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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/12/2021 TO 10/12/2021

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
2021/12/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	2025	03/02/2022		Bond Future	154.7415	154.7415	154.6993	154.6993	(0.027)	0.0000	0.0000	5,431
2021/12/10	2025	05/05/2022		Bond Future	156.6139	156.6139	156.5707	156.5707	(0.028)	0.0000	0.0000	164
2021/12/10	2025	04/08/2022		Bond Future	156.9599	156.9599	156.9153	156.9153	(0.028)	0.0000	0.0000	0
2021/12/10	2025	03/11/2022		Bond Future	158.9564	158.9564	158.9111	158.9111	(0.029)	0.0000	0.0000	0
2021/12/10	2029	03/02/2022		Bond Future	113.5607	113.5607	113.5666	113.5666	0.005	0.0000	0.0000	2,715
2021/12/10	2029	05/05/2022		Bond Future	113.7375	113.7375	113.7429	113.7429	0.005	0.0000	0.0000	186
2021/12/10	2029	04/08/2022		Bond Future	115.1591	115.1591	115.1645	115.1645	0.005	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
2021/12/10	2029	03/11/2022			Bond Future	115.4007	115.4007	115.4054	115.4054	0.004	0.0000	0.0000	0
2021/12/10	2030	03/02/2022	8.39	Call	Bond Future	23.6700	0.0237	21.4900	0.0215	(9.210)	0	0	101
2021/12/10	2030	03/02/2022	8.39	Put	Bond Future	6,500.3400	6.5003	6,539.1100	6.5391	0.596	0	0	0
2021/12/10	2030	03/02/2022	8.80	Put	Bond Future	4,336.9800	4.3370	4,369.2300	4.3692	0.744	0	0	0
2021/12/10	2030	03/02/2022	8.85	Call	Bond Future	172.4700	0.1725	162.5100	0.1625	(5.775)	0	0	1,000
2021/12/10	2030	03/02/2022	8.85	Put	Bond Future	4,093.1300	4.0931	4,124.1200	4.1241	0.757	0	0	0
2021/12/10	2030	03/02/2022	9.80	Call	Bond Future	1,980.3300	1.9803	1,942.8600	1.9429	(1.892)	0	0	950
2021/12/10	2030	03/02/2022	9.80	Put	Bond Future	886.2100	0.8862	889.6900	0.8897	0.393	0	0	0
2021/12/10	2030	03/02/2022	9.90	Put	Bond Future	722.3400	0.7223	724.1700	0.7242	0.253	0	0	8,000
2021/12/10	2030	03/02/2022	9.45	Call	Bond Future	1,006.7500	1.0067	977.8900	0.9779	(2.867)	0	0	0
2021/12/10	2030	03/02/2022	9.45	Put	Bond Future	1,719.9800	1.7200	1,732.0700	1.7321	0.703	0	0	0
2021/12/10	2030	03/02/2022	9.40	Call	Bond Future	898.4700	0.8985	871.1500	0.8711	(3.041)	0	0	0
2021/12/10	2030	03/02/2022	9.40	Put	Bond Future	1,873.6700	1.8737	1,887.3000	1.8873	0.727	0	0	0
2021/12/10	2030	03/02/2022	9.10	Call	Bond Future	402.2000	0.4022	384.7600	0.3848	(4.336)	0	0	0
2021/12/10	2030	03/02/2022	9.10	Put	Bond Future	2,969.3600	2.9694	2,992.8700	2.9929	0.792	0	0	0
2021/12/10	2030	03/02/2022	9.20	Call	Bond Future	539.8000	0.5398	519.0100	0.5190	(3.851)	0	0	950
2021/12/10	2030	03/02/2022	9.20	Put	Bond Future	2,572.4400	2.5724	2,592.6000	2.5926	0.784	0	0	0
2021/12/10	2030	03/02/2022	9.35	Call	Bond Future	797.8700	0.7979	772.1300	0.7721	(3.226)	0	0	0
2021/12/10	2030	03/02/2022	9.35	Put	Bond Future	2,035.9900	2.0360	2,051.2000	2.0512	0.747	0	0	101
2021/12/10	2030	03/02/2022			Bond Future	9.5871	91.4612	9.5950	91.4202	0.083	0.0000	0.0000	83,474
2021/12/10	2030	03/02/2022	8.80	Call	Bond Future	142.6400	0.1426	133.9400	0.1339	(6.099)	0	0	0
2021/12/10	2030	03/02/2022	9.90	Call	Bond Future	2,324.4700	2.3245	2,285.3500	2.2853	(1.683)	0	0	0
2021/12/10	2030	03/02/2022	10.85	Call	Bond Future	6,326.3900	6.3264	6,283.9300	6.2839	(0.671)	0	0	0
2021/12/10	2030	03/02/2022	10.85	Put	Bond Future	76.8700	0.0769	75.3600	0.0754	(1.964)	0	0	1,000
2021/12/10	2030	03/02/2022	9.60	Call	Bond Future	1,378.6400	1.3786	1,345.5800	1.3456	(2.398)	0	0	1,000
2021/12/10	2030	03/02/2022	9.60	Put	Bond Future	1,311.6700	1.3117	1,319.5600	1.3196	0.602	0	0	0
2021/12/10	2030	03/02/2022	9.78	Call	Bond Future	1,914.4000	1.9144	1,877.3100	1.8773	(1.937)	0	0	0
2021/12/10	2030	03/02/2022	9.78	Put	Bond Future	922.3300	0.9223	926.1900	0.9262	0.419	0	0	101
2021/12/10	2030	03/02/2022	9.43	Call	Bond Future	962.5400	0.9625	934.2900	0.9343	(2.935)	0	0	0
2021/12/10	2030	03/02/2022	9.43	Put	Bond Future	1,780.4400	1.7804	1,793.1400	1.7931	0.713	0	0	0
2021/12/10	2030	03/02/2022	9.44	Call	Bond Future	984.4200	0.9844	955.8700	0.9559	(2.900)	0	0	0
2021/12/10	2030	03/02/2022	9.44	Put	Bond Future	1,749.9700	1.7500	1,762.3700	1.7624	0.709	0	0	0
2021/12/10	2030	05/05/2022	10.21	Call	Bond Future	3,340.1700	3.3402	3,305.9600	3.3060	(1.024)	0	0	0
2021/12/10	2030	05/05/2022	10.21	Put	Bond Future	1,340.0800	1.3401	1,347.6000	1.3476	0.561	0	0	0
2021/12/10	2030	05/05/2022	9.95	Call	Bond Future	2,537.2600	2.5373	2,506.4600	2.5065	(1.214)	0	0	0
2021/12/10	2030	05/05/2022	8.81	Put	Bond Future	5,565.5200	5.5655	5,596.3900	5.5964	0.555	0	0	0
2021/12/10	2030	05/05/2022	8.89	Put	Bond Future	5,215.1300	5.2151	5,244.6700	5.2447	0.566	0	0	0
2021/12/10	2030	05/05/2022	8.14	Call	Bond Future	101.5000	0.1015	97.7400	0.0977	(3.704)	0	0	1,800
2021/12/10	2030	05/05/2022	8.14	Put	Bond Future	8,932.2200	8.9322	8,970.1900	8.9702	0.425	0	0	0
2021/12/10	2030	05/05/2022	8.47	Call	Bond Future	208.6700	0.2087	202.1000	0.2021	(3.149)	0	0	1,073
2021/12/10	2030	05/05/2022			Bond Future	9.8042	92.5459	9.8125	92.5042	0.085	0.0000	0.0000	14,763
2021/12/10	2030	05/05/2022	11.04	Call	Bond Future	6,420.0600	6.4201	6,379.7600	6.3798	(0.628)	0	0	0
2021/12/10	2030	05/05/2022	11.04	Put	Bond Future	502.6900	0.5027	504.1200	0.5041	0.284	0	0	1,800
2021/12/10	2030	05/05/2022	9.95	Put	Bond Future	1,811.9900	1.8120	1,822.9200	1.8229	0.603	0	0	1,073
2021/12/10	2030	05/05/2022	10.19	Call	Bond Future	3,274.8300	3.2748	3,240.8500	3.2408	(1.038)	0	0	0
2021/12/10	2030	05/05/2022	10.19	Put	Bond Future	1,371.9700	1.3720	1,379.7200	1.3797	0.565	0	0	0
2021/12/10	2030	05/05/2022	10.20	Call	Bond Future	3,307.4300	3.3074	3,273.3400	3.2733	(1.031)	0	0	0

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2021/12/10	2030	05/05/2022	10.20	Put	Bond Future	1,355.9400	1.3559	1,363.5800	1.3636	0.563	0	0	200
2021/12/10	2030	05/05/2022	8.81	Call	Bond Future	416.1800	0.4162	405.3200	0.4053	(2.609)	0	0	200
2021/12/10	2030	05/05/2022	8.89	Call	Bond Future	493.7200	0.4937	481.5300	0.4815	(2.469)	0	0	1,800
2021/12/10	2030	05/05/2022	9.35	Call	Bond Future	1,142.2900	1.1423	1,121.6800	1.1217	(1.804)	0	0	0
2021/12/10	2030	05/05/2022	9.35	Put	Bond Future	3,449.7400	3.4497	3,470.8600	3.4709	0.612	0	0	1,073
2021/12/10	2030	05/05/2022	7.73	Call	Bond Future	37.4200	0.0374	35.7500	0.0358	(4.463)	0	0	200
2021/12/10	2030	05/05/2022	7.73	Put	Bond Future	11,209.4700	11.2095	11,249.5300	11.2495	0.357	0	0	0
2021/12/10	2030	05/05/2022	8.47	Put	Bond Future	7,204.1700	7.2042	7,239.3300	7.2393	0.488	0	0	0
2021/12/10	2030	04/08/2022	9.56	Call	Bond Future	1,580.8100	1.5808	1,559.9900	1.5600	(1.317)	0	0	0
2021/12/10	2030	04/08/2022	9.56	Put	Bond Future	3,921.9700	3.9220	3,943.5800	3.9436	0.551	0	0	0
2021/12/10	2030	04/08/2022	10.95	Call	Bond Future	5,439.0400	5.4390	5,402.7300	5.4027	(0.668)	0	0	0
2021/12/10	2030	04/08/2022	10.95	Put	Bond Future	1,179.1200	1.1791	1,185.2400	1.1852	0.519	0	0	800
2021/12/10	2030	04/08/2022			Bond Future	10.0380	89.6275	10.0468	89.5850	0.088	0.0000	0.0000	0
2021/12/10	2030	04/08/2022	9.05	Call	Bond Future	787.8000	0.7878	774.2700	0.7743	(1.717)	0	0	800
2021/12/10	2030	04/08/2022	9.05	Put	Bond Future	5,713.5100	5.7135	5,742.4100	5.7424	0.506	0	0	0
2021/12/10	2030	04/08/2022	9.54	Call	Bond Future	1,543.3800	1.5434	1,522.8400	1.5228	(1.331)	0	0	0
2021/12/10	2030	04/08/2022	9.54	Put	Bond Future	3,984.1900	3.9842	4,006.0800	4.0061	0.549	0	0	0
2021/12/10	2030	04/08/2022	9.55	Call	Bond Future	1,562.0300	1.5620	1,541.3500	1.5413	(1.324)	0	0	0
2021/12/10	2030	04/08/2022	9.55	Put	Bond Future	3,953.0000	3.9530	3,974.7500	3.9748	0.550	0	0	0
2021/12/10	2030	04/08/2022	8.30	Call	Bond Future	251.5600	0.2516	245.6600	0.2457	(2.345)	0	0	800
2021/12/10	2030	04/08/2022	8.30	Put	Bond Future	9,147.7100	9.1477	9,184.2400	9.1842	0.399	0	0	0
2021/12/10	2030	03/11/2022	10.10	Call	Bond Future	2,651.0100	2.6510	2,625.9700	2.6260	(0.945)	0	0	0
2021/12/10	2030	03/11/2022	10.10	Put	Bond Future	3,411.4800	3.4115	3,429.5200	3.4295	0.529	0	0	0
2021/12/10	2030	03/11/2022			Bond Future	10.2627	90.7966	10.2720	90.7535	0.090	0.0000	0.0000	0
2021/12/10	2030	03/11/2022	10.09	Call	Bond Future	2,628.1600	2.6282	2,603.2400	2.6032	(0.948)	0	0	0
2021/12/10	2030	03/11/2022	10.09	Put	Bond Future	3,435.6400	3.4356	3,453.8000	3.4538	0.529	0	0	0
2021/12/10	2030	03/11/2022	10.08	Call	Bond Future	2,605.7500	2.6057	2,580.9400	2.5809	(0.952)	0	0	0
2021/12/10	2030	03/11/2022	10.08	Put	Bond Future	3,460.2700	3.4603	3,478.5400	3.4785	0.528	0	0	0
2021/12/10	2032	03/02/2022	8.91	Put	Bond Future	6,914.7100	6.9147	6,958.7000	6.9587	0.636	0	0	0
2021/12/10	2032	03/02/2022	11.13	Call	Bond Future	6,147.2800	6.1473	6,099.1300	6.0991	(0.783)	0	0	0
