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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/12/2021 TO 02/12/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	2025	03/02/2022		Bond Future	154.0673	154.0673	153.9090	153.9090	(0.103)	0.0000	0.0000	5,416
2021/12/02	2025	05/05/2022		Bond Future	155.9420	155.9420	155.7811	155.7811	(0.103)	0.0000	0.0000	164
2021/12/02	2025	04/08/2022		Bond Future	156.2914	156.2914	156.1284	156.1284	(0.104)	0.0000	0.0000	0
2021/12/02	2025	03/11/2022		Bond Future	158.2852	158.2852	158.1198	158.1198	(0.104)	0.0000	0.0000	0
2021/12/02	2029	03/02/2022		Bond Future	112.3769	112.3769	112.0087	112.0087	(0.328)	0.0000	0.0000	2,806
2021/12/02	2029	05/05/2022		Bond Future	112.5468	112.5468	112.1736	112.1736	(0.332)	0.0000	0.0000	186
2021/12/02	2029	04/08/2022		Bond Future	113.9614	113.9614	113.5833	113.5833	(0.332)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/02	2029	03/11/2022			Bond Future	114.1926	114.1926	113.8096	113.8096	(0.335)	0.0000	0.0000	0
2021/12/02	2030	03/02/2022	8.39	Call	Bond Future	7.4100	0.0074	11.9000	0.0119	60.594	0	0	101
2021/12/02	2030	03/02/2022	8.39	Put	Bond Future	8,144.5000	8.1445	7,585.3400	7.5853	(6.865)	0	0	0
2021/12/02	2030	03/02/2022	8.80	Put	Bond Future	5,898.2500	5.8983	5,356.5300	5.3565	(9.184)	0	0	0
2021/12/02	2030	03/02/2022	8.85	Call	Bond Future	52.8800	0.0529	78.8900	0.0789	49.187	0	0	1,000
2021/12/02	2030	03/02/2022	8.85	Put	Bond Future	5,633.9600	5.6340	5,096.3200	5.0963	(9.543)	0	0	0
2021/12/02	2030	03/02/2022	9.80	Call	Bond Future	1,079.2700	1.0793	1,335.7900	1.3358	23.768	0	0	950
2021/12/02	2030	03/02/2022	9.80	Put	Bond Future	1,645.5700	1.6456	1,338.4400	1.3384	(18.664)	0	0	0
2021/12/02	2030	03/02/2022	9.90	Put	Bond Future	1,380.4400	1.3804	1,107.1000	1.1071	(19.801)	0	0	8,000
2021/12/02	2030	03/02/2022	9.45	Call	Bond Future	447.7000	0.4477	589.8300	0.5898	31.747	0	0	0
2021/12/02	2030	03/02/2022	9.45	Put	Bond Future	2,821.3500	2.8213	2,399.8300	2.3998	(14.940)	0	0	0
2021/12/02	2030	03/02/2022	9.40	Call	Bond Future	386.3700	0.3864	514.0600	0.5141	33.049	0	0	0
2021/12/02	2030	03/02/2022	9.40	Put	Bond Future	3,021.9900	3.0220	2,586.0300	2.5860	(14.426)	0	0	0
2021/12/02	2030	03/02/2022	9.10	Call	Bond Future	138.3600	0.1384	196.4900	0.1965	42.014	0	0	0
2021/12/02	2030	03/02/2022	9.10	Put	Bond Future	4,365.9400	4.3659	3,860.4200	3.8604	(11.579)	0	0	0
2021/12/02	2030	03/02/2022	9.20	Call	Bond Future	200.5700	0.2006	278.3900	0.2784	38.799	0	0	950
2021/12/02	2030	03/02/2022	9.20	Put	Bond Future	3,893.6300	3.8936	3,407.8000	3.4078	(12.478)	0	0	0
2021/12/02	2030	03/02/2022	9.35	Call	Bond Future	331.3200	0.3313	445.3100	0.4453	34.405	0	0	0
2021/12/02	2030	03/02/2022	9.35	Put	Bond Future	3,229.8600	3.2299	2,780.2000	2.7802	(13.922)	0	0	101
2021/12/02	2030	03/02/2022			Bond Future	9.9115	89.8008	9.8005	90.3644	(1.120)	0.0000	0.0000	83,814
2021/12/02	2030	03/02/2022	8.80	Call	Bond Future	43.4900	0.0435	65.4200	0.0654	50.425	0	0	0
2021/12/02	2030	03/02/2022	9.90	Call	Bond Future	1,322.1500	1.3222	1,612.4600	1.6125	21.957	0	0	0
2021/12/02	2030	03/02/2022	10.85	Call	Bond Future	4,779.8500	4.7799	5,287.8200	5.2878	10.627	0	0	0
2021/12/02	2030	03/02/2022	10.85	Put	Bond Future	190.7500	0.1907	135.0700	0.1351	(29.190)	0	0	1,000
2021/12/02	2030	03/02/2022	9.60	Call	Bond Future	675.0100	0.6750	864.2100	0.8642	28.029	0	0	1,000
2021/12/02	2030	03/02/2022	9.60	Put	Bond Future	2,268.4600	2.2685	1,894.0100	1.8940	(16.507)	0	0	0
2021/12/02	2030	03/02/2022	9.78	Call	Bond Future	1,034.2000	1.0342	1,283.9200	1.2839	24.146	0	0	0
2021/12/02	2030	03/02/2022	9.78	Put	Bond Future	1,702.5500	1.7025	1,388.6200	1.3886	(18.439)	0	0	101
2021/12/02	2030	03/02/2022	9.43	Call	Bond Future	422.4400	0.4224	558.7200	0.5587	32.260	0	0	0
2021/12/02	2030	03/02/2022	9.43	Put	Bond Future	2,900.7600	2.9008	2,473.3900	2.4734	(14.733)	0	0	0
2021/12/02	2030	03/02/2022	9.44	Call	Bond Future	434.9400	0.4349	574.1300	0.5741	32.002	0	0	0
2021/12/02	2030	03/02/2022	9.44	Put	Bond Future	2,860.9100	2.8609	2,436.4500	2.4365	(14.837)	0	0	0
2021/12/02	2030	05/05/2022	10.21	Call	Bond Future	2,248.2900	2.2483	2,559.6600	2.5597	13.849	0	0	0
2021/12/02	2030	05/05/2022	10.21	Put	Bond Future	1,921.9600	1.9220	1,663.3000	1.6633	(13.458)	0	0	0
2021/12/02	2030	05/05/2022	9.95	Call	Bond Future	1,617.1900	1.6172	1,872.8100	1.8728	15.806	0	0	0
2021/12/02	2030	05/05/2022	8.81	Put	Bond Future	7,032.1100	7.0321	6,518.1800	6.5182	(7.308)	0	0	0
2021/12/02	2030	05/05/2022	8.89	Put	Bond Future	6,641.1300	6.6411	6,135.3900	6.1354	(7.615)	0	0	0
2021/12/02	2030	05/05/2022	8.14	Call	Bond Future	44.7900	0.0448	59.5500	0.0596	32.954	0	0	1,800
2021/12/02	2030	05/05/2022	8.14	Put	Bond Future	10,549.2700	10.5493	9,994.0000	9.9940	(5.264)	0	0	0
2021/12/02	2030	05/05/2022	8.47	Call	Bond Future	100.2100	0.1002	130.0900	0.1301	29.817	0	0	1,073
2021/12/02	2030	05/05/2022			Bond Future	10.1430	90.8722	10.0267	91.4422	(1.147)	0.0000	0.0000	14,757
2021/12/02	2030	05/05/2022	11.04	Call	Bond Future	4,960.1600	4.9602	5,411.3200	5.4113	9.096	0	0	0
2021/12/02	2030	05/05/2022	11.04	Put	Bond Future	716.5500	0.7166	597.6800	0.5977	(16.589)	0	0	1,800
2021/12/02	2030	05/05/2022	9.95	Put	Bond Future	2,565.6800	2.5657	2,251.2700	2.2513	(12.254)	0	0	1,073
2021/12/02	2030	05/05/2022	10.19	Call	Bond Future	2,195.9000	2.1959	2,503.0800	2.5031	13.989	0	0	0
2021/12/02	2030	05/05/2022	10.19	Put	Bond Future	1,966.8000	1.9668	1,703.9500	1.7040	(13.364)	0	0	0
2021/12/02	2030	05/05/2022	10.20	Call	Bond Future	2,222.0100	2.2220	2,531.2900	2.5313	13.919	0	0	0

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2021/12/02	2030	05/05/2022	10.20	Put	Bond Future	1,944.2800	1.9443	1,683.5300	1.6835	(13.411)	0	0	200
2021/12/02	2030	05/05/2022	8.81	Call	Bond Future	209.0100	0.2090	265.1100	0.2651	26.841	0	0	200
2021/12/02	2030	05/05/2022	8.89	Call	Bond Future	245.9600	0.2460	310.2500	0.3102	26.138	0	0	1,800
2021/12/02	2030	05/05/2022	9.35	Call	Bond Future	596.1300	0.5961	726.2500	0.7263	21.827	0	0	0
2021/12/02	2030	05/05/2022	9.35	Put	Bond Future	4,577.3400	4.5773	4,137.4300	4.1374	(9.611)	0	0	1,073
2021/12/02	2030	05/05/2022	7.73	Call	Bond Future	13.7900	0.0138	18.9600	0.0190	37.491	0	0	200
2021/12/02	2030	05/05/2022	7.73	Put	Bond Future	12,859.6000	12.8596	12,294.7400	12.2947	(4.393)	0	0	0
2021/12/02	2030	05/05/2022	8.47	Put	Bond Future	8,769.4700	8.7695	8,229.3200	8.2293	(6.159)	0	0	0
2021/12/02	2030	04/08/2022	9.56	Call	Bond Future	907.3000	0.9073	1,064.1000	1.0641	17.282	0	0	0
2021/12/02	2030	04/08/2022	9.56	Put	Bond Future	4,937.1200	4.9371	4,516.7800	4.5168	(8.514)	0	0	0
2021/12/02	2030	04/08/2022	10.95	Call	Bond Future	4,077.4900	4.0775	4,467.1100	4.4671	9.555	0	0	0
2021/12/02	2030	04/08/2022	10.95	Put	Bond Future	1,506.2300	1.5062	1,318.7100	1.3187	(12.450)	0	0	800
2021/12/02	2030	04/08/2022			Bond Future	10.3927	87.9388	10.2705	88.5159	(1.176)	0.0000	0.0000	0
2021/12/02	2030	04/08/2022	9.05	Call	Bond Future	433.8300	0.4338	522.3800	0.5224	20.411	0	0	800
2021/12/02	2030	04/08/2022	9.05	Put	Bond Future	7,048.2000	7.0482	6,559.6100	6.5596	(6.932)	0	0	0
2021/12/02	2030	04/08/2022	9.54	Call	Bond Future	880.2400	0.8802	1,033.7600	1.0338	17.441	0	0	0
2021/12/02	2030	04/08/2022	9.54	Put	Bond Future	5,009.7100	5.0097	4,586.0900	4.5861	(8.456)	0	0	0
2021/12/02	2030	04/08/2022	9.55	Call	Bond Future	893.7000	0.8937	1,048.8600	1.0489	17.362	0	0	0
2021/12/02	2030	04/08/2022	9.55	Put	Bond Future	4,973.3300	4.9733	4,551.3500	4.5513	(8.485)	0	0	0
2021/12/02	2030	04/08/2022	8.30	Call	Bond Future	118.5800	0.1186	148.5500	0.1486	25.274	0	0	800
2021/12/02	2030	04/08/2022	8.30	Put	Bond Future	10,703.3900	10.7034	10,156.2200	10.1562	(5.112)	0	0	0
2021/12/02	2030	03/11/2022	10.10	Call	Bond Future	1,764.6200	1.7646	1,991.1100	1.9911	12.835	0	0	0
2021/12/02	2030	03/11/2022	10.10	Put	Bond Future	4,230.7100	4.2307	3,873.2400	3.8732	(8.449)	0	0	0
