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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/12/2021 TO 09/12/2021

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
2021/12/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	2025	03/02/2022		Bond Future	154.7136	154.7136	154.7415	154.7415	0.018	0.0000	0.0000	5,431
2021/12/09	2025	05/05/2022		Bond Future	156.5862	156.5862	156.6139	156.6139	0.018	0.0000	0.0000	164
2021/12/09	2025	04/08/2022		Bond Future	156.9321	156.9321	156.9599	156.9599	0.018	0.0000	0.0000	0
2021/12/09	2025	03/11/2022		Bond Future	158.9285	158.9285	158.9564	158.9564	0.018	0.0000	0.0000	0
2021/12/09	2029	03/02/2022		Bond Future	113.1767	113.1767	113.5607	113.5607	0.339	0.0000	0.0000	2,715
2021/12/09	2029	05/05/2022		Bond Future	113.3492	113.3492	113.7375	113.7375	0.343	0.0000	0.0000	186
2021/12/09	2029	04/08/2022		Bond Future	114.7661	114.7661	115.1591	115.1591	0.342	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
2021/12/09	2029	03/11/2022			Bond Future	115.0029	115.0029	115.4007	115.4007	0.346	0.0000	0.0000	0
2021/12/09	2030	03/02/2022	8.39	Call	Bond Future	24.2000	0.0242	23.6700	0.0237	(2.190)	0	0	101
2021/12/09	2030	03/02/2022	8.39	Put	Bond Future	6,433.1600	6.4332	6,500.3400	6.5003	1.044	0	0	0
2021/12/09	2030	03/02/2022	8.80	Put	Bond Future	4,252.5700	4.2526	4,336.9800	4.3370	1.985	0	0	0
2021/12/09	2030	03/02/2022	8.85	Call	Bond Future	150.5200	0.1505	172.4700	0.1725	14.583	0	0	1,000
2021/12/09	2030	03/02/2022	8.85	Put	Bond Future	4,003.4700	4.0035	4,093.1300	4.0931	2.240	0	0	0
2021/12/09	2030	03/02/2022	9.80	Call	Bond Future	1,943.9600	1.9440	1,980.3300	1.9803	1.871	0	0	950
2021/12/09	2030	03/02/2022	9.80	Put	Bond Future	782.1300	0.7821	886.2100	0.8862	13.307	0	0	0
2021/12/09	2030	03/02/2022	9.90	Put	Bond Future	621.0100	0.6210	722.3400	0.7223	16.317	0	0	8,000
2021/12/09	2030	03/02/2022	9.45	Call	Bond Future	947.4800	0.9475	1,006.7500	1.0067	6.256	0	0	0
2021/12/09	2030	03/02/2022	9.45	Put	Bond Future	1,593.0000	1.5930	1,719.9800	1.7200	7.971	0	0	0
2021/12/09	2030	03/02/2022	9.40	Call	Bond Future	838.2600	0.8383	898.4700	0.8985	7.183	0	0	0
2021/12/09	2030	03/02/2022	9.40	Put	Bond Future	1,745.7500	1.7457	1,873.6700	1.8737	7.328	0	0	0
2021/12/09	2030	03/02/2022	9.10	Call	Bond Future	352.3600	0.3524	402.2000	0.4022	14.145	0	0	0
2021/12/09	2030	03/02/2022	9.10	Put	Bond Future	2,851.8100	2.8518	2,969.3600	2.9694	4.122	0	0	0
2021/12/09	2030	03/02/2022	9.20	Call	Bond Future	483.2300	0.4832	539.8000	0.5398	11.707	0	0	950
2021/12/09	2030	03/02/2022	9.20	Put	Bond Future	2,448.1600	2.4482	2,572.4400	2.5724	5.076	0	0	0
2021/12/09	2030	03/02/2022	9.35	Call	Bond Future	737.3200	0.7373	797.8700	0.7979	8.212	0	0	0
2021/12/09	2030	03/02/2022	9.35	Put	Bond Future	1,907.7300	1.9077	2,035.9900	2.0360	6.723	0	0	101
2021/12/09	2030	03/02/2022			Bond Future	9.5740	91.5289	9.5871	91.4612	0.137	0.0000	0.0000	83,496
2021/12/09	2030	03/02/2022	8.80	Call	Bond Future	125.9400	0.1259	142.6400	0.1426	13.260	0	0	0
2021/12/09	2030	03/02/2022	9.90	Call	Bond Future	2,290.8500	2.2909	2,324.4700	2.3245	1.468	0	0	0
2021/12/09	2030	03/02/2022	10.85	Call	Bond Future	6,368.5000	6.3685	6,326.3900	6.3264	(0.661)	0	0	0
2021/12/09	2030	03/02/2022	10.85	Put	Bond Future	51.2700	0.0513	76.8700	0.0769	49.932	0	0	1,000
2021/12/09	2030	03/02/2022	9.60	Call	Bond Future	1,327.7900	1.3278	1,378.6400	1.3786	3.830	0	0	1,000
2021/12/09	2030	03/02/2022	9.60	Put	Bond Future	1,193.1100	1.1931	1,311.6700	1.3117	9.937	0	0	0
2021/12/09	2030	03/02/2022	9.78	Call	Bond Future	1,877.7600	1.8778	1,914.4000	1.9144	1.951	0	0	0
2021/12/09	2030	03/02/2022	9.78	Put	Bond Future	817.9800	0.8180	922.3300	0.9223	12.757	0	0	101
2021/12/09	2030	03/02/2022	9.43	Call	Bond Future	902.8500	0.9028	962.5400	0.9625	6.611	0	0	0
2021/12/09	2030	03/02/2022	9.43	Put	Bond Future	1,653.0400	1.6530	1,780.4400	1.7804	7.707	0	0	0
2021/12/09	2030	03/02/2022	9.44	Call	Bond Future	925.0000	0.9250	984.4200	0.9844	6.424	0	0	0
2021/12/09	2030	03/02/2022	9.44	Put	Bond Future	1,622.8400	1.6228	1,749.9700	1.7500	7.834	0	0	0
2021/12/09	2030	05/05/2022	10.21	Call	Bond Future	3,251.1900	3.2512	3,340.1700	3.3402	2.737	0	0	0
2021/12/09	2030	05/05/2022	10.21	Put	Bond Future	1,182.2300	1.1822	1,340.0800	1.3401	13.352	0	0	0
2021/12/09	2030	05/05/2022	9.95	Call	Bond Future	2,450.6900	2.4507	2,537.2600	2.5373	3.532	0	0	0
2021/12/09	2030	05/05/2022	8.81	Put	Bond Future	5,484.3200	5.4843	5,565.5200	5.5655	1.481	0	0	0
2021/12/09	2030	05/05/2022	8.89	Put	Bond Future	5,121.1300	5.1211	5,215.1300	5.2151	1.836	0	0	0
2021/12/09	2030	05/05/2022	8.14	Call	Bond Future	97.1000	0.0971	101.5000	0.1015	4.531	0	0	1,800
2021/12/09	2030	05/05/2022	8.14	Put	Bond Future	8,858.9500	8.8589	8,932.2200	8.9322	0.827	0	0	0
2021/12/09	2030	05/05/2022	8.47	Call	Bond Future	205.1500	0.2052	208.6700	0.2087	1.716	0	0	1,073
2021/12/09	2030	05/05/2022			Bond Future	9.7904	92.6148	9.8042	92.5459	0.141	0.0000	0.0000	14,763
2021/12/09	2030	05/05/2022	11.04	Call	Bond Future	6,371.9200	6.3719	6,420.0600	6.4201	0.756	0	0	0
2021/12/09	2030	05/05/2022	11.04	Put	Bond Future	385.6800	0.3857	502.6900	0.5027	30.339	0	0	1,800
2021/12/09	2030	05/05/2022	9.95	Put	Bond Future	1,656.5500	1.6566	1,811.9900	1.8120	9.383	0	0	1,073
2021/12/09	2030	05/05/2022	10.19	Call	Bond Future	3,186.1500	3.1862	3,274.8300	3.2748	2.783	0	0	0
2021/12/09	2030	05/05/2022	10.19	Put	Bond Future	1,214.4200	1.2144	1,371.9700	1.3720	12.973	0	0	0
2021/12/09	2030	05/05/2022	10.20	Call	Bond Future	3,218.6000	3.2186	3,307.4300	3.3074	2.760	0	0	0

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2021/12/09	2030	05/05/2022	10.20	Put	Bond Future	1,198.2400	1.1982	1,355.9400	1.3559	13.161	0	0	200
2021/12/09	2030	05/05/2022	8.81	Call	Bond Future	403.8500	0.4038	416.1800	0.4162	3.053	0	0	200
2021/12/09	2030	05/05/2022	8.89	Call	Bond Future	468.5900	0.4686	493.7200	0.4937	5.363	0	0	1,800
2021/12/09	2030	05/05/2022	9.35	Call	Bond Future	1,036.7500	1.0367	1,142.2900	1.1423	10.180	0	0	0
2021/12/09	2030	05/05/2022	9.35	Put	Bond Future	3,275.3300	3.2753	3,449.7400	3.4497	5.325	0	0	1,073
2021/12/09	2030	05/05/2022	7.73	Call	Bond Future	32.3600	0.0324	37.4200	0.0374	15.637	0	0	200
2021/12/09	2030	05/05/2022	7.73	Put	Bond Future	11,135.5400	11.1355	11,209.4700	11.2095	0.664	0	0	0
2021/12/09	2030	05/05/2022	8.47	Put	Bond Future	7,131.7800	7.1318	7,204.1700	7.2042	1.015	0	0	0
2021/12/09	2030	04/08/2022	9.56	Call	Bond Future	1,426.6700	1.4267	1,580.8100	1.5808	10.804	0	0	0
2021/12/09	2030	04/08/2022	9.56	Put	Bond Future	3,697.9800	3.6980	3,921.9700	3.9220	6.057	0	0	0
2021/12/09	2030	04/08/2022	10.95	Call	Bond Future	5,302.3800	5.3024	5,439.0400	5.4390	2.577	0	0	0
2021/12/09	2030	04/08/2022	10.95	Put	Bond Future	972.6100	0.9726	1,179.1200	1.1791	21.233	0	0	800
2021/12/09	2030	04/08/2022			Bond Future	10.0235	89.6973	10.0380	89.6275	0.145	0.0000	0.0000	0
2021/12/09	2030	04/08/2022	9.05	Call	Bond Future	732.9600	0.7330	787.8000	0.7878	7.482	0	0	800
2021/12/09	2030	04/08/2022	9.05	Put	Bond Future	5,588.8200	5.5888	5,713.5100	5.7135	2.231	0	0	0
2021/12/09	2030	04/08/2022	9.54	Call	Bond Future	1,389.2600	1.3893	1,543.3800	1.5434	11.094	0	0	0
2021/12/09	2030	04/08/2022	9.54	Put	Bond Future	3,760.2200	3.7602	3,984.1900	3.9842	5.956	0	0	0
2021/12/09	2030	04/08/2022	9.55	Call	Bond Future	1,407.8900	1.4079	1,562.0300	1.5620	10.948	0	0	0
2021/12/09	2030	04/08/2022	9.55	Put	Bond Future	3,729.0100	3.7290	3,953.0000	3.9530	6.007	0	0	0
2021/12/09	2030	04/08/2022	8.30	Call	Bond Future	222.5700	0.2226	251.5600	0.2516	13.025	0	0	800
2021/12/09	2030	04/08/2022	8.30	Put	Bond Future	9,048.8700	9.0489	9,147.7100	9.1477	1.092	0	0	0
2021/12/09	2030	03/11/2022	10.10	Call	Bond Future	2,495.0100	2.4950	2,651.0100	2.6510	6.252	0	0	0
2021/12/09	2030	03/11/2022	10.10	Put	Bond Future	3,184.5900	3.1846	3,411.4800	3.4115	7.125	0	0	0
2021/12/09	2030	03/11/2022			Bond Future	10.2475	90.8674	10.2627	90.7966	0.149	0.0000	0.0000	0
2021/12/09	2030	03/11/2022	10.09	Call	Bond Future	2,471.7000	2.4717	2,628.1600	2.6282	6.330	0	0	0
2021/12/09	2030	03/11/2022	10.09	Put	Bond Future	3,208.2900	3.2083	3,435.6400	3.4356	7.086	0	0	0
2021/12/09	2030	03/11/2022	10.08	Call	Bond Future	2,448.8500	2.4488	2,605.7500	2.6057	6.407	0	0	0
2021/12/09	2030	03/11/2022	10.08	Put	Bond Future	3,232.4800	3.2325	3,460.2700	3.4603	7.047	0	0	0
2021/12/09	2032	03/02/2022	8.91	Put	Bond Future	6,897.1600	6.8972	6,914.7100	6.9147	0.254	0	0	0
2021/12/09	2032	03/02/2022	11.13	Call	Bond Future	6,121.1800	6.1212	6,147.2800	6.1473	0.426	0	0	0