2021/12/10	2032	03/02/2022	11.13	Put	Bond Future	132.7000	0.1327	130.8100	0.1308	(1.424)	0	0	210
2021/12/10	2032	03/02/2022	10.65	Call	Bond Future	3,845.6700	3.8457	3,798.4000	3.7984	(1.229)	0	0	0
2021/12/10	2032	03/02/2022	10.65	Put	Bond Future	413.8800	0.4139	412.8700	0.4129	(0.244)	0	0	0
2021/12/10	2032	03/02/2022	10.66	Call	Bond Future	3,891.4800	3.8915	3,844.1400	3.8441	(1.217)	0	0	0
2021/12/10	2032	03/02/2022	10.66	Put	Bond Future	404.7800	0.4048	403.7000	0.4037	(0.267)	0	0	97
2021/12/10	2032	03/02/2022	10.45	Put	Bond Future	640.4900	0.6405	641.3800	0.6414	0.139	0	0	198
2021/12/10	2032	03/02/2022	10.53	Call	Bond Future	3,307.8200	3.3078	3,261.5300	3.2615	(1.399)	0	0	0
2021/12/10	2032	03/02/2022	10.53	Put	Bond Future	538.6800	0.5387	538.6500	0.5387	(0.006)	0	0	210
2021/12/10	2032	03/02/2022	10.35	Put	Bond Future	791.7700	0.7918	794.1500	0.7942	0.301	0	0	400
2021/12/10	2032	03/02/2022	10.42	Call	Bond Future	2,838.5900	2.8386	2,793.6200	2.7936	(1.584)	0	0	0
2021/12/10	2032	03/02/2022	10.42	Put	Bond Future	682.9800	0.6830	684.2700	0.6843	0.189	0	0	0
2021/12/10	2032	03/02/2022	10.43	Call	Bond Future	2,880.2200	2.8802	2,835.1200	2.8351	(1.566)	0	0	0
2021/12/10	2032	03/02/2022	10.43	Put	Bond Future	668.5900	0.6686	669.7500	0.6697	0.173	0	0	0
2021/12/10	2032	03/02/2022	9.81	Call	Bond Future	866.9300	0.8669	838.3200	0.8383	(3.300)	0	0	0
2021/12/10	2032	03/02/2022	9.81	Put	Bond Future	2,222.4000	2.2224	2,240.0500	2.2400	0.794	0	0	198
2021/12/10	2032	03/02/2022	9.90	Put	Bond Future	1,904.9600	1.9050	1,919.3100	1.9193	0.753	0	0	900
2021/12/10	2032	03/02/2022	9.58	Call	Bond Future	442.4500	0.4424	422.9400	0.4229	(4.410)	0	0	400

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2021/12/10	2032	03/02/2022	9.58	Put	Bond Future	3,171.1400	3.1711	3,197.8900	3.1979	0.844	0	0	0
2021/12/10	2032	03/02/2022	9.67	Call	Bond Future	588.1100	0.5881	564.9800	0.5650	(3.933)	0	0	0
2021/12/10	2032	03/02/2022			Bond Future	10.0417	91.7130	10.0497	91.6667	0.080	0.0000	0.0000	117,979
2021/12/10	2032	03/02/2022	8.91	Call	Bond Future	23.8100	0.0238	21.5400	0.0215	(9.534)	0	0	198
2021/12/10	2032	03/02/2022	9.14	Call	Bond Future	75.3900	0.0754	69.7300	0.0697	(7.508)	0	0	97
2021/12/10	2032	03/02/2022	9.14	Put	Bond Future	5,509.6900	5.5097	5,550.2900	5.5503	0.737	0	0	0
2021/12/10	2032	03/02/2022	9.57	Call	Bond Future	428.0100	0.4280	408.8900	0.4089	(4.467)	0	0	0
2021/12/10	2032	03/02/2022	9.57	Put	Bond Future	3,217.0400	3.2170	3,244.1800	3.2442	0.844	0	0	0
2021/12/10	2032	03/02/2022	10.95	Call	Bond Future	5,267.5300	5.2675	5,219.3000	5.2193	(0.916)	0	0	0
2021/12/10	2032	03/02/2022	10.95	Put	Bond Future	208.9600	0.2090	206.9900	0.2070	(0.943)	0	0	400
2021/12/10	2032	03/02/2022	10.90	Call	Bond Future	5,025.0200	5.0250	4,976.8400	4.9768	(0.959)	0	0	0
2021/12/10	2032	03/02/2022	10.90	Put	Bond Future	234.6500	0.2346	232.7300	0.2327	(0.818)	0	0	900
2021/12/10	2032	03/02/2022	10.44	Call	Bond Future	2,921.9500	2.9219	2,876.7100	2.8767	(1.548)	0	0	0
2021/12/10	2032	03/02/2022	10.44	Put	Bond Future	654.3500	0.6544	655.3700	0.6554	0.156	0	0	0
2021/12/10	2032	03/02/2022	10.45	Call	Bond Future	2,964.0100	2.9640	2,918.6400	2.9186	(1.531)	0	0	0
2021/12/10	2032	03/02/2022	10.35	Call	Bond Future	2,553.8900	2.5539	2,510.0100	2.5100	(1.718)	0	0	0
2021/12/10	2032	03/02/2022	9.90	Call	Bond Future	1,079.3500	1.0794	1,047.4400	1.0474	(2.956)	0	0	900
2021/12/10	2032	03/02/2022	10.14	Call	Bond Future	1,783.2700	1.7833	1,743.9200	1.7439	(2.207)	0	0	0
2021/12/10	2032	03/02/2022	10.14	Put	Bond Future	1,216.1200	1.2161	1,223.0300	1.2230	0.568	0	0	97
2021/12/10	2032	03/02/2022	9.62	Call	Bond Future	503.8000	0.5038	482.6800	0.4827	(4.192)	0	0	210
2021/12/10	2032	03/02/2022	9.62	Put	Bond Future	2,991.6800	2.9917	3,016.8200	3.0168	0.840	0	0	0
2021/12/10	2032	03/02/2022	9.67	Put	Bond Future	2,776.1600	2.7762	2,799.2900	2.7993	0.833	0	0	0
2021/12/10	2032	05/05/2022	11.18	Call	Bond Future	5,807.7000	5.8077	5,763.8800	5.7639	(0.755)	0	0	0
2021/12/10	2032	05/05/2022	11.18	Put	Bond Future	764.6700	0.7647	767.9600	0.7680	0.430	0	0	780
2021/12/10	2032	05/05/2022	11.02	Put	Bond Future	925.8300	0.9258	930.3600	0.9304	0.489	0	0	0
2021/12/10	2032	05/05/2022	11.03	Call	Bond Future	5,174.7300	5.1747	5,132.0600	5.1321	(0.825)	0	0	0
2021/12/10	2032	05/05/2022	11.03	Put	Bond Future	914.9500	0.9150	919.3900	0.9194	0.485	0	0	0
2021/12/10	2032	05/05/2022	10.29	Put	Bond Future	2,206.8500	2.2069	2,221.1500	2.2212	0.648	0	0	0
2021/12/10	2032	05/05/2022	10.98	Call	Bond Future	4,967.6600	4.9677	4,925.4200	4.9254	(0.850)	0	0	0
2021/12/10	2032	05/05/2022	10.98	Put	Bond Future	971.1800	0.9712	976.0500	0.9761	0.501	0	0	993
2021/12/10	2032	05/05/2022			Bond Future	10.2461	88.6539	10.2545	88.6068	0.082	0.0000	0.0000	20,406
2021/12/10	2032	05/05/2022	11.02	Call	Bond Future	5,133.0400	5.1330	5,090.4600	5.0905	(0.830)	0	0	0
2021/12/10	2032	05/05/2022	11.04	Call	Bond Future	5,216.3200	5.2163	5,173.5700	5.1736	(0.820)	0	0	0
2021/12/10	2032	05/05/2022	11.04	Put	Bond Future	904.0200	0.9040	908.3800	0.9084	0.482	0	0	0
2021/12/10	2032	05/05/2022	10.18	Call	Bond Future	2,131.8000	2.1318	2,101.0500	2.1010	(1.442)	0	0	780
2021/12/10	2032	05/05/2022	10.18	Put	Bond Future	2,503.9900	2.5040	2,520.3500	2.5203	0.653	0	0	0
2021/12/10	2032	05/05/2022	10.29	Call	Bond Future	2,453.1600	2.4532	2,420.3500	2.4203	(1.337)	0	0	993
2021/12/10	2032	05/05/2022	9.58	Call	Bond Future	785.4000	0.7854	767.8100	0.7678	(2.240)	0	0	780
2021/12/10	2032	05/05/2022	9.58	Put	Bond Future	4,635.7800	4.6358	4,665.3000	4.6653	0.637	0	0	0
2021/12/10	2032	04/08/2022	10.20	Put	Bond Future	3,577.1600	3.5772	3,598.4500	3.5985	0.595	0	0	0
2021/12/10	2032	04/08/2022	10.21	Put	Bond Future	3,546.7000	3.5467	3,567.8200	3.5678	0.595	0	0	0
2021/12/10	2032	04/08/2022	10.22	Call	Bond Future	2,203.5800	2.2036	2,176.7500	2.1768	(1.218)	0	0	0
2021/12/10	2032	04/08/2022	8.97	Call	Bond Future	322.0900	0.3221	314.5300	0.3145	(2.347)	0	0	800
2021/12/10	2032	04/08/2022	8.97	Put	Bond Future	8,959.4100	8.9594	8,999.6500	8.9997	0.449	0	0	0
2021/12/10	2032	04/08/2022	9.72	Call	Bond Future	1,123.5600	1.1236	1,105.4000	1.1054	(1.616)	0	0	800
2021/12/10	2032	04/08/2022	9.72	Put	Bond Future	5,273.9000	5.2739	5,303.5400	5.3035	0.562	0	0	0
2021/12/10	2032	04/08/2022			Bond Future	10.4586	89.6911	10.4674	89.6433	0.084	0.0000	0.0000	0
2021/12/10	2032	04/08/2022	11.60	Call	Bond Future	6,926.5700	6.9266	6,883.9400	6.8839	(0.615)	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
2021/12/10	2032	04/08/2022	11.60	Put	Bond Future	995.9800	0.9960	1,001.1500	1.0011	0.519	0	0	800
2021/12/10	2032	04/08/2022	11.89	Call	Bond Future	8,119.1400	8.1191	8,074.9400	8.0749	(0.544)	0	0	0
2021/12/10	2032	04/08/2022	11.89	Put	Bond Future	768.9400	0.7689	772.5400	0.7725	0.468	0	0	0
2021/12/10	2032	04/08/2022	10.20	Call	Bond Future	2,153.0900	2.1531	2,126.5800	2.1266	(1.231)	0	0	0
2021/12/10	2032	04/08/2022	10.21	Call	Bond Future	2,178.2600	2.1783	2,151.5800	2.1516	(1.225)	0	0	0
2021/12/10	2032	04/08/2022	10.22	Put	Bond Future	3,516.4300	3.5164	3,537.4000	3.5374	0.596	0	0	0
2021/12/10	2032	03/11/2022			Bond Future	10.6725	86.7155	10.6816	86.6670	0.086	0.0000	0.0000	0
2021/12/10	2032	03/11/2022	10.66	Call	Bond Future	3,249.3400	3.2493	3,219.4000	3.2194	(0.921)	0	0	0
2021/12/10	2032	03/11/2022	10.66	Put	Bond Future	3,315.1500	3.3151	3,333.7100	3.3337	0.560	0	0	0
2021/12/10	2033	03/02/2022			Bond Future	110.6090	110.6090	111.1026	111.1026	0.446	0.0000	0.0000	7,393
2021/12/10	2033	05/05/2022			Bond Future	110.6682	110.6682	111.1674	111.1674	0.451	0.0000	0.0000	2,121
2021/12/10	2033	04/08/2022			Bond Future	112.0515	112.0515	112.5568	112.5568	0.451	0.0000	0.0000	0
2021/12/10	2033	03/11/2022			Bond Future	112.1729	112.1729	112.6838	112.6838	0.455	0.0000	0.0000	0
2021/12/10	2037	03/02/2022	11.45	Call	Bond Future	4,775.1500	4.7751	4,610.5000	4.6105	(3.448)	0	0	0
2021/12/10	2037	03/02/2022	11.46	Call	Bond Future	4,826.4900	4.8265	4,661.4100	4.6614	(3.420)	0	0	0
2021/12/10	2037	03/02/2022	11.47	Put	Bond Future	361.8400	0.3618	380.2400	0.3802	5.085	0	0	0
2021/12/10	2037	03/02/2022			Bond Future	10.7403	83.6773	10.7688	83.4933	0.266	0.0000	0.0000	119,311
2021/12/10	2037	03/02/2022	11.45	Put	Bond Future	377.9100	0.3779	397.1700	0.3972	5.096	0	0	0
2021/12/10	2037	03/02/2022	11.46	Put	Bond Future	369.7900	0.3698	388.6200	0.3886	5.092	0	0	0
2021/12/10	2037	03/02/2022	11.47	Call	Bond Future	4,877.9300	4.8779	4,712.4200	4.7124	(3.393)	0	0	0
2021/12/10	2037	05/05/2022	11.82	Call	Bond Future	6,288.1600	6.2882	6,135.9400	6.1359	(2.421)	0	0	0
