future	4,332.1300	4.3321	4,217.5100	4.2175	(2.646)	0	0	0
2021/12/01	2044	03/11/2022	11.40	Put	Bond Future	4,397.2300	4.3972	4,292.0600	4.2921	(2.392)	0	0	0
2021/12/01	2044	03/11/2022	11.41	Call	Bond Future	3,248.0600	3.2481	3,334.1600	3.3342	2.651	0	0	0
2021/12/01	2044	03/11/2022	11.41	Put	Bond Future	4,362.9600	4.3630	4,258.3200	4.2583	(2.398)	0	0	0
2021/12/01	2044	03/11/2022			Bond Future	11.5828	80.1308	11.5529	80.3215	(0.258)	0.0000	0.0000	0
2021/12/01	2044	03/11/2022	11.39	Call	Bond Future	3,186.3400	3.1863	3,271.3900	3.2714	2.669	0	0	0
2021/12/01	2044	03/11/2022	11.39	Put	Bond Future	4,432.0300	4.4320	4,326.3400	4.3263	(2.385)	0	0	0
2021/12/01	2044	03/11/2022	11.40	Call	Bond Future	3,216.9800	3.2170	3,302.5500	3.3025	2.660	0	0	0
2021/12/01	2046	03/02/2022			Bond Future	109.9050	109.9050	109.3803	109.3803	(0.477)	0.0000	0.0000	15,506
2021/12/01	2046	05/05/2022			Bond Future	109.3619	109.3619	108.8297	108.8297	(0.487)	0.0000	0.0000	171
2021/12/01	2046	04/08/2022			Bond Future	110.7371	110.7371	110.1976	110.1976	(0.487)	0.0000	0.0000	0
2021/12/01	2046	03/11/2022			Bond Future	110.2299	110.2299	109.6827	109.6827	(0.496)	0.0000	0.0000	0
2021/12/01	2050	03/02/2022			Bond Future	111.0747	111.0747	111.5129	111.5129	0.394	0.0000	0.0000	8,554
2021/12/01	2050	05/05/2022			Bond Future	112.4276	112.4276	112.8700	112.8700	0.393	0.0000	0.0000	379
2021/12/01	2050	04/08/2022			Bond Future	111.8292	111.8292	112.2763	112.2763	0.400	0.0000	0.0000	0
2021/12/01	2050	03/11/2022			Bond Future	113.2564	113.2564	113.7090	113.7090	0.400	0.0000	0.0000	0
2021/12/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	8657	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
2021/12/01	AL37	03/02/2022			Index Future	802.8290	802.8290	802.3010	802.3010	(0.066)	0.0000	0.0000	0
2021/12/01	AL37	05/05/2022			Index Future	812.4020	812.4020	811.8650	811.8650	(0.066)	0.0000	0.0000	0
2021/12/01	AL37	04/08/2022			Index Future	822.3120	822.3120	821.7660	821.7660	(0.066)	0.0000	0.0000	0
2021/12/01	AL37	03/11/2022			Index Future	832.7160	832.7160	832.1620	832.1620	(0.067)	0.0000	0.0000	0
2021/12/01	AL7T	03/02/2022			Index Future	904.6600	904.6600	904.7440	904.7440	0.009	0.0000	0.0000	0
2021/12/01	AL7T	05/05/2022			Index Future	915.4480	915.4480	915.5290	915.5290	0.009	0.0000	0.0000	0
2021/12/01	AL7T	04/08/2022			Index Future	926.6150	926.6150	926.6950	926.6950	0.009	0.0000	0.0000	0
2021/12/01	AL7T	03/11/2022			Index Future	938.3380	938.3380	938.4180	938.4180	0.009	0.0000	0.0000	0
2021/12/01	ALBI	03/02/2022			Index Future	807.5770	807.5770	808.2510	808.2510	0.083	0.0000	0.0000	193
2021/12/01	ALBI	05/05/2022			Index Future	817.2070	817.2070	817.8860	817.8860	0.083	0.0000	0.0000	29
2021/12/01	ALBI	04/08/2022			Index Future	827.1750	827.1750	827.8610	827.8610	0.083	0.0000	0.0000	0
2021/12/01	ALBI	03/11/2022			Index Future	837.6410	837.6410	838.3340	838.3340	0.083	0.0000	0.0000	0
2021/12/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/12/01	C210	31/03/2028			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
2021/12/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/01	ES33	03/02/2022			Bond Future	11.7222	76.6014	11.7034	76.6961	(0.160)	0.0000	0.0000	263
2021/12/01	ES33	05/05/2022			Bond Future	11.9703	73.7567	11.9510	73.8517	(0.162)	0.0000	0.0000	87
2021/12/01	ES33	04/08/2022			Bond Future	12.2295	74.6363	12.2093	74.7322	(0.165)	0.0000	0.0000	0
2021/12/01	ES33	03/11/2022			Bond Future	12.4929	71.8600	12.4719	71.9567	(0.168)	0.0000	0.0000	0
2021/12/01	ES42	03/02/2022			Bond Future	12.1134	75.3847	12.0646	75.6681	(0.403)	0.0000	0.0000	3,579
2021/12/01	ES42	05/05/2022			Bond Future	12.3449	72.0444	12.2941	72.3303	(0.412)	0.0000	0.0000	1,190
2021/12/01	ES42	04/08/2022			Bond Future	12.5799	72.9024	12.5268	73.1915	(0.422)	0.0000	0.0000	0
2021/12/01	ES42	03/11/2022			Bond Future	12.8195	69.6244	12.7641	69.9169	(0.432)	0.0000	0.0000	0
2021/12/01	GOVI	03/02/2022	792.76	Call	GOVI	43,090.0000	4.3090	49,230.0000	4.9230	14.249	0	0	0
2021/12/01	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/01	GOVI	03/02/2022			GOVI	797.0690	797.0690	797.6830	797.6830	0.077	0.0000	0.0000	983
2021/12/01	GOVI	03/02/2022	792.74	Call	GOVI	43,290.0000	4.3290	49,430.0000	4.9430	14.183	0	0	0
2021/12/01	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/01	GOVI	03/02/2022	792.75	Call	GOVI	43,190.0000	4.3190	49,330.0000	4.9330	14.216	0	0	0
2021/12/01	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/01	GOVI	05/05/2022	788.25	Call	GOVI	183,240.0000	18.3240	189,420.0000	18.9420	3.373	0	0	0
2021/12/01	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/01	GOVI	05/05/2022			GOVI	806.5740	806.5740	807.1920	807.1920	0.077	0.0000	0.0000	0
2021/12/01	GOVI	05/05/2022	788.23	Call	GOVI	183,440.0000	18.3440	189,620.0000	18.9620	3.369	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/01	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/01	GOVI	05/05/2022	788.24	Call	GOVI	183,340.0000	18.3340	189,520.0000	18.9520	3.371	0	0	0
2021/12/01	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/01	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/01	GOVI	04/08/2022	819.28	Put	GOVI	28,680.0000	2.8680	22,440.0000	2.2440	(21.757)	0	0	0
2021/12/01	GOVI	04/08/2022			GOVI	816.4120	816.4120	817.0360	817.0360	0.076	0.0000	0.0000	0
