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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/11/2021 TO 29/11/2021

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
2021/11/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	2025	03/02/2022		Bond Future	154.1425	154.1425	154.2885	154.2885	0.095	0.0000	0.0000	5,316
2021/11/29	2025	05/05/2022		Bond Future	156.0200	156.0200	156.1672	156.1672	0.094	0.0000	0.0000	164
2021/11/29	2025	04/08/2022		Bond Future	156.3748	156.3748	156.5235	156.5235	0.095	0.0000	0.0000	0
2021/11/29	2025	03/11/2022		Bond Future	158.3752	158.3752	158.5256	158.5256	0.095	0.0000	0.0000	0
2021/11/29	2029	03/02/2022		Bond Future	112.2749	112.2749	112.7332	112.7332	0.408	0.0000	0.0000	2,806
2021/11/29	2029	05/05/2022		Bond Future	112.4450	112.4450	112.9083	112.9083	0.412	0.0000	0.0000	186
2021/11/29	2029	04/08/2022		Bond Future	113.8613	113.8613	114.3303	114.3303	0.412	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
2021/11/29	2029	03/11/2022			Bond Future	114.0955	114.0955	114.5703	114.5703	0.416	0.0000	0.0000	0
2021/11/29	2030	03/02/2022	8.39	Call	Bond Future	5.1600	0.0052	7.2300	0.0072	40.116	0	0	101
2021/11/29	2030	03/02/2022	8.39	Put	Bond Future	9,035.0700	9.0351	8,478.7800	8.4788	(6.157)	0	0	0
2021/11/29	2030	03/02/2022	8.80	Put	Bond Future	6,778.2000	6.7782	6,231.2500	6.2313	(8.069)	0	0	0
2021/11/29	2030	03/02/2022	8.85	Call	Bond Future	38.6000	0.0386	52.6500	0.0526	36.399	0	0	1,000
2021/11/29	2030	03/02/2022	8.85	Put	Bond Future	6,512.5000	6.5125	5,968.1900	5.9682	(8.358)	0	0	0
2021/11/29	2030	03/02/2022	9.80	Call	Bond Future	836.2100	0.8362	1,017.8200	1.0178	21.718	0	0	950
2021/11/29	2030	03/02/2022	9.80	Put	Bond Future	2,295.3300	2.2953	1,918.5800	1.9186	(16.414)	0	0	0
2021/11/29	2030	03/02/2022	9.90	Put	Bond Future	1,983.4400	1.9834	1,636.1600	1.6362	(17.509)	0	0	8,000
2021/11/29	2030	03/02/2022	9.45	Call	Bond Future	348.1600	0.3482	440.5500	0.4405	26.537	0	0	0
2021/11/29	2030	03/02/2022	9.45	Put	Bond Future	3,614.6300	3.6146	3,148.6600	3.1487	(12.891)	0	0	0
2021/11/29	2030	03/02/2022	9.40	Call	Bond Future	300.3000	0.3003	382.3200	0.3823	27.313	0	0	0
2021/11/29	2030	03/02/2022	9.40	Put	Bond Future	3,828.7400	3.8287	3,352.4000	3.3524	(12.441)	0	0	0
2021/11/29	2030	03/02/2022	9.10	Call	Bond Future	108.8700	0.1089	143.8800	0.1439	32.158	0	0	4,000
2021/11/29	2030	03/02/2022	9.10	Put	Bond Future	5,229.2700	5.2293	4,705.9200	4.7059	(10.008)	0	0	0
2021/11/29	2030	03/02/2022	9.20	Call	Bond Future	156.5100	0.1565	204.2900	0.2043	30.528	0	0	950
2021/11/29	2030	03/02/2022	9.20	Put	Bond Future	4,742.3900	4.7424	4,231.8100	4.2318	(10.766)	0	0	0
2021/11/29	2030	03/02/2022	9.35	Call	Bond Future	257.4900	0.2575	329.8400	0.3298	28.098	0	0	0
2021/11/29	2030	03/02/2022	9.35	Put	Bond Future	4,048.8500	4.0488	3,562.8400	3.5628	(12.004)	0	0	101
2021/11/29	2030	03/02/2022			Bond Future	10.0892	88.9080	9.9778	89.4663	(1.104)	0.0000	0.0000	84,396
2021/11/29	2030	03/02/2022	8.80	Call	Bond Future	30.6200	0.0306	42.0300	0.0420	37.263	0	0	0
2021/11/29	2030	03/02/2022	9.90	Call	Bond Future	1,032.3300	1.0323	1,243.4100	1.2434	20.447	0	0	0
2021/11/29	2030	03/02/2022	10.85	Call	Bond Future	4,081.8900	4.0819	4,533.5700	4.5336	11.065	0	0	0
2021/11/29	2030	03/02/2022	10.85	Put	Bond Future	385.6100	0.3856	278.9300	0.2789	(27.665)	0	0	1,000
2021/11/29	2030	03/02/2022	9.60	Call	Bond Future	522.1300	0.5221	649.4300	0.6494	24.381	0	0	1,000
2021/11/29	2030	03/02/2022	9.60	Put	Bond Future	3,008.4000	3.0084	2,577.3400	2.5773	(14.329)	0	0	0
2021/11/29	2030	03/02/2022	9.78	Call	Bond Future	800.1000	0.8001	975.9600	0.9760	21.980	0	0	0
2021/11/29	2030	03/02/2022	9.78	Put	Bond Future	2,361.2700	2.3613	1,978.7700	1.9788	(16.199)	0	0	101
2021/11/29	2030	03/02/2022	9.43	Call	Bond Future	328.3300	0.3283	416.4800	0.4165	26.848	0	0	0
2021/11/29	2030	03/02/2022	9.43	Put	Bond Future	3,699.4700	3.6995	3,229.2600	3.2293	(12.710)	0	0	0
2021/11/29	2030	03/02/2022	9.44	Call	Bond Future	338.1900	0.3382	428.4500	0.4284	26.689	0	0	0
2021/11/29	2030	03/02/2022	9.44	Put	Bond Future	3,656.9800	3.6570	3,188.8800	3.1889	(12.800)	0	0	0
2021/11/29	2030	05/05/2022	10.21	Call	Bond Future	1,934.0200	1.9340	2,190.4800	2.1905	13.260	0	0	0
2021/11/29	2030	05/05/2022	10.21	Put	Bond Future	2,510.0500	2.5100	2,201.8500	2.2019	(12.279)	0	0	0
2021/11/29	2030	05/05/2022	9.95	Call	Bond Future	1,368.5200	1.3685	1,573.4500	1.5734	14.975	0	0	0
2021/11/29	2030	05/05/2022	8.81	Put	Bond Future	7,873.7600	7.8738	7,345.7300	7.3457	(6.706)	0	0	0
2021/11/29	2030	05/05/2022	8.89	Put	Bond Future	7,480.0500	7.4800	6,958.9100	6.9589	(6.967)	0	0	0
2021/11/29	2030	05/05/2022	8.14	Call	Bond Future	29.0500	0.0290	37.4200	0.0374	28.812	0	0	1,800
2021/11/29	2030	05/05/2022	8.14	Put	Bond Future	11,435.8900	11.4359	10,879.6000	10.8796	(4.864)	0	0	0
2021/11/29	2030	05/05/2022	8.47	Call	Bond Future	66.2900	0.0663	84.1900	0.0842	27.003	0	0	1,073
2021/11/29	2030	05/05/2022			Bond Future	10.3291	89.9698	10.2123	90.5345	(1.130)	0.0000	0.0000	14,727
2021/11/29	2030	05/05/2022	11.04	Call	Bond Future	4,424.0600	4.4241	4,822.5200	4.8225	9.007	0	0	0
2021/11/29	2030	05/05/2022	11.04	Put	Bond Future	1,082.8100	1.0828	916.6100	0.9166	(15.349)	0	0	1,800
2021/11/29	2030	05/05/2022	9.95	Put	Bond Future	3,219.3700	3.2194	2,859.6400	2.8596	(11.174)	0	0	1,073
2021/11/29	2030	05/05/2022	10.19	Call	Bond Future	1,886.2100	1.8862	2,138.7200	2.1387	13.387	0	0	0
2021/11/29	2030	05/05/2022	10.19	Put	Bond Future	2,559.4700	2.5595	2,247.3200	2.2473	(12.196)	0	0	0
2021/11/29	2030	05/05/2022	10.20	Call	Bond Future	1,910.0400	1.9100	2,164.5200	2.1645	13.323	0	0	0

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2021/11/29	2030	05/05/2022	10.20	Put	Bond Future	2,534.6700	2.5347	2,224.4900	2.2245	(12.237)	0	0	200
2021/11/29	2030	05/05/2022	8.81	Call	Bond Future	148.3000	0.1483	184.9300	0.1849	24.700	0	0	200
2021/11/29	2030	05/05/2022	8.89	Call	Bond Future	182.5200	0.1825	226.0400	0.2260	23.844	0	0	1,800
2021/11/29	2030	05/05/2022	9.35	Call	Bond Future	508.9000	0.5089	607.9100	0.6079	19.456	0	0	0
2021/11/29	2030	05/05/2022	9.35	Put	Bond Future	5,392.4700	5.3925	4,926.8200	4.9268	(8.635)	0	0	1,073
2021/11/29	2030	05/05/2022	7.73	Call	Bond Future	9.4000	0.0094	12.3100	0.0123	30.957	0	0	200
2021/11/29	2030	05/05/2022	7.73	Put	Bond Future	13,757.5700	13.7576	13,195.8200	13.1958	(4.083)	0	0	0
2021/11/29	2030	05/05/2022	8.47	Put	Bond Future	9,637.9100	9.6379	9,091.1500	9.0912	(5.673)	0	0	0
2021/11/29	2030	04/08/2022	9.56	Call	Bond Future	802.1300	0.8021	929.7300	0.9297	15.908	0	0	0
2021/11/29	2030	04/08/2022	9.56	Put	Bond Future	5,743.3900	5.7434	5,299.2600	5.2993	(7.733)	0	0	0
2021/11/29	2030	04/08/2022	10.95	Call	Bond Future	3,681.2700	3.6813	4,022.9900	4.0230	9.283	0	0	0
2021/11/29	2030	04/08/2022	10.95	Put	Bond Future	2,021.4500	2.0215	1,791.4400	1.7914	(11.378)	0	0	800
2021/11/29	2030	04/08/2022			Bond Future	10.5879	87.0274	10.4652	87.5991	(1.159)	0.0000	0.0000	0
2021/11/29	2030	04/08/2022	9.05	Call	Bond Future	339.9000	0.3399	405.9300	0.4059	19.426	0	0	800
2021/11/29	2030	04/08/2022	9.05	Put	Bond Future	7,865.7100	7.8657	7,360.0100	7.3600	(6.429)	0	0	0
2021/11/29	2030	04/08/2022	9.54	Call	Bond Future	778.4900	0.7785	903.3000	0.9033	16.032	0	0	0
2021/11/29	2030	04/08/2022	9.54	Put	Bond Future	5,819.4000	5.8194	5,372.4800	5.3725	(7.680)	0	0	0
2021/11/29	2030	04/08/2022	9.55	Call	Bond Future	790.2500	0.7903	916.4500	0.9164	15.970	0	0	0
2021/11/29	2030	04/08/2022	9.55	Put	Bond Future	5,781.3200	5.7813	5,335.7900	5.3358	(7.706)	0	0	0
2021/11/29	2030	04/08/2022	8.30	Call	Bond Future	87.2400	0.0872	107.6400	0.1076	23.384	0	0	800
2021/11/29	2030	04/08/2022	8.30	Put	Bond Future	11,583.4900	11.5835	11,032.1600	11.0322	(4.760)	0	0	0
2021/11/29	2030	03/11/2022	10.10	Call	Bond Future	1,577.3800	1.5774	1,770.1300	1.7701	12.220	0	0	0
2021/11/29	2030	03/11/2022	10.10	Put	Bond Future	4,962.7600	4.9628	4,576.9700	4.5770	(7.774)	0	0	0
2021/11/29	2030	03/11/2022			Bond Future	10.8382	88.1716	10.7095	88.7502	(1.188)	0.0000	0.0000	0
2021/11/29	2030	03/11/2022	10.09	Call	Bond Future	1,560.9900	1.5610	1,752.3800	1.7524	12.261	0	0	0
2021/11/29	2030	03/11/2022	10.09	Put	Bond Future	4,993.3800	4.9934	4,606.2300	4.6062	(7.753)	0	0	0
2021/11/29	2030	03/11/2022	10.08	Call	Bond Future	1,545.0200	1.5450	1,735.0600	1.7351	12.300	0	0	0
2021/11/29	2030	03/11/2022	10.08	Put	Bond Future	5,024.4500	5.0244	4,635.9500	4.6360	(7.732)	0	0	0
2021/11/29	2032	03/02/2022	8.91	Put	Bond Future	9,896.4800	9.8965	9,281.8200	9.2818	(6.211)	0	0	0
2021/11/29	2032	03/02/2022	11.13	Call	Bond Future	3,657.8000	3.6578	4,112.3000	4.1123	12.426	0	0	0