2021/12/09	2032	03/02/2022	11.13	Put	Bond Future	90.0300	0.0900	132.7000	0.1327	47.395	0	0	210
2021/12/09	2032	03/02/2022	10.65	Call	Bond Future	3,769.0800	3.7691	3,845.6700	3.8457	2.032	0	0	0
2021/12/09	2032	03/02/2022	10.65	Put	Bond Future	320.7200	0.3207	413.8800	0.4139	29.047	0	0	0
2021/12/09	2032	03/02/2022	10.66	Call	Bond Future	3,815.5600	3.8156	3,891.4800	3.8915	1.990	0	0	0
2021/12/09	2032	03/02/2022	10.66	Put	Bond Future	312.2900	0.3123	404.7800	0.4048	29.617	0	0	97
2021/12/09	2032	03/02/2022	10.45	Put	Bond Future	535.3000	0.5353	640.4900	0.6405	19.651	0	0	198
2021/12/09	2032	03/02/2022	10.53	Call	Bond Future	3,223.8900	3.2239	3,307.8200	3.3078	2.603	0	0	0
2021/12/09	2032	03/02/2022	10.53	Put	Bond Future	438.1800	0.4382	538.6800	0.5387	22.936	0	0	210
2021/12/09	2032	03/02/2022	10.35	Put	Bond Future	681.6200	0.6816	791.7700	0.7918	16.160	0	0	400
2021/12/09	2032	03/02/2022	10.42	Call	Bond Future	2,748.2800	2.7483	2,838.5900	2.8386	3.286	0	0	0
2021/12/09	2032	03/02/2022	10.42	Put	Bond Future	576.1000	0.5761	682.9800	0.6830	18.552	0	0	0
2021/12/09	2032	03/02/2022	10.43	Call	Bond Future	2,790.4600	2.7905	2,880.2200	2.8802	3.217	0	0	0
2021/12/09	2032	03/02/2022	10.43	Put	Bond Future	562.2600	0.5623	668.5900	0.6686	18.911	0	0	0
2021/12/09	2032	03/02/2022	9.81	Call	Bond Future	742.7900	0.7428	866.9300	0.8669	16.713	0	0	0
2021/12/09	2032	03/02/2022	9.81	Put	Bond Future	2,081.6900	2.0817	2,222.4000	2.2224	6.759	0	0	198
2021/12/09	2032	03/02/2022	9.90	Put	Bond Future	1,762.0600	1.7621	1,904.9600	1.9050	8.110	0	0	900
2021/12/09	2032	03/02/2022	9.58	Call	Bond Future	348.0300	0.3480	442.4500	0.4424	27.130	0	0	400

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2021/12/09	2032	03/02/2022	9.58	Put	Bond Future	3,060.1500	3.0601	3,171.1400	3.1711	3.627	0	0	0
2021/12/09	2032	03/02/2022	9.67	Call	Bond Future	478.8700	0.4789	588.1100	0.5881	22.812	0	0	0
2021/12/09	2032	03/02/2022			Bond Future	10.0388	91.7296	10.0417	91.7130	0.028	0.0000	0.0000	112,838
2021/12/09	2032	03/02/2022	8.91	Call	Bond Future	22.8300	0.0228	23.8100	0.0238	4.293	0	0	198
2021/12/09	2032	03/02/2022	9.14	Call	Bond Future	64.0400	0.0640	75.3900	0.0754	17.723	0	0	97
2021/12/09	2032	03/02/2022	9.14	Put	Bond Future	5,481.7700	5.4818	5,509.6900	5.5097	0.509	0	0	0
2021/12/09	2032	03/02/2022	9.57	Call	Bond Future	335.1800	0.3352	428.0100	0.4280	27.696	0	0	0
2021/12/09	2032	03/02/2022	9.57	Put	Bond Future	3,107.6400	3.1076	3,217.0400	3.2170	3.520	0	0	0
2021/12/09	2032	03/02/2022	10.95	Call	Bond Future	5,220.0000	5.2200	5,267.5300	5.2675	0.911	0	0	0
2021/12/09	2032	03/02/2022	10.95	Put	Bond Future	144.8600	0.1449	208.9600	0.2090	44.250	0	0	400
2021/12/09	2032	03/02/2022	10.90	Call	Bond Future	4,972.3800	4.9724	5,025.0200	5.0250	1.059	0	0	0
2021/12/09	2032	03/02/2022	10.90	Put	Bond Future	165.4400	0.1654	234.6500	0.2346	41.834	0	0	900
2021/12/09	2032	03/02/2022	10.44	Call	Bond Future	2,832.7500	2.8327	2,921.9500	2.9219	3.149	0	0	0
2021/12/09	2032	03/02/2022	10.44	Put	Bond Future	548.5800	0.5486	654.3500	0.6544	19.281	0	0	0
2021/12/09	2032	03/02/2022	10.45	Call	Bond Future	2,875.3900	2.8754	2,964.0100	2.9640	3.082	0	0	0
2021/12/09	2032	03/02/2022	10.35	Call	Bond Future	2,460.3100	2.4603	2,553.8900	2.5539	3.804	0	0	0
2021/12/09	2032	03/02/2022	9.90	Call	Bond Future	953.0200	0.9530	1,079.3500	1.0794	13.256	0	0	900
2021/12/09	2032	03/02/2022	10.14	Call	Bond Future	1,672.3200	1.6723	1,783.2700	1.7833	6.634	0	0	0
2021/12/09	2032	03/02/2022	10.14	Put	Bond Future	1,088.6000	1.0886	1,216.1200	1.2161	11.714	0	0	97
2021/12/09	2032	03/02/2022	9.62	Call	Bond Future	402.5800	0.4026	503.8000	0.5038	25.143	0	0	210
2021/12/09	2032	03/02/2022	9.62	Put	Bond Future	2,873.8900	2.8739	2,991.6800	2.9917	4.099	0	0	0
2021/12/09	2032	03/02/2022	9.67	Put	Bond Future	2,650.3500	2.6504	2,776.1600	2.7762	4.747	0	0	0
2021/12/09	2032	05/05/2022	11.18	Call	Bond Future	5,666.0800	5.6661	5,807.7000	5.8077	2.499	0	0	0
2021/12/09	2032	05/05/2022	11.18	Put	Bond Future	605.9700	0.6060	764.6700	0.7647	26.189	0	0	780
2021/12/09	2032	05/05/2022	11.02	Put	Bond Future	754.4900	0.7545	925.8300	0.9258	22.709	0	0	0
2021/12/09	2032	05/05/2022	11.03	Call	Bond Future	5,021.0200	5.0210	5,174.7300	5.1747	3.061	0	0	0
2021/12/09	2032	05/05/2022	11.03	Put	Bond Future	744.1600	0.7442	914.9500	0.9150	22.951	0	0	0
2021/12/09	2032	05/05/2022	10.29	Put	Bond Future	2,020.7900	2.0208	2,206.8500	2.2069	9.207	0	0	0
2021/12/09	2032	05/05/2022	10.98	Call	Bond Future	4,811.5700	4.8116	4,967.6600	4.9677	3.244	0	0	0
2021/12/09	2032	05/05/2022	10.98	Put	Bond Future	798.0100	0.7980	971.1800	0.9712	21.700	0	0	993
2021/12/09	2032	05/05/2022			Bond Future	10.2430	88.6710	10.2461	88.6539	0.030	0.0000	0.0000	20,406
2021/12/09	2032	05/05/2022	11.02	Call	Bond Future	4,978.7800	4.9788	5,133.0400	5.1330	3.098	0	0	0
2021/12/09	2032	05/05/2022	11.04	Call	Bond Future	5,063.5200	5.0635	5,216.3200	5.2163	3.018	0	0	0
2021/12/09	2032	05/05/2022	11.04	Put	Bond Future	734.1400	0.7341	904.0200	0.9040	23.140	0	0	0
2021/12/09	2032	05/05/2022	10.18	Call	Bond Future	1,950.7500	1.9507	2,131.8000	2.1318	9.281	0	0	780
2021/12/09	2032	05/05/2022	10.18	Put	Bond Future	2,305.8600	2.3059	2,503.9900	2.5040	8.592	0	0	0
2021/12/09	2032	05/05/2022	10.29	Call	Bond Future	2,284.1800	2.2842	2,453.1600	2.4532	7.398	0	0	993
2021/12/09	2032	05/05/2022	9.58	Call	Bond Future	665.7200	0.6657	785.4000	0.7854	17.978	0	0	780
2021/12/09	2032	05/05/2022	9.58	Put	Bond Future	4,499.0200	4.4990	4,635.7800	4.6358	3.040	0	0	0
2021/12/09	2032	04/08/2022	10.20	Put	Bond Future	3,325.4000	3.3254	3,577.1600	3.5772	7.571	0	0	0
2021/12/09	2032	04/08/2022	10.21	Put	Bond Future	3,295.2300	3.2952	3,546.7000	3.5467	7.631	0	0	0
2021/12/09	2032	04/08/2022	10.22	Call	Bond Future	1,969.8600	1.9699	2,203.5800	2.2036	11.865	0	0	0
2021/12/09	2032	04/08/2022	8.97	Call	Bond Future	275.9200	0.2759	322.0900	0.3221	16.733	0	0	800
2021/12/09	2032	04/08/2022	8.97	Put	Bond Future	8,895.8000	8.8958	8,959.4100	8.9594	0.715	0	0	0
2021/12/09	2032	04/08/2022	9.72	Call	Bond Future	984.0800	0.9841	1,123.5600	1.1236	14.174	0	0	800
2021/12/09	2032	04/08/2022	9.72	Put	Bond Future	5,116.9800	5.1170	5,273.9000	5.2739	3.067	0	0	0
2021/12/09	2032	04/08/2022			Bond Future	10.4554	89.7085	10.4586	89.6911	0.031	0.0000	0.0000	0
2021/12/09	2032	04/08/2022	11.60	Call	Bond Future	6,743.6200	6.7436	6,926.5700	6.9266	2.713	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
2021/12/09	2032	04/08/2022	11.60	Put	Bond Future	795.5900	0.7956	995.9800	0.9960	25.188	0	0	800
2021/12/09	2032	04/08/2022	11.89	Call	Bond Future	7,963.6100	7.9636	8,119.1400	8.1191	1.953	0	0	0
2021/12/09	2032	04/08/2022	11.89	Put	Bond Future	595.9700	0.5960	768.9400	0.7689	29.023	0	0	0
2021/12/09	2032	04/08/2022	10.20	Call	Bond Future	1,918.7700	1.9188	2,153.0900	2.1531	12.212	0	0	0
2021/12/09	2032	04/08/2022	10.21	Call	Bond Future	1,944.2300	1.9442	2,178.2600	2.1783	12.037	0	0	0
2021/12/09	2032	04/08/2022	10.22	Put	Bond Future	3,265.2700	3.2653	3,516.4300	3.5164	7.692	0	0	0
2021/12/09	2032	03/11/2022			Bond Future	10.6691	86.7333	10.6725	86.7155	0.032	0.0000	0.0000	0
2021/12/09	2032	03/11/2022	10.66	Call	Bond Future	3,050.8100	3.0508	3,249.3400	3.2493	6.507	0	0	0
2021/12/09	2032	03/11/2022	10.66	Put	Bond Future	3,098.8300	3.0988	3,315.1500	3.3151	6.981	0	0	0
2021/12/09	2033	03/02/2022			Bond Future	110.2788	110.2788	110.6090	110.6090	0.299	0.0000	0.0000	7,393
2021/12/09	2033	05/05/2022			Bond Future	110.3344	110.3344	110.6682	110.6682	0.302	0.0000	0.0000	2,121
2021/12/09	2033	04/08/2022			Bond Future	111.7137	111.7137	112.0515	112.0515	0.302	0.0000	0.0000	0
2021/12/09	2033	03/11/2022			Bond Future	111.8311	111.8311	112.1729	112.1729	0.306	0.0000	0.0000	0
2021/12/09	2037	03/02/2022	11.45	Call	Bond Future	5,040.6300	5.0406	4,775.1500	4.7751	(5.267)	0	0	0
2021/12/09	2037	03/02/2022	11.46	Call	Bond Future	5,093.7800	5.0938	4,826.4900	4.8265	(5.247)	0	0	0
2021/12/09	2037	03/02/2022	11.47	Put	Bond Future	246.9200	0.2469	361.8400	0.3618	46.541	0	0	0
2021/12/09	2037	03/02/2022			Bond Future	10.6810	84.0613	10.7403	83.6773	0.555	0.0000	0.0000	118,951
2021/12/09	2037	03/02/2022	11.45	Put	Bond Future	259.3900	0.2594	377.9100	0.3779	45.692	0	0	0
2021/12/09	2037	03/02/2022	11.46	Put	Bond Future	253.0800	0.2531	369.7900	0.3698	46.116	0	0	0
2021/12/09	2037	03/02/2022	11.47	Call	Bond Future	5,147.0100	5.1470	4,877.9300	4.8779	(5.228)	0	0	0
2021/12/09	2037	05/05/2022	11.82	Call	Bond Future	6,391.5100	6.3915	6,288.1600	6.2882	(1.617)	0	0	0
2021/12/09	2037	05/05/2022	11.83	Call	Bond Future	6,439.3800	6.4394	6,333.7900	6.3338	(1.640)	0	0	0