2021/12/01	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/01	GOVI	04/08/2022	819.26	Put	GOVI	28,480.0000	2.8480	22,240.0000	2.2240	(21.910)	0	0	0
2021/12/01	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/01	GOVI	04/08/2022	819.27	Put	GOVI	28,580.0000	2.8580	22,340.0000	2.2340	(21.833)	0	0	0
2021/12/01	GOVI	03/11/2022	820.41	Call	GOVI	63,320.0000	6.3320	69,620.0000	6.9620	9.949	0	0	0
2021/12/01	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/01	GOVI	03/11/2022	820.42	Call	GOVI	63,220.0000	6.3220	69,520.0000	6.9520	9.965	0	0	0
2021/12/01	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/01	GOVI	03/11/2022			GOVI	826.7420	826.7420	827.3720	827.3720	0.076	0.0000	0.0000	0
2021/12/01	GOVI	03/11/2022	820.43	Call	GOVI	63,120.0000	6.3120	69,420.0000	6.9420	9.981	0	0	0
2021/12/01	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/12/01	IGOV	03/02/2022			Index Future	298.6460	298.6460	298.4340	298.4340	(0.071)	0.0000	0.0000	483
2021/12/01	IGOV	05/05/2022			Index Future	302.2800	302.2800	302.0650	302.0650	(0.071)	0.0000	0.0000	16
2021/12/01	IGOV	04/08/2022			Index Future	306.0400	306.0400	305.8210	305.8210	(0.072)	0.0000	0.0000	0
2021/12/01	IGOV	03/11/2022			Index Future	309.9830	309.9830	309.7610	309.7610	(0.072)	0.0000	0.0000	0
2021/12/01	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/12/01	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/12/01	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/12/01	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/12/01	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/12/01	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/12/01	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/12/01	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/12/01	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/12/01	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/12/01	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/12/01	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/12/01	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/12/01	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/12/01	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/12/01	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/12/01	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/12/01	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/12/01	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/12/01	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/12/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	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
2021/12/01	JBAF	15/12/2021			Jibar Tradeable Future	3.8950	96.1050	3.8850	96.1150	(0.257)	0.0000	0.0000	0
2021/12/01	JBAF	19/01/2022			Jibar Tradeable Future	3.9450	96.0550	3.9450	96.0550	0.000	0.0000	0.0000	0
2021/12/01	JBAF	16/02/2022			Jibar Tradeable Future	4.1600	95.8400	4.2300	95.7700	1.683	0.0000	0.0000	0
2021/12/01	JBAF	16/03/2022			Jibar Tradeable Future	4.2150	95.7850	4.2850	95.7150	1.661	0.0000	0.0000	0
2021/12/01	JBAF	20/04/2022			Jibar Tradeable Future	4.5400	95.4600	4.6400	95.3600	2.203	0.0000	0.0000	0
2021/12/01	JBAF	18/05/2022			Jibar Tradeable Future	4.6000	95.4000	4.7000	95.3000	2.174	0.0000	0.0000	0
2021/12/01	JBAF	15/06/2022			Jibar Tradeable Future	4.8900	95.1100	5.0000	95.0000	2.249	0.0000	0.0000	72
2021/12/01	JBAF	21/09/2022			Jibar Tradeable Future	5.2850	94.7150	5.4150	94.5850	2.460	0.0000	0.0000	0
2021/12/01	JBAF	21/12/2022			Jibar Tradeable Future	5.8600	94.1400	5.9700	94.0300	1.877	0.0000	0.0000	68
2021/12/01	JBAF	15/03/2023			Jibar Tradeable Future	6.1500	93.8500	6.2600	93.7400	1.789	0.0000	0.0000	0
2021/12/01	JBAF	21/06/2023			Jibar Tradeable Future	6.4850	93.5150	6.6050	93.3950	1.850	0.0000	0.0000	0
2021/12/01	JBAF	20/09/2023			Jibar Tradeable Future	6.7450	93.2550	6.7950	93.2050	0.741	0.0000	0.0000	75
2021/12/01	R023	03/02/2022	5.08	Call	Bond Future	213.6100	0.2136	245.4900	0.2455	14.924	0	0	0
2021/12/01	R023	03/02/2022	5.08	Put	Bond Future	231.9400	0.2319	198.1200	0.1981	(14.581)	0	0	0
2021/12/01	R023	03/02/2022			Bond Future	5.0977	106.1337	5.0343	106.1994	(1.243)	0.0000	0.0000	16,327
2021/12/01	R023	03/02/2022	5.06	Call	Bond Future	202.4400	0.2024	233.3600	0.2334	15.274	0	0	0
2021/12/01	R023	03/02/2022	5.06	Put	Bond Future	241.5000	0.2415	206.7200	0.2067	(14.402)	0	0	0
2021/12/01	R023	03/02/2022	5.07	Call	Bond Future	207.8900	0.2079	239.3000	0.2393	15.109	0	0	0
2021/12/01	R023	03/02/2022	5.07	Put	Bond Future	236.5900	0.2366	202.3000	0.2023	(14.493)	0	0	0
2021/12/01	R023	05/05/2022	6.31	Call	Bond Future	952.5800	0.9526	1,008.6600	1.0087	5.887	0	0	0
2021/12/01	R023	05/05/2022	6.31	Put	Bond Future	59.7200	0.0597	50.6000	0.0506	(15.271)	0	0	0
2021/12/01	R023	05/05/2022			Bond Future	5.1797	103.4899	5.0977	103.5551	(1.582)	0.0000	0.0000	835
2021/12/01	R023	05/05/2022	6.29	Call	Bond Future	938.5400	0.9385	994.3900	0.9944	5.951	0	0	0
2021/12/01	R023	05/05/2022	6.29	Put	Bond Future	61.3700	0.0614	52.0200	0.0520	(15.235)	0	0	0
2021/12/01	R023	05/05/2022	6.30	Call	Bond Future	945.5600	0.9456	1,001.5200	1.0015	5.918	0	0	0
2021/12/01	R023	05/05/2022	6.30	Put	Bond Future	60.5400	0.0605	51.3000	0.0513	(15.263)	0	0	0
2021/12/01	R023	04/08/2022	6.05	Call	Bond Future	545.5200	0.5455	594.1800	0.5942	8.920	0	0	0