2021/11/29	2032	03/02/2022	11.13	Put	Bond Future	644.7900	0.6448	482.8600	0.4829	(25.114)	0	0	210
2021/11/29	2032	03/02/2022	10.65	Call	Bond Future	1,882.8700	1.8829	2,204.6500	2.2047	17.090	0	0	0
2021/11/29	2032	03/02/2022	10.65	Put	Bond Future	1,452.6500	1.4526	1,158.0000	1.1580	(20.284)	0	0	0
2021/11/29	2032	03/02/2022	10.66	Call	Bond Future	1,914.5000	1.9145	2,239.4900	2.2395	16.975	0	0	0
2021/11/29	2032	03/02/2022	10.66	Put	Bond Future	1,429.3700	1.4294	1,137.9300	1.1379	(20.389)	0	0	97
2021/11/29	2032	03/02/2022	10.45	Put	Bond Future	1,987.2000	1.9872	1,626.5200	1.6265	(18.150)	0	0	198
2021/11/29	2032	03/02/2022	10.53	Call	Bond Future	1,523.3300	1.5233	1,805.7900	1.8058	18.542	0	0	0
2021/11/29	2032	03/02/2022	10.53	Put	Bond Future	1,755.7600	1.7558	1,421.7900	1.4218	(19.021)	0	0	210
2021/11/29	2032	03/02/2022	10.35	Put	Bond Future	2,308.9800	2.3090	1,915.0600	1.9151	(17.060)	0	0	400
2021/11/29	2032	03/02/2022	10.42	Call	Bond Future	1,234.3000	1.2343	1,480.0200	1.4800	19.908	0	0	0
2021/11/29	2032	03/02/2022	10.42	Put	Bond Future	2,080.2600	2.0803	1,709.5500	1.7096	(17.820)	0	0	0
2021/11/29	2032	03/02/2022	10.43	Call	Bond Future	1,258.8700	1.2589	1,507.9200	1.5079	19.784	0	0	0
2021/11/29	2032	03/02/2022	10.43	Put	Bond Future	2,048.8100	2.0488	1,681.4300	1.6814	(17.931)	0	0	0
2021/11/29	2032	03/02/2022	9.81	Call	Bond Future	248.5400	0.2485	321.3900	0.3214	29.311	0	0	0
2021/11/29	2032	03/02/2022	9.81	Put	Bond Future	4,605.5800	4.6056	4,062.0000	4.0620	(11.803)	0	0	198
2021/11/29	2032	03/02/2022	9.90	Put	Bond Future	4,162.6600	4.1627	3,638.8300	3.6388	(12.584)	0	0	900
2021/11/29	2032	03/02/2022	9.58	Call	Bond Future	102.0700	0.1021	136.9000	0.1369	34.124	0	0	400

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2021/11/29	2032	03/02/2022	9.58	Put	Bond Future	5,832.3300	5.8323	5,250.7300	5.2507	(9.972)	0	0	0
2021/11/29	2032	03/02/2022	9.67	Call	Bond Future	147.9500	0.1480	195.5300	0.1955	32.160	0	0	0
2021/11/29	2032	03/02/2022			Bond Future	10.5719	88.7114	10.4610	89.3278	(1.049)	0.0000	0.0000	108,132
2021/11/29	2032	03/02/2022	8.91	Call	Bond Future	4.0100	0.0040	5.7800	0.0058	44.140	0	0	198
2021/11/29	2032	03/02/2022	9.14	Call	Bond Future	11.8900	0.0119	17.0000	0.0170	42.977	0	0	97
2021/11/29	2032	03/02/2022	9.14	Put	Bond Future	8,447.7600	8.4478	7,836.4400	7.8364	(7.236)	0	0	0
2021/11/29	2032	03/02/2022	9.57	Call	Bond Future	97.7700	0.0978	131.3400	0.1313	34.336	0	0	0
2021/11/29	2032	03/02/2022	9.57	Put	Bond Future	5,888.3700	5.8884	5,305.5100	5.3055	(9.898)	0	0	0
2021/11/29	2032	03/02/2022	10.95	Call	Bond Future	2,939.1800	2.9392	3,349.6300	3.3496	13.965	0	0	0
2021/11/29	2032	03/02/2022	10.95	Put	Bond Future	882.1800	0.8822	676.2000	0.6762	(23.349)	0	0	400
2021/11/29	2032	03/02/2022	10.90	Call	Bond Future	2,749.4300	2.7494	3,146.3400	3.1463	14.436	0	0	0
2021/11/29	2032	03/02/2022	10.90	Put	Bond Future	960.6300	0.9606	741.1100	0.7411	(22.852)	0	0	900
2021/11/29	2032	03/02/2022	10.44	Call	Bond Future	1,283.8700	1.2839	1,536.2600	1.5363	19.659	0	0	0
2021/11/29	2032	03/02/2022	10.44	Put	Bond Future	2,017.8400	2.0178	1,653.8000	1.6538	(18.041)	0	0	0
2021/11/29	2032	03/02/2022	10.45	Call	Bond Future	1,309.1500	1.3091	1,564.9000	1.5649	19.536	0	0	0
2021/11/29	2032	03/02/2022	10.35	Call	Bond Future	1,069.5300	1.0695	1,292.0400	1.2920	20.804	0	0	0
2021/11/29	2032	03/02/2022	9.90	Call	Bond Future	335.4800	0.3355	428.0800	0.4281	27.602	0	0	900
2021/11/29	2032	03/02/2022	10.14	Call	Bond Future	660.0400	0.6600	816.5100	0.8165	23.706	0	0	0
2021/11/29	2032	03/02/2022	10.14	Put	Bond Future	3,094.4600	3.0945	2,634.5000	2.6345	(14.864)	0	0	97
2021/11/29	2032	03/02/2022	9.62	Call	Bond Future	120.8500	0.1209	161.0100	0.1610	33.231	0	0	210
2021/11/29	2032	03/02/2022	9.62	Put	Bond Future	5,610.3000	5.6103	5,034.0300	5.0340	(10.272)	0	0	0
2021/11/29	2032	03/02/2022	9.67	Put	Bond Future	5,337.5700	5.3376	4,768.7200	4.7687	(10.657)	0	0	0
2021/11/29	2032	05/05/2022	11.18	Call	Bond Future	3,691.1400	3.6911	4,077.4200	4.0774	10.465	0	0	0
2021/11/29	2032	05/05/2022	11.18	Put	Bond Future	1,678.1800	1.6782	1,440.9600	1.4410	(14.136)	0	0	780
2021/11/29	2032	05/05/2022	11.02	Put	Bond Future	1,974.3100	1.9743	1,706.6100	1.7066	(13.559)	0	0	0
2021/11/29	2032	05/05/2022	11.03	Call	Bond Future	3,184.2400	3.1842	3,542.0200	3.5420	11.236	0	0	0
2021/11/29	2032	05/05/2022	11.03	Put	Bond Future	1,954.5300	1.9545	1,688.8100	1.6888	(13.595)	0	0	0
2021/11/29	2032	05/05/2022	10.29	Put	Bond Future	4,017.9400	4.0179	3,592.7200	3.5927	(10.583)	0	0	0
2021/11/29	2032	05/05/2022	10.98	Call	Bond Future	3,021.8800	3.0219	3,369.7100	3.3697	11.510	0	0	0
2021/11/29	2032	05/05/2022	10.98	Put	Bond Future	2,055.4700	2.0555	1,779.8000	1.7798	(13.412)	0	0	993
2021/11/29	2032	05/05/2022			Bond Future	10.7983	85.6238	10.6825	86.2473	(1.072)	0.0000	0.0000	20,384
2021/11/29	2032	05/05/2022	11.02	Call	Bond Future	3,151.4500	3.1514	3,507.2500	3.5073	11.290	0	0	0
2021/11/29	2032	05/05/2022	11.04	Call	Bond Future	3,217.1700	3.2172	3,576.9000	3.5769	11.182	0	0	0
2021/11/29	2032	05/05/2022	11.04	Put	Bond Future	1,934.9400	1.9349	1,671.1700	1.6712	(13.632)	0	0	0
2021/11/29	2032	05/05/2022	10.18	Call	Bond Future	1,035.4500	1.0355	1,210.4900	1.2105	16.905	0	0	780
2021/11/29	2032	05/05/2022	10.18	Put	Bond Future	4,437.7100	4.4377	3,989.2500	3.9893	(10.106)	0	0	0
2021/11/29	2032	05/05/2022	10.29	Call	Bond Future	1,234.1800	1.2342	1,432.4600	1.4325	16.066	0	0	993
2021/11/29	2032	05/05/2022	9.58	Call	Bond Future	301.2500	0.3013	370.0400	0.3700	22.835	0	0	780
2021/11/29	2032	05/05/2022	9.58	Put	Bond Future	7,181.7000	7.1817	6,626.9900	6.6270	(7.724)	0	0	0
2021/11/29	2032	04/08/2022	10.20	Put	Bond Future	5,625.3900	5.6254	5,164.3900	5.1644	(8.195)	0	0	0
2021/11/29	2032	04/08/2022	10.21	Put	Bond Future	5,585.9900	5.5860	5,126.7000	5.1267	(8.222)	0	0	0
2021/11/29	2032	04/08/2022	10.22	Call	Bond Future	1,174.2100	1.1742	1,347.8700	1.3479	14.790	0	0	0
2021/11/29	2032	04/08/2022	8.97	Call	Bond Future	120.8500	0.1209	149.2300	0.1492	23.484	0	0	800
2021/11/29	2032	04/08/2022	8.97	Put	Bond Future	11,817.8800	11.8179	11,215.0300	11.2150	(5.101)	0	0	0
2021/11/29	2032	04/08/2022	9.72	Call	Bond Future	523.3500	0.5234	619.0900	0.6191	18.294	0	0	800
2021/11/29	2032	04/08/2022	9.72	Put	Bond Future	7,733.4000	7.7334	7,197.9100	7.1979	(6.924)	0	0	0
2021/11/29	2032	04/08/2022			Bond Future	11.0340	86.6314	10.9130	87.2626	(1.096)	0.0000	0.0000	0
2021/11/29	2032	04/08/2022	11.60	Call	Bond Future	4,759.7400	4.7597	5,168.6600	5.1687	8.591	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
2021/11/29	2032	04/08/2022	11.60	Put	Bond Future	1,888.8600	1.8889	1,666.5500	1.6666	(11.770)	0	0	800
2021/11/29	2032	04/08/2022	11.89	Call	Bond Future	5,788.8700	5.7889	6,235.4500	6.2354	7.714	0	0	0
2021/11/29	2032	04/08/2022	11.89	Put	Bond Future	1,498.3800	1.4984	1,313.7300	1.3137	(12.323)	0	0	0
2021/11/29	2032	04/08/2022	10.20	Call	Bond Future	1,141.6100	1.1416	1,311.8400	1.3118	14.911	0	0	0
2021/11/29	2032	04/08/2022	10.21	Call	Bond Future	1,157.8400	1.1578	1,329.7800	1.3298	14.850	0	0	0
2021/11/29	2032	04/08/2022	10.22	Put	Bond Future	5,546.7700	5.5468	5,089.2000	5.0892	(8.249)	0	0	0
2021/11/29	2032	03/11/2022			Bond Future	11.2723	83.6249	11.1459	84.2637	(1.121)	0.0000	0.0000	0
2021/11/29	2032	03/11/2022	10.66	Call	Bond Future	1,968.7400	1.9687	2,200.7400	2.2007	11.784	0	0	0
2021/11/29	2032	03/11/2022	10.66	Put	Bond Future	5,125.2000	5.1252	4,718.3900	4.7184	(7.937)	0	0	0
2021/11/29	2033	03/02/2022			Bond Future	108.2210	108.2210	108.3342	108.3342	0.105	0.0000	0.0000	7,393
2021/11/29	2033	05/05/2022			Bond Future	108.2598	108.2598	108.3739	108.3739	0.105	0.0000	0.0000	2,121
2021/11/29	2033	04/08/2022			Bond Future	109.6233	109.6233	109.7387	109.7387	0.105	0.0000	0.0000	0
2021/11/29	2033	03/11/2022			Bond Future	109.7229	109.7229	109.8395	109.8395	0.106	0.0000	0.0000	0
2021/11/29	2037	03/02/2022	11.45	Call	Bond Future	2,903.5500	2.9036	3,438.2500	3.4382	18.415	0	0	0
2021/11/29	2037	03/02/2022	11.46	Call	Bond Future	2,943.8100	2.9438	3,482.2100	3.4822	18.289	0	0	0
2021/11/29	2037	03/02/2022	11.47	Put	Bond Future	1,174.6900	1.1747	873.0900	0.8731	(25.675)	0	0	0
2021/11/29	2037	03/02/2022			Bond Future	11.1703	80.9706	11.0340	81.8143	(1.220)	0.0000	0.0000	118,596
2021/11/29	2037	03/02/2022	11.45	Put	Bond Future	1,212.9500	1.2130	903.9800	0.9040	(25.473)	0	0	0
2021/11/29	2037	03/02/2022	11.46	Put	Bond Future	1,193.7500	1.1938	888.4800	0.8885	(25.572)	0	0	0
2021/11/29	2037	03/02/2022	11.47	Call	Bond Future	2,984.1400	2.9841	3,526.2100	3.5262	18.165	0	0	0
2021/11/29	2037	05/05/2022	11.82	Call	Bond Future	4,310.2000	4.3102	4,864.0000	4.8640	12.849	0	0	0