2021/12/02	2030	03/11/2022			Bond Future	10.6341	89.0909	10.5059	89.6749	(1.206)	0.0000	0.0000	0
2021/12/02	2030	03/11/2022	10.09	Call	Bond Future	1,745.9800	1.7460	1,970.9400	1.9709	12.884	0	0	0
2021/12/02	2030	03/11/2022	10.09	Put	Bond Future	4,259.0800	4.2591	3,900.0800	3.9001	(8.429)	0	0	0
2021/12/02	2030	03/11/2022	10.08	Call	Bond Future	1,727.7700	1.7278	1,951.2200	1.9512	12.933	0	0	0
2021/12/02	2030	03/11/2022	10.08	Put	Bond Future	4,287.9100	4.2879	3,927.4000	3.9274	(8.408)	0	0	0
2021/12/02	2032	03/02/2022	8.91	Put	Bond Future	8,797.9100	8.7979	8,234.9600	8.2350	(6.399)	0	0	0
2021/12/02	2032	03/02/2022	11.13	Call	Bond Future	4,423.4700	4.4235	4,910.1800	4.9102	11.003	0	0	0
2021/12/02	2032	03/02/2022	11.13	Put	Bond Future	309.6200	0.3096	229.7100	0.2297	(25.809)	0	0	210
2021/12/02	2032	03/02/2022	10.65	Call	Bond Future	2,387.2900	2.3873	2,769.5300	2.7695	16.011	0	0	0
2021/12/02	2032	03/02/2022	10.65	Put	Bond Future	856.2300	0.8562	671.8500	0.6719	(21.534)	0	0	0
2021/12/02	2032	03/02/2022	10.66	Call	Bond Future	2,424.6400	2.4246	2,809.7800	2.8098	15.884	0	0	0
2021/12/02	2032	03/02/2022	10.66	Put	Bond Future	838.6700	0.8387	657.1900	0.6572	(21.639)	0	0	97
2021/12/02	2032	03/02/2022	10.45	Put	Bond Future	1,272.7900	1.2728	1,025.6500	1.0256	(19.417)	0	0	198
2021/12/02	2032	03/02/2022	10.53	Call	Bond Future	1,959.0500	1.9591	2,304.6700	2.3047	17.642	0	0	0
2021/12/02	2032	03/02/2022	10.53	Put	Bond Future	1,090.6400	1.0906	869.6400	0.8696	(20.263)	0	0	210
2021/12/02	2032	03/02/2022	10.35	Put	Bond Future	1,532.1100	1.5321	1,250.8600	1.2509	(18.357)	0	0	400
2021/12/02	2032	03/02/2022	10.42	Call	Bond Future	1,601.6400	1.6016	1,911.0400	1.9110	19.318	0	0	0
2021/12/02	2032	03/02/2022	10.42	Put	Bond Future	1,346.7600	1.3468	1,089.5400	1.0895	(19.099)	0	0	0
2021/12/02	2032	03/02/2022	10.43	Call	Bond Future	1,632.7000	1.6327	1,945.4700	1.9455	19.157	0	0	0
2021/12/02	2032	03/02/2022	10.43	Put	Bond Future	1,321.8000	1.3218	1,067.9500	1.0680	(19.205)	0	0	0
2021/12/02	2032	03/02/2022	9.81	Call	Bond Future	313.9900	0.3140	418.7100	0.4187	33.351	0	0	0
2021/12/02	2032	03/02/2022	9.81	Put	Bond Future	3,570.1900	3.5702	3,108.2900	3.1083	(12.938)	0	0	198
2021/12/02	2032	03/02/2022	9.90	Put	Bond Future	3,152.5100	3.1525	2,716.8500	2.7169	(13.819)	0	0	900
2021/12/02	2032	03/02/2022	9.58	Call	Bond Future	125.5000	0.1255	177.2000	0.1772	41.195	0	0	400

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2021/12/02	2032	03/02/2022	9.58	Put	Bond Future	4,754.9200	4.7549	4,240.0000	4.2400	(10.829)	0	0	0
2021/12/02	2032	03/02/2022	9.67	Call	Bond Future	184.2400	0.1842	254.0900	0.2541	37.913	0	0	0
2021/12/02	2032	03/02/2022			Bond Future	10.3746	89.8123	10.2743	90.3789	(0.966)	0.0000	0.0000	113,417
2021/12/02	2032	03/02/2022	8.91	Call	Bond Future	6.2800	0.0063	9.9500	0.0100	58.439	0	0	198
2021/12/02	2032	03/02/2022	9.14	Call	Bond Future	18.9100	0.0189	28.9500	0.0290	53.094	0	0	97
2021/12/02	2032	03/02/2022	9.14	Put	Bond Future	7,353.9400	7.3539	6,797.3600	6.7974	(7.568)	0	0	0
2021/12/02	2032	03/02/2022	9.57	Call	Bond Future	119.9600	0.1200	169.8400	0.1698	41.581	0	0	0
2021/12/02	2032	03/02/2022	9.57	Put	Bond Future	4,809.7200	4.8097	4,292.9800	4.2930	(10.744)	0	0	0
2021/12/02	2032	03/02/2022	10.95	Call	Bond Future	3,613.6300	3.6136	4,069.1800	4.0692	12.606	0	0	0
2021/12/02	2032	03/02/2022	10.95	Put	Bond Future	455.7900	0.4558	344.7200	0.3447	(24.369)	0	0	400
2021/12/02	2032	03/02/2022	10.90	Call	Bond Future	3,396.7800	3.3968	3,842.0300	3.8420	13.108	0	0	0
2021/12/02	2032	03/02/2022	10.90	Put	Bond Future	507.1400	0.5071	385.7700	0.3858	(23.932)	0	0	900
2021/12/02	2032	03/02/2022	10.44	Call	Bond Future	1,663.9100	1.6639	1,980.0500	1.9800	19.000	0	0	0
2021/12/02	2032	03/02/2022	10.44	Put	Bond Future	1,297.0400	1.2970	1,046.5600	1.0466	(19.312)	0	0	0
2021/12/02	2032	03/02/2022	10.45	Call	Bond Future	1,695.5800	1.6956	2,015.0600	2.0151	18.842	0	0	0
2021/12/02	2032	03/02/2022	10.35	Call	Bond Future	1,393.5000	1.3935	1,678.8700	1.6789	20.479	0	0	0
2021/12/02	2032	03/02/2022	9.90	Call	Bond Future	426.1700	0.4262	557.1300	0.5571	30.730	0	0	900
2021/12/02	2032	03/02/2022	10.14	Call	Bond Future	857.8500	0.8578	1,069.1900	1.0692	24.636	0	0	0
2021/12/02	2032	03/02/2022	10.14	Put	Bond Future	2,191.4300	2.1914	1,836.1500	1.8362	(16.212)	0	0	97
2021/12/02	2032	03/02/2022	9.62	Call	Bond Future	149.4600	0.1495	208.8000	0.2088	39.703	0	0	210
2021/12/02	2032	03/02/2022	9.62	Put	Bond Future	4,538.0700	4.5381	4,030.7900	4.0308	(11.178)	0	0	0
2021/12/02	2032	03/02/2022	9.67	Put	Bond Future	4,273.0200	4.2730	3,776.2500	3.7763	(11.626)	0	0	0
2021/12/02	2032	05/05/2022	11.18	Call	Bond Future	4,220.6800	4.2207	4,633.5300	4.6335	9.782	0	0	0
2021/12/02	2032	05/05/2022	11.18	Put	Bond Future	1,094.8100	1.0948	934.6400	0.9346	(14.630)	0	0	780
2021/12/02	2032	05/05/2022	11.02	Put	Bond Future	1,329.5700	1.3296	1,142.2400	1.1422	(14.090)	0	0	0
2021/12/02	2032	05/05/2022	11.03	Call	Bond Future	3,656.1400	3.6561	4,043.6100	4.0436	10.598	0	0	0
2021/12/02	2032	05/05/2022	11.03	Put	Bond Future	1,313.5200	1.3135	1,127.9700	1.1280	(14.126)	0	0	0
2021/12/02	2032	05/05/2022	10.29	Put	Bond Future	3,112.7800	3.1128	2,769.0000	2.7690	(11.044)	0	0	0
2021/12/02	2032	05/05/2022	10.98	Call	Bond Future	3,475.9500	3.4760	3,854.2900	3.8543	10.885	0	0	0
2021/12/02	2032	05/05/2022	10.98	Put	Bond Future	1,396.6300	1.3966	1,201.9500	1.2019	(13.939)	0	0	993
2021/12/02	2032	05/05/2022			Bond Future	10.5924	86.7367	10.4878	87.3098	(0.987)	0.0000	0.0000	20,406
2021/12/02	2032	05/05/2022	11.02	Call	Bond Future	3,619.6200	3.6196	4,005.3100	4.0053	10.656	0	0	0
2021/12/02	2032	05/05/2022	11.04	Call	Bond Future	3,692.9800	3.6930	4,082.2300	4.0822	10.540	0	0	0
2021/12/02	2032	05/05/2022	11.04	Put	Bond Future	1,297.8400	1.2978	1,114.0700	1.1141	(14.160)	0	0	0
2021/12/02	2032	05/05/2022	10.18	Call	Bond Future	1,195.9300	1.1959	1,399.5000	1.3995	17.022	0	0	780
2021/12/02	2032	05/05/2022	10.18	Put	Bond Future	3,485.2800	3.4853	3,115.8300	3.1158	(10.600)	0	0	0
2021/12/02	2032	05/05/2022	10.29	Call	Bond Future	1,441.9300	1.4419	1,671.1700	1.6712	15.898	0	0	993
2021/12/02	2032	05/05/2022	9.58	Call	Bond Future	341.3800	0.3414	423.9800	0.4240	24.196	0	0	780
2021/12/02	2032	05/05/2022	9.58	Put	Bond Future	6,108.9200	6.1089	5,618.5000	5.6185	(8.028)	0	0	0
2021/12/02	2032	04/08/2022	10.20	Put	Bond Future	4,591.0500	4.5911	4,197.6900	4.1977	(8.568)	0	0	0
2021/12/02	2032	04/08/2022	10.21	Put	Bond Future	4,554.3700	4.5544	4,162.9200	4.1629	(8.595)	0	0	0
2021/12/02	2032	04/08/2022	10.22	Call	Bond Future	1,270.0100	1.2700	1,460.5600	1.4606	15.004	0	0	0
2021/12/02	2032	04/08/2022	8.97	Call	Bond Future	141.8300	0.1418	175.7900	0.1758	23.944	0	0	800
2021/12/02	2032	04/08/2022	8.97	Put	Bond Future	10,714.2100	10.7142	10,168.0600	10.1681	(5.097)	0	0	0
2021/12/02	2032	04/08/2022	9.72	Call	Bond Future	577.1500	0.5772	684.5900	0.6846	18.616	0	0	800
2021/12/02	2032	04/08/2022	9.72	Put	Bond Future	6,662.5500	6.6625	6,189.8800	6.1899	(7.094)	0	0	0
2021/12/02	2032	04/08/2022			Bond Future	10.8193	87.7560	10.7100	88.3361	(1.010)	0.0000	0.0000	0
2021/12/02	2032	04/08/2022	11.60	Call	Bond Future	5,272.2400	5.2722	5,696.6500	5.6966	8.050	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/02	2032	04/08/2022	11.60	Put	Bond Future	1,276.7100	1.2767	1,121.0100	1.1210	(12.195)	0	0	800
2021/12/02	2032	04/08/2022	11.89	Call	Bond Future	6,391.5800	6.3916	6,848.0200	6.8480	7.141	0	0	0
2021/12/02	2032	04/08/2022	11.89	Put	Bond Future	976.4400	0.9764	852.7700	0.8528	(12.665)	0	0	0
2021/12/02	2032	04/08/2022	10.20	Call	Bond Future	1,231.9200	1.2319	1,418.6700	1.4187	15.159	0	0	0
2021/12/02	2032	04/08/2022	10.21	Call	Bond Future	1,250.8700	1.2509	1,439.5300	1.4395	15.082	0	0	0
2021/12/02	2032	04/08/2022	10.22	Put	Bond Future	4,517.9200	4.5179	4,128.3600	4.1284	(8.623)	0	0	0