2021/12/01	R023	04/08/2022	6.05	Put	Bond Future	119.5500	0.1196	102.0500	0.1021	(14.638)	0	0	0
2021/12/01	R023	04/08/2022			Bond Future	5.2797	104.7367	5.1606	104.8029	(2.256)	0.0000	0.0000	0
2021/12/01	R023	04/08/2022	6.03	Call	Bond Future	537.0000	0.5370	585.3400	0.5853	9.002	0	0	0
2021/12/01	R023	04/08/2022	6.03	Put	Bond Future	122.0400	0.1220	104.2200	0.1042	(14.602)	0	0	0
2021/12/01	R023	04/08/2022	6.04	Call	Bond Future	541.2500	0.5413	589.7500	0.5898	8.961	0	0	0
2021/12/01	R023	04/08/2022	6.04	Put	Bond Future	120.7900	0.1208	103.1300	0.1031	(14.620)	0	0	0
2021/12/01	R023	03/11/2022	6.25	Call	Bond Future	460.3000	0.4603	501.8400	0.5018	9.025	0	0	0
2021/12/01	R023	03/11/2022	6.25	Put	Bond Future	212.3800	0.2124	188.1000	0.1881	(11.432)	0	0	0
2021/12/01	R023	03/11/2022	6.26	Call	Bond Future	462.5700	0.4626	504.2000	0.5042	9.000	0	0	0
2021/12/01	R023	03/11/2022	6.26	Put	Bond Future	211.5900	0.2116	187.4000	0.1874	(11.432)	0	0	0
2021/12/01	R023	03/11/2022			Bond Future	5.4440	102.1683	5.2307	102.2341	(3.918)	0.0000	0.0000	0
2021/12/01	R023	03/11/2022	6.27	Call	Bond Future	464.8500	0.4648	506.5600	0.5066	8.973	0	0	0
2021/12/01	R023	03/11/2022	6.27	Put	Bond Future	210.8000	0.2108	186.6900	0.1867	(11.437)	0	0	0
2021/12/01	R035	03/02/2022	9.92	Call	Bond Future	107.8000	0.1078	107.1200	0.1071	(0.631)	0	0	200
2021/12/01	R035	03/02/2022	9.92	Put	Bond Future	5,823.2700	5.8233	5,777.8500	5.7778	(0.780)	0	0	0
2021/12/01	R035	03/02/2022	11.73	Call	Bond Future	5,812.5900	5.8126	5,846.2100	5.8462	0.578	0	0	0
2021/12/01	R035	03/02/2022	11.73	Put	Bond Future	240.4700	0.2405	229.3500	0.2293	(4.624)	0	0	280
2021/12/01	R035	03/02/2022	11.28	Call	Bond Future	3,580.2900	3.5803	3,604.2000	3.6042	0.668	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
2021/12/01	R035	03/02/2022	11.28	Put	Bond Future	620.5100	0.6205	599.6800	0.5997	(3.357)	0	0	200
2021/12/01	R035	03/02/2022	11.33	Put	Bond Future	559.2800	0.5593	539.7300	0.5397	(3.496)	0	0	500
2021/12/01	R035	03/02/2022	11.39	Call	Bond Future	4,102.7400	4.1027	4,129.4200	4.1294	0.650	0	0	0
2021/12/01	R035	03/02/2022	11.39	Put	Bond Future	493.2200	0.4932	475.1600	0.4752	(3.662)	0	0	683
2021/12/01	R035	03/02/2022	11.22	Call	Bond Future	3,306.1600	3.3062	3,328.4400	3.3284	0.674	0	0	0
2021/12/01	R035	03/02/2022	11.22	Put	Bond Future	703.8900	0.7039	681.4300	0.6814	(3.191)	0	0	0
2021/12/01	R035	03/02/2022	11.23	Call	Bond Future	3,351.0200	3.3510	3,373.5900	3.3736	0.674	0	0	0
2021/12/01	R035	03/02/2022	11.23	Put	Bond Future	689.0100	0.6890	666.8400	0.6668	(3.218)	0	0	0
2021/12/01	R035	03/02/2022	11.03	Call	Bond Future	2,498.6700	2.4987	2,515.5000	2.5155	0.674	0	0	0
2021/12/01	R035	03/02/2022	11.05	Put	Bond Future	1,002.1300	1.0021	974.8000	0.9748	(2.727)	0	0	1,600
2021/12/01	R035	03/02/2022	11.11	Call	Bond Future	2,827.7700	2.8278	2,846.9100	2.8469	0.677	0	0	0
2021/12/01	R035	03/02/2022	10.35	Call	Bond Future	530.4500	0.5305	531.9900	0.5320	0.290	0	0	1,600
2021/12/01	R035	03/02/2022	10.35	Put	Bond Future	3,369.1800	3.3692	3,325.9800	3.3260	(1.282)	0	0	0
2021/12/01	R035	03/02/2022	10.61	Call	Bond Future	1,089.2100	1.0892	1,095.0600	1.0951	0.537	0	0	0
2021/12/01	R035	03/02/2022	10.61	Put	Bond Future	2,250.1500	2.2501	2,211.2600	2.2113	(1.728)	0	0	200
2021/12/01	R035	03/02/2022	10.65	Call	Bond Future	1,199.0700	1.1991	1,205.7800	1.2058	0.560	0	0	0
2021/12/01	R035	03/02/2022	10.24	Put	Bond Future	3,931.9400	3.9319	3,887.6600	3.8877	(1.126)	0	0	0
2021/12/01	R035	03/02/2022	10.26	Call	Bond Future	395.8500	0.3959	396.4700	0.3965	0.157	0	0	200
2021/12/01	R035	03/02/2022	10.26	Put	Bond Future	3,826.0300	3.8260	3,781.9100	3.7819	(1.153)	0	0	0
2021/12/01	R035	03/02/2022	10.34	Call	Bond Future	514.1300	0.5141	515.5500	0.5155	0.276	0	0	0
2021/12/01	R035	03/02/2022	10.34	Put	Bond Future	3,418.3000	3.4183	3,374.9800	3.3750	(1.267)	0	0	500
2021/12/01	R035	03/02/2022			Bond Future	10.7941	90.6630	10.7869	90.7077	(0.066)	0.0000	0.0000	105,296
2021/12/01	R035	03/02/2022	9.70	Call	Bond Future	45.2800	0.0453	44.6600	0.0447	(1.369)	0	0	683
2021/12/01	R035	03/02/2022	9.70	Put	Bond Future	7,283.5200	7.2835	7,238.1600	7.2382	(0.623)	0	0	0
2021/12/01	R035	03/02/2022	10.10	Call	Bond Future	219.6000	0.2196	219.2800	0.2193	(0.146)	0	0	280
2021/12/01	R035	03/02/2022	10.10	Put	Bond Future	4,715.0700	4.7151	4,670.0100	4.6700	(0.956)	0	0	0
2021/12/01	R035	03/02/2022	11.88	Call	Bond Future	6,591.3900	6.5914	6,627.2900	6.6273	0.545	0	0	0
2021/12/01	R035	03/02/2022	11.88	Put	Bond Future	174.8700	0.1749	166.0300	0.1660	(5.055)	0	0	1,800
2021/12/01	R035	03/02/2022	11.33	Call	Bond Future	3,815.3100	3.8153	3,840.5000	3.8405	0.660	0	0	0
2021/12/01	R035	03/02/2022	11.24	Call	Bond Future	3,396.0900	3.3961	3,418.9300	3.4189	0.673	0	0	0
2021/12/01	R035	03/02/2022	11.24	Put	Bond Future	674.4100	0.6744	652.5100	0.6525	(3.247)	0	0	0
2021/12/01	R035	03/02/2022	11.03	Put	Bond Future	1,043.2100	1.0432	1,015.3000	1.0153	(2.675)	0	0	280
2021/12/01	R035	03/02/2022	11.05	Call	Bond Future	2,579.3700	2.5794	2,596.7800	2.5968	0.675	0	0	0
2021/12/01	R035	03/02/2022	11.11	Put	Bond Future	886.7100	0.8867	861.1100	0.8611	(2.887)	0	0	200
2021/12/01	R035	03/02/2022	10.65	Put	Bond Future	2,105.8900	2.1059	2,067.8600	2.0679	(1.806)	0	0	683