2021/11/29	2037	05/05/2022	11.83	Call	Bond Future	4,349.4600	4.3495	4,905.6200	4.9056	12.787	0	0	0
2021/11/29	2037	05/05/2022	11.84	Put	Bond Future	1,720.2700	1.7203	1,425.3800	1.4254	(17.142)	0	0	0
2021/11/29	2037	05/05/2022			Bond Future	11.3815	81.9378	11.2397	82.7912	(1.246)	0.0000	0.0000	11,855
2021/11/29	2037	05/05/2022	11.82	Put	Bond Future	1,755.4200	1.7554	1,455.8100	1.4558	(17.068)	0	0	0
2021/11/29	2037	05/05/2022	11.83	Put	Bond Future	1,737.8600	1.7379	1,440.6100	1.4406	(17.104)	0	0	0
2021/11/29	2037	05/05/2022	11.84	Call	Bond Future	4,388.6300	4.3886	4,947.1500	4.9471	12.727	0	0	0
2021/11/29	2037	04/08/2022	11.95	Call	Bond Future	4,553.8000	4.5538	5,077.1100	5.0771	11.492	0	0	0
2021/11/29	2037	04/08/2022	11.95	Put	Bond Future	2,595.0900	2.5951	2,254.4900	2.2545	(13.125)	0	0	1,050
2021/11/29	2037	04/08/2022	10.91	Put	Bond Future	5,772.3900	5.7724	5,185.6300	5.1856	(10.165)	0	0	0
2021/11/29	2037	04/08/2022	10.89	Call	Bond Future	1,543.6400	1.5436	1,815.9500	1.8159	17.641	0	0	0
2021/11/29	2037	04/08/2022	10.89	Put	Bond Future	5,857.9300	5.8579	5,266.3300	5.2663	(10.099)	0	0	0
2021/11/29	2037	04/08/2022	10.90	Call	Bond Future	1,563.4500	1.5634	1,838.1800	1.8382	17.572	0	0	0
2021/11/29	2037	04/08/2022			Bond Future	11.6055	78.6465	11.4576	79.5104	(1.274)	0.0000	0.0000	0
2021/11/29	2037	04/08/2022	10.91	Call	Bond Future	1,583.4200	1.5834	1,860.5700	1.8606	17.503	0	0	0
2021/11/29	2037	04/08/2022	11.21	Call	Bond Future	2,257.2900	2.2573	2,608.4700	2.6085	15.558	0	0	1,050
2021/11/29	2037	04/08/2022	11.21	Put	Bond Future	4,599.6000	4.5996	4,086.8700	4.0869	(11.147)	0	0	0
2021/11/29	2037	04/08/2022	11.42	Call	Bond Future	2,824.8200	2.8248	3,228.0700	3.2281	14.275	0	0	0
2021/11/29	2037	04/08/2022	11.42	Put	Bond Future	3,910.6300	3.9106	3,449.9700	3.4500	(11.780)	0	0	50
2021/11/29	2037	04/08/2022	10.10	Call	Bond Future	423.2800	0.4233	528.3600	0.5284	24.825	0	0	50
2021/11/29	2037	04/08/2022	10.10	Put	Bond Future	9,919.7300	9.9197	9,160.9000	9.1609	(7.650)	0	0	0
2021/11/29	2037	04/08/2022	10.90	Put	Bond Future	5,815.0400	5.8150	5,225.8600	5.2259	(10.132)	0	0	50
2021/11/29	2037	03/11/2022	11.32	Call	Bond Future	2,532.4800	2.5325	2,884.9900	2.8850	13.920	0	0	0
2021/11/29	2037	03/11/2022	11.30	Put	Bond Future	5,488.5600	5.4886	4,962.2800	4.9623	(9.589)	0	0	0
2021/11/29	2037	03/11/2022	11.31	Call	Bond Future	2,509.0900	2.5091	2,859.4700	2.8595	13.964	0	0	0
2021/11/29	2037	03/11/2022	11.31	Put	Bond Future	5,452.5200	5.4525	4,928.3800	4.9284	(9.613)	0	0	0

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2021/11/29	2037	03/11/2022			Bond Future	11.8179	79.6850	11.6640	80.5595	(1.302)	0.0000	0.0000	0
2021/11/29	2037	03/11/2022	11.32	Put	Bond Future	5,416.3700	5.4164	4,894.3600	4.8944	(9.638)	0	0	0
2021/11/29	2037	03/11/2022	11.30	Call	Bond Future	2,485.5200	2.4855	2,833.7600	2.8338	14.011	0	0	0
2021/11/29	2038	03/02/2022			Bond Future	120.3359	120.3359	120.3446	120.3446	0.007	0.0000	0.0000	6,276
2021/11/29	2038	05/05/2022			Bond Future	121.8018	121.8018	121.8100	121.8100	0.007	0.0000	0.0000	677
2021/11/29	2038	04/08/2022			Bond Future	121.5243	121.5243	121.5325	121.5325	0.007	0.0000	0.0000	0
2021/11/29	2038	03/11/2022			Bond Future	123.0793	123.0793	123.0873	123.0873	0.006	0.0000	0.0000	0
2021/11/29	2040	03/02/2022	11.57	Put	Bond Future	1,246.3900	1.2464	937.6500	0.9377	(24.771)	0	0	0
2021/11/29	2040	03/02/2022	11.58	Put	Bond Future	1,226.8400	1.2268	921.7700	0.9218	(24.866)	0	0	0
2021/11/29	2040	03/02/2022	11.59	Call	Bond Future	3,401.1600	3.4012	3,971.3500	3.9713	16.765	0	0	0
2021/11/29	2040	03/02/2022			Bond Future	11.2502	82.9884	11.1190	83.8600	(1.165)	0.0000	0.0000	85,547
2021/11/29	2040	03/02/2022	11.57	Call	Bond Future	3,313.3500	3.3133	3,876.2500	3.8763	16.989	0	0	0
2021/11/29	2040	03/02/2022	11.58	Call	Bond Future	3,357.0900	3.3571	3,923.6600	3.9237	16.877	0	0	0
2021/11/29	2040	03/02/2022	11.59	Put	Bond Future	1,207.7000	1.2077	906.2500	0.9063	(24.961)	0	0	0
2021/11/29	2040	05/05/2022	11.91	Put	Bond Future	1,878.2800	1.8783	1,570.3500	1.5703	(16.394)	0	0	0
2021/11/29	2040	05/05/2022	11.92	Call	Bond Future	4,761.0600	4.7611	5,337.2300	5.3372	12.102	0	0	0
2021/11/29	2040	05/05/2022	11.92	Put	Bond Future	1,859.7500	1.8597	1,554.2100	1.5542	(16.429)	0	0	0
2021/11/29	2040	05/05/2022	13.04	Call	Bond Future	9,849.6600	9.8497	10,610.1000	10.6101	7.720	0	0	0
2021/11/29	2040	05/05/2022	13.04	Put	Bond Future	615.0700	0.6151	493.8000	0.4938	(19.716)	0	0	1,200
2021/11/29	2040	05/05/2022	10.57	Call	Bond Future	758.6400	0.7586	937.9200	0.9379	23.632	0	0	1,200
2021/11/29	2040	05/05/2022	10.57	Put	Bond Future	6,750.8200	6.7508	6,048.3900	6.0484	(10.405)	0	0	0
2021/11/29	2040	05/05/2022			Bond Future	11.4541	83.9796	11.3177	84.8613	(1.191)	0.0000	0.0000	8,498
2021/11/29	2040	05/05/2022	11.91	Call	Bond Future	4,719.0600	4.7191	5,292.8400	5.2928	12.159	0	0	0
2021/11/29	2040	05/05/2022	9.82	Call	Bond Future	114.2400	0.1142	153.4600	0.1535	34.331	0	0	1,200
2021/11/29	2040	05/05/2022	9.82	Put	Bond Future	11,745.3400	11.7453	10,902.8500	10.9029	(7.173)	0	0	0
2021/11/29	2040	05/05/2022	11.90	Call	Bond Future	4,677.1700	4.6772	5,248.5400	5.2485	12.216	0	0	0
2021/11/29	2040	05/05/2022	11.90	Put	Bond Future	1,897.0000	1.8970	1,586.6600	1.5867	(16.360)	0	0	0
2021/11/29	2040	04/08/2022	11.05	Call	Bond Future	1,811.0100	1.8110	2,113.0300	2.1130	16.677	0	0	0
2021/11/29	2040	04/08/2022	11.05	Put	Bond Future	5,819.0300	5.8190	5,228.5500	5.2286	(10.147)	0	0	0
2021/11/29	2040	04/08/2022	12.24	Put	Bond Future	2,257.0900	2.2571	1,952.9000	1.9529	(13.477)	0	0	460
2021/11/29	2040	04/08/2022	9.70	Put	Bond Future	14,067.3900	14.0674	13,223.9700	13.2240	(5.996)	0	0	0
2021/11/29	2040	04/08/2022			Bond Future	11.6701	80.4618	11.5279	81.3543	(1.219)	0.0000	0.0000	0
2021/11/29	2040	04/08/2022	11.04	Call	Bond Future	1,788.2900	1.7883	2,087.7400	2.0877	16.745	0	0	0
2021/11/29	2040	04/08/2022	11.04	Put	Bond Future	5,863.5000	5.8635	5,270.4500	5.2704	(10.114)	0	0	0
2021/11/29	2040	04/08/2022	12.24	Call	Bond Future	5,680.5300	5.6805	6,268.8400	6.2688	10.357	0	0	0
2021/11/29	2040	04/08/2022	9.70	Call	Bond Future	176.1900	0.1762	225.2700	0.2253	27.856	0	0	460
2021/11/29	2040	04/08/2022	10.70	Call	Bond Future	1,107.8400	1.1078	1,321.9600	1.3220	19.328	0	0	460
2021/11/29	2040	04/08/2022	10.70	Put	Bond Future	7,518.4500	7.5185	6,840.0700	6.8401	(9.023)	0	0	0
2021/11/29	2040	04/08/2022	11.03	Call	Bond Future	1,765.9900	1.7660	2,062.8600	2.0629	16.810	0	0	0
2021/11/29	2040	04/08/2022	11.03	Put	Bond Future	5,908.4800	5.9085	5,312.8500	5.3128	(10.081)	0	0	0
2021/11/29	2040	03/11/2022	11.39	Call	Bond Future	2,689.6800	2.6897	3,054.9000	3.0549	13.579	0	0	0
2021/11/29	2040	03/11/2022	11.40	Call	Bond Future	2,715.2600	2.7153	3,082.7300	3.0827	13.534	0	0	0
2021/11/29	2040	03/11/2022	11.41	Put	Bond Future	5,631.1300	5.6311	5,097.3100	5.0973	(9.480)	0	0	0
2021/11/29	2040	03/11/2022			Bond Future	11.8744	81.5247	11.7264	82.4283	(1.246)	0.0000	0.0000	0
2021/11/29	2040	03/11/2022	11.39	Put	Bond Future	5,708.3600	5.7084	5,170.0400	5.1700	(9.430)	0	0	0
2021/11/29	2040	03/11/2022	11.40	Put	Bond Future	5,669.8000	5.6698	5,133.7300	5.1337	(9.455)	0	0	0

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2021/11/29	2040	03/11/2022	11.41	Call	Bond Future	2,740.6600	2.7407	3,110.3800	3.1104	13.490	0	0	0
2021/11/29	2044	03/02/2022	11.59	Call	Bond Future	3,322.5200	3.3225	3,966.3100	3.9663	19.377	0	0	0
2021/11/29	2044	03/02/2022	11.59	Put	Bond Future	1,282.8500	1.2828	937.9500	0.9380	(26.885)	0	0	0
2021/11/29	2044	03/02/2022	11.60	Call	Bond Future	3,366.5100	3.3665	4,014.4100	4.0144	19.245	0	0	0
2021/11/29	2044	03/02/2022	11.60	Put	Bond Future	1,262.9400	1.2629	922.1500	0.9222	(26.984)	0	0	0
2021/11/29	2044	03/02/2022			Bond Future	11.2780	79.7839	11.1315	80.7726	(1.299)	0.0000	0.0000	56,441
2021/11/29	2044	03/02/2022	11.61	Call	Bond Future	3,410.6900	3.4107	4,062.6700	4.0627	19.116	0	0	0
2021/11/29	2044	03/02/2022	11.61	Put	Bond Future	1,243.3100	1.2433	906.6000	0.9066	(27.082)	0	0	0
2021/11/29	2044	05/05/2022	11.91	Call	Bond Future	4,692.9700	4.6930	5,345.4700	5.3455	13.904	0	0	0
2021/11/29	2044	05/05/2022	11.91	Put	Bond Future	1,933.9700	1.9340	1,586.2500	1.5863	(17.980)	0	0	0
2021/11/29	2044	05/05/2022	11.92	Call	Bond Future	4,735.0000	4.7350	5,390.2100	5.3902	13.838	0	0	0
2021/11/29	2044	05/05/2022	11.92	Put	Bond Future	1,914.9200	1.9149	1,569.9100	1.5699	(18.017)	0	0	0
2021/11/29	2044	05/05/2022			Bond Future	11.4721	80.7369	11.3197	81.7372	(1.328)	0.0000	0.0000	5,735
2021/11/29	2044	05/05/2022	11.93	Call	Bond Future	4,777.3200	4.7773	5,435.2200	5.4352	13.771	0	0	0
