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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/11/2021 TO 30/11/2021

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
2021/11/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	2025	03/02/2022		Bond Future	154.2885	154.2885	154.1455	154.1455	(0.093)	0.0000	0.0000	5,416
2021/11/30	2025	05/05/2022		Bond Future	156.1672	156.1672	156.0230	156.0230	(0.092)	0.0000	0.0000	164
2021/11/30	2025	04/08/2022		Bond Future	156.5235	156.5235	156.3744	156.3744	(0.095)	0.0000	0.0000	0
2021/11/30	2025	03/11/2022		Bond Future	158.5256	158.5256	158.3700	158.3700	(0.098)	0.0000	0.0000	0
2021/11/30	2029	03/02/2022		Bond Future	112.7332	112.7332	112.3578	112.3578	(0.333)	0.0000	0.0000	2,806
2021/11/30	2029	05/05/2022		Bond Future	112.9083	112.9083	112.5287	112.5287	(0.336)	0.0000	0.0000	186
2021/11/30	2029	04/08/2022		Bond Future	114.3303	114.3303	113.9436	113.9436	(0.338)	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
2021/11/30	2029	03/11/2022			Bond Future	114.5703	114.5703	114.1753	114.1753	(0.345)	0.0000	0.0000	0
2021/11/30	2030	03/02/2022	8.39	Call	Bond Future	7.2300	0.0072	7.8200	0.0078	8.160	0	0	101
2021/11/30	2030	03/02/2022	8.39	Put	Bond Future	8,478.7800	8.4788	8,157.3000	8.1573	(3.792)	0	0	0
2021/11/30	2030	03/02/2022	8.80	Put	Bond Future	6,231.2500	6.2313	5,912.1100	5.9121	(5.122)	0	0	0
2021/11/30	2030	03/02/2022	8.85	Call	Bond Future	52.6500	0.0526	54.5500	0.0546	3.609	0	0	1,000
2021/11/30	2030	03/02/2022	8.85	Put	Bond Future	5,968.1900	5.9682	5,648.0200	5.6480	(5.365)	0	0	0
2021/11/30	2030	03/02/2022	9.80	Call	Bond Future	1,017.8200	1.0178	1,084.1200	1.0841	6.514	0	0	950
2021/11/30	2030	03/02/2022	9.80	Put	Bond Future	1,918.5800	1.9186	1,662.8100	1.6628	(13.331)	0	0	0
2021/11/30	2030	03/02/2022	9.90	Put	Bond Future	1,636.1600	1.6362	1,397.1500	1.3972	(14.608)	0	0	8,000
2021/11/30	2030	03/02/2022	9.45	Call	Bond Future	440.5500	0.4405	452.5400	0.4525	2.722	0	0	0
2021/11/30	2030	03/02/2022	9.45	Put	Bond Future	3,148.6600	3.1487	2,838.5800	2.8386	(9.848)	0	0	0
2021/11/30	2030	03/02/2022	9.40	Call	Bond Future	382.3200	0.3823	391.0100	0.3910	2.273	0	0	0
2021/11/30	2030	03/02/2022	9.40	Put	Bond Future	3,352.4000	3.3524	3,039.0200	3.0390	(9.348)	0	0	0
2021/11/30	2030	03/02/2022	9.10	Call	Bond Future	143.8800	0.1439	141.3200	0.1413	(1.779)	0	0	0
2021/11/30	2030	03/02/2022	9.10	Put	Bond Future	4,705.9200	4.7059	4,381.2900	4.3813	(6.898)	0	0	0
2021/11/30	2030	03/02/2022	9.20	Call	Bond Future	204.2900	0.2043	204.1500	0.2041	(0.069)	0	0	950
2021/11/30	2030	03/02/2022	9.20	Put	Bond Future	4,231.8100	4.2318	3,909.6000	3.9096	(7.614)	0	0	0
2021/11/30	2030	03/02/2022	9.35	Call	Bond Future	329.8400	0.3298	335.7300	0.3357	1.786	0	0	0
2021/11/30	2030	03/02/2022	9.35	Put	Bond Future	3,562.8400	3.5628	3,246.6600	3.2467	(8.874)	0	0	101
2021/11/30	2030	03/02/2022			Bond Future	9.9778	89.4663	9.9140	89.7884	(0.640)	0.0000	0.0000	84,396
2021/11/30	2030	03/02/2022	8.80	Call	Bond Future	42.0300	0.0420	44.9600	0.0450	6.971	0	0	0
2021/11/30	2030	03/02/2022	9.90	Call	Bond Future	1,243.4100	1.2434	1,326.4700	1.3265	6.680	0	0	0
2021/11/30	2030	03/02/2022	10.85	Call	Bond Future	4,533.5700	4.5336	4,774.1100	4.7741	5.306	0	0	0
2021/11/30	2030	03/02/2022	10.85	Put	Bond Future	278.9300	0.2789	197.4000	0.1974	(29.230)	0	0	1,000
2021/11/30	2030	03/02/2022	9.60	Call	Bond Future	649.4300	0.6494	680.1800	0.6802	4.735	0	0	1,000
2021/11/30	2030	03/02/2022	9.60	Put	Bond Future	2,577.3400	2.5773	2,286.0200	2.2860	(11.303)	0	0	0
2021/11/30	2030	03/02/2022	9.78	Call	Bond Future	975.9600	0.9760	1,039.1300	1.0391	6.473	0	0	0
2021/11/30	2030	03/02/2022	9.78	Put	Bond Future	1,978.7700	1.9788	1,719.8700	1.7199	(13.084)	0	0	101
2021/11/30	2030	03/02/2022	9.43	Call	Bond Future	416.4800	0.4165	427.2100	0.4272	2.576	0	0	0
2021/11/30	2030	03/02/2022	9.43	Put	Bond Future	3,229.2600	3.2293	2,917.9200	2.9179	(9.641)	0	0	0
2021/11/30	2030	03/02/2022	9.44	Call	Bond Future	428.4500	0.4284	439.7500	0.4398	2.637	0	0	0
2021/11/30	2030	03/02/2022	9.44	Put	Bond Future	3,188.8800	3.1889	2,878.1100	2.8781	(9.745)	0	0	0
2021/11/30	2030	05/05/2022	10.21	Call	Bond Future	2,190.4800	2.1905	2,248.8600	2.2489	2.665	0	0	0
2021/11/30	2030	05/05/2022	10.21	Put	Bond Future	2,201.8500	2.2019	1,933.9500	1.9340	(12.167)	0	0	0
2021/11/30	2030	05/05/2022	9.95	Call	Bond Future	1,573.4500	1.5734	1,618.7000	1.6187	2.876	0	0	0
2021/11/30	2030	05/05/2022	8.81	Put	Bond Future	7,345.7300	7.3457	7,045.0900	7.0451	(4.093)	0	0	0
2021/11/30	2030	05/05/2022	8.89	Put	Bond Future	6,958.9100	6.9589	6,654.2200	6.6542	(4.378)	0	0	0
2021/11/30	2030	05/05/2022	8.14	Call	Bond Future	37.4200	0.0374	45.4300	0.0454	21.406	0	0	1,800
2021/11/30	2030	05/05/2022	8.14	Put	Bond Future	10,879.6000	10.8796	10,561.3300	10.5613	(2.925)	0	0	0
2021/11/30	2030	05/05/2022	8.47	Call	Bond Future	84.1900	0.0842	101.2800	0.1013	20.299	0	0	1,073
2021/11/30	2030	05/05/2022			Bond Future	10.2123	90.5345	10.1453	90.8607	(0.656)	0.0000	0.0000	14,757
2021/11/30	2030	05/05/2022	11.04	Call	Bond Future	4,822.5200	4.8225	4,956.5500	4.9565	2.779	0	0	0
2021/11/30	2030	05/05/2022	11.04	Put	Bond Future	916.6100	0.9166	724.3600	0.7244	(20.974)	0	0	1,800
2021/11/30	2030	05/05/2022	9.95	Put	Bond Future	2,859.6400	2.8596	2,578.6100	2.5786	(9.827)	0	0	1,073
2021/11/30	2030	05/05/2022	10.19	Call	Bond Future	2,138.7200	2.1387	2,196.5600	2.1966	2.704	0	0	0
2021/11/30	2030	05/05/2022	10.19	Put	Bond Future	2,247.3200	2.2473	1,978.8800	1.9789	(11.945)	0	0	0
2021/11/30	2030	05/05/2022	10.20	Call	Bond Future	2,164.5200	2.1645	2,222.6300	2.2226	2.685	0	0	0

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2021/11/30	2030	05/05/2022	10.20	Put	Bond Future	2,224.4900	2.2245	1,956.3200	1.9563	(12.055)	0	0	200
2021/11/30	2030	05/05/2022	8.81	Call	Bond Future	184.9300	0.1849	210.5700	0.2106	13.865	0	0	200
2021/11/30	2030	05/05/2022	8.89	Call	Bond Future	226.0400	0.2260	247.6300	0.2476	9.551	0	0	1,800
2021/11/30	2030	05/05/2022	9.35	Call	Bond Future	607.9100	0.6079	598.2600	0.5983	(1.587)	0	0	0
2021/11/30	2030	05/05/2022	9.35	Put	Bond Future	4,926.8200	4.9268	4,590.8900	4.5909	(6.818)	0	0	1,073
2021/11/30	2030	05/05/2022	7.73	Call	Bond Future	12.3100	0.0123	14.0700	0.0141	14.297	0	0	200
2021/11/30	2030	05/05/2022	7.73	Put	Bond Future	13,195.8200	13.1958	12,871.3000	12.8713	(2.459)	0	0	0
2021/11/30	2030	05/05/2022	8.47	Put	Bond Future	9,091.1500	9.0912	8,781.9600	8.7820	(3.401)	0	0	0
2021/11/30	2030	04/08/2022	9.56	Call	Bond Future	929.7300	0.9297	908.2800	0.9083	(2.307)	0	0	0
2021/11/30	2030	04/08/2022	9.56	Put	Bond Future	5,299.2600	5.2993	4,949.2000	4.9492	(6.606)	0	0	0
2021/11/30	2030	04/08/2022	10.95	Call	Bond Future	4,022.9900	4.0230	4,074.9500	4.0750	1.292	0	0	0
2021/11/30	2030	04/08/2022	10.95	Put	Bond Future	1,791.4400	1.7914	1,514.7900	1.5148	(15.443)	0	0	800
2021/11/30	2030	04/08/2022			Bond Future	10.4652	87.5991	10.3951	87.9277	(0.669)	0.0000	0.0000	0
2021/11/30	2030	04/08/2022	9.05	Call	Bond Future	405.9300	0.4059	434.9500	0.4349	7.149	0	0	800
2021/11/30	2030	04/08/2022	9.05	Put	Bond Future	7,360.0100	7.3600	7,060.4200	7.0604	(4.071)	0	0	0
2021/11/30	2030	04/08/2022	9.54	Call	Bond Future	903.3000	0.9033	881.2400	0.8812	(2.442)	0	0	0
2021/11/30	2030	04/08/2022	9.54	Put	Bond Future	5,372.4800	5.3725	5,021.8100	5.0218	(6.527)	0	0	0
2021/11/30	2030	04/08/2022	9.55	Call	Bond Future	916.4500	0.9164	894.6900	0.8947	(2.374)	0	0	0
2021/11/30	2030	04/08/2022	9.55	Put	Bond Future	5,335.7900	5.3358	4,985.4200	4.9854	(6.566)	0	0	0
2021/11/30	2030	04/08/2022	8.30	Call	Bond Future	107.6400	0.1076	119.2600	0.1193	10.795	0	0	800
2021/11/30	2030	04/08/2022	8.30	Put	Bond Future	11,032.1600	11.0322	10,715.1700	10.7152	(2.873)	0	0	0
2021/11/30	2030	03/11/2022	10.10	Call	Bond Future	1,770.1300	1.7701	1,764.4800	1.7645	(0.319)	0	0	0
2021/11/30	2030	03/11/2022	10.10	Put	Bond Future	4,576.9700	4.5770	4,241.3600	4.2414	(7.333)	0	0	0
2021/11/30	2030	03/11/2022			Bond Future	10.7095	88.7502	10.6365	89.0801	(0.681)	0.0000	0.0000	0
2021/11/30	2030	03/11/2022	10.09	Call	Bond Future	1,752.3800	1.7524	1,745.8500	1.7459	(0.373)	0	0	0
2021/11/30	2030	03/11/2022	10.09	Put	Bond Future	4,606.2300	4.6062	4,269.7400	4.2697	(7.305)	0	0	0
2021/11/30	2030	03/11/2022	10.08	Call	Bond Future	1,735.0600	1.7351	1,727.6700	1.7277	(0.426)	0	0	0
2021/11/30	2030	03/11/2022	10.08	Put	Bond Future	4,635.9500	4.6360	4,298.6000	4.2986	(7.277)	0	0	0
2021/11/30	2032	03/02/2022	8.91	Put	Bond Future	9,281.8200	9.2818	8,867.8900	8.8679	(4.460)	0	0	0
2021/11/30	2032	03/02/2022	11.13	Call	Bond Future	4,112.3000	4.1123	4,371.1800	4.3712	6.295	0	0	0
