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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/12/2021 TO 03/12/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	2025	03/02/2022		Bond Future	153.9090	153.9090	154.2691	154.2691	0.234	0.0000	0.0000	5,431
2021/12/03	2025	05/05/2022		Bond Future	155.7811	155.7811	156.1450	156.1450	0.234	0.0000	0.0000	164
2021/12/03	2025	04/08/2022		Bond Future	156.1284	156.1284	156.4960	156.4960	0.235	0.0000	0.0000	0
2021/12/03	2025	03/11/2022		Bond Future	158.1198	158.1198	158.4919	158.4919	0.235	0.0000	0.0000	0
2021/12/03	2029	03/02/2022		Bond Future	112.0087	112.0087	112.0226	112.0226	0.012	0.0000	0.0000	2,806
2021/12/03	2029	05/05/2022		Bond Future	112.1736	112.1736	112.1875	112.1875	0.012	0.0000	0.0000	186
2021/12/03	2029	04/08/2022		Bond Future	113.5833	113.5833	113.5972	113.5972	0.012	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/03	2029	03/11/2022			Bond Future	113.8096	113.8096	113.8233	113.8233	0.012	0.0000	0.0000	0
2021/12/03	2030	03/02/2022	8.39	Call	Bond Future	11.9000	0.0119	16.3300	0.0163	37.227	0	0	101
2021/12/03	2030	03/02/2022	8.39	Put	Bond Future	7,585.3400	7.5853	7,181.1200	7.1811	(5.329)	0	0	0
2021/12/03	2030	03/02/2022	8.80	Put	Bond Future	5,356.5300	5.3565	4,968.5000	4.9685	(7.244)	0	0	0
2021/12/03	2030	03/02/2022	8.85	Call	Bond Future	78.8900	0.0789	103.1900	0.1032	30.802	0	0	1,000
2021/12/03	2030	03/02/2022	8.85	Put	Bond Future	5,096.3200	5.0963	4,711.9700	4.7120	(7.542)	0	0	0
2021/12/03	2030	03/02/2022	9.80	Call	Bond Future	1,335.7900	1.3358	1,542.3100	1.5423	15.461	0	0	950
2021/12/03	2030	03/02/2022	9.80	Put	Bond Future	1,338.4400	1.3384	1,136.3100	1.1363	(15.102)	0	0	0
2021/12/03	2030	03/02/2022	9.90	Put	Bond Future	1,107.1000	1.1071	929.4100	0.9294	(16.050)	0	0	8,000
2021/12/03	2030	03/02/2022	9.45	Call	Bond Future	589.8300	0.5898	710.1700	0.7102	20.402	0	0	0
2021/12/03	2030	03/02/2022	9.45	Put	Bond Future	2,399.8300	2.3998	2,111.5200	2.1115	(12.014)	0	0	0
2021/12/03	2030	03/02/2022	9.40	Call	Bond Future	514.0600	0.5141	623.0500	0.6230	21.202	0	0	0
2021/12/03	2030	03/02/2022	9.40	Put	Bond Future	2,586.0300	2.5860	2,286.3700	2.2864	(11.588)	0	0	0
2021/12/03	2030	03/02/2022	9.10	Call	Bond Future	196.4900	0.1965	248.7700	0.2488	26.607	0	0	0
2021/12/03	2030	03/02/2022	9.10	Put	Bond Future	3,860.4200	3.8604	3,504.0500	3.5040	(9.231)	0	0	0
2021/12/03	2030	03/02/2022	9.20	Call	Bond Future	278.3900	0.2784	347.1000	0.3471	24.681	0	0	950
2021/12/03	2030	03/02/2022	9.20	Put	Bond Future	3,407.8000	3.4078	3,067.8600	3.0679	(9.975)	0	0	0
2021/12/03	2030	03/02/2022	9.35	Call	Bond Future	445.3100	0.4453	543.4100	0.5434	22.030	0	0	0
2021/12/03	2030	03/02/2022	9.35	Put	Bond Future	2,780.2000	2.7802	2,469.6500	2.4697	(11.170)	0	0	101
2021/12/03	2030	03/02/2022			Bond Future	9.8005	90.3644	9.7206	90.7731	(0.815)	0.0000	0.0000	83,814
2021/12/03	2030	03/02/2022	8.80	Call	Bond Future	65.4200	0.0654	86.0400	0.0860	31.519	0	0	0
2021/12/03	2030	03/02/2022	9.90	Call	Bond Future	1,612.4600	1.6125	1,843.4200	1.8434	14.323	0	0	0
2021/12/03	2030	03/02/2022	10.85	Call	Bond Future	5,287.8200	5.2878	5,664.0100	5.6640	7.114	0	0	0
2021/12/03	2030	03/02/2022	10.85	Put	Bond Future	135.0700	0.1351	102.6100	0.1026	(24.032)	0	0	1,000
2021/12/03	2030	03/02/2022	9.60	Call	Bond Future	864.2100	0.8642	1,020.7700	1.0208	18.116	0	0	1,000
2021/12/03	2030	03/02/2022	9.60	Put	Bond Future	1,894.0100	1.8940	1,641.9200	1.6419	(13.310)	0	0	0
2021/12/03	2030	03/02/2022	9.78	Call	Bond Future	1,283.9200	1.2839	1,485.4700	1.4855	15.698	0	0	0
2021/12/03	2030	03/02/2022	9.78	Put	Bond Future	1,388.6200	1.3886	1,181.5200	1.1815	(14.914)	0	0	101
2021/12/03	2030	03/02/2022	9.43	Call	Bond Future	558.7200	0.5587	674.4700	0.6745	20.717	0	0	0
2021/12/03	2030	03/02/2022	9.43	Put	Bond Future	2,473.3900	2.4734	2,180.4900	2.1805	(11.842)	0	0	0
2021/12/03	2030	03/02/2022	9.44	Call	Bond Future	574.1300	0.5741	692.1700	0.6922	20.560	0	0	0
2021/12/03	2030	03/02/2022	9.44	Put	Bond Future	2,436.4500	2.4365	2,145.8400	2.1458	(11.928)	0	0	0
2021/12/03	2030	05/05/2022	10.21	Call	Bond Future	2,559.6600	2.5597	2,798.7800	2.7988	9.342	0	0	0
2021/12/03	2030	05/05/2022	10.21	Put	Bond Future	1,663.3000	1.6633	1,489.3200	1.4893	(10.460)	0	0	0
2021/12/03	2030	05/05/2022	9.95	Call	Bond Future	1,872.8100	1.8728	2,071.8100	2.0718	10.626	0	0	0
2021/12/03	2030	05/05/2022	8.81	Put	Bond Future	6,518.1800	6.5182	6,152.1200	6.1521	(5.616)	0	0	0
2021/12/03	2030	05/05/2022	8.89	Put	Bond Future	6,135.3900	6.1354	5,775.9600	5.7760	(5.858)	0	0	0
2021/12/03	2030	05/05/2022	8.14	Call	Bond Future	59.5500	0.0596	72.3900	0.0724	21.562	0	0	1,800
2021/12/03	2030	05/05/2022	8.14	Put	Bond Future	9,994.0000	9.9940	9,593.7400	9.5937	(4.005)	0	0	0
2021/12/03	2030	05/05/2022	8.47	Call	Bond Future	130.0900	0.1301	155.6300	0.1556	19.633	0	0	1,073
2021/12/03	2030	05/05/2022			Bond Future	10.0267	91.4422	9.9430	91.8553	(0.835)	0.0000	0.0000	14,757
2021/12/03	2030	05/05/2022	11.04	Call	Bond Future	5,411.3200	5.4113	5,747.0500	5.7471	6.204	0	0	0
2021/12/03	2030	05/05/2022	11.04	Put	Bond Future	597.6800	0.5977	520.3100	0.5203	(12.945)	0	0	1,800
2021/12/03	2030	05/05/2022	9.95	Put	Bond Future	2,251.2700	2.2513	2,037.1700	2.0372	(9.510)	0	0	1,073
2021/12/03	2030	05/05/2022	10.19	Call	Bond Future	2,503.0800	2.5031	2,739.2100	2.7392	9.434	0	0	0
2021/12/03	2030	05/05/2022	10.19	Put	Bond Future	1,703.9500	1.7040	1,526.9800	1.5270	(10.386)	0	0	0
2021/12/03	2030	05/05/2022	10.20	Call	Bond Future	2,531.2900	2.5313	2,768.9200	2.7689	9.388	0	0	0

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2021/12/03	2030	05/05/2022	10.20	Put	Bond Future	1,683.5300	1.6835	1,508.0600	1.5081	(10.423)	0	0	200
2021/12/03	2030	05/05/2022	8.81	Call	Bond Future	265.1100	0.2651	312.1500	0.3121	17.744	0	0	200
2021/12/03	2030	05/05/2022	8.89	Call	Bond Future	310.2500	0.3102	363.9200	0.3639	17.299	0	0	1,800
2021/12/03	2030	05/05/2022	9.35	Call	Bond Future	726.2500	0.7263	831.7900	0.8318	14.532	0	0	0
2021/12/03	2030	05/05/2022	9.35	Put	Bond Future	4,137.4300	4.1374	3,829.8700	3.8299	(7.434)	0	0	1,073
2021/12/03	2030	05/05/2022	7.73	Call	Bond Future	18.9600	0.0190	23.5700	0.0236	24.314	0	0	200
2021/12/03	2030	05/05/2022	7.73	Put	Bond Future	12,294.7400	12.2947	11,886.2500	11.8863	(3.322)	0	0	0
2021/12/03	2030	05/05/2022	8.47	Put	Bond Future	8,229.3200	8.2293	7,841.7600	7.8418	(4.710)	0	0	0
2021/12/03	2030	04/08/2022	9.56	Call	Bond Future	1,064.1000	1.0641	1,188.2900	1.1883	11.671	0	0	0
2021/12/03	2030	04/08/2022	9.56	Put	Bond Future	4,516.7800	4.5168	4,222.7600	4.2228	(6.510)	0	0	0
2021/12/03	2030	04/08/2022	10.95	Call	Bond Future	4,467.1100	4.4671	4,759.3800	4.7594	6.543	0	0	0
2021/12/03	2030	04/08/2022	10.95	Put	Bond Future	1,318.7100	1.3187	1,192.7700	1.1928	(9.550)	0	0	800
2021/12/03	2030	04/08/2022			Bond Future	10.2705	88.5159	10.1826	88.9342	(0.856)	0.0000	0.0000	0
2021/12/03	2030	04/08/2022	9.05	Call	Bond Future	522.3800	0.5224	594.1000	0.5941	13.729	0	0	800
2021/12/03	2030	04/08/2022	9.05	Put	Bond Future	6,559.6100	6.5596	6,213.1200	6.2131	(5.282)	0	0	0
2021/12/03	2030	04/08/2022	9.54	Call	Bond Future	1,033.7600	1.0338	1,155.4700	1.1555	11.774	0	0	0
2021/12/03	2030	04/08/2022	9.54	Put	Bond Future	4,586.0900	4.5861	4,289.5900	4.2896	(6.465)	0	0	0
2021/12/03	2030	04/08/2022	9.55	Call	Bond Future	1,048.8600	1.0489	1,171.8100	1.1718	11.722	0	0	0
2021/12/03	2030	04/08/2022	9.55	Put	Bond Future	4,551.3500	4.5513	4,256.0900	4.2561	(6.487)	0	0	0
2021/12/03	2030	04/08/2022	8.30	Call	Bond Future	148.5500	0.1486	173.6400	0.1736	16.890	0	0	800
2021/12/03	2030	04/08/2022	8.30	Put	Bond Future	10,156.2200	10.1562	9,763.1000	9.7631	(3.871)	0	0	0
2021/12/03	2030	03/11/2022	10.10	Call	Bond Future	1,991.1100	1.9911	2,165.7100	2.1657	8.769	0	0	0
2021/12/03	2030	03/11/2022	10.10	Put	Bond Future	3,873.2400	3.8732	3,624.7100	3.6247	(6.417)	0	0	0
2021/12/03	2030	03/11/2022			Bond Future	10.5059	89.6749	10.4137	90.0980	(0.878)	0.0000	0.0000	0
2021/12/03	2030	03/11/2022	10.09	Call	Bond Future	1,970.9400	1.9709	2,144.4300	2.1444	8.802	0	0	0
2021/12/03	2030	03/11/2022	10.09	Put	Bond Future	3,900.0800	3.9001	3,650.4400	3.6504	(6.401)	0	0	0
2021/12/03	2030	03/11/2022	10.08	Call	Bond Future	1,951.2200	1.9512	2,123.6000	2.1236	8.834	0	0	0
2021/12/03	2030	03/11/2022	10.08	Put	Bond Future	3,927.4000	3.9274	3,676.6500	3.6767	(6.385)	0	0	0
2021/12/03	2032	03/02/2022	8.91	Put	Bond Future	8,234.9600	8.2350	7,814.8100	7.8148	(5.102)	0	0	0
2021/12/03	2032	03/02/2022	11.13	Call	Bond Future	4,910.1800	4.9102	5,284.3500	5.2843	7.620	0	0	0
