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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/12/2021 TO 07/12/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/07	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	2025	03/02/2022		Bond Future	154.3395	154.3395	154.4193	154.4193	0.052	0.0000	0.0000	5,431
2021/12/07	2025	05/05/2022		Bond Future	156.2157	156.2157	156.2900	156.2900	0.048	0.0000	0.0000	164
2021/12/07	2025	04/08/2022		Bond Future	156.5674	156.5674	156.6329	156.6329	0.042	0.0000	0.0000	0
2021/12/07	2025	03/11/2022		Bond Future	158.5639	158.5639	158.6263	158.6263	0.039	0.0000	0.0000	0
2021/12/07	2029	03/02/2022		Bond Future	112.9225	112.9225	113.0076	113.0076	0.075	0.0000	0.0000	2,806
2021/12/07	2029	05/05/2022		Bond Future	113.0979	113.0979	113.1792	113.1792	0.072	0.0000	0.0000	186
2021/12/07	2029	04/08/2022		Bond Future	114.5189	114.5189	114.5945	114.5945	0.066	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/07	2029	03/11/2022			Bond Future	114.7565	114.7565	114.8298	114.8298	0.064	0.0000	0.0000	0
2021/12/07	2030	03/02/2022	8.39	Call	Bond Future	22.4300	0.0224	22.5300	0.0225	0.446	0	0	101
2021/12/07	2030	03/02/2022	8.39	Put	Bond Future	6,643.5200	6.6435	6,575.0200	6.5750	(1.031)	0	0	0
2021/12/07	2030	03/02/2022	8.80	Put	Bond Future	4,454.3600	4.4544	4,387.5700	4.3876	(1.499)	0	0	0
2021/12/07	2030	03/02/2022	8.85	Call	Bond Future	138.1200	0.1381	140.4100	0.1404	1.658	0	0	1,000
2021/12/07	2030	03/02/2022	8.85	Put	Bond Future	4,203.2000	4.2032	4,136.8900	4.1369	(1.578)	0	0	0
2021/12/07	2030	03/02/2022	9.80	Call	Bond Future	1,830.4200	1.8304	1,862.7800	1.8628	1.768	0	0	950
2021/12/07	2030	03/02/2022	9.80	Put	Bond Future	880.7200	0.8807	844.4800	0.8445	(4.115)	0	0	0
2021/12/07	2030	03/02/2022	9.90	Put	Bond Future	706.4900	0.7065	674.6800	0.6747	(4.503)	0	0	8,000
2021/12/07	2030	03/02/2022	9.45	Call	Bond Future	881.0500	0.8811	898.3500	0.8983	1.964	0	0	0
2021/12/07	2030	03/02/2022	9.45	Put	Bond Future	1,738.7000	1.7387	1,687.4000	1.6874	(2.950)	0	0	0
2021/12/07	2030	03/02/2022	9.40	Call	Bond Future	778.1700	0.7782	793.5500	0.7936	1.976	0	0	0
2021/12/07	2030	03/02/2022	9.40	Put	Bond Future	1,897.7900	1.8978	1,844.5700	1.8446	(2.804)	0	0	0
2021/12/07	2030	03/02/2022	9.10	Call	Bond Future	324.1000	0.3241	330.4100	0.3304	1.947	0	0	0
2021/12/07	2030	03/02/2022	9.10	Put	Bond Future	3,035.6800	3.0357	2,973.3900	2.9734	(2.052)	0	0	0
2021/12/07	2030	03/02/2022	9.20	Call	Bond Future	445.7400	0.4457	454.5700	0.4546	1.981	0	0	950
2021/12/07	2030	03/02/2022	9.20	Put	Bond Future	2,622.8000	2.6228	2,563.0300	2.5630	(2.279)	0	0	0
2021/12/07	2030	03/02/2022	9.35	Call	Bond Future	683.3300	0.6833	696.9000	0.6969	1.986	0	0	0
2021/12/07	2030	03/02/2022	9.35	Put	Bond Future	2,065.8700	2.0659	2,010.8400	2.0108	(2.664)	0	0	101
2021/12/07	2030	03/02/2022			Bond Future	9.6150	91.3168	9.6017	91.3854	(0.138)	0.0000	0.0000	83,496
2021/12/07	2030	03/02/2022	8.80	Call	Bond Future	115.6000	0.1156	117.4100	0.1174	1.566	0	0	0
2021/12/07	2030	03/02/2022	9.90	Call	Bond Future	2,164.2000	2.1642	2,200.9900	2.2010	1.700	0	0	0
2021/12/07	2030	03/02/2022	10.85	Call	Bond Future	6,169.8600	6.1699	6,232.8900	6.2329	1.022	0	0	0
2021/12/07	2030	03/02/2022	10.85	Put	Bond Future	64.7600	0.0648	59.1900	0.0592	(8.601)	0	0	1,000
2021/12/07	2030	03/02/2022	9.60	Call	Bond Future	1,241.3700	1.2414	1,264.8900	1.2649	1.895	0	0	1,000
2021/12/07	2030	03/02/2022	9.60	Put	Bond Future	1,318.8200	1.3188	1,273.7400	1.2737	(3.418)	0	0	0
2021/12/07	2030	03/02/2022	9.78	Call	Bond Future	1,766.9100	1.7669	1,798.3700	1.7984	1.781	0	0	0
2021/12/07	2030	03/02/2022	9.78	Put	Bond Future	919.2600	0.9193	882.1200	0.8821	(4.040)	0	0	101
2021/12/07	2030	03/02/2022	9.43	Call	Bond Future	838.9800	0.8390	855.5000	0.8555	1.969	0	0	0
2021/12/07	2030	03/02/2022	9.43	Put	Bond Future	1,801.3000	1.8013	1,749.2200	1.7492	(2.891)	0	0	0
2021/12/07	2030	03/02/2022	9.44	Call	Bond Future	859.8500	0.8598	876.7600	0.8768	1.967	0	0	0
2021/12/07	2030	03/02/2022	9.44	Put	Bond Future	1,769.8200	1.7698	1,718.1300	1.7181	(2.921)	0	0	0
2021/12/07	2030	05/05/2022	10.21	Call	Bond Future	3,125.9100	3.1259	3,162.2200	3.1622	1.162	0	0	0
2021/12/07	2030	05/05/2022	10.21	Put	Bond Future	1,266.6600	1.2667	1,237.5300	1.2375	(2.300)	0	0	0
2021/12/07	2030	05/05/2022	9.95	Call	Bond Future	2,345.8000	2.3458	2,375.6200	2.3756	1.271	0	0	0
2021/12/07	2030	05/05/2022	8.81	Put	Bond Future	5,669.0100	5.6690	5,609.7500	5.6098	(1.045)	0	0	0
2021/12/07	2030	05/05/2022	8.89	Put	Bond Future	5,302.2000	5.3022	5,243.9400	5.2439	(1.099)	0	0	0
2021/12/07	2030	05/05/2022	8.14	Call	Bond Future	90.5800	0.0906	91.9600	0.0920	1.524	0	0	1,800
2021/12/07	2030	05/05/2022	8.14	Put	Bond Future	9,062.1400	9.0621	8,998.0800	8.9981	(0.707)	0	0	0
2021/12/07	2030	05/05/2022	8.47	Call	Bond Future	191.8300	0.1918	194.9100	0.1949	1.606	0	0	1,073
2021/12/07	2030	05/05/2022			Bond Future	9.8324	92.4051	9.8193	92.4705	(0.133)	0.0000	0.0000	14,757
2021/12/07	2030	05/05/2022	11.04	Call	Bond Future	6,199.1400	6.1991	6,251.2200	6.2512	0.840	0	0	0
2021/12/07	2030	05/05/2022	11.04	Put	Bond Future	422.6100	0.4226	409.2500	0.4092	(3.161)	0	0	1,800
2021/12/07	2030	05/05/2022	9.95	Put	Bond Future	1,761.3700	1.7614	1,725.7500	1.7257	(2.022)	0	0	1,073
2021/12/07	2030	05/05/2022	10.19	Call	Bond Future	3,062.3900	3.0624	3,098.2100	3.0982	1.170	0	0	0
2021/12/07	2030	05/05/2022	10.19	Put	Bond Future	1,300.3700	1.3004	1,270.7500	1.2708	(2.278)	0	0	0
2021/12/07	2030	05/05/2022	10.20	Call	Bond Future	3,094.0800	3.0941	3,130.1400	3.1301	1.165	0	0	0

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2021/12/07	2030	05/05/2022	10.20	Put	Bond Future	1,283.4300	1.2834	1,254.0500	1.2541	(2.289)	0	0	200
2021/12/07	2030	05/05/2022	8.81	Call	Bond Future	378.8300	0.3788	385.0100	0.3850	1.631	0	0	200
2021/12/07	2030	05/05/2022	8.89	Call	Bond Future	439.9500	0.4399	447.1300	0.4471	1.632	0	0	1,800
2021/12/07	2030	05/05/2022	9.35	Call	Bond Future	980.0800	0.9801	995.2800	0.9953	1.551	0	0	0
2021/12/07	2030	05/05/2022	9.35	Put	Bond Future	3,428.3700	3.4284	3,378.1300	3.3781	(1.465)	0	0	1,073
2021/12/07	2030	05/05/2022	7.73	Call	Bond Future	30.1000	0.0301	30.5200	0.0305	1.395	0	0	200
2021/12/07	2030	05/05/2022	7.73	Put	Bond Future	11,342.9900	11.3430	11,277.9700	11.2780	(0.573)	0	0	0
2021/12/07	2030	05/05/2022	8.47	Put	Bond Future	7,328.1700	7.3282	7,265.8100	7.2658	(0.851)	0	0	0
2021/12/07	2030	04/08/2022	9.56	Call	Bond Future	1,361.8400	1.3618	1,378.7900	1.3788	1.245	0	0	0
2021/12/07	2030	04/08/2022	9.56	Put	Bond Future	3,839.6500	3.8396	3,795.7900	3.7958	(1.142)	0	0	0
2021/12/07	2030	04/08/2022	10.95	Call	Bond Future	5,155.2200	5.1552	5,196.5200	5.1965	0.801	0	0	0
2021/12/07	2030	04/08/2022	10.95	Put	Bond Future	1,031.9500	1.0319	1,012.4400	1.0124	(1.891)	0	0	800
2021/12/07	2030	04/08/2022			Bond Future	10.0664	89.4908	10.0537	89.5516	(0.126)	0.0000	0.0000	0
2021/12/07	2030	04/08/2022	9.05	Call	Bond Future	695.3300	0.6953	704.7500	0.7047	1.355	0	0	800
2021/12/07	2030	04/08/2022	9.05	Put	Bond Future	5,757.6900	5.7577	5,706.3000	5.7063	(0.893)	0	0	0
2021/12/07	2030	04/08/2022	9.54	Call	Bond Future	1,325.6800	1.3257	1,342.2800	1.3423	1.252	0	0	0
2021/12/07	2030	04/08/2022	9.54	Put	Bond Future	3,903.1400	3.9031	3,858.9300	3.8589	(1.133)	0	0	0
2021/12/07	2030	04/08/2022	9.55	Call	Bond Future	1,343.6800	1.3437	1,360.4600	1.3605	1.249	0	0	0
2021/12/07	2030	04/08/2022	9.55	Put	Bond Future	3,871.3000	3.8713	3,827.2700	3.8273	(1.137)	0	0	0
2021/12/07	2030	04/08/2022	8.30	Call	Bond Future	209.4500	0.2095	212.4700	0.2125	1.442	0	0	800
2021/12/07	2030	04/08/2022	8.30	Put	Bond Future	9,242.2500	9.2423	9,184.4600	9.1845	(0.625)	0	0	0
2021/12/07	2030	03/11/2022	10.10	Call	Bond Future	2,406.3700	2.4064	2,429.7900	2.4298	0.973	0	0	0
2021/12/07	2030	03/11/2022	10.10	Put	Bond Future	3,302.1700	3.3022	3,266.3600	3.2664	(1.084)	0	0	0
2021/12/07	2030	03/11/2022			Bond Future	10.2918	90.6612	10.2791	90.7205	(0.124)	0.0000	0.0000	0
2021/12/07	2030	03/11/2022	10.09	Call	Bond Future	2,383.6100	2.3836	2,406.8800	2.4069	0.976	0	0	0
2021/12/07	2030	03/11/2022	10.09	Put	Bond Future	3,326.4200	3.3264	3,290.4600	3.2905	(1.081)	0	0	0
2021/12/07	2030	03/11/2022	10.08	Call	Bond Future	2,361.3000	2.3613	2,384.4100	2.3844	0.979	0	0	0
2021/12/07	2030	03/11/2022	10.08	Put	Bond Future	3,351.1500	3.3512	3,315.0300	3.3150	(1.078)	0	0	0
2021/12/07	2032	03/02/2022	8.91	Put	Bond Future	7,216.6900	7.2167	6,995.5400	6.9955	(3.064)	0	0	0
2021/12/07	2032	03/02/2022	11.13	Call	Bond Future	5,825.6000	5.8256	6,031.5400	6.0315	3.535	0	0	0