2021/11/30	2032	03/02/2022	11.13	Put	Bond Future	482.8600	0.4829	327.2900	0.3273	(32.218)	0	0	210
2021/11/30	2032	03/02/2022	10.65	Call	Bond Future	2,204.6500	2.2047	2,351.7500	2.3518	6.672	0	0	0
2021/11/30	2032	03/02/2022	10.65	Put	Bond Future	1,158.0000	1.1580	890.6500	0.8906	(23.087)	0	0	0
2021/11/30	2032	03/02/2022	10.66	Call	Bond Future	2,239.4900	2.2395	2,388.6900	2.3887	6.662	0	0	0
2021/11/30	2032	03/02/2022	10.66	Put	Bond Future	1,137.9300	1.1379	872.6800	0.8727	(23.310)	0	0	97
2021/11/30	2032	03/02/2022	10.45	Put	Bond Future	1,626.5200	1.6265	1,315.6900	1.3157	(19.110)	0	0	198
2021/11/30	2032	03/02/2022	10.53	Call	Bond Future	1,805.7900	1.8058	1,928.5900	1.9286	6.800	0	0	0
2021/11/30	2032	03/02/2022	10.53	Put	Bond Future	1,421.7900	1.4218	1,130.1400	1.1301	(20.513)	0	0	210
2021/11/30	2032	03/02/2022	10.35	Put	Bond Future	1,915.0600	1.9151	1,579.1900	1.5792	(17.538)	0	0	400
2021/11/30	2032	03/02/2022	10.42	Call	Bond Future	1,480.0200	1.4800	1,575.8500	1.5759	6.475	0	0	0
2021/11/30	2032	03/02/2022	10.42	Put	Bond Future	1,709.5500	1.7096	1,390.9300	1.3909	(18.638)	0	0	0
2021/11/30	2032	03/02/2022	10.43	Call	Bond Future	1,507.9200	1.5079	1,606.4800	1.6065	6.536	0	0	0
2021/11/30	2032	03/02/2022	10.43	Put	Bond Future	1,681.4300	1.6814	1,365.5400	1.3655	(18.787)	0	0	0
2021/11/30	2032	03/02/2022	9.81	Call	Bond Future	321.3900	0.3214	308.5400	0.3085	(3.998)	0	0	0
2021/11/30	2032	03/02/2022	9.81	Put	Bond Future	4,062.0000	4.0620	3,634.7000	3.6347	(10.519)	0	0	198
2021/11/30	2032	03/02/2022	9.90	Put	Bond Future	3,638.8300	3.6388	3,214.9800	3.2150	(11.648)	0	0	900
2021/11/30	2032	03/02/2022	9.58	Call	Bond Future	136.9000	0.1369	123.5100	0.1235	(9.781)	0	0	400

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2021/11/30	2032	03/02/2022	9.58	Put	Bond Future	5,250.7300	5.2507	4,822.8900	4.8229	(8.148)	0	0	0
2021/11/30	2032	03/02/2022	9.67	Call	Bond Future	195.5300	0.1955	181.1700	0.1812	(7.344)	0	0	0
2021/11/30	2032	03/02/2022			Bond Future	10.4610	89.3278	10.3870	89.7423	(0.707)	0.0000	0.0000	108,132
2021/11/30	2032	03/02/2022	8.91	Call	Bond Future	5.7800	0.0058	6.3000	0.0063	8.997	0	0	198
2021/11/30	2032	03/02/2022	9.14	Call	Bond Future	17.0000	0.0170	18.8100	0.0188	10.647	0	0	97
2021/11/30	2032	03/02/2022	9.14	Put	Bond Future	7,836.4400	7.8364	7,423.8000	7.4238	(5.266)	0	0	0
2021/11/30	2032	03/02/2022	9.57	Call	Bond Future	131.3400	0.1313	118.0700	0.1181	(10.104)	0	0	0
2021/11/30	2032	03/02/2022	9.57	Put	Bond Future	5,305.5100	5.3055	4,877.7900	4.8778	(8.062)	0	0	0
2021/11/30	2032	03/02/2022	10.95	Call	Bond Future	3,349.6300	3.3496	3,566.7600	3.5668	6.482	0	0	0
2021/11/30	2032	03/02/2022	10.95	Put	Bond Future	676.2000	0.6762	478.8800	0.4789	(29.181)	0	0	400
2021/11/30	2032	03/02/2022	10.90	Call	Bond Future	3,146.3400	3.1463	3,351.6200	3.3516	6.524	0	0	0
2021/11/30	2032	03/02/2022	10.90	Put	Bond Future	741.1100	0.7411	531.9400	0.5319	(28.224)	0	0	900
2021/11/30	2032	03/02/2022	10.44	Call	Bond Future	1,536.2600	1.5363	1,637.2700	1.6373	6.575	0	0	0
2021/11/30	2032	03/02/2022	10.44	Put	Bond Future	1,653.8000	1.6538	1,340.3600	1.3404	(18.953)	0	0	0
2021/11/30	2032	03/02/2022	10.45	Call	Bond Future	1,564.9000	1.5649	1,668.5200	1.6685	6.622	0	0	0.62
2021/11/30	2032	03/02/2022	10.35	Call	Bond Future	1,292.0400	1.2920	1,370.6200	1.3706	6.082	0	0	0
2021/11/30	2032	03/02/2022	9.90	Call	Bond Future	428.0800	0.4281	418.6800	0.4187	(2.196)	0	0	900
2021/11/30	2032	03/02/2022	10.14	Call	Bond Future	816.5100	0.8165	843.0600	0.8431	3.252	0	0	0
2021/11/30	2032	03/02/2022	10.14	Put	Bond Future	2,634.5000	2.6345	2,246.6000	2.2466	(14.724)	0	0	97
2021/11/30	2032	03/02/2022	9.62	Call	Bond Future	161.0100	0.1610	147.0300	0.1470	(8.683)	0	0	210
2021/11/30	2032	03/02/2022	9.62	Put	Bond Future	5,034.0300	5.0340	4,605.6000	4.6056	(8.511)	0	0	0
2021/11/30	2032	03/02/2022	9.67	Put	Bond Future	4,768.7200	4.7687	4,339.9100	4.3399	(8.992)	0	0	0
2021/11/30	2032	05/05/2022	11.18	Call	Bond Future	4,077.4200	4.0774	4,177.4900	4.1775	2.454	0	0	0
2021/11/30	2032	05/05/2022	11.18	Put	Bond Future	1,440.9600	1.4410	1,121.3400	1.1213	(22.181)	0	0	780
2021/11/30	2032	05/05/2022	11.02	Put	Bond Future	1,706.6100	1.7066	1,359.8000	1.3598	(20.322)	0	0	0
2021/11/30	2032	05/05/2022	11.03	Call	Bond Future	3,542.0200	3.5420	3,616.4000	3.6164	2.100	0	0	0
2021/11/30	2032	05/05/2022	11.03	Put	Bond Future	1,688.8100	1.6888	1,343.5000	1.3435	(20.447)	0	0	0
2021/11/30	2032	05/05/2022	10.29	Put	Bond Future	3,592.7200	3.5927	3,162.0300	3.1620	(11.988)	0	0	0
2021/11/30	2032	05/05/2022	10.98	Call	Bond Future	3,369.7100	3.3697	3,437.4400	3.4374	2.010	0	0	0
2021/11/30	2032	05/05/2022	10.98	Put	Bond Future	1,779.8000	1.7798	1,427.8400	1.4278	(19.775)	0	0	993
2021/11/30	2032	05/05/2022			Bond Future	10.6825	86.2473	10.6052	86.6670	(0.724)	0.0000	0.0000	20,384
2021/11/30	2032	05/05/2022	11.02	Call	Bond Future	3,507.2500	3.5073	3,580.1300	3.5801	2.078	0	0	0
2021/11/30	2032	05/05/2022	11.04	Call	Bond Future	3,576.9000	3.5769	3,653.0100	3.6530	2.128	0	0	0
2021/11/30	2032	05/05/2022	11.04	Put	Bond Future	1,671.1700	1.6712	1,327.5900	1.3276	(20.559)	0	0	0
2021/11/30	2032	05/05/2022	10.18	Call	Bond Future	1,210.4900	1.2105	1,178.2100	1.1782	(2.667)	0	0	780
2021/11/30	2032	05/05/2022	10.18	Put	Bond Future	3,989.2500	3.9893	3,537.2800	3.5373	(11.330)	0	0	0
2021/11/30	2032	05/05/2022	10.29	Call	Bond Future	1,432.4600	1.4325	1,421.4600	1.4215	(0.768)	0	0	993
2021/11/30	2032	05/05/2022	9.58	Call	Bond Future	370.0400	0.3700	335.3600	0.3354	(9.372)	0	0	780
2021/11/30	2032	05/05/2022	9.58	Put	Bond Future	6,626.9900	6.6270	6,172.6200	6.1726	(6.856)	0	0	0
2021/11/30	2032	04/08/2022	10.20	Put	Bond Future	5,164.3900	5.1644	4,643.8900	4.6439	(10.079)	0	0	0
2021/11/30	2032	04/08/2022	10.21	Put	Bond Future	5,126.7000	5.1267	4,607.0200	4.6070	(10.137)	0	0	0
2021/11/30	2032	04/08/2022	10.22	Call	Bond Future	1,347.8700	1.3479	1,252.2400	1.2522	(7.095)	0	0	0
2021/11/30	2032	04/08/2022	8.97	Call	Bond Future	149.2300	0.1492	139.3400	0.1393	(6.627)	0	0	800
2021/11/30	2032	04/08/2022	8.97	Put	Bond Future	11,215.0300	11.2150	10,781.9300	10.7819	(3.862)	0	0	0
2021/11/30	2032	04/08/2022	9.72	Call	Bond Future	619.0900	0.6191	567.9400	0.5679	(8.262)	0	0	800
2021/11/30	2032	04/08/2022	9.72	Put	Bond Future	7,197.9100	7.1979	6,723.5500	6.7236	(6.590)	0	0	0
2021/11/30	2032	04/08/2022			Bond Future	10.9130	87.2626	10.8326	87.6858	(0.737)	0.0000	0.0000	0
2021/11/30	2032	04/08/2022	11.60	Call	Bond Future	5,168.6600	5.1687	5,226.2700	5.2263	1.115	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
2021/11/30	2032	04/08/2022	11.60	Put	Bond Future	1,666.5500	1.6666	1,300.9500	1.3009	(21.938)	0	0	800
2021/11/30	2032	04/08/2022	11.89	Call	Bond Future	6,235.4500	6.2354	6,341.2300	6.3412	1.696	0	0	0
2021/11/30	2032	04/08/2022	11.89	Put	Bond Future	1,313.7300	1.3137	996.3000	0.9963	(24.162)	0	0	0
2021/11/30	2032	04/08/2022	10.20	Call	Bond Future	1,311.8400	1.3118	1,214.5500	1.2145	(7.416)	0	0	0
2021/11/30	2032	04/08/2022	10.21	Call	Bond Future	1,329.7800	1.3298	1,233.3100	1.2333	(7.255)	0	0	0
2021/11/30	2032	04/08/2022	10.22	Put	Bond Future	5,089.2000	5.0892	4,570.3600	4.5704	(10.195)	0	0	0
2021/11/30	2032	03/11/2022			Bond Future	11.1459	84.2637	11.0624	84.6895	(0.750)	0.0000	0.0000	0
2021/11/30	2032	03/11/2022	10.66	Call	Bond Future	2,200.7400	2.2007	2,141.6000	2.1416	(2.687)	0	0	0
2021/11/30	2032	03/11/2022	10.66	Put	Bond Future	4,718.3900	4.7184	4,233.4200	4.2334	(10.278)	0	0	0
2021/11/30	2033	03/02/2022			Bond Future	108.3342	108.3342	108.3367	108.3367	0.002	0.0000	0.0000	7,393
2021/11/30	2033	05/05/2022			Bond Future	108.3739	108.3739	108.3769	108.3769	0.003	0.0000	0.0000	2,121
2021/11/30	2033	04/08/2022			Bond Future	109.7387	109.7387	109.7395	109.7395	0.001	0.0000	0.0000	0
2021/11/30	2033	03/11/2022			Bond Future	109.8395	109.8395	109.8371	109.8371	(0.002)	0.0000	0.0000	0
2021/11/30	2037	03/02/2022	11.45	Call	Bond Future	3,438.2500	3.4382	3,694.2700	3.6943	7.446	0	0	0
2021/11/30	2037	03/02/2022	11.46	Call	Bond Future	3,482.2100	3.4822	3,741.1000	3.7411	7.435	0	0	0
2021/11/30	2037	03/02/2022	11.47	Put	Bond Future	873.0900	0.8731	608.1600	0.6082	(30.344)	0	0	0
2021/11/30	2037	03/02/2022			Bond Future	11.0340	81.8143	10.9499	82.3411	(0.762)	0.0000	0.0000	118,596
2021/11/30	2037	03/02/2022	11.45	Put	Bond Future	903.9800	0.9040	633.1900	0.6332	(29.955)	0	0	0
2021/11/30	2037	03/02/2022	11.46	Put	Bond Future	888.4800	0.8885	620.5600	0.6206	(30.155)	0	0	0
2021/11/30	2037	03/02/2022	11.47	Call	Bond Future	3,526.2100	3.5262	3,788.0900	3.7881	7.427	0	0	0
2021/11/30	2037	05/05/2022	11.82	Call	Bond Future	4,864.0000	4.8640	5,099.0400	5.0990	4.832	0	0	0