2021/12/09	2037	05/05/2022	11.84	Put	Bond Future	698.2600	0.6983	979.1300	0.9791	40.224	0	0	0
2021/12/09	2037	05/05/2022			Bond Future	10.8735	85.0586	10.9352	84.6698	0.568	0.0000	0.0000	11,855
2021/12/09	2037	05/05/2022	11.82	Put	Bond Future	715.9000	0.7159	1,001.3900	1.0014	39.878	0	0	0
2021/12/09	2037	05/05/2022	11.83	Put	Bond Future	706.9500	0.7069	990.2000	0.9902	40.066	0	0	0
2021/12/09	2037	05/05/2022	11.84	Call	Bond Future	6,487.4500	6.4875	6,379.4800	6.3795	(1.664)	0	0	0
2021/12/09	2037	04/08/2022	11.95	Call	Bond Future	6,329.7100	6.3297	6,319.2500	6.3192	(0.165)	0	0	0
2021/12/09	2037	04/08/2022	11.95	Put	Bond Future	1,219.4600	1.2195	1,602.7900	1.6028	31.434	0	0	1,050
2021/12/09	2037	04/08/2022	10.91	Put	Bond Future	3,491.6200	3.4916	3,985.0400	3.9850	14.132	0	0	0
2021/12/09	2037	04/08/2022	10.89	Call	Bond Future	2,394.0700	2.3941	2,497.8300	2.4978	4.334	0	0	0
2021/12/09	2037	04/08/2022	10.89	Put	Bond Future	3,556.8200	3.5568	4,054.3700	4.0544	13.989	0	0	0
2021/12/09	2037	04/08/2022	10.90	Call	Bond Future	2,423.9100	2.4239	2,525.8800	2.5259	4.207	0	0	0
2021/12/09	2037	04/08/2022			Bond Future	11.0773	81.7980	11.1416	81.4042	0.581	0.0000	0.0000	0
2021/12/09	2037	04/08/2022	10.91	Call	Bond Future	2,454.1900	2.4542	2,553.8200	2.5538	4.060	0	0	0
2021/12/09	2037	04/08/2022	11.21	Call	Bond Future	3,425.4600	3.4255	3,472.3400	3.4723	1.369	0	0	1,050
2021/12/09	2037	04/08/2022	11.21	Put	Bond Future	2,616.2300	2.6162	3,056.9000	3.0569	16.844	0	0	0
2021/12/09	2037	04/08/2022	11.42	Call	Bond Future	4,180.2100	4.1802	4,208.3500	4.2083	0.673	0	0	0
2021/12/09	2037	04/08/2022	11.42	Put	Bond Future	2,114.4800	2.1145	2,536.4100	2.5364	19.954	0	0	50
2021/12/09	2037	04/08/2022	10.10	Call	Bond Future	760.3000	0.7603	797.2700	0.7973	4.863	0	0	50
2021/12/09	2037	04/08/2022	10.10	Put	Bond Future	7,105.2100	7.1052	7,535.9700	7.5360	6.063	0	0	0
2021/12/09	2037	04/08/2022	10.90	Put	Bond Future	3,523.9600	3.5240	4,019.7200	4.0197	14.068	0	0	50
2021/12/09	2037	03/11/2022	11.32	Call	Bond Future	3,653.3000	3.6533	3,692.3700	3.6924	1.069	0	0	0
2021/12/09	2037	03/11/2022	11.30	Put	Bond Future	3,407.5500	3.4075	3,848.3200	3.8483	12.935	0	0	0
2021/12/09	2037	03/11/2022	11.31	Call	Bond Future	3,621.2400	3.6212	3,661.7700	3.6618	1.119	0	0	0
2021/12/09	2037	03/11/2022	11.31	Put	Bond Future	3,379.8800	3.3799	3,819.1900	3.8192	12.998	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
2021/12/09	2037	03/11/2022			Bond Future	11.2696	82.8698	11.3365	82.4710	0.593	0.0000	0.0000	0
2021/12/09	2037	03/11/2022	11.32	Put	Bond Future	3,352.4000	3.3524	3,790.2500	3.7902	13.061	0	0	0
2021/12/09	2037	03/11/2022	11.30	Call	Bond Future	3,589.3000	3.5893	3,631.2900	3.6313	1.170	0	0	0
2021/12/09	2038	03/02/2022			Bond Future	123.7604	123.7604	125.2251	125.2251	1.184	0.0000	0.0000	6,294
2021/12/09	2038	05/05/2022			Bond Future	125.2585	125.2585	126.7404	126.7404	1.183	0.0000	0.0000	677
2021/12/09	2038	04/08/2022			Bond Future	125.0114	125.0114	126.5117	126.5117	1.200	0.0000	0.0000	0
2021/12/09	2038	03/11/2022			Bond Future	126.6019	126.6019	128.1211	128.1211	1.200	0.0000	0.0000	0
2021/12/09	2040	03/02/2022	11.57	Put	Bond Future	257.1700	0.2572	385.7700	0.3858	50.006	0	0	0
2021/12/09	2040	03/02/2022	11.58	Put	Bond Future	251.1600	0.2512	377.5900	0.3776	50.338	0	0	0
2021/12/09	2040	03/02/2022	11.59	Call	Bond Future	5,797.1700	5.7972	5,470.3700	5.4704	(5.637)	0	0	0
2021/12/09	2040	03/02/2022			Bond Future	10.7565	86.3468	10.8211	85.8957	0.600	0.0000	0.0000	87,900
2021/12/09	2040	03/02/2022	10.60	Call	Bond Future	1,145.7800	1.1458	1,080.6000	1.0806	(5.689)	0	0	2,000
2021/12/09	2040	03/02/2022	10.60	Put	Bond Future	2,255.7500	2.2557	2,641.7100	2.6417	17.110	0	0	0
2021/12/09	2040	03/02/2022	11.57	Call	Bond Future	5,682.6100	5.6826	5,360.0700	5.3601	(5.676)	0	0	0
2021/12/09	2040	03/02/2022	11.58	Call	Bond Future	5,739.8900	5.7399	5,415.1800	5.4152	(5.657)	0	0	0
2021/12/09	2040	03/02/2022	11.59	Put	Bond Future	245.2300	0.2452	369.5700	0.3696	50.703	0	0	0
2021/12/09	2040	05/05/2022	13.04	Call	Bond Future	12,825.4500	12.8255	12,449.9400	12.4499	(2.928)	0	0	0
2021/12/09	2040	05/05/2022	13.04	Put	Bond Future	199.1700	0.1992	280.4200	0.2804	40.794	0	0	1,200
2021/12/09	2040	05/05/2022	11.91	Put	Bond Future	757.6100	0.7576	996.1300	0.9961	31.483	0	0	0
2021/12/09	2040	05/05/2022	11.92	Call	Bond Future	7,041.2500	7.0413	6,821.1400	6.8211	(3.126)	0	0	0
2021/12/09	2040	05/05/2022	11.92	Put	Bond Future	748.2500	0.7483	984.9000	0.9849	31.627	0	0	0
2021/12/09	2040	05/05/2022	10.57	Call	Bond Future	1,457.5900	1.4576	1,471.5600	1.4716	0.958	0	0	1,200
2021/12/09	2040	05/05/2022	10.57	Put	Bond Future	4,058.0800	4.0581	4,528.8100	4.5288	11.600	0	0	0
2021/12/09	2040	05/05/2022			Bond Future	10.9416	87.3713	11.0088	86.9145	0.613	0.0000	0.0000	8,568
2021/12/09	2040	05/05/2022	11.90	Call	Bond Future	6,938.9500	6.9389	6,722.4300	6.7224	(3.120)	0	0	0
2021/12/09	2040	05/05/2022	11.90	Put	Bond Future	767.0900	0.7671	1,007.3300	1.0073	31.318	0	0	0
2021/12/09	2040	05/05/2022	11.91	Call	Bond Future	6,990.0800	6.9901	6,771.8400	6.7718	(3.122)	0	0	0
2021/12/09	2040	05/05/2022	9.82	Call	Bond Future	297.0300	0.2970	283.4600	0.2835	(4.569)	0	0	1,200
2021/12/09	2040	05/05/2022	9.82	Put	Bond Future	8,536.4400	8.5364	8,979.6300	8.9796	5.192	0	0	0
2021/12/09	2040	04/08/2022	12.24	Put	Bond Future	1,051.4000	1.0514	1,345.0300	1.3450	27.928	0	0	460
2021/12/09	2040	04/08/2022	11.05	Call	Bond Future	2,903.0400	2.9030	2,908.8900	2.9089	0.202	0	0	0
2021/12/09	2040	04/08/2022	11.05	Put	Bond Future	3,485.5800	3.4856	3,953.9500	3.9539	13.437	0	0	0
2021/12/09	2040	04/08/2022	9.70	Put	Bond Future	10,818.0600	10.8181	11,292.9000	11.2929	4.389	0	0	0
2021/12/09	2040	04/08/2022			Bond Future	11.1372	83.8873	11.2071	83.4248	0.628	0.0000	0.0000	0
2021/12/09	2040	04/08/2022	12.24	Call	Bond Future	7,900.3200	7.9003	7,731.4300	7.7314	(2.138)	0	0	0
2021/12/09	2040	04/08/2022	11.03	Call	Bond Future	2,836.4700	2.8365	2,845.9500	2.8460	0.334	0	0	0
2021/12/09	2040	04/08/2022	11.03	Put	Bond Future	3,553.4800	3.5535	4,025.4800	4.0255	13.283	0	0	0
2021/12/09	2040	04/08/2022	11.04	Call	Bond Future	2,869.7900	2.8698	2,877.3300	2.8773	0.263	0	0	0
2021/12/09	2040	04/08/2022	11.04	Put	Bond Future	3,519.5200	3.5195	3,989.5800	3.9896	13.356	0	0	0
2021/12/09	2040	04/08/2022	9.70	Call	Bond Future	352.3400	0.3523	364.6600	0.3647	3.497	0	0	460
2021/12/09	2040	04/08/2022	10.70	Call	Bond Future	1,837.7100	1.8377	1,894.7100	1.8947	3.102	0	0	460
2021/12/09	2040	04/08/2022	10.70	Put	Bond Future	4,822.8400	4.8228	5,342.3600	5.3424	10.772	0	0	0
2021/12/09	2040	03/11/2022	11.41	Put	Bond Future	3,478.6800	3.4787	3,968.0100	3.9680	14.067	0	0	0
2021/12/09	2040	03/11/2022	11.39	Call	Bond Future	3,980.8200	3.9808	4,004.2000	4.0042	0.587	0	0	0
2021/12/09	2040	03/11/2022	11.40	Call	Bond Future	4,015.3300	4.0153	4,037.6400	4.0376	0.556	0	0	0
2021/12/09	2040	03/11/2022			Bond Future	11.3212	84.9868	11.3939	84.5184	0.642	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
2021/12/09	2040	03/11/2022	11.41	Call	Bond Future	4,050.2800	4.0503	4,071.2000	4.0712	0.517	0	0	0
2021/12/09	2040	03/11/2022	11.39	Put	Bond Future	3,537.4300	3.5374	4,029.2200	4.0292	13.902	0	0	0
2021/12/09	2040	03/11/2022	11.40	Put	Bond Future	3,507.8000	3.5078	3,998.5200	3.9985	13.989	0	0	0
2021/12/09	2044	03/02/2022	11.59	Call	Bond Future	5,705.7500	5.7058	5,356.3300	5.3563	(6.124)	0	0	0
2021/12/09	2044	03/02/2022	11.59	Put	Bond Future	222.3700	0.2224	406.9700	0.4070	83.015	0	0	0
2021/12/09	2044	03/02/2022	11.60	Call	Bond Future	5,764.0300	5.7640	5,411.8000	5.4118	(6.111)	0	0	0
2021/12/09	2044	03/02/2022	11.60	Put	Bond Future	216.7500	0.2168	398.5400	0.3985	83.871	0	0	0
2021/12/09	2044	03/02/2022			Bond Future	10.7805	83.2276	10.8554	82.6936	0.694	0.0000	0.0000	57,031
2021/12/09	2044	03/02/2022	11.61	Call	Bond Future	5,822.3500	5.8224	5,467.2700	5.4673	(6.099)	0	0	0
2021/12/09	2044	03/02/2022	11.61	Put	Bond Future	211.2600	0.2113	390.2000	0.3902	84.701	0	0	0
2021/12/09	2044	05/05/2022	11.91	Call	Bond Future	7,004.5100	7.0045	6,733.5500	6.7336	(3.868)	0	0	0
2021/12/09	2044	05/05/2022	11.91	Put	Bond Future	767.3200	0.7673	1,036.9900	1.0370	35.144	0	0	0
2021/12/09	2044	05/05/2022	11.92	Call	Bond Future	7,056.2000	7.0562	6,783.1200	6.7831	(3.870)	0	0	0
2021/12/09	2044	05/05/2022	11.92	Put	Bond Future	757.9300	0.7579	1,025.4800	1.0255	35.300	0	0	0
2021/12/09	2044	05/05/2022			Bond Future	10.9557	84.2151	11.0335	83.6745	0.711	0.0000	0.0000	5,735