2021/12/03	2032	03/02/2022	11.13	Put	Bond Future	229.7100	0.2297	180.0000	0.1800	(21.640)	0	0	210
2021/12/03	2032	03/02/2022	10.65	Call	Bond Future	2,769.5300	2.7695	3,072.8900	3.0729	10.953	0	0	0
2021/12/03	2032	03/02/2022	10.65	Put	Bond Future	671.8500	0.6719	551.3300	0.5513	(17.939)	0	0	0
2021/12/03	2032	03/02/2022	10.66	Call	Bond Future	2,809.7800	2.8098	3,115.1800	3.1152	10.869	0	0	0
2021/12/03	2032	03/02/2022	10.66	Put	Bond Future	657.1900	0.6572	538.7100	0.5387	(18.028)	0	0	97
2021/12/03	2032	03/02/2022	10.45	Put	Bond Future	1,025.6500	1.0256	860.2600	0.8603	(16.125)	0	0	198
2021/12/03	2032	03/02/2022	10.53	Call	Bond Future	2,304.6700	2.3047	2,582.0200	2.5820	12.034	0	0	0
2021/12/03	2032	03/02/2022	10.53	Put	Bond Future	869.6400	0.8696	723.1100	0.7231	(16.850)	0	0	210
2021/12/03	2032	03/02/2022	10.35	Put	Bond Future	1,250.8600	1.2509	1,060.4400	1.0604	(15.223)	0	0	400
2021/12/03	2032	03/02/2022	10.42	Call	Bond Future	1,911.0400	1.9110	2,162.1700	2.1622	13.141	0	0	0
2021/12/03	2032	03/02/2022	10.42	Put	Bond Future	1,089.5400	1.0895	916.7900	0.9168	(15.855)	0	0	0
2021/12/03	2032	03/02/2022	10.43	Call	Bond Future	1,945.4700	1.9455	2,199.0700	2.1991	13.035	0	0	0
2021/12/03	2032	03/02/2022	10.43	Put	Bond Future	1,067.9500	1.0680	897.6700	0.8977	(15.945)	0	0	0
2021/12/03	2032	03/02/2022	9.81	Call	Bond Future	418.7100	0.4187	511.7400	0.5117	22.218	0	0	0
2021/12/03	2032	03/02/2022	9.81	Put	Bond Future	3,108.2900	3.1083	2,777.4400	2.7774	(10.644)	0	0	198
2021/12/03	2032	03/02/2022	9.90	Put	Bond Future	2,716.8500	2.7169	2,407.4400	2.4074	(11.389)	0	0	900
2021/12/03	2032	03/02/2022	9.58	Call	Bond Future	177.2000	0.1772	225.3000	0.2253	27.144	0	0	400

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2021/12/03	2032	03/02/2022	9.58	Put	Bond Future	4,240.0000	4.2400	3,864.2200	3.8642	(8.863)	0	0	0
2021/12/03	2032	03/02/2022	9.67	Call	Bond Future	254.0900	0.2541	317.8600	0.3179	25.097	0	0	0
2021/12/03	2032	03/02/2022			Bond Future	10.2743	90.3789	10.1999	90.8028	(0.725)	0.0000	0.0000	113,409
2021/12/03	2032	03/02/2022	8.91	Call	Bond Future	9.9500	0.0100	13.6800	0.0137	37.487	0	0	198
2021/12/03	2032	03/02/2022	9.14	Call	Bond Future	28.9500	0.0290	38.8900	0.0389	34.335	0	0	97
2021/12/03	2032	03/02/2022	9.14	Put	Bond Future	6,797.3600	6.7974	6,383.4200	6.3834	(6.090)	0	0	0
2021/12/03	2032	03/02/2022	9.57	Call	Bond Future	169.8400	0.1698	216.3500	0.2164	27.385	0	0	0
2021/12/03	2032	03/02/2022	9.57	Put	Bond Future	4,292.9800	4.2930	3,915.6100	3.9156	(8.790)	0	0	0
2021/12/03	2032	03/02/2022	10.95	Call	Bond Future	4,069.1800	4.0692	4,422.8000	4.4228	8.690	0	0	0
2021/12/03	2032	03/02/2022	10.95	Put	Bond Future	344.7200	0.3447	274.4600	0.2745	(20.382)	0	0	400
2021/12/03	2032	03/02/2022	10.90	Call	Bond Future	3,842.0300	3.8420	4,188.7400	4.1887	9.024	0	0	0
2021/12/03	2032	03/02/2022	10.90	Put	Bond Future	385.7700	0.3858	308.6000	0.3086	(20.004)	0	0	900
2021/12/03	2032	03/02/2022	10.44	Call	Bond Future	1,980.0500	1.9800	2,236.1100	2.2361	12.932	0	0	0
2021/12/03	2032	03/02/2022	10.44	Put	Bond Future	1,046.5600	1.0466	878.7400	0.8787	(16.035)	0	0	0
2021/12/03	2032	03/02/2022	10.45	Call	Bond Future	2,015.0600	2.0151	2,273.5500	2.2735	12.828	0	0	0
2021/12/03	2032	03/02/2022	10.35	Call	Bond Future	1,678.8700	1.6789	1,912.3300	1.9123	13.906	0	0	0
2021/12/03	2032	03/02/2022	9.90	Call	Bond Future	557.1300	0.5571	671.6000	0.6716	20.546	0	0	900
2021/12/03	2032	03/02/2022	10.14	Call	Bond Future	1,069.1900	1.0692	1,246.9000	1.2469	16.621	0	0	0
2021/12/03	2032	03/02/2022	10.14	Put	Bond Future	1,836.1500	1.8362	1,589.9800	1.5900	(13.407)	0	0	97
2021/12/03	2032	03/02/2022	9.62	Call	Bond Future	208.8000	0.2088	263.5500	0.2636	26.221	0	0	210
2021/12/03	2032	03/02/2022	9.62	Put	Bond Future	4,030.7900	4.0308	3,661.6600	3.6617	(9.158)	0	0	0
2021/12/03	2032	03/02/2022	9.67	Put	Bond Future	3,776.2500	3.7763	3,416.1400	3.4161	(9.536)	0	0	0
2021/12/03	2032	05/05/2022	11.18	Call	Bond Future	4,633.5300	4.6335	4,952.7800	4.9528	6.890	0	0	0
2021/12/03	2032	05/05/2022	11.18	Put	Bond Future	934.6400	0.9346	825.3600	0.8254	(11.692)	0	0	780
2021/12/03	2032	05/05/2022	11.02	Put	Bond Future	1,142.2400	1.1422	1,013.6700	1.0137	(11.256)	0	0	0
2021/12/03	2032	05/05/2022	11.03	Call	Bond Future	4,043.6100	4.0436	4,344.8600	4.3449	7.450	0	0	0
2021/12/03	2032	05/05/2022	11.03	Put	Bond Future	1,127.9700	1.1280	1,000.6900	1.0007	(11.284)	0	0	0
2021/12/03	2032	05/05/2022	10.29	Put	Bond Future	2,769.0000	2.7690	2,525.4100	2.5254	(8.797)	0	0	0
2021/12/03	2032	05/05/2022	10.98	Call	Bond Future	3,854.2900	3.8543	4,149.0000	4.1490	7.646	0	0	0
2021/12/03	2032	05/05/2022	10.98	Put	Bond Future	1,201.9500	1.2019	1,068.1300	1.0681	(11.134)	0	0	993
2021/12/03	2032	05/05/2022			Bond Future	10.4878	87.3098	10.4102	87.7383	(0.740)	0.0000	0.0000	20,406
2021/12/03	2032	05/05/2022	11.02	Call	Bond Future	4,005.3100	4.0053	4,305.2700	4.3053	7.489	0	0	0
2021/12/03	2032	05/05/2022	11.04	Call	Bond Future	4,082.2300	4.0822	4,384.7400	4.3847	7.410	0	0	0
2021/12/03	2032	05/05/2022	11.04	Put	Bond Future	1,114.0700	1.1141	988.0500	0.9881	(11.312)	0	0	0
2021/12/03	2032	05/05/2022	10.18	Call	Bond Future	1,399.5000	1.3995	1,565.0300	1.5650	11.828	0	0	780
2021/12/03	2032	05/05/2022	10.18	Put	Bond Future	3,115.8300	3.1158	2,852.8300	2.8528	(8.441)	0	0	0
2021/12/03	2032	05/05/2022	10.29	Call	Bond Future	1,671.1700	1.6712	1,856.1100	1.8561	11.066	0	0	993
2021/12/03	2032	05/05/2022	9.58	Call	Bond Future	423.9800	0.4240	494.5200	0.4945	16.638	0	0	780
2021/12/03	2032	05/05/2022	9.58	Put	Bond Future	5,618.5000	5.6185	5,260.5100	5.2605	(6.372)	0	0	0
2021/12/03	2032	04/08/2022	10.20	Put	Bond Future	4,197.6900	4.1977	3,914.7900	3.9148	(6.739)	0	0	0
2021/12/03	2032	04/08/2022	10.21	Put	Bond Future	4,162.9200	4.1629	3,881.4600	3.8815	(6.761)	0	0	0
2021/12/03	2032	04/08/2022	10.22	Call	Bond Future	1,460.5600	1.4606	1,614.3100	1.6143	10.527	0	0	0
2021/12/03	2032	04/08/2022	8.97	Call	Bond Future	175.7900	0.1758	204.9800	0.2050	16.605	0	0	800
2021/12/03	2032	04/08/2022	8.97	Put	Bond Future	10,168.0600	10.1681	9,763.4900	9.7635	(3.979)	0	0	0
2021/12/03	2032	04/08/2022	9.72	Call	Bond Future	684.5900	0.6846	773.5700	0.7736	12.998	0	0	800
2021/12/03	2032	04/08/2022	9.72	Put	Bond Future	6,189.8800	6.1899	5,845.1000	5.8451	(5.570)	0	0	0
2021/12/03	2032	04/08/2022			Bond Future	10.7100	88.3361	10.6290	88.7699	(0.757)	0.0000	0.0000	0
2021/12/03	2032	04/08/2022	11.60	Call	Bond Future	5,696.6500	5.6966	6,022.6600	6.0227	5.723	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
2021/12/03	2032	04/08/2022	11.60	Put	Bond Future	1,121.0100	1.1210	1,013.2600	1.0133	(9.612)	0	0	800
2021/12/03	2032	04/08/2022	11.89	Call	Bond Future	6,848.0200	6.8480	7,196.6300	7.1966	5.091	0	0	0
2021/12/03	2032	04/08/2022	11.89	Put	Bond Future	852.7700	0.8528	767.6200	0.7676	(9.985)	0	0	0
2021/12/03	2032	04/08/2022	10.20	Call	Bond Future	1,418.6700	1.4187	1,569.5300	1.5695	10.634	0	0	0
2021/12/03	2032	04/08/2022	10.21	Call	Bond Future	1,439.5300	1.4395	1,591.8300	1.5918	10.580	0	0	0
2021/12/03	2032	04/08/2022	10.22	Put	Bond Future	4,128.3600	4.1284	3,848.3500	3.8483	(6.783)	0	0	0
2021/12/03	2032	03/11/2022			Bond Future	10.9344	85.3472	10.8498	85.7862	(0.774)	0.0000	0.0000	0
2021/12/03	2032	03/11/2022	10.66	Call	Bond Future	2,413.6700	2.4137	2,608.9600	2.6090	8.091	0	0	0
2021/12/03	2032	03/11/2022	10.66	Put	Bond Future	3,847.7700	3.8478	3,604.1000	3.6041	(6.333)	0	0	0
2021/12/03	2033	03/02/2022			Bond Future	107.3160	107.3160	108.1630	108.1630	0.789	0.0000	0.0000	7,393
2021/12/03	2033	05/05/2022			Bond Future	107.3422	107.3422	108.1992	108.1992	0.798	0.0000	0.0000	2,121
2021/12/03	2033	04/08/2022			Bond Future	108.6911	108.6911	109.5586	109.5586	0.798	0.0000	0.0000	0
2021/12/03	2033	03/11/2022			Bond Future	108.7745	108.7745	109.6526	109.6526	0.807	0.0000	0.0000	0
2021/12/03	2037	03/02/2022	11.45	Call	Bond Future	3,971.3100	3.9713	4,103.3300	4.1033	3.324	0	0	0
2021/12/03	2037	03/02/2022	11.46	Call	Bond Future	4,019.7400	4.0197	4,152.4800	4.1525	3.302	0	0	0
2021/12/03	2037	03/02/2022	11.47	Put	Bond Future	506.5300	0.5065	462.6500	0.4627	(8.663)	0	0	0
2021/12/03	2037	03/02/2022			Bond Future	10.8895	82.7230	10.8616	82.9003	(0.256)	0.0000	0.0000	118,846
2021/12/03	2037	03/02/2022	11.45	Put	Bond Future	528.3700	0.5284	483.0700	0.4831	(8.574)	0	0	0
2021/12/03	2037	03/02/2022	11.46	Put	Bond Future	517.3400	0.5173	472.7600	0.4728	(8.617)	0	0	0
2021/12/03	2037	03/02/2022	11.47	Call	Bond Future	4,068.3200	4.0683	4,201.7600	4.2018	3.280	0	0	0
2021/12/03	2037	05/05/2022	11.82	Call	Bond Future	5,371.4700	5.3715	5,500.3200	5.5003	2.399	0	0	0