2021/11/30	2037	05/05/2022	11.83	Call	Bond Future	4,905.6200	4.9056	5,142.6800	5.1427	4.832	0	0	0
2021/11/30	2037	05/05/2022	11.84	Put	Bond Future	1,425.3800	1.4254	1,131.3500	1.1314	(20.628)	0	0	0
2021/11/30	2037	05/05/2022			Bond Future	11.2397	82.7912	11.1521	83.3247	(0.779)	0.0000	0.0000	11,855
2021/11/30	2037	05/05/2022	11.82	Put	Bond Future	1,455.8100	1.4558	1,157.3800	1.1574	(20.499)	0	0	0
2021/11/30	2037	05/05/2022	11.83	Put	Bond Future	1,440.6100	1.4406	1,144.2000	1.1442	(20.575)	0	0	0
2021/11/30	2037	05/05/2022	11.84	Call	Bond Future	4,947.1500	4.9471	5,186.5900	5.1866	4.840	0	0	0
2021/11/30	2037	04/08/2022	11.95	Call	Bond Future	5,077.1100	5.0771	5,112.8700	5.1129	0.704	0	0	0
2021/11/30	2037	04/08/2022	11.95	Put	Bond Future	2,254.4900	2.2545	1,751.8400	1.7518	(22.296)	0	0	1,050
2021/11/30	2037	04/08/2022	10.91	Put	Bond Future	5,185.6300	5.1856	4,560.2800	4.5603	(12.059)	0	0	0
2021/11/30	2037	04/08/2022	10.89	Call	Bond Future	1,815.9500	1.8159	1,725.1100	1.7251	(5.002)	0	0	0
2021/11/30	2037	04/08/2022	10.89	Put	Bond Future	5,266.3300	5.2663	4,637.0800	4.6371	(11.949)	0	0	0
2021/11/30	2037	04/08/2022	10.90	Call	Bond Future	1,838.1800	1.8382	1,749.1500	1.7491	(4.843)	0	0	0
2021/11/30	2037	04/08/2022			Bond Future	11.4576	79.5104	11.3666	80.0488	(0.794)	0.0000	0.0000	0
2021/11/30	2037	04/08/2022	10.91	Call	Bond Future	1,860.5700	1.8606	1,773.6300	1.7736	(4.673)	0	0	0
2021/11/30	2037	04/08/2022	11.21	Call	Bond Future	2,608.4700	2.6085	2,573.7600	2.5738	(1.331)	0	0	1,050
2021/11/30	2037	04/08/2022	11.21	Put	Bond Future	4,086.8700	4.0869	3,513.7500	3.5138	(14.023)	0	0	0
2021/11/30	2037	04/08/2022	11.42	Call	Bond Future	3,228.0700	3.2281	3,214.1500	3.2142	(0.431)	0	0	0
2021/11/30	2037	04/08/2022	11.42	Put	Bond Future	3,449.9700	3.4500	2,897.6400	2.8976	(16.010)	0	0	50
2021/11/30	2037	04/08/2022	10.10	Call	Bond Future	528.3600	0.5284	489.3400	0.4893	(7.385)	0	0	50
2021/11/30	2037	04/08/2022	10.10	Put	Bond Future	9,160.9000	9.1609	8,583.4700	8.5835	(6.303)	0	0	0
2021/11/30	2037	04/08/2022	10.90	Put	Bond Future	5,225.8600	5.2259	4,598.4200	4.5984	(12.006)	0	0	50
2021/11/30	2037	03/11/2022	11.32	Call	Bond Future	2,884.9900	2.8850	2,820.3800	2.8204	(2.240)	0	0	0
2021/11/30	2037	03/11/2022	11.30	Put	Bond Future	4,962.2800	4.9623	4,351.7500	4.3518	(12.303)	0	0	0
2021/11/30	2037	03/11/2022	11.31	Call	Bond Future	2,859.4700	2.8595	2,793.1000	2.7931	(2.321)	0	0	0
2021/11/30	2037	03/11/2022	11.31	Put	Bond Future	4,928.3800	4.9284	4,319.2900	4.3193	(12.359)	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
2021/11/30	2037	03/11/2022			Bond Future	11.6640	80.5595	11.5698	81.1023	(0.808)	0.0000	0.0000	0
2021/11/30	2037	03/11/2022	11.32	Put	Bond Future	4,894.3600	4.8944	4,287.0300	4.2870	(12.409)	0	0	0
2021/11/30	2037	03/11/2022	11.30	Call	Bond Future	2,833.7600	2.8338	2,765.9500	2.7660	(2.393)	0	0	0
2021/11/30	2038	03/02/2022			Bond Future	120.3446	120.3446	120.8949	120.8949	0.457	0.0000	0.0000	6,294
2021/11/30	2038	05/05/2022			Bond Future	121.8100	121.8100	122.3674	122.3674	0.458	0.0000	0.0000	677
2021/11/30	2038	04/08/2022			Bond Future	121.5325	121.5325	122.0945	122.0945	0.462	0.0000	0.0000	0
2021/11/30	2038	03/11/2022			Bond Future	123.0873	123.0873	123.6528	123.6528	0.459	0.0000	0.0000	0
2021/11/30	2040	03/02/2022	11.57	Put	Bond Future	937.6500	0.9377	603.6300	0.6036	(35.623)	0	0	0
2021/11/30	2040	03/02/2022	11.58	Put	Bond Future	921.7700	0.9218	591.8800	0.5919	(35.789)	0	0	0
2021/11/30	2040	03/02/2022	11.59	Call	Bond Future	3,971.3500	3.9713	4,421.2800	4.4213	11.329	0	0	0
2021/11/30	2040	03/02/2022			Bond Future	11.1190	83.8600	11.0041	84.6359	(1.033)	0.0000	0.0000	88,015
2021/11/30	2040	03/02/2022	11.57	Call	Bond Future	3,876.2500	3.8763	4,318.1700	4.3182	11.401	0	0	0
2021/11/30	2040	03/02/2022	11.58	Call	Bond Future	3,923.6600	3.9237	4,369.7100	4.3697	11.368	0	0	0
2021/11/30	2040	03/02/2022	11.59	Put	Bond Future	906.2500	0.9063	580.2400	0.5802	(35.974)	0	0	0
2021/11/30	2040	05/05/2022	11.91	Put	Bond Future	1,570.3500	1.5703	1,187.4900	1.1875	(24.381)	0	0	0
2021/11/30	2040	05/05/2022	11.92	Call	Bond Future	5,337.2300	5.3372	5,742.7300	5.7427	7.598	0	0	0
2021/11/30	2040	05/05/2022	11.92	Put	Bond Future	1,554.2100	1.5542	1,174.0600	1.1741	(24.459)	0	0	0
2021/11/30	2040	05/05/2022	13.04	Call	Bond Future	10,610.1000	10.6101	11,246.0000	11.2460	5.993	0	0	0
2021/11/30	2040	05/05/2022	13.04	Put	Bond Future	493.8000	0.4938	344.0500	0.3441	(30.326)	0	0	1,200
2021/11/30	2040	05/05/2022	10.57	Call	Bond Future	937.9200	0.9379	983.3800	0.9834	4.847	0	0	1,200
2021/11/30	2040	05/05/2022	10.57	Put	Bond Future	6,048.3900	6.0484	5,308.2000	5.3082	(12.238)	0	0	0
2021/11/30	2040	05/05/2022			Bond Future	11.3177	84.8613	11.1981	85.6470	(1.057)	0.0000	0.0000	8,498
2021/11/30	2040	05/05/2022	11.91	Call	Bond Future	5,292.8400	5.2928	5,695.6300	5.6956	7.610	0	0	0
2021/11/30	2040	05/05/2022	9.82	Call	Bond Future	153.4600	0.1535	175.8600	0.1759	14.597	0	0	1,200
2021/11/30	2040	05/05/2022	9.82	Put	Bond Future	10,902.8500	10.9029	10,139.6000	10.1396	(7.000)	0	0	0
2021/11/30	2040	05/05/2022	11.90	Call	Bond Future	5,248.5400	5.2485	5,648.6100	5.6486	7.623	0	0	0
2021/11/30	2040	05/05/2022	11.90	Put	Bond Future	1,586.6600	1.5867	1,201.0800	1.2011	(24.301)	0	0	0
2021/11/30	2040	04/08/2022	11.05	Call	Bond Future	2,113.0300	2.1130	2,177.0200	2.1770	3.028	0	0	0
2021/11/30	2040	04/08/2022	11.05	Put	Bond Future	5,228.5500	5.2286	4,498.8900	4.4989	(13.955)	0	0	0
2021/11/30	2040	04/08/2022	12.24	Put	Bond Future	1,952.9000	1.9529	1,494.1000	1.4941	(23.493)	0	0	460
2021/11/30	2040	04/08/2022	9.70	Put	Bond Future	13,223.9700	13.2240	12,428.2100	12.4282	(6.018)	0	0	0
2021/11/30	2040	04/08/2022			Bond Future	11.5279	81.3543	11.4034	82.1480	(1.079)	0.0000	0.0000	0
2021/11/30	2040	04/08/2022	11.04	Call	Bond Future	2,087.7400	2.0877	2,149.5200	2.1495	2.959	0	0	0
2021/11/30	2040	04/08/2022	11.04	Put	Bond Future	5,270.4500	5.2704	4,538.5800	4.5386	(13.886)	0	0	0
2021/11/30	2040	04/08/2022	12.24	Call	Bond Future	6,268.8400	6.2688	6,603.6900	6.6037	5.341	0	0	0
2021/11/30	2040	04/08/2022	9.70	Call	Bond Future	225.2700	0.2253	223.1600	0.2232	(0.937)	0	0	460
2021/11/30	2040	04/08/2022	10.70	Call	Bond Future	1,321.9600	1.3220	1,313.2700	1.3133	(0.657)	0	0	460
2021/11/30	2040	04/08/2022	10.70	Put	Bond Future	6,840.0700	6.8401	6,037.7300	6.0377	(11.730)	0	0	0
2021/11/30	2040	04/08/2022	11.03	Call	Bond Future	2,062.8600	2.0629	2,121.9500	2.1219	2.864	0	0	0
2021/11/30	2040	04/08/2022	11.03	Put	Bond Future	5,312.8500	5.3128	4,578.2900	4.5783	(13.826)	0	0	0
2021/11/30	2040	03/11/2022	11.39	Call	Bond Future	3,054.9000	3.0549	3,140.1100	3.1401	2.789	0	0	0
2021/11/30	2040	03/11/2022	11.40	Call	Bond Future	3,082.7300	3.0827	3,169.8400	3.1698	2.826	0	0	0
2021/11/30	2040	03/11/2022	11.41	Put	Bond Future	5,097.3100	5.0973	4,385.9300	4.3859	(13.956)	0	0	0
2021/11/30	2040	03/11/2022			Bond Future	11.7264	82.4283	11.5973	83.2293	(1.100)	0.0000	0.0000	0
2021/11/30	2040	03/11/2022	11.39	Put	Bond Future	5,170.0400	5.1700	4,454.2100	4.4542	(13.846)	0	0	0
2021/11/30	2040	03/11/2022	11.40	Put	Bond Future	5,133.7300	5.1337	4,419.8000	4.4198	(13.907)	0	0	0

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2021/11/30	2040	03/11/2022	11.41	Call	Bond Future	3,110.3800	3.1104	3,200.0400	3.2000	2.883	0	0	0
2021/11/30	2044	03/02/2022	11.59	Call	Bond Future	3,966.3100	3.9663	4,324.9000	4.3249	9.041	0	0	0
2021/11/30	2044	03/02/2022	11.59	Put	Bond Future	937.9500	0.9380	542.5700	0.5426	(42.154)	0	0	0
2021/11/30	2044	03/02/2022	11.60	Call	Bond Future	4,014.4100	4.0144	4,377.4200	4.3774	9.043	0	0	0
2021/11/30	2044	03/02/2022	11.60	Put	Bond Future	922.1500	0.9222	531.1900	0.5312	(42.397)	0	0	0
2021/11/30	2044	03/02/2022			Bond Future	11.1315	80.7726	11.0218	81.5266	(0.985)	0.0000	0.0000	56,551
2021/11/30	2044	03/02/2022	11.61	Call	Bond Future	4,062.6700	4.0627	4,430.0700	4.4301	9.043	0	0	0
2021/11/30	2044	03/02/2022	11.61	Put	Bond Future	906.6000	0.9066	520.0300	0.5200	(42.640)	0	0	0
2021/11/30	2044	05/05/2022	11.91	Call	Bond Future	5,345.4700	5.3455	5,718.3900	5.7184	6.976	0	0	0
2021/11/30	2044	05/05/2022	11.91	Put	Bond Future	1,586.2500	1.5863	1,195.8400	1.1958	(24.612)	0	0	0
2021/11/30	2044	05/05/2022	11.92	Call	Bond Future	5,390.2100	5.3902	5,766.0300	5.7660	6.972	0	0	0
2021/11/30	2044	05/05/2022	11.92	Put	Bond Future	1,569.9100	1.5699	1,182.4000	1.1824	(24.684)	0	0	0
2021/11/30	2044	05/05/2022			Bond Future	11.3197	81.7372	11.2056	82.5005	(1.008)	0.0000	0.0000	5,735
2021/11/30	2044	05/05/2022	11.93	Call	Bond Future	5,435.2200	5.4352	5,813.7400	5.8137	6.964	0	0	0