2021/12/10	2037	05/05/2022	11.83	Call	Bond Future	6,333.7900	6.3338	6,181.2000	6.1812	(2.409)	0	0	0
2021/12/10	2037	05/05/2022	11.84	Put	Bond Future	979.1300	0.9791	1,012.5500	1.0125	3.413	0	0	0
2021/12/10	2037	05/05/2022			Bond Future	10.9352	84.6698	10.9650	84.4834	0.272	0.0000	0.0000	11,855
2021/12/10	2037	05/05/2022	11.82	Put	Bond Future	1,001.3900	1.0014	1,035.5400	1.0355	3.410	0	0	0
2021/12/10	2037	05/05/2022	11.83	Put	Bond Future	990.2000	0.9902	1,023.9800	1.0240	3.411	0	0	0
2021/12/10	2037	05/05/2022	11.84	Call	Bond Future	6,379.4800	6.3795	6,226.5300	6.2265	(2.398)	0	0	0
2021/12/10	2037	04/08/2022	11.95	Call	Bond Future	6,319.2500	6.3192	6,176.7000	6.1767	(2.256)	0	0	0
2021/12/10	2037	04/08/2022	11.95	Put	Bond Future	1,602.7900	1.6028	1,649.0000	1.6490	2.883	0	0	1,050
2021/12/10	2037	04/08/2022	10.91	Put	Bond Future	3,985.0400	3.9850	4,083.3100	4.0833	2.466	0	0	0
2021/12/10	2037	04/08/2022	10.89	Call	Bond Future	2,497.8300	2.4978	2,408.5400	2.4085	(3.575)	0	0	0
2021/12/10	2037	04/08/2022	10.89	Put	Bond Future	4,054.3700	4.0544	4,153.8400	4.1538	2.453	0	0	0
2021/12/10	2037	04/08/2022	10.90	Call	Bond Future	2,525.8800	2.5259	2,435.9800	2.4360	(3.559)	0	0	0
2021/12/10	2037	04/08/2022			Bond Future	11.1416	81.4042	11.1726	81.2154	0.278	0.0000	0.0000	0
2021/12/10	2037	04/08/2022	10.91	Call	Bond Future	2,553.8200	2.5538	2,463.3300	2.4633	(3.543)	0	0	0
2021/12/10	2037	04/08/2022	11.21	Call	Bond Future	3,472.3400	3.4723	3,364.3800	3.3644	(3.109)	0	0	1,050
2021/12/10	2037	04/08/2022	11.21	Put	Bond Future	3,056.9000	3.0569	3,137.7000	3.1377	2.643	0	0	0
2021/12/10	2037	04/08/2022	11.42	Call	Bond Future	4,208.3500	4.2083	4,089.1000	4.0891	(2.834)	0	0	0
2021/12/10	2037	04/08/2022	11.42	Put	Bond Future	2,536.4100	2.5364	2,605.9200	2.6059	2.740	0	0	50
2021/12/10	2037	04/08/2022	10.10	Call	Bond Future	797.2700	0.7973	755.5700	0.7556	(5.230)	0	0	50
2021/12/10	2037	04/08/2022	10.10	Put	Bond Future	7,535.9700	7.5360	7,683.0300	7.6830	1.951	0	0	0
2021/12/10	2037	04/08/2022	10.90	Put	Bond Future	4,019.7200	4.0197	4,118.5800	4.1186	2.459	0	0	50
2021/12/10	2037	03/11/2022	11.32	Call	Bond Future	3,692.3700	3.6924	3,588.2800	3.5883	(2.819)	0	0	0
2021/12/10	2037	03/11/2022	11.30	Put	Bond Future	3,848.3200	3.8483	3,936.5200	3.9365	2.292	0	0	0
2021/12/10	2037	03/11/2022	11.31	Call	Bond Future	3,661.7700	3.6618	3,558.1700	3.5582	(2.829)	0	0	0
2021/12/10	2037	03/11/2022	11.31	Put	Bond Future	3,819.1900	3.8192	3,906.8900	3.9069	2.296	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
2021/12/10	2037	03/11/2022			Bond Future	11.3365	82.4710	11.3687	82.2797	0.285	0.0000	0.0000	0
2021/12/10	2037	03/11/2022	11.32	Put	Bond Future	3,790.2500	3.7902	3,877.4600	3.8775	2.301	0	0	0
2021/12/10	2037	03/11/2022	11.30	Call	Bond Future	3,631.2900	3.6313	3,528.1900	3.5282	(2.839)	0	0	0
2021/12/10	2038	03/02/2022			Bond Future	125.2251	125.2251	125.8868	125.8868	0.528	0.0000	0.0000	6,294
2021/12/10	2038	05/05/2022			Bond Future	126.7404	126.7404	127.4097	127.4097	0.528	0.0000	0.0000	677
2021/12/10	2038	04/08/2022			Bond Future	126.5117	126.5117	127.1884	127.1884	0.535	0.0000	0.0000	0
2021/12/10	2038	03/11/2022			Bond Future	128.1211	128.1211	128.8063	128.8063	0.535	0.0000	0.0000	0
2021/12/10	2040	03/02/2022	11.57	Put	Bond Future	385.7700	0.3858	433.0500	0.4330	12.256	0	0	0
2021/12/10	2040	03/02/2022	11.58	Put	Bond Future	377.5900	0.3776	423.9200	0.4239	12.270	0	0	0
2021/12/10	2040	03/02/2022	11.59	Call	Bond Future	5,470.3700	5.4704	5,139.5100	5.1395	(6.048)	0	0	0
2021/12/10	2040	03/02/2022			Bond Future	10.8211	85.8957	10.8753	85.5194	0.501	0.0000	0.0000	87,884
2021/12/10	2040	03/02/2022	10.60	Call	Bond Future	1,080.6000	1.0806	933.0500	0.9331	(13.654)	0	0	2,000
2021/12/10	2040	03/02/2022	10.60	Put	Bond Future	2,641.7100	2.6417	2,870.4200	2.8704	8.658	0	0	0
2021/12/10	2040	03/02/2022	11.57	Call	Bond Future	5,360.0700	5.3601	5,031.0900	5.0311	(6.138)	0	0	0
2021/12/10	2040	03/02/2022	11.58	Call	Bond Future	5,415.1800	5.4152	5,085.2500	5.0852	(6.093)	0	0	0
2021/12/10	2040	03/02/2022	11.59	Put	Bond Future	369.5700	0.3696	414.9700	0.4150	12.285	0	0	0
2021/12/10	2040	05/05/2022	13.04	Call	Bond Future	12,449.9400	12.4499	12,091.3800	12.0914	(2.880)	0	0	0
2021/12/10	2040	05/05/2022	13.04	Put	Bond Future	280.4200	0.2804	302.9000	0.3029	8.017	0	0	1,200
2021/12/10	2040	05/05/2022	11.91	Put	Bond Future	996.1300	0.9961	1,071.4800	1.0715	7.564	0	0	0
2021/12/10	2040	05/05/2022	11.92	Call	Bond Future	6,821.1400	6.8211	6,514.6800	6.5147	(4.493)	0	0	0
2021/12/10	2040	05/05/2022	11.92	Put	Bond Future	984.9000	0.9849	1,059.4800	1.0595	7.572	0	0	0
2021/12/10	2040	05/05/2022	10.57	Call	Bond Future	1,471.5600	1.4716	1,337.0700	1.3371	(9.139)	0	0	1,200
2021/12/10	2040	05/05/2022	10.57	Put	Bond Future	4,528.8100	4.5288	4,775.3600	4.7754	5.444	0	0	0
2021/12/10	2040	05/05/2022			Bond Future	11.0088	86.9145	11.0652	86.5335	0.513	0.0000	0.0000	8,568
2021/12/10	2040	05/05/2022	11.90	Call	Bond Future	6,722.4300	6.7224	6,417.5300	6.4175	(4.536)	0	0	0
2021/12/10	2040	05/05/2022	11.90	Put	Bond Future	1,007.3300	1.0073	1,083.4700	1.0835	7.559	0	0	0
2021/12/10	2040	05/05/2022	11.91	Call	Bond Future	6,771.8400	6.7718	6,466.1500	6.4662	(4.514)	0	0	0
2021/12/10	2040	05/05/2022	9.82	Call	Bond Future	283.4600	0.2835	244.3900	0.2444	(13.783)	0	0	1,200
2021/12/10	2040	05/05/2022	9.82	Put	Bond Future	8,979.6300	8.9796	9,321.6000	9.3216	3.808	0	0	0
2021/12/10	2040	04/08/2022	12.24	Put	Bond Future	1,345.0300	1.3450	1,428.8800	1.4289	6.234	0	0	460
2021/12/10	2040	04/08/2022	11.05	Call	Bond Future	2,908.8900	2.9089	2,723.4000	2.7234	(6.377)	0	0	0
2021/12/10	2040	04/08/2022	11.05	Put	Bond Future	3,953.9500	3.9539	4,154.3300	4.1543	5.068	0	0	0
2021/12/10	2040	04/08/2022	9.70	Put	Bond Future	11,292.9000	11.2929	11,638.3000	11.6383	3.059	0	0	0
2021/12/10	2040	04/08/2022			Bond Future	11.2071	83.4248	11.2660	83.0389	0.525	0.0000	0.0000	0
2021/12/10	2040	04/08/2022	12.24	Call	Bond Future	7,731.4300	7.7314	7,429.4100	7.4294	(3.906)	0	0	0
2021/12/10	2040	04/08/2022	11.03	Call	Bond Future	2,845.9500	2.8460	2,662.9400	2.6629	(6.431)	0	0	0
2021/12/10	2040	04/08/2022	11.03	Put	Bond Future	4,025.4800	4.0255	4,228.3400	4.2283	5.039	0	0	0
2021/12/10	2040	04/08/2022	11.04	Call	Bond Future	2,877.3300	2.8773	2,693.0800	2.6931	(6.404)	0	0	0
2021/12/10	2040	04/08/2022	11.04	Put	Bond Future	3,989.5800	3.9896	4,191.2000	4.1912	5.054	0	0	0
2021/12/10	2040	04/08/2022	9.70	Call	Bond Future	364.6600	0.3647	324.1900	0.3242	(11.098)	0	0	460
2021/12/10	2040	04/08/2022	10.70	Call	Bond Future	1,894.7100	1.8947	1,753.4600	1.7535	(7.455)	0	0	460
2021/12/10	2040	04/08/2022	10.70	Put	Bond Future	5,342.3600	5.3424	5,586.9800	5.5870	4.579	0	0	0
2021/12/10	2040	03/11/2022	11.41	Put	Bond Future	3,968.0100	3.9680	4,149.4700	4.1495	4.573	0	0	0
2021/12/10	2040	03/11/2022	11.39	Call	Bond Future	4,004.2000	4.0042	3,796.8200	3.7968	(5.179)	0	0	0
2021/12/10	2040	03/11/2022	11.40	Call	Bond Future	4,037.6400	4.0376	3,829.2600	3.8293	(5.161)	0	0	0
2021/12/10	2040	03/11/2022			Bond Future	11.3939	84.5184	11.4551	84.1275	0.537	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
2021/12/10	2040	03/11/2022	11.41	Call	Bond Future	4,071.2000	4.0712	3,861.8300	3.8618	(5.143)	0	0	0
2021/12/10	2040	03/11/2022	11.39	Put	Bond Future	4,029.2200	4.0292	4,212.6700	4.2127	4.553	0	0	0
2021/12/10	2040	03/11/2022	11.40	Put	Bond Future	3,998.5200	3.9985	4,180.9700	4.1810	4.563	0	0	0
2021/12/10	2044	03/02/2022	11.59	Call	Bond Future	5,356.3300	5.3563	5,022.1800	5.0222	(6.238)	0	0	0
2021/12/10	2044	03/02/2022	11.59	Put	Bond Future	406.9700	0.4070	456.7800	0.4568	12.239	0	0	0
2021/12/10	2044	03/02/2022	11.60	Call	Bond Future	5,411.8000	5.4118	5,076.6800	5.0767	(6.192)	0	0	0
2021/12/10	2044	03/02/2022	11.60	Put	Bond Future	398.5400	0.3985	447.3800	0.4474	12.255	0	0	0
2021/12/10	2044	03/02/2022			Bond Future	10.8554	82.6936	10.9097	82.3096	0.500	0.0000	0.0000	57,113
2021/12/10	2044	03/02/2022	11.61	Call	Bond Future	5,467.2700	5.4673	5,131.1900	5.1312	(6.147)	0	0	0
2021/12/10	2044	03/02/2022	11.61	Put	Bond Future	390.2000	0.3902	438.0800	0.4381	12.271	0	0	0
2021/12/10	2044	05/05/2022	11.91	Call	Bond Future	6,733.5500	6.7336	6,423.4200	6.4234	(4.606)	0	0	0
2021/12/10	2044	05/05/2022	11.91	Put	Bond Future	1,036.9900	1.0370	1,115.6600	1.1157	7.586	0	0	0
2021/12/10	2044	05/05/2022	11.92	Call	Bond Future	6,783.1200	6.7831	6,472.1900	6.4722	(4.584)	0	0	0
2021/12/10	2044	05/05/2022	11.92	Put	Bond Future	1,025.4800	1.0255	1,103.3500	1.1033	7.594	0	0	0
2021/12/10	2044	05/05/2022			Bond Future	11.0335	83.6745	11.0900	83.2857	0.512	0.0000	0.0000	5,735