2021/12/07	2032	03/02/2022	11.13	Put	Bond Future	117.4000	0.1174	99.3800	0.0994	(15.349)	0	0	210
2021/12/07	2032	03/02/2022	10.65	Call	Bond Future	3,519.4600	3.5195	3,694.6500	3.6946	4.978	0	0	0
2021/12/07	2032	03/02/2022	10.65	Put	Bond Future	394.0500	0.3941	345.2800	0.3453	(12.377)	0	0	0
2021/12/07	2032	03/02/2022	10.66	Call	Bond Future	3,564.5400	3.5645	3,740.6700	3.7407	4.941	0	0	0
2021/12/07	2032	03/02/2022	10.66	Put	Bond Future	384.2200	0.3842	336.3900	0.3364	(12.449)	0	0	97
2021/12/07	2032	03/02/2022	10.45	Put	Bond Future	640.6400	0.6406	570.2600	0.5703	(10.986)	0	0	198
2021/12/07	2032	03/02/2022	10.53	Call	Bond Future	2,992.6100	2.9926	3,155.4400	3.1554	5.441	0	0	0
2021/12/07	2032	03/02/2022	10.53	Put	Bond Future	529.8500	0.5298	468.7200	0.4687	(11.537)	0	0	210
2021/12/07	2032	03/02/2022	10.35	Put	Bond Future	805.5100	0.8055	722.5200	0.7225	(10.303)	0	0	400
2021/12/07	2032	03/02/2022	10.42	Call	Bond Future	2,536.0600	2.5361	2,685.9800	2.6860	5.912	0	0	0
2021/12/07	2032	03/02/2022	10.42	Put	Bond Future	686.8300	0.6868	612.7900	0.6128	(10.780)	0	0	0
2021/12/07	2032	03/02/2022	10.43	Call	Bond Future	2,576.4300	2.5764	2,727.5800	2.7276	5.867	0	0	0
2021/12/07	2032	03/02/2022	10.43	Put	Bond Future	671.1800	0.6712	598.3700	0.5984	(10.848)	0	0	0
2021/12/07	2032	03/02/2022	9.81	Call	Bond Future	656.3300	0.6563	719.2800	0.7193	9.591	0	0	0
2021/12/07	2032	03/02/2022	9.81	Put	Bond Future	2,318.1800	2.3182	2,157.1700	2.1572	(6.946)	0	0	198
2021/12/07	2032	03/02/2022	9.90	Put	Bond Future	1,980.2400	1.9802	1,832.1000	1.8321	(7.481)	0	0	900
2021/12/07	2032	03/02/2022	9.58	Call	Bond Future	301.5100	0.3015	336.0200	0.3360	11.446	0	0	400

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2021/12/07	2032	03/02/2022	9.58	Put	Bond Future	3,336.5800	3.3366	3,147.1300	3.1471	(5.678)	0	0	0
2021/12/07	2032	03/02/2022	9.67	Call	Bond Future	418.1400	0.4181	462.8400	0.4628	10.690	0	0	0
2021/12/07	2032	03/02/2022			Bond Future	10.0947	91.4066	10.0559	91.6306	(0.384)	0.0000	0.0000	113,323
2021/12/07	2032	03/02/2022	8.91	Call	Bond Future	19.4100	0.0194	22.2200	0.0222	14.477	0	0	198
2021/12/07	2032	03/02/2022	9.14	Call	Bond Future	54.5200	0.0545	62.0100	0.0620	13.738	0	0	97
2021/12/07	2032	03/02/2022	9.14	Put	Bond Future	5,795.2000	5.7952	5,578.7300	5.5787	(3.735)	0	0	0
2021/12/07	2032	03/02/2022	9.57	Call	Bond Future	290.1100	0.2901	323.5800	0.3236	11.537	0	0	0
2021/12/07	2032	03/02/2022	9.57	Put	Bond Future	3,385.5200	3.3855	3,195.0300	3.1950	(5.627)	0	0	0
2021/12/07	2032	03/02/2022	10.95	Call	Bond Future	4,937.1000	4.9371	5,134.5900	5.1346	4.000	0	0	0
2021/12/07	2032	03/02/2022	10.95	Put	Bond Future	184.9100	0.1849	158.4400	0.1584	(14.315)	0	0	400
2021/12/07	2032	03/02/2022	10.90	Call	Bond Future	4,693.8800	4.6939	4,888.4300	4.8884	4.145	0	0	0
2021/12/07	2032	03/02/2022	10.90	Put	Bond Future	209.8900	0.2099	180.4800	0.1805	(14.012)	0	0	900
2021/12/07	2032	03/02/2022	10.44	Call	Bond Future	2,616.9200	2.6169	2,769.2900	2.7693	5.822	0	0	0
2021/12/07	2032	03/02/2022	10.44	Put	Bond Future	655.7000	0.6557	584.1100	0.5841	(10.918)	0	0	0
2021/12/07	2032	03/02/2022	10.45	Call	Bond Future	2,657.7800	2.6578	2,811.3600	2.8114	5.779	0	0	0
2021/12/07	2032	03/02/2022	10.35	Call	Bond Future	2,261.2500	2.2613	2,402.2200	2.4022	6.234	0	0	0
2021/12/07	2032	03/02/2022	9.90	Call	Bond Future	848.2500	0.8483	924.0700	0.9241	8.938	0	0	900
2021/12/07	2032	03/02/2022	10.14	Call	Bond Future	1,516.1000	1.5161	1,627.7000	1.6277	7.361	0	0	0
2021/12/07	2032	03/02/2022	10.14	Put	Bond Future	1,255.3300	1.2553	1,142.9700	1.1430	(8.951)	0	0	97
2021/12/07	2032	03/02/2022	9.62	Call	Bond Future	349.9900	0.3500	388.8600	0.3889	11.106	0	0	210
2021/12/07	2032	03/02/2022	9.62	Put	Bond Future	3,144.2500	3.1443	2,959.1600	2.9592	(5.887)	0	0	0
2021/12/07	2032	03/02/2022	9.67	Put	Bond Future	2,912.5700	2.9126	2,733.3100	2.7333	(6.155)	0	0	0
2021/12/07	2032	05/05/2022	11.18	Call	Bond Future	5,415.9800	5.4160	5,590.5200	5.5905	3.223	0	0	0
2021/12/07	2032	05/05/2022	11.18	Put	Bond Future	677.8300	0.6778	629.5600	0.6296	(7.121)	0	0	780
2021/12/07	2032	05/05/2022	11.02	Put	Bond Future	839.6900	0.8397	782.3200	0.7823	(6.832)	0	0	0
2021/12/07	2032	05/05/2022	11.03	Call	Bond Future	4,783.3700	4.7834	4,949.4200	4.9494	3.471	0	0	0
2021/12/07	2032	05/05/2022	11.03	Put	Bond Future	828.4700	0.8285	771.7100	0.7717	(6.851)	0	0	0
2021/12/07	2032	05/05/2022	10.29	Put	Bond Future	2,189.8700	2.1899	2,074.8400	2.0748	(5.253)	0	0	0
2021/12/07	2032	05/05/2022	10.98	Call	Bond Future	4,578.4900	4.5785	4,741.4200	4.7414	3.559	0	0	0
2021/12/07	2032	05/05/2022	10.98	Put	Bond Future	886.8900	0.8869	827.0100	0.8270	(6.752)	0	0	993
2021/12/07	2032	05/05/2022			Bond Future	10.3005	88.3490	10.2607	88.5718	(0.386)	0.0000	0.0000	20,406
2021/12/07	2032	05/05/2022	11.02	Call	Bond Future	4,742.0200	4.7420	4,907.4600	4.9075	3.489	0	0	0
2021/12/07	2032	05/05/2022	11.04	Call	Bond Future	4,824.9900	4.8250	4,991.6400	4.9916	3.454	0	0	0
2021/12/07	2032	05/05/2022	11.04	Put	Bond Future	817.5700	0.8176	761.4100	0.7614	(6.869)	0	0	0
2021/12/07	2032	05/05/2022	10.18	Call	Bond Future	1,812.5300	1.8125	1,910.1200	1.9101	5.384	0	0	780
2021/12/07	2032	05/05/2022	10.18	Put	Bond Future	2,489.6000	2.4896	2,364.3800	2.3644	(5.030)	0	0	0
2021/12/07	2032	05/05/2022	10.29	Call	Bond Future	2,131.3000	2.1313	2,239.0800	2.2391	5.057	0	0	993
2021/12/07	2032	05/05/2022	9.58	Call	Bond Future	603.1600	0.6032	647.8600	0.6479	7.411	0	0	780
2021/12/07	2032	05/05/2022	9.58	Put	Bond Future	4,758.4200	4.7584	4,580.3100	4.5803	(3.743)	0	0	0
2021/12/07	2032	04/08/2022	10.20	Put	Bond Future	3,522.3500	3.5224	3,388.2400	3.3882	(3.807)	0	0	0
2021/12/07	2032	04/08/2022	10.21	Put	Bond Future	3,491.0900	3.4911	3,357.7300	3.3577	(3.820)	0	0	0
2021/12/07	2032	04/08/2022	10.22	Call	Bond Future	1,844.2900	1.8443	1,931.9500	1.9319	4.753	0	0	0
2021/12/07	2032	04/08/2022	8.97	Call	Bond Future	250.2600	0.2503	268.4900	0.2685	7.284	0	0	800
2021/12/07	2032	04/08/2022	8.97	Put	Bond Future	9,190.4800	9.1905	8,988.4400	8.9884	(2.198)	0	0	0
2021/12/07	2032	04/08/2022	9.72	Call	Bond Future	908.9300	0.9089	961.6800	0.9617	5.804	0	0	800
2021/12/07	2032	04/08/2022	9.72	Put	Bond Future	5,362.1700	5.3622	5,194.6500	5.1947	(3.124)	0	0	0
2021/12/07	2032	04/08/2022			Bond Future	10.5144	89.3882	10.4738	89.6084	(0.386)	0.0000	0.0000	0
2021/12/07	2032	04/08/2022	11.60	Call	Bond Future	6,494.5300	6.4945	6,666.9100	6.6669	2.654	0	0	0

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2021/12/07	2032	04/08/2022	11.60	Put	Bond Future	866.8400	0.8668	818.9500	0.8189	(5.525)	0	0	800
2021/12/07	2032	04/08/2022	11.89	Call	Bond Future	7,699.3100	7.6993	7,882.0300	7.8820	2.373	0	0	0
2021/12/07	2032	04/08/2022	11.89	Put	Bond Future	652.0100	0.6520	614.4600	0.6145	(5.759)	0	0	0
2021/12/07	2032	04/08/2022	10.20	Call	Bond Future	1,795.3800	1.7954	1,881.5400	1.8815	4.799	0	0	0
2021/12/07	2032	04/08/2022	10.21	Call	Bond Future	1,819.7500	1.8197	1,906.6600	1.9067	4.776	0	0	0
2021/12/07	2032	04/08/2022	10.22	Put	Bond Future	3,460.0400	3.4600	3,327.4300	3.3274	(3.833)	0	0	0
2021/12/07	2032	03/11/2022			Bond Future	10.7301	86.4118	10.6882	86.6325	(0.391)	0.0000	0.0000	0
2021/12/07	2032	03/11/2022	10.66	Call	Bond Future	2,897.1100	2.8971	3,003.7700	3.0038	3.682	0	0	0
2021/12/07	2032	03/11/2022	10.66	Put	Bond Future	3,266.6100	3.2666	3,152.6200	3.1526	(3.490)	0	0	0
2021/12/07	2033	03/02/2022			Bond Future	109.0171	109.0171	109.1341	109.1341	0.107	0.0000	0.0000	7,393
2021/12/07	2033	05/05/2022			Bond Future	109.0632	109.0632	109.1770	109.1770	0.104	0.0000	0.0000	2,121
2021/12/07	2033	04/08/2022			Bond Future	110.4334	110.4334	110.5423	110.5423	0.099	0.0000	0.0000	0
2021/12/07	2033	03/11/2022			Bond Future	110.5383	110.5383	110.6454	110.6454	0.097	0.0000	0.0000	0
2021/12/07	2037	03/02/2022	11.45	Call	Bond Future	4,689.1600	4.6892	5,011.6200	5.0116	6.877	0	0	0
2021/12/07	2037	03/02/2022	11.46	Call	Bond Future	4,740.9600	4.7410	5,064.5700	5.0646	6.826	0	0	0
2021/12/07	2037	03/02/2022	11.47	Put	Bond Future	316.2800	0.3163	259.1800	0.2592	(18.054)	0	0	0
2021/12/07	2037	03/02/2022			Bond Future	10.7464	83.6377	10.6874	84.0196	(0.549)	0.0000	0.0000	118,951
2021/12/07	2037	03/02/2022	11.45	Put	Bond Future	331.4400	0.3314	272.0600	0.2721	(17.916)	0	0	0
2021/12/07	2037	03/02/2022	11.46	Put	Bond Future	323.7800	0.3238	265.5500	0.2655	(17.984)	0	0	0
2021/12/07	2037	03/02/2022	11.47	Call	Bond Future	4,792.8500	4.7929	5,117.5900	5.1176	6.776	0	0	0
2021/12/07	2037	05/05/2022	11.82	Call	Bond Future	6,062.2300	6.0622	6,364.0800	6.3641	4.979	0	0	0