2021/11/30	2044	05/05/2022	11.93	Put	Bond Future	1,553.9300	1.5539	1,169.1200	1.1691	(24.764)	0	0	0
2021/11/30	2044	04/08/2022	11.08	Call	Bond Future	2,220.0600	2.2201	2,269.6500	2.2697	2.234	0	0	0
2021/11/30	2044	04/08/2022	11.08	Put	Bond Future	5,132.3900	5.1324	4,410.8700	4.4109	(14.058)	0	0	0
2021/11/30	2044	04/08/2022	11.09	Call	Bond Future	2,246.5200	2.2465	2,298.5600	2.2986	2.316	0	0	0
2021/11/30	2044	04/08/2022	11.09	Put	Bond Future	5,090.4300	5.0904	4,371.3600	4.3714	(14.126)	0	0	0
2021/11/30	2044	04/08/2022			Bond Future	11.5185	78.3186	11.3998	79.0897	(1.031)	0.0000	0.0000	0
2021/11/30	2044	04/08/2022	11.10	Call	Bond Future	2,273.1500	2.2731	2,327.6500	2.3276	2.398	0	0	0
2021/11/30	2044	04/08/2022	11.10	Put	Bond Future	5,048.7400	5.0487	4,332.1300	4.3321	(14.194)	0	0	0
2021/11/30	2044	03/11/2022	11.40	Put	Bond Future	5,112.7800	5.1128	4,397.2300	4.3972	(13.995)	0	0	0
2021/11/30	2044	03/11/2022	11.41	Call	Bond Future	3,182.7300	3.1827	3,248.0600	3.2481	2.053	0	0	0
2021/11/30	2044	03/11/2022	11.41	Put	Bond Future	5,076.0100	5.0760	4,362.9600	4.3630	(14.047)	0	0	0
2021/11/30	2044	03/11/2022			Bond Future	11.7059	79.3524	11.5828	80.1308	(1.052)	0.0000	0.0000	0
2021/11/30	2044	03/11/2022	11.39	Call	Bond Future	3,125.7000	3.1257	3,186.3400	3.1863	1.940	0	0	0
2021/11/30	2044	03/11/2022	11.39	Put	Bond Future	5,149.7700	5.1498	4,432.0300	4.4320	(13.937)	0	0	0
2021/11/30	2044	03/11/2022	11.40	Call	Bond Future	3,154.1500	3.1542	3,216.9800	3.2170	1.992	0	0	0
2021/11/30	2046	03/02/2022			Bond Future	110.1776	110.1776	109.9050	109.9050	(0.247)	0.0000	0.0000	15,506
2021/11/30	2046	05/05/2022			Bond Future	109.6377	109.6377	109.3619	109.3619	(0.251)	0.0000	0.0000	171
2021/11/30	2046	04/08/2022			Bond Future	111.0185	111.0185	110.7371	110.7371	(0.253)	0.0000	0.0000	0
2021/11/30	2046	03/11/2022			Bond Future	110.5181	110.5181	110.2299	110.2299	(0.261)	0.0000	0.0000	0
2021/11/30	2050	03/02/2022			Bond Future	111.6944	111.6944	111.0747	111.0747	(0.555)	0.0000	0.0000	8,503
2021/11/30	2050	05/05/2022			Bond Future	113.0545	113.0545	112.4276	112.4276	(0.555)	0.0000	0.0000	379
2021/11/30	2050	04/08/2022			Bond Future	112.4661	112.4661	111.8292	111.8292	(0.566)	0.0000	0.0000	0
2021/11/30	2050	03/11/2022			Bond Future	113.9050	113.9050	113.2564	113.2564	(0.569)	0.0000	0.0000	0
2021/11/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/30	AL37	03/02/2022			Index Future	799.9110	799.9110	802.8290	802.8290	0.365	0.0000	0.0000	0
2021/11/30	AL37	05/05/2022			Index Future	809.4480	809.4480	812.4020	812.4020	0.365	0.0000	0.0000	0
2021/11/30	AL37	04/08/2022			Index Future	819.3380	819.3380	822.3120	822.3120	0.363	0.0000	0.0000	0
2021/11/30	AL37	03/11/2022			Index Future	829.7290	829.7290	832.7160	832.7160	0.360	0.0000	0.0000	0
2021/11/30	AL7T	03/02/2022			Index Future	900.8740	900.8740	904.6600	904.6600	0.420	0.0000	0.0000	0
2021/11/30	AL7T	05/05/2022			Index Future	911.6140	911.6140	915.4480	915.4480	0.421	0.0000	0.0000	0
2021/11/30	AL7T	04/08/2022			Index Future	922.7520	922.7520	926.6150	926.6150	0.419	0.0000	0.0000	0
2021/11/30	AL7T	03/11/2022			Index Future	934.4550	934.4550	938.3380	938.3380	0.416	0.0000	0.0000	0
2021/11/30	ALBI	03/02/2022			Index Future	802.9530	802.9530	807.5770	807.5770	0.576	0.0000	0.0000	193
2021/11/30	ALBI	05/05/2022			Index Future	812.5260	812.5260	817.2070	817.2070	0.576	0.0000	0.0000	29
2021/11/30	ALBI	04/08/2022			Index Future	822.4540	822.4540	827.1750	827.1750	0.574	0.0000	0.0000	0
2021/11/30	ALBI	03/11/2022			Index Future	832.8840	832.8840	837.6410	837.6410	0.571	0.0000	0.0000	0
2021/11/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/11/30	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
2021/11/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/30	ES33	03/02/2022			Bond Future	11.8172	76.1229	11.7222	76.6014	(0.804)	0.0000	0.0000	263
2021/11/30	ES33	05/05/2022			Bond Future	12.0696	73.2721	11.9703	73.7567	(0.822)	0.0000	0.0000	87
2021/11/30	ES33	04/08/2022			Bond Future	12.3328	74.1471	12.2295	74.6363	(0.838)	0.0000	0.0000	0
2021/11/30	ES33	03/11/2022			Bond Future	12.6003	71.3668	12.4929	71.8600	(0.853)	0.0000	0.0000	0
2021/11/30	ES42	03/02/2022			Bond Future	12.2341	74.6920	12.1134	75.3847	(0.987)	0.0000	0.0000	3,579
2021/11/30	ES42	05/05/2022			Bond Future	12.4711	71.3430	12.3449	72.0444	(1.012)	0.0000	0.0000	1,190
2021/11/30	ES42	04/08/2022			Bond Future	12.7115	72.1936	12.5799	72.9024	(1.035)	0.0000	0.0000	0
2021/11/30	ES42	03/11/2022			Bond Future	12.9567	68.9088	12.8195	69.6244	(1.059)	0.0000	0.0000	0
2021/11/30	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	43,090.0000	4.3090	100.000	0	0	0
2021/11/30	GOVI	03/02/2022	792.76	Put	GOVI	1,380.0000	0.1380	0.0000	0.0000	(100.000)	0	0	0
2021/11/30	GOVI	03/02/2022			GOVI	792.6220	792.6220	797.0690	797.0690	0.561	0.0000	0.0000	983
2021/11/30	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	43,290.0000	4.3290	100.000	0	0	0
2021/11/30	GOVI	03/02/2022	792.74	Put	GOVI	1,180.0000	0.1180	0.0000	0.0000	(100.000)	0	0	0
2021/11/30	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	43,190.0000	4.3190	100.000	0	0	0
2021/11/30	GOVI	03/02/2022	792.75	Put	GOVI	1,280.0000	0.1280	0.0000	0.0000	(100.000)	0	0	0
2021/11/30	GOVI	05/05/2022	788.25	Call	GOVI	138,220.0000	13.8220	183,240.0000	18.3240	32.571	0	0	0
2021/11/30	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/30	GOVI	05/05/2022			GOVI	802.0720	802.0720	806.5740	806.5740	0.561	0.0000	0.0000	0
2021/11/30	GOVI	05/05/2022	788.23	Call	GOVI	138,420.0000	13.8420	183,440.0000	18.3440	32.524	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
2021/11/30	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/30	GOVI	05/05/2022	788.24	Call	GOVI	138,320.0000	13.8320	183,340.0000	18.3340	32.548	0	0	0
2021/11/30	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/30	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/30	GOVI	04/08/2022	819.28	Put	GOVI	74,080.0000	7.4080	28,680.0000	2.8680	(61.285)	0	0	0
2021/11/30	GOVI	04/08/2022			GOVI	811.8720	811.8720	816.4120	816.4120	0.559	0.0000	0.0000	0
2021/11/30	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/30	GOVI	04/08/2022	819.26	Put	GOVI	73,880.0000	7.3880	28,480.0000	2.8480	(61.451)	0	0	0
2021/11/30	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/30	GOVI	04/08/2022	819.27	Put	GOVI	73,980.0000	7.3980	28,580.0000	2.8580	(61.368)	0	0	0
2021/11/30	GOVI	03/11/2022	820.41	Call	GOVI	17,580.0000	1.7580	63,320.0000	6.3320	260.182	0	0	0
2021/11/30	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/30	GOVI	03/11/2022	820.42	Call	GOVI	17,480.0000	1.7480	63,220.0000	6.3220	261.670	0	0	0
2021/11/30	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/30	GOVI	03/11/2022			GOVI	822.1680	822.1680	826.7420	826.7420	0.556	0.0000	0.0000	0
2021/11/30	GOVI	03/11/2022	820.43	Call	GOVI	17,380.0000	1.7380	63,120.0000	6.3120	263.176	0	0	0
2021/11/30	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/11/30	IGOV	03/02/2022			Index Future	298.8440	298.8440	298.6460	298.6460	(0.066)	0.0000	0.0000	483
2021/11/30	IGOV	05/05/2022			Index Future	302.4800	302.4800	302.2800	302.2800	(0.066)	0.0000	0.0000	16
2021/11/30	IGOV	04/08/2022			Index Future	306.2480	306.2480	306.0400	306.0400	(0.068)	0.0000	0.0000	0
2021/11/30	IGOV	03/11/2022			Index Future	310.2030	310.2030	309.9830	309.9830	(0.071)	0.0000	0.0000	0
2021/11/30	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/11/30	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/11/30	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/11/30	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/11/30	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/11/30	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/11/30	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/11/30	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/11/30	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/11/30	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/11/30	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/11/30	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/11/30	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/11/30	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/11/30	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/11/30	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/11/30	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/11/30	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/11/30	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/11/30	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/11/30	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