2021/12/09	2044	05/05/2022	11.93	Call	Bond Future	7,107.9300	7.1079	6,832.7300	6.8327	(3.872)	0	0	0
2021/12/09	2044	05/05/2022	11.93	Put	Bond Future	748.6700	0.7487	1,014.1000	1.0141	35.454	0	0	0
2021/12/09	2044	04/08/2022	11.08	Call	Bond Future	3,008.0700	3.0081	2,982.4500	2.9825	(0.852)	0	0	0
2021/12/09	2044	04/08/2022	11.08	Put	Bond Future	3,419.6600	3.4197	3,941.4600	3.9415	15.259	0	0	0
2021/12/09	2044	04/08/2022	11.09	Call	Bond Future	3,042.7800	3.0428	3,014.8800	3.0149	(0.917)	0	0	0
2021/12/09	2044	04/08/2022	11.09	Put	Bond Future	3,385.9500	3.3860	3,905.4700	3.9055	15.343	0	0	0
2021/12/09	2044	04/08/2022			Bond Future	11.1404	80.8193	11.2215	80.2719	0.728	0.0000	0.0000	0
2021/12/09	2044	04/08/2022	11.10	Call	Bond Future	3,077.6800	3.0777	3,047.7400	3.0477	(0.973)	0	0	0
2021/12/09	2044	04/08/2022	11.10	Put	Bond Future	3,352.5300	3.3525	3,870.0100	3.8700	15.436	0	0	0
2021/12/09	2044	03/11/2022	11.40	Put	Bond Future	3,496.3200	3.4963	4,046.4400	4.0464	15.734	0	0	0
2021/12/09	2044	03/11/2022	11.41	Call	Bond Future	4,099.8700	4.0999	4,093.6500	4.0937	(0.152)	0	0	0
2021/12/09	2044	03/11/2022	11.41	Put	Bond Future	3,466.8700	3.4669	4,015.0200	4.0150	15.811	0	0	0
2021/12/09	2044	03/11/2022			Bond Future	11.3137	81.8787	11.3980	81.3243	0.745	0.0000	0.0000	0
2021/12/09	2044	03/11/2022	11.39	Call	Bond Future	4,028.5100	4.0285	4,025.9100	4.0259	(0.065)	0	0	0
2021/12/09	2044	03/11/2022	11.39	Put	Bond Future	3,526.3000	3.5263	4,078.0700	4.0781	15.647	0	0	0
2021/12/09	2044	03/11/2022	11.40	Call	Bond Future	4,063.9700	4.0640	4,059.7200	4.0597	(0.105)	0	0	0
2021/12/09	2046	03/02/2022			Bond Future	114.5962	114.5962	115.3795	115.3795	0.683	0.0000	0.0000	15,506
2021/12/09	2046	05/05/2022			Bond Future	114.1019	114.1019	114.8941	114.8941	0.694	0.0000	0.0000	171
2021/12/09	2046	04/08/2022			Bond Future	115.5284	115.5284	116.3305	116.3305	0.694	0.0000	0.0000	0
2021/12/09	2046	03/11/2022			Bond Future	115.0764	115.0764	115.8884	115.8884	0.706	0.0000	0.0000	0
2021/12/09	2050	03/02/2022			Bond Future	116.7058	116.7058	115.6185	115.6185	(0.932)	0.0000	0.0000	9,280
2021/12/09	2050	05/05/2022			Bond Future	118.1183	118.1183	117.0174	117.0174	(0.932)	0.0000	0.0000	379
2021/12/09	2050	04/08/2022			Bond Future	117.5819	117.5819	116.4671	116.4671	(0.948)	0.0000	0.0000	0
2021/12/09	2050	03/11/2022			Bond Future	119.0779	119.0779	117.9487	117.9487	(0.948)	0.0000	0.0000	0
2021/12/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	AL37	03/02/2022			Index Future	809.2250	809.2250	809.4830	809.4830	0.032	0.0000	0.0000	0
2021/12/09	AL37	05/05/2022			Index Future	818.8190	818.8190	819.0780	819.0780	0.032	0.0000	0.0000	0
2021/12/09	AL37	04/08/2022			Index Future	828.7500	828.7500	829.0110	829.0110	0.031	0.0000	0.0000	0
2021/12/09	AL37	03/11/2022			Index Future	839.2050	839.2050	839.4670	839.4670	0.031	0.0000	0.0000	0
2021/12/09	AL7T	03/02/2022			Index Future	922.5680	922.5680	921.9840	921.9840	(0.063)	0.0000	0.0000	0
2021/12/09	AL7T	05/05/2022			Index Future	933.5060	933.5060	932.9120	932.9120	(0.064)	0.0000	0.0000	0
2021/12/09	AL7T	04/08/2022			Index Future	944.8290	944.8290	944.2260	944.2260	(0.064)	0.0000	0.0000	0
2021/12/09	AL7T	03/11/2022			Index Future	956.7470	956.7470	956.1360	956.1360	(0.064)	0.0000	0.0000	0
2021/12/09	ALBI	03/02/2022			Index Future	820.8750	820.8750	818.8190	818.8190	(0.250)	0.0000	0.0000	193
2021/12/09	ALBI	05/05/2022			Index Future	830.6070	830.6070	828.5240	828.5240	(0.251)	0.0000	0.0000	29
2021/12/09	ALBI	04/08/2022			Index Future	840.6820	840.6820	838.5720	838.5720	(0.251)	0.0000	0.0000	0
2021/12/09	ALBI	03/11/2022			Index Future	851.2870	851.2870	849.1490	849.1490	(0.251)	0.0000	0.0000	0
2021/12/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	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
2021/12/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/09	ES33	03/02/2022			Bond Future	11.4626	77.9304	11.5009	77.7319	0.335	0.0000	0.0000	263
2021/12/09	ES33	05/05/2022			Bond Future	11.7008	75.0960	11.7408	74.8948	0.342	0.0000	0.0000	87
2021/12/09	ES33	04/08/2022			Bond Future	11.9491	75.9872	11.9910	75.7834	0.350	0.0000	0.0000	0
2021/12/09	ES33	03/11/2022			Bond Future	12.2009	73.2249	12.2445	73.0184	0.358	0.0000	0.0000	0
2021/12/09	ES42	03/02/2022			Bond Future	11.8464	76.9571	11.9056	76.6038	0.499	0.0000	0.0000	3,579
2021/12/09	ES42	05/05/2022			Bond Future	12.0671	73.6301	12.1289	73.2723	0.512	0.0000	0.0000	1,190
2021/12/09	ES42	04/08/2022			Bond Future	12.2908	74.5026	12.3553	74.1402	0.525	0.0000	0.0000	0
2021/12/09	ES42	03/11/2022			Bond Future	12.5180	71.2420	12.5854	70.8749	0.539	0.0000	0.0000	0
2021/12/09	GOVI	03/02/2022	792.76	Call	GOVI	174,160.0000	17.4160	154,010.0000	15.4010	(11.570)	0	0	0
2021/12/09	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/09	GOVI	03/02/2022			GOVI	810.1760	810.1760	808.1610	808.1610	(0.249)	0.0000	0.0000	983
2021/12/09	GOVI	03/02/2022	792.74	Call	GOVI	174,360.0000	17.4360	154,210.0000	15.4210	(11.557)	0	0	0
2021/12/09	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/09	GOVI	03/02/2022	792.75	Call	GOVI	174,260.0000	17.4260	154,110.0000	15.4110	(11.563)	0	0	0
2021/12/09	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/09	GOVI	05/05/2022	788.25	Call	GOVI	315,320.0000	31.5320	294,900.0000	29.4900	(6.476)	0	0	0
2021/12/09	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
2021/12/09	GOVI	05/05/2022			GOVI	819.7820	819.7820	817.7400	817.7400	(0.249)	0.0000	0.0000	0
2021/12/09	GOVI	05/05/2022	788.23	Call	GOVI	315,520.0000	31.5520	295,100.0000	29.5100	(6.472)	0	0	0
2021/12/09	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/09	GOVI	05/05/2022	788.24	Call	GOVI	315,420.0000	31.5420	295,000.0000	29.5000	(6.474)	0	0	0
2021/12/09	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/09	GOVI	04/08/2022	819.28	Call	GOVI	104,450.0000	10.4450	83,770.0000	8.3770	(19.799)	0	0	0
2021/12/09	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/09	GOVI	04/08/2022			GOVI	829.7250	829.7250	827.6570	827.6570	(0.249)	0.0000	0.0000	0
2021/12/09	GOVI	04/08/2022	819.26	Call	GOVI	104,650.0000	10.4650	83,970.0000	8.3970	(19.761)	0	0	0
2021/12/09	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/09	GOVI	04/08/2022	819.27	Call	GOVI	104,550.0000	10.4550	83,870.0000	8.3870	(19.780)	0	0	0
2021/12/09	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/09	GOVI	03/11/2022	820.41	Call	GOVI	197,820.0000	19.7820	176,860.0000	17.6860	(10.595)	0	0	0
2021/12/09	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/09	GOVI	03/11/2022	820.42	Call	GOVI	197,720.0000	19.7720	176,760.0000	17.6760	(10.601)	0	0	0
2021/12/09	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/09	GOVI	03/11/2022			GOVI	840.1920	840.1920	838.0960	838.0960	(0.249)	0.0000	0.0000	0
2021/12/09	GOVI	03/11/2022	820.43	Call	GOVI	197,620.0000	19.7620	176,660.0000	17.6660	(10.606)	0	0	0
2021/12/09	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/12/09	IGOV	03/02/2022			Index Future	304.2020	304.2020	304.7050	304.7050	0.165	0.0000	0.0000	483
2021/12/09	IGOV	05/05/2022			Index Future	307.8830	307.8830	308.3910	308.3910	0.165	0.0000	0.0000	16
2021/12/09	IGOV	04/08/2022			Index Future	311.6910	311.6910	312.2050	312.2050	0.165	0.0000	0.0000	0
2021/12/09	IGOV	03/11/2022			Index Future	315.6960	315.6960	316.2160	316.2160	0.165	0.0000	0.0000	0
2021/12/09	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/12/09	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/12/09	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/12/09	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/12/09	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/12/09	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/12/09	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/12/09	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/12/09	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/12/09	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/12/09	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/12/09	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/12/09	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/12/09	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/12/09	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/12/09	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/12/09	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/12/09	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/12/09	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/12/09	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