2021/12/07	2037	05/05/2022	11.83	Call	Bond Future	6,109.1400	6.1091	6,411.8400	6.4118	4.955	0	0	0
2021/12/07	2037	05/05/2022	11.84	Put	Bond Future	791.0600	0.7911	711.8600	0.7119	(10.012)	0	0	0
2021/12/07	2037	05/05/2022			Bond Future	10.9408	84.6347	10.8800	85.0174	(0.556)	0.0000	0.0000	11,855
2021/12/07	2037	05/05/2022	11.82	Put	Bond Future	810.6000	0.8106	729.7300	0.7297	(9.977)	0	0	0
2021/12/07	2037	05/05/2022	11.83	Put	Bond Future	800.6900	0.8007	720.6700	0.7207	(9.994)	0	0	0
2021/12/07	2037	05/05/2022	11.84	Call	Bond Future	6,156.2700	6.1563	6,459.7900	6.4598	4.930	0	0	0
2021/12/07	2037	04/08/2022	11.95	Call	Bond Future	6,022.8900	6.0229	6,303.6400	6.3036	4.661	0	0	0
2021/12/07	2037	04/08/2022	11.95	Put	Bond Future	1,336.4300	1.3364	1,234.8400	1.2348	(7.602)	0	0	1,050
2021/12/07	2037	04/08/2022	10.91	Put	Bond Future	3,736.5400	3.7365	3,520.0500	3.5200	(5.794)	0	0	0
2021/12/07	2037	04/08/2022	10.89	Call	Bond Future	2,218.0600	2.2181	2,381.3100	2.3813	7.360	0	0	0
2021/12/07	2037	04/08/2022	10.89	Put	Bond Future	3,804.6000	3.8046	3,585.5100	3.5855	(5.759)	0	0	0
2021/12/07	2037	04/08/2022	10.90	Call	Bond Future	2,246.4700	2.2465	2,411.0200	2.4110	7.325	0	0	0
2021/12/07	2037	04/08/2022			Bond Future	11.1465	81.3742	11.0840	81.7565	(0.561)	0.0000	0.0000	0
2021/12/07	2037	04/08/2022	10.91	Call	Bond Future	2,275.3200	2.2753	2,441.1700	2.4412	7.289	0	0	0
2021/12/07	2037	04/08/2022	11.21	Call	Bond Future	3,204.8600	3.2049	3,408.4800	3.4085	6.353	0	0	1,050
2021/12/07	2037	04/08/2022	11.21	Put	Bond Future	2,819.4200	2.8194	2,640.7000	2.6407	(6.339)	0	0	0
2021/12/07	2037	04/08/2022	11.42	Call	Bond Future	3,932.1600	3.9322	4,160.4600	4.1605	5.806	0	0	0
2021/12/07	2037	04/08/2022	11.42	Put	Bond Future	2,290.2200	2.2902	2,136.1800	2.1362	(6.726)	0	0	50
2021/12/07	2037	04/08/2022	10.10	Call	Bond Future	685.8500	0.6858	756.0400	0.7560	10.234	0	0	50
2021/12/07	2037	04/08/2022	10.10	Put	Bond Future	7,454.5500	7.4546	7,142.4000	7.1424	(4.187)	0	0	0
2021/12/07	2037	04/08/2022	10.90	Put	Bond Future	3,770.3100	3.7703	3,552.5200	3.5525	(5.776)	0	0	50
2021/12/07	2037	03/11/2022	11.32	Call	Bond Future	3,439.8800	3.4399	3,636.4300	3.6364	5.714	0	0	0
2021/12/07	2037	03/11/2022	11.30	Put	Bond Future	3,622.9500	3.6230	3,432.4200	3.4324	(5.259)	0	0	0
2021/12/07	2037	03/11/2022	11.31	Call	Bond Future	3,408.9700	3.4090	3,604.4800	3.6045	5.735	0	0	0
2021/12/07	2037	03/11/2022	11.31	Put	Bond Future	3,594.1200	3.5941	3,404.6400	3.4046	(5.272)	0	0	0

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2021/12/07	2037	03/11/2022			Bond Future	11.3411	82.4433	11.2765	82.8283	(0.570)	0.0000	0.0000	0
2021/12/07	2037	03/11/2022	11.32	Put	Bond Future	3,565.4900	3.5655	3,377.0500	3.3770	(5.285)	0	0	0
2021/12/07	2037	03/11/2022	11.30	Call	Bond Future	3,378.1900	3.3782	3,572.6500	3.5726	5.756	0	0	0
2021/12/07	2038	03/02/2022			Bond Future	121.8113	121.8113	122.1400	122.1400	0.270	0.0000	0.0000	6,294
2021/12/07	2038	05/05/2022			Bond Future	123.2922	123.2922	123.6197	123.6197	0.266	0.0000	0.0000	677
2021/12/07	2038	04/08/2022			Bond Future	123.0289	123.0289	123.3527	123.3527	0.263	0.0000	0.0000	0
2021/12/07	2038	03/11/2022			Bond Future	124.5980	124.5980	124.9227	124.9227	0.261	0.0000	0.0000	0
2021/12/07	2040	03/02/2022	11.57	Put	Bond Future	334.1700	0.3342	278.2400	0.2782	(16.737)	0	0	0
2021/12/07	2040	03/02/2022	11.58	Put	Bond Future	326.7400	0.3267	271.8700	0.2719	(16.793)	0	0	0
2021/12/07	2040	03/02/2022	11.59	Call	Bond Future	5,380.3200	5.3803	5,702.0700	5.7021	5.980	0	0	0
2021/12/07	2040	03/02/2022			Bond Future	10.8268	85.8558	10.7730	86.2314	(0.497)	0.0000	0.0000	87,896
2021/12/07	2040	03/02/2022	10.60	Call	Bond Future	985.7100	0.9857	1,113.6200	1.1136	12.976	0	0	2,000
2021/12/07	2040	03/02/2022	10.60	Put	Bond Future	2,586.7000	2.5867	2,339.0200	2.3390	(9.575)	0	0	0
2021/12/07	2040	03/02/2022	11.57	Call	Bond Future	5,268.5900	5.2686	5,588.2500	5.5883	6.067	0	0	0
2021/12/07	2040	03/02/2022	11.58	Call	Bond Future	5,324.4500	5.3245	5,645.1700	5.6452	6.024	0	0	0
2021/12/07	2040	03/02/2022	11.59	Put	Bond Future	319.4000	0.3194	265.5600	0.2656	(16.857)	0	0	0
2021/12/07	2040	05/05/2022	13.04	Call	Bond Future	12,367.5700	12.3676	12,719.0500	12.7190	2.842	0	0	0
2021/12/07	2040	05/05/2022	13.04	Put	Bond Future	233.4100	0.2334	208.5500	0.2086	(10.651)	0	0	1,200
2021/12/07	2040	05/05/2022	11.91	Put	Bond Future	864.7400	0.8647	785.4300	0.7854	(9.172)	0	0	0
2021/12/07	2040	05/05/2022	11.92	Call	Bond Future	6,655.1900	6.6552	6,953.0300	6.9530	4.475	0	0	0
2021/12/07	2040	05/05/2022	11.92	Put	Bond Future	854.3100	0.8543	775.8100	0.7758	(9.189)	0	0	0
2021/12/07	2040	05/05/2022	10.57	Call	Bond Future	1,305.0100	1.3050	1,424.6900	1.4247	9.171	0	0	1,200
2021/12/07	2040	05/05/2022	10.57	Put	Bond Future	4,397.6200	4.3976	4,140.9600	4.1410	(5.836)	0	0	0
2021/12/07	2040	05/05/2022			Bond Future	11.0140	86.8792	10.9586	87.2555	(0.503)	0.0000	0.0000	8,568
2021/12/07	2040	05/05/2022	11.90	Call	Bond Future	6,555.0400	6.5550	6,851.2600	6.8513	4.519	0	0	0
2021/12/07	2040	05/05/2022	11.90	Put	Bond Future	875.3000	0.8753	795.1800	0.7952	(9.153)	0	0	0
2021/12/07	2040	05/05/2022	11.91	Call	Bond Future	6,605.0900	6.6051	6,902.1200	6.9021	4.497	0	0	0
2021/12/07	2040	05/05/2022	9.82	Call	Bond Future	255.6800	0.2557	288.7500	0.2888	12.934	0	0	1,200
2021/12/07	2040	05/05/2022	9.82	Put	Bond Future	8,987.2100	8.9872	8,643.9400	8.6439	(3.820)	0	0	0
2021/12/07	2040	04/08/2022	12.24	Put	Bond Future	1,164.0500	1.1641	1,080.1400	1.0801	(7.208)	0	0	460
2021/12/07	2040	04/08/2022	11.05	Call	Bond Future	2,680.9200	2.6809	2,852.7600	2.8528	6.410	0	0	0
2021/12/07	2040	04/08/2022	11.05	Put	Bond Future	3,756.1300	3.7561	3,552.1600	3.5522	(5.430)	0	0	0
2021/12/07	2040	04/08/2022	9.70	Put	Bond Future	11,268.2500	11.2683	10,925.8700	10.9259	(3.038)	0	0	0
2021/12/07	2040	04/08/2022			Bond Future	11.2117	83.3946	11.1548	83.7704	(0.508)	0.0000	0.0000	0
2021/12/07	2040	04/08/2022	12.24	Call	Bond Future	7,520.3000	7.5203	7,812.2000	7.8122	3.881	0	0	0
2021/12/07	2040	04/08/2022	11.03	Call	Bond Future	2,617.6600	2.6177	2,786.9600	2.7870	6.468	0	0	0
2021/12/07	2040	04/08/2022	11.03	Put	Bond Future	3,827.3400	3.8273	3,620.8300	3.6208	(5.396)	0	0	0
2021/12/07	2040	04/08/2022	11.04	Call	Bond Future	2,649.3300	2.6493	2,819.9000	2.8199	6.438	0	0	0
2021/12/07	2040	04/08/2022	11.04	Put	Bond Future	3,791.7300	3.7917	3,586.4900	3.5865	(5.413)	0	0	0
2021/12/07	2040	04/08/2022	9.70	Call	Bond Future	309.8600	0.3099	343.2900	0.3433	10.789	0	0	460
2021/12/07	2040	04/08/2022	10.70	Call	Bond Future	1,674.1700	1.6742	1,801.0500	1.8010	7.579	0	0	460
2021/12/07	2040	04/08/2022	10.70	Put	Bond Future	5,151.9700	5.1520	4,903.0400	4.9030	(4.832)	0	0	0
2021/12/07	2040	03/11/2022	11.41	Put	Bond Future	3,720.2900	3.7203	3,538.1300	3.5381	(4.896)	0	0	0
2021/12/07	2040	03/11/2022	11.39	Call	Bond Future	3,729.0000	3.7290	3,923.0400	3.9230	5.204	0	0	0
2021/12/07	2040	03/11/2022	11.40	Call	Bond Future	3,762.1600	3.7622	3,957.2300	3.9572	5.185	0	0	0
2021/12/07	2040	03/11/2022			Bond Future	11.3982	84.4907	11.3394	84.8689	(0.516)	0.0000	0.0000	0

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2021/12/07	2040	03/11/2022	11.41	Call	Bond Future	3,795.7700	3.7958	3,991.8700	3.9919	5.166	0	0	0
2021/12/07	2040	03/11/2022	11.39	Put	Bond Future	3,781.7300	3.7817	3,597.5100	3.5975	(4.871)	0	0	0
2021/12/07	2040	03/11/2022	11.40	Put	Bond Future	3,750.7500	3.7507	3,567.5600	3.5676	(4.884)	0	0	0
2021/12/07	2044	03/02/2022	11.59	Call	Bond Future	5,247.2000	5.2472	5,642.2100	5.6422	7.528	0	0	0
2021/12/07	2044	03/02/2022	11.59	Put	Bond Future	298.3400	0.2983	237.6500	0.2377	(20.343)	0	0	0
2021/12/07	2044	03/02/2022	11.60	Call	Bond Future	5,303.9500	5.3039	5,700.2000	5.7002	7.471	0	0	0
2021/12/07	2044	03/02/2022	11.60	Put	Bond Future	291.1900	0.2912	231.7400	0.2317	(20.416)	0	0	0
2021/12/07	2044	03/02/2022			Bond Future	10.8554	82.6931	10.7915	83.1488	(0.589)	0.0000	0.0000	56,733
2021/12/07	2044	03/02/2022	11.61	Call	Bond Future	5,360.7700	5.3608	5,758.2400	5.7582	7.414	0	0	0
2021/12/07	2044	03/02/2022	11.61	Put	Bond Future	284.2000	0.2842	225.9700	0.2260	(20.489)	0	0	0
2021/12/07	2044	05/05/2022	11.91	Call	Bond Future	6,584.6200	6.5846	6,946.7700	6.9468	5.500	0	0	0
2021/12/07	2044	05/05/2022	11.91	Put	Bond Future	883.7100	0.8837	788.4200	0.7884	(10.783)	0	0	0
2021/12/07	2044	05/05/2022	11.92	Call	Bond Future	6,635.1400	6.6351	6,998.2700	6.9983	5.473	0	0	0
2021/12/07	2044	05/05/2022	11.92	Put	Bond Future	873.1500	0.8731	778.8400	0.7788	(10.801)	0	0	0