2021/11/30	JBAF	15/12/2021			Jibar Tradeable Future	3.9050	96.0950	3.8950	96.1050	(0.256)	0.0000	0.0000	0
2021/11/30	JBAF	19/01/2022			Jibar Tradeable Future	3.9950	96.0050	3.9450	96.0550	(1.252)	0.0000	0.0000	0
2021/11/30	JBAF	16/02/2022			Jibar Tradeable Future	4.2400	95.7600	4.1600	95.8400	(1.887)	0.0000	0.0000	0
2021/11/30	JBAF	16/03/2022			Jibar Tradeable Future	4.3050	95.6950	4.2150	95.7850	(2.091)	0.0000	0.0000	0
2021/11/30	JBAF	20/04/2022			Jibar Tradeable Future	4.6600	95.3400	4.5400	95.4600	(2.575)	0.0000	0.0000	0
2021/11/30	JBAF	18/05/2022			Jibar Tradeable Future	4.7200	95.2800	4.6000	95.4000	(2.542)	0.0000	0.0000	0
2021/11/30	JBAF	15/06/2022			Jibar Tradeable Future	5.0300	94.9700	4.8900	95.1100	(2.783)	0.0000	0.0000	72
2021/11/30	JBAF	21/09/2022			Jibar Tradeable Future	5.4950	94.5050	5.2850	94.7150	(3.822)	0.0000	0.0000	0
2021/11/30	JBAF	21/12/2022			Jibar Tradeable Future	6.1100	93.8900	5.8600	94.1400	(4.092)	0.0000	0.0000	68
2021/11/30	JBAF	15/03/2023			Jibar Tradeable Future	6.4400	93.5600	6.1500	93.8500	(4.503)	0.0000	0.0000	0
2021/11/30	JBAF	21/06/2023			Jibar Tradeable Future	6.8250	93.1750	6.4850	93.5150	(4.982)	0.0000	0.0000	0
2021/11/30	JBAF	20/09/2023			Jibar Tradeable Future	7.0550	92.9450	6.7450	93.2550	(4.394)	0.0000	0.0000	75
2021/11/30	R023	03/02/2022	5.08	Call	Bond Future	122.5100	0.1225	213.6100	0.2136	74.361	0	0	0
2021/11/30	R023	03/02/2022	5.08	Put	Bond Future	291.2900	0.2913	231.9400	0.2319	(20.375)	0	0	0
2021/11/30	R023	03/02/2022			Bond Future	5.2431	105.9832	5.0977	106.1337	(2.773)	0.0000	0.0000	16,327
2021/11/30	R023	03/02/2022	5.06	Call	Bond Future	113.9500	0.1139	202.4400	0.2024	77.657	0	0	0
2021/11/30	R023	03/02/2022	5.06	Put	Bond Future	303.4600	0.3035	241.5000	0.2415	(20.418)	0	0	0
2021/11/30	R023	03/02/2022	5.07	Call	Bond Future	118.1000	0.1181	207.8900	0.2079	76.029	0	0	0
2021/11/30	R023	03/02/2022	5.07	Put	Bond Future	297.2500	0.2973	236.5900	0.2366	(20.407)	0	0	0
2021/11/30	R023	05/05/2022	6.31	Call	Bond Future	807.8200	0.8078	952.5800	0.9526	17.920	0	0	0
2021/11/30	R023	05/05/2022	6.31	Put	Bond Future	67.6300	0.0676	59.7200	0.0597	(11.696)	0	0	0
2021/11/30	R023	05/05/2022			Bond Future	5.3718	103.3372	5.1797	103.4899	(3.577)	0.0000	0.0000	777
2021/11/30	R023	05/05/2022	6.29	Call	Bond Future	794.1100	0.7941	938.5400	0.9385	18.188	0	0	0
2021/11/30	R023	05/05/2022	6.29	Put	Bond Future	69.6100	0.0696	61.3700	0.0614	(11.837)	0	0	0
2021/11/30	R023	05/05/2022	6.30	Call	Bond Future	800.9600	0.8010	945.5600	0.9456	18.053	0	0	0
2021/11/30	R023	05/05/2022	6.30	Put	Bond Future	68.6100	0.0686	60.5400	0.0605	(11.762)	0	0	0
2021/11/30	R023	04/08/2022	6.05	Call	Bond Future	414.2800	0.4143	545.5200	0.5455	31.679	0	0	0
2021/11/30	R023	04/08/2022	6.05	Put	Bond Future	142.2200	0.1422	119.5500	0.1196	(15.940)	0	0	0
2021/11/30	R023	04/08/2022			Bond Future	5.5573	104.5828	5.2797	104.7367	(4.996)	0.0000	0.0000	0
2021/11/30	R023	04/08/2022	6.03	Call	Bond Future	406.3800	0.4064	537.0000	0.5370	32.142	0	0	0
2021/11/30	R023	04/08/2022	6.03	Put	Bond Future	145.3300	0.1453	122.0400	0.1220	(16.026)	0	0	0
2021/11/30	R023	04/08/2022	6.04	Call	Bond Future	410.3200	0.4103	541.2500	0.5413	31.909	0	0	0
2021/11/30	R023	04/08/2022	6.04	Put	Bond Future	143.7700	0.1438	120.7900	0.1208	(15.984)	0	0	0
2021/11/30	R023	03/11/2022	6.25	Call	Bond Future	352.6400	0.3526	460.3000	0.4603	30.530	0	0	0
2021/11/30	R023	03/11/2022	6.25	Put	Bond Future	256.0100	0.2560	212.3800	0.2124	(17.042)	0	0	0
2021/11/30	R023	03/11/2022	6.26	Call	Bond Future	354.7100	0.3547	462.5700	0.4626	30.408	0	0	0
2021/11/30	R023	03/11/2022	6.26	Put	Bond Future	255.0200	0.2550	211.5900	0.2116	(17.030)	0	0	0
2021/11/30	R023	03/11/2022			Bond Future	5.9354	102.0170	5.4440	102.1683	(8.279)	0.0000	0.0000	0
2021/11/30	R023	03/11/2022	6.27	Call	Bond Future	356.8000	0.3568	464.8500	0.4648	30.283	0	0	0
2021/11/30	R023	03/11/2022	6.27	Put	Bond Future	254.0400	0.2540	210.8000	0.2108	(17.021)	0	0	0
2021/11/30	R035	03/02/2022	9.92	Call	Bond Future	127.2200	0.1272	107.8000	0.1078	(15.265)	0	0	200
2021/11/30	R035	03/02/2022	9.92	Put	Bond Future	6,398.6000	6.3986	5,823.2700	5.8233	(8.991)	0	0	0
2021/11/30	R035	03/02/2022	11.73	Call	Bond Future	5,441.6400	5.4416	5,812.5900	5.8126	6.817	0	0	0
2021/11/30	R035	03/02/2022	11.73	Put	Bond Future	425.4300	0.4254	240.4700	0.2405	(43.476)	0	0	280
2021/11/30	R035	03/02/2022	11.28	Call	Bond Future	3,361.4200	3.3614	3,580.2900	3.5803	6.511	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
2021/11/30	R035	03/02/2022	11.28	Put	Bond Future	957.5500	0.9575	620.5100	0.6205	(35.198)	0	0	200
2021/11/30	R035	03/02/2022	11.33	Put	Bond Future	878.9700	0.8790	559.2800	0.5593	(36.371)	0	0	500
2021/11/30	R035	03/02/2022	11.39	Call	Bond Future	3,846.0900	3.8461	4,102.7400	4.1027	6.673	0	0	0
2021/11/30	R035	03/02/2022	11.39	Put	Bond Future	792.4800	0.7925	493.2200	0.4932	(37.762)	0	0	683
2021/11/30	R035	03/02/2022	11.22	Call	Bond Future	3,106.6100	3.1066	3,306.1600	3.3062	6.423	0	0	0
2021/11/30	R035	03/02/2022	11.22	Put	Bond Future	1,060.2500	1.0603	703.8900	0.7039	(33.611)	0	0	0
2021/11/30	R035	03/02/2022	11.23	Call	Bond Future	3,148.5100	3.1485	3,351.0200	3.3510	6.432	0	0	0
2021/11/30	R035	03/02/2022	11.23	Put	Bond Future	1,042.4100	1.0424	689.0100	0.6890	(33.902)	0	0	0
2021/11/30	R035	03/02/2022	11.03	Call	Bond Future	2,351.5200	2.3515	2,498.6700	2.4987	6.258	0	0	0
2021/11/30	R035	03/02/2022	11.05	Put	Bond Future	1,405.5300	1.4055	1,002.1300	1.0021	(28.701)	0	0	1,600
2021/11/30	R035	03/02/2022	11.11	Call	Bond Future	2,659.0500	2.6590	2,827.7700	2.8278	6.345	0	0	0
2021/11/30	R035	03/02/2022	10.35	Call	Bond Future	559.0700	0.5591	530.4500	0.5305	(5.119)	0	0	1,600
2021/11/30	R035	03/02/2022	10.35	Put	Bond Future	3,953.7100	3.9537	3,369.1800	3.3692	(14.784)	0	0	0
2021/11/30	R035	03/02/2022	10.61	Call	Bond Future	1,062.6100	1.0626	1,089.2100	1.0892	2.503	0	0	0
2021/11/30	R035	03/02/2022	10.61	Put	Bond Future	2,779.4600	2.7795	2,250.1500	2.2501	(19.044)	0	0	200
2021/11/30	R035	03/02/2022	10.65	Call	Bond Future	1,159.1700	1.1592	1,199.0700	1.1991	3.442	0	0	0
2021/11/30	R035	03/02/2022	10.24	Put	Bond Future	4,525.0700	4.5251	3,931.9400	3.9319	(13.108)	0	0	0
2021/11/30	R035	03/02/2022	10.26	Call	Bond Future	432.3900	0.4324	395.8500	0.3959	(8.451)	0	0	200
2021/11/30	R035	03/02/2022	10.26	Put	Bond Future	4,418.4800	4.4185	3,826.0300	3.8260	(13.408)	0	0	0
2021/11/30	R035	03/02/2022	10.34	Call	Bond Future	543.8500	0.5438	514.1300	0.5141	(5.465)	0	0	0
2021/11/30	R035	03/02/2022	10.34	Put	Bond Future	4,003.9300	4.0039	3,418.3000	3.4183	(14.626)	0	0	500
2021/11/30	R035	03/02/2022			Bond Future	10.8835	90.1071	10.7941	90.6630	(0.822)	0.0000	0.0000	104,870
2021/11/30	R035	03/02/2022	9.70	Call	Bond Future	45.7200	0.0457	45.2800	0.0453	(0.962)	0	0	683
2021/11/30	R035	03/02/2022	9.70	Put	Bond Future	7,839.8700	7.8399	7,283.5200	7.2835	(7.096)	0	0	0
2021/11/30	R035	03/02/2022	10.10	Call	Bond Future	255.1100	0.2551	219.6000	0.2196	(13.919)	0	0	280
2021/11/30	R035	03/02/2022	10.10	Put	Bond Future	5,306.4900	5.3065	4,715.0700	4.7151	(11.145)	0	0	0
2021/11/30	R035	03/02/2022	11.88	Call	Bond Future	6,179.4300	6.1794	6,591.3900	6.5914	6.667	0	0	0
2021/11/30	R035	03/02/2022	11.88	Put	Bond Future	318.8200	0.3188	174.8700	0.1749	(45.151)	0	0	1,800
2021/11/30	R035	03/02/2022	11.33	Call	Bond Future	3,579.0900	3.5791	3,815.3100	3.8153	6.600	0	0	0
2021/11/30	R035	03/02/2022	11.24	Call	Bond Future	3,190.7400	3.1907	3,396.0900	3.3961	6.436	0	0	0
2021/11/30	R035	03/02/2022	11.24	Put	Bond Future	1,024.9700	1.0250	674.4100	0.6744	(34.202)	0	0	0
2021/11/30	R035	03/02/2022	11.03	Put	Bond Future	1,451.9700	1.4520	1,043.2100	1.0432	(28.152)	0	0	280
2021/11/30	R035	03/02/2022	11.05	Call	Bond Future	2,426.8600	2.4269	2,579.3700	2.5794	6.284	0	0	0
2021/11/30	R035	03/02/2022	11.11	Put	Bond Future	1,273.9000	1.2739	886.7100	0.8867	(30.394)	0	0	200
2021/11/30	R035	03/02/2022	10.65	Put	Bond Future	2,621.9000	2.6219	2,105.8900	2.1059	(19.681)	0	0	683
2021/11/30	R035	03/02/2022	10.24	Call	Bond Future	406.8000	0.4068	369.5800	0.3696	(9.149)	0	0	500
2021/11/30	R035	05/05/2022	11.63	Call	Bond Future	4,684.4300	4.6844	4,941.9000	4.9419	5.496	0	0	0
2021/11/30	R035	05/05/2022	11.63	Put	Bond Future	1,543.3400	1.5433	1,237.9700	1.2380	(19.786)	0	0	0
2021/11/30	R035	05/05/2022	11.64	Call	Bond Future	4,725.2300	4.7252	4,984.9500	4.9850	5.496	0	0	0
2021/11/30	R035	05/05/2022	11.64	Put	Bond Future	1,527.2100	1.5272	1,224.0900	1.2241	(19.848)	0	0	0
2021/11/30	R035	05/05/2022	10.72	Call	Bond Future	1,645.8300	1.6458	1,738.0200	1.7380	5.601	0	0	1,200
2021/11/30	R035	05/05/2022	10.72	Put	Bond Future	3,934.1700	3.9342	3,463.5200	3.4635	(11.963)	0	0	0