2021/12/10	2044	05/05/2022	11.93	Call	Bond Future	6,832.7300	6.8327	6,521.0100	6.5210	(4.562)	0	0	0
2021/12/10	2044	05/05/2022	11.93	Put	Bond Future	1,014.1000	1.0141	1,091.1800	1.0912	7.601	0	0	0
2021/12/10	2044	04/08/2022	11.08	Call	Bond Future	2,982.4500	2.9825	2,791.1500	2.7912	(6.414)	0	0	0
2021/12/10	2044	04/08/2022	11.08	Put	Bond Future	3,941.4600	3.9415	4,143.8400	4.1438	5.135	0	0	0
2021/12/10	2044	04/08/2022	11.09	Call	Bond Future	3,014.8800	3.0149	2,822.3100	2.8223	(6.387)	0	0	0
2021/12/10	2044	04/08/2022	11.09	Put	Bond Future	3,905.4700	3.9055	4,106.5800	4.1066	5.149	0	0	0
2021/12/10	2044	04/08/2022			Bond Future	11.2215	80.2719	11.2804	79.8782	0.525	0.0000	0.0000	0
2021/12/10	2044	04/08/2022	11.10	Call	Bond Future	3,047.7400	3.0477	2,853.9000	2.8539	(6.360)	0	0	0
2021/12/10	2044	04/08/2022	11.10	Put	Bond Future	3,870.0100	3.8700	4,069.8500	4.0699	5.164	0	0	0
2021/12/10	2044	03/11/2022	11.40	Put	Bond Future	4,046.4400	4.0464	4,232.6600	4.2327	4.602	0	0	0
2021/12/10	2044	03/11/2022	11.41	Call	Bond Future	4,093.6500	4.0937	3,880.0700	3.8801	(5.217)	0	0	0
2021/12/10	2044	03/11/2022	11.41	Put	Bond Future	4,015.0200	4.0150	4,200.2000	4.2002	4.612	0	0	0
2021/12/10	2044	03/11/2022			Bond Future	11.3980	81.3243	11.4592	80.9255	0.537	0.0000	0.0000	0
2021/12/10	2044	03/11/2022	11.39	Call	Bond Future	4,025.9100	4.0259	3,814.4000	3.8144	(5.254)	0	0	0
2021/12/10	2044	03/11/2022	11.39	Put	Bond Future	4,078.0700	4.0781	4,265.3200	4.2653	4.592	0	0	0
2021/12/10	2044	03/11/2022	11.40	Call	Bond Future	4,059.7200	4.0597	3,847.1800	3.8472	(5.235)	0	0	0
2021/12/10	2046	03/02/2022			Bond Future	115.3795	115.3795	115.4841	115.4841	0.091	0.0000	0.0000	15,506
2021/12/10	2046	05/05/2022			Bond Future	114.8941	114.8941	114.9997	114.9997	0.092	0.0000	0.0000	171
2021/12/10	2046	04/08/2022			Bond Future	116.3305	116.3305	116.4372	116.4372	0.092	0.0000	0.0000	0
2021/12/10	2046	03/11/2022			Bond Future	115.8884	115.8884	115.9951	115.9951	0.092	0.0000	0.0000	0
2021/12/10	2050	03/02/2022			Bond Future	115.6185	115.6185	117.3842	117.3842	1.527	0.0000	0.0000	9,280
2021/12/10	2050	05/05/2022			Bond Future	117.0174	117.0174	118.8041	118.8041	1.527	0.0000	0.0000	379
2021/12/10	2050	04/08/2022			Bond Future	116.4671	116.4671	118.2751	118.2751	1.552	0.0000	0.0000	0
2021/12/10	2050	03/11/2022			Bond Future	117.9487	117.9487	119.7796	119.7796	1.552	0.0000	0.0000	0
2021/12/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	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
2021/12/10	AL37	03/02/2022			Index Future	809.4830	809.4830	808.6450	808.6450	(0.104)	0.0000	0.0000	0
2021/12/10	AL37	05/05/2022			Index Future	819.0780	819.0780	818.2270	818.2270	(0.104)	0.0000	0.0000	0
2021/12/10	AL37	04/08/2022			Index Future	829.0110	829.0110	828.1490	828.1490	(0.104)	0.0000	0.0000	0
2021/12/10	AL37	03/11/2022			Index Future	839.4670	839.4670	838.5930	838.5930	(0.104)	0.0000	0.0000	0
2021/12/10	AL7T	03/02/2022			Index Future	921.9840	921.9840	921.4350	921.4350	(0.060)	0.0000	0.0000	0
2021/12/10	AL7T	05/05/2022			Index Future	932.9120	932.9120	932.3540	932.3540	(0.060)	0.0000	0.0000	0
2021/12/10	AL7T	04/08/2022			Index Future	944.2260	944.2260	943.6600	943.6600	(0.060)	0.0000	0.0000	0
2021/12/10	AL7T	03/11/2022			Index Future	956.1360	956.1360	955.5600	955.5600	(0.060)	0.0000	0.0000	0
2021/12/10	ALBI	03/02/2022			Index Future	818.8190	818.8190	817.0990	817.0990	(0.210)	0.0000	0.0000	193
2021/12/10	ALBI	05/05/2022			Index Future	828.5240	828.5240	826.7810	826.7810	(0.210)	0.0000	0.0000	29
2021/12/10	ALBI	04/08/2022			Index Future	838.5720	838.5720	836.8070	836.8070	(0.210)	0.0000	0.0000	0
2021/12/10	ALBI	03/11/2022			Index Future	849.1490	849.1490	847.3600	847.3600	(0.211)	0.0000	0.0000	0
2021/12/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	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
2021/12/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/10	ES33	03/02/2022			Bond Future	11.5009	77.7319	11.5341	77.5606	0.289	0.0000	0.0000	263
2021/12/10	ES33	05/05/2022			Bond Future	11.7408	74.8948	11.7755	74.7213	0.295	0.0000	0.0000	87
2021/12/10	ES33	04/08/2022			Bond Future	11.9910	75.7834	12.0272	75.6076	0.302	0.0000	0.0000	0
2021/12/10	ES33	03/11/2022			Bond Future	12.2445	73.0184	12.2824	72.8402	0.309	0.0000	0.0000	0
2021/12/10	ES42	03/02/2022			Bond Future	11.9056	76.6038	11.9596	76.2839	0.453	0.0000	0.0000	3,579
2021/12/10	ES42	05/05/2022			Bond Future	12.1289	73.2723	12.1853	72.9482	0.465	0.0000	0.0000	1,190
2021/12/10	ES42	04/08/2022			Bond Future	12.3553	74.1402	12.4142	73.8120	0.477	0.0000	0.0000	0
2021/12/10	ES42	03/11/2022			Bond Future	12.5854	70.8749	12.6469	70.5424	0.489	0.0000	0.0000	0
2021/12/10	GOVI	03/02/2022	792.76	Call	GOVI	154,010.0000	15.4010	137,730.0000	13.7730	(10.571)	0	0	0
2021/12/10	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/10	GOVI	03/02/2022			GOVI	808.1610	808.1610	806.5330	806.5330	(0.201)	0.0000	0.0000	983
2021/12/10	GOVI	03/02/2022	792.74	Call	GOVI	154,210.0000	15.4210	137,930.0000	13.7930	(10.557)	0	0	0
2021/12/10	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/10	GOVI	03/02/2022	792.75	Call	GOVI	154,110.0000	15.4110	137,830.0000	13.7830	(10.564)	0	0	0
2021/12/10	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/10	GOVI	05/05/2022	788.25	Call	GOVI	294,900.0000	29.4900	278,400.0000	27.8400	(5.595)	0	0	0
2021/12/10	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/10	GOVI	05/05/2022			GOVI	817.7400	817.7400	816.0900	816.0900	(0.202)	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
2021/12/10	GOVI	05/05/2022	788.23	Call	GOVI	295,100.0000	29.5100	278,600.0000	27.8600	(5.591)	0	0	0
2021/12/10	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/10	GOVI	05/05/2022	788.24	Call	GOVI	295,000.0000	29.5000	278,500.0000	27.8500	(5.593)	0	0	0
2021/12/10	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/10	GOVI	04/08/2022	819.28	Call	GOVI	83,770.0000	8.3770	67,060.0000	6.7060	(19.947)	0	0	0
2021/12/10	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/10	GOVI	04/08/2022			GOVI	827.6570	827.6570	825.9860	825.9860	(0.202)	0.0000	0.0000	0
2021/12/10	GOVI	04/08/2022	819.26	Call	GOVI	83,970.0000	8.3970	67,260.0000	6.7260	(19.900)	0	0	0
2021/12/10	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/10	GOVI	04/08/2022	819.27	Call	GOVI	83,870.0000	8.3870	67,160.0000	6.7160	(19.924)	0	0	0
2021/12/10	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/10	GOVI	03/11/2022	820.41	Call	GOVI	176,860.0000	17.6860	159,930.0000	15.9930	(9.573)	0	0	0
2021/12/10	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/10	GOVI	03/11/2022	820.42	Call	GOVI	176,760.0000	17.6760	159,830.0000	15.9830	(9.578)	0	0	0
2021/12/10	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/10	GOVI	03/11/2022			GOVI	838.0960	838.0960	836.4030	836.4030	(0.202)	0.0000	0.0000	0
2021/12/10	GOVI	03/11/2022	820.43	Call	GOVI	176,660.0000	17.6660	159,730.0000	15.9730	(9.583)	0	0	0
2021/12/10	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/12/10	IGOV	03/02/2022			Index Future	304.7050	304.7050	305.8490	305.8490	0.375	0.0000	0.0000	483
2021/12/10	IGOV	05/05/2022			Index Future	308.3910	308.3910	309.5480	309.5480	0.375	0.0000	0.0000	16
2021/12/10	IGOV	04/08/2022			Index Future	312.2050	312.2050	313.3760	313.3760	0.375	0.0000	0.0000	0
2021/12/10	IGOV	03/11/2022			Index Future	316.2160	316.2160	317.4010	317.4010	0.375	0.0000	0.0000	0
2021/12/10	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/12/10	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/12/10	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/12/10	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/12/10	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/12/10	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/12/10	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/12/10	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/12/10	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/12/10	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/12/10	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/12/10	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/12/10	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/12/10	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/12/10	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/12/10	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/12/10	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/12/10	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/12/10	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/12/10	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