2021/12/07	2044	05/05/2022			Bond Future	11.0329	83.6788	10.9670	84.1363	(0.597)	0.0000	0.0000	5,735
2021/12/07	2044	05/05/2022	11.93	Call	Bond Future	6,685.7100	6.6857	7,049.8100	7.0498	5.446	0	0	0
2021/12/07	2044	05/05/2022	11.93	Put	Bond Future	862.7300	0.8627	769.3900	0.7694	(10.819)	0	0	0
2021/12/07	2044	04/08/2022	11.08	Call	Bond Future	2,760.0500	2.7600	2,975.2100	2.9752	7.796	0	0	0
2021/12/07	2044	04/08/2022	11.08	Put	Bond Future	3,709.1900	3.7092	3,466.3100	3.4663	(6.548)	0	0	0
2021/12/07	2044	04/08/2022	11.09	Call	Bond Future	2,792.9300	2.7929	3,009.6500	3.0096	7.760	0	0	0
2021/12/07	2044	04/08/2022	11.09	Put	Bond Future	3,673.6500	3.6737	3,432.3300	3.4323	(6.569)	0	0	0
2021/12/07	2044	04/08/2022			Bond Future	11.2200	80.2818	11.1521	80.7398	(0.605)	0.0000	0.0000	0
2021/12/07	2044	04/08/2022	11.10	Call	Bond Future	2,826.0100	2.8260	3,044.2800	3.0443	7.724	0	0	0
2021/12/07	2044	04/08/2022	11.10	Put	Bond Future	3,638.4100	3.6384	3,398.6400	3.3986	(6.590)	0	0	0
2021/12/07	2044	03/11/2022	11.40	Put	Bond Future	3,759.2800	3.7593	3,538.4300	3.5384	(5.875)	0	0	0
2021/12/07	2044	03/11/2022	11.41	Call	Bond Future	3,819.5900	3.8196	4,061.6800	4.0617	6.338	0	0	0
2021/12/07	2044	03/11/2022	11.41	Put	Bond Future	3,728.3400	3.7283	3,508.7500	3.5088	(5.890)	0	0	0
2021/12/07	2044	03/11/2022			Bond Future	11.3960	81.3369	11.3258	81.7986	(0.616)	0.0000	0.0000	0
2021/12/07	2044	03/11/2022	11.39	Call	Bond Future	3,751.2100	3.7512	3,990.7700	3.9908	6.386	0	0	0
2021/12/07	2044	03/11/2022	11.39	Put	Bond Future	3,790.7500	3.7907	3,568.6300	3.5686	(5.860)	0	0	0
2021/12/07	2044	03/11/2022	11.40	Call	Bond Future	3,785.1800	3.7852	4,026.0100	4.0260	6.362	0	0	0
2021/12/07	2046	03/02/2022			Bond Future	111.1520	111.1520	112.4739	112.4739	1.189	0.0000	0.0000	15,506
2021/12/07	2046	05/05/2022			Bond Future	110.6219	110.6219	111.9551	111.9551	1.205	0.0000	0.0000	171
2021/12/07	2046	04/08/2022			Bond Future	112.0120	112.0120	113.3552	113.3552	1.199	0.0000	0.0000	0
2021/12/07	2046	03/11/2022			Bond Future	111.5193	111.5193	112.8762	112.8762	1.217	0.0000	0.0000	0
2021/12/07	2050	03/02/2022			Bond Future	112.8975	112.8975	113.0145	113.0145	0.104	0.0000	0.0000	9,230
2021/12/07	2050	05/05/2022			Bond Future	114.2699	114.2699	114.3835	114.3835	0.099	0.0000	0.0000	379
2021/12/07	2050	04/08/2022			Bond Future	113.6932	113.6932	113.8010	113.8010	0.095	0.0000	0.0000	0
2021/12/07	2050	03/11/2022			Bond Future	115.1431	115.1431	115.2495	115.2495	0.092	0.0000	0.0000	0
2021/12/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	AL37	03/02/2022			Index Future	807.3860	807.3860	807.7900	807.7900	0.050	0.0000	0.0000	0
2021/12/07	AL37	05/05/2022			Index Future	816.9950	816.9950	817.3700	817.3700	0.046	0.0000	0.0000	0
2021/12/07	AL37	04/08/2022			Index Future	826.9530	826.9530	827.2850	827.2850	0.040	0.0000	0.0000	0
2021/12/07	AL37	03/11/2022			Index Future	837.4070	837.4070	837.7220	837.7220	0.038	0.0000	0.0000	0
2021/12/07	AL7T	03/02/2022			Index Future	920.0840	920.0840	921.5820	921.5820	0.163	0.0000	0.0000	0
2021/12/07	AL7T	05/05/2022			Index Future	931.0340	931.0340	932.5120	932.5120	0.159	0.0000	0.0000	0
2021/12/07	AL7T	04/08/2022			Index Future	942.3820	942.3820	943.8230	943.8230	0.153	0.0000	0.0000	0
2021/12/07	AL7T	03/11/2022			Index Future	954.2960	954.2960	955.7310	955.7310	0.150	0.0000	0.0000	0
2021/12/07	ALBI	03/02/2022			Index Future	817.8250	817.8250	819.9420	819.9420	0.259	0.0000	0.0000	193
2021/12/07	ALBI	05/05/2022			Index Future	827.5580	827.5580	829.6660	829.6660	0.255	0.0000	0.0000	29
2021/12/07	ALBI	04/08/2022			Index Future	837.6450	837.6450	839.7300	839.7300	0.249	0.0000	0.0000	0
2021/12/07	ALBI	03/11/2022			Index Future	848.2350	848.2350	850.3240	850.3240	0.246	0.0000	0.0000	0
2021/12/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/07	ES33	03/02/2022			Bond Future	11.5355	77.5535	11.4861	77.8087	(0.429)	0.0000	0.0000	263
2021/12/07	ES33	05/05/2022			Bond Future	11.7760	74.7186	11.7251	74.9737	(0.432)	0.0000	0.0000	87
2021/12/07	ES33	04/08/2022			Bond Future	12.0267	75.6098	11.9745	75.8636	(0.434)	0.0000	0.0000	0
2021/12/07	ES33	03/11/2022			Bond Future	12.2814	72.8450	12.2272	73.1001	(0.441)	0.0000	0.0000	0
2021/12/07	ES42	03/02/2022			Bond Future	11.9233	76.4985	11.8639	76.8523	(0.498)	0.0000	0.0000	3,579
2021/12/07	ES42	05/05/2022			Bond Future	12.1467	73.1699	12.0852	73.5247	(0.506)	0.0000	0.0000	1,190
2021/12/07	ES42	04/08/2022			Bond Future	12.3730	74.0414	12.3096	74.3963	(0.512)	0.0000	0.0000	0
2021/12/07	ES42	03/11/2022			Bond Future	12.6034	70.7772	12.5376	71.1347	(0.522)	0.0000	0.0000	0
2021/12/07	GOVI	03/02/2022	792.76	Call	GOVI	144,790.0000	14.4790	165,050.0000	16.5050	13.993	0	0	0
2021/12/07	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/07	GOVI	03/02/2022			GOVI	807.2390	807.2390	809.2650	809.2650	0.251	0.0000	0.0000	983
2021/12/07	GOVI	03/02/2022	792.74	Call	GOVI	144,990.0000	14.4990	165,250.0000	16.5250	13.973	0	0	0
2021/12/07	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/07	GOVI	03/02/2022	792.75	Call	GOVI	144,890.0000	14.4890	165,150.0000	16.5150	13.983	0	0	0
2021/12/07	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/07	GOVI	05/05/2022	788.25	Call	GOVI	285,960.0000	28.5960	306,130.0000	30.6130	7.053	0	0	0
2021/12/07	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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
2021/12/07	GOVI	05/05/2022			GOVI	816.8460	816.8460	818.8630	818.8630	0.247	0.0000	0.0000	0
2021/12/07	GOVI	05/05/2022	788.23	Call	GOVI	286,160.0000	28.6160	306,330.0000	30.6330	7.049	0	0	0
2021/12/07	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/07	GOVI	05/05/2022	788.24	Call	GOVI	286,060.0000	28.6060	306,230.0000	30.6230	7.051	0	0	0
2021/12/07	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/07	GOVI	04/08/2022	819.28	Call	GOVI	75,220.0000	7.5220	95,160.0000	9.5160	26.509	0	0	0
2021/12/07	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/07	GOVI	04/08/2022			GOVI	826.8020	826.8020	828.7960	828.7960	0.241	0.0000	0.0000	0
2021/12/07	GOVI	04/08/2022	819.26	Call	GOVI	75,420.0000	7.5420	95,360.0000	9.5360	26.439	0	0	0
2021/12/07	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/07	GOVI	04/08/2022	819.27	Call	GOVI	75,320.0000	7.5320	95,260.0000	9.5260	26.474	0	0	0
2021/12/07	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/07	GOVI	03/11/2022	820.41	Call	GOVI	168,450.0000	16.8450	188,420.0000	18.8420	11.855	0	0	0
2021/12/07	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/07	GOVI	03/11/2022	820.42	Call	GOVI	168,350.0000	16.8350	188,320.0000	18.8320	11.862	0	0	0
2021/12/07	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/07	GOVI	03/11/2022			GOVI	837.2550	837.2550	839.2520	839.2520	0.239	0.0000	0.0000	0
2021/12/07	GOVI	03/11/2022	820.43	Call	GOVI	168,250.0000	16.8250	188,220.0000	18.8220	11.869	0	0	0
2021/12/07	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/12/07	IGOV	03/02/2022			Index Future	300.2020	300.2020	301.1770	301.1770	0.325	0.0000	0.0000	483
2021/12/07	IGOV	05/05/2022			Index Future	303.8480	303.8480	304.8230	304.8230	0.321	0.0000	0.0000	16
2021/12/07	IGOV	04/08/2022			Index Future	307.6240	307.6240	308.5930	308.5930	0.315	0.0000	0.0000	0
2021/12/07	IGOV	03/11/2022			Index Future	311.5850	311.5850	312.5590	312.5590	0.313	0.0000	0.0000	0
2021/12/07	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/12/07	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/12/07	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/12/07	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/12/07	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/12/07	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/12/07	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/12/07	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/12/07	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/12/07	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/12/07	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/12/07	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/12/07	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/12/07	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/12/07	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/12/07	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/12/07	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/12/07	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/12/07	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/12/07	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/12/07	JBAF	15/12/2021			Jibar Tradeable Future	3.8850	96.1150	3.8750	96.1250	(0.257)	0.0000	0.0000	0