2021/11/30	R035	05/05/2022			Bond Future	11.0933	86.7041	11.0002	87.2669	(0.840)	0.0000	0.0000	8,926
2021/11/30	R035	05/05/2022	11.65	Call	Bond Future	4,766.1200	4.7661	5,027.9100	5.0279	5.493	0	0	0
2021/11/30	R035	05/05/2022	11.65	Put	Bond Future	1,511.2300	1.5112	1,210.1800	1.2102	(19.921)	0	0	0
2021/11/30	R035	05/05/2022	12.64	Call	Bond Future	9,146.3600	9.1464	9,570.8800	9.5709	4.641	0	0	0
2021/11/30	R035	05/05/2022	12.64	Put	Bond Future	534.6800	0.5347	396.3600	0.3964	(25.870)	0	0	1,200
2021/11/30	R035	05/05/2022	10.82	Call	Bond Future	1,897.3100	1.8973	2,010.4800	2.0105	5.965	0	0	0

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2021/11/30	R035	05/05/2022	10.82	Put	Bond Future	3,564.1200	3.5641	3,114.4500	3.1144	(12.617)	0	0	1,200
2021/11/30	R035	04/08/2022	11.13	Put	Bond Future	3,807.7600	3.8078	3,303.9800	3.3040	(13.230)	0	0	100
2021/11/30	R035	04/08/2022	10.72	Call	Bond Future	1,708.8400	1.7088	1,698.8000	1.6988	(0.588)	0	0	0
2021/11/30	R035	04/08/2022	10.72	Put	Bond Future	5,280.3200	5.2803	4,702.1200	4.7021	(10.950)	0	0	0
2021/11/30	R035	04/08/2022	10.73	Call	Bond Future	1,730.8700	1.7309	1,722.4600	1.7225	(0.486)	0	0	0
2021/11/30	R035	04/08/2022	10.73	Put	Bond Future	5,240.4100	5.2404	4,663.8400	4.6638	(11.002)	0	0	0
2021/11/30	R035	04/08/2022	9.84	Call	Bond Future	412.0100	0.4120	399.4000	0.3994	(3.061)	0	0	100
2021/11/30	R035	04/08/2022	9.84	Put	Bond Future	9,687.2300	9.6872	9,106.4600	9.1065	(5.995)	0	0	0
2021/11/30	R035	04/08/2022	10.53	Put	Bond Future	6,083.8600	6.0839	5,476.6900	5.4767	(9.980)	0	0	0
2021/11/30	R035	04/08/2022	10.64	Call	Bond Future	1,539.3200	1.5393	1,516.3800	1.5164	(1.490)	0	0	0
2021/11/30	R035	04/08/2022	10.64	Put	Bond Future	5,608.5500	5.6086	5,017.4500	5.0175	(10.539)	0	0	100
2021/11/30	R035	04/08/2022	9.53	Call	Bond Future	230.6600	0.2307	219.8300	0.2198	(4.695)	0	0	400
2021/11/30	R035	04/08/2022	9.53	Put	Bond Future	11,640.1800	11.6402	11,061.1900	11.0612	(4.974)	0	0	0
2021/11/30	R035	04/08/2022			Bond Future	11.3137	87.7230	11.2169	88.2912	(0.856)	0.0000	0.0000	0
2021/11/30	R035	04/08/2022	11.13	Call	Bond Future	2,725.2200	2.7252	2,789.6000	2.7896	2.362	0	0	0
2021/11/30	R035	04/08/2022	12.18	Call	Bond Future	6,451.3300	6.4513	6,684.3000	6.6843	3.611	0	0	0
2021/11/30	R035	04/08/2022	12.18	Put	Bond Future	1,606.0700	1.6061	1,270.8800	1.2709	(20.870)	0	0	400
2021/11/30	R035	04/08/2022	10.74	Call	Bond Future	1,752.7900	1.7528	1,746.3000	1.7463	(0.370)	0	0	0
2021/11/30	R035	04/08/2022	10.74	Put	Bond Future	5,200.4600	5.2005	4,625.8100	4.6258	(11.050)	0	0	0
2021/11/30	R035	04/08/2022	10.53	Call	Bond Future	1,323.6200	1.3236	1,284.6100	1.2846	(2.947)	0	0	400
2021/11/30	R035	03/11/2022	11.15	Call	Bond Future	2,719.0100	2.7190	2,741.3100	2.7413	0.820	0	0	0
2021/11/30	R035	03/11/2022	11.15	Put	Bond Future	4,945.3800	4.9454	4,395.0700	4.3951	(11.128)	0	0	0
2021/11/30	R035	03/11/2022			Bond Future	11.5353	84.3995	11.4348	84.9721	(0.871)	0.0000	0.0000	0
2021/11/30	R035	03/11/2022	11.14	Call	Bond Future	2,694.1700	2.6942	2,714.9100	2.7149	0.770	0	0	0
2021/11/30	R035	03/11/2022	11.14	Put	Bond Future	4,979.4700	4.9795	4,427.6000	4.4276	(11.083)	0	0	0
2021/11/30	R035	03/11/2022	11.13	Call	Bond Future	2,669.4600	2.6695	2,688.6500	2.6887	0.719	0	0	0
2021/11/30	R035	03/11/2022	11.13	Put	Bond Future	5,013.7400	5.0137	4,460.3200	4.4603	(11.038)	0	0	0
2021/11/30	R186	03/02/2022	7.30	Call	Bond Future	61.4400	0.0614	82.0100	0.0820	33.480	0	0	0
2021/11/30	R186	03/02/2022	7.30	Put	Bond Future	4,266.6500	4.2667	3,866.4400	3.8664	(9.380)	0	0	0
2021/11/30	R186	03/02/2022			Bond Future	8.2891	110.0993	8.1880	110.5200	(1.220)	0.0000	0.0000	58,489
2021/11/30	R186	03/02/2022	7.28	Call	Bond Future	56.8100	0.0568	75.9200	0.0759	33.638	0	0	0
2021/11/30	R186	03/02/2022	7.28	Put	Bond Future	4,349.1300	4.3491	3,947.4600	3.9475	(9.236)	0	0	0
2021/11/30	R186	03/02/2022	7.29	Call	Bond Future	59.0800	0.0591	78.9500	0.0789	33.632	0	0	0
2021/11/30	R186	03/02/2022	7.29	Put	Bond Future	4,307.8400	4.3078	3,906.9300	3.9069	(9.307)	0	0	0
2021/11/30	R186	05/05/2022	9.18	Call	Bond Future	3,238.2100	3.2382	3,581.6600	3.5817	10.606	0	0	0
2021/11/30	R186	05/05/2022	9.18	Put	Bond Future	719.6000	0.7196	636.8500	0.6369	(11.499)	0	0	454
2021/11/30	R186	05/05/2022	8.32	Call	Bond Future	1,213.6000	1.2136	1,436.6100	1.4366	18.376	0	0	0
2021/11/30	R186	05/05/2022	8.32	Put	Bond Future	2,035.7100	2.0357	1,832.5200	1.8325	(9.981)	0	0	0
2021/11/30	R186	05/05/2022	8.14	Call	Bond Future	921.4700	0.9215	1,113.1800	1.1132	20.805	0	0	454
2021/11/30	R186	05/05/2022	8.14	Put	Bond Future	2,459.5800	2.4596	2,225.0900	2.2251	(9.534)	0	0	0
2021/11/30	R186	05/05/2022	7.28	Call	Bond Future	156.8300	0.1568	215.0200	0.2150	37.104	0	0	435
2021/11/30	R186	05/05/2022	7.28	Put	Bond Future	5,198.7200	5.1987	4,830.7100	4.8307	(7.079)	0	0	0
2021/11/30	R186	05/05/2022	7.48	Call	Bond Future	234.3400	0.2343	314.0400	0.3140	34.010	0	0	3,600
2021/11/30	R186	05/05/2022	7.48	Put	Bond Future	4,448.9900	4.4490	4,102.4900	4.1025	(7.788)	0	0	0
2021/11/30	R186	05/05/2022			Bond Future	8.5285	111.4130	8.4202	111.8392	(1.270)	0.0000	0.0000	4,514
2021/11/30	R186	05/05/2022	8.64	Call	Bond Future	1,845.0200	1.8450	2,120.1400	2.1201	14.911	0	0	0
2021/11/30	R186	05/05/2022	8.64	Put	Bond Future	1,408.7100	1.4087	1,257.6300	1.2576	(10.725)	0	0	4,035

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
2021/11/30	R186	05/05/2022	8.94	Call	Bond Future	2,572.7900	2.5728	2,889.5400	2.8895	12.312	0	0	0
2021/11/30	R186	05/05/2022	8.94	Put	Bond Future	973.3200	0.9733	863.8700	0.8639	(11.245)	0	0	454
2021/11/30	R186	05/05/2022	8.31	Call	Bond Future	1,196.2400	1.1962	1,417.5300	1.4175	18.499	0	0	0
2021/11/30	R186	05/05/2022	8.31	Put	Bond Future	2,057.9700	2.0580	1,853.0600	1.8531	(9.957)	0	0	0
2021/11/30	R186	05/05/2022	8.35	Call	Bond Future	1,266.6000	1.2666	1,494.7200	1.4947	18.010	0	0	454
2021/11/30	R186	05/05/2022	8.35	Put	Bond Future	1,969.9500	1.9700	1,771.8700	1.7719	(10.055)	0	0	0
2021/11/30	R186	05/05/2022	7.88	Call	Bond Future	578.2100	0.5782	723.3600	0.7234	25.103	0	0	435
2021/11/30	R186	05/05/2022	7.88	Put	Bond Future	3,161.0400	3.1610	2,879.9900	2.8800	(8.891)	0	0	0
2021/11/30	R186	05/05/2022	8.30	Call	Bond Future	1,179.0200	1.1790	1,398.6000	1.3986	18.624	0	0	0
2021/11/30	R186	05/05/2022	8.30	Put	Bond Future	2,080.3900	2.0804	1,873.7700	1.8738	(9.932)	0	0	0
2021/11/30	R186	05/05/2022	6.73	Call	Bond Future	47.0100	0.0470	68.7300	0.0687	46.203	0	0	3,600
2021/11/30	R186	05/05/2022	6.73	Put	Bond Future	7,403.5700	7.4036	6,999.0900	6.9991	(5.463)	0	0	0
2021/11/30	R186	04/08/2022	8.15	Call	Bond Future	906.1800	0.9062	1,071.2600	1.0713	18.217	0	0	0
2021/11/30	R186	04/08/2022	8.15	Put	Bond Future	3,303.6400	3.3036	3,039.0700	3.0391	(8.008)	0	0	0
2021/11/30	R186	04/08/2022	9.78	Call	Bond Future	4,406.0800	4.4061	4,758.9100	4.7589	8.008	0	0	0
2021/11/30	R186	04/08/2022	9.78	Put	Bond Future	815.8800	0.8159	739.0600	0.7391	(9.416)	0	0	3,600
2021/11/30	R186	04/08/2022	7.96	Call	Bond Future	666.2000	0.6662	800.5400	0.8005	20.165	0	0	3,600
2021/11/30	R186	04/08/2022			Bond Future	8.7888	107.4541	8.6730	107.8838	(1.318)	0.0000	0.0000	0
2021/11/30	R186	04/08/2022	8.14	Call	Bond Future	892.4500	0.8925	1,055.7600	1.0558	18.299	0	0	0
2021/11/30	R186	04/08/2022	8.14	Put	Bond Future	3,327.9800	3.3280	3,061.6400	3.0616	(8.003)	0	0	0
2021/11/30	R186	04/08/2022	6.96	Call	Bond Future	108.5000	0.1085	139.9800	0.1400	29.014	0	0	3,600
2021/11/30	R186	04/08/2022	6.96	Put	Bond Future	7,155.1800	7.1552	6,757.0100	6.7570	(5.565)	0	0	0
2021/11/30	R186	04/08/2022	7.96	Put	Bond Future	3,789.7700	3.7898	3,494.4600	3.4945	(7.792)	0	0	0
2021/11/30	R186	04/08/2022	8.13	Call	Bond Future	878.8400	0.8788	1,040.7100	1.0407	18.419	0	0	0
2021/11/30	R186	04/08/2022	8.13	Put	Bond Future	3,352.4500	3.3525	3,084.6700	3.0847	(7.988)	0	0	0
2021/11/30	R186	03/11/2022	8.53	Call	Bond Future	1,413.4700	1.4135	1,629.9600	1.6300	15.316	0	0	0
2021/11/30	R186	03/11/2022	8.53	Put	Bond Future	3,274.9800	3.2750	3,060.0900	3.0601	(6.562)	0	0	0
2021/11/30	R186	03/11/2022	8.54	Call	Bond Future	1,428.2900	1.4283	1,645.5400	1.6455	15.210	0	0	0
2021/11/30	R186	03/11/2022	8.54	Put	Bond Future	3,254.2500	3.2543	3,040.1200	3.0401	(6.580)	0	0	0
2021/11/30	R186	03/11/2022			Bond Future	9.0593	108.8564	8.9356	109.2877	(1.366)	0.0000	0.0000	0
2021/11/30	R186	03/11/2022	8.55	Call	Bond Future	1,442.8000	1.4428	1,661.6100	1.6616	15.166	0	0	0
2021/11/30	R186	03/11/2022	8.55	Put	Bond Future	3,233.2300	3.2332	3,020.6600	3.0207	(6.575)	0	0	0
2021/11/30	R197	03/02/2022			Bond Future	321.9272	321.9272	321.9437	321.9437	0.005	0.0000	0.0000	1,079