2021/12/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/12/10	JBAF	15/12/2021			Jibar Tradeable Future	3.8750	96.1250	3.8750	96.1250	0.000	0.0000	0.0000	0
2021/12/10	JBAF	19/01/2022			Jibar Tradeable Future	3.9050	96.0950	3.9350	96.0650	0.768	0.0000	0.0000	0
2021/12/10	JBAF	16/02/2022			Jibar Tradeable Future	4.1600	95.8400	4.1800	95.8200	0.481	0.0000	0.0000	0
2021/12/10	JBAF	16/03/2022			Jibar Tradeable Future	4.2100	95.7900	4.2450	95.7550	0.831	0.0000	0.0000	0
2021/12/10	JBAF	20/04/2022			Jibar Tradeable Future	4.5200	95.4800	4.5600	95.4400	0.885	0.0000	0.0000	0
2021/12/10	JBAF	18/05/2022			Jibar Tradeable Future	4.5700	95.4300	4.6200	95.3800	1.094	0.0000	0.0000	0
2021/12/10	JBAF	15/06/2022			Jibar Tradeable Future	4.8300	95.1700	4.8700	95.1300	0.828	0.0000	0.0000	72
2021/12/10	JBAF	21/09/2022			Jibar Tradeable Future	5.2050	94.7950	5.2550	94.7450	0.961	0.0000	0.0000	0
2021/12/10	JBAF	21/12/2022			Jibar Tradeable Future	5.6800	94.3200	5.7200	94.2800	0.704	0.0000	0.0000	68
2021/12/10	JBAF	15/03/2023			Jibar Tradeable Future	5.8850	94.1150	5.9700	94.0300	1.444	0.0000	0.0000	0
2021/12/10	JBAF	21/06/2023			Jibar Tradeable Future	6.1600	93.8400	6.2650	93.7350	1.705	0.0000	0.0000	0
2021/12/10	JBAF	20/09/2023			Jibar Tradeable Future	6.3450	93.6550	6.4350	93.5650	1.418	0.0000	0.0000	75
2021/12/10	R023	03/02/2022	5.08	Call	Bond Future	224.2600	0.2243	142.4400	0.1424	(36.484)	0	0	0
2021/12/10	R023	03/02/2022	5.08	Put	Bond Future	162.5100	0.1625	246.4700	0.2465	51.665	0	0	0
2021/12/10	R023	03/02/2022			Bond Future	5.0205	106.2137	5.1805	106.0480	3.187	0.0000	0.0000	16,327
2021/12/10	R023	03/02/2022	5.06	Call	Bond Future	212.3700	0.2124	133.4300	0.1334	(37.171)	0	0	0
2021/12/10	R023	03/02/2022	5.06	Put	Bond Future	171.3500	0.1714	258.1900	0.2582	50.680	0	0	0
2021/12/10	R023	03/02/2022	5.07	Call	Bond Future	218.2700	0.2183	137.8900	0.1379	(36.826)	0	0	0
2021/12/10	R023	03/02/2022	5.07	Put	Bond Future	166.8900	0.1669	252.2900	0.2523	51.171	0	0	0
2021/12/10	R023	05/05/2022	6.31	Call	Bond Future	1,010.5800	1.0106	864.6900	0.8647	(14.436)	0	0	0
2021/12/10	R023	05/05/2022	6.31	Put	Bond Future	45.1500	0.0451	67.3700	0.0674	49.214	0	0	0
2021/12/10	R023	05/05/2022			Bond Future	5.0885	103.5624	5.2998	103.3943	4.153	0.0000	0.0000	835
2021/12/10	R023	05/05/2022	6.29	Call	Bond Future	996.2200	0.9962	850.9200	0.8509	(14.585)	0	0	0
2021/12/10	R023	05/05/2022	6.29	Put	Bond Future	46.4800	0.0465	69.2900	0.0693	49.075	0	0	0
2021/12/10	R023	05/05/2022	6.30	Call	Bond Future	1,003.4000	1.0034	857.8000	0.8578	(14.511)	0	0	0
2021/12/10	R023	05/05/2022	6.30	Put	Bond Future	45.8100	0.0458	68.3200	0.0683	49.138	0	0	0
2021/12/10	R023	04/08/2022	6.05	Call	Bond Future	575.5300	0.5755	448.5400	0.4485	(22.065)	0	0	0
2021/12/10	R023	04/08/2022	6.05	Put	Bond Future	83.1900	0.0832	128.1900	0.1282	54.093	0	0	0
2021/12/10	R023	04/08/2022			Bond Future	5.1602	104.8031	5.4701	104.6311	6.006	0.0000	0.0000	0
2021/12/10	R023	04/08/2022	6.03	Call	Bond Future	566.5000	0.5665	440.3800	0.4404	(22.263)	0	0	0
2021/12/10	R023	04/08/2022	6.03	Put	Bond Future	85.1700	0.0852	131.0400	0.1310	53.857	0	0	0
2021/12/10	R023	04/08/2022	6.04	Call	Bond Future	571.0100	0.5710	444.4500	0.4445	(22.164)	0	0	0
2021/12/10	R023	04/08/2022	6.04	Put	Bond Future	84.1800	0.0842	129.6100	0.1296	53.968	0	0	0
2021/12/10	R023	03/11/2022	6.25	Call	Bond Future	478.0700	0.4781	370.7700	0.3708	(22.444)	0	0	0
2021/12/10	R023	03/11/2022	6.25	Put	Bond Future	167.9900	0.1680	233.3100	0.2333	38.883	0	0	0
2021/12/10	R023	03/11/2022	6.26	Call	Bond Future	480.4500	0.4805	372.9000	0.3729	(22.385)	0	0	0
2021/12/10	R023	03/11/2022	6.26	Put	Bond Future	167.3100	0.1673	232.3800	0.2324	38.892	0	0	0
2021/12/10	R023	03/11/2022			Bond Future	5.2426	102.2304	5.8026	102.0578	10.683	0.0000	0.0000	0
2021/12/10	R023	03/11/2022	6.27	Call	Bond Future	482.8300	0.4828	375.0400	0.3750	(22.325)	0	0	0
2021/12/10	R023	03/11/2022	6.27	Put	Bond Future	166.6200	0.1666	231.4500	0.2314	38.909	0	0	0
2021/12/10	R035	03/02/2022	9.92	Call	Bond Future	273.1200	0.2731	245.1800	0.2452	(10.230)	0	0	200
2021/12/10	R035	03/02/2022	9.92	Put	Bond Future	4,523.2300	4.5232	4,644.4300	4.6444	2.680	0	0	0
2021/12/10	R035	03/02/2022	11.73	Call	Bond Future	7,172.8200	7.1728	7,027.7600	7.0278	(2.022)	0	0	0
2021/12/10	R035	03/02/2022	11.73	Put	Bond Future	135.3400	0.1353	139.4200	0.1394	3.015	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
2021/12/10	R035	03/02/2022	11.28	Call	Bond Future	4,809.8400	4.8098	4,674.4300	4.6744	(2.815)	0	0	0
2021/12/10	R035	03/02/2022	11.28	Put	Bond Future	384.7000	0.3847	398.4300	0.3984	3.569	0	0	200
2021/12/10	R035	03/02/2022	11.33	Put	Bond Future	345.2700	0.3453	357.4200	0.3574	3.519	0	0	500
2021/12/10	R035	03/02/2022	11.39	Call	Bond Future	5,377.9100	5.3779	5,239.2200	5.2392	(2.579)	0	0	0
2021/12/10	R035	03/02/2022	11.39	Put	Bond Future	303.0300	0.3030	313.4800	0.3135	3.449	0	0	683
2021/12/10	R035	03/02/2022	11.22	Call	Bond Future	4,505.2300	4.5052	4,371.9500	4.3719	(2.958)	0	0	0
2021/12/10	R035	03/02/2022	11.22	Put	Bond Future	437.6000	0.4376	453.4600	0.4535	3.624	0	0	0
2021/12/10	R035	03/02/2022	11.23	Call	Bond Future	4,555.7200	4.5557	4,422.0600	4.4221	(2.934)	0	0	0
2021/12/10	R035	03/02/2022	11.23	Put	Bond Future	428.3500	0.4284	443.8300	0.4438	3.614	0	0	0
2021/12/10	R035	03/02/2022	11.03	Call	Bond Future	3,573.9800	3.5740	3,449.2800	3.4493	(3.489)	0	0	0
2021/12/10	R035	03/02/2022	11.05	Put	Bond Future	626.5200	0.6265	649.9100	0.6499	3.733	0	0	1,600
2021/12/10	R035	03/02/2022	11.11	Call	Bond Future	3,959.0500	3.9590	3,830.3700	3.8304	(3.250)	0	0	0
2021/12/10	R035	03/02/2022	10.35	Call	Bond Future	1,033.7600	1.0338	965.0200	0.9650	(6.650)	0	0	1,600
2021/12/10	R035	03/02/2022	10.35	Put	Bond Future	2,407.1300	2.4071	2,487.5300	2.4875	3.340	0	0	0
2021/12/10	R035	03/02/2022	10.61	Call	Bond Future	1,818.1100	1.8181	1,724.0400	1.7240	(5.174)	0	0	0
2021/12/10	R035	03/02/2022	10.61	Put	Bond Future	1,513.6900	1.5137	1,568.7600	1.5688	3.638	0	0	200
2021/12/10	R035	03/02/2022	10.65	Call	Bond Future	1,960.6200	1.9606	1,862.9700	1.8630	(4.981)	0	0	0
2021/12/10	R035	03/02/2022	10.24	Put	Bond Future	2,875.3000	2.8753	2,966.8200	2.9668	3.183	0	0	0
2021/12/10	R035	03/02/2022	10.26	Call	Bond Future	821.8700	0.8219	762.2300	0.7622	(7.257)	0	0	200
2021/12/10	R035	03/02/2022	10.26	Put	Bond Future	2,786.6900	2.7867	2,876.1900	2.8762	3.212	0	0	0
2021/12/10	R035	03/02/2022	10.34	Call	Bond Future	1,008.7600	1.0088	941.0200	0.9410	(6.715)	0	0	0
2021/12/10	R035	03/02/2022	10.34	Put	Bond Future	2,447.5700	2.4476	2,528.9700	2.5290	3.326	0	0	500
2021/12/10	R035	03/02/2022			Bond Future	10.5623	92.1284	10.5856	91.9792	0.221	0.0000	0.0000	108,629
2021/12/10	R035	03/02/2022	9.70	Call	Bond Future	109.9700	0.1100	96.0900	0.0961	(12.622)	0	0	683
2021/12/10	R035	03/02/2022	9.70	Put	Bond Future	5,882.8500	5.8828	6,018.1100	6.0181	2.299	0	0	0
2021/12/10	R035	03/02/2022	10.10	Call	Bond Future	511.1900	0.5112	467.5200	0.4675	(8.543)	0	0	280
2021/12/10	R035	03/02/2022	10.10	Put	Bond Future	3,541.3000	3.5413	3,646.7700	3.6468	2.978	0	0	0
2021/12/10	R035	03/02/2022	11.88	Call	Bond Future	7,974.4000	7.9744	7,827.8200	7.8278	(1.838)	0	0	0
2021/12/10	R035	03/02/2022	11.88	Put	Bond Future	92.5200	0.0925	95.0800	0.0951	2.767	0	0	1,800
2021/12/10	R035	03/02/2022	11.33	Call	Bond Future	5,066.6600	5.0667	4,929.6700	4.9297	(2.704)	0	0	0
2021/12/10	R035	03/02/2022	11.24	Call	Bond Future	4,606.3300	4.6063	4,472.3000	4.4723	(2.910)	0	0	0
2021/12/10	R035	03/02/2022	11.24	Put	Bond Future	419.2900	0.4193	434.4000	0.4344	3.604	0	0	0
2021/12/10	R035	03/02/2022	11.03	Put	Bond Future	653.1600	0.6532	677.6000	0.6776	3.742	0	0	280
2021/12/10	R035	03/02/2022	11.05	Call	Bond Future	3,669.1200	3.6691	3,543.3700	3.5434	(3.427)	0	0	0
2021/12/10	R035	03/02/2022	11.11	Put	Bond Future	552.6300	0.5526	573.0900	0.5731	3.702	0	0	200
2021/12/10	R035	03/02/2022	10.65	Put	Bond Future	1,402.0800	1.4021	1,453.5700	1.4536	3.672	0	0	683
2021/12/10	R035	03/02/2022	10.24	Call	Bond Future	778.3000	0.7783	720.6800	0.7207	(7.403)	0	0	500
2021/12/10	R035	05/05/2022	11.63	Call	Bond Future	6,138.0900	6.1381	6,013.1200	6.0131	(2.036)	0	0	0
2021/12/10	R035	05/05/2022	11.63	Put	Bond Future	958.6000	0.9586	984.8700	0.9849	2.740	0	0	0
2021/12/10	R035	05/05/2022	11.64	Call	Bond Future	6,184.1300	6.1841	6,058.8600	6.0589	(2.026)	0	0	0
2021/12/10	R035	05/05/2022	11.64	Put	Bond Future	947.7100	0.9477	973.6800	0.9737	2.740	0	0	0
2021/12/10	R035	05/05/2022	10.72	Call	Bond Future	2,485.8000	2.4858	2,402.1000	2.4021	(3.367)	0	0	1,200
2021/12/10	R035	05/05/2022	10.72	Put	Bond Future	2,735.7400	2.7357	2,803.2800	2.8033	2.469	0	0	0