2021/12/07	JBAF	19/01/2022			Jibar Tradeable Future	3.9450	96.0550	3.9350	96.0650	(0.253)	0.0000	0.0000	0
2021/12/07	JBAF	16/02/2022			Jibar Tradeable Future	4.2000	95.8000	4.1900	95.8100	(0.238)	0.0000	0.0000	0
2021/12/07	JBAF	16/03/2022			Jibar Tradeable Future	4.2650	95.7350	4.2550	95.7450	(0.234)	0.0000	0.0000	0
2021/12/07	JBAF	20/04/2022			Jibar Tradeable Future	4.5900	95.4100	4.5800	95.4200	(0.218)	0.0000	0.0000	0
2021/12/07	JBAF	18/05/2022			Jibar Tradeable Future	4.6500	95.3500	4.6400	95.3600	(0.215)	0.0000	0.0000	0
2021/12/07	JBAF	15/06/2022			Jibar Tradeable Future	4.9300	95.0700	4.9200	95.0800	(0.203)	0.0000	0.0000	72
2021/12/07	JBAF	21/09/2022			Jibar Tradeable Future	5.3150	94.6850	5.3050	94.6950	(0.188)	0.0000	0.0000	0
2021/12/07	JBAF	21/12/2022			Jibar Tradeable Future	5.8300	94.1700	5.7500	94.2500	(1.372)	0.0000	0.0000	68
2021/12/07	JBAF	15/03/2023			Jibar Tradeable Future	6.1000	93.9000	6.0100	93.9900	(1.475)	0.0000	0.0000	0
2021/12/07	JBAF	21/06/2023			Jibar Tradeable Future	6.4050	93.5950	6.3250	93.6750	(1.249)	0.0000	0.0000	0
2021/12/07	JBAF	20/09/2023			Jibar Tradeable Future	6.5950	93.4050	6.5050	93.4950	(1.365)	0.0000	0.0000	75
2021/12/07	R023	03/02/2022	5.08	Call	Bond Future	262.5800	0.2626	259.9800	0.2600	(0.990)	0	0	0
2021/12/07	R023	03/02/2022	5.08	Put	Bond Future	168.5200	0.1685	167.3600	0.1674	(0.688)	0	0	0
2021/12/07	R023	03/02/2022			Bond Future	4.9893	106.2460	4.9907	106.2446	0.028	0.0000	0.0000	16,327
2021/12/07	R023	03/02/2022	5.06	Call	Bond Future	249.7600	0.2498	247.1800	0.2472	(1.033)	0	0	0
2021/12/07	R023	03/02/2022	5.06	Put	Bond Future	176.4300	0.1764	175.2900	0.1753	(0.646)	0	0	0
2021/12/07	R023	03/02/2022	5.07	Call	Bond Future	256.0400	0.2560	253.4500	0.2534	(1.012)	0	0	0
2021/12/07	R023	03/02/2022	5.07	Put	Bond Future	172.3500	0.1723	171.2000	0.1712	(0.667)	0	0	0
2021/12/07	R023	05/05/2022	6.31	Call	Bond Future	1,046.7100	1.0467	1,040.9300	1.0409	(0.552)	0	0	0
2021/12/07	R023	05/05/2022	6.31	Put	Bond Future	42.6700	0.0427	42.8000	0.0428	0.305	0	0	0
2021/12/07	R023	05/05/2022			Bond Future	5.0400	103.6010	5.0474	103.5951	0.147	0.0000	0.0000	835
2021/12/07	R023	05/05/2022	6.29	Call	Bond Future	1,032.2600	1.0323	1,026.4900	1.0265	(0.559)	0	0	0
2021/12/07	R023	05/05/2022	6.29	Put	Bond Future	43.9100	0.0439	44.0500	0.0441	0.319	0	0	0
2021/12/07	R023	05/05/2022	6.30	Call	Bond Future	1,039.4800	1.0395	1,033.7100	1.0337	(0.555)	0	0	0
2021/12/07	R023	05/05/2022	6.30	Put	Bond Future	43.2800	0.0433	43.4200	0.0434	0.323	0	0	0
2021/12/07	R023	04/08/2022	6.05	Call	Bond Future	627.7200	0.6277	617.7300	0.6177	(1.591)	0	0	0
2021/12/07	R023	04/08/2022	6.05	Put	Bond Future	89.0900	0.0891	91.3900	0.0914	2.582	0	0	0
2021/12/07	R023	04/08/2022			Bond Future	5.0770	104.8494	5.0990	104.8371	0.435	0.0000	0.0000	0
2021/12/07	R023	04/08/2022	6.03	Call	Bond Future	618.6700	0.6187	608.7300	0.6087	(1.607)	0	0	0
2021/12/07	R023	04/08/2022	6.03	Put	Bond Future	91.0500	0.0911	93.4000	0.0934	2.581	0	0	0
2021/12/07	R023	04/08/2022	6.04	Call	Bond Future	623.1800	0.6232	613.2200	0.6132	(1.598)	0	0	0
2021/12/07	R023	04/08/2022	6.04	Put	Bond Future	90.0600	0.0901	92.3900	0.0924	2.587	0	0	0
2021/12/07	R023	03/11/2022	6.25	Call	Bond Future	530.2800	0.5303	519.7800	0.5198	(1.980)	0	0	0
2021/12/07	R023	03/11/2022	6.25	Put	Bond Future	170.4300	0.1704	174.9100	0.1749	2.629	0	0	0
2021/12/07	R023	03/11/2022	6.26	Call	Bond Future	532.6900	0.5327	522.1700	0.5222	(1.975)	0	0	0
2021/12/07	R023	03/11/2022	6.26	Put	Bond Future	169.7800	0.1698	174.2400	0.1742	2.627	0	0	0
2021/12/07	R023	03/11/2022			Bond Future	5.0815	102.2802	5.1299	102.2652	0.954	0.0000	0.0000	0
2021/12/07	R023	03/11/2022	6.27	Call	Bond Future	535.1100	0.5351	524.5800	0.5246	(1.968)	0	0	0
2021/12/07	R023	03/11/2022	6.27	Put	Bond Future	169.1300	0.1691	173.5800	0.1736	2.631	0	0	0
2021/12/07	R035	03/02/2022	9.92	Call	Bond Future	187.8700	0.1879	219.1300	0.2191	16.639	0	0	200
2021/12/07	R035	03/02/2022	9.92	Put	Bond Future	4,677.8800	4.6779	4,396.2000	4.3962	(6.022)	0	0	0
2021/12/07	R035	03/02/2022	11.73	Call	Bond Future	6,908.3400	6.9083	7,200.9400	7.2009	4.235	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/07	R035	03/02/2022	11.73	Put	Bond Future	110.7600	0.1108	90.4200	0.0904	(18.364)	0	0	280
2021/12/07	R035	03/02/2022	11.28	Call	Bond Future	4,514.9200	4.5149	4,776.3200	4.7763	5.790	0	0	0
2021/12/07	R035	03/02/2022	11.28	Put	Bond Future	329.6800	0.3297	278.1400	0.2781	(15.633)	0	0	200
2021/12/07	R035	03/02/2022	11.33	Put	Bond Future	292.2400	0.2922	245.5900	0.2456	(15.963)	0	0	500
2021/12/07	R035	03/02/2022	11.39	Call	Bond Future	5,087.6400	5.0876	5,359.2600	5.3593	5.339	0	0	0
2021/12/07	R035	03/02/2022	11.39	Put	Bond Future	252.6600	0.2527	211.3400	0.2113	(16.354)	0	0	683
2021/12/07	R035	03/02/2022	11.22	Call	Bond Future	4,209.6600	4.2097	4,464.5300	4.4645	6.054	0	0	0
2021/12/07	R035	03/02/2022	11.22	Put	Bond Future	381.9300	0.3819	323.8600	0.3239	(15.204)	0	0	0
2021/12/07	R035	03/02/2022	11.23	Call	Bond Future	4,259.9500	4.2600	4,515.9800	4.5160	6.010	0	0	0
2021/12/07	R035	03/02/2022	11.23	Put	Bond Future	372.4800	0.3725	315.5700	0.3156	(15.279)	0	0	0
2021/12/07	R035	03/02/2022	11.03	Call	Bond Future	3,287.4700	3.2875	3,517.0200	3.5170	6.983	0	0	0
2021/12/07	R035	03/02/2022	11.05	Put	Bond Future	578.5100	0.5785	498.0900	0.4981	(13.901)	0	0	1,600
2021/12/07	R035	03/02/2022	11.11	Call	Bond Future	3,667.4200	3.6674	3,908.4200	3.9084	6.571	0	0	0
2021/12/07	R035	03/02/2022	10.35	Call	Bond Future	821.2500	0.8213	920.7000	0.9207	12.110	0	0	1,600
2021/12/07	R035	03/02/2022	10.35	Put	Bond Future	2,434.5200	2.4345	2,221.0300	2.2210	(8.769)	0	0	0
2021/12/07	R035	03/02/2022	10.61	Call	Bond Future	1,570.2200	1.5702	1,723.4000	1.7234	9.755	0	0	0
2021/12/07	R035	03/02/2022	10.61	Put	Bond Future	1,505.7000	1.5057	1,345.9400	1.3459	(10.610)	0	0	200
2021/12/07	R035	03/02/2022	10.65	Call	Bond Future	1,710.7500	1.7107	1,872.0700	1.8721	9.430	0	0	0
2021/12/07	R035	03/02/2022	10.24	Put	Bond Future	2,927.7500	2.9277	2,693.0300	2.6930	(8.017)	0	0	0
2021/12/07	R035	03/02/2022	10.26	Call	Bond Future	629.0900	0.6291	711.0300	0.7110	13.025	0	0	200
2021/12/07	R035	03/02/2022	10.26	Put	Bond Future	2,833.8100	2.8338	2,602.8100	2.6028	(8.152)	0	0	0
2021/12/07	R035	03/02/2022	10.34	Call	Bond Future	798.2600	0.7983	895.7100	0.8957	12.208	0	0	0
2021/12/07	R035	03/02/2022	10.34	Put	Bond Future	2,476.9700	2.4770	2,261.4800	2.2615	(8.700)	0	0	500
2021/12/07	R035	03/02/2022			Bond Future	10.5999	91.8885	10.5509	92.2014	(0.462)	0.0000	0.0000	105,266
2021/12/07	R035	03/02/2022	9.70	Call	Bond Future	80.9300	0.0809	95.6300	0.0956	18.164	0	0	683
2021/12/07	R035	03/02/2022	9.70	Put	Bond Future	6,093.7100	6.0937	5,795.4700	5.7955	(4.894)	0	0	0
2021/12/07	R035	03/02/2022	10.10	Call	Bond Future	366.4500	0.3665	420.7400	0.4207	14.815	0	0	280
2021/12/07	R035	03/02/2022	10.10	Put	Bond Future	3,636.4600	3.6365	3,377.8100	3.3778	(7.113)	0	0	0
2021/12/07	R035	03/02/2022	11.88	Call	Bond Future	7,719.0500	7.7190	8,017.2300	8.0172	3.863	0	0	0
2021/12/07	R035	03/02/2022	11.88	Put	Bond Future	77.0700	0.0771	62.3100	0.0623	(19.151)	0	0	1,800
2021/12/07	R035	03/02/2022	11.33	Call	Bond Future	4,773.7300	4.7737	5,040.0200	5.0400	5.578	0	0	0
2021/12/07	R035	03/02/2022	11.24	Call	Bond Future	4,310.3900	4.3104	4,567.5500	4.5675	5.966	0	0	0
2021/12/07	R035	03/02/2022	11.24	Put	Bond Future	363.2500	0.3633	307.4700	0.3075	(15.356)	0	0	0
2021/12/07	R035	03/02/2022	11.03	Put	Bond Future	606.5500	0.6066	523.1600	0.5232	(13.748)	0	0	280
2021/12/07	R035	03/02/2022	11.05	Call	Bond Future	3,381.2100	3.3812	3,613.7300	3.6137	6.877	0	0	0
2021/12/07	R035	03/02/2022	11.11	Put	Bond Future	500.9000	0.5009	428.9600	0.4290	(14.362)	0	0	200
2021/12/07	R035	03/02/2022	10.65	Put	Bond Future	1,392.1100	1.3921	1,240.4900	1.2405	(10.891)	0	0	683
2021/12/07	R035	03/02/2022	10.24	Call	Bond Future	590.8500	0.5909	669.0700	0.6691	13.239	0	0	500
2021/12/07	R035	05/05/2022	11.63	Call	Bond Future	5,830.6900	5.8307	6,070.9100	6.0709	4.120	0	0	0
2021/12/07	R035	05/05/2022	11.63	Put	Bond Future	888.8900	0.8889	816.2800	0.8163	(8.169)	0	0	0
2021/12/07	R035	05/05/2022	11.64	Call	Bond Future	5,876.9400	5.8769	6,117.8900	6.1179	4.100	0	0	0
2021/12/07	R035	05/05/2022	11.64	Put	Bond Future	878.2100	0.8782	806.3300	0.8063	(8.185)	0	0	0
2021/12/07	R035	05/05/2022	10.72	Call	Bond Future	2,239.3400	2.2393	2,385.2000	2.3852	6.514	0	0	1,200
2021/12/07	R035	05/05/2022	10.72	Put	Bond Future	2,726.9700	2.7270	2,560.0000	2.5600	(6.123)	0	0	0