2021/12/02	2032	03/11/2022			Bond Future	11.0486	84.7601	10.9344	85.3472	(1.033)	0.0000	0.0000	0
2021/12/02	2032	03/11/2022	10.66	Call	Bond Future	2,166.3200	2.1663	2,413.6700	2.4137	11.418	0	0	0
2021/12/02	2032	03/11/2022	10.66	Put	Bond Future	4,187.5200	4.1875	3,847.7700	3.8478	(8.113)	0	0	0
2021/12/02	2033	03/02/2022			Bond Future	108.1480	108.1480	107.3160	107.3160	(0.769)	0.0000	0.0000	7,393
2021/12/02	2033	05/05/2022			Bond Future	108.1847	108.1847	107.3422	107.3422	(0.779)	0.0000	0.0000	2,121
2021/12/02	2033	04/08/2022			Bond Future	109.5444	109.5444	108.6911	108.6911	(0.779)	0.0000	0.0000	0
2021/12/02	2033	03/11/2022			Bond Future	109.6388	109.6388	108.7745	108.7745	(0.788)	0.0000	0.0000	0
2021/12/02	2037	03/02/2022	11.45	Call	Bond Future	3,791.6500	3.7917	3,971.3100	3.9713	4.738	0	0	0
2021/12/02	2037	03/02/2022	11.46	Call	Bond Future	3,839.0900	3.8391	4,019.7400	4.0197	4.706	0	0	0
2021/12/02	2037	03/02/2022	11.47	Put	Bond Future	566.7900	0.5668	506.5300	0.5065	(10.632)	0	0	0
2021/12/02	2037	03/02/2022			Bond Future	10.9277	82.4811	10.8895	82.7230	(0.350)	0.0000	0.0000	118,596
2021/12/02	2037	03/02/2022	11.45	Put	Bond Future	590.5900	0.5906	528.3700	0.5284	(10.535)	0	0	0
2021/12/02	2037	03/02/2022	11.46	Put	Bond Future	578.5700	0.5786	517.3400	0.5173	(10.583)	0	0	0
2021/12/02	2037	03/02/2022	11.47	Call	Bond Future	3,886.7000	3.8867	4,068.3200	4.0683	4.673	0	0	0
2021/12/02	2037	05/05/2022	11.82	Call	Bond Future	5,195.6800	5.1957	5,371.4700	5.3715	3.383	0	0	0
2021/12/02	2037	05/05/2022	11.83	Call	Bond Future	5,239.7100	5.2397	5,416.1300	5.4161	3.367	0	0	0
2021/12/02	2037	05/05/2022	11.84	Put	Bond Future	1,088.1700	1.0882	1,020.8000	1.0208	(6.191)	0	0	0
2021/12/02	2037	05/05/2022			Bond Future	11.1292	83.4653	11.0895	83.7097	(0.357)	0.0000	0.0000	11,855
2021/12/02	2037	05/05/2022	11.82	Put	Bond Future	1,113.4400	1.1134	1,044.8100	1.0448	(6.164)	0	0	0
2021/12/02	2037	05/05/2022	11.83	Put	Bond Future	1,100.6500	1.1006	1,032.6500	1.0327	(6.178)	0	0	0
2021/12/02	2037	05/05/2022	11.84	Call	Bond Future	5,283.9900	5.2840	5,461.0400	5.4610	3.351	0	0	0
2021/12/02	2037	04/08/2022	11.95	Call	Bond Future	5,204.4200	5.2044	5,370.5300	5.3705	3.192	0	0	0
2021/12/02	2037	04/08/2022	11.95	Put	Bond Future	1,701.5000	1.7015	1,620.2800	1.6203	(4.773)	0	0	1,050
2021/12/02	2037	04/08/2022	10.91	Put	Bond Future	4,465.8900	4.4659	4,307.8900	4.3079	(3.538)	0	0	0
2021/12/02	2037	04/08/2022	10.89	Call	Bond Future	1,771.7100	1.7717	1,859.4200	1.8594	4.951	0	0	0
2021/12/02	2037	04/08/2022	10.89	Put	Bond Future	4,541.7900	4.5418	4,382.1700	4.3822	(3.514)	0	0	0
2021/12/02	2037	04/08/2022	10.90	Call	Bond Future	1,796.2000	1.7962	1,884.7200	1.8847	4.928	0	0	0
2021/12/02	2037	04/08/2022			Bond Future	11.3428	80.1907	11.3014	80.4380	(0.365)	0.0000	0.0000	0
2021/12/02	2037	04/08/2022	10.91	Call	Bond Future	1,821.1300	1.8211	1,910.4600	1.9105	4.905	0	0	0
2021/12/02	2037	04/08/2022	11.21	Call	Bond Future	2,634.7900	2.6348	2,748.1800	2.7482	4.304	0	0	1,050
2021/12/02	2037	04/08/2022	11.21	Put	Bond Future	3,432.8900	3.4329	3,298.9500	3.2989	(3.902)	0	0	0
2021/12/02	2037	04/08/2022	11.42	Call	Bond Future	3,284.4800	3.2845	3,414.1500	3.4142	3.948	0	0	0
2021/12/02	2037	04/08/2022	11.42	Put	Bond Future	2,826.0800	2.8261	2,708.4200	2.7084	(4.163)	0	0	50
2021/12/02	2037	04/08/2022	10.10	Call	Bond Future	506.7100	0.5067	540.7300	0.5407	6.714	0	0	50
2021/12/02	2037	04/08/2022	10.10	Put	Bond Future	8,458.9500	8.4589	8,245.6400	8.2456	(2.522)	0	0	0
2021/12/02	2037	04/08/2022	10.90	Put	Bond Future	4,503.5800	4.5036	4,344.7700	4.3448	(3.526)	0	0	50
2021/12/02	2037	03/11/2022	11.32	Call	Bond Future	2,880.9000	2.8809	2,992.6100	2.9926	3.878	0	0	0
2021/12/02	2037	03/11/2022	11.30	Put	Bond Future	4,268.2200	4.2682	4,128.3500	4.1283	(3.277)	0	0	0
2021/12/02	2037	03/11/2022	11.31	Call	Bond Future	2,853.2400	2.8532	2,964.2700	2.9643	3.891	0	0	0
2021/12/02	2037	03/11/2022	11.31	Put	Bond Future	4,236.1400	4.2361	4,096.9500	4.0969	(3.286)	0	0	0

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2021/12/02	2037	03/11/2022			Bond Future	11.5451	81.2456	11.5021	81.4958	(0.372)	0.0000	0.0000	0
2021/12/02	2037	03/11/2022	11.32	Put	Bond Future	4,204.2600	4.2043	4,065.7500	4.0657	(3.295)	0	0	0
2021/12/02	2037	03/11/2022	11.30	Call	Bond Future	2,825.7100	2.8257	2,936.0600	2.9361	3.905	0	0	0
2021/12/02	2038	03/02/2022			Bond Future	120.3735	120.3735	119.8382	119.8382	(0.445)	0.0000	0.0000	6,294
2021/12/02	2038	05/05/2022			Bond Future	121.8383	121.8383	121.2961	121.2961	(0.445)	0.0000	0.0000	677
2021/12/02	2038	04/08/2022			Bond Future	121.5580	121.5580	121.0087	121.0087	(0.452)	0.0000	0.0000	0
2021/12/02	2038	03/11/2022			Bond Future	123.1089	123.1089	122.5524	122.5524	(0.452)	0.0000	0.0000	0
2021/12/02	2040	03/02/2022	11.57	Put	Bond Future	527.7200	0.5277	494.9800	0.4950	(6.204)	0	0	0
2021/12/02	2040	03/02/2022	11.58	Put	Bond Future	517.1500	0.5172	484.8900	0.4849	(6.238)	0	0	0
2021/12/02	2040	03/02/2022	11.59	Call	Bond Future	4,672.8200	4.6728	4,761.4100	4.7614	1.896	0	0	0
2021/12/02	2040	03/02/2022			Bond Future	10.9565	84.9610	10.9389	85.0814	(0.160)	0.0000	0.0000	88,015
2021/12/02	2040	03/02/2022	10.60	Call	Bond Future	0.0000	0.0000	780.9000	0.7809	100.000	0	0	2,000
2021/12/02	2040	03/02/2022	10.60	Put	Bond Future	0.0000	0.0000	3,156.3100	3.1563	100.000	0	0	0
2021/12/02	2040	03/02/2022	11.57	Call	Bond Future	4,567.3500	4.5674	4,654.9800	4.6550	1.919	0	0	0
2021/12/02	2040	03/02/2022	11.58	Call	Bond Future	4,620.0700	4.6201	4,708.1800	4.7082	1.907	0	0	0
2021/12/02	2040	03/02/2022	11.59	Put	Bond Future	506.6900	0.5067	474.9100	0.4749	(6.272)	0	0	0
2021/12/02	2040	05/05/2022	13.04	Call	Bond Future	11,543.6100	11.5436	11,651.8300	11.6518	0.937	0	0	0
2021/12/02	2040	05/05/2022	13.04	Put	Bond Future	313.7500	0.3138	300.5900	0.3006	(4.194)	0	0	1,200
2021/12/02	2040	05/05/2022	11.91	Put	Bond Future	1,099.1500	1.0992	1,063.0100	1.0630	(3.288)	0	0	0
2021/12/02	2040	05/05/2022	11.92	Call	Bond Future	5,983.1100	5.9831	6,068.6700	6.0687	1.430	0	0	0
2021/12/02	2040	05/05/2022	11.92	Put	Bond Future	1,086.5300	1.0865	1,050.7100	1.0507	(3.297)	0	0	0
2021/12/02	2040	05/05/2022	10.57	Call	Bond Future	1,066.1200	1.0661	1,093.6600	1.0937	2.583	0	0	1,200
2021/12/02	2040	05/05/2022	10.57	Put	Bond Future	5,063.0300	5.0630	4,969.1900	4.9692	(1.853)	0	0	0
2021/12/02	2040	05/05/2022			Bond Future	11.1487	85.9749	11.1305	86.0963	(0.163)	0.0000	0.0000	8,568
2021/12/02	2040	05/05/2022	11.90	Call	Bond Future	5,887.3500	5.8874	5,972.2800	5.9723	1.443	0	0	0
2021/12/02	2040	05/05/2022	11.90	Put	Bond Future	1,111.9100	1.1119	1,075.4600	1.0755	(3.278)	0	0	0
2021/12/02	2040	05/05/2022	11.91	Call	Bond Future	5,935.2000	5.9352	6,020.4400	6.0204	1.436	0	0	0
2021/12/02	2040	05/05/2022	9.82	Call	Bond Future	196.2400	0.1962	202.4900	0.2025	3.185	0	0	1,200
2021/12/02	2040	05/05/2022	9.82	Put	Bond Future	9,832.0700	9.8321	9,716.9400	9.7169	(1.171)	0	0	0
2021/12/02	2040	04/08/2022	12.24	Put	Bond Future	1,403.9900	1.4040	1,368.0500	1.3681	(2.560)	0	0	460
2021/12/02	2040	04/08/2022	11.05	Call	Bond Future	2,307.6400	2.3076	2,353.3400	2.3533	1.980	0	0	0
2021/12/02	2040	04/08/2022	11.05	Put	Bond Future	4,297.9800	4.2980	4,220.9000	4.2209	(1.793)	0	0	0
2021/12/02	2040	04/08/2022	9.70	Put	Bond Future	12,118.6900	12.1187	12,003.1200	12.0031	(0.954)	0	0	0
2021/12/02	2040	04/08/2022			Bond Future	11.3520	82.4795	11.3330	82.6023	(0.167)	0.0000	0.0000	0
2021/12/02	2040	04/08/2022	12.24	Call	Bond Future	6,845.1100	6.8451	6,931.9500	6.9320	1.269	0	0	0
2021/12/02	2040	04/08/2022	11.03	Call	Bond Future	2,250.4000	2.2504	2,295.3200	2.2953	1.996	0	0	0
2021/12/02	2040	04/08/2022	11.03	Put	Bond Future	4,375.2100	4.3752	4,297.3500	4.2974	(1.780)	0	0	0
2021/12/02	2040	04/08/2022	11.04	Call	Bond Future	2,279.0600	2.2791	2,324.3700	2.3244	1.988	0	0	0