2021/12/03	2037	05/05/2022	11.83	Call	Bond Future	5,416.1300	5.4161	5,545.4400	5.5454	2.387	0	0	0
2021/12/03	2037	05/05/2022	11.84	Put	Bond Future	1,020.8000	1.0208	971.5100	0.9715	(4.829)	0	0	0
2021/12/03	2037	05/05/2022			Bond Future	11.0895	83.7097	11.0605	83.8887	(0.261)	0.0000	0.0000	11,855
2021/12/03	2037	05/05/2022	11.82	Put	Bond Future	1,044.8100	1.0448	994.6000	0.9946	(4.806)	0	0	0
2021/12/03	2037	05/05/2022	11.83	Put	Bond Future	1,032.6500	1.0327	982.9000	0.9829	(4.818)	0	0	0
2021/12/03	2037	05/05/2022	11.84	Call	Bond Future	5,461.0400	5.4610	5,590.8100	5.5908	2.376	0	0	0
2021/12/03	2037	04/08/2022	11.95	Call	Bond Future	5,370.5300	5.3705	5,492.4200	5.4924	2.270	0	0	0
2021/12/03	2037	04/08/2022	11.95	Put	Bond Future	1,620.2800	1.6203	1,561.0300	1.5610	(3.657)	0	0	1,050
2021/12/03	2037	04/08/2022	10.91	Put	Bond Future	4,307.8900	4.3079	4,192.5600	4.1926	(2.677)	0	0	0
2021/12/03	2037	04/08/2022	10.89	Call	Bond Future	1,859.4200	1.8594	1,924.0600	1.9241	3.476	0	0	0
2021/12/03	2037	04/08/2022	10.89	Put	Bond Future	4,382.1700	4.3822	4,265.6700	4.2657	(2.659)	0	0	0
2021/12/03	2037	04/08/2022	10.90	Call	Bond Future	1,884.7200	1.8847	1,949.9500	1.9500	3.461	0	0	0
2021/12/03	2037	04/08/2022			Bond Future	11.3014	80.4380	11.2713	80.6191	(0.267)	0.0000	0.0000	0
2021/12/03	2037	04/08/2022	10.91	Call	Bond Future	1,910.4600	1.9105	1,976.2700	1.9763	3.445	0	0	0
2021/12/03	2037	04/08/2022	11.21	Call	Bond Future	2,748.1800	2.7482	2,831.5800	2.8316	3.035	0	0	1,050
2021/12/03	2037	04/08/2022	11.21	Put	Bond Future	3,298.9500	3.2989	3,201.2100	3.2012	(2.963)	0	0	0
2021/12/03	2037	04/08/2022	11.42	Call	Bond Future	3,414.1500	3.4142	3,509.4600	3.5095	2.792	0	0	0
2021/12/03	2037	04/08/2022	11.42	Put	Bond Future	2,708.4200	2.7084	2,622.5900	2.6226	(3.169)	0	0	50
2021/12/03	2037	04/08/2022	10.10	Call	Bond Future	540.7300	0.5407	565.8800	0.5659	4.651	0	0	50
2021/12/03	2037	04/08/2022	10.10	Put	Bond Future	8,245.6400	8.2456	8,089.6500	8.0897	(1.892)	0	0	0
2021/12/03	2037	04/08/2022	10.90	Put	Bond Future	4,344.7700	4.3448	4,228.8600	4.2289	(2.668)	0	0	50
2021/12/03	2037	03/11/2022	11.32	Call	Bond Future	2,992.6100	2.9926	3,074.8100	3.0748	2.747	0	0	0
2021/12/03	2037	03/11/2022	11.30	Put	Bond Future	4,128.3500	4.1283	4,026.2900	4.0263	(2.472)	0	0	0
2021/12/03	2037	03/11/2022	11.31	Call	Bond Future	2,964.2700	2.9643	3,045.9700	3.0460	2.756	0	0	0
2021/12/03	2037	03/11/2022	11.31	Put	Bond Future	4,096.9500	4.0969	3,995.3800	3.9954	(2.479)	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
2021/12/03	2037	03/11/2022			Bond Future	11.5021	81.4958	11.4708	81.6790	(0.273)	0.0000	0.0000	0
2021/12/03	2037	03/11/2022	11.32	Put	Bond Future	4,065.7500	4.0657	3,964.6800	3.9647	(2.486)	0	0	0
2021/12/03	2037	03/11/2022	11.30	Call	Bond Future	2,936.0600	2.9361	3,017.2700	3.0173	2.766	0	0	0
2021/12/03	2038	03/02/2022			Bond Future	119.8382	119.8382	121.8029	121.8029	1.639	0.0000	0.0000	6,294
2021/12/03	2038	05/05/2022			Bond Future	121.2961	121.2961	123.2841	123.2841	1.639	0.0000	0.0000	677
2021/12/03	2038	04/08/2022			Bond Future	121.0087	121.0087	123.0209	123.0209	1.663	0.0000	0.0000	0
2021/12/03	2038	03/11/2022			Bond Future	122.5524	122.5524	124.5901	124.5901	1.663	0.0000	0.0000	0
2021/12/03	2040	03/02/2022	11.57	Put	Bond Future	494.9800	0.4950	475.8300	0.4758	(3.869)	0	0	0
2021/12/03	2040	03/02/2022	11.58	Put	Bond Future	484.8900	0.4849	465.9900	0.4660	(3.898)	0	0	0
2021/12/03	2040	03/02/2022	11.59	Call	Bond Future	4,761.4100	4.7614	4,792.7200	4.7927	0.658	0	0	0
2021/12/03	2040	03/02/2022			Bond Future	10.9389	85.0814	10.9316	85.1314	(0.067)	0.0000	0.0000	88,015
2021/12/03	2040	03/02/2022	10.60	Call	Bond Future	780.9000	0.7809	784.1400	0.7841	0.415	0	0	2,000
2021/12/03	2040	03/02/2022	10.60	Put	Bond Future	3,156.3100	3.1563	3,109.6000	3.1096	(1.480)	0	0	0
2021/12/03	2040	03/02/2022	11.57	Call	Bond Future	4,654.9800	4.6550	4,685.7800	4.6858	0.662	0	0	0
2021/12/03	2040	03/02/2022	11.58	Call	Bond Future	4,708.1800	4.7082	4,739.2300	4.7392	0.659	0	0	0
2021/12/03	2040	03/02/2022	11.59	Put	Bond Future	474.9100	0.4749	456.2700	0.4563	(3.925)	0	0	0
2021/12/03	2040	05/05/2022	13.04	Call	Bond Future	11,651.8300	11.6518	11,694.4100	11.6944	0.365	0	0	0
2021/12/03	2040	05/05/2022	13.04	Put	Bond Future	300.5900	0.3006	292.9600	0.2930	(2.538)	0	0	1,200
2021/12/03	2040	05/05/2022	11.91	Put	Bond Future	1,063.0100	1.0630	1,043.9400	1.0439	(1.794)	0	0	0
2021/12/03	2040	05/05/2022	11.92	Call	Bond Future	6,068.6700	6.0687	6,099.9600	6.1000	0.516	0	0	0
2021/12/03	2040	05/05/2022	11.92	Put	Bond Future	1,050.7100	1.0507	1,031.7900	1.0318	(1.801)	0	0	0
2021/12/03	2040	05/05/2022	10.57	Call	Bond Future	1,093.6600	1.0937	1,101.1000	1.1011	0.680	0	0	1,200
2021/12/03	2040	05/05/2022	10.57	Put	Bond Future	4,969.1900	4.9692	4,926.4200	4.9264	(0.861)	0	0	0
2021/12/03	2040	05/05/2022			Bond Future	11.1305	86.0963	11.1229	86.1465	(0.068)	0.0000	0.0000	8,568
2021/12/03	2040	05/05/2022	11.90	Call	Bond Future	5,972.2800	5.9723	6,003.2800	6.0033	0.519	0	0	0
2021/12/03	2040	05/05/2022	11.90	Put	Bond Future	1,075.4600	1.0755	1,056.2500	1.0563	(1.786)	0	0	0
2021/12/03	2040	05/05/2022	11.91	Call	Bond Future	6,020.4400	6.0204	6,051.5800	6.0516	0.517	0	0	0
2021/12/03	2040	05/05/2022	9.82	Call	Bond Future	202.4900	0.2025	203.4500	0.2034	0.474	0	0	1,200
2021/12/03	2040	05/05/2022	9.82	Put	Bond Future	9,716.9400	9.7169	9,667.6900	9.6677	(0.507)	0	0	0
2021/12/03	2040	04/08/2022	12.24	Put	Bond Future	1,368.0500	1.3681	1,350.0100	1.3500	(1.319)	0	0	460
2021/12/03	2040	04/08/2022	11.05	Call	Bond Future	2,353.3400	2.3533	2,368.6800	2.3687	0.652	0	0	0
2021/12/03	2040	04/08/2022	11.05	Put	Bond Future	4,220.9000	4.2209	4,185.5200	4.1855	(0.838)	0	0	0
2021/12/03	2040	04/08/2022	9.70	Put	Bond Future	12,003.1200	12.0031	11,954.1200	11.9541	(0.408)	0	0	0
2021/12/03	2040	04/08/2022			Bond Future	11.3330	82.6023	11.3252	82.6530	(0.069)	0.0000	0.0000	0
2021/12/03	2040	04/08/2022	12.24	Call	Bond Future	6,931.9500	6.9320	6,964.6300	6.9646	0.471	0	0	0
2021/12/03	2040	04/08/2022	11.03	Call	Bond Future	2,295.3200	2.2953	2,310.3500	2.3103	0.655	0	0	0
2021/12/03	2040	04/08/2022	11.03	Put	Bond Future	4,297.3500	4.2974	4,261.6600	4.2617	(0.831)	0	0	0
2021/12/03	2040	04/08/2022	11.04	Call	Bond Future	2,324.3700	2.3244	2,339.5500	2.3396	0.653	0	0	0
2021/12/03	2040	04/08/2022	11.04	Put	Bond Future	4,259.1200	4.2591	4,223.5800	4.2236	(0.834)	0	0	0
2021/12/03	2040	04/08/2022	9.70	Call	Bond Future	252.3800	0.2524	254.1000	0.2541	0.682	0	0	460
2021/12/03	2040	04/08/2022	10.70	Call	Bond Future	1,438.2000	1.4382	1,448.4100	1.4484	0.710	0	0	460
2021/12/03	2040	04/08/2022	10.70	Put	Bond Future	5,708.3500	5.7084	5,667.8400	5.6678	(0.710)	0	0	0
2021/12/03	2040	03/11/2022	11.41	Put	Bond Future	4,136.8600	4.1369	4,105.3300	4.1053	(0.762)	0	0	0
2021/12/03	2040	03/11/2022	11.39	Call	Bond Future	3,347.9800	3.3480	3,367.3300	3.3673	0.578	0	0	0
2021/12/03	2040	03/11/2022	11.40	Call	Bond Future	3,378.9500	3.3789	3,398.4500	3.3985	0.577	0	0	0
2021/12/03	2040	03/11/2022			Bond Future	11.5243	83.6887	11.5162	83.7399	(0.070)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/03	2040	03/11/2022	11.41	Call	Bond Future	3,410.3900	3.4104	3,430.0200	3.4300	0.576	0	0	0
2021/12/03	2040	03/11/2022	11.39	Put	Bond Future	4,202.6600	4.2027	4,170.8500	4.1708	(0.757)	0	0	0
2021/12/03	2040	03/11/2022	11.40	Put	Bond Future	4,169.4900	4.1695	4,137.8300	4.1378	(0.759)	0	0	0
2021/12/03	2044	03/02/2022	11.59	Call	Bond Future	4,643.1000	4.6431	4,645.4000	4.6454	0.050	0	0	0
2021/12/03	2044	03/02/2022	11.59	Put	Bond Future	445.8200	0.4458	433.8700	0.4339	(2.680)	0	0	0
2021/12/03	2044	03/02/2022	11.60	Call	Bond Future	4,697.2200	4.6972	4,699.6600	4.6997	0.052	0	0	0
2021/12/03	2044	03/02/2022	11.60	Put	Bond Future	436.0400	0.4360	424.2300	0.4242	(2.708)	0	0	0
2021/12/03	2044	03/02/2022			Bond Future	10.9622	81.9415	10.9601	81.9558	(0.019)	0.0000	0.0000	56,559
2021/12/03	2044	03/02/2022	11.61	Call	Bond Future	4,751.4500	4.7514	4,754.0400	4.7540	0.055	0	0	0
2021/12/03	2044	03/02/2022	11.61	Put	Bond Future	426.4600	0.4265	414.8000	0.4148	(2.734)	0	0	0
2021/12/03	2044	05/05/2022	11.91	Call	Bond Future	6,019.5800	6.0196	6,022.8800	6.0229	0.055	0	0	0
2021/12/03	2044	05/05/2022	11.91	Put	Bond Future	1,078.5600	1.0786	1,067.7800	1.0678	(0.999)	0	0	0
2021/12/03	2044	05/05/2022	11.92	Call	Bond Future	6,068.2800	6.0683	6,071.6400	6.0716	0.055	0	0	0
2021/12/03	2044	05/05/2022	11.92	Put	Bond Future	1,066.1800	1.0662	1,055.4600	1.0555	(1.005)	0	0	0