2021/11/29	2044	05/05/2022	11.93	Put	Bond Future	1,896.2500	1.8963	1,553.9300	1.5539	(18.052)	0	0	0
2021/11/29	2044	04/08/2022	11.08	Call	Bond Future	1,866.4800	1.8665	2,220.0600	2.2201	18.944	0	0	0
2021/11/29	2044	04/08/2022	11.08	Put	Bond Future	5,791.2800	5.7913	5,132.3900	5.1324	(11.377)	0	0	0
2021/11/29	2044	04/08/2022	11.09	Call	Bond Future	1,889.9500	1.8900	2,246.5200	2.2465	18.867	0	0	0
2021/11/29	2044	04/08/2022	11.09	Put	Bond Future	5,746.3300	5.7463	5,090.4300	5.0904	(11.414)	0	0	0
2021/11/29	2044	04/08/2022			Bond Future	11.6774	77.3061	11.5185	78.3186	(1.361)	0.0000	0.0000	0
2021/11/29	2044	04/08/2022	11.10	Call	Bond Future	1,913.5800	1.9136	2,273.1500	2.2731	18.790	0	0	0
2021/11/29	2044	04/08/2022	11.10	Put	Bond Future	5,701.6400	5.7016	5,048.7400	5.0487	(11.451)	0	0	0
2021/11/29	2044	03/11/2022	11.40	Put	Bond Future	5,715.5900	5.7156	5,112.7800	5.1128	(10.547)	0	0	0
2021/11/29	2044	03/11/2022	11.41	Call	Bond Future	2,757.9300	2.7579	3,182.7300	3.1827	15.403	0	0	0
2021/11/29	2044	03/11/2022	11.41	Put	Bond Future	5,676.2300	5.6762	5,076.0100	5.0760	(10.574)	0	0	0
2021/11/29	2044	03/11/2022			Bond Future	11.8712	78.3274	11.7059	79.3524	(1.393)	0.0000	0.0000	0
2021/11/29	2044	03/11/2022	11.39	Call	Bond Future	2,706.0800	2.7061	3,125.7000	3.1257	15.507	0	0	0
2021/11/29	2044	03/11/2022	11.39	Put	Bond Future	5,755.1700	5.7552	5,149.7700	5.1498	(10.519)	0	0	0
2021/11/29	2044	03/11/2022	11.40	Call	Bond Future	2,731.9400	2.7319	3,154.1500	3.1542	15.455	0	0	0
2021/11/29	2046	03/02/2022			Bond Future	109.9859	109.9859	110.1776	110.1776	0.174	0.0000	0.0000	15,506
2021/11/29	2046	05/05/2022			Bond Future	109.4441	109.4441	109.6377	109.6377	0.177	0.0000	0.0000	171
2021/11/29	2046	04/08/2022			Bond Future	110.8227	110.8227	111.0185	111.0185	0.177	0.0000	0.0000	0
2021/11/29	2046	03/11/2022			Bond Future	110.3201	110.3201	110.5181	110.5181	0.180	0.0000	0.0000	0
2021/11/29	2050	03/02/2022			Bond Future	111.0432	111.0432	111.6944	111.6944	0.586	0.0000	0.0000	8,495
2021/11/29	2050	05/05/2022			Bond Future	112.3957	112.3957	113.0545	113.0545	0.586	0.0000	0.0000	379
2021/11/29	2050	04/08/2022			Bond Future	111.7993	111.7993	112.4661	112.4661	0.596	0.0000	0.0000	0
2021/11/29	2050	03/11/2022			Bond Future	113.2298	113.2298	113.9050	113.9050	0.596	0.0000	0.0000	0
2021/11/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/29	AL37	03/02/2022			Index Future	797.4170	797.4170	799.9110	799.9110	0.313	0.0000	0.0000	0
2021/11/29	AL37	05/05/2022			Index Future	806.9330	806.9330	809.4480	809.4480	0.312	0.0000	0.0000	0
2021/11/29	AL37	04/08/2022			Index Future	816.7960	816.7960	819.3380	819.3380	0.311	0.0000	0.0000	0
2021/11/29	AL37	03/11/2022			Index Future	827.1580	827.1580	829.7290	829.7290	0.311	0.0000	0.0000	0
2021/11/29	AL7T	03/02/2022			Index Future	894.8850	894.8850	900.8740	900.8740	0.669	0.0000	0.0000	0
2021/11/29	AL7T	05/05/2022			Index Future	905.5640	905.5640	911.6140	911.6140	0.668	0.0000	0.0000	0
2021/11/29	AL7T	04/08/2022			Index Future	916.6320	916.6320	922.7520	922.7520	0.668	0.0000	0.0000	0
2021/11/29	AL7T	03/11/2022			Index Future	928.2610	928.2610	934.4550	934.4550	0.667	0.0000	0.0000	0
2021/11/29	ALBI	03/02/2022			Index Future	796.8480	796.8480	802.9530	802.9530	0.766	0.0000	0.0000	193
2021/11/29	ALBI	05/05/2022			Index Future	806.3560	806.3560	812.5260	812.5260	0.765	0.0000	0.0000	29
2021/11/29	ALBI	04/08/2022			Index Future	816.2120	816.2120	822.4540	822.4540	0.765	0.0000	0.0000	0
2021/11/29	ALBI	03/11/2022			Index Future	826.5670	826.5670	832.8840	832.8840	0.764	0.0000	0.0000	0
2021/11/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/11/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/29	ES33	03/02/2022			Bond Future	11.9389	75.5169	11.8172	76.1229	(1.019)	0.0000	0.0000	263
2021/11/29	ES33	05/05/2022			Bond Future	12.1965	72.6590	12.0696	73.2721	(1.041)	0.0000	0.0000	87
2021/11/29	ES33	04/08/2022			Bond Future	12.4654	73.5262	12.3328	74.1471	(1.064)	0.0000	0.0000	0
2021/11/29	ES33	03/11/2022			Bond Future	12.7388	70.7381	12.6003	71.3668	(1.087)	0.0000	0.0000	0
2021/11/29	ES42	03/02/2022			Bond Future	12.3711	73.9194	12.2341	74.6920	(1.107)	0.0000	0.0000	3,579
2021/11/29	ES42	05/05/2022			Bond Future	12.6143	70.5612	12.4711	71.3430	(1.135)	0.0000	0.0000	1,190
2021/11/29	ES42	04/08/2022			Bond Future	12.8611	71.4020	12.7115	72.1936	(1.164)	0.0000	0.0000	0
2021/11/29	ES42	03/11/2022			Bond Future	13.1133	68.1072	12.9567	68.9088	(1.194)	0.0000	0.0000	0
2021/11/29	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/29	GOVI	03/02/2022	792.76	Put	GOVI	60,980.0000	6.0980	1,380.0000	0.1380	(97.737)	0	0	0
2021/11/29	GOVI	03/02/2022			GOVI	786.6620	786.6620	792.6220	792.6220	0.758	0.0000	0.0000	983
2021/11/29	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/29	GOVI	03/02/2022	792.74	Put	GOVI	60,780.0000	6.0780	1,180.0000	0.1180	(98.059)	0	0	0
2021/11/29	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/29	GOVI	03/02/2022	792.75	Put	GOVI	60,880.0000	6.0880	1,280.0000	0.1280	(97.898)	0	0	0
2021/11/29	GOVI	05/05/2022	788.25	Call	GOVI	77,990.0000	7.7990	138,220.0000	13.8220	77.228	0	0	0
2021/11/29	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/29	GOVI	05/05/2022			GOVI	796.0490	796.0490	802.0720	802.0720	0.757	0.0000	0.0000	0
2021/11/29	GOVI	05/05/2022	788.23	Call	GOVI	78,190.0000	7.8190	138,420.0000	13.8420	77.030	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
2021/11/29	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/29	GOVI	05/05/2022	788.24	Call	GOVI	78,090.0000	7.8090	138,320.0000	13.8320	77.129	0	0	0
2021/11/29	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/29	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/29	GOVI	04/08/2022	819.28	Put	GOVI	135,010.0000	13.5010	74,080.0000	7.4080	(45.130)	0	0	0
2021/11/29	GOVI	04/08/2022			GOVI	805.7790	805.7790	811.8720	811.8720	0.756	0.0000	0.0000	0
2021/11/29	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/29	GOVI	04/08/2022	819.26	Put	GOVI	134,810.0000	13.4810	73,880.0000	7.3880	(45.197)	0	0	0
2021/11/29	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/29	GOVI	04/08/2022	819.27	Put	GOVI	134,910.0000	13.4910	73,980.0000	7.3980	(45.163)	0	0	0
2021/11/29	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	17,580.0000	1.7580	100.000	0	0	0
2021/11/29	GOVI	03/11/2022	820.41	Put	GOVI	44,090.0000	4.4090	0.0000	0.0000	(100.000)	0	0	0
2021/11/29	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	17,480.0000	1.7480	100.000	0	0	0
2021/11/29	GOVI	03/11/2022	820.42	Put	GOVI	44,190.0000	4.4190	0.0000	0.0000	(100.000)	0	0	0
2021/11/29	GOVI	03/11/2022			GOVI	816.0010	816.0010	822.1680	822.1680	0.756	0.0000	0.0000	0
2021/11/29	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	17,380.0000	1.7380	100.000	0	0	0
2021/11/29	GOVI	03/11/2022	820.43	Put	GOVI	44,290.0000	4.4290	0.0000	0.0000	(100.000)	0	0	0
2021/11/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/11/29	IGOV	03/02/2022			Index Future	298.4680	298.4680	298.8440	298.8440	0.126	0.0000	0.0000	483
2021/11/29	IGOV	05/05/2022			Index Future	302.1030	302.1030	302.4800	302.4800	0.125	0.0000	0.0000	16
2021/11/29	IGOV	04/08/2022			Index Future	305.8670	305.8670	306.2480	306.2480	0.125	0.0000	0.0000	0
2021/11/29	IGOV	03/11/2022			Index Future	309.8190	309.8190	310.2030	310.2030	0.124	0.0000	0.0000	0
2021/11/29	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/11/29	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/11/29	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/11/29	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/11/29	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/11/29	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/11/29	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/11/29	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/11/29	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/11/29	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/11/29	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/11/29	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/11/29	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/11/29	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/11/29	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/11/29	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/11/29	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/11/29	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/11/29	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/11/29	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/11/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/29	JBAF	15/12/2021			Jibar Tradeable Future	3.9150	96.0850	3.9050	96.0950	(0.255)	0.0000	0.0000	0