2021/12/02	2040	04/08/2022	11.04	Put	Bond Future	4,336.5900	4.3366	4,259.1200	4.2591	(1.786)	0	0	0
2021/12/02	2040	04/08/2022	9.70	Call	Bond Future	245.1700	0.2452	252.3800	0.2524	2.941	0	0	460
2021/12/02	2040	04/08/2022	10.70	Call	Bond Future	1,406.0800	1.4061	1,438.2000	1.4382	2.284	0	0	460
2021/12/02	2040	04/08/2022	10.70	Put	Bond Future	5,799.0100	5.7990	5,708.3500	5.7084	(1.563)	0	0	0
2021/12/02	2040	03/11/2022	11.41	Put	Bond Future	4,205.8700	4.2059	4,136.8600	4.1369	(1.641)	0	0	0
2021/12/02	2040	03/11/2022	11.39	Call	Bond Future	3,293.4800	3.2935	3,347.9800	3.3480	1.655	0	0	0
2021/12/02	2040	03/11/2022	11.40	Call	Bond Future	3,324.1200	3.3241	3,378.9500	3.3789	1.649	0	0	0
2021/12/02	2040	03/11/2022			Bond Future	11.5439	83.5645	11.5243	83.6887	(0.171)	0.0000	0.0000	0

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2021/12/02	2040	03/11/2022	11.41	Call	Bond Future	3,355.2300	3.3552	3,410.3900	3.4104	1.644	0	0	0
2021/12/02	2040	03/11/2022	11.39	Put	Bond Future	4,272.3300	4.2723	4,202.6600	4.2027	(1.631)	0	0	0
2021/12/02	2040	03/11/2022	11.40	Put	Bond Future	4,238.8300	4.2388	4,169.4900	4.1695	(1.636)	0	0	0
2021/12/02	2044	03/02/2022	11.59	Call	Bond Future	4,464.7500	4.4648	4,643.1000	4.6431	3.995	0	0	0
2021/12/02	2044	03/02/2022	11.59	Put	Bond Future	496.6700	0.4967	445.8200	0.4458	(10.238)	0	0	0
2021/12/02	2044	03/02/2022	11.60	Call	Bond Future	4,518.0100	4.5180	4,697.2200	4.6972	3.967	0	0	0
2021/12/02	2044	03/02/2022	11.60	Put	Bond Future	486.0300	0.4860	436.0400	0.4360	(10.285)	0	0	0
2021/12/02	2044	03/02/2022			Bond Future	10.9951	81.7123	10.9622	81.9415	(0.299)	0.0000	0.0000	56,551
2021/12/02	2044	03/02/2022	11.61	Call	Bond Future	4,571.3900	4.5714	4,751.4500	4.7514	3.939	0	0	0
2021/12/02	2044	03/02/2022	11.61	Put	Bond Future	475.6000	0.4756	426.4600	0.4265	(10.332)	0	0	0
2021/12/02	2044	05/05/2022	11.91	Call	Bond Future	5,851.0700	5.8511	6,019.5800	6.0196	2.880	0	0	0
2021/12/02	2044	05/05/2022	11.91	Put	Bond Future	1,141.6300	1.1416	1,078.5600	1.0786	(5.525)	0	0	0
2021/12/02	2044	05/05/2022	11.92	Call	Bond Future	5,899.1900	5.8992	6,068.2800	6.0683	2.866	0	0	0
2021/12/02	2044	05/05/2022	11.92	Put	Bond Future	1,128.6700	1.1287	1,066.1800	1.0662	(5.537)	0	0	0
2021/12/02	2044	05/05/2022			Bond Future	11.1779	82.6874	11.1438	82.9190	(0.305)	0.0000	0.0000	5,735
2021/12/02	2044	05/05/2022	11.93	Call	Bond Future	5,947.3700	5.9474	6,117.0400	6.1170	2.853	0	0	0
2021/12/02	2044	05/05/2022	11.93	Put	Bond Future	1,115.8600	1.1159	1,053.9500	1.0539	(5.548)	0	0	0
2021/12/02	2044	04/08/2022	11.08	Call	Bond Future	2,342.5500	2.3425	2,436.9000	2.4369	4.028	0	0	0
2021/12/02	2044	04/08/2022	11.08	Put	Bond Future	4,295.0100	4.2950	4,155.0100	4.1550	(3.260)	0	0	0
2021/12/02	2044	04/08/2022	11.09	Call	Bond Future	2,372.0800	2.3721	2,467.2100	2.4672	4.010	0	0	0
2021/12/02	2044	04/08/2022	11.09	Put	Bond Future	4,256.1200	4.2561	4,116.9000	4.1169	(3.271)	0	0	0
2021/12/02	2044	04/08/2022			Bond Future	11.3710	79.2784	11.3355	79.5128	(0.313)	0.0000	0.0000	0
2021/12/02	2044	04/08/2022	11.10	Call	Bond Future	2,401.7900	2.4018	2,497.7000	2.4977	3.993	0	0	0
2021/12/02	2044	04/08/2022	11.10	Put	Bond Future	4,217.5100	4.2175	4,079.0700	4.0791	(3.283)	0	0	0
2021/12/02	2044	03/11/2022	11.40	Put	Bond Future	4,292.0600	4.2921	4,164.7600	4.1648	(2.966)	0	0	0
2021/12/02	2044	03/11/2022	11.41	Call	Bond Future	3,334.1600	3.3342	3,444.6400	3.4446	3.314	0	0	0
2021/12/02	2044	03/11/2022	11.41	Put	Bond Future	4,258.3200	4.2583	4,131.6800	4.1317	(2.974)	0	0	0
2021/12/02	2044	03/11/2022			Bond Future	11.5529	80.3215	11.5160	80.5586	(0.320)	0.0000	0.0000	0
2021/12/02	2044	03/11/2022	11.39	Call	Bond Future	3,271.3900	3.2714	3,380.5600	3.3806	3.337	0	0	0
2021/12/02	2044	03/11/2022	11.39	Put	Bond Future	4,326.3400	4.3263	4,198.3900	4.1984	(2.957)	0	0	0
2021/12/02	2044	03/11/2022	11.40	Call	Bond Future	3,302.5500	3.3025	3,412.3700	3.4124	3.325	0	0	0
2021/12/02	2046	03/02/2022			Bond Future	109.3803	109.3803	108.4823	108.4823	(0.821)	0.0000	0.0000	15,506
2021/12/02	2046	05/05/2022			Bond Future	108.8297	108.8297	107.9202	107.9202	(0.836)	0.0000	0.0000	171
2021/12/02	2046	04/08/2022			Bond Future	110.1976	110.1976	109.2767	109.2767	(0.836)	0.0000	0.0000	0
2021/12/02	2046	03/11/2022			Bond Future	109.6827	109.6827	108.7497	108.7497	(0.851)	0.0000	0.0000	0
2021/12/02	2050	03/02/2022			Bond Future	111.5129	111.5129	110.0796	110.0796	(1.285)	0.0000	0.0000	9,194
2021/12/02	2050	05/05/2022			Bond Future	112.8700	112.8700	111.4185	111.4185	(1.286)	0.0000	0.0000	379
2021/12/02	2050	04/08/2022			Bond Future	112.2763	112.2763	110.8067	110.8067	(1.309)	0.0000	0.0000	0
2021/12/02	2050	03/11/2022			Bond Future	113.7090	113.7090	112.2202	112.2202	(1.309)	0.0000	0.0000	0
2021/12/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	AL37	03/02/2022			Index Future	802.3010	802.3010	804.3470	804.3470	0.255	0.0000	0.0000	0
2021/12/02	AL37	05/05/2022			Index Future	811.8650	811.8650	813.9330	813.9330	0.255	0.0000	0.0000	0
2021/12/02	AL37	04/08/2022			Index Future	821.7660	821.7660	823.8580	823.8580	0.255	0.0000	0.0000	0
2021/12/02	AL37	03/11/2022			Index Future	832.1620	832.1620	834.2790	834.2790	0.254	0.0000	0.0000	0
2021/12/02	AL7T	03/02/2022			Index Future	904.7440	904.7440	910.1610	910.1610	0.599	0.0000	0.0000	0
2021/12/02	AL7T	05/05/2022			Index Future	915.5290	915.5290	921.0070	921.0070	0.598	0.0000	0.0000	0
2021/12/02	AL7T	04/08/2022			Index Future	926.6950	926.6950	932.2380	932.2380	0.598	0.0000	0.0000	0
2021/12/02	AL7T	03/11/2022			Index Future	938.4180	938.4180	944.0300	944.0300	0.598	0.0000	0.0000	0
2021/12/02	ALBI	03/02/2022			Index Future	808.2510	808.2510	811.0390	811.0390	0.345	0.0000	0.0000	193
2021/12/02	ALBI	05/05/2022			Index Future	817.8860	817.8860	820.7040	820.7040	0.345	0.0000	0.0000	29
2021/12/02	ALBI	04/08/2022			Index Future	827.8610	827.8610	830.7120	830.7120	0.344	0.0000	0.0000	0
2021/12/02	ALBI	03/11/2022			Index Future	838.3340	838.3340	841.2190	841.2190	0.344	0.0000	0.0000	0
2021/12/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/02	ES33	03/02/2022			Bond Future	11.7034	76.6961	11.6646	76.8933	(0.332)	0.0000	0.0000	263
2021/12/02	ES33	05/05/2022			Bond Future	11.9510	73.8517	11.9105	74.0510	(0.339)	0.0000	0.0000	87
2021/12/02	ES33	04/08/2022			Bond Future	12.2093	74.7322	12.1671	74.9339	(0.346)	0.0000	0.0000	0
2021/12/02	ES33	03/11/2022			Bond Future	12.4719	71.9567	12.4278	72.1609	(0.353)	0.0000	0.0000	0
2021/12/02	ES42	03/02/2022			Bond Future	12.0646	75.6681	12.0312	75.8630	(0.277)	0.0000	0.0000	3,579
2021/12/02	ES42	05/05/2022			Bond Future	12.2941	72.3303	12.2592	72.5273	(0.283)	0.0000	0.0000	1,190
2021/12/02	ES42	04/08/2022			Bond Future	12.5268	73.1915	12.4905	73.3909	(0.290)	0.0000	0.0000	0
2021/12/02	ES42	03/11/2022			Bond Future	12.7641	69.9169	12.7261	70.1187	(0.298)	0.0000	0.0000	0
2021/12/02	GOVI	03/02/2022	792.76	Call	GOVI	49,230.0000	4.9230	77,500.0000	7.7500	57.424	0	0	0
2021/12/02	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/02	GOVI	03/02/2022			GOVI	797.6830	797.6830	800.5100	800.5100	0.354	0.0000	0.0000	983
2021/12/02	GOVI	03/02/2022	792.74	Call	GOVI	49,430.0000	4.9430	77,700.0000	7.7700	57.192	0	0	0
2021/12/02	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/02	GOVI	03/02/2022	792.75	Call	GOVI	49,330.0000	4.9330	77,600.0000	7.7600	57.308	0	0	0
2021/12/02	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/02	GOVI	05/05/2022	788.25	Call	GOVI	189,420.0000	18.9420	217,990.0000	21.7990	15.083	0	0	0
2021/12/02	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/02	GOVI	05/05/2022			GOVI	807.1920	807.1920	810.0490	810.0490	0.354	0.0000	0.0000	0
2021/12/02	GOVI	05/05/2022	788.23	Call	GOVI	189,620.0000	18.9620	218,190.0000	21.8190	15.067	0	0	0
2021/12/02	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/02	GOVI	05/05/2022	788.24	Call	GOVI	189,520.0000	18.9520	218,090.0000	21.8090	15.075	0	0	0