2021/12/01	R035	03/02/2022	10.24	Call	Bond Future	369.5800	0.3696	370.0400	0.3700	0.124	0	0	500
2021/12/01	R035	05/05/2022	11.63	Call	Bond Future	4,941.9000	4.9419	4,966.4400	4.9664	0.497	0	0	0
2021/12/01	R035	05/05/2022	11.63	Put	Bond Future	1,237.9700	1.2380	1,218.3000	1.2183	(1.589)	0	0	0
2021/12/01	R035	05/05/2022	11.64	Call	Bond Future	4,984.9500	4.9850	5,009.6300	5.0096	0.495	0	0	0
2021/12/01	R035	05/05/2022	11.64	Put	Bond Future	1,224.0900	1.2241	1,204.5600	1.2046	(1.595)	0	0	0
2021/12/01	R035	05/05/2022	10.72	Call	Bond Future	1,738.0200	1.7380	1,748.2500	1.7482	0.589	0	0	1,200
2021/12/01	R035	05/05/2022	10.72	Put	Bond Future	3,463.5200	3.4635	3,429.5400	3.4295	(0.981)	0	0	0
2021/12/01	R035	05/05/2022			Bond Future	11.0002	87.2669	10.9929	87.3112	(0.066)	0.0000	0.0000	8,926
2021/12/01	R035	05/05/2022	11.65	Call	Bond Future	5,027.9100	5.0279	5,052.7300	5.0527	0.494	0	0	0
2021/12/01	R035	05/05/2022	11.65	Put	Bond Future	1,210.1800	1.2102	1,190.7900	1.1908	(1.602)	0	0	0
2021/12/01	R035	05/05/2022	12.64	Call	Bond Future	9,570.8800	9.5709	9,606.1500	9.6062	0.369	0	0	0
2021/12/01	R035	05/05/2022	12.64	Put	Bond Future	396.3600	0.3964	387.4200	0.3874	(2.256)	0	0	1,200
2021/12/01	R035	05/05/2022	10.82	Call	Bond Future	2,010.4800	2.0105	2,022.2200	2.0222	0.584	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
2021/12/01	R035	05/05/2022	10.82	Put	Bond Future	3,114.4500	3.1144	3,081.9800	3.0820	(1.043)	0	0	1,200
2021/12/01	R035	04/08/2022	11.13	Put	Bond Future	3,303.9800	3.3040	3,275.3100	3.2753	(0.868)	0	0	100
2021/12/01	R035	04/08/2022	10.72	Call	Bond Future	1,698.8000	1.6988	1,709.1700	1.7092	0.610	0	0	0
2021/12/01	R035	04/08/2022	10.72	Put	Bond Future	4,702.1200	4.7021	4,668.2000	4.6682	(0.721)	0	0	0
2021/12/01	R035	04/08/2022	10.73	Call	Bond Future	1,722.4600	1.7225	1,732.9600	1.7330	0.610	0	0	0
2021/12/01	R035	04/08/2022	10.73	Put	Bond Future	4,663.8400	4.6638	4,630.0500	4.6300	(0.725)	0	0	0
2021/12/01	R035	04/08/2022	9.84	Call	Bond Future	399.4000	0.3994	401.9800	0.4020	0.646	0	0	100
2021/12/01	R035	04/08/2022	9.84	Put	Bond Future	9,106.4600	9.1065	9,064.7500	9.0648	(0.458)	0	0	0
2021/12/01	R035	04/08/2022	10.53	Put	Bond Future	5,476.6900	5.4767	5,440.5700	5.4406	(0.660)	0	0	0
2021/12/01	R035	04/08/2022	10.64	Call	Bond Future	1,516.3800	1.5164	1,525.8100	1.5258	0.622	0	0	0
2021/12/01	R035	04/08/2022	10.64	Put	Bond Future	5,017.4500	5.0175	4,982.5900	4.9826	(0.695)	0	0	100
2021/12/01	R035	04/08/2022	9.53	Call	Bond Future	219.8300	0.2198	221.1600	0.2212	0.605	0	0	400
2021/12/01	R035	04/08/2022	9.53	Put	Bond Future	11,061.1900	11.0612	11,018.2300	11.0182	(0.388)	0	0	0
2021/12/01	R035	04/08/2022			Bond Future	11.2169	88.2912	11.2094	88.3355	(0.067)	0.0000	0.0000	0
2021/12/01	R035	04/08/2022	11.13	Call	Bond Future	2,789.6000	2.7896	2,805.2200	2.8052	0.560	0	0	0
2021/12/01	R035	04/08/2022	12.18	Call	Bond Future	6,684.3000	6.6843	6,712.6000	6.7126	0.423	0	0	0
2021/12/01	R035	04/08/2022	12.18	Put	Bond Future	1,270.8800	1.2709	1,254.8900	1.2549	(1.258)	0	0	400
2021/12/01	R035	04/08/2022	10.74	Call	Bond Future	1,746.3000	1.7463	1,756.9200	1.7569	0.608	0	0	0
2021/12/01	R035	04/08/2022	10.74	Put	Bond Future	4,625.8100	4.6258	4,592.1400	4.5921	(0.728)	0	0	0
2021/12/01	R035	04/08/2022	10.53	Call	Bond Future	1,284.6100	1.2846	1,292.7800	1.2928	0.636	0	0	400
2021/12/01	R035	03/11/2022	11.15	Call	Bond Future	2,741.3100	2.7413	2,756.0300	2.7560	0.537	0	0	0
2021/12/01	R035	03/11/2022	11.15	Put	Bond Future	4,395.0700	4.3951	4,365.4000	4.3654	(0.675)	0	0	0
2021/12/01	R035	03/11/2022			Bond Future	11.4348	84.9721	11.4270	85.0165	(0.068)	0.0000	0.0000	0
2021/12/01	R035	03/11/2022	11.14	Call	Bond Future	2,714.9100	2.7149	2,729.5200	2.7295	0.538	0	0	0
2021/12/01	R035	03/11/2022	11.14	Put	Bond Future	4,427.6000	4.4276	4,397.8200	4.3978	(0.673)	0	0	0
2021/12/01	R035	03/11/2022	11.13	Call	Bond Future	2,688.6500	2.6887	2,703.1500	2.7031	0.539	0	0	0
2021/12/01	R035	03/11/2022	11.13	Put	Bond Future	4,460.3200	4.4603	4,430.4300	4.4304	(0.670)	0	0	0
2021/12/01	R186	03/02/2022	7.30	Call	Bond Future	82.0100	0.0820	75.4600	0.0755	(7.987)	0	0	0
2021/12/01	R186	03/02/2022	7.30	Put	Bond Future	3,866.4400	3.8664	3,914.8500	3.9149	1.252	0	0	0
2021/12/01	R186	03/02/2022			Bond Future	8.1880	110.5200	8.2012	110.4651	0.161	0.0000	0.0000	58,489
2021/12/01	R186	03/02/2022	7.28	Call	Bond Future	75.9200	0.0759	69.7600	0.0698	(8.114)	0	0	0
2021/12/01	R186	03/02/2022	7.28	Put	Bond Future	3,947.4600	3.9475	3,996.2600	3.9963	1.236	0	0	0
2021/12/01	R186	03/02/2022	7.29	Call	Bond Future	78.9500	0.0789	72.5900	0.0726	(8.056)	0	0	0
2021/12/01	R186	03/02/2022	7.29	Put	Bond Future	3,906.9300	3.9069	3,955.5300	3.9555	1.244	0	0	0
2021/12/01	R186	05/05/2022	9.18	Call	Bond Future	3,581.6600	3.5817	3,534.1300	3.5341	(1.327)	0	0	0
2021/12/01	R186	05/05/2022	9.18	Put	Bond Future	636.8500	0.6369	646.3200	0.6463	1.487	0	0	454
2021/12/01	R186	05/05/2022	8.32	Call	Bond Future	1,436.6100	1.4366	1,404.8700	1.4049	(2.209)	0	0	0
2021/12/01	R186	05/05/2022	8.32	Put	Bond Future	1,832.5200	1.8325	1,857.7800	1.8578	1.378	0	0	0
2021/12/01	R186	05/05/2022	8.14	Call	Bond Future	1,113.1800	1.1132	1,085.6900	1.0857	(2.470)	0	0	454
2021/12/01	R186	05/05/2022	8.14	Put	Bond Future	2,225.0900	2.2251	2,254.6000	2.2546	1.326	0	0	0