2021/12/03	2044	05/05/2022			Bond Future	11.1438	82.9190	11.1417	82.9330	(0.019)	0.0000	0.0000	5,735
2021/12/03	2044	05/05/2022	11.93	Call	Bond Future	6,117.0400	6.1170	6,120.4600	6.1205	0.056	0	0	0
2021/12/03	2044	05/05/2022	11.93	Put	Bond Future	1,053.9500	1.0539	1,043.2900	1.0433	(1.011)	0	0	0
2021/12/03	2044	04/08/2022	11.08	Call	Bond Future	2,436.9000	2.4369	2,436.6200	2.4366	(0.011)	0	0	0
2021/12/03	2044	04/08/2022	11.08	Put	Bond Future	4,155.0100	4.1550	4,140.5900	4.1406	(0.347)	0	0	0
2021/12/03	2044	04/08/2022	11.09	Call	Bond Future	2,467.2100	2.4672	2,466.9700	2.4670	(0.010)	0	0	0
2021/12/03	2044	04/08/2022	11.09	Put	Bond Future	4,116.9000	4.1169	4,102.5200	4.1025	(0.349)	0	0	0
2021/12/03	2044	04/08/2022			Bond Future	11.3355	79.5128	11.3333	79.5269	(0.019)	0.0000	0.0000	0
2021/12/03	2044	04/08/2022	11.10	Call	Bond Future	2,497.7000	2.4977	2,497.5000	2.4975	(0.008)	0	0	0
2021/12/03	2044	04/08/2022	11.10	Put	Bond Future	4,079.0700	4.0791	4,064.7300	4.0647	(0.352)	0	0	0
2021/12/03	2044	03/11/2022	11.40	Put	Bond Future	4,164.7600	4.1648	4,151.9700	4.1520	(0.307)	0	0	0
2021/12/03	2044	03/11/2022	11.41	Call	Bond Future	3,444.6400	3.4446	3,446.0400	3.4460	0.041	0	0	0
2021/12/03	2044	03/11/2022	11.41	Put	Bond Future	4,131.6800	4.1317	4,118.9200	4.1189	(0.309)	0	0	0
2021/12/03	2044	03/11/2022			Bond Future	11.5160	80.5586	11.5138	80.5728	(0.019)	0.0000	0.0000	0
2021/12/03	2044	03/11/2022	11.39	Call	Bond Future	3,380.5600	3.3806	3,381.8900	3.3819	0.039	0	0	0
2021/12/03	2044	03/11/2022	11.39	Put	Bond Future	4,198.3900	4.1984	4,185.5600	4.1856	(0.306)	0	0	0
2021/12/03	2044	03/11/2022	11.40	Call	Bond Future	3,412.3700	3.4124	3,413.7400	3.4137	0.040	0	0	0
2021/12/03	2046	03/02/2022			Bond Future	108.4823	108.4823	111.1441	111.1441	2.454	0.0000	0.0000	15,506
2021/12/03	2046	05/05/2022			Bond Future	107.9202	107.9202	110.6144	110.6144	2.496	0.0000	0.0000	171
2021/12/03	2046	04/08/2022			Bond Future	109.2767	109.2767	112.0045	112.0045	2.496	0.0000	0.0000	0
2021/12/03	2046	03/11/2022			Bond Future	108.7497	108.7497	111.5122	111.5122	2.540	0.0000	0.0000	0
2021/12/03	2050	03/02/2022			Bond Future	110.0796	110.0796	111.4251	111.4251	1.222	0.0000	0.0000	9,200
2021/12/03	2050	05/05/2022			Bond Future	111.4185	111.4185	112.7800	112.7800	1.222	0.0000	0.0000	379
2021/12/03	2050	04/08/2022			Bond Future	110.8067	110.8067	112.1848	112.1848	1.244	0.0000	0.0000	0
2021/12/03	2050	03/11/2022			Bond Future	112.2202	112.2202	113.6156	113.6156	1.243	0.0000	0.0000	0
2021/12/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/03	AL37	03/02/2022			Index Future	804.3470	804.3470	805.9430	805.9430	0.198	0.0000	0.0000	0
2021/12/03	AL37	05/05/2022			Index Future	813.9330	813.9330	815.5440	815.5440	0.198	0.0000	0.0000	0
2021/12/03	AL37	04/08/2022			Index Future	823.8580	823.8580	825.4880	825.4880	0.198	0.0000	0.0000	0
2021/12/03	AL37	03/11/2022			Index Future	834.2790	834.2790	835.9280	835.9280	0.198	0.0000	0.0000	0
2021/12/03	AL7T	03/02/2022			Index Future	910.1610	910.1610	914.1030	914.1030	0.433	0.0000	0.0000	0
2021/12/03	AL7T	05/05/2022			Index Future	921.0070	921.0070	924.9920	924.9920	0.433	0.0000	0.0000	0
2021/12/03	AL7T	04/08/2022			Index Future	932.2380	932.2380	936.2710	936.2710	0.433	0.0000	0.0000	0
2021/12/03	AL7T	03/11/2022			Index Future	944.0300	944.0300	948.1120	948.1120	0.432	0.0000	0.0000	0
2021/12/03	ALBI	03/02/2022			Index Future	811.0390	811.0390	812.6850	812.6850	0.203	0.0000	0.0000	193
2021/12/03	ALBI	05/05/2022			Index Future	820.7040	820.7040	822.3660	822.3660	0.203	0.0000	0.0000	29
2021/12/03	ALBI	04/08/2022			Index Future	830.7120	830.7120	832.3940	832.3940	0.202	0.0000	0.0000	0
2021/12/03	ALBI	03/11/2022			Index Future	841.2190	841.2190	842.9210	842.9210	0.202	0.0000	0.0000	0
2021/12/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/03	ES33	03/02/2022			Bond Future	11.6646	76.8933	11.6361	77.0385	(0.245)	0.0000	0.0000	263
2021/12/03	ES33	05/05/2022			Bond Future	11.9105	74.0510	11.8808	74.1977	(0.249)	0.0000	0.0000	87
2021/12/03	ES33	04/08/2022			Bond Future	12.1671	74.9339	12.1361	75.0824	(0.255)	0.0000	0.0000	0
2021/12/03	ES33	03/11/2022			Bond Future	12.4278	72.1609	12.3955	72.3111	(0.260)	0.0000	0.0000	0
2021/12/03	ES42	03/02/2022			Bond Future	12.0312	75.8630	12.0287	75.8776	(0.021)	0.0000	0.0000	3,579
2021/12/03	ES42	05/05/2022			Bond Future	12.2592	72.5273	12.2567	72.5418	(0.021)	0.0000	0.0000	1,190
2021/12/03	ES42	04/08/2022			Bond Future	12.4905	73.3909	12.4878	73.4055	(0.021)	0.0000	0.0000	0
2021/12/03	ES42	03/11/2022			Bond Future	12.7261	70.1187	12.7234	70.1334	(0.022)	0.0000	0.0000	0
2021/12/03	GOVI	03/02/2022	792.76	Call	GOVI	77,500.0000	7.7500	94,340.0000	9.4340	21.729	0	0	0
2021/12/03	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/03	GOVI	03/02/2022			GOVI	800.5100	800.5100	802.1940	802.1940	0.210	0.0000	0.0000	983
2021/12/03	GOVI	03/02/2022	792.74	Call	GOVI	77,700.0000	7.7700	94,540.0000	9.4540	21.673	0	0	0
2021/12/03	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/03	GOVI	03/02/2022	792.75	Call	GOVI	77,600.0000	7.7600	94,440.0000	9.4440	21.701	0	0	0
2021/12/03	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/03	GOVI	05/05/2022	788.25	Call	GOVI	217,990.0000	21.7990	235,000.0000	23.5000	7.803	0	0	0
2021/12/03	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/03	GOVI	05/05/2022			GOVI	810.0490	810.0490	811.7500	811.7500	0.210	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/03	GOVI	05/05/2022	788.23	Call	GOVI	218,190.0000	21.8190	235,200.0000	23.5200	7.796	0	0	0
2021/12/03	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/03	GOVI	05/05/2022	788.24	Call	GOVI	218,090.0000	21.8090	235,100.0000	23.5100	7.800	0	0	0
2021/12/03	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/03	GOVI	04/08/2022	819.28	Call	GOVI	6,480.0000	0.6480	23,680.0000	2.3680	265.432	0	0	0
2021/12/03	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/03	GOVI	04/08/2022			GOVI	819.9280	819.9280	821.6480	821.6480	0.210	0.0000	0.0000	0
2021/12/03	GOVI	04/08/2022	819.26	Call	GOVI	6,680.0000	0.6680	23,880.0000	2.3880	257.485	0	0	0
2021/12/03	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/03	GOVI	04/08/2022	819.27	Call	GOVI	6,580.0000	0.6580	23,780.0000	2.3780	261.398	0	0	0
2021/12/03	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/03	GOVI	03/11/2022	820.41	Call	GOVI	98,890.0000	9.8890	116,300.0000	11.6300	17.605	0	0	0
2021/12/03	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/03	GOVI	03/11/2022	820.42	Call	GOVI	98,790.0000	9.8790	116,200.0000	11.6200	17.623	0	0	0
2021/12/03	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/03	GOVI	03/11/2022			GOVI	830.2990	830.2990	832.0400	832.0400	0.210	0.0000	0.0000	0
2021/12/03	GOVI	03/11/2022	820.43	Call	GOVI	98,690.0000	9.8690	116,100.0000	11.6100	17.641	0	0	0
2021/12/03	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/12/03	IGOV	03/02/2022			Index Future	296.6810	296.6810	299.1330	299.1330	0.826	0.0000	0.0000	483
2021/12/03	IGOV	05/05/2022			Index Future	300.2890	300.2890	302.7700	302.7700	0.826	0.0000	0.0000	16
2021/12/03	IGOV	04/08/2022			Index Future	304.0230	304.0230	306.5340	306.5340	0.826	0.0000	0.0000	0
2021/12/03	IGOV	03/11/2022			Index Future	307.9400	307.9400	310.4820	310.4820	0.825	0.0000	0.0000	0
2021/12/03	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/12/03	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/12/03	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/12/03	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/12/03	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/12/03	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/12/03	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/12/03	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/12/03	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/12/03	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/12/03	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/12/03	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/12/03	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/12/03	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/12/03	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/12/03	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/12/03	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/12/03	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/12/03	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/12/03	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/12/03	JBAF	15/12/2021			Jibar Tradeable Future	3.8850	96.1150	3.8850	96.1150	0.000	0.0000	0.0000	0