2021/12/02	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/02	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	6,480.0000	0.6480	100.000	0	0	0
2021/12/02	GOVI	04/08/2022	819.28	Put	GOVI	22,440.0000	2.2440	0.0000	0.0000	(100.000)	0	0	0
2021/12/02	GOVI	04/08/2022			GOVI	817.0360	817.0360	819.9280	819.9280	0.354	0.0000	0.0000	0
2021/12/02	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	6,680.0000	0.6680	100.000	0	0	0
2021/12/02	GOVI	04/08/2022	819.26	Put	GOVI	22,240.0000	2.2240	0.0000	0.0000	(100.000)	0	0	0
2021/12/02	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	6,580.0000	0.6580	100.000	0	0	0
2021/12/02	GOVI	04/08/2022	819.27	Put	GOVI	22,340.0000	2.2340	0.0000	0.0000	(100.000)	0	0	0
2021/12/02	GOVI	03/11/2022	820.41	Call	GOVI	69,620.0000	6.9620	98,890.0000	9.8890	42.043	0	0	0
2021/12/02	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/02	GOVI	03/11/2022	820.42	Call	GOVI	69,520.0000	6.9520	98,790.0000	9.8790	42.103	0	0	0
2021/12/02	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/02	GOVI	03/11/2022			GOVI	827.3720	827.3720	830.2990	830.2990	0.354	0.0000	0.0000	0
2021/12/02	GOVI	03/11/2022	820.43	Call	GOVI	69,420.0000	6.9420	98,690.0000	9.8690	42.164	0	0	0
2021/12/02	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/12/02	IGOV	03/02/2022			Index Future	298.4340	298.4340	296.6810	296.6810	(0.587)	0.0000	0.0000	483
2021/12/02	IGOV	05/05/2022			Index Future	302.0650	302.0650	300.2890	300.2890	(0.588)	0.0000	0.0000	16
2021/12/02	IGOV	04/08/2022			Index Future	305.8210	305.8210	304.0230	304.0230	(0.588)	0.0000	0.0000	0
2021/12/02	IGOV	03/11/2022			Index Future	309.7610	309.7610	307.9400	307.9400	(0.588)	0.0000	0.0000	0
2021/12/02	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/12/02	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/12/02	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/12/02	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/12/02	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/12/02	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/12/02	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/12/02	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/12/02	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/12/02	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/12/02	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/12/02	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/12/02	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/12/02	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/12/02	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/12/02	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/12/02	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/12/02	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/12/02	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/12/02	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/12/02	JBAF	15/12/2021			Jibar Tradeable Future	3.8850	96.1150	3.8850	96.1150	0.000	0.0000	0.0000	0
2021/12/02	JBAF	19/01/2022			Jibar Tradeable Future	3.9450	96.0550	3.9350	96.0650	(0.253)	0.0000	0.0000	0
2021/12/02	JBAF	16/02/2022			Jibar Tradeable Future	4.2300	95.7700	4.2000	95.8000	(0.709)	0.0000	0.0000	0
2021/12/02	JBAF	16/03/2022			Jibar Tradeable Future	4.2850	95.7150	4.2650	95.7350	(0.467)	0.0000	0.0000	0
2021/12/02	JBAF	20/04/2022			Jibar Tradeable Future	4.6400	95.3600	4.5900	95.4100	(1.078)	0.0000	0.0000	0
2021/12/02	JBAF	18/05/2022			Jibar Tradeable Future	4.7000	95.3000	4.6500	95.3500	(1.064)	0.0000	0.0000	0
2021/12/02	JBAF	15/06/2022			Jibar Tradeable Future	5.0000	95.0000	4.9400	95.0600	(1.200)	0.0000	0.0000	72
2021/12/02	JBAF	21/09/2022			Jibar Tradeable Future	5.4150	94.5850	5.3450	94.6550	(1.293)	0.0000	0.0000	0
2021/12/02	JBAF	21/12/2022			Jibar Tradeable Future	5.9700	94.0300	5.8900	94.1100	(1.340)	0.0000	0.0000	68
2021/12/02	JBAF	15/03/2023			Jibar Tradeable Future	6.2600	93.7400	6.1400	93.8600	(1.917)	0.0000	0.0000	0
2021/12/02	JBAF	21/06/2023			Jibar Tradeable Future	6.6050	93.3950	6.4750	93.5250	(1.968)	0.0000	0.0000	0
2021/12/02	JBAF	20/09/2023			Jibar Tradeable Future	6.7950	93.2050	6.6850	93.3150	(1.619)	0.0000	0.0000	75
2021/12/02	R023	03/02/2022	5.08	Call	Bond Future	245.4900	0.2455	251.1100	0.2511	2.289	0	0	0
2021/12/02	R023	03/02/2022	5.08	Put	Bond Future	198.1200	0.1981	190.1400	0.1901	(4.028)	0	0	0
2021/12/02	R023	03/02/2022			Bond Future	5.0343	106.1994	5.0212	106.2130	(0.260)	0.0000	0.0000	16,327
2021/12/02	R023	03/02/2022	5.06	Call	Bond Future	233.3600	0.2334	238.7800	0.2388	2.323	0	0	0
2021/12/02	R023	03/02/2022	5.06	Put	Bond Future	206.7200	0.2067	198.5400	0.1985	(3.957)	0	0	0
2021/12/02	R023	03/02/2022	5.07	Call	Bond Future	239.3000	0.2393	244.8200	0.2448	2.307	0	0	0
2021/12/02	R023	03/02/2022	5.07	Put	Bond Future	202.3000	0.2023	194.2200	0.1942	(3.994)	0	0	0
2021/12/02	R023	05/05/2022	6.31	Call	Bond Future	1,008.6600	1.0087	1,019.8500	1.0198	1.109	0	0	0
2021/12/02	R023	05/05/2022	6.31	Put	Bond Future	50.6000	0.0506	48.4500	0.0484	(4.249)	0	0	0
2021/12/02	R023	05/05/2022			Bond Future	5.0977	103.5551	5.0810	103.5684	(0.329)	0.0000	0.0000	835
2021/12/02	R023	05/05/2022	6.29	Call	Bond Future	994.3900	0.9944	1,005.5300	1.0055	1.120	0	0	0
2021/12/02	R023	05/05/2022	6.29	Put	Bond Future	52.0200	0.0520	49.8200	0.0498	(4.229)	0	0	0
2021/12/02	R023	05/05/2022	6.30	Call	Bond Future	1,001.5200	1.0015	1,012.6900	1.0127	1.115	0	0	0
2021/12/02	R023	05/05/2022	6.30	Put	Bond Future	51.3000	0.0513	49.1300	0.0491	(4.230)	0	0	0
2021/12/02	R023	04/08/2022	6.05	Call	Bond Future	594.1800	0.5942	603.9700	0.6040	1.648	0	0	0
2021/12/02	R023	04/08/2022	6.05	Put	Bond Future	102.0500	0.1021	98.3800	0.0984	(3.596)	0	0	0
2021/12/02	R023	04/08/2022			Bond Future	5.1606	104.8029	5.1364	104.8163	(0.469)	0.0000	0.0000	0
2021/12/02	R023	04/08/2022	6.03	Call	Bond Future	585.3400	0.5853	595.0700	0.5951	1.662	0	0	0
2021/12/02	R023	04/08/2022	6.03	Put	Bond Future	104.2200	0.1042	100.4900	0.1005	(3.579)	0	0	0
2021/12/02	R023	04/08/2022	6.04	Call	Bond Future	589.7500	0.5898	599.5100	0.5995	1.655	0	0	0
2021/12/02	R023	04/08/2022	6.04	Put	Bond Future	103.1300	0.1031	99.4300	0.0994	(3.588)	0	0	0
2021/12/02	R023	03/11/2022	6.25	Call	Bond Future	501.8400	0.5018	510.1500	0.5102	1.656	0	0	0
2021/12/02	R023	03/11/2022	6.25	Put	Bond Future	188.1000	0.1881	183.0800	0.1831	(2.669)	0	0	0
2021/12/02	R023	03/11/2022	6.26	Call	Bond Future	504.2000	0.5042	512.5200	0.5125	1.650	0	0	0
2021/12/02	R023	03/11/2022	6.26	Put	Bond Future	187.4000	0.1874	182.3900	0.1824	(2.673)	0	0	0
2021/12/02	R023	03/11/2022			Bond Future	5.2307	102.2341	5.1875	102.2474	(0.825)	0.0000	0.0000	0
2021/12/02	R023	03/11/2022	6.27	Call	Bond Future	506.5600	0.5066	514.9000	0.5149	1.646	0	0	0
2021/12/02	R023	03/11/2022	6.27	Put	Bond Future	186.6900	0.1867	181.7000	0.1817	(2.673)	0	0	0
2021/12/02	R035	03/02/2022	9.92	Call	Bond Future	107.1200	0.1071	125.3900	0.1254	17.056	0	0	200
2021/12/02	R035	03/02/2022	9.92	Put	Bond Future	5,777.8500	5.7778	5,490.9600	5.4910	(4.965)	0	0	0
2021/12/02	R035	03/02/2022	11.73	Call	Bond Future	5,846.2100	5.8462	6,116.1600	6.1162	4.618	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/02	R035	03/02/2022	11.73	Put	Bond Future	229.3500	0.2293	194.1400	0.1941	(15.352)	0	0	280
2021/12/02	R035	03/02/2022	11.28	Call	Bond Future	3,604.2000	3.6042	3,831.8500	3.8319	6.316	0	0	0
2021/12/02	R035	03/02/2022	11.28	Put	Bond Future	599.6800	0.5997	522.1700	0.5222	(12.925)	0	0	200
2021/12/02	R035	03/02/2022	11.33	Put	Bond Future	539.7300	0.5397	468.4000	0.4684	(13.216)	0	0	500
2021/12/02	R035	03/02/2022	11.39	Call	Bond Future	4,129.4200	4.1294	4,370.1400	4.3701	5.829	0	0	0
2021/12/02	R035	03/02/2022	11.39	Put	Bond Future	475.1600	0.4752	410.7200	0.4107	(13.562)	0	0	683