2021/11/29	JBAF	19/01/2022			Jibar Tradeable Future	4.0150	95.9850	3.9950	96.0050	(0.498)	0.0000	0.0000	0
2021/11/29	JBAF	16/02/2022			Jibar Tradeable Future	4.2300	95.7700	4.2400	95.7600	0.236	0.0000	0.0000	0
2021/11/29	JBAF	16/03/2022			Jibar Tradeable Future	4.2950	95.7050	4.3050	95.6950	0.233	0.0000	0.0000	0
2021/11/29	JBAF	20/04/2022			Jibar Tradeable Future	4.7100	95.2900	4.6600	95.3400	(1.062)	0.0000	0.0000	0
2021/11/29	JBAF	18/05/2022			Jibar Tradeable Future	4.7700	95.2300	4.7200	95.2800	(1.048)	0.0000	0.0000	0
2021/11/29	JBAF	15/06/2022			Jibar Tradeable Future	5.0800	94.9200	5.0300	94.9700	(0.984)	0.0000	0.0000	72
2021/11/29	JBAF	21/09/2022			Jibar Tradeable Future	5.5450	94.4550	5.4950	94.5050	(0.902)	0.0000	0.0000	0
2021/11/29	JBAF	21/12/2022			Jibar Tradeable Future	6.1500	93.8500	6.1100	93.8900	(0.650)	0.0000	0.0000	68
2021/11/29	JBAF	15/03/2023			Jibar Tradeable Future	6.4800	93.5200	6.4400	93.5600	(0.617)	0.0000	0.0000	0
2021/11/29	JBAF	21/06/2023			Jibar Tradeable Future	6.8850	93.1150	6.8250	93.1750	(0.871)	0.0000	0.0000	0
2021/11/29	JBAF	20/09/2023			Jibar Tradeable Future	7.0950	92.9050	7.0550	92.9450	(0.564)	0.0000	0.0000	75
2021/11/29	R023	03/02/2022	5.08	Call	Bond Future	95.1800	0.0952	122.5100	0.1225	28.714	0	0	0
2021/11/29	R023	03/02/2022	5.08	Put	Bond Future	358.1200	0.3581	291.2900	0.2913	(18.661)	0	0	0
2021/11/29	R023	03/02/2022			Bond Future	5.3342	105.8891	5.2431	105.9832	(1.709)	0.0000	0.0000	16,327
2021/11/29	R023	03/02/2022	5.06	Call	Bond Future	88.0300	0.0880	113.9500	0.1139	29.445	0	0	0
2021/11/29	R023	03/02/2022	5.06	Put	Bond Future	371.7000	0.3717	303.4600	0.3035	(18.359)	0	0	0
2021/11/29	R023	03/02/2022	5.07	Call	Bond Future	91.4800	0.0915	118.1000	0.1181	29.099	0	0	0
2021/11/29	R023	03/02/2022	5.07	Put	Bond Future	364.7900	0.3648	297.2500	0.2973	(18.515)	0	0	0
2021/11/29	R023	05/05/2022	6.31	Call	Bond Future	732.1900	0.7322	807.8200	0.8078	10.329	0	0	0
2021/11/29	R023	05/05/2022	6.31	Put	Bond Future	86.9000	0.0869	67.6300	0.0676	(22.175)	0	0	0
2021/11/29	R023	05/05/2022			Bond Future	5.4915	103.2423	5.3718	103.3372	(2.179)	0.0000	0.0000	777
2021/11/29	R023	05/05/2022	6.29	Call	Bond Future	718.9400	0.7189	794.1100	0.7941	10.456	0	0	0
2021/11/29	R023	05/05/2022	6.29	Put	Bond Future	89.3400	0.0893	69.6100	0.0696	(22.084)	0	0	0
2021/11/29	R023	05/05/2022	6.30	Call	Bond Future	725.5600	0.7256	800.9600	0.8010	10.392	0	0	0
2021/11/29	R023	05/05/2022	6.30	Put	Bond Future	88.1100	0.0881	68.6100	0.0686	(22.131)	0	0	0
2021/11/29	R023	04/08/2022	6.05	Call	Bond Future	354.0100	0.3540	414.2800	0.4143	17.025	0	0	0
2021/11/29	R023	04/08/2022	6.05	Put	Bond Future	178.8100	0.1788	142.2200	0.1422	(20.463)	0	0	0
2021/11/29	R023	04/08/2022			Bond Future	5.7324	104.4859	5.5573	104.5828	(3.055)	0.0000	0.0000	0
2021/11/29	R023	04/08/2022	6.03	Call	Bond Future	346.7000	0.3467	406.3800	0.4064	17.214	0	0	0
2021/11/29	R023	04/08/2022	6.03	Put	Bond Future	182.5100	0.1825	145.3300	0.1453	(20.371)	0	0	0
2021/11/29	R023	04/08/2022	6.04	Call	Bond Future	350.3400	0.3503	410.3200	0.4103	17.121	0	0	0
2021/11/29	R023	04/08/2022	6.04	Put	Bond Future	180.6500	0.1807	143.7700	0.1438	(20.415)	0	0	0
2021/11/29	R023	03/11/2022	6.25	Call	Bond Future	302.9100	0.3029	352.6400	0.3526	16.417	0	0	0
2021/11/29	R023	03/11/2022	6.25	Put	Bond Future	303.2200	0.3032	256.0100	0.2560	(15.570)	0	0	0
2021/11/29	R023	03/11/2022	6.26	Call	Bond Future	304.8300	0.3048	354.7100	0.3547	16.363	0	0	0
2021/11/29	R023	03/11/2022	6.26	Put	Bond Future	302.0800	0.3021	255.0200	0.2550	(15.579)	0	0	0
2021/11/29	R023	03/11/2022			Bond Future	6.2510	101.9200	5.9354	102.0170	(5.049)	0.0000	0.0000	0
2021/11/29	R023	03/11/2022	6.27	Call	Bond Future	306.7600	0.3068	356.8000	0.3568	16.312	0	0	0
2021/11/29	R023	03/11/2022	6.27	Put	Bond Future	300.9400	0.3009	254.0400	0.2540	(15.585)	0	0	0
2021/11/29	R035	03/02/2022	9.92	Call	Bond Future	93.7800	0.0938	127.2200	0.1272	35.658	0	0	200
2021/11/29	R035	03/02/2022	9.92	Put	Bond Future	7,078.4500	7.0785	6,398.6000	6.3986	(9.605)	0	0	0
2021/11/29	R035	03/02/2022	11.73	Call	Bond Future	4,881.3200	4.8813	5,441.6400	5.4416	11.479	0	0	0
2021/11/29	R035	03/02/2022	11.73	Put	Bond Future	578.4000	0.5784	425.4300	0.4254	(26.447)	0	0	280
2021/11/29	R035	03/02/2022	11.28	Call	Bond Future	2,921.0600	2.9211	3,361.4200	3.3614	15.075	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
2021/11/29	R035	03/02/2022	11.28	Put	Bond Future	1,230.4800	1.2305	957.5500	0.9575	(22.181)	0	0	200
2021/11/29	R035	03/02/2022	11.33	Put	Bond Future	1,136.3500	1.1364	878.9700	0.8790	(22.650)	0	0	500
2021/11/29	R035	03/02/2022	11.39	Call	Bond Future	3,372.3000	3.3723	3,846.0900	3.8461	14.049	0	0	0
2021/11/29	R035	03/02/2022	11.39	Put	Bond Future	1,031.9800	1.0320	792.4800	0.7925	(23.208)	0	0	683
2021/11/29	R035	03/02/2022	11.22	Call	Bond Future	2,685.6100	2.6856	3,106.6100	3.1066	15.676	0	0	0
2021/11/29	R035	03/02/2022	11.22	Put	Bond Future	1,352.5400	1.3525	1,060.2500	1.0603	(21.610)	0	0	0
2021/11/29	R035	03/02/2022	11.23	Call	Bond Future	2,724.2300	2.7242	3,148.5100	3.1485	15.574	0	0	0
2021/11/29	R035	03/02/2022	11.23	Put	Bond Future	1,331.4200	1.3314	1,042.4100	1.0424	(21.707)	0	0	0
2021/11/29	R035	03/02/2022	11.03	Call	Bond Future	1,996.3400	1.9963	2,351.5200	2.3515	17.792	0	0	0
2021/11/29	R035	03/02/2022	11.05	Put	Bond Future	1,756.4300	1.7564	1,405.5300	1.4055	(19.978)	0	0	1,600
2021/11/29	R035	03/02/2022	11.11	Call	Bond Future	2,275.4100	2.2754	2,659.0500	2.6590	16.860	0	0	0
2021/11/29	R035	03/02/2022	10.35	Call	Bond Future	439.2000	0.4392	559.0700	0.5591	27.293	0	0	1,600
2021/11/29	R035	03/02/2022	10.35	Put	Bond Future	4,547.1300	4.5471	3,953.7100	3.9537	(13.050)	0	0	0
2021/11/29	R035	03/02/2022	10.61	Call	Bond Future	861.3000	0.8613	1,062.6100	1.0626	23.373	0	0	0
2021/11/29	R035	03/02/2022	10.61	Put	Bond Future	3,291.4400	3.2914	2,779.4600	2.7795	(15.555)	0	0	200
2021/11/29	R035	03/02/2022	10.65	Call	Bond Future	943.8600	0.9439	1,159.1700	1.1592	22.812	0	0	0
2021/11/29	R035	03/02/2022	10.24	Put	Bond Future	5,146.6300	5.1466	4,525.0700	4.5251	(12.077)	0	0	0
2021/11/29	R035	03/02/2022	10.26	Call	Bond Future	335.8100	0.3358	432.3900	0.4324	28.760	0	0	200
2021/11/29	R035	03/02/2022	10.26	Put	Bond Future	5,035.1900	5.0352	4,418.4800	4.4185	(12.248)	0	0	0
2021/11/29	R035	03/02/2022	10.34	Call	Bond Future	426.7100	0.4267	543.8500	0.5438	27.452	0	0	0
2021/11/29	R035	03/02/2022	10.34	Put	Bond Future	4,600.0800	4.6001	4,003.9300	4.0039	(12.960)	0	0	500
2021/11/29	R035	03/02/2022			Bond Future	10.9995	89.3938	10.8835	90.1071	(1.054)	0.0000	0.0000	103,316
2021/11/29	R035	03/02/2022	9.70	Call	Bond Future	32.4600	0.0325	45.7200	0.0457	40.850	0	0	683
2021/11/29	R035	03/02/2022	9.70	Put	Bond Future	8,539.9000	8.5399	7,839.8700	7.8399	(8.197)	0	0	0
2021/11/29	R035	03/02/2022	10.10	Call	Bond Future	193.5000	0.1935	255.1100	0.2551	31.840	0	0	280
2021/11/29	R035	03/02/2022	10.10	Put	Bond Future	5,958.1700	5.9582	5,306.4900	5.3065	(10.938)	0	0	0
2021/11/29	R035	03/02/2022	11.88	Call	Bond Future	5,589.3000	5.5893	6,179.4300	6.1794	10.558	0	0	0
2021/11/29	R035	03/02/2022	11.88	Put	Bond Future	441.9800	0.4420	318.8200	0.3188	(27.866)	0	0	1,800
2021/11/29	R035	03/02/2022	11.33	Call	Bond Future	3,123.1800	3.1232	3,579.0900	3.5791	14.598	0	0	0
2021/11/29	R035	03/02/2022	11.24	Call	Bond Future	2,763.2100	2.7632	3,190.7400	3.1907	15.472	0	0	0
2021/11/29	R035	03/02/2022	11.24	Put	Bond Future	1,310.7300	1.3107	1,024.9700	1.0250	(21.802)	0	0	0
2021/11/29	R035	03/02/2022	11.03	Put	Bond Future	1,810.0800	1.8101	1,451.9700	1.4520	(19.784)	0	0	280
2021/11/29	R035	03/02/2022	11.05	Call	Bond Future	2,064.4700	2.0645	2,426.8600	2.4269	17.554	0	0	0
2021/11/29	R035	03/02/2022	11.11	Put	Bond Future	1,603.5500	1.6035	1,273.9000	1.2739	(20.558)	0	0	200
2021/11/29	R035	03/02/2022	10.65	Put	Bond Future	3,119.8800	3.1199	2,621.9000	2.6219	(15.962)	0	0	683
2021/11/29	R035	03/02/2022	10.24	Call	Bond Future	315.0700	0.3151	406.8000	0.4068	29.114	0	0	500
2021/11/29	R035	05/05/2022	11.63	Call	Bond Future	4,228.2900	4.2283	4,684.4300	4.6844	10.788	0	0	0
2021/11/29	R035	05/05/2022	11.63	Put	Bond Future	1,808.7400	1.8087	1,543.3400	1.5433	(14.673)	0	0	0
2021/11/29	R035	05/05/2022	11.64	Call	Bond Future	4,267.0400	4.2670	4,725.2300	4.7252	10.738	0	0	0
2021/11/29	R035	05/05/2022	11.64	Put	Bond Future	1,790.5600	1.7906	1,527.2100	1.5272	(14.708)	0	0	0
2021/11/29	R035	05/05/2022	10.72	Call	Bond Future	1,410.1400	1.4101	1,645.8300	1.6458	16.714	0	0	1,200
2021/11/29	R035	05/05/2022	10.72	Put	Bond Future	4,420.0200	4.4200	3,934.1700	3.9342	(10.992)	0	0	0