2021/12/03	JBAF	19/01/2022			Jibar Tradeable Future	3.9350	96.0650	3.9450	96.0550	0.254	0.0000	0.0000	0
2021/12/03	JBAF	16/02/2022			Jibar Tradeable Future	4.2000	95.8000	4.2100	95.7900	0.238	0.0000	0.0000	0
2021/12/03	JBAF	16/03/2022			Jibar Tradeable Future	4.2650	95.7350	4.2750	95.7250	0.234	0.0000	0.0000	0
2021/12/03	JBAF	20/04/2022			Jibar Tradeable Future	4.5900	95.4100	4.5900	95.4100	0.000	0.0000	0.0000	0
2021/12/03	JBAF	18/05/2022			Jibar Tradeable Future	4.6500	95.3500	4.6500	95.3500	0.000	0.0000	0.0000	0
2021/12/03	JBAF	15/06/2022			Jibar Tradeable Future	4.9400	95.0600	4.9400	95.0600	0.000	0.0000	0.0000	72
2021/12/03	JBAF	21/09/2022			Jibar Tradeable Future	5.3450	94.6550	5.3350	94.6650	(0.187)	0.0000	0.0000	0
2021/12/03	JBAF	21/12/2022			Jibar Tradeable Future	5.8900	94.1100	5.8700	94.1300	(0.340)	0.0000	0.0000	68
2021/12/03	JBAF	15/03/2023			Jibar Tradeable Future	6.1400	93.8600	6.1500	93.8500	0.163	0.0000	0.0000	0
2021/12/03	JBAF	21/06/2023			Jibar Tradeable Future	6.4750	93.5250	6.4550	93.5450	(0.309)	0.0000	0.0000	0
2021/12/03	JBAF	20/09/2023			Jibar Tradeable Future	6.6850	93.3150	6.6750	93.3250	(0.150)	0.0000	0.0000	75
2021/12/03	R023	03/02/2022	5.08	Call	Bond Future	251.1100	0.2511	284.6900	0.2847	13.373	0	0	0
2021/12/03	R023	03/02/2022	5.08	Put	Bond Future	190.1400	0.1901	161.5500	0.1616	(15.036)	0	0	0
2021/12/03	R023	03/02/2022			Bond Future	5.0212	106.2130	4.9613	106.2751	(1.193)	0.0000	0.0000	16,327
2021/12/03	R023	03/02/2022	5.06	Call	Bond Future	238.7800	0.2388	271.4500	0.2714	13.682	0	0	0
2021/12/03	R023	03/02/2022	5.06	Put	Bond Future	198.5400	0.1985	169.0400	0.1690	(14.858)	0	0	0
2021/12/03	R023	03/02/2022	5.07	Call	Bond Future	244.8200	0.2448	277.9400	0.2779	13.528	0	0	0
2021/12/03	R023	03/02/2022	5.07	Put	Bond Future	194.2200	0.1942	165.1700	0.1652	(14.957)	0	0	0
2021/12/03	R023	05/05/2022	6.31	Call	Bond Future	1,019.8500	1.0198	1,074.8900	1.0749	5.397	0	0	0
2021/12/03	R023	05/05/2022	6.31	Put	Bond Future	48.4500	0.0484	41.0000	0.0410	(15.377)	0	0	0
2021/12/03	R023	05/05/2022			Bond Future	5.0810	103.5684	5.0026	103.6309	(1.543)	0.0000	0.0000	835
2021/12/03	R023	05/05/2022	6.29	Call	Bond Future	1,005.5300	1.0055	1,060.3800	1.0604	5.455	0	0	0
2021/12/03	R023	05/05/2022	6.29	Put	Bond Future	49.8200	0.0498	42.1800	0.0422	(15.335)	0	0	0
2021/12/03	R023	05/05/2022	6.30	Call	Bond Future	1,012.6900	1.0127	1,067.6300	1.0676	5.425	0	0	0
2021/12/03	R023	05/05/2022	6.30	Put	Bond Future	49.1300	0.0491	41.5800	0.0416	(15.367)	0	0	0
2021/12/03	R023	04/08/2022	6.05	Call	Bond Future	603.9700	0.6040	653.0900	0.6531	8.133	0	0	0
2021/12/03	R023	04/08/2022	6.05	Put	Bond Future	98.3800	0.0984	83.7800	0.0838	(14.840)	0	0	0
2021/12/03	R023	04/08/2022			Bond Future	5.1364	104.8163	5.0218	104.8800	(2.230)	0.0000	0.0000	0
2021/12/03	R023	04/08/2022	6.03	Call	Bond Future	595.0700	0.5951	643.9300	0.6439	8.211	0	0	0
2021/12/03	R023	04/08/2022	6.03	Put	Bond Future	100.4900	0.1005	85.6300	0.0856	(14.788)	0	0	0
2021/12/03	R023	04/08/2022	6.04	Call	Bond Future	599.5100	0.5995	648.5000	0.6485	8.172	0	0	0
2021/12/03	R023	04/08/2022	6.04	Put	Bond Future	99.4300	0.0994	84.7000	0.0847	(14.814)	0	0	0
2021/12/03	R023	03/11/2022	6.25	Call	Bond Future	510.1500	0.5102	552.6700	0.5527	8.335	0	0	0
2021/12/03	R023	03/11/2022	6.25	Put	Bond Future	183.0800	0.1831	161.8800	0.1619	(11.580)	0	0	0
2021/12/03	R023	03/11/2022	6.26	Call	Bond Future	512.5200	0.5125	555.1100	0.5551	8.310	0	0	0
2021/12/03	R023	03/11/2022	6.26	Put	Bond Future	182.3900	0.1824	161.2600	0.1613	(11.585)	0	0	0
2021/12/03	R023	03/11/2022			Bond Future	5.1875	102.2474	4.9814	102.3111	(3.975)	0.0000	0.0000	0
2021/12/03	R023	03/11/2022	6.27	Call	Bond Future	514.9000	0.5149	557.5700	0.5576	8.287	0	0	0
2021/12/03	R023	03/11/2022	6.27	Put	Bond Future	181.7000	0.1817	160.6500	0.1607	(11.585)	0	0	0
2021/12/03	R035	03/02/2022	9.92	Call	Bond Future	125.3900	0.1254	135.3300	0.1353	7.927	0	0	200
2021/12/03	R035	03/02/2022	9.92	Put	Bond Future	5,490.9600	5.4910	5,324.2500	5.3242	(3.036)	0	0	0
2021/12/03	R035	03/02/2022	11.73	Call	Bond Future	6,116.1600	6.1162	6,272.0500	6.2721	2.549	0	0	0
2021/12/03	R035	03/02/2022	11.73	Put	Bond Future	194.1400	0.1941	173.3800	0.1734	(10.693)	0	0	280

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
2021/12/03	R035	03/02/2022	11.28	Call	Bond Future	3,831.8500	3.8319	3,962.9600	3.9630	3.422	0	0	0
2021/12/03	R035	03/02/2022	11.28	Put	Bond Future	522.1700	0.5222	476.6300	0.4766	(8.721)	0	0	200
2021/12/03	R035	03/02/2022	11.33	Put	Bond Future	468.4000	0.4684	426.4700	0.4265	(8.952)	0	0	500
2021/12/03	R035	03/02/2022	11.39	Call	Bond Future	4,370.1400	4.3701	4,508.9000	4.5089	3.175	0	0	0
2021/12/03	R035	03/02/2022	11.39	Put	Bond Future	410.7200	0.4107	372.8300	0.3728	(9.225)	0	0	683
2021/12/03	R035	03/02/2022	11.22	Call	Bond Future	3,548.0700	3.5481	3,674.4600	3.6745	3.562	0	0	0
2021/12/03	R035	03/02/2022	11.22	Put	Bond Future	595.9000	0.5959	545.6400	0.5456	(8.434)	0	0	0
2021/12/03	R035	03/02/2022	11.23	Call	Bond Future	3,594.6100	3.5946	3,721.8200	3.7218	3.539	0	0	0
2021/12/03	R035	03/02/2022	11.23	Put	Bond Future	582.7000	0.5827	533.2600	0.5333	(8.485)	0	0	0
2021/12/03	R035	03/02/2022	11.03	Call	Bond Future	2,705.9100	2.7059	2,815.1600	2.8152	4.037	0	0	0
2021/12/03	R035	03/02/2022	11.05	Put	Bond Future	863.3600	0.8634	797.8900	0.7979	(7.583)	0	0	1,600
2021/12/03	R035	03/02/2022	11.11	Call	Bond Future	3,050.2300	3.0502	3,167.0400	3.1670	3.830	0	0	0
2021/12/03	R035	03/02/2022	10.35	Call	Bond Future	599.7300	0.5997	637.7900	0.6378	6.346	0	0	1,600
2021/12/03	R035	03/02/2022	10.35	Put	Bond Future	3,088.5600	3.0886	2,949.9700	2.9500	(4.487)	0	0	0
2021/12/03	R035	03/02/2022	10.61	Call	Bond Future	1,208.8900	1.2089	1,273.5000	1.2735	5.345	0	0	0
2021/12/03	R035	03/02/2022	10.61	Put	Bond Future	2,019.9300	2.0199	1,907.8900	1.9079	(5.547)	0	0	200
2021/12/03	R035	03/02/2022	10.65	Call	Bond Future	1,327.1600	1.3272	1,396.1300	1.3961	5.197	0	0	0
2021/12/03	R035	03/02/2022	10.24	Put	Bond Future	3,633.7000	3.6337	3,485.6500	3.4856	(4.074)	0	0	0
2021/12/03	R035	03/02/2022	10.26	Call	Bond Future	450.5100	0.4505	480.7200	0.4807	6.706	0	0	200
2021/12/03	R035	03/02/2022	10.26	Put	Bond Future	3,530.7900	3.5308	3,384.3500	3.3844	(4.148)	0	0	0
2021/12/03	R035	03/02/2022	10.34	Call	Bond Future	581.7000	0.5817	618.8500	0.6188	6.386	0	0	0
2021/12/03	R035	03/02/2022	10.34	Put	Bond Future	3,135.9700	3.1360	2,996.4700	2.9965	(4.448)	0	0	500
2021/12/03	R035	03/02/2022			Bond Future	10.7383	91.0129	10.7102	91.1896	(0.261)	0.0000	0.0000	105,296
2021/12/03	R035	03/02/2022	9.70	Call	Bond Future	52.8600	0.0529	57.1600	0.0572	8.135	0	0	683
2021/12/03	R035	03/02/2022	9.70	Put	Bond Future	6,941.2000	6.9412	6,768.8500	6.7688	(2.483)	0	0	0
2021/12/03	R035	03/02/2022	10.10	Call	Bond Future	252.9600	0.2530	271.6000	0.2716	7.369	0	0	280
2021/12/03	R035	03/02/2022	10.10	Put	Bond Future	4,398.5300	4.3985	4,240.5200	4.2405	(3.592)	0	0	0
2021/12/03	R035	03/02/2022	11.88	Call	Bond Future	6,905.7800	6.9058	7,066.6800	7.0667	2.330	0	0	0
2021/12/03	R035	03/02/2022	11.88	Put	Bond Future	139.3600	0.1394	123.6100	0.1236	(11.302)	0	0	1,800
2021/12/03	R035	03/02/2022	11.33	Call	Bond Future	4,074.3300	4.0743	4,209.0500	4.2090	3.307	0	0	0
2021/12/03	R035	03/02/2022	11.24	Call	Bond Future	3,641.3300	3.6413	3,769.3600	3.7694	3.516	0	0	0
2021/12/03	R035	03/02/2022	11.24	Put	Bond Future	569.7500	0.5698	521.1300	0.5211	(8.534)	0	0	0
2021/12/03	R035	03/02/2022	11.03	Put	Bond Future	900.5500	0.9006	833.1500	0.8331	(7.484)	0	0	280
2021/12/03	R035	03/02/2022	11.05	Call	Bond Future	2,790.5000	2.7905	2,901.6800	2.9017	3.984	0	0	0
2021/12/03	R035	03/02/2022	11.11	Put	Bond Future	759.2700	0.7593	699.4300	0.6994	(7.881)	0	0	200
2021/12/03	R035	03/02/2022	10.65	Put	Bond Future	1,884.0800	1.8841	1,776.4000	1.7764	(5.715)	0	0	683
2021/12/03	R035	03/02/2022	10.24	Call	Bond Future	421.2400	0.4212	449.8400	0.4498	6.789	0	0	500
2021/12/03	R035	05/05/2022	11.63	Call	Bond Future	5,184.8600	5.1849	5,310.4100	5.3104	2.421	0	0	0
2021/12/03	R035	05/05/2022	11.63	Put	Bond Future	1,128.3300	1.1283	1,075.4700	1.0755	(4.685)	0	0	0
2021/12/03	R035	05/05/2022	11.64	Call	Bond Future	5,228.8700	5.2289	5,354.9000	5.3549	2.410	0	0	0
2021/12/03	R035	05/05/2022	11.64	Put	Bond Future	1,115.4100	1.1154	1,063.0300	1.0630	(4.696)	0	0	0
2021/12/03	R035	05/05/2022	10.72	Call	Bond Future	1,869.1500	1.8691	1,938.3600	1.9384	3.703	0	0	1,200
2021/12/03	R035	05/05/2022	10.72	Put	Bond Future	3,242.0500	3.2420	3,132.8500	3.1329	(3.368)	0	0	0