2021/12/10	R035	05/05/2022			Bond Future	10.7601	88.7425	10.7844	88.5913	0.226	0.0000	0.0000	8,926
2021/12/10	R035	05/05/2022	11.65	Call	Bond Future	6,230.0700	6.2301	6,104.5000	6.1045	(2.016)	0	0	0
2021/12/10	R035	05/05/2022	11.65	Put	Bond Future	936.7800	0.9368	962.4500	0.9625	2.740	0	0	0
2021/12/10	R035	05/05/2022	12.64	Call	Bond Future	10,950.1400	10.9501	10,806.6800	10.8067	(1.310)	0	0	0
2021/12/10	R035	05/05/2022	12.64	Put	Bond Future	300.0600	0.3001	307.8400	0.3078	2.593	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
2021/12/10	R035	05/05/2022	10.82	Call	Bond Future	2,813.6900	2.8137	2,724.2000	2.7242	(3.181)	0	0	0
2021/12/10	R035	05/05/2022	10.82	Put	Bond Future	2,442.1000	2.4421	2,503.8500	2.5038	2.529	0	0	1,200
2021/12/10	R035	04/08/2022	11.13	Put	Bond Future	2,747.4600	2.7475	2,807.8500	2.8079	2.198	0	0	100
2021/12/10	R035	04/08/2022	10.72	Call	Bond Future	2,448.4600	2.4485	2,375.0000	2.3750	(3.000)	0	0	0
2021/12/10	R035	04/08/2022	10.72	Put	Bond Future	3,964.4600	3.9645	4,044.2600	4.0443	2.013	0	0	0
2021/12/10	R035	04/08/2022	10.73	Call	Bond Future	2,476.6200	2.4766	2,402.6600	2.4027	(2.986)	0	0	0
2021/12/10	R035	04/08/2022	10.73	Put	Bond Future	3,930.6800	3.9307	4,009.9800	4.0100	2.017	0	0	0
2021/12/10	R035	04/08/2022	9.84	Call	Bond Future	670.4000	0.6704	639.6400	0.6396	(4.588)	0	0	100
2021/12/10	R035	04/08/2022	9.84	Put	Bond Future	7,890.1400	7.8901	8,012.6400	8.0126	1.553	0	0	0
2021/12/10	R035	04/08/2022	10.53	Put	Bond Future	4,648.9400	4.6489	4,738.3400	4.7383	1.923	0	0	0
2021/12/10	R035	04/08/2022	10.64	Call	Bond Future	2,228.4700	2.2285	2,159.0300	2.1590	(3.116)	0	0	0
2021/12/10	R035	04/08/2022	10.64	Put	Bond Future	4,242.2200	4.2422	4,326.0400	4.3260	1.976	0	0	100
2021/12/10	R035	04/08/2022	9.53	Call	Bond Future	394.5900	0.3946	374.2500	0.3742	(5.155)	0	0	400
2021/12/10	R035	04/08/2022	9.53	Put	Bond Future	9,748.6300	9.7486	9,881.5500	9.8815	1.363	0	0	0
2021/12/10	R035	04/08/2022			Bond Future	10.9677	89.7785	10.9931	89.6252	0.231	0.0000	0.0000	0
2021/12/10	R035	04/08/2022	11.13	Call	Bond Future	3,720.4000	3.7204	3,627.5300	3.6275	(2.496)	0	0	0
2021/12/10	R035	04/08/2022	12.18	Call	Bond Future	7,978.2000	7.9782	7,850.6700	7.8507	(1.598)	0	0	0
2021/12/10	R035	04/08/2022	12.18	Put	Bond Future	1,077.4600	1.0775	1,103.1900	1.1032	2.388	0	0	400
2021/12/10	R035	04/08/2022	10.74	Call	Bond Future	2,504.9400	2.5049	2,430.4800	2.4305	(2.973)	0	0	0
2021/12/10	R035	04/08/2022	10.74	Put	Bond Future	3,897.1300	3.8971	3,975.9300	3.9759	2.022	0	0	0
2021/12/10	R035	04/08/2022	10.53	Call	Bond Future	1,944.1800	1.9442	1,880.3200	1.8803	(3.285)	0	0	400
2021/12/10	R035	03/11/2022	11.15	Call	Bond Future	3,595.6800	3.5957	3,510.7100	3.5107	(2.363)	0	0	0
2021/12/10	R035	03/11/2022	11.15	Put	Bond Future	3,747.5400	3.7475	3,817.8700	3.8179	1.877	0	0	0
2021/12/10	R035	03/11/2022			Bond Future	11.1758	86.4740	11.2023	86.3187	0.237	0.0000	0.0000	0
2021/12/10	R035	03/11/2022	11.14	Call	Bond Future	3,565.3100	3.5653	3,480.7400	3.4807	(2.372)	0	0	0
2021/12/10	R035	03/11/2022	11.14	Put	Bond Future	3,776.1000	3.7761	3,846.8300	3.8468	1.873	0	0	0
2021/12/10	R035	03/11/2022	11.13	Call	Bond Future	3,535.3900	3.5354	3,451.2200	3.4512	(2.381)	0	0	0
2021/12/10	R035	03/11/2022	11.13	Put	Bond Future	3,805.1600	3.8052	3,876.2900	3.8763	1.869	0	0	0
2021/12/10	R186	03/02/2022	7.30	Call	Bond Future	155.2100	0.1552	135.8300	0.1358	(12.486)	0	0	0
2021/12/10	R186	03/02/2022	7.30	Put	Bond Future	2,962.6000	2.9626	3,064.9700	3.0650	3.455	0	0	0
2021/12/10	R186	03/02/2022			Bond Future	7.9551	111.4971	7.9840	111.3753	0.363	0.0000	0.0000	68,840
2021/12/10	R186	03/02/2022	7.28	Call	Bond Future	144.4900	0.1445	126.1700	0.1262	(12.679)	0	0	0
2021/12/10	R186	03/02/2022	7.28	Put	Bond Future	3,038.9900	3.0390	3,142.4200	3.1424	3.403	0	0	0
2021/12/10	R186	03/02/2022	7.29	Call	Bond Future	149.7700	0.1498	130.9300	0.1309	(12.579)	0	0	0
2021/12/10	R186	03/02/2022	7.29	Put	Bond Future	3,000.7100	3.0007	3,103.6200	3.1036	3.430	0	0	0
2021/12/10	R186	05/05/2022	9.18	Call	Bond Future	4,366.8600	4.3669	4,261.8900	4.2619	(2.404)	0	0	0
2021/12/10	R186	05/05/2022	9.18	Put	Bond Future	442.6100	0.4426	461.2200	0.4612	4.205	0	0	454
2021/12/10	R186	05/05/2022	8.32	Call	Bond Future	1,944.8900	1.9449	1,870.4200	1.8704	(3.829)	0	0	0
2021/12/10	R186	05/05/2022	8.32	Put	Bond Future	1,361.3600	1.3614	1,410.4700	1.4105	3.607	0	0	0
2021/12/10	R186	05/05/2022	8.14	Call	Bond Future	1,556.7300	1.5567	1,490.8900	1.4909	(4.229)	0	0	454
2021/12/10	R186	05/05/2022	8.14	Put	Bond Future	1,689.2000	1.6892	1,746.9400	1.7469	3.418	0	0	0
2021/12/10	R186	05/05/2022	7.28	Call	Bond Future	342.3400	0.3423	318.3000	0.3183	(7.022)	0	0	435
2021/12/10	R186	05/05/2022	7.28	Put	Bond Future	3,978.5900	3.9786	4,078.1300	4.0781	2.502	0	0	0
2021/12/10	R186	05/05/2022	7.48	Call	Bond Future	528.8500	0.5288	495.9700	0.4960	(6.217)	0	0	3,600
2021/12/10	R186	05/05/2022	7.48	Put	Bond Future	3,337.8600	3.3379	3,428.5600	3.4286	2.717	0	0	0
2021/12/10	R186	05/05/2022			Bond Future	8.1732	112.8186	8.2042	112.6951	0.379	0.0000	0.0000	4,514
2021/12/10	R186	05/05/2022	8.64	Call	Bond Future	2,746.9200	2.7469	2,658.6800	2.6587	(3.212)	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
2021/12/10	R186	05/05/2022	8.64	Put	Bond Future	904.9700	0.9050	940.3100	0.9403	3.905	0	0	4,035
2021/12/10	R186	05/05/2022	8.94	Call	Bond Future	3,615.6800	3.6157	3,517.1100	3.5171	(2.726)	0	0	0
2021/12/10	R186	05/05/2022	8.94	Put	Bond Future	610.5700	0.6106	635.5800	0.6356	4.096	0	0	454
2021/12/10	R186	05/05/2022	8.31	Call	Bond Future	1,922.3600	1.9224	1,848.3500	1.8484	(3.850)	0	0	0
2021/12/10	R186	05/05/2022	8.31	Put	Bond Future	1,378.4500	1.3784	1,428.0200	1.4280	3.596	0	0	0
2021/12/10	R186	05/05/2022	8.35	Call	Bond Future	2,013.9000	2.0139	1,938.0400	1.9380	(3.767)	0	0	454
2021/12/10	R186	05/05/2022	8.35	Put	Bond Future	1,311.6100	1.3116	1,359.3300	1.3593	3.638	0	0	0
2021/12/10	R186	05/05/2022	7.88	Call	Bond Future	1,076.8300	1.0768	1,024.0800	1.0241	(4.899)	0	0	435
2021/12/10	R186	05/05/2022	7.88	Put	Bond Future	2,254.0200	2.2540	2,324.8500	2.3249	3.142	0	0	0
2021/12/10	R186	05/05/2022	8.30	Call	Bond Future	1,899.6800	1.8997	1,826.1400	1.8261	(3.871)	0	0	0
2021/12/10	R186	05/05/2022	8.30	Put	Bond Future	1,395.4100	1.3954	1,445.4500	1.4454	3.586	0	0	0
2021/12/10	R186	05/05/2022	6.73	Call	Bond Future	115.0200	0.1150	105.1500	0.1052	(8.581)	0	0	3,600
2021/12/10	R186	05/05/2022	6.73	Put	Bond Future	6,065.9400	6.0659	6,179.6500	6.1797	1.875	0	0	0
2021/12/10	R186	04/08/2022	8.15	Call	Bond Future	1,510.7900	1.5108	1,453.5400	1.4535	(3.789)	0	0	0
2021/12/10	R186	04/08/2022	8.15	Put	Bond Future	2,494.4300	2.4944	2,562.5400	2.5625	2.730	0	0	0
2021/12/10	R186	04/08/2022	9.78	Call	Bond Future	5,575.4100	5.5754	5,469.6600	5.4697	(1.897)	0	0	0
2021/12/10	R186	04/08/2022	9.78	Put	Bond Future	571.3900	0.5714	591.0000	0.5910	3.432	0	0	3,600
2021/12/10	R186	04/08/2022	7.96	Call	Bond Future	1,192.8400	1.1928	1,143.3000	1.1433	(4.153)	0	0	3,600
2021/12/10	R186	04/08/2022			Bond Future	8.4099	108.8679	8.4433	108.7426	0.396	0.0000	0.0000	0
2021/12/10	R186	04/08/2022	8.14	Call	Bond Future	1,493.0900	1.4931	1,436.2400	1.4362	(3.808)	0	0	0
2021/12/10	R186	04/08/2022	8.14	Put	Bond Future	2,514.8000	2.5148	2,583.3100	2.5833	2.724	0	0	0
2021/12/10	R186	04/08/2022	6.96	Call	Bond Future	238.0800	0.2381	222.6200	0.2226	(6.494)	0	0	3,600
2021/12/10	R186	04/08/2022	6.96	Put	Bond Future	5,870.9400	5.8709	5,980.8400	5.9808	1.872	0	0	0
2021/12/10	R186	04/08/2022	7.96	Put	Bond Future	2,902.5900	2.9026	2,978.4100	2.9784	2.612	0	0	0
2021/12/10	R186	04/08/2022	8.13	Call	Bond Future	1,475.8500	1.4759	1,419.4000	1.4194	(3.825)	0	0	0
2021/12/10	R186	04/08/2022	8.13	Put	Bond Future	2,535.6400	2.5356	2,604.5500	2.6045	2.718	0	0	0
2021/12/10	R186	03/11/2022	8.53	Call	Bond Future	2,102.2700	2.1023	2,038.3500	2.0384	(3.041)	0	0	0
2021/12/10	R186	03/11/2022	8.53	Put	Bond Future	2,541.8000	2.5418	2,604.8400	2.6048	2.480	0	0	0
2021/12/10	R186	03/11/2022	8.54	Call	Bond Future	2,120.7300	2.1207	2,056.4900	2.0565	(3.029)	0	0	0
2021/12/10	R186	03/11/2022	8.54	Put	Bond Future	2,524.7100	2.5247	2,587.4300	2.5874	2.484	0	0	0
2021/12/10	R186	03/11/2022			Bond Future	8.6539	110.2783	8.6899	110.1514	0.415	0.0000	0.0000	0
2021/12/10	R186	03/11/2022	8.55	Call	Bond Future	2,138.8600	2.1389	2,074.3000	2.0743	(3.018)	0	0	0
2021/12/10	R186	03/11/2022	8.55	Put	Bond Future	2,507.3100	2.5073	2,569.7100	2.5697	2.489	0	0	0
2021/12/10	R197	03/02/2022			Bond Future	322.0764	322.0764	322.2282	322.2282	0.047	0.0000	0.0000	1,132