2021/12/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/12/09	JBAF	15/12/2021			Jibar Tradeable Future	3.8750	96.1250	3.8750	96.1250	0.000	0.0000	0.0000	0
2021/12/09	JBAF	19/01/2022			Jibar Tradeable Future	3.9250	96.0750	3.9050	96.0950	(0.510)	0.0000	0.0000	0
2021/12/09	JBAF	16/02/2022			Jibar Tradeable Future	4.1700	95.8300	4.1600	95.8400	(0.240)	0.0000	0.0000	0
2021/12/09	JBAF	16/03/2022			Jibar Tradeable Future	4.2350	95.7650	4.2100	95.7900	(0.590)	0.0000	0.0000	0
2021/12/09	JBAF	20/04/2022			Jibar Tradeable Future	4.5500	95.4500	4.5200	95.4800	(0.659)	0.0000	0.0000	0
2021/12/09	JBAF	18/05/2022			Jibar Tradeable Future	4.6000	95.4000	4.5700	95.4300	(0.652)	0.0000	0.0000	0
2021/12/09	JBAF	15/06/2022			Jibar Tradeable Future	4.8800	95.1200	4.8300	95.1700	(1.025)	0.0000	0.0000	72
2021/12/09	JBAF	21/09/2022			Jibar Tradeable Future	5.2550	94.7450	5.2050	94.7950	(0.951)	0.0000	0.0000	0
2021/12/09	JBAF	21/12/2022			Jibar Tradeable Future	5.7400	94.2600	5.6800	94.3200	(1.045)	0.0000	0.0000	68
2021/12/09	JBAF	15/03/2023			Jibar Tradeable Future	5.9900	94.0100	5.8850	94.1150	(1.753)	0.0000	0.0000	0
2021/12/09	JBAF	21/06/2023			Jibar Tradeable Future	6.2950	93.7050	6.1600	93.8400	(2.145)	0.0000	0.0000	0
2021/12/09	JBAF	20/09/2023			Jibar Tradeable Future	6.4650	93.5350	6.3450	93.6550	(1.856)	0.0000	0.0000	75
2021/12/09	R023	03/02/2022	5.08	Call	Bond Future	246.7900	0.2468	224.2600	0.2243	(9.129)	0	0	0
2021/12/09	R023	03/02/2022	5.08	Put	Bond Future	174.3800	0.1744	162.5100	0.1625	(6.807)	0	0	0
2021/12/09	R023	03/02/2022			Bond Future	5.0102	106.2244	5.0205	106.2137	0.205	0.0000	0.0000	16,327
2021/12/09	R023	03/02/2022	5.06	Call	Bond Future	234.3000	0.2343	212.3700	0.2124	(9.360)	0	0	0
2021/12/09	R023	03/02/2022	5.06	Put	Bond Future	182.6200	0.1826	171.3500	0.1714	(6.171)	0	0	0
2021/12/09	R023	03/02/2022	5.07	Call	Bond Future	240.4200	0.2404	218.2700	0.2183	(9.213)	0	0	0
2021/12/09	R023	03/02/2022	5.07	Put	Bond Future	178.3800	0.1784	166.8900	0.1669	(6.441)	0	0	0
2021/12/09	R023	05/05/2022	6.31	Call	Bond Future	1,021.2500	1.0213	1,010.5800	1.0106	(1.045)	0	0	0
2021/12/09	R023	05/05/2022	6.31	Put	Bond Future	44.6700	0.0447	45.1500	0.0451	1.075	0	0	0
2021/12/09	R023	05/05/2022			Bond Future	5.0745	103.5736	5.0885	103.5624	0.276	0.0000	0.0000	835
2021/12/09	R023	05/05/2022	6.29	Call	Bond Future	1,006.8700	1.0069	996.2200	0.9962	(1.058)	0	0	0
2021/12/09	R023	05/05/2022	6.29	Put	Bond Future	45.9800	0.0460	46.4800	0.0465	1.087	0	0	0
2021/12/09	R023	05/05/2022	6.30	Call	Bond Future	1,014.0600	1.0141	1,003.4000	1.0034	(1.051)	0	0	0
2021/12/09	R023	05/05/2022	6.30	Put	Bond Future	45.3200	0.0453	45.8100	0.0458	1.081	0	0	0
2021/12/09	R023	04/08/2022	6.05	Call	Bond Future	599.9800	0.6000	575.5300	0.5755	(4.075)	0	0	0
2021/12/09	R023	04/08/2022	6.05	Put	Bond Future	96.1000	0.0961	83.1900	0.0832	(13.434)	0	0	0
2021/12/09	R023	04/08/2022			Bond Future	5.1394	104.8146	5.1602	104.8031	0.404	0.0000	0.0000	0
2021/12/09	R023	04/08/2022	6.03	Call	Bond Future	591.0700	0.5911	566.5000	0.5665	(4.157)	0	0	0
2021/12/09	R023	04/08/2022	6.03	Put	Bond Future	98.2000	0.0982	85.1700	0.0852	(13.269)	0	0	0
2021/12/09	R023	04/08/2022	6.04	Call	Bond Future	595.5100	0.5955	571.0100	0.5710	(4.114)	0	0	0
2021/12/09	R023	04/08/2022	6.04	Put	Bond Future	97.1400	0.0971	84.1800	0.0842	(13.342)	0	0	0
2021/12/09	R023	03/11/2022	6.25	Call	Bond Future	504.0500	0.5041	478.0700	0.4781	(5.154)	0	0	0
2021/12/09	R023	03/11/2022	6.25	Put	Bond Future	182.2200	0.1822	167.9900	0.1680	(7.809)	0	0	0
2021/12/09	R023	03/11/2022	6.26	Call	Bond Future	506.4200	0.5064	480.4500	0.4805	(5.128)	0	0	0
2021/12/09	R023	03/11/2022	6.26	Put	Bond Future	181.5300	0.1815	167.3100	0.1673	(7.833)	0	0	0
2021/12/09	R023	03/11/2022			Bond Future	5.2045	102.2422	5.2426	102.2304	0.731	0.0000	0.0000	0
2021/12/09	R023	03/11/2022	6.27	Call	Bond Future	508.7900	0.5088	482.8300	0.4828	(5.102)	0	0	0
2021/12/09	R023	03/11/2022	6.27	Put	Bond Future	180.8300	0.1808	166.6200	0.1666	(7.858)	0	0	0
2021/12/09	R035	03/02/2022	9.92	Call	Bond Future	235.6400	0.2356	273.1200	0.2731	15.906	0	0	200
2021/12/09	R035	03/02/2022	9.92	Put	Bond Future	4,237.2700	4.2373	4,523.2300	4.5232	6.749	0	0	0
2021/12/09	R035	03/02/2022	11.73	Call	Bond Future	7,364.7900	7.3648	7,172.8200	7.1728	(2.607)	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
2021/12/09	R035	03/02/2022	11.73	Put	Bond Future	78.8300	0.0788	135.3400	0.1353	71.686	0	0	280
2021/12/09	R035	03/02/2022	11.28	Call	Bond Future	4,922.4200	4.9224	4,809.8400	4.8098	(2.287)	0	0	0
2021/12/09	R035	03/02/2022	11.28	Put	Bond Future	248.8000	0.2488	384.7000	0.3847	54.622	0	0	200
2021/12/09	R035	03/02/2022	11.33	Put	Bond Future	219.0200	0.2190	345.2700	0.3453	57.643	0	0	500
2021/12/09	R035	03/02/2022	11.39	Call	Bond Future	5,511.1600	5.5112	5,377.9100	5.3779	(2.418)	0	0	0
2021/12/09	R035	03/02/2022	11.39	Put	Bond Future	187.8000	0.1878	303.0300	0.3030	61.358	0	0	683
2021/12/09	R035	03/02/2022	11.22	Call	Bond Future	4,606.9000	4.6069	4,505.2300	4.5052	(2.207)	0	0	0
2021/12/09	R035	03/02/2022	11.22	Put	Bond Future	290.7900	0.2908	437.6000	0.4376	50.487	0	0	0
2021/12/09	R035	03/02/2022	11.23	Call	Bond Future	4,659.0100	4.6590	4,555.7200	4.5557	(2.217)	0	0	0
2021/12/09	R035	03/02/2022	11.23	Put	Bond Future	283.1600	0.2832	428.3500	0.4284	51.275	0	0	0
2021/12/09	R035	03/02/2022	11.03	Call	Bond Future	3,644.9300	3.6449	3,573.9800	3.5740	(1.947)	0	0	0
2021/12/09	R035	03/02/2022	11.05	Put	Bond Future	452.2600	0.4523	626.5200	0.6265	38.531	0	0	1,600
2021/12/09	R035	03/02/2022	11.11	Call	Bond Future	4,042.8700	4.0429	3,959.0500	3.9590	(2.073)	0	0	0
2021/12/09	R035	03/02/2022	10.35	Call	Bond Future	975.0400	0.9750	1,033.7600	1.0338	6.022	0	0	1,600
2021/12/09	R035	03/02/2022	10.35	Put	Bond Future	2,099.9300	2.0999	2,407.1300	2.4071	14.629	0	0	0
2021/12/09	R035	03/02/2022	10.61	Call	Bond Future	1,807.9400	1.8079	1,818.1100	1.8181	0.563	0	0	0
2021/12/09	R035	03/02/2022	10.61	Put	Bond Future	1,255.0400	1.2550	1,513.6900	1.5137	20.609	0	0	200
2021/12/09	R035	03/02/2022	10.65	Call	Bond Future	1,961.2100	1.9612	1,960.6200	1.9606	(0.030)	0	0	0
2021/12/09	R035	03/02/2022	10.24	Put	Bond Future	2,560.0800	2.5601	2,875.3000	2.8753	12.313	0	0	0
2021/12/09	R035	03/02/2022	10.26	Call	Bond Future	755.6000	0.7556	821.8700	0.8219	8.771	0	0	200
2021/12/09	R035	03/02/2022	10.26	Put	Bond Future	2,471.9400	2.4719	2,786.6900	2.7867	12.733	0	0	0
2021/12/09	R035	03/02/2022	10.34	Call	Bond Future	948.9400	0.9489	1,008.7600	1.0088	6.304	0	0	0
2021/12/09	R035	03/02/2022	10.34	Put	Bond Future	2,139.2700	2.1393	2,447.5700	2.4476	14.411	0	0	500
2021/12/09	R035	03/02/2022			Bond Future	10.5235	92.3768	10.5623	92.1284	0.368	0.0000	0.0000	108,629
2021/12/09	R035	03/02/2022	9.70	Call	Bond Future	103.1100	0.1031	109.9700	0.1100	6.653	0	0	683
2021/12/09	R035	03/02/2022	9.70	Put	Bond Future	5,627.5100	5.6275	5,882.8500	5.8828	4.537	0	0	0
2021/12/09	R035	03/02/2022	10.10	Call	Bond Future	449.9600	0.4500	511.1900	0.5112	13.608	0	0	280
2021/12/09	R035	03/02/2022	10.10	Put	Bond Future	3,231.5900	3.2316	3,541.3000	3.5413	9.584	0	0	0
2021/12/09	R035	03/02/2022	11.88	Call	Bond Future	8,184.2500	8.1842	7,974.4000	7.9744	(2.564)	0	0	0
2021/12/09	R035	03/02/2022	11.88	Put	Bond Future	53.8900	0.0539	92.5200	0.0925	71.683	0	0	1,800
2021/12/09	R035	03/02/2022	11.33	Call	Bond Future	5,188.8900	5.1889	5,066.6600	5.0667	(2.356)	0	0	0
2021/12/09	R035	03/02/2022	11.24	Call	Bond Future	4,711.2200	4.7112	4,606.3300	4.6063	(2.226)	0	0	0
2021/12/09	R035	03/02/2022	11.24	Put	Bond Future	275.7000	0.2757	419.2900	0.4193	52.082	0	0	0
2021/12/09	R035	03/02/2022	11.03	Put	Bond Future	475.6300	0.4756	653.1600	0.6532	37.325	0	0	280
2021/12/09	R035	03/02/2022	11.05	Call	Bond Future	3,743.3400	3.7433	3,669.1200	3.6691	(1.983)	0	0	0
2021/12/09	R035	03/02/2022	11.11	Put	Bond Future	387.9700	0.3880	552.6300	0.5526	42.441	0	0	200
2021/12/09	R035	03/02/2022	10.65	Put	Bond Future	1,154.1900	1.1542	1,402.0800	1.4021	21.477	0	0	683
2021/12/09	R035	03/02/2022	10.24	Call	Bond Future	711.5600	0.7116	778.3000	0.7783	9.379	0	0	500
2021/12/09	R035	05/05/2022	11.63	Call	Bond Future	6,205.6800	6.2057	6,138.0900	6.1381	(1.089)	0	0	0
2021/12/09	R035	05/05/2022	11.63	Put	Bond Future	774.5000	0.7745	958.6000	0.9586	23.770	0	0	0
2021/12/09	R035	05/05/2022	11.64	Call	Bond Future	6,253.0700	6.2531	6,184.1300	6.1841	(1.102)	0	0	0
2021/12/09	R035	05/05/2022	11.64	Put	Bond Future	764.9600	0.7650	947.7100	0.9477	23.890	0	0	0
2021/12/09	R035	05/05/2022	10.72	Call	Bond Future	2,466.6400	2.4666	2,485.8000	2.4858	0.777	0	0	1,200