2021/12/07	R035	05/05/2022			Bond Future	10.7984	88.5048	10.7480	88.8176	(0.466)	0.0000	0.0000	8,926
2021/12/07	R035	05/05/2022	11.65	Call	Bond Future	5,923.1000	5.9231	6,164.7800	6.1648	4.080	0	0	0
2021/12/07	R035	05/05/2022	11.65	Put	Bond Future	867.5000	0.8675	796.3500	0.7964	(8.202)	0	0	0
2021/12/07	R035	05/05/2022	12.64	Call	Bond Future	10,676.9700	10.6770	10,964.4100	10.9644	2.692	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/07	R035	05/05/2022	12.64	Put	Bond Future	264.5800	0.2646	239.1900	0.2392	(9.596)	0	0	1,200
2021/12/07	R035	05/05/2022	10.82	Call	Bond Future	2,560.1600	2.5602	2,718.4400	2.7184	6.182	0	0	0
2021/12/07	R035	05/05/2022	10.82	Put	Bond Future	2,426.2600	2.4263	2,271.7100	2.2717	(6.370)	0	0	1,200
2021/12/07	R035	04/08/2022	11.13	Put	Bond Future	2,669.2400	2.6692	2,527.1100	2.5271	(5.325)	0	0	100
2021/12/07	R035	04/08/2022	10.72	Call	Bond Future	2,152.7400	2.1527	2,280.8300	2.2808	5.950	0	0	0
2021/12/07	R035	04/08/2022	10.72	Put	Bond Future	3,903.5800	3.9036	3,720.2000	3.7202	(4.698)	0	0	0
2021/12/07	R035	04/08/2022	10.73	Call	Bond Future	2,180.4500	2.1804	2,309.5800	2.3096	5.922	0	0	0
2021/12/07	R035	04/08/2022	10.73	Put	Bond Future	3,869.3500	3.8694	3,687.0100	3.6870	(4.712)	0	0	0
2021/12/07	R035	04/08/2022	9.84	Call	Bond Future	555.3600	0.5554	602.8900	0.6029	8.558	0	0	100
2021/12/07	R035	04/08/2022	9.84	Put	Bond Future	8,009.9400	8.0099	7,746.0000	7.7460	(3.295)	0	0	0
2021/12/07	R035	04/08/2022	10.53	Put	Bond Future	4,601.9200	4.6019	4,398.7600	4.3988	(4.415)	0	0	0
2021/12/07	R035	04/08/2022	10.64	Call	Bond Future	1,938.0400	1.9380	2,057.8100	2.0578	6.180	0	0	0
2021/12/07	R035	04/08/2022	10.64	Put	Bond Future	4,186.6300	4.1866	3,994.9300	3.9949	(4.579)	0	0	100
2021/12/07	R035	04/08/2022	9.53	Call	Bond Future	314.5000	0.3145	344.1200	0.3441	9.418	0	0	400
2021/12/07	R035	04/08/2022	9.53	Put	Bond Future	9,903.3800	9.9034	9,621.5300	9.6215	(2.846)	0	0	0
2021/12/07	R035	04/08/2022			Bond Future	11.0066	89.5436	10.9550	89.8551	(0.469)	0.0000	0.0000	0
2021/12/07	R035	04/08/2022	11.13	Call	Bond Future	3,407.3400	3.4073	3,576.6800	3.5767	4.970	0	0	0
2021/12/07	R035	04/08/2022	12.18	Call	Bond Future	7,633.4200	7.6334	7,880.8800	7.8809	3.242	0	0	0
2021/12/07	R035	04/08/2022	12.18	Put	Bond Future	967.5200	0.9675	903.5100	0.9035	(6.616)	0	0	400
2021/12/07	R035	04/08/2022	10.74	Call	Bond Future	2,208.3400	2.2083	2,338.5100	2.3385	5.894	0	0	0
2021/12/07	R035	04/08/2022	10.74	Put	Bond Future	3,835.3700	3.8354	3,654.0700	3.6541	(4.727)	0	0	0
2021/12/07	R035	04/08/2022	10.53	Call	Bond Future	1,662.3200	1.6623	1,770.6300	1.7706	6.516	0	0	400
2021/12/07	R035	03/11/2022	11.15	Call	Bond Future	3,310.8800	3.3109	3,465.2000	3.4652	4.661	0	0	0
2021/12/07	R035	03/11/2022	11.15	Put	Bond Future	3,697.6100	3.6976	3,538.8800	3.5389	(4.293)	0	0	0
2021/12/07	R035	03/11/2022			Bond Future	11.2159	86.2391	11.1625	86.5522	(0.476)	0.0000	0.0000	0
2021/12/07	R035	03/11/2022	11.14	Call	Bond Future	3,281.0900	3.2811	3,434.5700	3.4346	4.678	0	0	0
2021/12/07	R035	03/11/2022	11.14	Put	Bond Future	3,726.7500	3.7268	3,567.1800	3.5672	(4.282)	0	0	0
2021/12/07	R035	03/11/2022	11.13	Call	Bond Future	3,251.4400	3.2514	3,404.0700	3.4041	4.694	0	0	0
2021/12/07	R035	03/11/2022	11.13	Put	Bond Future	3,756.0800	3.7561	3,595.6600	3.5957	(4.271)	0	0	0
2021/12/07	R186	03/02/2022	7.30	Call	Bond Future	120.4000	0.1204	122.7300	0.1227	1.935	0	0	0
2021/12/07	R186	03/02/2022	7.30	Put	Bond Future	3,249.4200	3.2494	3,193.8900	3.1939	(1.709)	0	0	0
2021/12/07	R186	03/02/2022			Bond Future	8.0315	111.1755	8.0177	111.2333	(0.171)	0.0000	0.0000	58,468
2021/12/07	R186	03/02/2022	7.28	Call	Bond Future	111.6800	0.1117	113.8000	0.1138	1.898	0	0	0
2021/12/07	R186	03/02/2022	7.28	Put	Bond Future	3,327.8100	3.3278	3,272.0700	3.2721	(1.675)	0	0	0
2021/12/07	R186	03/02/2022	7.29	Call	Bond Future	116.0100	0.1160	118.2400	0.1182	1.922	0	0	0
2021/12/07	R186	03/02/2022	7.29	Put	Bond Future	3,288.5800	3.2886	3,232.9500	3.2330	(1.692)	0	0	0
2021/12/07	R186	05/05/2022	9.18	Call	Bond Future	4,073.9000	4.0739	4,113.5000	4.1135	0.972	0	0	0
2021/12/07	R186	05/05/2022	9.18	Put	Bond Future	468.6300	0.4686	454.4500	0.4545	(3.026)	0	0	454
2021/12/07	R186	05/05/2022	8.32	Call	Bond Future	1,735.7800	1.7358	1,759.2800	1.7593	1.354	0	0	0
2021/12/07	R186	05/05/2022	8.32	Put	Bond Future	1,471.2300	1.4712	1,440.9500	1.4409	(2.058)	0	0	0
2021/12/07	R186	05/05/2022	8.14	Call	Bond Future	1,366.2800	1.3663	1,386.0000	1.3860	1.443	0	0	454
2021/12/07	R186	05/05/2022	8.14	Put	Bond Future	1,817.7300	1.8177	1,783.6700	1.7837	(1.874)	0	0	0
2021/12/07	R186	05/05/2022	7.28	Call	Bond Future	287.8400	0.2878	293.1300	0.2931	1.838	0	0	435
2021/12/07	R186	05/05/2022	7.28	Put	Bond Future	4,243.0700	4.2431	4,194.5800	4.1946	(1.143)	0	0	0
2021/12/07	R186	05/05/2022	7.48	Call	Bond Future	415.6700	0.4157	423.2700	0.4233	1.828	0	0	3,600
2021/12/07	R186	05/05/2022	7.48	Put	Bond Future	3,543.6600	3.5437	3,497.4800	3.4975	(1.303)	0	0	0
2021/12/07	R186	05/05/2022			Bond Future	8.2533	112.4997	8.2398	112.5534	(0.164)	0.0000	0.0000	4,514

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/07	R186	05/05/2022	8.64	Call	Bond Future	2,499.6000	2.4996	2,529.7800	2.5298	1.207	0	0	0
2021/12/07	R186	05/05/2022	8.64	Put	Bond Future	976.6300	0.9766	953.0300	0.9530	(2.416)	0	0	4,035
2021/12/07	R186	05/05/2022	8.94	Call	Bond Future	3,336.5100	3.3365	3,372.3300	3.3723	1.074	0	0	0
2021/12/07	R186	05/05/2022	8.94	Put	Bond Future	650.3800	0.6504	632.4200	0.6324	(2.761)	0	0	454
2021/12/07	R186	05/05/2022	8.31	Call	Bond Future	1,714.1400	1.7141	1,737.4300	1.7374	1.359	0	0	0
2021/12/07	R186	05/05/2022	8.31	Put	Bond Future	1,489.2100	1.4892	1,458.7200	1.4587	(2.047)	0	0	0
2021/12/07	R186	05/05/2022	8.35	Call	Bond Future	1,801.5600	1.8016	1,825.7000	1.8257	1.340	0	0	454
2021/12/07	R186	05/05/2022	8.35	Put	Bond Future	1,418.2500	1.4182	1,388.6100	1.3886	(2.090)	0	0	0
2021/12/07	R186	05/05/2022	7.88	Call	Bond Future	911.6700	0.9117	926.1400	0.9261	1.587	0	0	435
2021/12/07	R186	05/05/2022	7.88	Put	Bond Future	2,407.8400	2.4078	2,368.5300	2.3685	(1.633)	0	0	0
2021/12/07	R186	05/05/2022	8.30	Call	Bond Future	1,692.6400	1.6926	1,715.7200	1.7157	1.364	0	0	0
2021/12/07	R186	05/05/2022	8.30	Put	Bond Future	1,507.3500	1.5074	1,476.6500	1.4766	(2.037)	0	0	0
2021/12/07	R186	05/05/2022	6.73	Call	Bond Future	94.2400	0.0942	95.8900	0.0959	1.751	0	0	3,600
2021/12/07	R186	05/05/2022	6.73	Put	Bond Future	6,364.1400	6.3641	6,312.0100	6.3120	(0.819)	0	0	0
2021/12/07	R186	04/08/2022	8.15	Call	Bond Future	1,298.7900	1.2988	1,314.2500	1.3143	1.190	0	0	0
2021/12/07	R186	04/08/2022	8.15	Put	Bond Future	2,598.3600	2.5984	2,565.9400	2.5659	(1.248)	0	0	0
2021/12/07	R186	04/08/2022	9.78	Call	Bond Future	5,270.6400	5.2706	5,306.5500	5.3065	0.681	0	0	0
2021/12/07	R186	04/08/2022	9.78	Put	Bond Future	582.5500	0.5826	570.5800	0.5706	(2.055)	0	0	3,600
2021/12/07	R186	04/08/2022	7.96	Call	Bond Future	988.9200	0.9889	1,001.6800	1.0017	1.290	0	0	3,600
2021/12/07	R186	04/08/2022			Bond Future	8.4941	108.5520	8.4813	108.5999	(0.150)	0.0000	0.0000	0
2021/12/07	R186	04/08/2022	8.14	Call	Bond Future	1,281.2100	1.2812	1,296.5300	1.2965	1.196	0	0	0
2021/12/07	R186	04/08/2022	8.14	Put	Bond Future	2,618.8500	2.6188	2,586.2900	2.5863	(1.243)	0	0	0
2021/12/07	R186	04/08/2022	6.96	Call	Bond Future	187.4100	0.1874	190.4300	0.1904	1.611	0	0	3,600
2021/12/07	R186	04/08/2022	6.96	Put	Bond Future	6,136.2000	6.1362	6,091.3400	6.0913	(0.731)	0	0	0
2021/12/07	R186	04/08/2022	7.96	Put	Bond Future	3,014.6000	3.0146	2,979.4800	2.9795	(1.165)	0	0	0
2021/12/07	R186	04/08/2022	8.13	Call	Bond Future	1,264.0900	1.2641	1,279.2700	1.2793	1.201	0	0	0
2021/12/07	R186	04/08/2022	8.13	Put	Bond Future	2,639.8100	2.6398	2,607.1100	2.6071	(1.239)	0	0	0
2021/12/07	R186	03/11/2022	8.53	Call	Bond Future	1,902.8400	1.9028	1,920.3800	1.9204	0.922	0	0	0
2021/12/07	R186	03/11/2022	8.53	Put	Bond Future	2,658.2500	2.6582	2,630.1800	2.6302	(1.056)	0	0	0
2021/12/07	R186	03/11/2022	8.54	Call	Bond Future	1,920.0800	1.9201	1,937.7300	1.9377	0.919	0	0	0
2021/12/07	R186	03/11/2022	8.54	Put	Bond Future	2,639.9400	2.6399	2,611.9800	2.6120	(1.059)	0	0	0
2021/12/07	R186	03/11/2022			Bond Future	8.7434	109.9625	8.7305	110.0081	(0.148)	0.0000	0.0000	0
2021/12/07	R186	03/11/2022	8.55	Call	Bond Future	1,937.8100	1.9378	1,955.5800	1.9556	0.917	0	0	0
2021/12/07	R186	03/11/2022	8.55	Put	Bond Future	2,622.1400	2.6221	2,594.3000	2.5943	(1.062)	0	0	0
2021/12/07	R197	03/02/2022			Bond Future	321.6384	321.6384	321.9548	321.9548	0.098	0.0000	0.0000	1,079