2021/12/01	R186	05/05/2022	7.28	Call	Bond Future	215.0200	0.2150	206.0300	0.2060	(4.181)	0	0	435
2021/12/01	R186	05/05/2022	7.28	Put	Bond Future	4,830.7100	4.8307	4,878.7200	4.8787	0.994	0	0	0
2021/12/01	R186	05/05/2022	7.48	Call	Bond Future	314.0400	0.3140	302.0200	0.3020	(3.828)	0	0	3,600
2021/12/01	R186	05/05/2022	7.48	Put	Bond Future	4,102.4900	4.1025	4,147.4700	4.1475	1.096	0	0	0
2021/12/01	R186	05/05/2022			Bond Future	8.4202	111.8392	8.4346	111.7822	0.172	0.0000	0.0000	4,514
2021/12/01	R186	05/05/2022	8.64	Call	Bond Future	2,120.1400	2.1201	2,081.4700	2.0815	(1.824)	0	0	0
2021/12/01	R186	05/05/2022	8.64	Put	Bond Future	1,257.6300	1.2576	1,275.9600	1.2760	1.458	0	0	4,035

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
2021/12/01	R186	05/05/2022	8.94	Call	Bond Future	2,889.5400	2.8895	2,845.4400	2.8454	(1.526)	0	0	0
2021/12/01	R186	05/05/2022	8.94	Put	Bond Future	863.8700	0.8639	876.7700	0.8768	1.493	0	0	454
2021/12/01	R186	05/05/2022	8.31	Call	Bond Future	1,417.5300	1.4175	1,386.0200	1.3860	(2.223)	0	0	0
2021/12/01	R186	05/05/2022	8.31	Put	Bond Future	1,853.0600	1.8531	1,878.5500	1.8785	1.376	0	0	0
2021/12/01	R186	05/05/2022	8.35	Call	Bond Future	1,494.7200	1.4947	1,462.3000	1.4623	(2.169)	0	0	454
2021/12/01	R186	05/05/2022	8.35	Put	Bond Future	1,771.8700	1.7719	1,796.4500	1.7965	1.387	0	0	0
2021/12/01	R186	05/05/2022	7.88	Call	Bond Future	723.3600	0.7234	702.2000	0.7022	(2.925)	0	0	435
2021/12/01	R186	05/05/2022	7.88	Put	Bond Future	2,879.9900	2.8800	2,915.8300	2.9158	1.244	0	0	0
2021/12/01	R186	05/05/2022	8.30	Call	Bond Future	1,398.6000	1.3986	1,367.3200	1.3673	(2.237)	0	0	0
2021/12/01	R186	05/05/2022	8.30	Put	Bond Future	1,873.7700	1.8738	1,899.4900	1.8995	1.373	0	0	0
2021/12/01	R186	05/05/2022	6.73	Call	Bond Future	68.7300	0.0687	65.1600	0.0652	(5.194)	0	0	3,600
2021/12/01	R186	05/05/2022	6.73	Put	Bond Future	6,999.0900	6.9991	7,052.5200	7.0525	0.763	0	0	0
2021/12/01	R186	04/08/2022	8.15	Call	Bond Future	1,071.2600	1.0713	1,047.6200	1.0476	(2.207)	0	0	0
2021/12/01	R186	04/08/2022	8.15	Put	Bond Future	3,039.0700	3.0391	3,073.7700	3.0738	1.142	0	0	0
2021/12/01	R186	04/08/2022	9.78	Call	Bond Future	4,758.9100	4.7589	4,710.3100	4.7103	(1.021)	0	0	0
2021/12/01	R186	04/08/2022	9.78	Put	Bond Future	739.0600	0.7391	748.8000	0.7488	1.318	0	0	3,600
2021/12/01	R186	04/08/2022	7.96	Call	Bond Future	800.5400	0.8005	780.8000	0.7808	(2.466)	0	0	3,600
2021/12/01	R186	04/08/2022			Bond Future	8.6730	107.8838	8.6887	107.8254	0.181	0.0000	0.0000	0
2021/12/01	R186	04/08/2022	8.14	Call	Bond Future	1,055.7600	1.0558	1,032.3300	1.0323	(2.219)	0	0	0
2021/12/01	R186	04/08/2022	8.14	Put	Bond Future	3,061.6400	3.0616	3,096.5500	3.0965	1.140	0	0	0
2021/12/01	R186	04/08/2022	6.96	Call	Bond Future	139.9800	0.1400	134.5600	0.1346	(3.872)	0	0	3,600
2021/12/01	R186	04/08/2022	6.96	Put	Bond Future	6,757.0100	6.7570	6,809.9300	6.8099	0.783	0	0	0
2021/12/01	R186	04/08/2022	7.96	Put	Bond Future	3,494.4600	3.4945	3,533.0600	3.5331	1.105	0	0	0
2021/12/01	R186	04/08/2022	8.13	Call	Bond Future	1,040.7100	1.0407	1,017.4800	1.0175	(2.232)	0	0	0
2021/12/01	R186	04/08/2022	8.13	Put	Bond Future	3,084.6700	3.0847	3,119.7800	3.1198	1.138	0	0	0
2021/12/01	R186	03/11/2022	8.53	Call	Bond Future	1,629.9600	1.6300	1,602.3500	1.6024	(1.694)	0	0	0
2021/12/01	R186	03/11/2022	8.53	Put	Bond Future	3,060.0900	3.0601	3,092.0600	3.0921	1.045	0	0	0
2021/12/01	R186	03/11/2022	8.54	Call	Bond Future	1,645.5400	1.6455	1,617.7700	1.6178	(1.688)	0	0	0
2021/12/01	R186	03/11/2022	8.54	Put	Bond Future	3,040.1200	3.0401	3,071.9300	3.0719	1.046	0	0	0
2021/12/01	R186	03/11/2022			Bond Future	8.9356	109.2877	8.9527	109.2282	0.191	0.0000	0.0000	0
2021/12/01	R186	03/11/2022	8.55	Call	Bond Future	1,661.6100	1.6616	1,633.6800	1.6337	(1.681)	0	0	0
2021/12/01	R186	03/11/2022	8.55	Put	Bond Future	3,020.6600	3.0207	3,052.3100	3.0523	1.048	0	0	0
2021/12/01	R197	03/02/2022			Bond Future	321.9437	321.9437	321.9441	321.9441	0.000	0.0000	0.0000	1,079
2021/12/01	R197	05/05/2022			Bond Future	325.8642	325.8642	325.8608	325.8608	(0.001)	0.0000	0.0000	237
2021/12/01	R197	04/08/2022			Bond Future	321.6049	321.6049	321.5991	321.5991	(0.002)	0.0000	0.0000	0
2021/12/01	R197	03/11/2022			Bond Future	325.7099	325.7099	325.7026	325.7026	(0.002)	0.0000	0.0000	0
2021/12/01	R202	03/02/2022			Bond Future	237.6079	237.6079	237.6551	237.6551	0.020	0.0000	0.0000	8,065
2021/12/01	R202	05/05/2022			Bond Future	240.5014	240.5014	240.5463	240.5463	0.019	0.0000	0.0000	413
2021/12/01	R202	04/08/2022			Bond Future	239.0865	239.0865	239.1305	239.1305	0.018	0.0000	0.0000	0
2021/12/01	R202	03/11/2022			Bond Future	242.1378	242.1378	242.1812	242.1812	0.018	0.0000	0.0000	0
2021/12/01	R209	03/02/2022	11.02	Call	Bond Future	2,411.3400	2.4113	2,462.5200	2.4625	2.122	0	0	0
2021/12/01	R209	03/02/2022	11.02	Put	Bond Future	811.8000	0.8118	772.7800	0.7728	(4.807)	0	0	0
2021/12/01	R209	03/02/2022	11.03	Call	Bond Future	2,448.4600	2.4485	2,500.1400	2.5001	2.111	0	0	0
2021/12/01	R209	03/02/2022	11.03	Put	Bond Future	796.0400	0.7960	757.5200	0.7575	(4.839)	0	0	0
2021/12/01	R209	03/02/2022			Bond Future	10.7228	70.0440	10.7064	70.1342	(0.154)	0.0000	0.0000	19,931

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
2021/12/01	R209	03/02/2022	11.04	Call	Bond Future	2,485.7000	2.4857	2,537.8700	2.5379	2.099	0	0	0