2021/12/10	R197	05/05/2022			Bond Future	325.9731	325.9731	326.1256	326.1256	0.047	0.0000	0.0000	237
2021/12/10	R197	04/08/2022			Bond Future	321.6884	321.6884	321.8403	321.8403	0.047	0.0000	0.0000	0
2021/12/10	R197	03/11/2022			Bond Future	325.7811	325.7811	325.9344	325.9344	0.047	0.0000	0.0000	0
2021/12/10	R202	03/02/2022			Bond Future	241.7176	241.7176	242.6679	242.6679	0.393	0.0000	0.0000	7,693
2021/12/10	R202	05/05/2022			Bond Future	244.6419	244.6419	245.6030	245.6030	0.393	0.0000	0.0000	413
2021/12/10	R202	04/08/2022			Bond Future	243.2598	243.2598	244.2315	244.2315	0.399	0.0000	0.0000	0
2021/12/10	R202	03/11/2022			Bond Future	246.3542	246.3542	247.3377	247.3377	0.399	0.0000	0.0000	0
2021/12/10	R209	03/02/2022	11.02	Call	Bond Future	3,271.4000	3.2714	3,114.9100	3.1149	(4.784)	0	0	0
2021/12/10	R209	03/02/2022	11.02	Put	Bond Future	495.3900	0.4954	528.0700	0.5281	6.597	0	0	0
2021/12/10	R209	03/02/2022	11.03	Call	Bond Future	3,313.7500	3.3138	3,156.6000	3.1566	(4.742)	0	0	0
2021/12/10	R209	03/02/2022	11.03	Put	Bond Future	484.8600	0.4849	516.8800	0.5169	6.604	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	
2021/12/10	R209	03/02/2022			Bond Future		10.5105	71.2205	10.5443	71.0313	0.321	0.0000	0.0000	20,166
2021/12/10	R209	03/02/2022	11.04	Call	Bond Future	3,356.1800		3.3562	3,198.3700	3.1984	(4.702)	0	0	0
2021/12/10	R209	03/02/2022	11.04	Put	Bond Future	474.4600		0.4745	505.8200	0.5058	6.610	0	0	0
2021/12/10	R209	05/05/2022	11.44	Call	Bond Future	4,858.3800		4.8584	4,707.0300	4.7070	(3.115)	0	0	0
2021/12/10	R209	05/05/2022	11.44	Put	Bond Future	910.2700		0.9103	950.6100	0.9506	4.432	0	0	0
2021/12/10	R209	05/05/2022	9.75	Call	Bond Future	394.0400		0.3940	361.0900	0.3611	(8.362)	0	0	8,525
2021/12/10	R209	05/05/2022	9.75	Put	Bond Future	5,810.2100		5.8102	5,968.9500	5.9689	2.732	0	0	0
2021/12/10	R209	05/05/2022	10.75	Call	Bond Future	2,425.7900		2.4258	2,315.8500	2.3159	(4.532)	0	0	0
2021/12/10	R209	05/05/2022	10.75	Put	Bond Future	2,085.9800		2.0860	2,167.7300	2.1677	3.919	0	0	12,050
2021/12/10	R209	05/05/2022	11.43	Call	Bond Future	4,818.9200		4.8189	4,668.0200	4.6680	(3.131)	0	0	0
2021/12/10	R209	05/05/2022	11.43	Put	Bond Future	921.1300		0.9211	961.9200	0.9619	4.428	0	0	0
2021/12/10	R209	05/05/2022			Bond Future	10.6877		68.9236	10.7228	68.7319	0.328	0.0000	0.0000	5,396
2021/12/10	R209	05/05/2022	11.45	Call	Bond Future	4,897.9100		4.8979	4,746.1200	4.7461	(3.099)	0	0	0
2021/12/10	R209	05/05/2022	11.45	Put	Bond Future	899.5300		0.8995	939.4300	0.9394	4.436	0	0	0
2021/12/10	R209	05/05/2022	12.00	Call	Bond Future	7,145.6800		7.1457	6,975.2500	6.9752	(2.385)	0	0	0
2021/12/10	R209	05/05/2022	12.00	Put	Bond Future	1,467.0900		1.4671	488.3500	0.4884	4.552	0	0	12,050
2021/12/10	R209	04/08/2022	10.57	Put	Bond Future	3,654.1100		3.6541	3,760.9500	3.7610	2.924	0	0	0
2021/12/10	R209	04/08/2022	10.58	Call	Bond Future	2,049.2600		2.0493	1,961.3500	1.9613	(4.290)	0	0	0
2021/12/10	R209	04/08/2022	10.58	Put	Bond Future	3,622.4100		3.6224	3,728.6200	3.7286	2.932	0	0	0
2021/12/10	R209	04/08/2022			Bond Future	10.8698		69.7285	10.9062	69.5344	0.335	0.0000	0.0000	0
2021/12/10	R209	04/08/2022	10.57	Call	Bond Future	2,025.7600		2.0258	1,938.4800	1.9385	(4.309)	0	0	0
2021/12/10	R209	04/08/2022	10.59	Call	Bond Future	2,073.1200		2.0731	1,984.5900	1.9846	(4.270)	0	0	0
2021/12/10	R209	04/08/2022	10.59	Put	Bond Future	3,591.1400		3.5911	3,696.7300	3.6967	2.940	0	0	0
2021/12/10	R209	03/11/2022	11.03	Call	Bond Future	3,163.9300		3.1639	3,058.0300	3.0580	(3.347)	0	0	0
2021/12/10	R209	03/11/2022	11.03	Put	Bond Future	3,272.9500		3.2730	3,363.7400	3.3637	2.774	0	0	0
2021/12/10	R209	03/11/2022			Bond Future	11.0509		67.4990	11.0887	67.3023	0.342	0.0000	0.0000	0
2021/12/10	R209	03/11/2022	11.01	Call	Bond Future	3,110.6000		3.1106	3,005.7400	3.0057	(3.371)	0	0	0
2021/12/10	R209	03/11/2022	11.01	Put	Bond Future	3,324.2300		3.3242	3,416.0600	3.4161	2.762	0	0	0
2021/12/10	R209	03/11/2022	11.02	Call	Bond Future	3,137.3400		3.1373	3,031.9600	3.0320	(3.359)	0	0	0
2021/12/10	R209	03/11/2022	11.02	Put	Bond Future	3,298.6400		3.2986	3,389.9500	3.3900	2.768	0	0	0
2021/12/10	R210	03/02/2022			Bond Future	212.5523		212.5523	212.9255	212.9255	0.176	0.0000	0.0000	1,330
2021/12/10	R210	05/05/2022			Bond Future	212.2721		212.2721	212.6488	212.6488	0.177	0.0000	0.0000	104
2021/12/10	R210	04/08/2022			Bond Future	214.9255		214.9255	215.3067	215.3067	0.177	0.0000	0.0000	0
2021/12/10	R210	03/11/2022			Bond Future	214.7459		214.7459	215.1301	215.1301	0.179	0.0000	0.0000	0
2021/12/10	R213	03/02/2022	8.63	Call	Bond Future	18.0000		0.0180	15.8300	0.0158	(12.056)	0	0	200
2021/12/10	R213	03/02/2022	8.63	Put	Bond Future	6,758.3300		6.7583	6,824.7100	6.8247	0.982	0	0	0
2021/12/10	R213	03/02/2022	8.80	Call	Bond Future	40.6300		0.0406	36.3800	0.0364	(10.460)	0	0	102
2021/12/10	R213	03/02/2022	8.80	Put	Bond Future	5,803.6100		5.8036	5,867.9100	5.8679	1.108	0	0	0
2021/12/10	R213	03/02/2022	10.60	Put	Bond Future	290.9200		0.2909	293.2400	0.2932	0.797	0	0	430
2021/12/10	R213	03/02/2022	10.67	Call	Bond Future	4,387.6300		4.3876	4,320.7400	4.3207	(1.525)	0	0	0
2021/12/10	R213	03/02/2022	10.67	Put	Bond Future	248.3500		0.2484	250.0100	0.2500	0.668	0	0	220
2021/12/10	R213	03/02/2022	10.00	Call	Bond Future	1,793.2900		1.7933	1,740.6500	1.7406	(2.935)	0	0	0
2021/12/10	R213	03/02/2022	10.00	Put	Bond Future	1,030.3200		1.0303	1,046.2300	1.0462	1.544	0	0	430
2021/12/10	R213	03/02/2022	9.98	Call	Bond Future	1,731.0800		1.7311	1,679.1800	1.6792	(2.998)	0	0	0
2021/12/10	R213	03/02/2022	9.98	Put	Bond Future	1,071.7400		1.0717	1,088.3900	1.0884	1.554	0	0	0
2021/12/10	R213	03/02/2022	9.22	Put	Bond Future	3,651.6500		3.6517	3,703.5000	3.7035	1.420	0	0	0

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2021/12/10	R213	03/02/2022	9.58	Put	Bond Future	2,187.0400	2.1870	2,221.7000	2.2217	1.585	0	0	200
2021/12/10	R213	03/02/2022			Bond Future	9.8535	86.2664	9.8666	86.1978	0.133	0.0000	0.0000	22,660
2021/12/10	R213	03/02/2022	9.15	Call	Bond Future	190.3100	0.1903	176.3900	0.1764	(7.314)	0	0	220
2021/12/10	R213	03/02/2022	9.15	Put	Bond Future	3,983.4500	3.9835	4,038.0800	4.0381	1.371	0	0	0
2021/12/10	R213	03/02/2022	10.25	Call	Bond Future	2,665.3800	2.6654	2,605.0700	2.6051	(2.263)	0	0	0
2021/12/10	R213	03/02/2022	10.25	Put	Bond Future	621.1600	0.6212	629.4000	0.6294	1.327	0	0	102
2021/12/10	R213	03/02/2022	10.60	Call	Bond Future	4,085.9400	4.0859	4,019.7100	4.0197	(1.621)	0	0	0
2021/12/10	R213	03/02/2022	10.15	Call	Bond Future	2,299.2500	2.2993	2,241.6300	2.2416	(2.506)	0	0	0
2021/12/10	R213	03/02/2022	10.15	Put	Bond Future	764.4200	0.7644	775.3500	0.7753	1.430	0	0	200
2021/12/10	R213	03/02/2022	10.17	Call	Bond Future	2,370.7700	2.3708	2,312.5700	2.3126	(2.455)	0	0	0
2021/12/10	R213	03/02/2022	10.17	Put	Bond Future	733.7300	0.7337	744.0800	0.7441	1.411	0	0	220
2021/12/10	R213	03/02/2022	9.96	Call	Bond Future	1,670.1000	1.6701	1,618.9600	1.6190	(3.062)	0	0	0
2021/12/10	R213	03/02/2022	9.96	Put	Bond Future	1,114.5500	1.1145	1,131.9600	1.1320	1.562	0	0	0
2021/12/10	R213	03/02/2022	9.97	Call	Bond Future	1,700.4500	1.7004	1,648.9300	1.6489	(3.030)	0	0	0
2021/12/10	R213	03/02/2022	9.97	Put	Bond Future	1,092.9800	1.0930	1,110.0100	1.1100	1.558	0	0	0
2021/12/10	R213	03/02/2022	9.22	Call	Bond Future	2,295.7600	0.2458	229.0600	0.2291	(6.795)	0	0	430
2021/12/10	R213	03/02/2022	9.58	Call	Bond Future	738.1400	0.7381	704.2500	0.7042	(4.591)	0	0	0
2021/12/10	R213	03/02/2022	9.76	Call	Bond Future	1,124.1400	1.1241	1,081.5600	1.0816	(3.788)	0	0	0
2021/12/10	R213	03/02/2022	9.76	Put	Bond Future	1,615.8500	1.6159	1,641.8200	1.6418	1.607	0	0	102
2021/12/10	R213	05/05/2022	10.63	Call	Bond Future	3,959.4300	3.9594	3,903.6500	3.9037	(1.409)	0	0	0
2021/12/10	R213	05/05/2022	10.65	Put	Bond Future	1,073.3900	1.0734	1,086.8900	1.0869	1.258	0	0	0
2021/12/10	R213	05/05/2022			Bond Future	10.0542	83.7571	10.0679	83.6874	0.136	0.0000	0.0000	0
2021/12/10	R213	05/05/2022	10.63	Put	Bond Future	1,098.8400	1.0988	1,112.6900	1.1127	1.260	0	0	0
2021/12/10	R213	05/05/2022	10.64	Call	Bond Future	3,995.1700	3.9952	3,939.2200	3.9392	(1.400)	0	0	0
2021/12/10	R213	05/05/2022	10.64	Put	Bond Future	1,086.0400	1.0860	1,099.7200	1.0997	1.260	0	0	0
2021/12/10	R213	05/05/2022	10.65	Call	Bond Future	4,031.0100	4.0310	3,974.8800	3.9749	(1.392)	0	0	0
2021/12/10	R213	04/08/2022	9.88	Call	Bond Future	1,738.5000	1.7385	1,705.3500	1.7053	(1.907)	0	0	0
2021/12/10	R213	04/08/2022	9.89	Call	Bond Future	1,759.3800	1.7594	1,726.0100	1.7260	(1.897)	0	0	0