2021/12/07	R197	05/05/2022			Bond Future	325.5477	325.5477	325.8543	325.8543	0.094	0.0000	0.0000	237
2021/12/07	R197	04/08/2022			Bond Future	321.2804	321.2804	321.5704	321.5704	0.090	0.0000	0.0000	0
2021/12/07	R197	03/11/2022			Bond Future	325.3783	325.3783	325.6636	325.6636	0.088	0.0000	0.0000	0
2021/12/07	R202	03/02/2022			Bond Future	238.3908	238.3908	239.7979	239.7979	0.590	0.0000	0.0000	7,744
2021/12/07	R202	05/05/2022			Bond Future	241.2885	241.2885	242.7025	242.7025	0.586	0.0000	0.0000	413
2021/12/07	R202	04/08/2022			Bond Future	239.8808	239.8808	241.2976	241.2976	0.591	0.0000	0.0000	0
2021/12/07	R202	03/11/2022			Bond Future	242.9398	242.9398	244.3685	244.3685	0.588	0.0000	0.0000	0
2021/12/07	R209	03/02/2022	11.02	Call	Bond Future	3,082.5100	3.0825	3,287.7000	3.2877	6.657	0	0	0
2021/12/07	R209	03/02/2022	11.02	Put	Bond Future	479.0200	0.4790	412.4700	0.4125	(13.893)	0	0	0
2021/12/07	R209	03/02/2022	11.03	Call	Bond Future	3,124.6200	3.1246	3,330.9900	3.3310	6.605	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/07	R209	03/02/2022	11.03	Put	Bond Future	468.2500	0.4683	402.8800	0.4029	(13.960)	0	0	0
2021/12/07	R209	03/02/2022			Bond Future	10.5413	71.0479	10.4929	71.3197	(0.460)	0.0000	0.0000	20,166
2021/12/07	R209	03/02/2022	11.04	Call	Bond Future	3,166.8200	3.1668	3,374.3600	3.3744	6.554	0	0	0
2021/12/07	R209	03/02/2022	11.04	Put	Bond Future	457.6200	0.4576	393.4200	0.3934	(14.029)	0	0	0
2021/12/07	R209	05/05/2022	11.44	Call	Bond Future	4,617.3400	4.6173	4,820.9100	4.8209	4.409	0	0	0
2021/12/07	R209	05/05/2022	11.44	Put	Bond Future	839.8200	0.8398	771.4300	0.7714	(8.143)	0	0	0
2021/12/07	R209	05/05/2022	9.75	Call	Bond Future	342.9000	0.3429	379.4700	0.3795	10.665	0	0	8,525
2021/12/07	R209	05/05/2022	9.75	Put	Bond Future	5,929.6600	5.9297	5,694.2700	5.6943	(3.970)	0	0	0
2021/12/07	R209	05/05/2022	10.75	Call	Bond Future	2,224.1500	2.2241	2,363.3800	2.3634	6.260	0	0	0
2021/12/07	R209	05/05/2022	10.75	Put	Bond Future	2,054.9300	2.0549	1,922.2000	1.9222	(6.459)	0	0	12,050
2021/12/07	R209	05/05/2022	11.43	Call	Bond Future	4,578.0600	4.5781	4,780.9000	4.7809	4.431	0	0	0
2021/12/07	R209	05/05/2022	11.43	Put	Bond Future	850.8600	0.8509	781.7400	0.7817	(8.124)	0	0	0
2021/12/07	R209	05/05/2022			Bond Future	10.7189	68.7530	10.6692	69.0250	(0.464)	0.0000	0.0000	5,396
2021/12/07	R209	05/05/2022	11.45	Call	Bond Future	4,656.7000	4.6567	4,860.9900	4.8610	4.387	0	0	0
2021/12/07	R209	05/05/2022	11.45	Put	Bond Future	828.9100	0.8289	761.2400	0.7612	(8.164)	0	0	0
2021/12/07	R209	05/05/2022	12.00	Call	Bond Future	6,924.3700	6.9244	7,158.5900	7.1586	3.383	0	0	0
2021/12/07	R209	05/05/2022	12.00	Put	Bond Future	416.3700	0.4164	378.6300	0.3786	(9.064)	0	0	12,050
2021/12/07	R209	04/08/2022	10.57	Put	Bond Future	3,517.4800	3.5175	3,353.3900	3.3534	(4.665)	0	0	0
2021/12/07	R209	04/08/2022	10.58	Call	Bond Future	1,744.5600	1.7446	1,852.6000	1.8526	6.193	0	0	0
2021/12/07	R209	04/08/2022	10.58	Put	Bond Future	3,485.9200	3.4859	3,322.7700	3.3228	(4.680)	0	0	0
2021/12/07	R209	04/08/2022			Bond Future	10.9014	69.5603	10.8506	69.8315	(0.466)	0.0000	0.0000	0
2021/12/07	R209	04/08/2022	10.57	Call	Bond Future	1,720.9200	1.7209	1,828.0200	1.8280	6.223	0	0	0
2021/12/07	R209	04/08/2022	10.59	Call	Bond Future	1,768.1400	1.7681	1,877.1200	1.8771	6.164	0	0	0
2021/12/07	R209	04/08/2022	10.59	Put	Bond Future	3,454.3700	3.4544	3,292.1600	3.2922	(4.696)	0	0	0
2021/12/07	R209	03/11/2022	11.03	Call	Bond Future	2,877.4600	2.8775	3,013.3900	3.0134	4.724	0	0	0
2021/12/07	R209	03/11/2022	11.03	Put	Bond Future	3,154.5500	3.1545	3,017.6700	3.0177	(4.339)	0	0	0
2021/12/07	R209	03/11/2022			Bond Future	11.0832	67.3310	11.0308	67.6038	(0.473)	0.0000	0.0000	0
2021/12/07	R209	03/11/2022	11.01	Call	Bond Future	2,824.6900	2.8247	2,959.1100	2.9591	4.759	0	0	0
2021/12/07	R209	03/11/2022	11.01	Put	Bond Future	3,206.3900	3.2064	3,068.0000	3.0680	(4.316)	0	0	0
2021/12/07	R209	03/11/2022	11.02	Call	Bond Future	2,851.0200	2.8510	2,986.1900	2.9862	4.741	0	0	0
2021/12/07	R209	03/11/2022	11.02	Put	Bond Future	3,180.3900	3.1804	3,042.7500	3.0427	(4.328)	0	0	0
2021/12/07	R210	03/02/2022			Bond Future	210.8665	210.8665	211.7894	211.7894	0.438	0.0000	0.0000	1,381
2021/12/07	R210	05/05/2022			Bond Future	210.5779	210.5779	211.5030	211.5030	0.439	0.0000	0.0000	104
2021/12/07	R210	04/08/2022			Bond Future	213.2239	213.2239	214.1480	214.1480	0.433	0.0000	0.0000	0
2021/12/07	R210	03/11/2022			Bond Future	213.0308	213.0308	213.9602	213.9602	0.436	0.0000	0.0000	0
2021/12/07	R213	03/02/2022	8.63	Call	Bond Future	15.1700	0.0152	16.8500	0.0169	11.074	0	0	200
2021/12/07	R213	03/02/2022	8.63	Put	Bond Future	6,979.9700	6.9800	6,805.4200	6.8054	(2.501)	0	0	0
2021/12/07	R213	03/02/2022	8.80	Call	Bond Future	32.7600	0.0328	36.3000	0.0363	10.806	0	0	102
2021/12/07	R213	03/02/2022	8.80	Put	Bond Future	6,020.2100	6.0202	5,847.5200	5.8475	(2.869)	0	0	0
2021/12/07	R213	03/02/2022	10.60	Put	Bond Future	262.3100	0.2623	231.6000	0.2316	(11.708)	0	0	430
2021/12/07	R213	03/02/2022	10.67	Call	Bond Future	4,135.5400	4.1355	4,285.0400	4.2850	3.615	0	0	0
2021/12/07	R213	03/02/2022	10.67	Put	Bond Future	220.7300	0.2207	194.0000	0.1940	(12.110)	0	0	220
2021/12/07	R213	03/02/2022	10.00	Call	Bond Future	1,589.6700	1.5897	1,681.6600	1.6817	5.787	0	0	0
2021/12/07	R213	03/02/2022	10.00	Put	Bond Future	1,051.1700	1.0512	966.9300	0.9669	(8.014)	0	0	430
2021/12/07	R213	03/02/2022	9.98	Call	Bond Future	1,528.8100	1.5288	1,618.6000	1.6186	5.873	0	0	0
2021/12/07	R213	03/02/2022	9.98	Put	Bond Future	1,093.9400	1.0939	1,007.5000	1.0075	(7.902)	0	0	0

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2021/12/07	R213	03/02/2022	9.22	Put	Bond Future	3,800.3400	3.8003	3,640.7200	3.6407	(4.200)	0	0	0
2021/12/07	R213	03/02/2022	9.58	Put	Bond Future	2,256.7200	2.2567	2,126.0600	2.1261	(5.790)	0	0	200
2021/12/07	R213	03/02/2022			Bond Future	9.8964	86.0419	9.8627	86.2181	(0.341)	0.0000	0.0000	20,855
2021/12/07	R213	03/02/2022	9.15	Call	Bond Future	132.5100	0.1325	145.7500	0.1457	9.992	0	0	220
2021/12/07	R213	03/02/2022	9.15	Put	Bond Future	4,150.1200	4.1501	3,987.1300	3.9871	(3.927)	0	0	0
2021/12/07	R213	03/02/2022	10.25	Call	Bond Future	2,429.5700	2.4296	2,547.6500	2.5476	4.860	0	0	0
2021/12/07	R213	03/02/2022	10.25	Put	Bond Future	609.8200	0.6098	551.6700	0.5517	(9.536)	0	0	102
2021/12/07	R213	03/02/2022	10.60	Call	Bond Future	3,832.8600	3.8329	3,978.3800	3.9784	3.797	0	0	0
2021/12/07	R213	03/02/2022	10.15	Call	Bond Future	2,074.2100	2.0742	2,182.3400	2.1823	5.213	0	0	0
2021/12/07	R213	03/02/2022	10.15	Put	Bond Future	763.8500	0.7639	695.7500	0.6958	(8.915)	0	0	200
2021/12/07	R213	03/02/2022	10.17	Call	Bond Future	2,143.3200	2.1433	2,253.5000	2.2535	5.141	0	0	0
2021/12/07	R213	03/02/2022	10.17	Put	Bond Future	730.7500	0.7308	664.7000	0.6647	(9.039)	0	0	220
2021/12/07	R213	03/02/2022	9.96	Call	Bond Future	1,469.1500	1.4691	1,556.7000	1.5567	5.959	0	0	0
2021/12/07	R213	03/02/2022	9.96	Put	Bond Future	1,138.0700	1.1381	1,049.3900	1.0494	(7.792)	0	0	0
2021/12/07	R213	03/02/2022	9.97	Call	Bond Future	1,498.7700	1.4988	1,587.4400	1.5874	5.916	0	0	0
2021/12/07	R213	03/02/2022	9.97	Put	Bond Future	1,115.7700	1.1158	1,028.2100	1.0282	(7.847)	0	0	0
2021/12/07	R213	03/02/2022	9.22	Call	Bond Future	169.9800	0.1700	186.5900	0.1866	9.772	0	0	430
2021/12/07	R213	03/02/2022	9.58	Call	Bond Future	583.3500	0.5834	628.9200	0.6289	7.812	0	0	0
2021/12/07	R213	03/02/2022	9.76	Call	Bond Future	941.0900	0.9411	1,006.0300	1.0060	6.901	0	0	0
2021/12/07	R213	03/02/2022	9.76	Put	Bond Future	1,657.2700	1.6573	1,545.9800	1.5460	(6.715)	0	0	102
2021/12/07	R213	05/05/2022	10.63	Call	Bond Future	3,664.3100	3.6643	3,782.3200	3.7823	3.221	0	0	0
2021/12/07	R213	05/05/2022	10.65	Put	Bond Future	998.6800	0.9987	943.0700	0.9431	(5.568)	0	0	0
2021/12/07	R213	05/05/2022			Bond Future	10.0980	83.5347	10.0635	83.7094	(0.341)	0.0000	0.0000	0
2021/12/07	R213	05/05/2022	10.63	Put	Bond Future	1,026.1100	1.0261	969.3800	0.9694	(5.529)	0	0	0
2021/12/07	R213	05/05/2022	10.64	Call	Bond Future	3,699.1400	3.6991	3,817.7200	3.8177	3.206	0	0	0
2021/12/07	R213	05/05/2022	10.64	Put	Bond Future	1,012.4000	1.0124	956.2400	0.9562	(5.547)	0	0	0
2021/12/07	R213	05/05/2022	10.65	Call	Bond Future	3,733.9100	3.7339	3,853.0400	3.8530	3.190	0	0	0
2021/12/07	R213	04/08/2022	9.88	Call	Bond Future	1,464.1000	1.4641	1,524.4500	1.5244	4.122	0	0	0
2021/12/07	R213	04/08/2022	9.89	Call	Bond Future	1,484.1000	1.4841	1,545.0100	1.5450	4.104	0	0	0
2021/12/07	R213	04/08/2022	9.90	Put	Bond Future	3,553.1700	3.5532	3,442.7000	3.4427	(3.109)	0	0	0