2021/11/29	R035	05/05/2022			Bond Future	11.2140	85.9826	11.0933	86.7041	(1.077)	0.0000	0.0000	8,926
2021/11/29	R035	05/05/2022	11.65	Call	Bond Future	4,305.9000	4.3059	4,766.1200	4.7661	10.688	0	0	0
2021/11/29	R035	05/05/2022	11.65	Put	Bond Future	1,772.5500	1.7725	1,511.2300	1.5112	(14.743)	0	0	0
2021/11/29	R035	05/05/2022	12.64	Call	Bond Future	8,539.7500	8.5398	9,146.3600	9.1464	7.103	0	0	0
2021/11/29	R035	05/05/2022	12.64	Put	Bond Future	649.6100	0.6496	534.6800	0.5347	(17.692)	0	0	1,200
2021/11/29	R035	05/05/2022	10.82	Call	Bond Future	1,636.2800	1.6363	1,897.3100	1.8973	15.953	0	0	0

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2021/11/29	R035	05/05/2022	10.82	Put	Bond Future	4,024.6300	4.0246	3,564.1200	3.5641	(11.442)	0	0	1,200
2021/11/29	R035	04/08/2022	11.13	Put	Bond Future	4,230.4500	4.2305	3,807.7600	3.8078	(9.992)	0	0	100
2021/11/29	R035	04/08/2022	10.72	Call	Bond Future	1,486.9500	1.4869	1,708.8400	1.7088	14.922	0	0	0
2021/11/29	R035	04/08/2022	10.72	Put	Bond Future	5,788.8200	5.7888	5,280.3200	5.2803	(8.784)	0	0	0
2021/11/29	R035	04/08/2022	10.73	Call	Bond Future	1,506.9200	1.5069	1,730.8700	1.7309	14.861	0	0	0
2021/11/29	R035	04/08/2022	10.73	Put	Bond Future	5,746.8500	5.7468	5,240.4100	5.2404	(8.812)	0	0	0
2021/11/29	R035	04/08/2022	9.84	Call	Bond Future	339.2900	0.3393	412.0100	0.4120	21.433	0	0	100
2021/11/29	R035	04/08/2022	9.84	Put	Bond Future	10,344.9000	10.3449	9,687.2300	9.6872	(6.357)	0	0	0
2021/11/29	R035	04/08/2022	10.53	Put	Bond Future	6,630.3900	6.6304	6,083.8600	6.0839	(8.243)	0	0	0
2021/11/29	R035	04/08/2022	10.64	Call	Bond Future	1,333.6900	1.3337	1,539.3200	1.5393	15.418	0	0	0
2021/11/29	R035	04/08/2022	10.64	Put	Bond Future	6,133.3100	6.1333	5,608.5500	5.6086	(8.556)	0	0	100
2021/11/29	R035	04/08/2022	9.53	Call	Bond Future	186.8100	0.1868	230.6600	0.2307	23.473	0	0	400
2021/11/29	R035	04/08/2022	9.53	Put	Bond Future	12,326.7200	12.3267	11,640.1800	11.6402	(5.570)	0	0	0
2021/11/29	R035	04/08/2022			Bond Future	11.4396	86.9926	11.3137	87.7230	(1.101)	0.0000	0.0000	0
2021/11/29	R035	04/08/2022	11.13	Call	Bond Future	2,417.5200	2.4175	2,725.2200	2.7252	12.728	0	0	0
2021/11/29	R035	04/08/2022	12.18	Call	Bond Future	5,949.5900	5.9496	6,451.3300	6.4513	8.433	0	0	0
2021/11/29	R035	04/08/2022	12.18	Put	Bond Future	1,834.7200	1.8347	1,606.0700	1.6061	(12.462)	0	0	400
2021/11/29	R035	04/08/2022	10.74	Call	Bond Future	1,526.8000	1.5268	1,752.7900	1.7528	14.802	0	0	0
2021/11/29	R035	04/08/2022	10.74	Put	Bond Future	5,704.8600	5.7049	5,200.4600	5.2005	(8.842)	0	0	0
2021/11/29	R035	04/08/2022	10.53	Call	Bond Future	1,139.7600	1.1398	1,323.6200	1.3236	16.131	0	0	400
2021/11/29	R035	03/11/2022	11.15	Call	Bond Future	2,430.3200	2.4303	2,719.0100	2.7190	11.879	0	0	0
2021/11/29	R035	03/11/2022	11.15	Put	Bond Future	5,396.0500	5.3961	4,945.3800	4.9454	(8.352)	0	0	0
2021/11/29	R035	03/11/2022			Bond Future	11.6665	83.6601	11.5353	84.3995	(1.125)	0.0000	0.0000	0
2021/11/29	R035	03/11/2022	11.14	Call	Bond Future	2,407.3000	2.4073	2,694.1700	2.6942	11.917	0	0	0
2021/11/29	R035	03/11/2022	11.14	Put	Bond Future	5,431.9600	5.4320	4,979.4700	4.9795	(8.330)	0	0	0
2021/11/29	R035	03/11/2022	11.13	Call	Bond Future	2,384.4000	2.3844	2,669.4600	2.6695	11.955	0	0	0
2021/11/29	R035	03/11/2022	11.13	Put	Bond Future	5,468.0400	5.4680	5,013.7400	5.0137	(8.308)	0	0	0
2021/11/29	R186	03/02/2022	7.30	Call	Bond Future	50.2200	0.0502	61.4400	0.0614	22.342	0	0	0
2021/11/29	R186	03/02/2022	7.30	Put	Bond Future	4,592.9200	4.5929	4,266.6500	4.2667	(7.104)	0	0	0
2021/11/29	R186	03/02/2022			Bond Future	8.3705	109.7618	8.2891	110.0993	(0.973)	0.0000	0.0000	54,685
2021/11/29	R186	03/02/2022	7.28	Call	Bond Future	46.4000	0.0464	56.8100	0.0568	22.435	0	0	0
2021/11/29	R186	03/02/2022	7.28	Put	Bond Future	4,676.2100	4.6762	4,349.1300	4.3491	(6.995)	0	0	0
2021/11/29	R186	03/02/2022	7.29	Call	Bond Future	48.2800	0.0483	59.0800	0.0591	22.370	0	0	0
2021/11/29	R186	03/02/2022	7.29	Put	Bond Future	4,634.5300	4.6345	4,307.8400	4.3078	(7.049)	0	0	0
2021/11/29	R186	05/05/2022	9.18	Call	Bond Future	3,007.6500	3.0076	3,238.2100	3.2382	7.666	0	0	0
2021/11/29	R186	05/05/2022	9.18	Put	Bond Future	830.1600	0.8302	719.6000	0.7196	(13.318)	0	0	454
2021/11/29	R186	05/05/2022	8.32	Call	Bond Future	1,088.7100	1.0887	1,213.6000	1.2136	11.471	0	0	0
2021/11/29	R186	05/05/2022	8.32	Put	Bond Future	2,251.9400	2.2519	2,035.7100	2.0357	(9.602)	0	0	0
2021/11/29	R186	05/05/2022	8.14	Call	Bond Future	819.2800	0.8193	921.4700	0.9215	12.473	0	0	454
2021/11/29	R186	05/05/2022	8.14	Put	Bond Future	2,698.5100	2.6985	2,459.5800	2.4596	(8.854)	0	0	0
2021/11/29	R186	05/05/2022	7.28	Call	Bond Future	132.8700	0.1329	156.8300	0.1568	18.033	0	0	435
2021/11/29	R186	05/05/2022	7.28	Put	Bond Future	5,515.8800	5.5159	5,198.7200	5.1987	(5.750)	0	0	0
2021/11/29	R186	05/05/2022	7.48	Call	Bond Future	199.6600	0.1997	234.3400	0.2343	17.370	0	0	3,600
2021/11/29	R186	05/05/2022	7.48	Put	Bond Future	4,755.4300	4.7554	4,448.9900	4.4490	(6.444)	0	0	0
2021/11/29	R186	05/05/2022			Bond Future	8.6156	111.0719	8.5285	111.4130	(1.011)	0.0000	0.0000	4,514
2021/11/29	R186	05/05/2022	8.64	Call	Bond Future	1,678.4300	1.6784	1,845.0200	1.8450	9.925	0	0	0
2021/11/29	R186	05/05/2022	8.64	Put	Bond Future	1,583.2400	1.5832	1,408.7100	1.4087	(11.024)	0	0	4,035

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
2021/11/29	R186	05/05/2022	8.94	Call	Bond Future	2,368.7300	2.3687	2,572.7900	2.5728	8.615	0	0	0
2021/11/29	R186	05/05/2022	8.94	Put	Bond Future	1,110.3800	1.1104	973.3200	0.9733	(12.344)	0	0	454
2021/11/29	R186	05/05/2022	8.31	Call	Bond Future	1,072.6300	1.0726	1,196.2400	1.1962	11.524	0	0	0
2021/11/29	R186	05/05/2022	8.31	Put	Bond Future	2,275.4800	2.2755	2,057.9700	2.0580	(9.559)	0	0	0
2021/11/29	R186	05/05/2022	8.35	Call	Bond Future	1,137.8400	1.1378	1,266.6000	1.2666	11.316	0	0	454
2021/11/29	R186	05/05/2022	8.35	Put	Bond Future	2,182.3100	2.1823	1,969.9500	1.9700	(9.731)	0	0	0
2021/11/29	R186	05/05/2022	7.88	Call	Bond Future	506.4200	0.5064	578.2100	0.5782	14.176	0	0	435
2021/11/29	R186	05/05/2022	7.88	Put	Bond Future	3,430.3700	3.4304	3,161.0400	3.1610	(7.851)	0	0	0
2021/11/29	R186	05/05/2022	8.30	Call	Bond Future	1,056.6900	1.0567	1,179.0200	1.1790	11.577	0	0	0
2021/11/29	R186	05/05/2022	8.30	Put	Bond Future	2,299.1800	2.2992	2,080.3900	2.0804	(9.516)	0	0	0
2021/11/29	R186	05/05/2022	6.73	Call	Bond Future	39.3600	0.0394	47.0100	0.0470	19.436	0	0	3,600
2021/11/29	R186	05/05/2022	6.73	Put	Bond Future	7,737.0400	7.7370	7,403.5700	7.4036	(4.310)	0	0	0
2021/11/29	R186	04/08/2022	8.15	Call	Bond Future	812.4800	0.8125	906.1800	0.9062	11.533	0	0	0
2021/11/29	R186	04/08/2022	8.15	Put	Bond Future	3,555.4800	3.5555	3,303.6400	3.3036	(7.083)	0	0	0
2021/11/29	R186	04/08/2022	9.78	Call	Bond Future	4,159.3700	4.1594	4,406.0800	4.4061	5.931	0	0	0
2021/11/29	R186	04/08/2022	9.78	Put	Bond Future	914.7100	0.9147	815.8800	0.8159	(10.805)	0	0	3,600
2021/11/29	R186	04/08/2022	7.96	Call	Bond Future	591.1400	0.5911	666.2000	0.6662	12.697	0	0	3,600
2021/11/29	R186	04/08/2022			Bond Future	8.8824	107.1086	8.7888	107.4541	(1.053)	0.0000	0.0000	0
2021/11/29	R186	04/08/2022	8.14	Call	Bond Future	799.7500	0.7997	892.4500	0.8925	11.591	0	0	0
2021/11/29	R186	04/08/2022	8.14	Put	Bond Future	3,580.8200	3.5808	3,327.9800	3.3280	(7.061)	0	0	0
2021/11/29	R186	04/08/2022	6.96	Call	Bond Future	92.2800	0.0923	108.5000	0.1085	17.577	0	0	3,600
2021/11/29	R186	04/08/2022	6.96	Put	Bond Future	7,484.5000	7.4845	7,155.1800	7.1552	(4.400)	0	0	0
2021/11/29	R186	04/08/2022	7.96	Put	Bond Future	4,060.2500	4.0602	3,789.7700	3.7898	(6.662)	0	0	0
2021/11/29	R186	04/08/2022	8.13	Call	Bond Future	787.1500	0.7872	878.8400	0.8788	11.648	0	0	0
2021/11/29	R186	04/08/2022	8.13	Put	Bond Future	3,606.3000	3.6063	3,352.4500	3.3525	(7.039)	0	0	0
2021/11/29	R186	03/11/2022	8.53	Call	Bond Future	1,294.4200	1.2944	1,413.4700	1.4135	9.197	0	0	0
2021/11/29	R186	03/11/2022	8.53	Put	Bond Future	3,505.2300	3.5052	3,274.9800	3.2750	(6.569)	0	0	0
2021/11/29	R186	03/11/2022	8.54	Call	Bond Future	1,308.3900	1.3084	1,428.2900	1.4283	9.164	0	0	0
2021/11/29	R186	03/11/2022	8.54	Put	Bond Future	3,483.6500	3.4837	3,254.2500	3.2543	(6.585)	0	0	0
2021/11/29	R186	03/11/2022			Bond Future	9.1600	108.5071	9.0593	108.8564	(1.099)	0.0000	0.0000	0
2021/11/29	R186	03/11/2022	8.55	Call	Bond Future	1,322.0600	1.3221	1,442.8000	1.4428	9.133	0	0	0
2021/11/29	R186	03/11/2022	8.55	Put	Bond Future	3,461.7900	3.4618	3,233.2300	3.2332	(6.602)	0	0	0
2021/11/29	R197	03/02/2022			Bond Future	321.8344	321.8344	321.9272	321.9272	0.029	0.0000	0.0000	1,079