2021/12/09	R035	05/05/2022	10.72	Put	Bond Future	2,464.8900	2.4649	2,735.7400	2.7357	10.988	0	0	0
2021/12/09	R035	05/05/2022			Bond Future	10.7197	88.9942	10.7601	88.7425	0.377	0.0000	0.0000	8,926
2021/12/09	R035	05/05/2022	11.65	Call	Bond Future	6,300.3700	6.3004	6,230.0700	6.2301	(1.116)	0	0	0
2021/12/09	R035	05/05/2022	11.65	Put	Bond Future	755.3900	0.7554	936.7800	0.9368	24.013	0	0	0
2021/12/09	R035	05/05/2022	12.64	Call	Bond Future	11,126.0800	11.1261	10,950.1400	10.9501	(1.581)	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
2021/12/09	R035	05/05/2022	12.64	Put	Bond Future	224.3100	0.2243	300.0600	0.3001	33.770	0	0	1,200
2021/12/09	R035	05/05/2022	10.82	Call	Bond Future	2,806.8800	2.8069	2,813.6900	2.8137	0.243	0	0	0
2021/12/09	R035	05/05/2022	10.82	Put	Bond Future	2,183.6000	2.1836	2,442.1000	2.4421	11.838	0	0	1,200
2021/12/09	R035	04/08/2022	11.13	Put	Bond Future	2,445.3200	2.4453	2,747.4600	2.7475	12.356	0	0	100
2021/12/09	R035	04/08/2022	10.72	Call	Bond Future	2,353.8900	2.3539	2,448.4600	2.4485	4.018	0	0	0
2021/12/09	R035	04/08/2022	10.72	Put	Bond Future	3,614.9000	3.6149	3,964.4600	3.9645	9.670	0	0	0
2021/12/09	R035	04/08/2022	10.73	Call	Bond Future	2,383.2300	2.3832	2,476.6200	2.4766	3.919	0	0	0
2021/12/09	R035	04/08/2022	10.73	Put	Bond Future	3,582.3000	3.5823	3,930.6800	3.9307	9.725	0	0	0
2021/12/09	R035	04/08/2022	9.84	Call	Bond Future	629.9400	0.6299	670.4000	0.6704	6.423	0	0	100
2021/12/09	R035	04/08/2022	9.84	Put	Bond Future	7,594.6900	7.5947	7,890.1400	7.8901	3.890	0	0	0
2021/12/09	R035	04/08/2022	10.53	Put	Bond Future	4,282.1900	4.2822	4,648.9400	4.6489	8.565	0	0	0
2021/12/09	R035	04/08/2022	10.64	Call	Bond Future	2,126.1200	2.1261	2,228.4700	2.2285	4.814	0	0	0
2021/12/09	R035	04/08/2022	10.64	Put	Bond Future	3,884.8800	3.8849	4,242.2200	4.2422	9.198	0	0	100
2021/12/09	R035	04/08/2022	9.53	Call	Bond Future	360.9300	0.3609	394.5900	0.3946	9.326	0	0	400
2021/12/09	R035	04/08/2022	9.53	Put	Bond Future	9,459.9800	9.4600	9,748.6300	9.7486	3.051	0	0	0
2021/12/09	R035	04/08/2022			Bond Future	10.9256	90.0335	10.9677	89.7785	0.385	0.0000	0.0000	0
2021/12/09	R035	04/08/2022	11.13	Call	Bond Future	3,673.2500	3.6732	3,720.4000	3.7204	1.284	0	0	0
2021/12/09	R035	04/08/2022	12.18	Call	Bond Future	8,022.0900	8.0221	7,978.2000	7.9782	(0.547)	0	0	0
2021/12/09	R035	04/08/2022	12.18	Put	Bond Future	866.3600	0.8664	1,077.4600	1.0775	24.366	0	0	400
2021/12/09	R035	04/08/2022	10.74	Call	Bond Future	2,412.7500	2.4128	2,504.9400	2.5049	3.821	0	0	0
2021/12/09	R035	04/08/2022	10.74	Put	Bond Future	3,549.9500	3.5500	3,897.1300	3.8971	9.780	0	0	0
2021/12/09	R035	04/08/2022	10.53	Call	Bond Future	1,832.4200	1.8324	1,944.1800	1.9442	6.099	0	0	400
2021/12/09	R035	03/11/2022	11.15	Call	Bond Future	3,553.7200	3.5537	3,595.6800	3.5957	1.181	0	0	0
2021/12/09	R035	03/11/2022	11.15	Put	Bond Future	3,447.3200	3.4473	3,747.5400	3.7475	8.709	0	0	0
2021/12/09	R035	03/11/2022			Bond Future	11.1319	86.7323	11.1758	86.4740	0.394	0.0000	0.0000	0
2021/12/09	R035	03/11/2022	11.14	Call	Bond Future	3,522.6100	3.5226	3,565.3100	3.5653	1.212	0	0	0
2021/12/09	R035	03/11/2022	11.14	Put	Bond Future	3,475.1400	3.4751	3,776.1000	3.7761	8.660	0	0	0
2021/12/09	R035	03/11/2022	11.13	Call	Bond Future	3,491.6300	3.4916	3,535.3900	3.5354	1.253	0	0	0
2021/12/09	R035	03/11/2022	11.13	Put	Bond Future	3,503.1400	3.5031	3,805.1600	3.8052	8.621	0	0	0
2021/12/09	R186	03/02/2022	7.30	Call	Bond Future	145.3600	0.1454	155.2100	0.1552	6.776	0	0	0
2021/12/09	R186	03/02/2022	7.30	Put	Bond Future	2,984.4300	2.9844	2,962.6000	2.9626	(0.731)	0	0	0
2021/12/09	R186	03/02/2022			Bond Future	7.9626	111.4654	7.9551	111.4971	(0.094)	0.0000	0.0000	68,848
2021/12/09	R186	03/02/2022	7.28	Call	Bond Future	135.0200	0.1350	144.4900	0.1445	7.014	0	0	0
2021/12/09	R186	03/02/2022	7.28	Put	Bond Future	3,061.2000	3.0612	3,038.9900	3.0390	(0.726)	0	0	0
2021/12/09	R186	03/02/2022	7.29	Call	Bond Future	140.1600	0.1402	149.7700	0.1498	6.856	0	0	0
2021/12/09	R186	03/02/2022	7.29	Put	Bond Future	3,022.7800	3.0228	3,000.7100	3.0007	(0.730)	0	0	0
2021/12/09	R186	05/05/2022	9.18	Call	Bond Future	4,300.9100	4.3009	4,366.8600	4.3669	1.533	0	0	0
2021/12/09	R186	05/05/2022	9.18	Put	Bond Future	408.3600	0.4084	442.6100	0.4426	8.387	0	0	454
2021/12/09	R186	05/05/2022	8.32	Call	Bond Future	1,882.4600	1.8825	1,944.8900	1.9449	3.316	0	0	0
2021/12/09	R186	05/05/2022	8.32	Put	Bond Future	1,330.6300	1.3306	1,361.3600	1.3614	2.309	0	0	0
2021/12/09	R186	05/05/2022	8.14	Call	Bond Future	1,492.4700	1.4925	1,556.7300	1.5567	4.306	0	0	454
2021/12/09	R186	05/05/2022	8.14	Put	Bond Future	1,656.6400	1.6566	1,689.2000	1.6892	1.965	0	0	0
2021/12/09	R186	05/05/2022	7.28	Call	Bond Future	327.7400	0.3277	342.3400	0.3423	4.455	0	0	435
2021/12/09	R186	05/05/2022	7.28	Put	Bond Future	3,995.6900	3.9957	3,978.5900	3.9786	(0.428)	0	0	0
2021/12/09	R186	05/05/2022	7.48	Call	Bond Future	470.3400	0.4703	528.8500	0.5288	12.440	0	0	3,600
2021/12/09	R186	05/05/2022	7.48	Put	Bond Future	3,311.0500	3.3111	3,337.8600	3.3379	0.810	0	0	0
2021/12/09	R186	05/05/2022			Bond Future	8.1811	112.7869	8.1732	112.8186	(0.097)	0.0000	0.0000	4,514

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/09	R186	05/05/2022	8.64	Call	Bond Future	2,680.8500	2.6808	2,746.9200	2.7469	2.465	0	0	0
2021/12/09	R186	05/05/2022	8.64	Put	Bond Future	870.6000	0.8706	904.9700	0.9050	3.948	0	0	4,035
2021/12/09	R186	05/05/2022	8.94	Call	Bond Future	3,545.5600	3.5456	3,615.6800	3.6157	1.978	0	0	0
2021/12/09	R186	05/05/2022	8.94	Put	Bond Future	572.1500	0.5722	610.5700	0.6106	6.715	0	0	454
2021/12/09	R186	05/05/2022	8.31	Call	Bond Future	1,859.7000	1.8597	1,922.3600	1.9224	3.369	0	0	0
2021/12/09	R186	05/05/2022	8.31	Put	Bond Future	1,347.4900	1.3475	1,378.4500	1.3784	2.298	0	0	0
2021/12/09	R186	05/05/2022	8.35	Call	Bond Future	1,951.6200	1.9516	2,013.9000	2.0139	3.191	0	0	454
2021/12/09	R186	05/05/2022	8.35	Put	Bond Future	1,281.0300	1.2810	1,311.6100	1.3116	2.387	0	0	0
2021/12/09	R186	05/05/2022	7.88	Call	Bond Future	1,008.1200	1.0081	1,076.8300	1.0768	6.816	0	0	435
2021/12/09	R186	05/05/2022	7.88	Put	Bond Future	2,217.0100	2.2170	2,254.0200	2.2540	1.669	0	0	0
2021/12/09	R186	05/05/2022	8.30	Call	Bond Future	1,837.0700	1.8371	1,899.6800	1.8997	3.408	0	0	0
2021/12/09	R186	05/05/2022	8.30	Put	Bond Future	1,364.5000	1.3645	1,395.4100	1.3954	2.265	0	0	0
2021/12/09	R186	05/05/2022	6.73	Call	Bond Future	108.8900	0.1089	115.0200	0.1150	5.630	0	0	3,600
2021/12/09	R186	05/05/2022	6.73	Put	Bond Future	6,091.5100	6.0915	6,065.9400	6.0659	(0.420)	0	0	0
2021/12/09	R186	04/08/2022	8.15	Call	Bond Future	1,407.9400	1.4079	1,510.7900	1.5108	7.305	0	0	0
2021/12/09	R186	04/08/2022	8.15	Put	Bond Future	2,423.5600	2.4236	2,494.4300	2.4944	2.924	0	0	0
2021/12/09	R186	04/08/2022	9.78	Call	Bond Future	5,497.5000	5.4975	5,575.4100	5.5754	1.417	0	0	0
2021/12/09	R186	04/08/2022	9.78	Put	Bond Future	525.4600	0.5255	571.3900	0.5714	8.741	0	0	3,600
2021/12/09	R186	04/08/2022	7.96	Call	Bond Future	1,080.7000	1.0807	1,192.8400	1.1928	10.377	0	0	3,600
2021/12/09	R186	04/08/2022			Bond Future	8.4184	108.8360	8.4099	108.8679	(0.101)	0.0000	0.0000	0
2021/12/09	R186	04/08/2022	8.14	Call	Bond Future	1,389.4500	1.3894	1,493.0900	1.4931	7.459	0	0	0
2021/12/09	R186	04/08/2022	8.14	Put	Bond Future	2,443.1400	2.4431	2,514.8000	2.5148	2.933	0	0	0
2021/12/09	R186	04/08/2022	6.96	Call	Bond Future	212.4200	0.2124	238.0800	0.2381	12.080	0	0	3,600
2021/12/09	R186	04/08/2022	6.96	Put	Bond Future	5,877.2600	5.8773	5,870.9400	5.8709	(0.108)	0	0	0
2021/12/09	R186	04/08/2022	7.96	Put	Bond Future	2,822.4300	2.8224	2,902.5900	2.9026	2.840	0	0	0
2021/12/09	R186	04/08/2022	8.13	Call	Bond Future	1,371.4200	1.3714	1,475.8500	1.4759	7.615	0	0	0
2021/12/09	R186	04/08/2022	8.13	Put	Bond Future	2,463.1900	2.4632	2,535.6400	2.5356	2.941	0	0	0
2021/12/09	R186	03/11/2022	8.53	Call	Bond Future	2,028.5800	2.0286	2,102.2700	2.1023	3.633	0	0	0
2021/12/09	R186	03/11/2022	8.53	Put	Bond Future	2,500.2500	2.5003	2,541.8000	2.5418	1.662	0	0	0
2021/12/09	R186	03/11/2022	8.54	Call	Bond Future	2,046.5300	2.0465	2,120.7300	2.1207	3.626	0	0	0
2021/12/09	R186	03/11/2022	8.54	Put	Bond Future	2,482.6500	2.4826	2,524.7100	2.5247	1.694	0	0	0
2021/12/09	R186	03/11/2022			Bond Future	8.6630	110.2462	8.6539	110.2783	(0.105)	0.0000	0.0000	0
2021/12/09	R186	03/11/2022	8.55	Call	Bond Future	2,064.9700	2.0650	2,138.8600	2.1389	3.578	0	0	0
2021/12/09	R186	03/11/2022	8.55	Put	Bond Future	2,465.5600	2.4656	2,507.3100	2.5073	1.693	0	0	0
2021/12/09	R197	03/02/2022			Bond Future	322.0766	322.0766	322.0764	322.0764	0.000	0.0000	0.0000	1,132