2021/12/01	R209	03/02/2022	11.04	Put	Bond Future	780.4500	0.7805	742.4200	0.7424	(4.873)	0	0	0
2021/12/01	R209	05/05/2022	11.44	Call	Bond Future	3,911.6600	3.9117	3,968.9700	3.9690	1.465	0	0	0
2021/12/01	R209	05/05/2022	11.44	Put	Bond Future	1,148.4200	1.1484	1,115.2400	1.1152	(2.889)	0	0	0
2021/12/01	R209	05/05/2022	9.75	Call	Bond Future	237.6900	0.2377	244.4200	0.2444	2.831	0	0	8,525
2021/12/01	R209	05/05/2022	9.75	Put	Bond Future	6,838.7300	6.8387	6,754.9700	6.7550	(1.225)	0	0	0
2021/12/01	R209	05/05/2022	10.75	Call	Bond Future	1,768.3300	1.7683	1,802.8200	1.8028	1.950	0	0	0
2021/12/01	R209	05/05/2022	10.75	Put	Bond Future	2,613.3900	2.6134	2,557.3900	2.5574	(2.143)	0	0	12,050
2021/12/01	R209	05/05/2022	11.43	Call	Bond Future	3,875.3400	3.8753	3,932.3700	3.9324	1.472	0	0	0
2021/12/01	R209	05/05/2022	11.43	Put	Bond Future	1,162.4200	1.1624	1,128.9600	1.1290	(2.878)	0	0	0
2021/12/01	R209	05/05/2022			Bond Future	10.9069	67.7387	10.8899	67.8292	(0.155)	0.0000	0.0000	5,396
2021/12/01	R209	05/05/2022	11.45	Call	Bond Future	3,948.0800	3.9481	4,005.6800	4.0057	1.459	0	0	0
2021/12/01	R209	05/05/2022	11.45	Put	Bond Future	1,134.5700	1.1346	1,101.6800	1.1017	(2.899)	0	0	0
2021/12/01	R209	05/05/2022	12.00	Call	Bond Future	6,088.7500	6.0888	6,159.0400	6.1590	1.154	0	0	0
2021/12/01	R209	05/05/2022	12.00	Put	Bond Future	595.0300	0.5950	574.8300	0.5748	(3.395)	0	0	12,050
2021/12/01	R209	04/08/2022	10.57	Put	Bond Future	4,188.1600	4.1882	4,123.9100	4.1239	(1.534)	0	0	0
2021/12/01	R209	04/08/2022	10.58	Call	Bond Future	1,385.6200	1.3856	1,412.9500	1.4129	1.972	0	0	0
2021/12/01	R209	04/08/2022	10.58	Put	Bond Future	4,153.1800	4.1532	4,089.2200	4.0892	(1.540)	0	0	0
2021/12/01	R209	04/08/2022			Bond Future	11.0963	68.5341	11.0788	68.6253	(0.158)	0.0000	0.0000	0
2021/12/01	R209	04/08/2022	10.57	Call	Bond Future	1,365.4000	1.3654	1,392.4400	1.3924	1.980	0	0	0
2021/12/01	R209	04/08/2022	10.59	Call	Bond Future	1,405.8000	1.4058	1,433.4100	1.4334	1.964	0	0	0
2021/12/01	R209	04/08/2022	10.59	Put	Bond Future	4,118.2300	4.1182	4,054.5500	4.0545	(1.546)	0	0	0
2021/12/01	R209	03/11/2022	11.03	Call	Bond Future	2,405.4100	2.4054	2,442.9400	2.4429	1.560	0	0	0
2021/12/01	R209	03/11/2022	11.03	Put	Bond Future	3,720.7200	3.7207	3,666.2400	3.6662	(1.464)	0	0	0
2021/12/01	R209	03/11/2022			Bond Future	11.2853	66.2927	11.2672	66.3847	(0.160)	0.0000	0.0000	0
2021/12/01	R209	03/11/2022	11.01	Call	Bond Future	2,358.3700	2.3584	2,395.4000	2.3954	1.570	0	0	0
2021/12/01	R209	03/11/2022	11.01	Put	Bond Future	3,778.2900	3.7783	3,723.3100	3.7233	(1.455)	0	0	0
2021/12/01	R209	03/11/2022	11.02	Call	Bond Future	2,381.8300	2.3818	2,419.1100	2.4191	1.565	0	0	0
2021/12/01	R209	03/11/2022	11.02	Put	Bond Future	3,749.4200	3.7494	3,694.6900	3.6947	(1.460)	0	0	0
2021/12/01	R210	03/02/2022			Bond Future	211.7203	211.7203	211.7473	211.7473	0.013	0.0000	0.0000	1,381
2021/12/01	R210	05/05/2022			Bond Future	211.4468	211.4468	211.4714	211.4714	0.012	0.0000	0.0000	104
2021/12/01	R210	04/08/2022			Bond Future	214.1054	214.1054	214.1294	214.1294	0.011	0.0000	0.0000	0
2021/12/01	R210	03/11/2022			Bond Future	213.9262	213.9262	213.9492	213.9492	0.011	0.0000	0.0000	0
2021/12/01	R213	03/02/2022	8.63	Call	Bond Future	5.4100	0.0054	5.1000	0.0051	(5.730)	0	0	200
2021/12/01	R213	03/02/2022	8.63	Put	Bond Future	8,427.9000	8.4279	8,416.2700	8.4163	(0.138)	0	0	0
2021/12/01	R213	03/02/2022	8.80	Call	Bond Future	12.1200	0.0121	11.5400	0.0115	(4.785)	0	0	102
2021/12/01	R213	03/02/2022	8.80	Put	Bond Future	7,457.2600	7.4573	7,445.3600	7.4454	(0.160)	0	0	0
2021/12/01	R213	03/02/2022	10.60	Put	Bond Future	607.2000	0.6072	594.9900	0.5950	(2.011)	0	0	430
2021/12/01	R213	03/02/2022	10.67	Call	Bond Future	2,983.4500	2.9835	2,983.3500	2.9833	(0.003)	0	0	0
2021/12/01	R213	03/02/2022	10.67	Put	Bond Future	526.3300	0.5263	514.9100	0.5149	(2.170)	0	0	220
2021/12/01	R213	03/02/2022	10.00	Call	Bond Future	945.4500	0.9455	939.9000	0.9399	(0.587)	0	0	0
2021/12/01	R213	03/02/2022	10.00	Put	Bond Future	1,864.6400	1.8646	1,847.7700	1.8478	(0.905)	0	0	430
2021/12/01	R213	03/02/2022	9.98	Call	Bond Future	902.3800	0.9024	896.8000	0.8968	(0.618)	0	0	0
2021/12/01	R213	03/02/2022	9.98	Put	Bond Future	1,925.2000	1.9252	1,908.3000	1.9083	(0.878)	0	0	0
2021/12/01	R213	03/02/2022	9.22	Put	Bond Future	5,158.6600	5.1587	5,145.3500	5.1453	(0.258)	0	0	0
2021/12/01	R213	03/02/2022	9.58	Put	Bond Future	3,420.8600	3.4209	3,405.2100	3.4052	(0.457)	0	0	200

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
2021/12/01	R213	03/02/2022			Bond Future	10.1788	84.5842	10.1766	84.5955	(0.022)	0.0000	0.0000	20,884
2021/12/01	R213	03/02/2022	9.15	Call	Bond Future	53.8800	0.0539	52.2000	0.0522	(3.118)	0	0	220
2021/12/01	R213	03/02/2022	9.15	Put	Bond Future	5,529.1800	5.5292	5,516.1800	5.5162	(0.235)	0	0	0
2021/12/01	R213	03/02/2022	10.25	Call	Bond Future	1,568.2300	1.5682	1,563.8700	1.5639	(0.278)	0	0	0
2021/12/01	R213	03/02/2022	10.25	Put	Bond Future	1,206.1700	1.2062	1,190.4900	1.1905	(1.300)	0	0	102
2021/12/01	R213	03/02/2022	10.60	Call	Bond Future	2,720.0600	2.7201	2,719.1700	2.7192	(0.033)	0	0	0
2021/12/01	R213	03/02/2022	10.15	Call	Bond Future	1,297.7300	1.2977	1,292.7200	1.2927	(0.386)	0	0	0
2021/12/01	R213	03/02/2022	10.15	Put	Bond Future	1,445.0600	1.4451	1,428.7300	1.4287	(1.130)	0	0	200