2021/12/07	R213	04/08/2022			Bond Future	10.3110	84.5181	10.2760	84.6900	(0.339)	0.0000	0.0000	0
2021/12/07	R213	04/08/2022	9.88	Put	Bond Future	3,614.3900	3.6144	3,502.8100	3.5028	(3.087)	0	0	0
2021/12/07	R213	04/08/2022	9.89	Put	Bond Future	3,583.6800	3.5837	3,472.6600	3.4727	(3.098)	0	0	0
2021/12/07	R213	04/08/2022	9.90	Call	Bond Future	1,504.2700	1.5043	1,565.7300	1.5657	4.086	0	0	0
2021/12/07	R213	03/11/2022	10.38	Call	Bond Future	2,504.4800	2.5045	2,583.1700	2.5832	3.142	0	0	0
2021/12/07	R213	03/11/2022	10.38	Put	Bond Future	3,209.8300	3.2098	3,116.6100	3.1166	(2.904)	0	0	0
2021/12/07	R213	03/11/2022	10.39	Call	Bond Future	2,528.0300	2.5280	2,607.1900	2.6072	3.131	0	0	0
2021/12/07	R213	03/11/2022	10.39	Put	Bond Future	3,185.3400	3.1853	3,092.5900	3.0926	(2.912)	0	0	0
2021/12/07	R213	03/11/2022			Bond Future	10.5276	82.0907	10.4915	82.2626	(0.343)	0.0000	0.0000	0
2021/12/07	R213	03/11/2022	10.40	Call	Bond Future	2,552.0100	2.5520	2,631.6300	2.6316	3.120	0	0	0
2021/12/07	R213	03/11/2022	10.40	Put	Bond Future	3,161.3100	3.1613	3,069.0200	3.0690	(2.919)	0	0	0
2021/12/07	R214	03/02/2022	11.39	Put	Bond Future	371.6200	0.3716	306.1400	0.3061	(17.620)	0	0	0
2021/12/07	R214	03/02/2022	11.40	Put	Bond Future	362.3800	0.3624	298.2200	0.2982	(17.705)	0	0	0
2021/12/07	R214	03/02/2022	11.41	Call	Bond Future	3,602.1100	3.6021	3,879.5000	3.8795	7.701	0	0	0
2021/12/07	R214	03/02/2022			Bond Future	10.8243	68.2922	10.7656	68.6325	(0.542)	0.0000	0.0000	17,604
2021/12/07	R214	03/02/2022	11.39	Call	Bond Future	3,513.6300	3.5136	3,788.4100	3.7884	7.820	0	0	0
2021/12/07	R214	03/02/2022	11.40	Call	Bond Future	3,557.7700	3.5578	3,833.8700	3.8339	7.760	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/07	R214	03/02/2022	11.41	Put	Bond Future	353.4100	0.3534	290.5400	0.2905	(17.790)	0	0	0
2021/12/07	R214	05/05/2022	11.73	Put	Bond Future	851.1200	0.8511	768.5500	0.7686	(9.701)	0	0	0
2021/12/07	R214	05/05/2022	11.74	Put	Bond Future	840.2900	0.8403	758.5700	0.7586	(9.725)	0	0	0
2021/12/07	R214	05/05/2022	11.75	Call	Bond Future	4,885.8300	4.8858	5,146.4400	5.1464	5.334	0	0	0
2021/12/07	R214	05/05/2022			Bond Future	10.9926	65.8259	10.9323	66.1674	(0.549)	0.0000	0.0000	441
2021/12/07	R214	05/05/2022	11.73	Call	Bond Future	4,805.4900	4.8055	5,064.3900	5.0644	5.388	0	0	0
2021/12/07	R214	05/05/2022	11.74	Call	Bond Future	4,845.6300	4.8456	5,105.3800	5.1054	5.361	0	0	0
2021/12/07	R214	05/05/2022	11.75	Put	Bond Future	829.5900	0.8296	748.7300	0.7487	(9.747)	0	0	0
2021/12/07	R214	04/08/2022	10.98	Put	Bond Future	3,176.8000	3.1768	2,989.1300	2.9891	(5.908)	0	0	0
2021/12/07	R214	04/08/2022	10.99	Call	Bond Future	2,158.8100	2.1588	2,313.9900	2.3140	7.188	0	0	0
2021/12/07	R214	04/08/2022			Bond Future	11.1676	66.5980	11.1057	66.9397	(0.554)	0.0000	0.0000	0
2021/12/07	R214	04/08/2022	10.97	Call	Bond Future	2,105.9200	2.1059	2,258.7500	2.2588	7.257	0	0	0
2021/12/07	R214	04/08/2022	10.97	Put	Bond Future	3,206.9600	3.2070	3,018.1100	3.0181	(5.889)	0	0	0
2021/12/07	R214	04/08/2022	10.98	Call	Bond Future	2,132.1800	2.1322	2,286.1900	2.2862	7.223	0	0	0
2021/12/07	R214	04/08/2022	10.99	Put	Bond Future	3,147.0900	3.1471	2,960.5900	2.9606	(5.926)	0	0	0
2021/12/07	R214	03/11/2022	11.34	Call	Bond Future	3,096.9800	3.0970	3,275.6200	3.2756	5.768	0	0	0
2021/12/07	R214	03/11/2022	11.36	Put	Bond Future	3,055.4300	3.0554	2,891.6700	2.8917	(5.360)	0	0	0
2021/12/07	R214	03/11/2022			Bond Future	11.3418	64.1917	11.2779	64.5360	(0.563)	0.0000	0.0000	0
2021/12/07	R214	03/11/2022	11.34	Put	Bond Future	3,106.7500	3.1068	2,941.1000	2.9411	(5.332)	0	0	0
2021/12/07	R214	03/11/2022	11.35	Call	Bond Future	3,124.7400	3.1247	3,304.3200	3.3043	5.747	0	0	0
2021/12/07	R214	03/11/2022	11.35	Put	Bond Future	3,080.8800	3.0809	2,916.1700	2.9162	(5.346)	0	0	0
2021/12/07	R214	03/11/2022	11.36	Call	Bond Future	3,152.8600	3.1529	3,333.3900	3.3334	5.726	0	0	0
2021/12/07	R248	03/02/2022	9.80	Call	Bond Future	53.4400	0.0534	63.8100	0.0638	19.405	0	0	0
2021/12/07	R248	03/02/2022	9.80	Put	Bond Future	7,892.8200	7.8928	7,546.0800	7.5461	(4.393)	0	0	0
2021/12/07	R248	03/02/2022	10.00	Call	Bond Future	124.4700	0.1245	147.0300	0.1470	18.125	0	0	0
2021/12/07	R248	03/02/2022	10.00	Put	Bond Future	6,275.5100	6.2755	5,940.9600	5.9410	(5.331)	0	0	0
2021/12/07	R248	03/02/2022	10.20	Put	Bond Future	4,812.9300	4.8129	4,502.6600	4.5027	(6.447)	0	0	0
2021/12/07	R248	03/02/2022	11.47	Call	Bond Future	5,122.2400	5.1222	5,421.2300	5.4212	5.837	0	0	0
2021/12/07	R248	03/02/2022	11.48	Call	Bond Future	5,179.7000	5.1797	5,479.8100	5.4798	5.794	0	0	0
2021/12/07	R248	03/02/2022	11.49	Put	Bond Future	354.4300	0.3544	298.5100	0.2985	(15.777)	0	0	0
2021/12/07	R248	03/02/2022	10.90	Call	Bond Future	2,187.9400	2.1879	2,387.6400	2.3876	9.127	0	0	900
2021/12/07	R248	03/02/2022	10.90	Put	Bond Future	1,371.6600	1.3717	1,214.2500	1.2142	(11.476)	0	0	0
2021/12/07	R248	03/02/2022	10.40	Call	Bond Future	606.7700	0.6068	689.4900	0.6895	13.633	0	0	100
2021/12/07	R248	03/02/2022	10.50	Call	Bond Future	825.2700	0.8253	929.6200	0.9296	12.644	0	0	0
2021/12/07	R248	03/02/2022	10.50	Put	Bond Future	2,984.1000	2.9841	2,731.3400	2.7313	(8.470)	0	0	0
2021/12/07	R248	03/02/2022			Bond Future	10.7878	86.2134	10.7392	86.5705	(0.450)	0.0000	0.0000	192,271
2021/12/07	R248	03/02/2022	10.20	Call	Bond Future	296.9300	0.2969	343.7700	0.3438	15.775	0	0	900
2021/12/07	R248	03/02/2022	11.47	Put	Bond Future	371.3700	0.3714	313.2500	0.3132	(15.650)	0	0	0
2021/12/07	R248	03/02/2022	11.48	Put	Bond Future	362.8000	0.3628	305.8000	0.3058	(15.711)	0	0	0
2021/12/07	R248	03/02/2022	11.49	Call	Bond Future	5,237.2500	5.2373	5,538.4400	5.5384	5.751	0	0	0
2021/12/07	R248	03/02/2022	10.70	Call	Bond Future	1,419.3100	1.4193	1,571.3100	1.5713	10.709	0	0	0
2021/12/07	R248	03/02/2022	10.70	Put	Bond Future	2,067.4000	2.0674	1,862.2900	1.8623	(9.921)	0	0	0
2021/12/07	R248	03/02/2022	11.00	Call	Bond Future	2,631.6700	2.6317	2,853.7000	2.8537	8.437	0	0	1,400
2021/12/07	R248	03/02/2022	11.00	Put	Bond Future	1,100.0400	1.1000	964.9600	0.9650	(12.280)	0	0	0
2021/12/07	R248	03/02/2022	10.30	Call	Bond Future	432.0300	0.4320	495.4300	0.4954	14.675	0	0	1,300
2021/12/07	R248	03/02/2022	10.30	Put	Bond Future	4,149.8400	4.1498	3,856.1300	3.8561	(7.078)	0	0	0
2021/12/07	R248	03/02/2022	10.40	Put	Bond Future	3,538.9400	3.5389	3,264.5500	3.2645	(7.753)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/07	R248	05/05/2022	11.79	Call	Bond Future	6,514.9700	6.5150	6,794.7000	6.7947	4.294	0	0	0
2021/12/07	R248	05/05/2022	11.79	Put	Bond Future	904.7400	0.9047	826.7000	0.8267	(8.626)	0	0	0
2021/12/07	R248	05/05/2022	11.80	Call	Bond Future	6,566.8000	6.5668	6,847.3400	6.8473	4.272	0	0	0
2021/12/07	R248	05/05/2022			Bond Future	10.9538	82.8252	10.9039	83.1830	(0.455)	0.0000	0.0000	2,035
2021/12/07	R248	05/05/2022	11.80	Put	Bond Future	893.6600	0.8937	816.4300	0.8164	(8.642)	0	0	0
2021/12/07	R248	05/05/2022	11.81	Call	Bond Future	6,618.7000	6.6187	6,900.0400	6.9000	4.251	0	0	0
2021/12/07	R248	05/05/2022	11.81	Put	Bond Future	882.7300	0.8827	806.3000	0.8063	(8.658)	0	0	0
2021/12/07	R248	04/08/2022	10.98	Call	Bond Future	2,750.0900	2.7501	2,913.9400	2.9139	5.958	0	0	0
2021/12/07	R248	04/08/2022	10.98	Put	Bond Future	3,780.1900	3.7802	3,586.8200	3.5868	(5.115)	0	0	0
2021/12/07	R248	04/08/2022	10.99	Call	Bond Future	2,784.0400	2.7840	2,949.1300	2.9491	5.930	0	0	0
2021/12/07	R248	04/08/2022	10.99	Put	Bond Future	3,743.1300	3.7431	3,551.0000	3.5510	(5.133)	0	0	0
2021/12/07	R248	04/08/2022			Bond Future	11.1266	83.7969	11.0754	84.1541	(0.460)	0.0000	0.0000	0
2021/12/07	R248	04/08/2022	11.00	Call	Bond Future	2,818.1900	2.8182	2,984.5300	2.9845	5.902	0	0	0
2021/12/07	R248	04/08/2022	11.00	Put	Bond Future	3,706.3700	3.7064	3,515.4900	3.5155	(5.150)	0	0	0
2021/12/07	R248	03/11/2022	11.30	Put	Bond Future	3,876.1900	3.8762	3,702.0300	3.7020	(4.493)	0	0	0
2021/12/07	R248	03/11/2022	11.31	Put	Bond Future	3,843.3300	3.8433	3,670.1600	3.6702	(4.506)	0	0	0
2021/12/07	R248	03/11/2022	11.32	Call	Bond Future	3,956.5300	3.9565	4,143.8900	4.1439	4.735	0	0	0
2021/12/07	R248	03/11/2022			Bond Future	11.2985	80.4806	11.2455	80.8402	(0.468)	0.0000	0.0000	0
2021/12/07	R248	03/11/2022	11.30	Call	Bond Future	3,886.6100	3.8866	4,071.9900	4.0720	4.770	0	0	0
2021/12/07	R248	03/11/2022	11.31	Call	Bond Future	3,921.3500	3.9213	4,107.7200	4.1077	4.753	0	0	0
2021/12/07	R248	03/11/2022	11.32	Put	Bond Future	3,811.0100	3.8110	3,638.8300	3.6388	(4.518)	0	0	0

Total

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