2021/12/09	R197	05/05/2022			Bond Future	325.9744	325.9744	325.9731	325.9731	0.000	0.0000	0.0000	237
2021/12/09	R197	04/08/2022			Bond Future	321.6901	321.6901	321.6884	321.6884	(0.001)	0.0000	0.0000	0
2021/12/09	R197	03/11/2022			Bond Future	325.7834	325.7834	325.7811	325.7811	(0.001)	0.0000	0.0000	0
2021/12/09	R202	03/02/2022			Bond Future	241.0037	241.0037	241.7176	241.7176	0.296	0.0000	0.0000	7,693
2021/12/09	R202	05/05/2022			Bond Future	243.9203	243.9203	244.6419	244.6419	0.296	0.0000	0.0000	413
2021/12/09	R202	04/08/2022			Bond Future	242.5294	242.5294	243.2598	243.2598	0.301	0.0000	0.0000	0
2021/12/09	R202	03/11/2022			Bond Future	245.6148	245.6148	246.3542	246.3542	0.301	0.0000	0.0000	0
2021/12/09	R209	03/02/2022	11.02	Call	Bond Future	3,375.4900	3.3755	3,271.4000	3.2714	(3.084)	0	0	0
2021/12/09	R209	03/02/2022	11.02	Put	Bond Future	380.5700	0.3806	495.3900	0.4954	30.171	0	0	0
2021/12/09	R209	03/02/2022	11.03	Call	Bond Future	3,419.3300	3.4193	3,313.7500	3.3138	(3.088)	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
2021/12/09	R209	03/02/2022	11.03	Put	Bond Future	371.5300	0.3715	484.8600	0.4849	30.504	0	0	0
2021/12/09	R209	03/02/2022			Bond Future	10.4716	71.4394	10.5105	71.2205	0.372	0.0000	0.0000	20,166
2021/12/09	R209	03/02/2022	11.04	Call	Bond Future	3,463.2500	3.4632	3,356.1800	3.3562	(3.092)	0	0	0
2021/12/09	R209	03/02/2022	11.04	Put	Bond Future	362.6200	0.3626	474.4600	0.4745	30.842	0	0	0
2021/12/09	R209	05/05/2022	11.44	Call	Bond Future	4,909.1700	4.9092	4,858.3800	4.8584	(1.035)	0	0	0
2021/12/09	R209	05/05/2022	11.44	Put	Bond Future	739.3100	0.7393	910.2700	0.9103	23.124	0	0	0
2021/12/09	R209	05/05/2022	9.75	Call	Bond Future	394.4300	0.3944	394.0400	0.3940	(0.099)	0	0	8,525
2021/12/09	R209	05/05/2022	9.75	Put	Bond Future	5,588.8500	5.5888	5,810.2100	5.8102	3.961	0	0	0
2021/12/09	R209	05/05/2022	10.75	Call	Bond Future	2,422.7800	2.4228	2,425.7900	2.4258	0.124	0	0	0
2021/12/09	R209	05/05/2022	10.75	Put	Bond Future	1,861.2200	1.8612	2,085.9800	2.0860	12.076	0	0	12,050
2021/12/09	R209	05/05/2022	11.43	Call	Bond Future	4,868.8400	4.8688	4,818.9200	4.8189	(1.025)	0	0	0
2021/12/09	R209	05/05/2022	11.43	Put	Bond Future	749.3000	0.7493	921.1300	0.9211	22.932	0	0	0
2021/12/09	R209	05/05/2022			Bond Future	10.6473	69.1454	10.6877	68.9236	0.380	0.0000	0.0000	5,396
2021/12/09	R209	05/05/2022	11.45	Call	Bond Future	4,949.5800	4.9496	4,897.9100	4.8979	(1.044)	0	0	0
2021/12/09	R209	05/05/2022	11.45	Put	Bond Future	729.4500	0.7294	899.5300	0.8995	23.316	0	0	0
2021/12/09	R209	05/05/2022	12.00	Call	Bond Future	7,260.8700	7.2609	7,145.6800	7.1457	(1.586)	0	0	0
2021/12/09	R209	05/05/2022	12.00	Put	Bond Future	360.5300	0.3605	467.0900	0.4671	29.556	0	0	12,050
2021/12/09	R209	04/08/2022	10.57	Put	Bond Future	3,278.4800	3.2785	3,654.1100	3.6541	11.457	0	0	0
2021/12/09	R209	04/08/2022	10.58	Call	Bond Future	1,899.6400	1.8996	2,049.2600	2.0493	7.876	0	0	0
2021/12/09	R209	04/08/2022	10.58	Put	Bond Future	3,248.2700	3.2483	3,622.4100	3.6224	11.518	0	0	0
2021/12/09	R209	04/08/2022			Bond Future	10.8279	69.9530	10.8698	69.7285	0.387	0.0000	0.0000	0
2021/12/09	R209	04/08/2022	10.57	Call	Bond Future	1,874.6500	1.8747	2,025.7600	2.0258	8.061	0	0	0
2021/12/09	R209	04/08/2022	10.59	Call	Bond Future	1,924.5700	1.9246	2,073.1200	2.0731	7.719	0	0	0
2021/12/09	R209	04/08/2022	10.59	Put	Bond Future	3,218.0700	3.2181	3,591.1400	3.5911	11.593	0	0	0
2021/12/09	R209	03/11/2022	11.03	Call	Bond Future	3,073.3000	3.0733	3,163.9300	3.1639	2.949	0	0	0
2021/12/09	R209	03/11/2022	11.03	Put	Bond Future	2,954.8600	2.9549	3,272.9500	3.2730	10.765	0	0	0
2021/12/09	R209	03/11/2022			Bond Future	11.0074	67.7265	11.0509	67.4990	0.395	0.0000	0.0000	0
2021/12/09	R209	03/11/2022	11.01	Call	Bond Future	3,018.3500	3.0183	3,110.6000	3.1106	3.056	0	0	0
2021/12/09	R209	03/11/2022	11.01	Put	Bond Future	3,004.5200	3.0045	3,324.2300	3.3242	10.641	0	0	0
2021/12/09	R209	03/11/2022	11.02	Call	Bond Future	3,045.7600	3.0458	3,137.3400	3.1373	3.007	0	0	0
2021/12/09	R209	03/11/2022	11.02	Put	Bond Future	2,979.6000	2.9796	3,298.6400	3.2986	10.707	0	0	0
2021/12/09	R210	03/02/2022			Bond Future	212.7870	212.7870	212.5523	212.5523	(0.110)	0.0000	0.0000	1,330
2021/12/09	R210	05/05/2022			Bond Future	212.5104	212.5104	212.2721	212.2721	(0.112)	0.0000	0.0000	104
2021/12/09	R210	04/08/2022			Bond Future	215.1671	215.1671	214.9255	214.9255	(0.112)	0.0000	0.0000	0
2021/12/09	R210	03/11/2022			Bond Future	214.9910	214.9910	214.7459	214.7459	(0.114)	0.0000	0.0000	0
2021/12/09	R213	03/02/2022	8.63	Call	Bond Future	17.6800	0.0177	18.0000	0.0180	1.810	0	0	200
2021/12/09	R213	03/02/2022	8.63	Put	Bond Future	6,689.2900	6.6893	6,758.3300	6.7583	1.032	0	0	0
2021/12/09	R213	03/02/2022	8.80	Call	Bond Future	38.2000	0.0382	40.6300	0.0406	6.361	0	0	102
2021/12/09	R213	03/02/2022	8.80	Put	Bond Future	5,732.4600	5.7325	5,803.6100	5.8036	1.241	0	0	0
2021/12/09	R213	03/02/2022	10.60	Put	Bond Future	210.6200	0.2106	290.9200	0.2909	38.126	0	0	430
2021/12/09	R213	03/02/2022	10.67	Call	Bond Future	4,383.7200	4.3837	4,387.6300	4.3876	0.089	0	0	0
2021/12/09	R213	03/02/2022	10.67	Put	Bond Future	175.7200	0.1757	248.3500	0.2484	41.333	0	0	220
2021/12/09	R213	03/02/2022	10.00	Call	Bond Future	1,741.1800	1.7412	1,793.2900	1.7933	2.993	0	0	0
2021/12/09	R213	03/02/2022	10.00	Put	Bond Future	909.4900	0.9095	1,030.3200	1.0303	13.285	0	0	430
2021/12/09	R213	03/02/2022	9.98	Call	Bond Future	1,676.6300	1.6766	1,731.0800	1.7311	3.248	0	0	0
2021/12/09	R213	03/02/2022	9.98	Put	Bond Future	948.5700	0.9486	1,071.7400	1.0717	12.985	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
2021/12/09	R213	03/02/2022	9.22	Put	Bond Future	3,533.7300	3.5337	3,651.6500	3.6517	3.337	0	0	0
2021/12/09	R213	03/02/2022	9.58	Put	Bond Future	2,037.7400	2.0377	2,187.0400	2.1870	7.327	0	0	200
2021/12/09	R213	03/02/2022			Bond Future	9.8404	86.3351	9.8535	86.2664	0.133	0.0000	0.0000	20,855
2021/12/09	R213	03/02/2022	9.15	Call	Bond Future	153.5700	0.1536	190.3100	0.1903	23.924	0	0	220
2021/12/09	R213	03/02/2022	9.15	Put	Bond Future	3,877.9900	3.8780	3,983.4500	3.9835	2.719	0	0	0
2021/12/09	R213	03/02/2022	10.25	Call	Bond Future	2,624.8700	2.6249	2,665.3800	2.6654	1.543	0	0	0
2021/12/09	R213	03/02/2022	10.25	Put	Bond Future	511.9300	0.5119	621.1600	0.6212	21.337	0	0	102
2021/12/09	R213	03/02/2022	10.60	Call	Bond Future	4,074.3600	4.0744	4,085.9400	4.0859	0.284	0	0	0
2021/12/09	R213	03/02/2022	10.15	Call	Bond Future	2,252.7900	2.2528	2,299.2500	2.2993	2.062	0	0	0
2021/12/09	R213	03/02/2022	10.15	Put	Bond Future	649.2400	0.6492	764.4200	0.7644	17.741	0	0	200
2021/12/09	R213	03/02/2022	10.17	Call	Bond Future	2,325.3500	2.3253	2,370.7700	2.3708	1.953	0	0	0
2021/12/09	R213	03/02/2022	10.17	Put	Bond Future	619.5900	0.6196	733.7300	0.7337	18.422	0	0	220
2021/12/09	R213	03/02/2022	9.96	Call	Bond Future	1,613.2400	1.6132	1,670.1000	1.6701	3.525	0	0	0
2021/12/09	R213	03/02/2022	9.96	Put	Bond Future	988.9700	0.9890	1,114.5500	1.1145	12.698	0	0	0
2021/12/09	R213	03/02/2022	9.97	Call	Bond Future	1,644.7200	1.6447	1,700.4500	1.7004	3.388	0	0	0
2021/12/09	R213	03/02/2022	9.97	Put	Bond Future	968.5300	0.9685	1,092.9800	1.0930	12.849	0	0	0
2021/12/09	R213	03/02/2022	9.22	Call	Bond Future	196.5600	0.1966	245.7600	0.2458	25.031	0	0	430
2021/12/09	R213	03/02/2022	9.58	Call	Bond Future	657.5600	0.6576	738.1400	0.7381	12.254	0	0	0
2021/12/09	R213	03/02/2022	9.76	Call	Bond Future	1,047.4600	1.0475	1,124.1400	1.1241	7.321	0	0	0
2021/12/09	R213	03/02/2022	9.76	Put	Bond Future	1,470.4500	1.4704	1,615.8500	1.6159	9.888	0	0	102
2021/12/09	R213	05/05/2022	10.63	Call	Bond Future	3,860.8900	3.8609	3,959.4300	3.9594	2.552	0	0	0
2021/12/09	R213	05/05/2022	10.65	Put	Bond Future	904.9400	0.9049	1,073.3900	1.0734	18.614	0	0	0
2021/12/09	R213	05/05/2022			Bond Future	10.0404	83.8269	10.0542	83.7571	0.137	0.0000	0.0000	0
2021/12/09	R213	05/05/2022	10.63	Put	Bond Future	930.4900	0.9305	1,098.8400	1.0988	18.093	0	0	0
2021/12/09	R213	05/05/2022	10.64	Call	Bond Future	3,896.6700	3.8967	3,995.1700	3.9952	2.528	0	0	0
2021/12/09	R213	05/05/2022	10.64	Put	Bond Future	917.7300	0.9177	1,086.0400	1.0860	18.340	0	0	0
2021/12/09	R213	05/05/2022	10.65	Call	Bond Future	3,932.3700	3.9324	4,031.0100	4.0310	2.508	0	0	0
2021/12/09	R213	04/08/2022	9.88	Call	Bond Future	1,565.6700	1.5657	1,738.5000	1.7385	11.039	0	0	0
2021/12/09	R213	04/08/2022	9.89	Call	Bond Future	1,586.6100	1.5866	1,759.3800	1.7594	10.889	0	0	0
2021/12/09	R213	04/08/2022	9.90	Put	Bond Future	3,366.0500	3.3661	3,609.5500	3.6095	7.234	0	0	0