2021/11/30	R197	05/05/2022			Bond Future	325.8465	325.8465	325.8642	325.8642	0.005	0.0000	0.0000	237
2021/11/30	R197	04/08/2022			Bond Future	321.5933	321.5933	321.6049	321.6049	0.004	0.0000	0.0000	0
2021/11/30	R197	03/11/2022			Bond Future	325.7077	325.7077	325.7099	325.7099	0.001	0.0000	0.0000	0
2021/11/30	R202	03/02/2022			Bond Future	237.6030	237.6030	237.6079	237.6079	0.002	0.0000	0.0000	8,065
2021/11/30	R202	05/05/2022			Bond Future	240.4957	240.4957	240.5014	240.5014	0.002	0.0000	0.0000	413
2021/11/30	R202	04/08/2022			Bond Future	239.0854	239.0854	239.0865	239.0865	0.000	0.0000	0.0000	0
2021/11/30	R202	03/11/2022			Bond Future	242.1438	242.1438	242.1378	242.1378	(0.003)	0.0000	0.0000	0
2021/11/30	R209	03/02/2022	11.02	Call	Bond Future	2,202.5100	2.2025	2,411.3400	2.4113	9.481	0	0	0
2021/11/30	R209	03/02/2022	11.02	Put	Bond Future	1,114.8000	1.1148	811.8000	0.8118	(27.180)	0	0	0
2021/11/30	R209	03/02/2022	11.03	Call	Bond Future	2,236.6100	2.2366	2,448.4600	2.4485	9.472	0	0	0
2021/11/30	R209	03/02/2022	11.03	Put	Bond Future	1,096.0200	1.0960	796.0400	0.7960	(27.370)	0	0	0
2021/11/30	R209	03/02/2022			Bond Future	10.8168	69.5322	10.7228	70.0440	(0.869)	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
2021/11/30	R209	03/02/2022	11.04	Call	Bond Future	2,270.9400	2.2709	2,485.7000	2.4857	9.457	0	0	0
2021/11/30	R209	03/02/2022	11.04	Put	Bond Future	1,077.5200	1.0775	780.4500	0.7805	(27.570)	0	0	0
2021/11/30	R209	05/05/2022	11.44	Call	Bond Future	3,683.1500	3.6831	3,911.6600	3.9117	6.204	0	0	0
2021/11/30	R209	05/05/2022	11.44	Put	Bond Future	1,438.0700	1.4381	1,148.4200	1.1484	(20.142)	0	0	0
2021/11/30	R209	05/05/2022	9.75	Call	Bond Future	213.2800	0.2133	237.6900	0.2377	11.445	0	0	8,525
2021/11/30	R209	05/05/2022	9.75	Put	Bond Future	7,332.4800	7.3325	6,838.7300	6.8387	(6.734)	0	0	0
2021/11/30	R209	05/05/2022	10.75	Call	Bond Future	1,654.7500	1.6547	1,768.3300	1.7683	6.864	0	0	0
2021/11/30	R209	05/05/2022	10.75	Put	Bond Future	3,017.9700	3.0180	2,613.3900	2.6134	(13.406)	0	0	12,050
2021/11/30	R209	05/05/2022	11.43	Call	Bond Future	3,648.5300	3.6485	3,875.3400	3.8753	6.216	0	0	0
2021/11/30	R209	05/05/2022	11.43	Put	Bond Future	1,453.7700	1.4538	1,162.4200	1.1624	(20.041)	0	0	0
2021/11/30	R209	05/05/2022			Bond Future	11.0044	67.2206	10.9069	67.7387	(0.887)	0.0000	0.0000	5,396
2021/11/30	R209	05/05/2022	11.45	Call	Bond Future	3,717.8900	3.7179	3,948.0800	3.9481	6.191	0	0	0
2021/11/30	R209	05/05/2022	11.45	Put	Bond Future	1,422.5400	1.4225	1,134.5700	1.1346	(20.243)	0	0	0
2021/11/30	R209	05/05/2022	12.00	Call	Bond Future	5,756.3500	5.7563	6,088.7500	6.0888	5.774	0	0	0
2021/11/30	R209	05/05/2022	12.00	Put	Bond Future	780.7900	0.7808	595.0300	0.5950	(23.791)	0	0	12,050
2021/11/30	R209	04/08/2022	10.57	Put	Bond Future	4,774.7400	4.7747	4,188.1600	4.1882	(12.285)	0	0	0
2021/11/30	R209	04/08/2022	10.58	Call	Bond Future	1,447.1900	1.4472	1,385.6200	1.3856	(4.254)	0	0	0
2021/11/30	R209	04/08/2022	10.58	Put	Bond Future	4,737.9400	4.7379	4,153.1800	4.1532	(12.342)	0	0	0
2021/11/30	R209	04/08/2022			Bond Future	11.1973	68.0109	11.0963	68.5341	(0.902)	0.0000	0.0000	0
2021/11/30	R209	04/08/2022	10.57	Call	Bond Future	1,428.7900	1.4288	1,365.4000	1.3654	(4.437)	0	0	0
2021/11/30	R209	04/08/2022	10.59	Call	Bond Future	1,465.7200	1.4657	1,405.8000	1.4058	(4.088)	0	0	0
2021/11/30	R209	04/08/2022	10.59	Put	Bond Future	4,701.3400	4.7013	4,118.2300	4.1182	(12.403)	0	0	0
2021/11/30	R209	03/11/2022	11.03	Call	Bond Future	2,423.5900	2.4236	2,405.4100	2.4054	(0.750)	0	0	0
2021/11/30	R209	03/11/2022	11.03	Put	Bond Future	4,266.6300	4.2666	3,720.7200	3.7207	(12.795)	0	0	0
2021/11/30	R209	03/11/2022			Bond Future	11.3897	65.7650	11.2853	66.2927	(0.917)	0.0000	0.0000	0
2021/11/30	R209	03/11/2022	11.01	Call	Bond Future	2,379.3600	2.3794	2,358.3700	2.3584	(0.882)	0	0	0
2021/11/30	R209	03/11/2022	11.01	Put	Bond Future	4,327.0100	4.3270	3,778.2900	3.7783	(12.681)	0	0	0
2021/11/30	R209	03/11/2022	11.02	Call	Bond Future	2,401.4200	2.4014	2,381.8300	2.3818	(0.816)	0	0	0
2021/11/30	R209	03/11/2022	11.02	Put	Bond Future	4,296.7400	4.2967	3,749.4200	3.7494	(12.738)	0	0	0
2021/11/30	R210	03/02/2022			Bond Future	211.6603	211.6603	211.7203	211.7203	0.028	0.0000	0.0000	1,381
2021/11/30	R210	05/05/2022			Bond Future	211.3853	211.3853	211.4468	211.4468	0.029	0.0000	0.0000	104
2021/11/30	R210	04/08/2022			Bond Future	214.0475	214.0475	214.1054	214.1054	0.027	0.0000	0.0000	0
2021/11/30	R210	03/11/2022			Bond Future	213.8738	213.8738	213.9262	213.9262	0.025	0.0000	0.0000	0
2021/11/30	R213	03/02/2022	8.63	Call	Bond Future	4.6900	0.0047	5.4100	0.0054	15.352	0	0	200
2021/11/30	R213	03/02/2022	8.63	Put	Bond Future	8,829.9200	8.8299	8,427.9000	8.4279	(4.553)	0	0	0
2021/11/30	R213	03/02/2022	8.80	Call	Bond Future	10.4200	0.0104	12.1200	0.0121	16.315	0	0	102
2021/11/30	R213	03/02/2022	8.80	Put	Bond Future	7,858.3000	7.8583	7,457.2600	7.4573	(5.103)	0	0	0
2021/11/30	R213	03/02/2022	10.60	Put	Bond Future	811.9300	0.8119	607.2000	0.6072	(25.215)	0	0	430
2021/11/30	R213	03/02/2022	10.67	Call	Bond Future	2,770.0700	2.7701	2,983.4500	2.9835	7.703	0	0	0
2021/11/30	R213	03/02/2022	10.67	Put	Bond Future	715.6900	0.7157	526.3300	0.5263	(26.458)	0	0	220
2021/11/30	R213	03/02/2022	10.00	Call	Bond Future	872.4000	0.8724	945.4500	0.9455	8.373	0	0	0
2021/11/30	R213	03/02/2022	10.00	Put	Bond Future	2,194.3300	2.1943	1,864.6400	1.8646	(15.025)	0	0	430
2021/11/30	R213	03/02/2022	9.98	Call	Bond Future	834.3900	0.8344	902.3800	0.9024	8.148	0	0	0
2021/11/30	R213	03/02/2022	9.98	Put	Bond Future	2,259.9500	2.2600	1,925.2000	1.9252	(14.812)	0	0	0
2021/11/30	R213	03/02/2022	9.22	Put	Bond Future	5,563.3700	5.5634	5,158.6600	5.1587	(7.275)	0	0	0
2021/11/30	R213	03/02/2022	9.58	Put	Bond Future	3,817.7700	3.8178	3,420.8600	3.4209	(10.396)	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
2021/11/30	R213	03/02/2022			Bond Future	10.2580	84.1815	10.1788	84.5842	(0.772)	0.0000	0.0000	20,884
2021/11/30	R213	03/02/2022	9.15	Call	Bond Future	52.8200	0.0528	53.8800	0.0539	2.007	0	0	220
2021/11/30	R213	03/02/2022	9.15	Put	Bond Future	5,930.8600	5.9309	5,529.1800	5.5292	(6.773)	0	0	0
2021/11/30	R213	03/02/2022	10.25	Call	Bond Future	1,440.9200	1.4409	1,568.2300	1.5682	8.835	0	0	0
2021/11/30	R213	03/02/2022	10.25	Put	Bond Future	1,481.6000	1.4816	1,206.1700	1.2062	(18.590)	0	0	102
2021/11/30	R213	03/02/2022	10.60	Call	Bond Future	2,522.0500	2.5221	2,720.0600	2.7201	7.851	0	0	0
2021/11/30	R213	03/02/2022	10.15	Call	Bond Future	1,193.3400	1.1933	1,297.7300	1.2977	8.748	0	0	0
2021/11/30	R213	03/02/2022	10.15	Put	Bond Future	1,743.4100	1.7434	1,445.0600	1.4451	(17.113)	0	0	200
2021/11/30	R213	03/02/2022	10.17	Call	Bond Future	1,240.7000	1.2407	1,349.5700	1.3496	8.775	0	0	0
2021/11/30	R213	03/02/2022	10.17	Put	Bond Future	1,688.5600	1.6886	1,394.6900	1.3947	(17.404)	0	0	220
2021/11/30	R213	03/02/2022	9.96	Call	Bond Future	797.5800	0.7976	860.5100	0.8605	7.890	0	0	0
2021/11/30	R213	03/02/2022	9.96	Put	Bond Future	2,326.9300	2.3269	1,987.1200	1.9871	(14.603)	0	0	0
2021/11/30	R213	03/02/2022	9.97	Call	Bond Future	815.9200	0.8159	881.2300	0.8812	8.004	0	0	0
2021/11/30	R213	03/02/2022	9.97	Put	Bond Future	2,293.3500	2.2934	1,955.9200	1.9559	(14.713)	0	0	0
2021/11/30	R213	03/02/2022	9.22	Call	Bond Future	72.5800	0.0726	70.6100	0.0706	(2.714)	0	0	430
2021/11/30	R213	03/02/2022	9.58	Call	Bond Future	283.9700	0.2840	289.8000	0.2898	2.053	0	0	0
2021/11/30	R213	03/02/2022	9.76	Call	Bond Future	486.5300	0.4865	507.0800	0.5071	4.224	0	0	0
2021/11/30	R213	03/02/2022	9.76	Put	Bond Future	3,063.1400	3.0631	2,680.9500	2.6810	(12.477)	0	0	102
2021/11/30	R213	05/05/2022	10.63	Call	Bond Future	2,596.7100	2.5967	2,741.1100	2.7411	5.561	0	0	0
2021/11/30	R213	05/05/2022	10.65	Put	Bond Future	1,800.0700	1.8001	1,538.4800	1.5385	(14.532)	0	0	0
2021/11/30	R213	05/05/2022			Bond Future	10.4750	81.6538	10.3923	82.0617	(0.790)	0.0000	0.0000	0
2021/11/30	R213	05/05/2022	10.63	Put	Bond Future	1,839.4200	1.8394	1,575.8900	1.5759	(14.327)	0	0	0
2021/11/30	R213	05/05/2022	10.64	Call	Bond Future	2,625.5900	2.6256	2,770.9600	2.7710	5.537	0	0	0
2021/11/30	R213	05/05/2022	10.64	Put	Bond Future	1,819.7600	1.8198	1,557.2000	1.5572	(14.428)	0	0	0
2021/11/30	R213	05/05/2022	10.65	Call	Bond Future	2,654.3900	2.6544	2,800.7300	2.8007	5.513	0	0	0
2021/11/30	R213	04/08/2022	9.88	Call	Bond Future	1,036.5200	1.0365	1,001.8800	1.0019	(3.342)	0	0	0
2021/11/30	R213	04/08/2022	9.89	Call	Bond Future	1,051.2100	1.0512	1,017.2500	1.0172	(3.231)	0	0	0
2021/11/30	R213	04/08/2022	9.90	Put	Bond Future	5,016.9600	5.0170	4,572.5100	4.5725	(8.859)	0	0	0