2021/12/02	R035	03/02/2022	11.22	Call	Bond Future	3,328.4400	3.3284	3,548.0700	3.5481	6.599	0	0	0
2021/12/02	R035	03/02/2022	11.22	Put	Bond Future	681.4300	0.6814	595.9000	0.5959	(12.552)	0	0	0
2021/12/02	R035	03/02/2022	11.23	Call	Bond Future	3,373.5900	3.3736	3,594.6100	3.5946	6.551	0	0	0
2021/12/02	R035	03/02/2022	11.23	Put	Bond Future	666.8400	0.6668	582.7000	0.5827	(12.618)	0	0	0
2021/12/02	R035	03/02/2022	11.03	Call	Bond Future	2,515.5000	2.5155	2,705.9100	2.7059	7.569	0	0	0
2021/12/02	R035	03/02/2022	11.05	Put	Bond Future	974.8000	0.9748	863.3600	0.8634	(11.432)	0	0	1,600
2021/12/02	R035	03/02/2022	11.11	Call	Bond Future	2,846.9100	2.8469	3,050.2300	3.0502	7.142	0	0	0
2021/12/02	R035	03/02/2022	10.35	Call	Bond Future	531.9900	0.5320	599.7300	0.5997	12.733	0	0	1,600
2021/12/02	R035	03/02/2022	10.35	Put	Bond Future	3,325.9800	3.3260	3,088.5600	3.0886	(7.138)	0	0	0
2021/12/02	R035	03/02/2022	10.61	Call	Bond Future	1,095.0600	1.0951	1,208.8900	1.2089	10.395	0	0	0
2021/12/02	R035	03/02/2022	10.61	Put	Bond Future	2,211.2600	2.2113	2,019.9300	2.0199	(8.653)	0	0	200
2021/12/02	R035	03/02/2022	10.65	Call	Bond Future	1,205.7800	1.2058	1,327.1600	1.3272	10.067	0	0	0
2021/12/02	R035	03/02/2022	10.24	Put	Bond Future	3,887.6600	3.8877	3,633.7000	3.6337	(6.532)	0	0	0
2021/12/02	R035	03/02/2022	10.26	Call	Bond Future	396.4700	0.3965	450.5100	0.4505	13.630	0	0	200
2021/12/02	R035	03/02/2022	10.26	Put	Bond Future	3,781.9100	3.7819	3,530.7900	3.5308	(6.640)	0	0	0
2021/12/02	R035	03/02/2022	10.34	Call	Bond Future	515.5500	0.5155	581.7000	0.5817	12.831	0	0	0
2021/12/02	R035	03/02/2022	10.34	Put	Bond Future	3,374.9800	3.3750	3,135.9700	3.1360	(7.082)	0	0	500
2021/12/02	R035	03/02/2022			Bond Future	10.7869	90.7077	10.7383	91.0129	(0.451)	0.0000	0.0000	105,296
2021/12/02	R035	03/02/2022	9.70	Call	Bond Future	44.6600	0.0447	52.8600	0.0529	18.361	0	0	683
2021/12/02	R035	03/02/2022	9.70	Put	Bond Future	7,238.1600	7.2382	6,941.2000	6.9412	(4.103)	0	0	0
2021/12/02	R035	03/02/2022	10.10	Call	Bond Future	219.2800	0.2193	252.9600	0.2530	15.359	0	0	280
2021/12/02	R035	03/02/2022	10.10	Put	Bond Future	4,670.0100	4.6700	4,398.5300	4.3985	(5.813)	0	0	0
2021/12/02	R035	03/02/2022	11.88	Call	Bond Future	6,627.2900	6.6273	6,905.7800	6.9058	4.202	0	0	0
2021/12/02	R035	03/02/2022	11.88	Put	Bond Future	166.0300	0.1660	139.3600	0.1394	(16.063)	0	0	1,800
2021/12/02	R035	03/02/2022	11.33	Call	Bond Future	3,840.5000	3.8405	4,074.3300	4.0743	6.089	0	0	0
2021/12/02	R035	03/02/2022	11.24	Call	Bond Future	3,418.9300	3.4189	3,641.3300	3.6413	6.505	0	0	0
2021/12/02	R035	03/02/2022	11.24	Put	Bond Future	652.5100	0.6525	569.7500	0.5698	(12.683)	0	0	0
2021/12/02	R035	03/02/2022	11.03	Put	Bond Future	1,015.3000	1.0153	900.5500	0.9006	(11.302)	0	0	280
2021/12/02	R035	03/02/2022	11.05	Call	Bond Future	2,596.7800	2.5968	2,790.5000	2.7905	7.460	0	0	0
2021/12/02	R035	03/02/2022	11.11	Put	Bond Future	861.1100	0.8611	759.2700	0.7593	(11.827)	0	0	200
2021/12/02	R035	03/02/2022	10.65	Put	Bond Future	2,067.8600	2.0679	1,884.0800	1.8841	(8.887)	0	0	683
2021/12/02	R035	03/02/2022	10.24	Call	Bond Future	370.0400	0.3700	421.2400	0.4212	13.836	0	0	500
2021/12/02	R035	05/05/2022	11.63	Call	Bond Future	4,966.4400	4.9664	5,184.8600	5.1849	4.398	0	0	0
2021/12/02	R035	05/05/2022	11.63	Put	Bond Future	1,218.3000	1.2183	1,128.3300	1.1283	(7.385)	0	0	0
2021/12/02	R035	05/05/2022	11.64	Call	Bond Future	5,009.6300	5.0096	5,228.8700	5.2289	4.376	0	0	0
2021/12/02	R035	05/05/2022	11.64	Put	Bond Future	1,204.5600	1.2046	1,115.4100	1.1154	(7.401)	0	0	0
2021/12/02	R035	05/05/2022	10.72	Call	Bond Future	1,748.2500	1.7482	1,869.1500	1.8691	6.915	0	0	1,200
2021/12/02	R035	05/05/2022	10.72	Put	Bond Future	3,429.5400	3.4295	3,242.0500	3.2420	(5.467)	0	0	0
2021/12/02	R035	05/05/2022			Bond Future	10.9929	87.3112	10.9423	87.6195	(0.461)	0.0000	0.0000	8,926
2021/12/02	R035	05/05/2022	11.65	Call	Bond Future	5,052.7300	5.0527	5,272.7900	5.2728	4.355	0	0	0
2021/12/02	R035	05/05/2022	11.65	Put	Bond Future	1,190.7900	1.1908	1,102.4600	1.1025	(7.418)	0	0	0
2021/12/02	R035	05/05/2022	12.64	Call	Bond Future	9,606.1500	9.6062	9,880.5000	9.8805	2.856	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/02	R035	05/05/2022	12.64	Put	Bond Future	387.4200	0.3874	353.3800	0.3534	(8.786)	0	0	1,200
2021/12/02	R035	05/05/2022	10.82	Call	Bond Future	2,022.2200	2.0222	2,155.1400	2.1551	6.573	0	0	0
2021/12/02	R035	05/05/2022	10.82	Put	Bond Future	3,081.9800	3.0820	2,906.5100	2.9065	(5.693)	0	0	1,200
2021/12/02	R035	04/08/2022	11.13	Put	Bond Future	3,275.3100	3.2753	3,113.2700	3.1133	(4.947)	0	0	100
2021/12/02	R035	04/08/2022	10.72	Call	Bond Future	1,709.1700	1.7092	1,818.4700	1.8185	6.395	0	0	0
2021/12/02	R035	04/08/2022	10.72	Put	Bond Future	4,668.2000	4.6682	4,465.3200	4.4653	(4.346)	0	0	0
2021/12/02	R035	04/08/2022	10.73	Call	Bond Future	1,732.9600	1.7330	1,843.2600	1.8433	6.365	0	0	0
2021/12/02	R035	04/08/2022	10.73	Put	Bond Future	4,630.0500	4.6300	4,428.1700	4.4282	(4.360)	0	0	0
2021/12/02	R035	04/08/2022	9.84	Call	Bond Future	401.9800	0.4020	438.6400	0.4386	9.120	0	0	100
2021/12/02	R035	04/08/2022	9.84	Put	Bond Future	9,064.7500	9.0648	8,789.2300	8.7892	(3.039)	0	0	0
2021/12/02	R035	04/08/2022	10.53	Put	Bond Future	5,440.5700	5.4406	5,218.8300	5.2188	(4.076)	0	0	0
2021/12/02	R035	04/08/2022	10.64	Call	Bond Future	1,525.8100	1.5258	1,627.1100	1.6271	6.639	0	0	0
2021/12/02	R035	04/08/2022	10.64	Put	Bond Future	4,982.5900	4.9826	4,771.7100	4.7717	(4.232)	0	0	100
2021/12/02	R035	04/08/2022	9.53	Call	Bond Future	221.1600	0.2212	243.2600	0.2433	9.993	0	0	400
2021/12/02	R035	04/08/2022	9.53	Put	Bond Future	11,018.2300	11.0182	10,728.1500	10.7282	(2.633)	0	0	0
2021/12/02	R035	04/08/2022			Bond Future	11.2094	88.3355	11.1566	88.6476	(0.471)	0.0000	0.0000	0
2021/12/02	R035	04/08/2022	11.13	Call	Bond Future	2,805.2200	2.8052	2,955.3600	2.9554	5.352	0	0	0
2021/12/02	R035	04/08/2022	12.18	Call	Bond Future	6,712.6000	6.7126	6,946.7400	6.9467	3.488	0	0	0
2021/12/02	R035	04/08/2022	12.18	Put	Bond Future	1,254.8900	1.2549	1,176.8500	1.1769	(6.219)	0	0	400
2021/12/02	R035	04/08/2022	10.74	Call	Bond Future	1,756.9200	1.7569	1,868.2400	1.8682	6.336	0	0	0
2021/12/02	R035	04/08/2022	10.74	Put	Bond Future	4,592.1400	4.5921	4,391.2800	4.3913	(4.374)	0	0	0
2021/12/02	R035	04/08/2022	10.53	Call	Bond Future	1,292.7800	1.2928	1,383.2200	1.3832	6.996	0	0	400
2021/12/02	R035	03/11/2022	11.15	Call	Bond Future	2,756.0300	2.7560	2,894.4900	2.8945	5.024	0	0	0
2021/12/02	R035	03/11/2022	11.15	Put	Bond Future	4,365.4000	4.3654	4,187.9900	4.1880	(4.064)	0	0	0
2021/12/02	R035	03/11/2022			Bond Future	11.4270	85.0165	11.3720	85.3324	(0.481)	0.0000	0.0000	0
2021/12/02	R035	03/11/2022	11.14	Call	Bond Future	2,729.5200	2.7295	2,867.1400	2.8671	5.042	0	0	0
2021/12/02	R035	03/11/2022	11.14	Put	Bond Future	4,397.8200	4.3978	4,219.5700	4.2196	(4.053)	0	0	0
2021/12/02	R035	03/11/2022	11.13	Call	Bond Future	2,703.1500	2.7031	2,839.9200	2.8399	5.060	0	0	0
2021/12/02	R035	03/11/2022	11.13	Put	Bond Future	4,430.4300	4.4304	4,251.3300	4.2513	(4.042)	0	0	0
2021/12/02	R186	03/02/2022	7.30	Call	Bond Future	75.4600	0.0755	95.0200	0.0950	25.921	0	0	0
2021/12/02	R186	03/02/2022	7.30	Put	Bond Future	3,914.8500	3.9149	3,639.5800	3.6396	(7.031)	0	0	0
2021/12/02	R186	03/02/2022			Bond Future	8.2012	110.4651	8.1306	110.7599	(0.861)	0.0000	0.0000	58,489
2021/12/02	R186	03/02/2022	7.28	Call	Bond Future	69.7600	0.0698	88.0400	0.0880	26.204	0	0	0
2021/12/02	R186	03/02/2022	7.28	Put	Bond Future	3,996.2600	3.9963	3,719.7100	3.7197	(6.920)	0	0	0
2021/12/02	R186	03/02/2022	7.29	Call	Bond Future	72.5900	0.0726	91.5100	0.0915	26.064	0	0	0
2021/12/02	R186	03/02/2022	7.29	Put	Bond Future	3,955.5300	3.9555	3,679.6200	3.6796	(6.975)	0	0	0
2021/12/02	R186	05/05/2022	9.18	Call	Bond Future	3,534.1300	3.5341	3,757.9300	3.7579	6.333	0	0	0