2021/12/03	R035	05/05/2022			Bond Future	10.9423	87.6195	10.9131	87.7980	(0.267)	0.0000	0.0000	8,926
2021/12/03	R035	05/05/2022	11.65	Call	Bond Future	5,272.7900	5.2728	5,399.2900	5.3993	2.399	0	0	0
2021/12/03	R035	05/05/2022	11.65	Put	Bond Future	1,102.4600	1.1025	1,050.5500	1.0506	(4.709)	0	0	0
2021/12/03	R035	05/05/2022	12.64	Call	Bond Future	9,880.5000	9.8805	10,038.5900	10.0386	1.600	0	0	0
2021/12/03	R035	05/05/2022	12.64	Put	Bond Future	353.3800	0.3534	333.0600	0.3331	(5.750)	0	0	1,200

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
2021/12/03	R035	05/05/2022	10.82	Call	Bond Future	2,155.1400	2.1551	2,231.2800	2.2313	3.533	0	0	0
2021/12/03	R035	05/05/2022	10.82	Put	Bond Future	2,906.5100	2.9065	2,804.2400	2.8042	(3.519)	0	0	1,200
2021/12/03	R035	04/08/2022	11.13	Put	Bond Future	3,113.2700	3.1133	3,019.2900	3.0193	(3.019)	0	0	100
2021/12/03	R035	04/08/2022	10.72	Call	Bond Future	1,818.4700	1.8185	1,881.4500	1.8815	3.463	0	0	0
2021/12/03	R035	04/08/2022	10.72	Put	Bond Future	4,465.3200	4.4653	4,347.8500	4.3479	(2.631)	0	0	0
2021/12/03	R035	04/08/2022	10.73	Call	Bond Future	1,843.2600	1.8433	1,906.8200	1.9068	3.448	0	0	0
2021/12/03	R035	04/08/2022	10.73	Put	Bond Future	4,428.1700	4.4282	4,311.2800	4.3113	(2.640)	0	0	0
2021/12/03	R035	04/08/2022	9.84	Call	Bond Future	438.6400	0.4386	459.7400	0.4597	4.810	0	0	100
2021/12/03	R035	04/08/2022	9.84	Put	Bond Future	8,789.2300	8.7892	8,629.8800	8.6299	(1.813)	0	0	0
2021/12/03	R035	04/08/2022	10.53	Put	Bond Future	5,218.8300	5.2188	5,090.5300	5.0905	(2.458)	0	0	0
2021/12/03	R035	04/08/2022	10.64	Call	Bond Future	1,627.1100	1.6271	1,685.4900	1.6855	3.588	0	0	0
2021/12/03	R035	04/08/2022	10.64	Put	Bond Future	4,771.7100	4.7717	4,649.6400	4.6496	(2.558)	0	0	100
2021/12/03	R035	04/08/2022	9.53	Call	Bond Future	243.2600	0.2433	255.9600	0.2560	5.221	0	0	400
2021/12/03	R035	04/08/2022	9.53	Put	Bond Future	10,728.1500	10.7282	10,560.4000	10.5604	(1.564)	0	0	0
2021/12/03	R035	04/08/2022			Bond Future	11.1566	88.6476	11.1262	88.8281	(0.272)	0.0000	0.0000	0
2021/12/03	R035	04/08/2022	11.13	Call	Bond Future	2,955.3600	2.9554	3,041.8300	3.0418	2.926	0	0	0
2021/12/03	R035	04/08/2022	12.18	Call	Bond Future	6,946.7400	6.9467	7,081.5900	7.0816	1.941	0	0	0
2021/12/03	R035	04/08/2022	12.18	Put	Bond Future	1,176.8500	1.1769	1,131.2500	1.1313	(3.875)	0	0	400
2021/12/03	R035	04/08/2022	10.74	Call	Bond Future	1,868.2400	1.8682	1,932.3700	1.9324	3.433	0	0	0
2021/12/03	R035	04/08/2022	10.74	Put	Bond Future	4,391.2800	4.3913	4,274.9600	4.2750	(2.649)	0	0	0
2021/12/03	R035	04/08/2022	10.53	Call	Bond Future	1,383.2200	1.3832	1,435.3700	1.4354	3.770	0	0	400
2021/12/03	R035	03/11/2022	11.15	Call	Bond Future	2,894.4900	2.8945	2,974.3500	2.9744	2.759	0	0	0
2021/12/03	R035	03/11/2022	11.15	Put	Bond Future	4,187.9900	4.1880	4,085.3200	4.0853	(2.452)	0	0	0
2021/12/03	R035	03/11/2022			Bond Future	11.3720	85.3324	11.3404	85.5149	(0.278)	0.0000	0.0000	0
2021/12/03	R035	03/11/2022	11.14	Call	Bond Future	2,867.1400	2.8671	2,946.5100	2.9465	2.768	0	0	0
2021/12/03	R035	03/11/2022	11.14	Put	Bond Future	4,219.5700	4.2196	4,116.4100	4.1164	(2.445)	0	0	0
2021/12/03	R035	03/11/2022	11.13	Call	Bond Future	2,839.9200	2.8399	2,918.8000	2.9188	2.778	0	0	0
2021/12/03	R035	03/11/2022	11.13	Put	Bond Future	4,251.3300	4.2513	4,147.6800	4.1477	(2.438)	0	0	0
2021/12/03	R186	03/02/2022	7.30	Call	Bond Future	95.0200	0.0950	112.4600	0.1125	18.354	0	0	0
2021/12/03	R186	03/02/2022	7.30	Put	Bond Future	3,639.5800	3.6396	3,427.4400	3.4274	(5.829)	0	0	0
2021/12/03	R186	03/02/2022			Bond Future	8.1306	110.7599	8.0758	110.9895	(0.674)	0.0000	0.0000	58,709
2021/12/03	R186	03/02/2022	7.28	Call	Bond Future	88.0400	0.0880	104.3700	0.1044	18.548	0	0	0
2021/12/03	R186	03/02/2022	7.28	Put	Bond Future	3,719.7100	3.7197	3,506.4600	3.5065	(5.733)	0	0	0
2021/12/03	R186	03/02/2022	7.29	Call	Bond Future	91.5100	0.0915	108.3900	0.1084	18.446	0	0	0
2021/12/03	R186	03/02/2022	7.29	Put	Bond Future	3,679.6200	3.6796	3,466.9200	3.4669	(5.780)	0	0	0
2021/12/03	R186	05/05/2022	9.18	Call	Bond Future	3,757.9300	3.7579	3,935.7600	3.9358	4.732	0	0	0
2021/12/03	R186	05/05/2022	9.18	Put	Bond Future	572.2400	0.5722	518.1900	0.5182	(9.445)	0	0	454
2021/12/03	R186	05/05/2022	8.32	Call	Bond Future	1,541.8600	1.5419	1,653.3100	1.6533	7.228	0	0	0
2021/12/03	R186	05/05/2022	8.32	Put	Bond Future	1,696.8900	1.6969	1,576.4600	1.5765	(7.097)	0	0	0
2021/12/03	R186	05/05/2022	8.14	Call	Bond Future	1,201.8000	1.2018	1,296.9200	1.2969	7.915	0	0	454
2021/12/03	R186	05/05/2022	8.14	Put	Bond Future	2,072.8300	2.0728	1,936.0700	1.9361	(6.598)	0	0	0
2021/12/03	R186	05/05/2022	7.28	Call	Bond Future	239.9000	0.2399	268.7600	0.2688	12.030	0	0	435
2021/12/03	R186	05/05/2022	7.28	Put	Bond Future	4,614.7100	4.6147	4,411.6900	4.4117	(4.399)	0	0	0
2021/12/03	R186	05/05/2022	7.48	Call	Bond Future	348.8500	0.3488	388.5200	0.3885	11.372	0	0	3,600
2021/12/03	R186	05/05/2022	7.48	Put	Bond Future	3,896.4200	3.8964	3,704.2100	3.7042	(4.933)	0	0	0
2021/12/03	R186	05/05/2022			Bond Future	8.3592	112.0801	8.3006	112.3120	(0.701)	0.0000	0.0000	4,514
2021/12/03	R186	05/05/2022	8.64	Call	Bond Future	2,254.6100	2.2546	2,394.0600	2.3941	6.185	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/03	R186	05/05/2022	8.64	Put	Bond Future	1,151.2200	1.1512	1,058.7900	1.0588	(8.029)	0	0	4,035
2021/12/03	R186	05/05/2022	8.94	Call	Bond Future	3,048.9100	3.0489	3,211.4700	3.2115	5.332	0	0	0
2021/12/03	R186	05/05/2022	8.94	Put	Bond Future	782.3600	0.7824	713.0400	0.7130	(8.860)	0	0	454
2021/12/03	R186	05/05/2022	8.31	Call	Bond Future	1,521.8500	1.5219	1,632.4100	1.6324	7.265	0	0	0
2021/12/03	R186	05/05/2022	8.31	Put	Bond Future	1,716.5000	1.7165	1,595.1800	1.5952	(7.068)	0	0	0
2021/12/03	R186	05/05/2022	8.35	Call	Bond Future	1,602.7500	1.6028	1,716.9000	1.7169	7.122	0	0	454
2021/12/03	R186	05/05/2022	8.35	Put	Bond Future	1,639.0200	1.6390	1,521.2900	1.5213	(7.183)	0	0	0
2021/12/03	R186	05/05/2022	7.88	Call	Bond Future	788.7800	0.7888	860.5200	0.8605	9.095	0	0	435
2021/12/03	R186	05/05/2022	7.88	Put	Bond Future	2,704.5300	2.7045	2,544.3900	2.5444	(5.921)	0	0	0
2021/12/03	R186	05/05/2022	8.30	Call	Bond Future	1,501.9900	1.5020	1,611.6400	1.6116	7.300	0	0	0
2021/12/03	R186	05/05/2022	8.30	Put	Bond Future	1,736.2800	1.7363	1,614.0500	1.6141	(7.040)	0	0	0
2021/12/03	R186	05/05/2022	6.73	Call	Bond Future	77.4200	0.0774	88.0200	0.0880	13.692	0	0	3,600
2021/12/03	R186	05/05/2022	6.73	Put	Bond Future	6,766.9000	6.7669	6,545.6200	6.5456	(3.270)	0	0	0
2021/12/03	R186	04/08/2022	8.15	Call	Bond Future	1,150.9200	1.1509	1,235.4100	1.2354	7.341	0	0	0
2021/12/03	R186	04/08/2022	8.15	Put	Bond Future	2,875.3800	2.8754	2,725.0600	2.7251	(5.228)	0	0	0
2021/12/03	R186	04/08/2022	9.78	Call	Bond Future	4,942.8200	4.9428	5,126.5300	5.1265	3.717	0	0	0
2021/12/03	R186	04/08/2022	9.78	Put	Bond Future	679.6200	0.6796	628.5200	0.6285	(7.519)	0	0	3,600
2021/12/03	R186	04/08/2022	7.96	Call	Bond Future	866.1200	0.8661	936.4500	0.9364	8.120	0	0	3,600
2021/12/03	R186	04/08/2022			Bond Future	8.6077	108.1271	8.5448	108.3619	(0.730)	0.0000	0.0000	0
2021/12/03	R186	04/08/2022	8.14	Call	Bond Future	1,134.6700	1.1347	1,218.4100	1.2184	7.380	0	0	0
2021/12/03	R186	04/08/2022	8.14	Put	Bond Future	2,897.2000	2.8972	2,746.1300	2.7461	(5.214)	0	0	0
2021/12/03	R186	04/08/2022	6.96	Call	Bond Future	156.0900	0.1561	174.5000	0.1745	11.794	0	0	3,600
2021/12/03	R186	04/08/2022	6.96	Put	Bond Future	6,529.7700	6.5298	6,313.3700	6.3134	(3.314)	0	0	0
2021/12/03	R186	04/08/2022	7.96	Put	Bond Future	3,316.6900	3.3167	3,152.2100	3.1522	(4.959)	0	0	0
2021/12/03	R186	04/08/2022	8.13	Call	Bond Future	1,118.8700	1.1189	1,201.8700	1.2019	7.418	0	0	0
2021/12/03	R186	04/08/2022	8.13	Put	Bond Future	2,919.4800	2.9195	2,767.6700	2.7677	(5.200)	0	0	0
2021/12/03	R186	03/11/2022	8.53	Call	Bond Future	1,726.2900	1.7263	1,826.3900	1.8264	5.799	0	0	0
2021/12/03	R186	03/11/2022	8.53	Put	Bond Future	2,911.0300	2.9110	2,773.8200	2.7738	(4.713)	0	0	0
2021/12/03	R186	03/11/2022	8.54	Call	Bond Future	1,742.4700	1.7425	1,843.1600	1.8432	5.779	0	0	0
2021/12/03	R186	03/11/2022	8.54	Put	Bond Future	2,891.6600	2.8917	2,755.0400	2.7550	(4.725)	0	0	0
2021/12/03	R186	03/11/2022			Bond Future	8.8655	109.5331	8.7980	109.7705	(0.762)	0.0000	0.0000	0
2021/12/03	R186	03/11/2022	8.55	Call	Bond Future	1,759.1400	1.7591	1,860.4300	1.8604	5.758	0	0	0
2021/12/03	R186	03/11/2022	8.55	Put	Bond Future	2,872.8000	2.8728	2,736.7800	2.7368	(4.735)	0	0	0
2021/12/03	R197	03/02/2022			Bond Future	321.9442	321.9442	321.6378	321.6378	(0.095)	0.0000	0.0000	1,079