2021/12/01	R213	03/02/2022	10.17	Call	Bond Future	1,349.5700	1.3496	1,344.6800	1.3447	(0.362)	0	0	0
2021/12/01	R213	03/02/2022	10.17	Put	Bond Future	1,394.6900	1.3947	1,378.4800	1.3785	(1.162)	0	0	220
2021/12/01	R213	03/02/2022	9.96	Call	Bond Future	860.5100	0.8605	854.9200	0.8549	(0.650)	0	0	0
2021/12/01	R213	03/02/2022	9.96	Put	Bond Future	1,987.1200	1.9871	1,970.2100	1.9702	(0.851)	0	0	0
2021/12/01	R213	03/02/2022	9.97	Call	Bond Future	881.2300	0.8812	875.6400	0.8756	(0.634)	0	0	0
2021/12/01	R213	03/02/2022	9.97	Put	Bond Future	1,955.9200	1.9559	1,939.0100	1.9390	(0.865)	0	0	0
2021/12/01	R213	03/02/2022	9.22	Call	Bond Future	70.6100	0.0706	68.6200	0.0686	(2.818)	0	0	430
2021/12/01	R213	03/02/2022	9.58	Call	Bond Future	289.8000	0.2898	285.4700	0.2855	(1.494)	0	0	0
2021/12/01	R213	03/02/2022	9.76	Call	Bond Future	507.0800	0.5071	501.8400	0.5018	(1.033)	0	0	0
2021/12/01	R213	03/02/2022	9.76	Put	Bond Future	2,680.9500	2.6810	2,664.3900	2.6644	(0.618)	0	0	102
2021/12/01	R213	05/05/2022	10.63	Call	Bond Future	2,741.1100	2.7411	2,740.7800	2.7408	(0.012)	0	0	0
2021/12/01	R213	05/05/2022	10.65	Put	Bond Future	1,538.4800	1.5385	1,527.8000	1.5278	(0.694)	0	0	0
2021/12/01	R213	05/05/2022			Bond Future	10.3923	82.0617	10.3902	82.0721	(0.020)	0.0000	0.0000	0
2021/12/01	R213	05/05/2022	10.63	Put	Bond Future	1,575.8900	1.5759	1,565.1200	1.5651	(0.683)	0	0	0
2021/12/01	R213	05/05/2022	10.64	Call	Bond Future	2,770.9600	2.7710	2,770.6700	2.7707	(0.010)	0	0	0
2021/12/01	R213	05/05/2022	10.64	Put	Bond Future	1,557.2000	1.5572	1,546.4700	1.5465	(0.689)	0	0	0
2021/12/01	R213	05/05/2022	10.65	Call	Bond Future	2,800.7300	2.8007	2,800.4900	2.8005	(0.009)	0	0	0
2021/12/01	R213	04/08/2022	9.88	Call	Bond Future	1,001.8800	1.0019	1,000.7300	1.0007	(0.115)	0	0	0
2021/12/01	R213	04/08/2022	9.89	Call	Bond Future	1,017.2500	1.0172	1,016.1100	1.0161	(0.112)	0	0	0
2021/12/01	R213	04/08/2022	9.90	Put	Bond Future	4,572.5100	4.5725	4,561.2200	4.5612	(0.247)	0	0	0
2021/12/01	R213	04/08/2022			Bond Future	10.6184	83.0273	10.6163	83.0374	(0.020)	0.0000	0.0000	0
2021/12/01	R213	04/08/2022	9.88	Put	Bond Future	4,643.0100	4.6430	4,631.7000	4.6317	(0.244)	0	0	0
2021/12/01	R213	04/08/2022	9.89	Put	Bond Future	4,607.6700	4.6077	4,596.3700	4.5964	(0.245)	0	0	0
2021/12/01	R213	04/08/2022	9.90	Call	Bond Future	1,032.7700	1.0328	1,031.6400	1.0316	(0.109)	0	0	0
2021/12/01	R213	03/11/2022	10.38	Call	Bond Future	1,871.7300	1.8717	1,871.6300	1.8716	(0.005)	0	0	0
2021/12/01	R213	03/11/2022	10.38	Put	Bond Future	4,085.2400	4.0852	4,075.2600	4.0753	(0.244)	0	0	0
2021/12/01	R213	03/11/2022	10.39	Call	Bond Future	1,891.2600	1.8913	1,891.1700	1.8912	(0.005)	0	0	0
2021/12/01	R213	03/11/2022	10.39	Put	Bond Future	4,056.7300	4.0567	4,046.7600	4.0468	(0.246)	0	0	0
2021/12/01	R213	03/11/2022			Bond Future	10.8487	80.5826	10.8466	80.5924	(0.020)	0.0000	0.0000	0
2021/12/01	R213	03/11/2022	10.40	Call	Bond Future	1,911.2000	1.9112	1,911.1200	1.9111	(0.004)	0	0	0
2021/12/01	R213	03/11/2022	10.40	Put	Bond Future	4,028.6600	4.0287	4,018.7000	4.0187	(0.247)	0	0	0
2021/12/01	R214	03/02/2022	11.39	Put	Bond Future	669.5600	0.6696	589.0500	0.5891	(12.024)	0	0	0
2021/12/01	R214	03/02/2022	11.40	Put	Bond Future	655.3100	0.6553	576.0900	0.5761	(12.089)	0	0	0
2021/12/01	R214	03/02/2022	11.41	Call	Bond Future	2,826.6900	2.8267	3,015.2200	3.0152	6.670	0	0	0
2021/12/01	R214	03/02/2022			Bond Future	11.0109	67.2288	10.9637	67.4953	(0.429)	0.0000	0.0000	19,787
2021/12/01	R214	03/02/2022	11.39	Call	Bond Future	2,748.1300	2.7481	2,934.1100	2.9341	6.768	0	0	0
2021/12/01	R214	03/02/2022	11.40	Call	Bond Future	2,787.2600	2.7873	2,974.5300	2.9745	6.719	0	0	0
2021/12/01	R214	03/02/2022	11.41	Put	Bond Future	641.4300	0.6414	563.4700	0.5635	(12.154)	0	0	0
2021/12/01	R214	05/05/2022	11.73	Put	Bond Future	1,172.8000	1.1728	1,089.0000	1.0890	(7.145)	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
2021/12/01	R214	05/05/2022	11.74	Put	Bond Future	1,158.9300	1.1589	1,075.9000	1.0759	(7.164)	0	0	0
2021/12/01	R214	05/05/2022	11.75	Call	Bond Future	4,127.0200	4.1270	4,313.5300	4.3135	4.519	0	0	0
2021/12/01	R214	05/05/2022			Bond Future	11.1858	64.7515	11.1370	65.0203	(0.436)	0.0000	0.0000	441
2021/12/01	R214	05/05/2022	11.73	Call	Bond Future	4,052.7300	4.0527	4,237.7000	4.2377	4.564	0	0	0
2021/12/01	R214	05/05/2022	11.74	Call	Bond Future	4,089.8300	4.0898	4,275.5700	4.2756	4.542	0	0	0
2021/12/01	R214	05/05/2022	11.75	Put	Bond Future	1,145.2200	1.1452	1,062.9600	1.0630	(7.183)	0	0	0
2021/12/01	R214	04/08/2022	10.98	Put	Bond Future	3,834.2400	3.8342	3,666.1000	3.6661	(4.385)	0	0	0
2021/12/01	R214	04/08/2022	10.99	Call	Bond Future	1,725.5000	1.7255	1,830.0900	1.8301	6.061	0	0	0
2021/12/01	R214	04/08/2022			Bond Future	11.3681	65.5109	11.3175	65.7827	(0.445)	0.0000	0.0000	0
2021/12/01	R214	04/08/2022	10.97	Call	Bond Future	1,679.9100	1.6799	1,782.6800	1.7827	6.118	0	0	0
2021/12/01	R214	04/08/2022	10.97	Put	Bond Future	3,868.0500	3.8681	3,699.0000	3.6990	(4.370)	0	0	0
2021/12/01	R214	04/08/2022	10.98	Call	Bond Future	1,702.5200	1.7025	1,806.2000	1.8062	6.090	0	0	0
2021/12/01	R214	04/08/2022	10.99	Put	Bond Future	3,800.8800	3.8009	3,633.6500	3.6337	(4.400)	0	0	0
2021/12/01	R214	03/11/2022	11.34	Call	Bond Future	2,579.4800	2.5795	2,705.3700	2.7054	4.880	0	0	0