2021/12/02	R186	05/05/2022	9.18	Put	Bond Future	646.3200	0.6463	572.2400	0.5722	(11.462)	0	0	454
2021/12/02	R186	05/05/2022	8.32	Call	Bond Future	1,404.8700	1.4049	1,541.8600	1.5419	9.751	0	0	0
2021/12/02	R186	05/05/2022	8.32	Put	Bond Future	1,857.7800	1.8578	1,696.8900	1.6969	(8.660)	0	0	0
2021/12/02	R186	05/05/2022	8.14	Call	Bond Future	1,085.6900	1.0857	1,201.8000	1.2018	10.695	0	0	454
2021/12/02	R186	05/05/2022	8.14	Put	Bond Future	2,254.6000	2.2546	2,072.8300	2.0728	(8.062)	0	0	0
2021/12/02	R186	05/05/2022	7.28	Call	Bond Future	206.0300	0.2060	239.9000	0.2399	16.439	0	0	435
2021/12/02	R186	05/05/2022	7.28	Put	Bond Future	4,878.7200	4.8787	4,614.7100	4.6147	(5.411)	0	0	0
2021/12/02	R186	05/05/2022	7.48	Call	Bond Future	302.0200	0.3020	348.8500	0.3488	15.506	0	0	3,600
2021/12/02	R186	05/05/2022	7.48	Put	Bond Future	4,147.4700	4.1475	3,896.4200	3.8964	(6.053)	0	0	0
2021/12/02	R186	05/05/2022			Bond Future	8.4346	111.7822	8.3592	112.0801	(0.895)	0.0000	0.0000	4,514

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/02	R186	05/05/2022	8.64	Call	Bond Future	2,081.4700	2.0815	2,254.6100	2.2546	8.318	0	0	0
2021/12/02	R186	05/05/2022	8.64	Put	Bond Future	1,275.9600	1.2760	1,151.2200	1.1512	(9.776)	0	0	4,035
2021/12/02	R186	05/05/2022	8.94	Call	Bond Future	2,845.4400	2.8454	3,048.9100	3.0489	7.151	0	0	0
2021/12/02	R186	05/05/2022	8.94	Put	Bond Future	876.7700	0.8768	782.3600	0.7824	(10.768)	0	0	454
2021/12/02	R186	05/05/2022	8.31	Call	Bond Future	1,386.0200	1.3860	1,521.8500	1.5219	9.800	0	0	0
2021/12/02	R186	05/05/2022	8.31	Put	Bond Future	1,878.5500	1.8785	1,716.5000	1.7165	(8.626)	0	0	0
2021/12/02	R186	05/05/2022	8.35	Call	Bond Future	1,462.3000	1.4623	1,602.7500	1.6028	9.605	0	0	454
2021/12/02	R186	05/05/2022	8.35	Put	Bond Future	1,796.4500	1.7965	1,639.0200	1.6390	(8.763)	0	0	0
2021/12/02	R186	05/05/2022	7.88	Call	Bond Future	702.2000	0.7022	788.7800	0.7888	12.330	0	0	435
2021/12/02	R186	05/05/2022	7.88	Put	Bond Future	2,915.8300	2.9158	2,704.5300	2.7045	(7.247)	0	0	0
2021/12/02	R186	05/05/2022	8.30	Call	Bond Future	1,367.3200	1.3673	1,501.9900	1.5020	9.849	0	0	0
2021/12/02	R186	05/05/2022	8.30	Put	Bond Future	1,899.4900	1.8995	1,736.2800	1.7363	(8.592)	0	0	0
2021/12/02	R186	05/05/2022	6.73	Call	Bond Future	65.1600	0.0652	77.4200	0.0774	18.815	0	0	3,600
2021/12/02	R186	05/05/2022	6.73	Put	Bond Future	7,052.5200	7.0525	6,766.9000	6.7669	(4.050)	0	0	0
2021/12/02	R186	04/08/2022	8.15	Call	Bond Future	1,047.6200	1.0476	1,150.9200	1.1509	9.860	0	0	0
2021/12/02	R186	04/08/2022	8.15	Put	Bond Future	3,073.7700	3.0738	2,875.3800	2.8754	(6.454)	0	0	0
2021/12/02	R186	04/08/2022	9.78	Call	Bond Future	4,710.3100	4.7103	4,942.8200	4.9428	4.936	0	0	0
2021/12/02	R186	04/08/2022	9.78	Put	Bond Future	748.8000	0.7488	679.6200	0.6796	(9.239)	0	0	3,600
2021/12/02	R186	04/08/2022	7.96	Call	Bond Future	780.8000	0.7808	866.1200	0.8661	10.927	0	0	3,600
2021/12/02	R186	04/08/2022			Bond Future	8.6887	107.8254	8.6077	108.1271	(0.932)	0.0000	0.0000	0
2021/12/02	R186	04/08/2022	8.14	Call	Bond Future	1,032.3300	1.0323	1,134.6700	1.1347	9.913	0	0	0
2021/12/02	R186	04/08/2022	8.14	Put	Bond Future	3,096.5500	3.0965	2,897.2000	2.8972	(6.438)	0	0	0
2021/12/02	R186	04/08/2022	6.96	Call	Bond Future	134.5600	0.1346	156.0900	0.1561	16.000	0	0	3,600
2021/12/02	R186	04/08/2022	6.96	Put	Bond Future	6,809.9300	6.8099	6,529.7700	6.5298	(4.114)	0	0	0
2021/12/02	R186	04/08/2022	7.96	Put	Bond Future	3,533.0600	3.5331	3,316.6900	3.3167	(6.124)	0	0	0
2021/12/02	R186	04/08/2022	8.13	Call	Bond Future	1,017.4800	1.0175	1,118.8700	1.1189	9.965	0	0	0
2021/12/02	R186	04/08/2022	8.13	Put	Bond Future	3,119.7800	3.1198	2,919.4800	2.9195	(6.420)	0	0	0
2021/12/02	R186	03/11/2022	8.53	Call	Bond Future	1,602.3500	1.6024	1,726.2900	1.7263	7.735	0	0	0
2021/12/02	R186	03/11/2022	8.53	Put	Bond Future	3,092.0600	3.0921	2,911.0300	2.9110	(5.855)	0	0	0
2021/12/02	R186	03/11/2022	8.54	Call	Bond Future	1,617.7700	1.6178	1,742.4700	1.7425	7.708	0	0	0
2021/12/02	R186	03/11/2022	8.54	Put	Bond Future	3,071.9300	3.0719	2,891.6600	2.8917	(5.868)	0	0	0
2021/12/02	R186	03/11/2022			Bond Future	8.9527	109.2282	8.8655	109.5331	(0.973)	0.0000	0.0000	0
2021/12/02	R186	03/11/2022	8.55	Call	Bond Future	1,633.6800	1.6337	1,759.1400	1.7591	7.680	0	0	0
2021/12/02	R186	03/11/2022	8.55	Put	Bond Future	3,052.3100	3.0523	2,872.8000	2.8728	(5.881)	0	0	0
2021/12/02	R197	03/02/2022			Bond Future	321.9441	321.9441	321.9442	321.9442	0.000	0.0000	0.0000	1,079
2021/12/02	R197	05/05/2022			Bond Future	325.8608	325.8608	325.8597	325.8597	0.000	0.0000	0.0000	237
2021/12/02	R197	04/08/2022			Bond Future	321.5991	321.5991	321.5975	321.5975	0.000	0.0000	0.0000	0
2021/12/02	R197	03/11/2022			Bond Future	325.7026	325.7026	325.7004	325.7004	(0.001)	0.0000	0.0000	0
2021/12/02	R202	03/02/2022			Bond Future	237.6551	237.6551	234.7127	234.7127	(1.238)	0.0000	0.0000	7,744
2021/12/02	R202	05/05/2022			Bond Future	240.5463	240.5463	237.5674	237.5674	(1.238)	0.0000	0.0000	413
2021/12/02	R202	04/08/2022			Bond Future	239.1305	239.1305	236.1139	236.1139	(1.261)	0.0000	0.0000	0
2021/12/02	R202	03/11/2022			Bond Future	242.1812	242.1812	239.1257	239.1257	(1.262)	0.0000	0.0000	0
2021/12/02	R209	03/02/2022	11.02	Call	Bond Future	2,462.5200	2.4625	2,597.7900	2.5978	5.493	0	0	0
2021/12/02	R209	03/02/2022	11.02	Put	Bond Future	772.7800	0.7728	699.4000	0.6994	(9.496)	0	0	0
2021/12/02	R209	03/02/2022	11.03	Call	Bond Future	2,500.1400	2.5001	2,636.4700	2.6365	5.453	0	0	0

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2021/12/02	R209	03/02/2022	11.03	Put	Bond Future	757.5200	0.7575	685.2000	0.6852	(9.547)	0	0	0
2021/12/02	R209	03/02/2022			Bond Future	10.7064	70.1342	10.6684	70.3428	(0.355)	0.0000	0.0000	19,931
2021/12/02	R209	03/02/2022	11.04	Call	Bond Future	2,537.8700	2.5379	2,675.2500	2.6752	5.413	0	0	0
2021/12/02	R209	03/02/2022	11.04	Put	Bond Future	742.4200	0.7424	671.1500	0.6711	(9.600)	0	0	0
2021/12/02	R209	05/05/2022	11.44	Call	Bond Future	3,968.9700	3.9690	4,113.1200	4.1131	3.632	0	0	0
2021/12/02	R209	05/05/2022	11.44	Put	Bond Future	1,115.2400	1.1152	1,048.5600	1.0486	(5.979)	0	0	0
2021/12/02	R209	05/05/2022	9.75	Call	Bond Future	244.4200	0.2444	264.8800	0.2649	8.371	0	0	8,525
2021/12/02	R209	05/05/2022	9.75	Put	Bond Future	6,754.9700	6.7550	6,564.6000	6.5646	(2.818)	0	0	0
2021/12/02	R209	05/05/2022	10.75	Call	Bond Future	1,802.8200	1.8028	1,894.5500	1.8946	5.088	0	0	0
2021/12/02	R209	05/05/2022	10.75	Put	Bond Future	2,557.3900	2.5574	2,438.2900	2.4383	(4.657)	0	0	12,050
2021/12/02	R209	05/05/2022	11.43	Call	Bond Future	3,932.3700	3.9324	4,075.8800	4.0759	3.649	0	0	0
2021/12/02	R209	05/05/2022	11.43	Put	Bond Future	1,128.9600	1.1290	1,061.6400	1.0616	(5.963)	0	0	0
2021/12/02	R209	05/05/2022			Bond Future	10.8899	67.8292	10.8506	68.0401	(0.361)	0.0000	0.0000	5,396
2021/12/02	R209	05/05/2022	11.45	Call	Bond Future	4,005.6800	4.0057	4,150.4500	4.1505	3.614	0	0	0
2021/12/02	R209	05/05/2022	11.45	Put	Bond Future	1,101.6800	1.1017	1,035.6200	1.0356	(5.996)	0	0	0
2021/12/02	R209	05/05/2022	12.00	Call	Bond Future	6,159.0400	6.1590	6,331.0300	6.3310	2.792	0	0	0
2021/12/02	R209	05/05/2022	12.00	Put	Bond Future	574.8300	0.5748	535.9900	0.5360	(6.757)	0	0	12,050
2021/12/02	R209	04/08/2022	10.57	Put	Bond Future	4,123.9100	4.1239	3,981.8100	3.9818	(3.446)	0	0	0
2021/12/02	R209	04/08/2022	10.58	Call	Bond Future	1,412.9500	1.4129	1,484.8900	1.4849	5.091	0	0	0
2021/12/02	R209	04/08/2022	10.58	Put	Bond Future	4,089.2200	4.0892	3,947.8300	3.9478	(3.458)	0	0	0
2021/12/02	R209	04/08/2022			Bond Future	11.0788	68.6253	11.0380	68.8387	(0.368)	0.0000	0.0000	0
2021/12/02	R209	04/08/2022	10.57	Call	Bond Future	1,392.4400	1.3924	1,463.6700	1.4637	5.115	0	0	0
2021/12/02	R209	04/08/2022	10.59	Call	Bond Future	1,433.4100	1.4334	1,506.0500	1.5060	5.068	0	0	0