2021/12/03	R197	05/05/2022			Bond Future	325.8597	325.8597	325.5483	325.5483	(0.096)	0.0000	0.0000	237
2021/12/03	R197	04/08/2022			Bond Future	321.5975	321.5975	321.2815	321.2815	(0.098)	0.0000	0.0000	0
2021/12/03	R197	03/11/2022			Bond Future	325.7004	325.7004	325.3799	325.3799	(0.098)	0.0000	0.0000	0
2021/12/03	R202	03/02/2022			Bond Future	234.7127	234.7127	236.5668	236.5668	0.790	0.0000	0.0000	7,744
2021/12/03	R202	05/05/2022			Bond Future	237.5674	237.5674	239.4430	239.4430	0.790	0.0000	0.0000	413
2021/12/03	R202	04/08/2022			Bond Future	236.1139	236.1139	238.0124	238.0124	0.804	0.0000	0.0000	0
2021/12/03	R202	03/11/2022			Bond Future	239.1257	239.1257	241.0482	241.0482	0.804	0.0000	0.0000	0
2021/12/03	R209	03/02/2022	11.02	Call	Bond Future	2,597.7900	2.5978	2,697.0300	2.6970	3.820	0	0	0
2021/12/03	R209	03/02/2022	11.02	Put	Bond Future	699.4000	0.6994	645.9200	0.6459	(7.647)	0	0	0
2021/12/03	R209	03/02/2022	11.03	Call	Bond Future	2,636.4700	2.6365	2,736.4800	2.7365	3.793	0	0	0
2021/12/03	R209	03/02/2022	11.03	Put	Bond Future	685.2000	0.6852	632.4900	0.6325	(7.693)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/03	R209	03/02/2022			Bond Future	10.6684	70.3428	10.6407	70.4956	(0.259)	0.0000	0.0000	20,181
2021/12/03	R209	03/02/2022	11.04	Call	Bond Future	2,675.2500	2.6752	2,776.0400	2.7760	3.767	0	0	0
2021/12/03	R209	03/02/2022	11.04	Put	Bond Future	671.1500	0.6711	619.2200	0.6192	(7.737)	0	0	0
2021/12/03	R209	05/05/2022	11.44	Call	Bond Future	4,113.1200	4.1131	4,218.6800	4.2187	2.566	0	0	0
2021/12/03	R209	05/05/2022	11.44	Put	Bond Future	1,048.5600	1.0486	999.8600	0.9999	(4.644)	0	0	0
2021/12/03	R209	05/05/2022	9.75	Call	Bond Future	264.8800	0.2649	279.9000	0.2799	5.670	0	0	8,525
2021/12/03	R209	05/05/2022	9.75	Put	Bond Future	6,564.6000	6.5646	6,425.3600	6.4254	(2.121)	0	0	0
2021/12/03	R209	05/05/2022	10.75	Call	Bond Future	1,894.5500	1.8946	1,961.8200	1.9618	3.551	0	0	0
2021/12/03	R209	05/05/2022	10.75	Put	Bond Future	2,438.2900	2.4383	2,351.3000	2.3513	(3.568)	0	0	12,050
2021/12/03	R209	05/05/2022	11.43	Call	Bond Future	4,075.8800	4.0759	4,180.9900	4.1810	2.579	0	0	0
2021/12/03	R209	05/05/2022	11.43	Put	Bond Future	1,061.6400	1.0616	1,012.4900	1.0125	(4.630)	0	0	0
2021/12/03	R209	05/05/2022			Bond Future	10.8506	68.0401	10.8219	68.1943	(0.264)	0.0000	0.0000	5,396
2021/12/03	R209	05/05/2022	11.45	Call	Bond Future	4,150.4500	4.1505	4,256.4700	4.2565	2.554	0	0	0
2021/12/03	R209	05/05/2022	11.45	Put	Bond Future	1,035.6200	1.0356	987.3800	0.9874	(4.658)	0	0	0
2021/12/03	R209	05/05/2022	12.00	Call	Bond Future	6,331.0300	6.3310	6,456.8500	6.4568	1.987	0	0	0
2021/12/03	R209	05/05/2022	12.00	Put	Bond Future	535.9900	0.5360	507.5500	0.5076	(5.306)	0	0	12,050
2021/12/03	R209	04/08/2022	10.57	Put	Bond Future	3,981.8100	3.9818	3,878.1700	3.8782	(2.603)	0	0	0
2021/12/03	R209	04/08/2022	10.58	Call	Bond Future	1,484.8900	1.4849	1,537.8700	1.5379	3.568	0	0	0
2021/12/03	R209	04/08/2022	10.58	Put	Bond Future	3,947.8300	3.9478	3,844.7000	3.8447	(2.612)	0	0	0
2021/12/03	R209	04/08/2022			Bond Future	11.0380	68.8387	11.0082	68.9948	(0.269)	0.0000	0.0000	0
2021/12/03	R209	04/08/2022	10.57	Call	Bond Future	1,463.6700	1.4637	1,516.1400	1.5161	3.585	0	0	0
2021/12/03	R209	04/08/2022	10.59	Call	Bond Future	1,506.0500	1.5060	1,559.5500	1.5596	3.552	0	0	0
2021/12/03	R209	04/08/2022	10.59	Put	Bond Future	3,913.8600	3.9139	3,811.2500	3.8113	(2.622)	0	0	0
2021/12/03	R209	03/11/2022	11.03	Call	Bond Future	2,538.6500	2.5387	2,608.9600	2.6090	2.770	0	0	0
2021/12/03	R209	03/11/2022	11.03	Put	Bond Future	3,546.0100	3.5460	3,458.4200	3.4584	(2.470)	0	0	0
2021/12/03	R209	03/11/2022			Bond Future	11.2249	66.6007	11.1940	66.7586	(0.275)	0.0000	0.0000	0
2021/12/03	R209	03/11/2022	11.01	Call	Bond Future	2,489.9200	2.4899	2,559.3600	2.5594	2.789	0	0	0
2021/12/03	R209	03/11/2022	11.01	Put	Bond Future	3,601.8900	3.6019	3,513.4300	3.5134	(2.456)	0	0	0
2021/12/03	R209	03/11/2022	11.02	Call	Bond Future	2,514.2200	2.5142	2,584.1000	2.5841	2.779	0	0	0
2021/12/03	R209	03/11/2022	11.02	Put	Bond Future	3,573.8600	3.5739	3,485.8400	3.4858	(2.463)	0	0	0
2021/12/03	R210	03/02/2022			Bond Future	210.7875	210.7875	211.5347	211.5347	0.354	0.0000	0.0000	1,381
2021/12/03	R210	05/05/2022			Bond Future	210.4992	210.4992	211.2550	211.2550	0.359	0.0000	0.0000	104
2021/12/03	R210	04/08/2022			Bond Future	213.1447	213.1447	213.9098	213.9098	0.359	0.0000	0.0000	0
2021/12/03	R210	03/11/2022			Bond Future	212.9515	212.9515	213.7257	213.7257	0.364	0.0000	0.0000	0
2021/12/03	R213	03/02/2022	8.63	Call	Bond Future	7.9800	0.0080	10.5900	0.0106	32.707	0	0	200
2021/12/03	R213	03/02/2022	8.63	Put	Bond Future	7,904.8700	7.9049	7,549.6000	7.5496	(4.494)	0	0	0
2021/12/03	R213	03/02/2022	8.80	Call	Bond Future	17.6200	0.0176	23.0700	0.0231	30.931	0	0	102
2021/12/03	R213	03/02/2022	8.80	Put	Bond Future	6,937.1600	6.9372	6,584.7300	6.5847	(5.080)	0	0	0
2021/12/03	R213	03/02/2022	10.60	Put	Bond Future	461.0900	0.4611	379.6300	0.3796	(17.667)	0	0	430
2021/12/03	R213	03/02/2022	10.67	Call	Bond Future	3,378.5100	3.3785	3,664.4100	3.6644	8.462	0	0	0
2021/12/03	R213	03/02/2022	10.67	Put	Bond Future	395.7900	0.3958	323.8100	0.3238	(18.186)	0	0	220
2021/12/03	R213	03/02/2022	10.00	Call	Bond Future	1,151.2700	1.1513	1,313.2200	1.3132	14.067	0	0	0
2021/12/03	R213	03/02/2022	10.00	Put	Bond Future	1,544.8600	1.5449	1,348.9300	1.3489	(12.683)	0	0	430
2021/12/03	R213	03/02/2022	9.98	Call	Bond Future	1,101.9500	1.1019	1,259.4900	1.2595	14.296	0	0	0
2021/12/03	R213	03/02/2022	9.98	Put	Bond Future	1,599.1700	1.5992	1,398.8300	1.3988	(12.528)	0	0	0
2021/12/03	R213	03/02/2022	9.22	Put	Bond Future	4,660.7600	4.6608	4,328.4100	4.3284	(7.131)	0	0	0

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2021/12/03	R213	03/02/2022	9.58	Put	Bond Future	2,982.8800	2.9829	2,699.5700	2.6996	(9.498)	0	0	200
2021/12/03	R213	03/02/2022			Bond Future	10.0763	85.1098	10.0069	85.4677	(0.688)	0.0000	0.0000	20,884
2021/12/03	R213	03/02/2022	9.15	Call	Bond Future	75.6100	0.0756	95.8900	0.0959	26.822	0	0	220
2021/12/03	R213	03/02/2022	9.15	Put	Bond Future	5,025.3100	5.0253	4,687.7100	4.6877	(6.718)	0	0	0
2021/12/03	R213	03/02/2022	10.25	Call	Bond Future	1,852.0700	1.8521	2,067.3700	2.0674	11.625	0	0	0
2021/12/03	R213	03/02/2022	10.25	Put	Bond Future	964.4100	0.9644	821.8300	0.8218	(14.784)	0	0	102
2021/12/03	R213	03/02/2022	10.60	Call	Bond Future	3,099.5500	3.0995	3,375.9700	3.3760	8.918	0	0	0
2021/12/03	R213	03/02/2022	10.15	Call	Bond Future	1,550.6100	1.5506	1,745.1200	1.7451	12.544	0	0	0
2021/12/03	R213	03/02/2022	10.15	Put	Bond Future	1,172.3400	1.1723	1,008.9700	1.0090	(13.935)	0	0	200
2021/12/03	R213	03/02/2022	10.17	Call	Bond Future	1,608.7100	1.6087	1,807.4500	1.8075	12.354	0	0	0
2021/12/03	R213	03/02/2022	10.17	Put	Bond Future	1,128.2300	1.1282	969.0900	0.9691	(14.105)	0	0	220
2021/12/03	R213	03/02/2022	9.96	Call	Bond Future	1,053.8500	1.0539	1,206.9900	1.2070	14.531	0	0	0
2021/12/03	R213	03/02/2022	9.96	Put	Bond Future	1,654.8600	1.6549	1,450.1200	1.4501	(12.372)	0	0	0
2021/12/03	R213	03/02/2022	9.97	Call	Bond Future	1,077.6800	1.0777	1,233.0200	1.2330	14.414	0	0	0
2021/12/03	R213	03/02/2022	9.97	Put	Bond Future	1,626.7700	1.6268	1,424.2300	1.4242	(12.450)	0	0	0
2021/12/03	R213	03/02/2022	9.22	Call	Bond Future	98.3100	0.0983	123.8400	0.1238	25.969	0	0	430
2021/12/03	R213	03/02/2022	9.58	Call	Bond Future	377.4200	0.3774	451.9900	0.4520	19.758	0	0	0
2021/12/03	R213	03/02/2022	9.76	Call	Bond Future	640.7000	0.6407	750.4200	0.7504	17.125	0	0	0
2021/12/03	R213	03/02/2022	9.76	Put	Bond Future	2,288.9700	2.2890	2,040.8100	2.0408	(10.842)	0	0	102
2021/12/03	R213	05/05/2022	10.63	Call	Bond Future	3,056.5500	3.0565	3,285.7600	3.2858	7.499	0	0	0
2021/12/03	R213	05/05/2022	10.65	Put	Bond Future	1,327.0900	1.3271	1,196.9200	1.1969	(9.809)	0	0	0
2021/12/03	R213	05/05/2022			Bond Future	10.2855	82.5922	10.2132	82.9540	(0.703)	0.0000	0.0000	0
2021/12/03	R213	05/05/2022	10.63	Put	Bond Future	1,360.8000	1.3608	1,228.1900	1.2282	(9.745)	0	0	0
2021/12/03	R213	05/05/2022	10.64	Call	Bond Future	3,088.2400	3.0882	3,318.6800	3.3187	7.462	0	0	0
2021/12/03	R213	05/05/2022	10.64	Put	Bond Future	1,343.9500	1.3440	1,212.5700	1.2126	(9.776)	0	0	0
2021/12/03	R213	05/05/2022	10.65	Call	Bond Future	3,119.8700	3.1199	3,351.5200	3.3515	7.425	0	0	0
2021/12/03	R213	04/08/2022	9.88	Call	Bond Future	1,154.2100	1.1542	1,269.1900	1.2692	9.962	0	0	0
2021/12/03	R213	04/08/2022	9.89	Call	Bond Future	1,171.2000	1.1712	1,287.3300	1.2873	9.915	0	0	0
2021/12/03	R213	04/08/2022	9.90	Put	Bond Future	4,191.3500	4.1913	3,942.3600	3.9424	(5.941)	0	0	0