2021/12/09	R213	04/08/2022			Bond Future	10.2519	84.8087	10.2663	84.7379	0.140	0.0000	0.0000	0
2021/12/09	R213	04/08/2022	9.88	Put	Bond Future	3,425.4000	3.4254	3,669.0200	3.6690	7.112	0	0	0
2021/12/09	R213	04/08/2022	9.89	Put	Bond Future	3,395.6300	3.3956	3,639.1900	3.6392	7.173	0	0	0
2021/12/09	R213	04/08/2022	9.90	Call	Bond Future	1,607.7100	1.6077	1,780.4200	1.7804	10.743	0	0	0
2021/12/09	R213	03/11/2022	10.38	Call	Bond Future	2,637.5800	2.6376	2,789.9700	2.7900	5.778	0	0	0
2021/12/09	R213	03/11/2022	10.38	Put	Bond Future	3,051.4200	3.0514	3,275.5900	3.2756	7.346	0	0	0
2021/12/09	R213	03/11/2022	10.39	Call	Bond Future	2,661.9100	2.6619	2,814.1300	2.8141	5.718	0	0	0
2021/12/09	R213	03/11/2022	10.39	Put	Bond Future	3,027.7100	3.0277	3,251.7100	3.2517	7.398	0	0	0
2021/12/09	R213	03/11/2022			Bond Future	10.4664	82.3822	10.4814	82.3105	0.144	0.0000	0.0000	0
2021/12/09	R213	03/11/2022	10.40	Call	Bond Future	2,686.6800	2.6867	2,838.0800	2.8381	5.635	0	0	0
2021/12/09	R213	03/11/2022	10.40	Put	Bond Future	3,004.4700	3.0045	3,227.6500	3.2276	7.428	0	0	0
2021/12/09	R214	03/02/2022	11.39	Put	Bond Future	284.4200	0.2844	451.1300	0.4511	58.614	0	0	0
2021/12/09	R214	03/02/2022	11.40	Put	Bond Future	276.9100	0.2769	441.6800	0.4417	59.503	0	0	0
2021/12/09	R214	03/02/2022	11.41	Call	Bond Future	3,952.1200	3.9521	3,769.5700	3.7696	(4.619)	0	0	0
2021/12/09	R214	03/02/2022			Bond Future	10.7495	68.7260	10.8090	68.3806	0.553	0.0000	0.0000	17,604
2021/12/09	R214	03/02/2022	11.39	Call	Bond Future	3,860.2100	3.8602	3,681.5100	3.6815	(4.629)	0	0	0
2021/12/09	R214	03/02/2022	11.40	Call	Bond Future	3,906.0800	3.9061	3,725.4400	3.7254	(4.625)	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
2021/12/09	R214	03/02/2022	11.41	Put	Bond Future	269.6400	0.2696	432.5000	0.4325	60.399	0	0	0
2021/12/09	R214	05/05/2022	11.73	Put	Bond Future	742.7200	0.7427	955.9000	0.9559	28.703	0	0	0
2021/12/09	R214	05/05/2022	11.74	Put	Bond Future	733.0000	0.7330	944.9200	0.9449	28.911	0	0	0
2021/12/09	R214	05/05/2022	11.75	Call	Bond Future	5,214.9900	5.2150	5,076.0400	5.0760	(2.664)	0	0	0
2021/12/09	R214	05/05/2022			Bond Future	10.9158	66.2613	10.9775	65.9115	0.565	0.0000	0.0000	441
2021/12/09	R214	05/05/2022	11.73	Call	Bond Future	5,132.4300	5.1324	4,995.8600	4.9959	(2.661)	0	0	0
2021/12/09	R214	05/05/2022	11.74	Call	Bond Future	5,173.6800	5.1737	5,035.8500	5.0358	(2.664)	0	0	0
2021/12/09	R214	05/05/2022	11.75	Put	Bond Future	723.4100	0.7234	934.2100	0.9342	29.140	0	0	0
2021/12/09	R214	04/08/2022	10.98	Put	Bond Future	2,934.3700	2.9344	3,371.9100	3.3719	14.911	0	0	0
2021/12/09	R214	04/08/2022	10.99	Call	Bond Future	2,354.3500	2.3544	2,436.0800	2.4361	3.471	0	0	0
2021/12/09	R214	04/08/2022			Bond Future	11.0887	67.0345	11.1527	66.6804	0.577	0.0000	0.0000	0
2021/12/09	R214	04/08/2022	10.97	Call	Bond Future	2,298.4600	2.2985	2,383.5900	2.3836	3.704	0	0	0
2021/12/09	R214	04/08/2022	10.97	Put	Bond Future	2,963.0300	2.9630	3,402.2600	3.4023	14.824	0	0	0
2021/12/09	R214	04/08/2022	10.98	Call	Bond Future	2,326.2200	2.3262	2,409.6600	2.4097	3.587	0	0	0
2021/12/09	R214	04/08/2022	10.99	Put	Bond Future	2,906.1600	2.9062	3,341.9900	3.3420	14.997	0	0	0
2021/12/09	R214	03/11/2022	11.34	Call	Bond Future	3,322.9200	3.3229	3,357.8100	3.3578	1.050	0	0	0
2021/12/09	R214	03/11/2022	11.36	Put	Bond Future	2,843.8600	2.8439	3,234.9400	3.2349	13.752	0	0	0
2021/12/09	R214	03/11/2022			Bond Future	11.2603	64.6316	11.3267	64.2729	0.590	0.0000	0.0000	0
2021/12/09	R214	03/11/2022	11.34	Put	Bond Future	2,892.7700	2.8928	3,286.3100	3.2863	13.604	0	0	0
2021/12/09	R214	03/11/2022	11.35	Call	Bond Future	3,351.8900	3.3519	3,385.6700	3.3857	1.008	0	0	0
2021/12/09	R214	03/11/2022	11.35	Put	Bond Future	2,868.1100	2.8681	3,260.5400	3.2605	13.683	0	0	0
2021/12/09	R214	03/11/2022	11.36	Call	Bond Future	3,381.2100	3.3812	3,413.6400	3.4136	0.959	0	0	0
2021/12/09	R248	03/02/2022	9.80	Call	Bond Future	67.1200	0.0671	56.1000	0.0561	(16.418)	0	0	0
2021/12/09	R248	03/02/2022	9.80	Put	Bond Future	7,392.9700	7.3930	7,972.0800	7.9721	7.833	0	0	0
2021/12/09	R248	03/02/2022	10.00	Call	Bond Future	154.9300	0.1549	147.9900	0.1480	(4.479)	0	0	0
2021/12/09	R248	03/02/2022	10.00	Put	Bond Future	5,792.4400	5.7924	6,375.6300	6.3756	10.068	0	0	0
2021/12/09	R248	03/02/2022	10.20	Put	Bond Future	4,363.6300	4.3636	4,924.8600	4.9249	12.862	0	0	0
2021/12/09	R248	03/02/2022	11.47	Call	Bond Future	5,549.7700	5.5498	5,134.6200	5.1346	(7.480)	0	0	0
2021/12/09	R248	03/02/2022	11.48	Call	Bond Future	5,608.8700	5.6089	5,191.0700	5.1911	(7.449)	0	0	0
2021/12/09	R248	03/02/2022	11.49	Put	Bond Future	271.6700	0.2717	441.4000	0.4414	62.477	0	0	0
2021/12/09	R248	03/02/2022	10.90	Call	Bond Future	2,470.6600	2.4707	2,236.2500	2.2363	(9.488)	0	0	900
2021/12/09	R248	03/02/2022	10.90	Put	Bond Future	1,140.8500	1.1408	1,496.5700	1.4966	31.180	0	0	0
2021/12/09	R248	03/02/2022	10.40	Call	Bond Future	721.6200	0.7216	662.3900	0.6624	(8.208)	0	0	100
2021/12/09	R248	03/02/2022	10.50	Call	Bond Future	970.9000	0.9709	892.4400	0.8924	(8.081)	0	0	0
2021/12/09	R248	03/02/2022	10.50	Put	Bond Future	2,616.2000	2.6162	3,127.8700	3.1279	19.558	0	0	0
2021/12/09	R248	03/02/2022			Bond Future	10.7181	86.7269	10.7982	86.1368	0.747	0.0000	0.0000	192,271
2021/12/09	R248	03/02/2022	10.20	Call	Bond Future	361.1600	0.3612	332.2600	0.3323	(8.002)	0	0	900
2021/12/09	R248	03/02/2022	11.47	Put	Bond Future	285.3700	0.2854	460.3500	0.4603	61.317	0	0	0
2021/12/09	R248	03/02/2022	11.48	Put	Bond Future	278.4400	0.2784	450.7700	0.4508	61.891	0	0	0
2021/12/09	R248	03/02/2022	11.49	Call	Bond Future	5,668.0200	5.6680	5,247.6200	5.2476	(7.417)	0	0	0
2021/12/09	R248	03/02/2022	10.70	Call	Bond Future	1,633.1400	1.6331	1,475.6900	1.4757	(9.641)	0	0	0
2021/12/09	R248	03/02/2022	10.70	Put	Bond Future	1,767.7000	1.7677	2,200.3800	2.2004	24.477	0	0	0
2021/12/09	R248	03/02/2022	11.00	Call	Bond Future	2,946.8300	2.9468	2,674.8900	2.6749	(9.228)	0	0	1,400
2021/12/09	R248	03/02/2022	11.00	Put	Bond Future	901.6700	0.9017	1,219.8600	1.2199	35.289	0	0	0
2021/12/09	R248	03/02/2022	10.30	Call	Bond Future	519.5500	0.5195	475.7300	0.4757	(8.434)	0	0	1,300
2021/12/09	R248	03/02/2022	10.30	Put	Bond Future	3,723.8300	3.7238	4,270.1400	4.2701	14.671	0	0	0
2021/12/09	R248	03/02/2022	10.40	Put	Bond Future	3,140.2600	3.1403	3,671.1600	3.6712	16.906	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
2021/12/09	R248	05/05/2022	11.79	Call	Bond Future	6,915.6000	6.9156	6,616.9600	6.6170	(4.318)	0	0	0
2021/12/09	R248	05/05/2022	11.79	Put	Bond Future	790.2500	0.7903	1,089.0300	1.0890	37.808	0	0	0
2021/12/09	R248	05/05/2022	11.80	Call	Bond Future	6,968.6000	6.9686	6,667.7300	6.6677	(4.318)	0	0	0
2021/12/09	R248	05/05/2022			Bond Future	10.8820	83.3403	10.9653	82.7429	0.765	0.0000	0.0000	2,035
2021/12/09	R248	05/05/2022	11.80	Put	Bond Future	780.3400	0.7803	1,076.8900	1.0769	38.003	0	0	0
2021/12/09	R248	05/05/2022	11.81	Call	Bond Future	7,021.6600	7.0217	6,718.4100	6.7184	(4.319)	0	0	0
2021/12/09	R248	05/05/2022	11.81	Put	Bond Future	770.5700	0.7706	1,064.7400	1.0647	38.176	0	0	0
2021/12/09	R248	04/08/2022	10.98	Call	Bond Future	2,985.0800	2.9851	3,028.1800	3.0282	1.444	0	0	0
2021/12/09	R248	04/08/2022	10.98	Put	Bond Future	3,499.0300	3.4990	4,146.9500	4.1469	18.517	0	0	0
2021/12/09	R248	04/08/2022	10.99	Call	Bond Future	3,020.8300	3.0208	3,061.7300	3.0617	1.354	0	0	0
2021/12/09	R248	04/08/2022	10.99	Put	Bond Future	3,463.7700	3.4638	4,109.4900	4.1095	18.642	0	0	0
2021/12/09	R248	04/08/2022			Bond Future	11.0527	84.3130	11.1393	83.7082	0.784	0.0000	0.0000	0
2021/12/09	R248	04/08/2022	11.00	Call	Bond Future	3,056.7800	3.0568	3,095.1900	3.0952	1.257	0	0	0
2021/12/09	R248	04/08/2022	11.00	Put	Bond Future	3,428.8100	3.4288	4,072.0400	4.0720	18.760	0	0	0
2021/12/09	R248	03/11/2022	11.30	Put	Bond Future	3,622.7200	3.6227	4,150.2700	4.1503	14.562	0	0	0
2021/12/09	R248	03/11/2022	11.31	Put	Bond Future	3,591.3000	3.5913	4,117.6600	4.1177	14.657	0	0	0
2021/12/09	R248	03/11/2022	11.32	Call	Bond Future	4,225.9800	4.2260	4,138.0200	4.1380	(2.081)	0	0	0
2021/12/09	R248	03/11/2022			Bond Future	11.2220	81.0007	11.3121	80.3882	0.803	0.0000	0.0000	0
2021/12/09	R248	03/11/2022	11.30	Call	Bond Future	4,153.1900	4.1532	4,068.2200	4.0682	(2.046)	0	0	0
2021/12/09	R248	03/11/2022	11.31	Call	Bond Future	4,189.3700	4.1894	4,103.2100	4.1032	(2.057)	0	0	0
2021/12/09	R248	03/11/2022	11.32	Put	Bond Future	3,560.4100	3.5604	4,084.9700	4.0850	14.733	0	0	0

Total

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