2021/12/01	R214	03/11/2022	11.36	Put	Bond Future	3,631.8600	3.6319	3,484.3900	3.4844	(4.060)	0	0	0
2021/12/01	R214	03/11/2022			Bond Future	11.5497	63.0917	11.4972	63.3665	(0.454)	0.0000	0.0000	0
2021/12/01	R214	03/11/2022	11.34	Put	Bond Future	3,689.2300	3.6892	3,540.2500	3.5402	(4.038)	0	0	0
2021/12/01	R214	03/11/2022	11.35	Call	Bond Future	2,604.2200	2.6042	2,730.8600	2.7309	4.863	0	0	0
2021/12/01	R214	03/11/2022	11.35	Put	Bond Future	3,660.3400	3.6603	3,512.1100	3.5121	(4.050)	0	0	0
2021/12/01	R214	03/11/2022	11.36	Call	Bond Future	2,629.3100	2.6293	2,756.7100	2.7567	4.845	0	0	0
2021/12/01	R248	03/02/2022	9.80	Call	Bond Future	32.3400	0.0323	36.5300	0.0365	12.956	0	0	0
2021/12/01	R248	03/02/2022	9.80	Put	Bond Future	9,112.0300	9.1120	8,851.7400	8.8517	(2.857)	0	0	0
2021/12/01	R248	03/02/2022	10.00	Call	Bond Future	75.7800	0.0758	85.2600	0.0853	12.510	0	0	0
2021/12/01	R248	03/02/2022	10.00	Put	Bond Future	7,467.1300	7.4671	7,212.1300	7.2121	(3.415)	0	0	0
2021/12/01	R248	03/02/2022	10.20	Put	Bond Future	5,944.8100	5.9448	5,701.4500	5.7014	(4.094)	0	0	0
2021/12/01	R248	03/02/2022	11.47	Call	Bond Future	4,174.0900	4.1741	4,370.0100	4.3700	4.694	0	0	0
2021/12/01	R248	03/02/2022	11.48	Call	Bond Future	4,226.7500	4.2268	4,423.7400	4.4237	4.661	0	0	0
2021/12/01	R248	03/02/2022	11.49	Put	Bond Future	637.0500	0.6370	570.6200	0.5706	(10.428)	0	0	0
2021/12/01	R248	03/02/2022	10.90	Call	Bond Future	1,618.9400	1.6189	1,733.1900	1.7332	7.057	0	0	900
2021/12/01	R248	03/02/2022	10.90	Put	Bond Future	2,042.9700	2.0430	1,892.7400	1.8927	(7.354)	0	0	0
2021/12/01	R248	03/02/2022	10.40	Call	Bond Future	402.2600	0.4023	442.2900	0.4423	9.951	0	0	100
2021/12/01	R248	03/02/2022	10.50	Call	Bond Future	559.1500	0.5591	611.4300	0.6114	9.350	0	0	0
2021/12/01	R248	03/02/2022	10.50	Put	Bond Future	3,958.2900	3.9583	3,746.0900	3.7461	(5.361)	0	0	0
2021/12/01	R248	03/02/2022			Bond Future	10.9591	84.9731	10.9222	85.2375	(0.337)	0.0000	0.0000	191,078
2021/12/01	R248	03/02/2022	10.20	Call	Bond Future	188.5000	0.1885	209.6200	0.2096	11.204	0	0	900
2021/12/01	R248	03/02/2022	11.47	Put	Bond Future	663.5300	0.6635	594.9700	0.5950	(10.333)	0	0	0
2021/12/01	R248	03/02/2022	11.48	Put	Bond Future	650.1600	0.6502	582.6700	0.5827	(10.381)	0	0	0
2021/12/01	R248	03/02/2022	11.49	Call	Bond Future	4,279.5600	4.2796	4,477.6100	4.4776	4.628	0	0	0
2021/12/01	R248	03/02/2022	10.70	Call	Bond Future	1,007.9800	1.0080	1,089.6900	1.0897	8.106	0	0	0
2021/12/01	R248	03/02/2022	10.70	Put	Bond Future	2,896.3800	2.8964	2,713.6100	2.7136	(6.310)	0	0	0
2021/12/01	R248	03/02/2022	11.00	Call	Bond Future	1,984.2100	1.9842	2,114.9000	2.1149	6.587	0	0	1,400
2021/12/01	R248	03/02/2022	11.00	Put	Bond Future	1,692.8900	1.6929	1,559.1000	1.5591	(7.903)	0	0	0
2021/12/01	R248	03/02/2022	10.30	Call	Bond Future	280.2600	0.2803	309.8700	0.3099	10.565	0	0	1,300
2021/12/01	R248	03/02/2022	10.30	Put	Bond Future	5,238.3800	5.2384	5,003.5100	5.0035	(4.484)	0	0	0
2021/12/01	R248	03/02/2022	10.40	Put	Bond Future	4,574.7400	4.5747	4,350.2900	4.3503	(4.906)	0	0	0
2021/12/01	R248	05/05/2022	11.79	Call	Bond Future	5,598.2600	5.5983	5,789.2800	5.7893	3.412	0	0	0
2021/12/01	R248	05/05/2022	11.79	Put	Bond Future	1,241.0600	1.2411	1,165.4600	1.1655	(6.092)	0	0	0

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2021/12/01	R248	05/05/2022	11.80	Call	Bond Future	5,646.9000	5.6469	5,838.6300	5.8386	3.395	0	0	0
2021/12/01	R248	05/05/2022			Bond Future	11.1316	81.5722	11.0933	81.8388	(0.344)	0.0000	0.0000	2,035
2021/12/01	R248	05/05/2022	11.80	Put	Bond Future	1,226.7900	1.2268	1,151.9000	1.1519	(6.105)	0	0	0
2021/12/01	R248	05/05/2022	11.81	Call	Bond Future	5,695.6300	5.6956	5,888.0600	5.8881	3.379	0	0	0
2021/12/01	R248	05/05/2022	11.81	Put	Bond Future	1,212.6900	1.2127	1,138.5000	1.1385	(6.118)	0	0	0
2021/12/01	R248	04/08/2022	10.98	Call	Bond Future	2,233.7000	2.2337	2,339.0100	2.3390	4.715	0	0	0
2021/12/01	R248	04/08/2022	10.98	Put	Bond Future	4,531.4800	4.5315	4,367.2800	4.3673	(3.624)	0	0	0
2021/12/01	R248	04/08/2022	10.99	Call	Bond Future	2,263.3000	2.2633	2,369.5200	2.3695	4.693	0	0	0
2021/12/01	R248	04/08/2022	10.99	Put	Bond Future	4,490.0700	4.4901	4,326.7800	4.3268	(3.637)	0	0	0
2021/12/01	R248	04/08/2022			Bond Future	11.3115	82.5292	11.2718	82.7987	(0.351)	0.0000	0.0000	0
2021/12/01	R248	04/08/2022	11.00	Call	Bond Future	2,293.1100	2.2931	2,400.2400	2.4002	4.672	0	0	0
2021/12/01	R248	04/08/2022	11.00	Put	Bond Future	4,448.9700	4.4490	4,286.5900	4.2866	(3.650)	0	0	0
2021/12/01	R248	03/11/2022	11.30	Put	Bond Future	4,554.1900	4.5542	4,406.2200	4.4062	(3.249)	0	0	0
2021/12/01	R248	03/11/2022	11.31	Put	Bond Future	4,517.7700	4.5178	4,370.5500	4.3706	(3.259)	0	0	0
2021/12/01	R248	03/11/2022	11.32	Call	Bond Future	3,344.7700	3.3448	3,470.7600	3.4708	3.767	0	0	0
2021/12/01	R248	03/11/2022			Bond Future	11.4908	79.1980	11.4494	79.4704	(0.360)	0.0000	0.0000	0
2021/12/01	R248	03/11/2022	11.30	Call	Bond Future	3,281.9600	3.2820	3,406.4400	3.4064	3.793	0	0	0
2021/12/01	R248	03/11/2022	11.31	Call	Bond Future	3,313.1400	3.3131	3,438.3700	3.4384	3.780	0	0	0
2021/12/01	R248	03/11/2022	11.32	Put	Bond Future	4,481.9000	4.4819	4,335.4400	4.3354	(3.268)	0	0	0

Total

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