2021/12/03	R213	04/08/2022			Bond Future	10.5069	83.5640	10.4313	83.9303	(0.719)	0.0000	0.0000	0
2021/12/03	R213	04/08/2022	9.88	Put	Bond Future	4,258.6100	4.2586	4,007.3200	4.0073	(5.901)	0	0	0
2021/12/03	R213	04/08/2022	9.89	Put	Bond Future	4,224.8900	4.2249	3,974.7500	3.9748	(5.921)	0	0	0
2021/12/03	R213	04/08/2022	9.90	Call	Bond Future	1,188.3400	1.1883	1,305.6200	1.3056	9.869	0	0	0
2021/12/03	R213	03/11/2022	10.38	Call	Bond Future	2,085.8400	2.0858	2,242.7200	2.2427	7.521	0	0	0
2021/12/03	R213	03/11/2022	10.38	Put	Bond Future	3,756.6600	3.7567	3,542.9700	3.5430	(5.688)	0	0	0
2021/12/03	R213	03/11/2022	10.39	Call	Bond Future	2,106.8000	2.1068	2,264.6800	2.2647	7.494	0	0	0
2021/12/03	R213	03/11/2022	10.39	Put	Bond Future	3,729.5800	3.7296	3,516.8900	3.5169	(5.703)	0	0	0
2021/12/03	R213	03/11/2022			Bond Future	10.7323	81.1253	10.6533	81.4958	(0.736)	0.0000	0.0000	0
2021/12/03	R213	03/11/2022	10.40	Call	Bond Future	2,128.1800	2.1282	2,287.0600	2.2871	7.466	0	0	0
2021/12/03	R213	03/11/2022	10.40	Put	Bond Future	3,702.9500	3.7030	3,491.2600	3.4913	(5.717)	0	0	0
2021/12/03	R214	03/02/2022	11.39	Put	Bond Future	534.0900	0.5341	522.2200	0.5222	(2.222)	0	0	0
2021/12/03	R214	03/02/2022	11.40	Put	Bond Future	522.0200	0.5220	510.2900	0.5103	(2.247)	0	0	0
2021/12/03	R214	03/02/2022	11.41	Call	Bond Future	3,148.2500	3.1482	3,148.0900	3.1481	(0.005)	0	0	0
2021/12/03	R214	03/02/2022			Bond Future	10.9309	67.6815	10.9288	67.6930	(0.018)	0.0000	0.0000	19,787
2021/12/03	R214	03/02/2022	11.39	Call	Bond Future	3,065.3700	3.0654	3,064.9400	3.0649	(0.014)	0	0	0
2021/12/03	R214	03/02/2022	11.40	Call	Bond Future	3,106.6800	3.1067	3,106.3900	3.1064	(0.009)	0	0	0
2021/12/03	R214	03/02/2022	11.41	Put	Bond Future	510.2800	0.5103	498.6800	0.4987	(2.273)	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
2021/12/03	R214	05/05/2022	11.73	Put	Bond Future	1,030.9500	1.0309	1,021.5100	1.0215	(0.916)	0	0	0
2021/12/03	R214	05/05/2022	11.74	Put	Bond Future	1,018.4000	1.0184	1,009.0100	1.0090	(0.922)	0	0	0
2021/12/03	R214	05/05/2022	11.75	Call	Bond Future	4,444.8300	4.4448	4,446.7700	4.4468	0.044	0	0	0
2021/12/03	R214	05/05/2022			Bond Future	11.1030	65.2085	11.1010	65.2198	(0.018)	0.0000	0.0000	441
2021/12/03	R214	05/05/2022	11.73	Call	Bond Future	4,367.9100	4.3679	4,369.7400	4.3697	0.042	0	0	0
2021/12/03	R214	05/05/2022	11.74	Call	Bond Future	4,406.3300	4.4063	4,408.2100	4.4082	0.043	0	0	0
2021/12/03	R214	05/05/2022	11.75	Put	Bond Future	1,006.0000	1.0060	996.6700	0.9967	(0.927)	0	0	0
2021/12/03	R214	04/08/2022	10.98	Put	Bond Future	3,549.3100	3.5493	3,537.5100	3.5375	(0.332)	0	0	0
2021/12/03	R214	04/08/2022	10.99	Call	Bond Future	1,904.3300	1.9043	1,903.9200	1.9039	(0.022)	0	0	0
2021/12/03	R214	04/08/2022			Bond Future	11.2822	65.9731	11.2801	65.9845	(0.019)	0.0000	0.0000	0
2021/12/03	R214	04/08/2022	10.97	Call	Bond Future	1,855.6500	1.8556	1,855.1900	1.8552	(0.025)	0	0	0
2021/12/03	R214	04/08/2022	10.97	Put	Bond Future	3,581.5700	3.5816	3,569.7500	3.5698	(0.330)	0	0	0
2021/12/03	R214	04/08/2022	10.98	Call	Bond Future	1,879.8100	1.8798	1,879.3700	1.8794	(0.023)	0	0	0
2021/12/03	R214	04/08/2022	10.99	Put	Bond Future	3,517.4900	3.5175	3,505.7200	3.5057	(0.335)	0	0	0
2021/12/03	R214	03/11/2022	11.34	Call	Bond Future	2,794.5500	2.7945	2,795.5400	2.7955	0.035	0	0	0
2021/12/03	R214	03/11/2022	11.36	Put	Bond Future	3,381.9100	3.3819	3,371.5800	3.3716	(0.305)	0	0	0
2021/12/03	R214	03/11/2022			Bond Future	11.4606	63.5593	11.4585	63.5706	(0.019)	0.0000	0.0000	0
2021/12/03	R214	03/11/2022	11.34	Put	Bond Future	3,436.7000	3.4367	3,426.3300	3.4263	(0.302)	0	0	0
2021/12/03	R214	03/11/2022	11.35	Call	Bond Future	2,820.5700	2.8206	2,821.5800	2.8216	0.036	0	0	0
2021/12/03	R214	03/11/2022	11.35	Put	Bond Future	3,409.0900	3.4091	3,398.7400	3.3987	(0.304)	0	0	0
2021/12/03	R214	03/11/2022	11.36	Call	Bond Future	2,846.9600	2.8470	2,847.9900	2.8480	0.036	0	0	0
2021/12/03	R248	03/02/2022	9.80	Call	Bond Future	40.5100	0.0405	37.9600	0.0380	(6.295)	0	0	0
2021/12/03	R248	03/02/2022	9.80	Put	Bond Future	8,619.1100	8.6191	8,639.3000	8.6393	0.234	0	0	0
2021/12/03	R248	03/02/2022	10.00	Call	Bond Future	94.2800	0.0943	89.4600	0.0895	(5.112)	0	0	0
2021/12/03	R248	03/02/2022	10.00	Put	Bond Future	6,984.5400	6.9845	7,002.4600	7.0025	0.257	0	0	0
2021/12/03	R248	03/02/2022	10.20	Put	Bond Future	5,484.8400	5.4848	5,498.5900	5.4986	0.251	0	0	0
2021/12/03	R248	03/02/2022	11.47	Call	Bond Future	4,548.3400	4.5483	4,519.3000	4.5193	(0.638)	0	0	0
2021/12/03	R248	03/02/2022	11.48	Call	Bond Future	4,603.0100	4.6030	4,573.9900	4.5740	(0.630)	0	0	0
2021/12/03	R248	03/02/2022	11.49	Put	Bond Future	514.2100	0.5142	507.9500	0.5080	(1.217)	0	0	0
2021/12/03	R248	03/02/2022	10.90	Call	Bond Future	1,838.9300	1.8389	1,812.8500	1.8128	(1.418)	0	0	900
2021/12/03	R248	03/02/2022	10.90	Put	Bond Future	1,761.8700	1.7619	1,758.5300	1.7585	(0.190)	0	0	0
2021/12/03	R248	03/02/2022	10.40	Call	Bond Future	479.9900	0.4800	465.7700	0.4658	(2.963)	0	0	100
2021/12/03	R248	03/02/2022	10.50	Call	Bond Future	660.5200	0.6605	643.5500	0.6436	(2.569)	0	0	0
2021/12/03	R248	03/02/2022	10.50	Put	Bond Future	3,558.5700	3.5586	3,564.3400	3.5643	0.162	0	0	0
2021/12/03	R248	03/02/2022			Bond Future	10.8893	85.4742	10.8925	85.4514	0.029	0.0000	0.0000	191,118
2021/12/03	R248	03/02/2022	10.20	Call	Bond Future	229.6200	0.2296	220.6300	0.2206	(3.915)	0	0	900
2021/12/03	R248	03/02/2022	11.47	Put	Bond Future	536.6900	0.5367	530.3900	0.5304	(1.174)	0	0	0
2021/12/03	R248	03/02/2022	11.48	Put	Bond Future	525.3300	0.5253	519.0500	0.5191	(1.195)	0	0	0
2021/12/03	R248	03/02/2022	11.49	Call	Bond Future	4,657.8100	4.6578	4,628.8100	4.6288	(0.623)	0	0	0
2021/12/03	R248	03/02/2022	10.70	Call	Bond Future	1,165.8300	1.1658	1,143.6100	1.1436	(1.906)	0	0	0
2021/12/03	R248	03/02/2022	10.70	Put	Bond Future	2,553.1400	2.5531	2,553.6600	2.5537	0.020	0	0	0
2021/12/03	R248	03/02/2022	11.00	Call	Bond Future	2,235.4700	2.2355	2,208.0800	2.2081	(1.225)	0	0	1,400
2021/12/03	R248	03/02/2022	11.00	Put	Bond Future	1,443.0600	1.4431	1,438.4100	1.4384	(0.322)	0	0	0
2021/12/03	R248	03/02/2022	10.30	Call	Bond Future	337.8500	0.3378	326.3300	0.3263	(3.410)	0	0	1,300
2021/12/03	R248	03/02/2022	10.30	Put	Bond Future	4,794.8800	4.7949	4,806.1000	4.8061	0.234	0	0	0
2021/12/03	R248	03/02/2022	10.40	Put	Bond Future	4,151.3800	4.1514	4,159.9000	4.1599	0.205	0	0	0
2021/12/03	R248	05/05/2022	11.79	Call	Bond Future	5,962.6000	5.9626	5,937.2600	5.9373	(0.425)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/03	R248	05/05/2022	11.79	Put	Bond Future	1,099.7000	1.0997	1,097.6900	1.0977	(0.183)	0	0	0
2021/12/03	R248	05/05/2022	11.80	Call	Bond Future	6,012.5600	6.0126	5,987.2000	5.9872	(0.422)	0	0	0
2021/12/03	R248	05/05/2022			Bond Future	11.0592	82.0779	11.0625	82.0546	0.030	0.0000	0.0000	2,035
2021/12/03	R248	05/05/2022	11.80	Put	Bond Future	1,086.7500	1.0867	1,084.7200	1.0847	(0.187)	0	0	0
2021/12/03	R248	05/05/2022	11.81	Call	Bond Future	6,062.6100	6.0626	6,037.2200	6.0372	(0.419)	0	0	0
2021/12/03	R248	05/05/2022	11.81	Put	Bond Future	1,073.9700	1.0740	1,071.9100	1.0719	(0.192)	0	0	0
2021/12/03	R248	04/08/2022	10.98	Call	Bond Future	2,435.7500	2.4357	2,419.0100	2.4190	(0.687)	0	0	0
2021/12/03	R248	04/08/2022	10.98	Put	Bond Future	4,222.0900	4.2221	4,229.1300	4.2291	0.167	0	0	0
2021/12/03	R248	04/08/2022	10.99	Call	Bond Future	2,467.1000	2.4671	2,450.2600	2.4503	(0.683)	0	0	0
2021/12/03	R248	04/08/2022	10.99	Put	Bond Future	4,182.4300	4.1824	4,189.3700	4.1894	0.166	0	0	0
2021/12/03	R248	04/08/2022			Bond Future	11.2363	83.0406	11.2398	83.0168	0.031	0.0000	0.0000	0
2021/12/03	R248	04/08/2022	11.00	Call	Bond Future	2,498.6400	2.4986	2,481.7100	2.4817	(0.678)	0	0	0
2021/12/03	R248	04/08/2022	11.00	Put	Bond Future	4,143.0600	4.1431	4,149.9100	4.1499	0.165	0	0	0
2021/12/03	R248	03/11/2022	11.30	Put	Bond Future	4,275.2400	4.2752	4,281.7500	4.2818	0.152	0	0	0
2021/12/03	R248	03/11/2022	11.31	Put	Bond Future	4,240.2500	4.2402	4,246.6900	4.2467	0.152	0	0	0
2021/12/03	R248	03/11/2022	11.32	Call	Bond Future	3,585.9300	3.5859	3,568.0900	3.5681	(0.497)	0	0	0
2021/12/03	R248	03/11/2022			Bond Future	11.4125	79.7152	11.4162	79.6910	0.032	0.0000	0.0000	0
2021/12/03	R248	03/11/2022	11.30	Call	Bond Future	3,520.2500	3.5202	3,502.5600	3.5026	(0.503)	0	0	0
2021/12/03	R248	03/11/2022	11.31	Call	Bond Future	3,552.8600	3.5529	3,535.1000	3.5351	(0.500)	0	0	0
2021/12/03	R248	03/11/2022	11.32	Put	Bond Future	4,205.8200	4.2058	4,212.1800	4.2122	0.151	0	0	0

**Total**

**1171272**