2021/11/30	R213	04/08/2022			Bond Future	10.7045	82.6159	10.6184	83.0273	(0.805)	0.0000	0.0000	0
2021/11/30	R213	04/08/2022	9.88	Put	Bond Future	5,089.0500	5.0890	4,643.0100	4.6430	(8.765)	0	0	0
2021/11/30	R213	04/08/2022	9.89	Put	Bond Future	5,053.0300	5.0530	4,607.6700	4.6077	(8.814)	0	0	0
2021/11/30	R213	04/08/2022	9.90	Call	Bond Future	1,065.8200	1.0658	1,032.7700	1.0328	(3.101)	0	0	0
2021/11/30	R213	03/11/2022	10.38	Call	Bond Future	1,856.5000	1.8565	1,871.7300	1.8717	0.820	0	0	0
2021/11/30	R213	03/11/2022	10.38	Put	Bond Future	4,484.0500	4.4840	4,085.2400	4.0852	(8.894)	0	0	0
2021/11/30	R213	03/11/2022	10.39	Call	Bond Future	1,875.2300	1.8752	1,891.2600	1.8913	0.855	0	0	0
2021/11/30	R213	03/11/2022	10.39	Put	Bond Future	4,454.7400	4.4547	4,056.7300	4.0567	(8.935)	0	0	0
2021/11/30	R213	03/11/2022			Bond Future	10.9383	80.1685	10.8487	80.5826	(0.819)	0.0000	0.0000	0
2021/11/30	R213	03/11/2022	10.40	Call	Bond Future	1,893.7700	1.8938	1,911.2000	1.9112	0.920	0	0	0
2021/11/30	R213	03/11/2022	10.40	Put	Bond Future	4,425.2700	4.4253	4,028.6600	4.0287	(8.962)	0	0	0
2021/11/30	R214	03/02/2022	11.39	Put	Bond Future	1,070.3200	1.0703	669.5600	0.6696	(37.443)	0	0	0
2021/11/30	R214	03/02/2022	11.40	Put	Bond Future	1,052.7300	1.0527	655.3100	0.6553	(37.751)	0	0	0
2021/11/30	R214	03/02/2022	11.41	Call	Bond Future	2,552.0800	2.5521	2,826.6900	2.8267	10.760	0	0	0
2021/11/30	R214	03/02/2022			Bond Future	11.1307	66.5602	11.0109	67.2288	(1.076)	0.0000	0.0000	19,929
2021/11/30	R214	03/02/2022	11.39	Call	Bond Future	2,480.3100	2.4803	2,748.1300	2.7481	10.798	0	0	0
2021/11/30	R214	03/02/2022	11.40	Call	Bond Future	2,516.1000	2.5161	2,787.2600	2.7873	10.777	0	0	0
2021/11/30	R214	03/02/2022	11.41	Put	Bond Future	1,035.4000	1.0354	641.4300	0.6414	(38.050)	0	0	0
2021/11/30	R214	05/05/2022	11.73	Put	Bond Future	1,539.0700	1.5391	1,172.8000	1.1728	(23.798)	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
2021/11/30	R214	05/05/2022	11.74	Put	Bond Future	1,523.1400	1.5231	1,158.9300	1.1589	(23.912)	0	0	0
2021/11/30	R214	05/05/2022	11.75	Call	Bond Future	3,812.2400	3.8122	4,127.0200	4.1270	8.257	0	0	0
2021/11/30	R214	05/05/2022			Bond Future	11.3102	64.0746	11.1858	64.7515	(1.100)	0.0000	0.0000	441
2021/11/30	R214	05/05/2022	11.73	Call	Bond Future	3,742.0700	3.7421	4,052.7300	4.0527	8.302	0	0	0
2021/11/30	R214	05/05/2022	11.74	Call	Bond Future	3,777.1100	3.7771	4,089.8300	4.0898	8.279	0	0	0
2021/11/30	R214	05/05/2022	11.75	Put	Bond Future	1,507.3700	1.5074	1,145.2200	1.1452	(24.025)	0	0	0
2021/11/30	R214	04/08/2022	10.98	Put	Bond Future	4,468.8800	4.4689	3,834.2400	3.8342	(14.201)	0	0	0
2021/11/30	R214	04/08/2022	10.99	Call	Bond Future	1,674.1500	1.6741	1,725.5000	1.7255	3.067	0	0	0
2021/11/30	R214	04/08/2022			Bond Future	11.4970	64.8270	11.3681	65.5109	(1.121)	0.0000	0.0000	0
2021/11/30	R214	04/08/2022	10.97	Call	Bond Future	1,632.6800	1.6327	1,679.9100	1.6799	2.893	0	0	0
2021/11/30	R214	04/08/2022	10.97	Put	Bond Future	4,504.7300	4.5047	3,868.0500	3.8681	(14.134)	0	0	0
2021/11/30	R214	04/08/2022	10.98	Call	Bond Future	1,653.2500	1.6532	1,702.5200	1.7025	2.980	0	0	0
2021/11/30	R214	04/08/2022	10.99	Put	Bond Future	4,433.4400	4.4334	3,800.8800	3.8009	(14.268)	0	0	0
2021/11/30	R214	03/11/2022	11.34	Call	Bond Future	2,551.0000	2.5510	2,579.4800	2.5795	1.116	0	0	0
2021/11/30	R214	03/11/2022	11.36	Put	Bond Future	4,290.5200	4.2905	3,631.8600	3.6319	(15.352)	0	0	0
2021/11/30	R214	03/11/2022			Bond Future	11.6832	62.4010	11.5497	63.0917	(1.143)	0.0000	0.0000	0
2021/11/30	R214	03/11/2022	11.34	Put	Bond Future	4,351.3800	4.3514	3,689.2300	3.6892	(15.217)	0	0	0
2021/11/30	R214	03/11/2022	11.35	Call	Bond Future	2,574.1100	2.5741	2,604.2200	2.6042	1.170	0	0	0
2021/11/30	R214	03/11/2022	11.35	Put	Bond Future	4,320.8600	4.3209	3,660.3400	3.6603	(15.287)	0	0	0
2021/11/30	R214	03/11/2022	11.36	Call	Bond Future	2,597.3400	2.5973	2,629.3100	2.6293	1.231	0	0	0
2021/11/30	R248	03/02/2022	9.80	Call	Bond Future	27.4400	0.0274	32.3400	0.0323	17.857	0	0	0
2021/11/30	R248	03/02/2022	9.80	Put	Bond Future	9,884.3300	9.8843	9,112.0300	9.1120	(7.813)	0	0	0
2021/11/30	R248	03/02/2022	10.00	Call	Bond Future	76.9800	0.0770	75.7800	0.0758	(1.559)	0	0	0
2021/11/30	R248	03/02/2022	10.00	Put	Bond Future	8,245.5300	8.2455	7,467.1300	7.4671	(9.440)	0	0	0
2021/11/30	R248	03/02/2022	10.20	Put	Bond Future	6,716.3200	6.7163	5,944.8100	5.9448	(11.487)	0	0	0
2021/11/30	R248	03/02/2022	11.47	Call	Bond Future	3,767.9400	3.7679	4,174.0900	4.1741	10.779	0	0	0
2021/11/30	R248	03/02/2022	11.48	Call	Bond Future	3,816.4600	3.8165	4,226.7500	4.2268	10.751	0	0	0
2021/11/30	R248	03/02/2022	11.49	Put	Bond Future	999.8500	0.9998	637.0500	0.6370	(36.285)	0	0	0
2021/11/30	R248	03/02/2022	10.90	Call	Bond Future	1,446.5300	1.4465	1,618.9400	1.6189	11.919	0	0	900
2021/11/30	R248	03/02/2022	10.90	Put	Bond Future	2,647.7600	2.6478	2,042.9700	2.0430	(22.842)	0	0	0
2021/11/30	R248	03/02/2022	10.40	Call	Bond Future	381.8100	0.3818	402.2600	0.4023	5.356	0	0	100
2021/11/30	R248	03/02/2022	10.50	Call	Bond Future	526.6500	0.5266	559.1500	0.5591	6.171	0	0	0
2021/11/30	R248	03/02/2022	10.50	Put	Bond Future	4,702.9900	4.7030	3,958.2900	3.9583	(15.835)	0	0	0
2021/11/30	R248	03/02/2022			Bond Future	11.0688	84.1959	10.9591	84.9731	(0.991)	0.0000	0.0000	191,095
2021/11/30	R248	03/02/2022	10.20	Call	Bond Future	182.8100	0.1828	188.5000	0.1885	3.113	0	0	900
2021/11/30	R248	03/02/2022	11.47	Put	Bond Future	1,034.5800	1.0346	663.5300	0.6635	(35.865)	0	0	0
2021/11/30	R248	03/02/2022	11.48	Put	Bond Future	1,017.0700	1.0171	650.1600	0.6502	(36.075)	0	0	0
2021/11/30	R248	03/02/2022	11.49	Call	Bond Future	3,865.1600	3.8652	4,279.5600	4.2796	10.721	0	0	0
2021/11/30	R248	03/02/2022	10.70	Call	Bond Future	911.3800	0.9114	1,007.9800	1.0080	10.599	0	0	0
2021/11/30	R248	03/02/2022	10.70	Put	Bond Future	3,576.9800	3.5770	2,896.3800	2.8964	(19.027)	0	0	0
2021/11/30	R248	03/02/2022	11.00	Call	Bond Future	1,769.9700	1.7700	1,984.2100	1.9842	12.104	0	0	1,400
2021/11/30	R248	03/02/2022	11.00	Put	Bond Future	2,255.8500	2.2559	1,692.8900	1.6929	(24.956)	0	0	0
2021/11/30	R248	03/02/2022	10.30	Call	Bond Future	268.1400	0.2681	280.2600	0.2803	4.520	0	0	1,300
2021/11/30	R248	03/02/2022	10.30	Put	Bond Future	6,003.4600	6.0035	5,238.3800	5.2384	(12.744)	0	0	0
2021/11/30	R248	03/02/2022	10.40	Put	Bond Future	5,331.4900	5.3315	4,574.7400	4.5747	(14.194)	0	0	0
2021/11/30	R248	05/05/2022	11.79	Call	Bond Future	5,230.3800	5.2304	5,598.2600	5.5983	7.034	0	0	0
2021/11/30	R248	05/05/2022	11.79	Put	Bond Future	1,659.9800	1.6600	1,241.0600	1.2411	(25.236)	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
2021/11/30	R248	05/05/2022	11.80	Call	Bond Future	5,276.1100	5.2761	5,646.9000	5.6469	7.028	0	0	0
2021/11/30	R248	05/05/2022			Bond Future	11.2457	80.7854	11.1316	81.5722	(1.015)	0.0000	0.0000	2,035
2021/11/30	R248	05/05/2022	11.80	Put	Bond Future	1,642.8000	1.6428	1,226.7900	1.2268	(25.323)	0	0	0
2021/11/30	R248	05/05/2022	11.81	Call	Bond Future	5,321.7500	5.3217	5,695.6300	5.6956	7.026	0	0	0
2021/11/30	R248	05/05/2022	11.81	Put	Bond Future	1,625.6100	1.6256	1,212.6900	1.2127	(25.401)	0	0	0
2021/11/30	R248	04/08/2022	10.98	Call	Bond Future	2,262.4900	2.2625	2,233.7000	2.2337	(1.272)	0	0	0
2021/11/30	R248	04/08/2022	10.98	Put	Bond Future	5,355.1300	5.3551	4,531.4800	4.5315	(15.381)	0	0	0
2021/11/30	R248	04/08/2022	10.99	Call	Bond Future	2,289.4700	2.2895	2,263.3000	2.2633	(1.143)	0	0	0
2021/11/30	R248	04/08/2022	10.99	Put	Bond Future	5,311.1000	5.3111	4,490.0700	4.4901	(15.459)	0	0	0
2021/11/30	R248	04/08/2022			Bond Future	11.4302	81.7343	11.3115	82.5292	(1.038)	0.0000	0.0000	0
2021/11/30	R248	04/08/2022	11.00	Call	Bond Future	2,316.8800	2.3169	2,293.1100	2.2931	(1.026)	0	0	0
2021/11/30	R248	04/08/2022	11.00	Put	Bond Future	5,267.6000	5.2676	4,448.9700	4.4490	(15.541)	0	0	0
2021/11/30	R248	03/11/2022	11.30	Put	Bond Future	5,295.4800	5.2955	4,554.1900	4.5542	(13.999)	0	0	0
2021/11/30	R248	03/11/2022	11.31	Put	Bond Future	5,257.4200	5.2574	4,517.7700	4.5178	(14.069)	0	0	0
2021/11/30	R248	03/11/2022	11.32	Call	Bond Future	3,279.9800	3.2800	3,344.7700	3.3448	1.975	0	0	0
2021/11/30	R248	03/11/2022			Bond Future	11.6139	78.3955	11.4908	79.1980	(1.061)	0.0000	0.0000	0
2021/11/30	R248	03/11/2022	11.30	Call	Bond Future	3,220.7800	3.2208	3,281.9600	3.2820	1.900	0	0	0
2021/11/30	R248	03/11/2022	11.31	Call	Bond Future	3,250.3200	3.2503	3,313.1400	3.3131	1.933	0	0	0
2021/11/30	R248	03/11/2022	11.32	Put	Bond Future	5,219.5800	5.2196	4,481.9000	4.4819	(14.133)	0	0	0

Total

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