2021/11/29	R197	05/05/2022			Bond Future	325.7536	325.7536	325.8465	325.8465	0.029	0.0000	0.0000	237
2021/11/29	R197	04/08/2022			Bond Future	321.4998	321.4998	321.5933	321.5933	0.029	0.0000	0.0000	0
2021/11/29	R197	03/11/2022			Bond Future	325.6136	325.6136	325.7077	325.7077	0.029	0.0000	0.0000	0
2021/11/29	R202	03/02/2022			Bond Future	238.2771	238.2771	237.6030	237.6030	(0.283)	0.0000	0.0000	8,050
2021/11/29	R202	05/05/2022			Bond Future	241.1790	241.1790	240.4957	240.4957	(0.283)	0.0000	0.0000	413
2021/11/29	R202	04/08/2022			Bond Future	239.7778	239.7778	239.0854	239.0854	(0.289)	0.0000	0.0000	0
2021/11/29	R202	03/11/2022			Bond Future	242.8452	242.8452	242.1438	242.1438	(0.289)	0.0000	0.0000	0
2021/11/29	R209	03/02/2022	11.02	Call	Bond Future	1,858.0800	1.8581	2,202.5100	2.2025	18.537	0	0	0
2021/11/29	R209	03/02/2022	11.02	Put	Bond Future	1,417.8000	1.4178	1,114.8000	1.1148	(21.371)	0	0	0
2021/11/29	R209	03/02/2022	11.03	Call	Bond Future	1,888.9000	1.8889	2,236.6100	2.2366	18.408	0	0	0
2021/11/29	R209	03/02/2022	11.03	Put	Bond Future	1,395.7400	1.3957	1,096.0200	1.0960	(21.474)	0	0	0
2021/11/29	R209	03/02/2022			Bond Future	10.9372	68.8847	10.8168	69.5322	(1.101)	0.0000	0.0000	19,931

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/29	R209	03/02/2022	11.04	Call	Bond Future	1,919.9600	1.9200	2,270.9400	2.2709	18.281	0	0	0
2021/11/29	R209	03/02/2022	11.04	Put	Bond Future	1,373.9700	1.3740	1,077.5200	1.0775	(21.576)	0	0	0
2021/11/29	R209	05/05/2022	11.44	Call	Bond Future	3,284.1800	3.2842	3,683.1500	3.6831	12.148	0	0	0
2021/11/29	R209	05/05/2022	11.44	Put	Bond Future	1,694.0400	1.6940	1,438.0700	1.4381	(15.110)	0	0	0
2021/11/29	R209	05/05/2022	9.75	Call	Bond Future	165.1600	0.1652	213.2800	0.2133	29.135	0	0	8,525
2021/11/29	R209	05/05/2022	9.75	Put	Bond Future	7,939.3000	7.9393	7,332.4800	7.3325	(7.643)	0	0	0
2021/11/29	R209	05/05/2022	10.75	Call	Bond Future	1,413.5000	1.4135	1,654.7500	1.6547	17.068	0	0	0
2021/11/29	R209	05/05/2022	10.75	Put	Bond Future	3,431.6600	3.4317	3,017.9700	3.0180	(12.055)	0	0	12,050
2021/11/29	R209	05/05/2022	11.43	Call	Bond Future	3,251.5700	3.2516	3,648.5300	3.6485	12.208	0	0	0
2021/11/29	R209	05/05/2022	11.43	Put	Bond Future	1,711.7500	1.7118	1,453.7700	1.4538	(15.071)	0	0	0
2021/11/29	R209	05/05/2022			Bond Future	11.1293	66.5656	11.0044	67.2206	(1.122)	0.0000	0.0000	5,396
2021/11/29	R209	05/05/2022	11.45	Call	Bond Future	3,316.9000	3.3169	3,717.8900	3.7179	12.089	0	0	0
2021/11/29	R209	05/05/2022	11.45	Put	Bond Future	1,676.4900	1.6765	1,422.5400	1.4225	(15.148)	0	0	0
2021/11/29	R209	05/05/2022	12.00	Call	Bond Future	5,262.1400	5.2621	5,756.3500	5.7563	9.392	0	0	0
2021/11/29	R209	05/05/2022	12.00	Put	Bond Future	941.5200	0.9415	780.7900	0.7808	(17.071)	0	0	12,050
2021/11/29	R209	04/08/2022	10.57	Put	Bond Future	5,241.9000	5.2419	4,774.7400	4.7747	(8.912)	0	0	0
2021/11/29	R209	04/08/2022	10.58	Call	Bond Future	1,249.5400	1.2495	1,447.1900	1.4472	15.818	0	0	0
2021/11/29	R209	04/08/2022	10.58	Put	Bond Future	5,203.2400	5.2032	4,737.9400	4.7379	(8.943)	0	0	0
2021/11/29	R209	04/08/2022			Bond Future	11.3269	67.3479	11.1973	68.0109	(1.145)	0.0000	0.0000	0
2021/11/29	R209	04/08/2022	10.57	Call	Bond Future	1,233.0000	1.2330	1,428.7900	1.4288	15.879	0	0	0
2021/11/29	R209	04/08/2022	10.59	Call	Bond Future	1,266.2200	1.2662	1,465.7200	1.4657	15.756	0	0	0
2021/11/29	R209	04/08/2022	10.59	Put	Bond Future	5,164.7900	5.1648	4,701.3400	4.7013	(8.973)	0	0	0
2021/11/29	R209	03/11/2022	11.03	Call	Bond Future	2,156.3200	2.1563	2,423.5900	2.4236	12.395	0	0	0
2021/11/29	R209	03/11/2022	11.03	Put	Bond Future	4,670.5000	4.6705	4,266.6300	4.2666	(8.647)	0	0	0
2021/11/29	R209	03/11/2022			Bond Future	11.5243	65.0939	11.3897	65.7650	(1.168)	0.0000	0.0000	0
2021/11/29	R209	03/11/2022	11.01	Call	Bond Future	2,115.4300	2.1154	2,379.3600	2.3794	12.476	0	0	0
2021/11/29	R209	03/11/2022	11.01	Put	Bond Future	4,734.2200	4.7342	4,327.0100	4.3270	(8.601)	0	0	0
2021/11/29	R209	03/11/2022	11.02	Call	Bond Future	2,135.8200	2.1358	2,401.4200	2.4014	12.436	0	0	0
2021/11/29	R209	03/11/2022	11.02	Put	Bond Future	4,702.2800	4.7023	4,296.7400	4.2967	(8.624)	0	0	0
2021/11/29	R210	03/02/2022			Bond Future	211.8341	211.8341	211.6603	211.6603	(0.082)	0.0000	0.0000	1,381
2021/11/29	R210	05/05/2022			Bond Future	211.5619	211.5619	211.3853	211.3853	(0.083)	0.0000	0.0000	104
2021/11/29	R210	04/08/2022			Bond Future	214.2267	214.2267	214.0475	214.0475	(0.084)	0.0000	0.0000	0
2021/11/29	R210	03/11/2022			Bond Future	214.0558	214.0558	213.8738	213.8738	(0.085)	0.0000	0.0000	0
2021/11/29	R213	03/02/2022	8.63	Call	Bond Future	3.4800	0.0035	4.6900	0.0047	34.770	0	0	200
2021/11/29	R213	03/02/2022	8.63	Put	Bond Future	9,337.1400	9.3371	8,829.9200	8.8299	(5.432)	0	0	0
2021/11/29	R213	03/02/2022	8.80	Call	Bond Future	7.7400	0.0077	10.4200	0.0104	34.625	0	0	102
2021/11/29	R213	03/02/2022	8.80	Put	Bond Future	8,364.0500	8.3640	7,858.3000	7.8583	(6.047)	0	0	0
2021/11/29	R213	03/02/2022	10.60	Put	Bond Future	1,018.3000	1.0183	811.9300	0.8119	(20.266)	0	0	430
2021/11/29	R213	03/02/2022	10.67	Call	Bond Future	2,451.3200	2.4513	2,770.0700	2.7701	13.003	0	0	0
2021/11/29	R213	03/02/2022	10.67	Put	Bond Future	905.3700	0.9054	715.6900	0.7157	(20.951)	0	0	220
2021/11/29	R213	03/02/2022	10.00	Call	Bond Future	728.6500	0.7286	872.4000	0.8724	19.728	0	0	0
2021/11/29	R213	03/02/2022	10.00	Put	Bond Future	2,559.0100	2.5590	2,194.3300	2.1943	(14.251)	0	0	430
2021/11/29	R213	03/02/2022	9.98	Call	Bond Future	695.6000	0.6956	834.3900	0.8344	19.953	0	0	0
2021/11/29	R213	03/02/2022	9.98	Put	Bond Future	2,629.5900	2.6296	2,259.9500	2.2600	(14.057)	0	0	0
2021/11/29	R213	03/02/2022	9.22	Put	Bond Future	6,054.8900	6.0549	5,563.3700	5.5634	(8.118)	0	0	0
2021/11/29	R213	03/02/2022	9.58	Put	Bond Future	4,269.4600	4.2695	3,817.7700	3.8178	(10.580)	0	0	200

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/29	R213	03/02/2022			Bond Future	10.3587	83.6731	10.2580	84.1815	(0.972)	0.0000	0.0000	20,884
2021/11/29	R213	03/02/2022	9.15	Call	Bond Future	40.1700	0.0402	52.8200	0.0528	31.491	0	0	220
2021/11/29	R213	03/02/2022	9.15	Put	Bond Future	6,426.6400	6.4266	5,930.8600	5.9309	(7.714)	0	0	0
2021/11/29	R213	03/02/2022	10.25	Call	Bond Future	1,231.0000	1.2310	1,440.9200	1.4409	17.053	0	0	0
2021/11/29	R213	03/02/2022	10.25	Put	Bond Future	1,780.1100	1.7801	1,481.6000	1.4816	(16.769)	0	0	102
2021/11/29	R213	03/02/2022	10.60	Call	Bond Future	2,219.9900	2.2200	2,522.0500	2.5221	13.606	0	0	0
2021/11/29	R213	03/02/2022	10.15	Call	Bond Future	1,010.5600	1.0106	1,193.3400	1.1933	18.087	0	0	0
2021/11/29	R213	03/02/2022	10.15	Put	Bond Future	2,069.0600	2.0691	1,743.4100	1.7434	(15.739)	0	0	200
2021/11/29	R213	03/02/2022	10.17	Call	Bond Future	1,052.5400	1.0525	1,240.7000	1.2407	17.877	0	0	0
2021/11/29	R213	03/02/2022	10.17	Put	Bond Future	2,008.8300	2.0088	1,688.5600	1.6886	(15.943)	0	0	220
2021/11/29	R213	03/02/2022	9.96	Call	Bond Future	663.6900	0.6637	797.5800	0.7976	20.174	0	0	0
2021/11/29	R213	03/02/2022	9.96	Put	Bond Future	2,701.4700	2.7015	2,326.9300	2.3269	(13.864)	0	0	0
2021/11/29	R213	03/02/2022	9.97	Call	Bond Future	679.5800	0.6796	815.9200	0.8159	20.062	0	0	0
2021/11/29	R213	03/02/2022	9.97	Put	Bond Future	2,665.4400	2.6654	2,293.3500	2.2934	(13.960)	0	0	0
2021/11/29	R213	03/02/2022	9.22	Call	Bond Future	55.6700	0.0557	72.5800	0.0726	30.375	0	0	430
2021/11/29	R213	03/02/2022	9.58	Call	Bond Future	227.2300	0.2272	283.9700	0.2840	24.970	0	0	0
2021/11/29	R213	03/02/2022	9.76	Call	Bond Future	397.2100	0.3972	486.5300	0.4865	22.487	0	0	0
2021/11/29	R213	03/02/2022	9.76	Put	Bond Future	3,482.2500	3.4823	3,063.1400	3.0631	(12.036)	0	0	102
2021/11/29	R213	05/05/2022	10.63	Call	Bond Future	2,334.9000	2.3349	2,596.7100	2.5967	11.213	0	0	0
2021/11/29	R213	05/05/2022	10.65	Put	Bond Future	2,048.8900	2.0489	1,800.0700	1.8001	(12.144)	0	0	0
2021/11/29	R213	05/05/2022			Bond Future	10.5800	81.1396	10.4750	81.6538	(0.993)	0.0000	0.0000	0
2021/11/29	R213	05/05/2022	10.63	Put	Bond Future	2,091.7800	2.0918	1,839.4200	1.8394	(12.064)	0	0	0
2021/11/29	R213	05/05/2022	10.64	Call	Bond Future	2,362.0100	2.3620	2,625.5900	2.6256	11.159	0	0	0
2021/11/29	R213	05/05/2022	10.64	Put	Bond Future	2,070.3500	2.0703	1,819.7600	1.8198	(12.104)	0	0	0
2021/11/29	R213	05/05/2022	10.65	Call	Bond Future	2,389.0400	2.3890	2,654.3900	2.6544	11.107	0	0	0
2021/11/29	R213	04/08/2022	9.88	Call	Bond Future	911.2600	0.9113	1,036.5200	1.0365	13.746	0	0	0
2021/11/29	R213	04/08/2022	9.89	Call	Bond Future	924.6200	0.9246	1,051.2100	1.0512	13.691	0	0	0
2021/11/29	R213	04/08/2022	9.90	Put	Bond Future	5,409.5800	5.4096	5,016.9600	5.0170	(7.258)	0	0	0