2021/12/10	R213	04/08/2022	9.90	Put	Bond Future	3,609.5500	3.6095	3,646.6100	3.6466	1.027	0	0	0
2021/12/10	R213	04/08/2022			Bond Future	10.2663	84.7379	10.2806	84.6672	0.140	0.0000	0.0000	0
2021/12/10	R213	04/08/2022	9.88	Put	Bond Future	3,669.0200	3.6690	3,706.5400	3.7065	1.023	0	0	0
2021/12/10	R213	04/08/2022	9.89	Put	Bond Future	3,639.1900	3.6392	3,676.4900	3.6765	1.025	0	0	0
2021/12/10	R213	04/08/2022	9.90	Call	Bond Future	1,780.4200	1.7804	1,746.8100	1.7468	(1.888)	0	0	0
2021/12/10	R213	03/11/2022	10.38	Call	Bond Future	2,789.9700	2.7900	2,750.2100	2.7502	(1.425)	0	0	0
2021/12/10	R213	03/11/2022	10.38	Put	Bond Future	3,275.5900	3.2756	3,307.4700	3.3075	0.973	0	0	0
2021/12/10	R213	03/11/2022	10.39	Call	Bond Future	2,814.1300	2.8141	2,774.1800	2.7742	(1.420)	0	0	0
2021/12/10	R213	03/11/2022	10.39	Put	Bond Future	3,251.7100	3.2517	3,283.4000	3.2834	0.975	0	0	0
2021/12/10	R213	03/11/2022			Bond Future	10.4814	82.3105	10.4965	82.2388	0.143	0.0000	0.0000	0
2021/12/10	R213	03/11/2022	10.40	Call	Bond Future	2,838.0800	2.8381	2,797.9500	2.7980	(1.414)	0	0	0
2021/12/10	R213	03/11/2022	10.40	Put	Bond Future	3,227.6500	3.2276	3,259.1600	3.2592	0.976	0	0	0
2021/12/10	R214	03/02/2022	11.39	Put	Bond Future	451.1300	0.4511	505.5800	0.5056	12.070	0	0	0
2021/12/10	R214	03/02/2022	11.40	Put	Bond Future	441.6800	0.4417	495.0900	0.4951	12.092	0	0	0
2021/12/10	R214	03/02/2022	11.41	Call	Bond Future	3,769.5700	3.7696	3,508.9800	3.5090	(6.913)	0	0	0
2021/12/10	R214	03/02/2022			Bond Future	10.8090	68.3806	10.8633	68.0676	0.502	0.0000	0.0000	17,604
2021/12/10	R214	03/02/2022	11.39	Call	Bond Future	3,681.5100	3.6815	3,422.9900	3.4230	(7.022)	0	0	0
2021/12/10	R214	03/02/2022	11.40	Call	Bond Future	3,725.4400	3.7254	3,465.8800	3.4659	(6.967)	0	0	0
2021/12/10	R214	03/02/2022	11.41	Put	Bond Future	432.5000	0.4325	484.8800	0.4849	12.111	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
2021/12/10	R214	05/05/2022	11.73	Put	Bond Future	955.9000	0.9559	1,027.9500	1.0280	7.537	0	0	0
2021/12/10	R214	05/05/2022	11.74	Put	Bond Future	944.9200	0.9449	1,016.2300	1.0162	7.547	0	0	0
2021/12/10	R214	05/05/2022	11.75	Call	Bond Future	5,076.0400	5.0760	4,829.7100	4.8297	(4.853)	0	0	0
2021/12/10	R214	05/05/2022			Bond Future	10.9775	65.9115	11.0338	65.5946	0.513	0.0000	0.0000	441
2021/12/10	R214	05/05/2022	11.73	Call	Bond Future	4,995.8600	4.9959	4,751.0100	4.7510	(4.901)	0	0	0
2021/12/10	R214	05/05/2022	11.74	Call	Bond Future	5,035.8500	5.0358	4,790.2600	4.7903	(4.877)	0	0	0
2021/12/10	R214	05/05/2022	11.75	Put	Bond Future	934.2100	0.9342	1,004.7800	1.0048	7.554	0	0	0
2021/12/10	R214	04/08/2022	10.98	Put	Bond Future	3,371.9100	3.3719	3,539.6000	3.5396	4.973	0	0	0
2021/12/10	R214	04/08/2022	10.99	Call	Bond Future	2,436.0800	2.4361	2,281.8600	2.2819	(6.331)	0	0	0
2021/12/10	R214	04/08/2022			Bond Future	11.1527	66.6804	11.2112	66.3595	0.524	0.0000	0.0000	0
2021/12/10	R214	04/08/2022	10.97	Call	Bond Future	2,383.5900	2.3836	2,231.4100	2.2314	(6.384)	0	0	0
2021/12/10	R214	04/08/2022	10.97	Put	Bond Future	3,402.2600	3.4023	3,570.9700	3.5710	4.959	0	0	0
2021/12/10	R214	04/08/2022	10.98	Call	Bond Future	2,409.6600	2.4097	2,256.4600	2.2565	(6.358)	0	0	0
2021/12/10	R214	04/08/2022	10.99	Put	Bond Future	3,341.9900	3.3420	3,508.6600	3.5087	4.987	0	0	0
2021/12/10	R214	03/11/2022	11.34	Call	Bond Future	3,357.8100	3.3578	3,183.2900	3.1833	(5.197)	0	0	0
2021/12/10	R214	03/11/2022	11.36	Put	Bond Future	3,234.9400	3.2349	3,383.7400	3.3837	4.600	0	0	0
2021/12/10	R214	03/11/2022			Bond Future	11.3267	64.2729	11.3874	63.9479	0.536	0.0000	0.0000	0
2021/12/10	R214	03/11/2022	11.34	Put	Bond Future	3,286.3100	3.2863	3,436.7800	3.4368	4.579	0	0	0
2021/12/10	R214	03/11/2022	11.35	Call	Bond Future	3,385.6700	3.3857	3,210.3200	3.2103	(5.179)	0	0	0
2021/12/10	R214	03/11/2022	11.35	Put	Bond Future	3,260.5400	3.2605	3,410.1800	3.4102	4.589	0	0	0
2021/12/10	R214	03/11/2022	11.36	Call	Bond Future	3,413.6400	3.4136	3,237.4500	3.2375	(5.161)	0	0	0
2021/12/10	R248	03/02/2022	9.80	Call	Bond Future	56.1000	0.0561	41.2800	0.0413	(26.417)	0	0	0
2021/12/10	R248	03/02/2022	9.80	Put	Bond Future	7,972.0800	7.9721	8,353.9800	8.3540	4.790	0	0	0
2021/12/10	R248	03/02/2022	10.00	Call	Bond Future	147.9900	0.1480	114.3600	0.1144	(22.725)	0	0	0
2021/12/10	R248	03/02/2022	10.00	Put	Bond Future	6,375.6300	6.3756	6,738.7200	6.7387	5.695	0	0	0
2021/12/10	R248	03/02/2022	10.20	Put	Bond Future	4,924.8600	4.9249	5,257.0300	5.2570	6.745	0	0	0
2021/12/10	R248	03/02/2022	11.47	Call	Bond Future	5,134.6200	5.1346	4,795.3600	4.7954	(6.607)	0	0	0
2021/12/10	R248	03/02/2022	11.48	Call	Bond Future	5,191.0700	5.1911	4,850.7000	4.8507	(6.557)	0	0	0
2021/12/10	R248	03/02/2022	11.49	Put	Bond Future	441.4000	0.4414	496.6400	0.4966	12.515	0	0	0
2021/12/10	R248	03/02/2022	10.90	Call	Bond Future	2,236.2500	2.2363	1,998.7200	1.9987	(10.622)	0	0	900
2021/12/10	R248	03/02/2022	10.90	Put	Bond Future	1,496.5700	1.4966	1,655.7600	1.6558	10.637	0	0	0
2021/12/10	R248	03/02/2022	10.40	Call	Bond Future	662.3900	0.6624	554.0400	0.5540	(16.357)	0	0	100
2021/12/10	R248	03/02/2022	10.50	Call	Bond Future	892.4400	0.8924	758.8100	0.7588	(14.974)	0	0	0
2021/12/10	R248	03/02/2022	10.50	Put	Bond Future	3,127.8700	3.1279	3,390.9600	3.3910	8.411	0	0	0
2021/12/10	R248	03/02/2022			Bond Future	10.7982	86.1368	10.8526	85.7400	0.504	0.0000	0.0000	192,271
2021/12/10	R248	03/02/2022	10.20	Call	Bond Future	332.2600	0.3323	267.7100	0.2677	(19.428)	0	0	900
2021/12/10	R248	03/02/2022	11.47	Put	Bond Future	460.3500	0.4603	517.8100	0.5178	12.482	0	0	0
2021/12/10	R248	03/02/2022	11.48	Put	Bond Future	450.7700	0.4508	507.1200	0.5071	12.501	0	0	0
2021/12/10	R248	03/02/2022	11.49	Call	Bond Future	5,247.6200	5.2476	4,906.1400	4.9061	(6.507)	0	0	0
2021/12/10	R248	03/02/2022	10.70	Call	Bond Future	1,475.6900	1.4757	1,289.4200	1.2894	(12.623)	0	0	0
2021/12/10	R248	03/02/2022	10.70	Put	Bond Future	2,200.3800	2.2004	2,410.8300	2.4108	9.564	0	0	0
2021/12/10	R248	03/02/2022	11.00	Call	Bond Future	2,674.8900	2.6749	2,413.9700	2.4140	(9.754)	0	0	1,400
2021/12/10	R248	03/02/2022	11.00	Put	Bond Future	1,219.8600	1.2199	1,355.6600	1.3557	11.132	0	0	0
2021/12/10	R248	03/02/2022	10.30	Call	Bond Future	475.7300	0.4757	390.7500	0.3908	(17.863)	0	0	1,300
2021/12/10	R248	03/02/2022	10.30	Put	Bond Future	4,270.1400	4.2701	4,581.8800	4.5819	7.300	0	0	0
2021/12/10	R248	03/02/2022	10.40	Put	Bond Future	3,671.1600	3.6712	3,959.5300	3.9595	7.855	0	0	0
2021/12/10	R248	05/05/2022	11.79	Call	Bond Future	6,616.9600	6.6170	6,299.6800	6.2997	(4.795)	0	0	0

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2021/12/10	R248	05/05/2022	11.79	Put	Bond Future	1,089.0300	1.0890	1,173.4900	1.1735	7.756	0	0	0
2021/12/10	R248	05/05/2022	11.80	Call	Bond Future	6,667.7300	6.6677	6,349.5800	6.3496	(4.771)	0	0	0
2021/12/10	R248	05/05/2022			Bond Future	10.9653	82.7429	11.0219	82.3412	0.516	0.0000	0.0000	2,035
2021/12/10	R248	05/05/2022	11.80	Put	Bond Future	1,076.8900	1.0769	1,160.4800	1.1605	7.762	0	0	0
2021/12/10	R248	05/05/2022	11.81	Call	Bond Future	6,718.4100	6.7184	6,399.3900	6.3994	(4.748)	0	0	0
2021/12/10	R248	05/05/2022	11.81	Put	Bond Future	1,064.7400	1.0647	1,147.4600	1.1475	7.769	0	0	0
2021/12/10	R248	04/08/2022	10.98	Call	Bond Future	3,028.1800	3.0282	2,832.8700	2.8329	(6.450)	0	0	0
2021/12/10	R248	04/08/2022	10.98	Put	Bond Future	4,146.9500	4.1469	4,358.4400	4.3584	5.100	0	0	0
2021/12/10	R248	04/08/2022	10.99	Call	Bond Future	3,061.7300	3.0617	2,865.1000	2.8651	(6.422)	0	0	0
2021/12/10	R248	04/08/2022	10.99	Put	Bond Future	4,109.4900	4.1095	4,319.6600	4.3197	5.114	0	0	0
2021/12/10	R248	04/08/2022			Bond Future	11.1393	83.7082	11.1983	83.3014	0.529	0.0000	0.0000	0
2021/12/10	R248	04/08/2022	11.00	Call	Bond Future	3,095.1900	3.0952	2,897.2600	2.8973	(6.395)	0	0	0
2021/12/10	R248	04/08/2022	11.00	Put	Bond Future	4,072.0400	4.0720	4,280.9100	4.2809	5.129	0	0	0
2021/12/10	R248	03/11/2022	11.30	Put	Bond Future	4,150.2700	4.1503	4,344.1200	4.3441	4.671	0	0	0
2021/12/10	R248	03/11/2022	11.31	Put	Bond Future	4,117.6600	4.1177	4,310.4200	4.3104	4.681	0	0	0
2021/12/10	R248	03/11/2022	11.32	Call	Bond Future	4,138.0200	4.1380	3,917.6900	3.9177	(5.325)	0	0	0
2021/12/10	R248	03/11/2022			Bond Future	11.3121	80.3882	11.3734	79.9762	0.542	0.0000	0.0000	0
2021/12/10	R248	03/11/2022	11.30	Call	Bond Future	4,068.2200	4.0682	3,850.0700	3.8501	(5.362)	0	0	0
2021/12/10	R248	03/11/2022	11.31	Call	Bond Future	4,103.2100	4.1032	3,883.9700	3.8840	(5.343)	0	0	0
2021/12/10	R248	03/11/2022	11.32	Put	Bond Future	4,084.9700	4.0850	4,276.6400	4.2766	4.692	0	0	0

Total

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