2021/11/29	R213	04/08/2022			Bond Future	10.8144	82.0953	10.7045	82.6159	(1.016)	0.0000	0.0000	0
2021/11/29	R213	04/08/2022	9.88	Put	Bond Future	5,484.3400	5.4843	5,089.0500	5.0890	(7.208)	0	0	0
2021/11/29	R213	04/08/2022	9.89	Put	Bond Future	5,446.9900	5.4470	5,053.0300	5.0530	(7.233)	0	0	0
2021/11/29	R213	04/08/2022	9.90	Call	Bond Future	937.8900	0.9379	1,065.8200	1.0658	13.640	0	0	0
2021/11/29	R213	03/11/2022	10.38	Call	Bond Future	1,675.3100	1.6753	1,856.5000	1.8565	10.815	0	0	0
2021/11/29	R213	03/11/2022	10.38	Put	Bond Future	4,829.6500	4.8296	4,484.0500	4.4840	(7.156)	0	0	0
2021/11/29	R213	03/11/2022	10.39	Call	Bond Future	1,692.7600	1.6928	1,875.2300	1.8752	10.779	0	0	0
2021/11/29	R213	03/11/2022	10.39	Put	Bond Future	4,799.0600	4.7991	4,454.7400	4.4547	(7.175)	0	0	0
2021/11/29	R213	03/11/2022			Bond Future	11.0531	79.6417	10.9383	80.1685	(1.039)	0.0000	0.0000	0
2021/11/29	R213	03/11/2022	10.40	Call	Bond Future	1,710.0400	1.7100	1,893.7700	1.8938	10.744	0	0	0
2021/11/29	R213	03/11/2022	10.40	Put	Bond Future	4,768.3300	4.7683	4,425.2700	4.4253	(7.195)	0	0	0
2021/11/29	R214	03/02/2022	11.39	Put	Bond Future	1,398.4500	1.3984	1,070.3200	1.0703	(23.464)	0	0	0
2021/11/29	R214	03/02/2022	11.40	Put	Bond Future	1,377.2900	1.3773	1,052.7300	1.0527	(23.565)	0	0	0
2021/11/29	R214	03/02/2022	11.41	Call	Bond Future	2,127.6900	2.1277	2,552.0800	2.5521	19.946	0	0	0
2021/11/29	R214	03/02/2022			Bond Future	11.2666	65.8148	11.1307	66.5602	(1.207)	0.0000	0.0000	19,929
2021/11/29	R214	03/02/2022	11.39	Call	Bond Future	2,063.0400	2.0630	2,480.3100	2.4803	20.226	0	0	0
2021/11/29	R214	03/02/2022	11.40	Call	Bond Future	2,095.2600	2.0953	2,516.1000	2.5161	20.085	0	0	0
2021/11/29	R214	03/02/2022	11.41	Put	Bond Future	1,356.4100	1.3564	1,035.4000	1.0354	(23.666)	0	0	0
2021/11/29	R214	05/05/2022	11.73	Put	Bond Future	1,837.7700	1.8378	1,539.0700	1.5391	(16.253)	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
2021/11/29	R214	05/05/2022	11.74	Put	Bond Future	1,819.5700	1.8196	1,523.1400	1.5231	(16.291)	0	0	0
2021/11/29	R214	05/05/2022	11.75	Call	Bond Future	3,352.3700	3.3524	3,812.2400	3.8122	13.718	0	0	0
2021/11/29	R214	05/05/2022			Bond Future	11.4512	63.3205	11.3102	64.0746	(1.232)	0.0000	0.0000	441
2021/11/29	R214	05/05/2022	11.73	Call	Bond Future	3,286.7300	3.2867	3,742.0700	3.7421	13.854	0	0	0
2021/11/29	R214	05/05/2022	11.74	Call	Bond Future	3,319.5000	3.3195	3,777.1100	3.7771	13.786	0	0	0
2021/11/29	R214	05/05/2022	11.75	Put	Bond Future	1,801.5400	1.8015	1,507.3700	1.5074	(16.329)	0	0	0
2021/11/29	R214	04/08/2022	10.98	Put	Bond Future	4,983.0000	4.9830	4,468.8800	4.4689	(10.317)	0	0	0
2021/11/29	R214	04/08/2022	10.99	Call	Bond Future	1,422.7600	1.4228	1,674.1500	1.6741	17.669	0	0	0
2021/11/29	R214	04/08/2022			Bond Future	11.6436	64.0637	11.4970	64.8270	(1.259)	0.0000	0.0000	0
2021/11/29	R214	04/08/2022	10.97	Call	Bond Future	1,385.7600	1.3858	1,632.6800	1.6327	17.818	0	0	0
2021/11/29	R214	04/08/2022	10.97	Put	Bond Future	5,021.0900	5.0211	4,504.7300	4.5047	(10.284)	0	0	0
2021/11/29	R214	04/08/2022	10.98	Call	Bond Future	1,404.0900	1.4041	1,653.2500	1.6532	17.745	0	0	0
2021/11/29	R214	04/08/2022	10.99	Put	Bond Future	4,945.3300	4.9453	4,433.4400	4.4334	(10.351)	0	0	0
2021/11/29	R214	03/11/2022	11.34	Call	Bond Future	2,237.6400	2.2376	2,551.0000	2.5510	14.004	0	0	0
2021/11/29	R214	03/11/2022	11.36	Put	Bond Future	4,746.0200	4.7460	4,290.5200	4.2905	(9.598)	0	0	0
2021/11/29	R214	03/11/2022			Bond Future	11.8354	61.6283	11.6832	62.4010	(1.286)	0.0000	0.0000	0
2021/11/29	R214	03/11/2022	11.34	Put	Bond Future	4,810.7300	4.8107	4,351.3800	4.3514	(9.548)	0	0	0
2021/11/29	R214	03/11/2022	11.35	Call	Bond Future	2,258.8300	2.2588	2,574.1100	2.5741	13.958	0	0	0
2021/11/29	R214	03/11/2022	11.35	Put	Bond Future	4,778.2900	4.7783	4,320.8600	4.3209	(9.573)	0	0	0
2021/11/29	R214	03/11/2022	11.36	Call	Bond Future	2,280.1300	2.2801	2,597.3400	2.5973	13.912	0	0	0
2021/11/29	R248	03/02/2022	9.80	Call	Bond Future	16.5600	0.0166	27.4400	0.0274	65.700	0	0	0
2021/11/29	R248	03/02/2022	9.80	Put	Bond Future	10,891.1200	10.8911	9,884.3300	9.8843	(9.244)	0	0	0
2021/11/29	R248	03/02/2022	10.00	Call	Bond Future	48.7600	0.0488	76.9800	0.0770	57.875	0	0	0
2021/11/29	R248	03/02/2022	10.00	Put	Bond Future	9,234.9800	9.2350	8,245.5300	8.2455	(10.714)	0	0	0
2021/11/29	R248	03/02/2022	10.20	Put	Bond Future	7,672.4700	7.6725	6,716.3200	6.7163	(12.462)	0	0	0
2021/11/29	R248	03/02/2022	11.47	Call	Bond Future	3,127.6400	3.1276	3,767.9400	3.7679	20.472	0	0	0
2021/11/29	R248	03/02/2022	11.48	Call	Bond Future	3,171.6900	3.1717	3,816.4600	3.8165	20.329	0	0	0
2021/11/29	R248	03/02/2022	11.49	Put	Bond Future	1,368.3200	1.3683	999.8500	0.9998	(26.929)	0	0	0
2021/11/29	R248	03/02/2022	10.90	Call	Bond Future	1,103.4000	1.1034	1,446.5300	1.4465	31.098	0	0	900
2021/11/29	R248	03/02/2022	10.90	Put	Bond Future	3,322.3000	3.3223	2,647.7600	2.6478	(20.303)	0	0	0
2021/11/29	R248	03/02/2022	10.40	Call	Bond Future	265.0800	0.2651	381.8100	0.3818	44.036	0	0	100
2021/11/29	R248	03/02/2022	10.50	Call	Bond Future	373.6000	0.3736	526.6500	0.5266	40.966	0	0	0
2021/11/29	R248	03/02/2022	10.50	Put	Bond Future	5,567.6100	5.5676	4,702.9900	4.7030	(15.529)	0	0	0
2021/11/29	R248	03/02/2022			Bond Future	11.2153	83.1782	11.0688	84.1959	(1.306)	0.0000	0.0000	191,095
2021/11/29	R248	03/02/2022	10.20	Call	Bond Future	121.2900	0.1213	182.8100	0.1828	50.721	0	0	900
2021/11/29	R248	03/02/2022	11.47	Put	Bond Future	1,411.9500	1.4119	1,034.5800	1.0346	(26.727)	0	0	0
2021/11/29	R248	03/02/2022	11.48	Put	Bond Future	1,389.9700	1.3900	1,017.0700	1.0171	(26.828)	0	0	0
2021/11/29	R248	03/02/2022	11.49	Call	Bond Future	3,215.9600	3.2160	3,865.1600	3.8652	20.187	0	0	0
2021/11/29	R248	03/02/2022	10.70	Call	Bond Future	671.3000	0.6713	911.3800	0.9114	35.763	0	0	0
2021/11/29	R248	03/02/2022	10.70	Put	Bond Future	4,354.5700	4.3546	3,576.9800	3.5770	(17.857)	0	0	0
2021/11/29	R248	03/02/2022	11.00	Call	Bond Future	1,372.1100	1.3721	1,769.9700	1.7700	28.996	0	0	1,400
2021/11/29	R248	03/02/2022	11.00	Put	Bond Future	2,875.6600	2.8757	2,255.8500	2.2559	(21.554)	0	0	0
2021/11/29	R248	03/02/2022	10.30	Call	Bond Future	182.0000	0.1820	268.1400	0.2681	47.330	0	0	1,300
2021/11/29	R248	03/02/2022	10.30	Put	Bond Future	6,934.9900	6.9350	6,003.4600	6.0035	(13.432)	0	0	0
2021/11/29	R248	03/02/2022	10.40	Put	Bond Future	6,232.4300	6.2324	5,331.4900	5.3315	(14.456)	0	0	0
2021/11/29	R248	05/05/2022	11.79	Call	Bond Future	4,568.4500	4.5685	5,230.3800	5.2304	14.489	0	0	0
2021/11/29	R248	05/05/2022	11.79	Put	Bond Future	2,027.5800	2.0276	1,659.9800	1.6600	(18.130)	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
2021/11/29	R248	05/05/2022	11.80	Call	Bond Future	4,611.2800	4.6113	5,276.1100	5.2761	14.417	0	0	0
2021/11/29	R248	05/05/2022			Bond Future	11.3982	79.7559	11.2457	80.7854	(1.337)	0.0000	0.0000	2,035
2021/11/29	R248	05/05/2022	11.80	Put	Bond Future	2,007.5000	2.0075	1,642.8000	1.6428	(18.167)	0	0	0
2021/11/29	R248	05/05/2022	11.81	Call	Bond Future	4,654.0300	4.6540	5,321.7500	5.3217	14.347	0	0	0
2021/11/29	R248	05/05/2022	11.81	Put	Bond Future	1,987.4200	1.9874	1,625.6100	1.6256	(18.205)	0	0	0
2021/11/29	R248	04/08/2022	10.98	Call	Bond Future	1,902.3300	1.9023	2,262.4900	2.2625	18.933	0	0	0
2021/11/29	R248	04/08/2022	10.98	Put	Bond Future	6,037.1200	6.0371	5,355.1300	5.3551	(11.297)	0	0	0
2021/11/29	R248	04/08/2022	10.99	Call	Bond Future	1,926.2400	1.9262	2,289.4700	2.2895	18.857	0	0	0
2021/11/29	R248	04/08/2022	10.99	Put	Bond Future	5,990.0200	5.9900	5,311.1000	5.3111	(11.334)	0	0	0
2021/11/29	R248	04/08/2022			Bond Future	11.5891	80.6922	11.4302	81.7343	(1.371)	0.0000	0.0000	0
2021/11/29	R248	04/08/2022	11.00	Call	Bond Future	1,950.5700	1.9506	2,316.8800	2.3169	18.780	0	0	0
2021/11/29	R248	04/08/2022	11.00	Put	Bond Future	5,943.4400	5.9434	5,267.6000	5.2676	(11.371)	0	0	0
2021/11/29	R248	03/11/2022	11.30	Put	Bond Future	5,917.2100	5.9172	5,295.4800	5.2955	(10.507)	0	0	0
2021/11/29	R248	03/11/2022	11.31	Put	Bond Future	5,876.4600	5.8765	5,257.4200	5.2574	(10.534)	0	0	0
2021/11/29	R248	03/11/2022	11.32	Call	Bond Future	2,841.2800	2.8413	3,279.9800	3.2800	15.440	0	0	0
2021/11/29	R248	03/11/2022			Bond Future	11.7794	77.3404	11.6139	78.3955	(1.404)	0.0000	0.0000	0
2021/11/29	R248	03/11/2022	11.30	Call	Bond Future	2,787.4400	2.7874	3,220.7800	3.2208	15.546	0	0	0
2021/11/29	R248	03/11/2022	11.31	Call	Bond Future	2,814.2900	2.8143	3,250.3200	3.2503	15.493	0	0	0
2021/11/29	R248	03/11/2022	11.32	Put	Bond Future	5,835.9500	5.8360	5,219.5800	5.2196	(10.562)	0	0	0

Total

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