2021/12/02	R209	04/08/2022	10.59	Put	Bond Future	4,054.5500	4.0545	3,913.8600	3.9139	(3.470)	0	0	0
2021/12/02	R209	03/11/2022	11.03	Call	Bond Future	2,442.9400	2.4429	2,538.6500	2.5387	3.918	0	0	0
2021/12/02	R209	03/11/2022	11.03	Put	Bond Future	3,666.2400	3.6662	3,546.0100	3.5460	(3.279)	0	0	0
2021/12/02	R209	03/11/2022			Bond Future	11.2672	66.3847	11.2249	66.6007	(0.376)	0.0000	0.0000	0
2021/12/02	R209	03/11/2022	11.01	Call	Bond Future	2,395.4000	2.3954	2,489.9200	2.4899	3.946	0	0	0
2021/12/02	R209	03/11/2022	11.01	Put	Bond Future	3,723.3100	3.7233	3,601.8900	3.6019	(3.261)	0	0	0
2021/12/02	R209	03/11/2022	11.02	Call	Bond Future	2,419.1100	2.4191	2,514.2200	2.5142	3.932	0	0	0
2021/12/02	R209	03/11/2022	11.02	Put	Bond Future	3,694.6900	3.6947	3,573.8600	3.5739	(3.270)	0	0	0
2021/12/02	R210	03/02/2022			Bond Future	211.7473	211.7473	210.7875	210.7875	(0.453)	0.0000	0.0000	1,381
2021/12/02	R210	05/05/2022			Bond Future	211.4714	211.4714	210.4992	210.4992	(0.460)	0.0000	0.0000	104
2021/12/02	R210	04/08/2022			Bond Future	214.1294	214.1294	213.1447	213.1447	(0.460)	0.0000	0.0000	0
2021/12/02	R210	03/11/2022			Bond Future	213.9492	213.9492	212.9515	212.9515	(0.466)	0.0000	0.0000	0
2021/12/02	R213	03/02/2022	8.63	Call	Bond Future	5.1000	0.0051	7.9800	0.0080	56.471	0	0	200
2021/12/02	R213	03/02/2022	8.63	Put	Bond Future	8,416.2700	8.4163	7,904.8700	7.9049	(6.076)	0	0	0
2021/12/02	R213	03/02/2022	8.80	Call	Bond Future	11.5400	0.0115	17.6200	0.0176	52.686	0	0	102
2021/12/02	R213	03/02/2022	8.80	Put	Bond Future	7,445.3600	7.4454	6,937.1600	6.9372	(6.826)	0	0	0
2021/12/02	R213	03/02/2022	10.60	Put	Bond Future	594.9900	0.5950	461.0900	0.4611	(22.505)	0	0	430
2021/12/02	R213	03/02/2022	10.67	Call	Bond Future	2,983.3500	2.9833	3,378.5100	3.3785	13.246	0	0	0
2021/12/02	R213	03/02/2022	10.67	Put	Bond Future	514.9100	0.5149	395.7900	0.3958	(23.134)	0	0	220
2021/12/02	R213	03/02/2022	10.00	Call	Bond Future	939.9000	0.9399	1,151.2700	1.1513	22.489	0	0	0
2021/12/02	R213	03/02/2022	10.00	Put	Bond Future	1,847.7700	1.8478	1,544.8600	1.5449	(16.393)	0	0	430
2021/12/02	R213	03/02/2022	9.98	Call	Bond Future	896.8000	0.8968	1,101.9500	1.1019	22.876	0	0	0
2021/12/02	R213	03/02/2022	9.98	Put	Bond Future	1,908.3000	1.9083	1,599.1700	1.5992	(16.199)	0	0	0

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2021/12/02	R213	03/02/2022	9.22	Put	Bond Future	5,145.3500	5.1453	4,660.7600	4.6608	(9.418)	0	0	0
2021/12/02	R213	03/02/2022	9.58	Put	Bond Future	3,405.2100	3.4052	2,982.8800	2.9829	(12.402)	0	0	200
2021/12/02	R213	03/02/2022			Bond Future	10.1766	84.5955	10.0763	85.1098	(0.986)	0.0000	0.0000	20,884
2021/12/02	R213	03/02/2022	9.15	Call	Bond Future	52.2000	0.0522	75.6100	0.0756	44.847	0	0	220
2021/12/02	R213	03/02/2022	9.15	Put	Bond Future	5,516.1800	5.5162	5,025.3100	5.0253	(8.899)	0	0	0
2021/12/02	R213	03/02/2022	10.25	Call	Bond Future	1,563.8700	1.5639	1,852.0700	1.8521	18.429	0	0	0
2021/12/02	R213	03/02/2022	10.25	Put	Bond Future	1,190.4900	1.1905	964.4100	0.9644	(18.990)	0	0	102
2021/12/02	R213	03/02/2022	10.60	Call	Bond Future	2,719.1700	2.7192	3,099.5500	3.0995	13.989	0	0	0
2021/12/02	R213	03/02/2022	10.15	Call	Bond Future	1,292.7200	1.2927	1,550.6100	1.5506	19.949	0	0	0
2021/12/02	R213	03/02/2022	10.15	Put	Bond Future	1,428.7300	1.4287	1,172.3400	1.1723	(17.945)	0	0	200
2021/12/02	R213	03/02/2022	10.17	Call	Bond Future	1,344.6800	1.3447	1,608.7100	1.6087	19.635	0	0	0
2021/12/02	R213	03/02/2022	10.17	Put	Bond Future	1,378.4800	1.3785	1,128.2300	1.1282	(18.154)	0	0	220
2021/12/02	R213	03/02/2022	9.96	Call	Bond Future	854.9200	0.8549	1,053.8500	1.0539	23.269	0	0	0
2021/12/02	R213	03/02/2022	9.96	Put	Bond Future	1,970.2100	1.9702	1,654.8600	1.6549	(16.006)	0	0	0
2021/12/02	R213	03/02/2022	9.97	Call	Bond Future	875.6400	0.8756	1,077.6800	1.0777	23.073	0	0	0
2021/12/02	R213	03/02/2022	9.97	Put	Bond Future	1,939.0100	1.9390	1,626.7700	1.6268	(16.103)	0	0	0
2021/12/02	R213	03/02/2022	9.22	Call	Bond Future	68.6200	0.0686	98.3100	0.0983	43.267	0	0	430
2021/12/02	R213	03/02/2022	9.58	Call	Bond Future	285.4700	0.2855	377.4200	0.3774	32.210	0	0	0
2021/12/02	R213	03/02/2022	9.76	Call	Bond Future	501.8400	0.5018	640.7000	0.6407	27.670	0	0	0
2021/12/02	R213	03/02/2022	9.76	Put	Bond Future	2,664.3900	2.6644	2,288.9700	2.2890	(14.090)	0	0	102
2021/12/02	R213	05/05/2022	10.63	Call	Bond Future	2,740.7800	2.7408	3,056.5500	3.0565	11.521	0	0	0
2021/12/02	R213	05/05/2022	10.65	Put	Bond Future	1,527.8000	1.5278	1,327.0900	1.3271	(13.137)	0	0	0
2021/12/02	R213	05/05/2022			Bond Future	10.3902	82.0721	10.2855	82.5922	(1.007)	0.0000	0.0000	0
2021/12/02	R213	05/05/2022	10.63	Put	Bond Future	1,565.1200	1.5651	1,360.8000	1.3608	(13.055)	0	0	0
2021/12/02	R213	05/05/2022	10.64	Call	Bond Future	2,770.6700	2.7707	3,088.2400	3.0882	11.462	0	0	0
2021/12/02	R213	05/05/2022	10.64	Put	Bond Future	1,546.4700	1.5465	1,343.9500	1.3440	(13.096)	0	0	0
2021/12/02	R213	05/05/2022	10.65	Call	Bond Future	2,800.4900	2.8005	3,119.8700	3.1199	11.404	0	0	0
2021/12/02	R213	04/08/2022	9.88	Call	Bond Future	1,000.7300	1.0007	1,154.2100	1.1542	15.337	0	0	0
2021/12/02	R213	04/08/2022	9.89	Call	Bond Future	1,016.1100	1.0161	1,171.2000	1.1712	15.263	0	0	0
2021/12/02	R213	04/08/2022	9.90	Put	Bond Future	4,561.2200	4.5612	4,191.3500	4.1913	(8.109)	0	0	0
2021/12/02	R213	04/08/2022			Bond Future	10.6163	83.0374	10.5069	83.5640	(1.031)	0.0000	0.0000	0
2021/12/02	R213	04/08/2022	9.88	Put	Bond Future	4,631.7000	4.6317	4,258.6100	4.2586	(8.055)	0	0	0
2021/12/02	R213	04/08/2022	9.89	Put	Bond Future	4,596.3700	4.5964	4,224.8900	4.2249	(8.082)	0	0	0
2021/12/02	R213	04/08/2022	9.90	Call	Bond Future	1,031.6400	1.0316	1,188.3400	1.1883	15.189	0	0	0
2021/12/02	R213	03/11/2022	10.38	Call	Bond Future	1,871.6300	1.8716	2,085.8400	2.0858	11.445	0	0	0
2021/12/02	R213	03/11/2022	10.38	Put	Bond Future	4,075.2600	4.0753	3,756.6600	3.7567	(7.818)	0	0	0
2021/12/02	R213	03/11/2022	10.39	Call	Bond Future	1,891.1700	1.8912	2,106.8000	2.1068	11.402	0	0	0
2021/12/02	R213	03/11/2022	10.39	Put	Bond Future	4,046.7600	4.0468	3,729.5800	3.7296	(7.838)	0	0	0
2021/12/02	R213	03/11/2022			Bond Future	10.8466	80.5924	10.7323	81.1253	(1.054)	0.0000	0.0000	0
2021/12/02	R213	03/11/2022	10.40	Call	Bond Future	1,911.1200	1.9111	2,128.1800	2.1282	11.358	0	0	0
2021/12/02	R213	03/11/2022	10.40	Put	Bond Future	4,018.7000	4.0187	3,702.9500	3.7030	(7.857)	0	0	0
2021/12/02	R214	03/02/2022	11.39	Put	Bond Future	589.0500	0.5891	534.0900	0.5341	(9.330)	0	0	0
2021/12/02	R214	03/02/2022	11.40	Put	Bond Future	576.0900	0.5761	522.0200	0.5220	(9.386)	0	0	0
2021/12/02	R214	03/02/2022	11.41	Call	Bond Future	3,015.2200	3.0152	3,148.2500	3.1482	4.412	0	0	0
2021/12/02	R214	03/02/2022			Bond Future	10.9637	67.4953	10.9309	67.6815	(0.299)	0.0000	0.0000	19,787
2021/12/02	R214	03/02/2022	11.39	Call	Bond Future	2,934.1100	2.9341	3,065.3700	3.0654	4.474	0	0	0
2021/12/02	R214	03/02/2022	11.40	Call	Bond Future	2,974.5300	2.9745	3,106.6800	3.1067	4.443	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/02	R214	03/02/2022	11.41	Put	Bond Future	563.4700	0.5635	510.2800	0.5103	(9.440)	0	0	0
2021/12/02	R214	05/05/2022	11.73	Put	Bond Future	1,089.0000	1.0890	1,030.9500	1.0309	(5.331)	0	0	0
2021/12/02	R214	05/05/2022	11.74	Put	Bond Future	1,075.9000	1.0759	1,018.4000	1.0184	(5.344)	0	0	0
2021/12/02	R214	05/05/2022	11.75	Call	Bond Future	4,313.5300	4.3135	4,444.8300	4.4448	3.044	0	0	0
2021/12/02	R214	05/05/2022			Bond Future	11.1370	65.0203	11.1030	65.2085	(0.305)	0.0000	0.0000	441
2021/12/02	R214	05/05/2022	11.73	Call	Bond Future	4,237.7000	4.2377	4,367.9100	4.3679	3.073	0	0	0
2021/12/02	R214	05/05/2022	11.74	Call	Bond Future	4,275.5700	4.2756	4,406.3300	4.4063	3.058	0	0	0
2021/12/02	R214	05/05/2022	11.75	Put	Bond Future	1,062.9600	1.0630	1,006.0000	1.0060	(5.359)	0	0	0
2021/12/02	R214	04/08/2022	10.98	Put	Bond Future	3,666.1000	3.6661	3,549.3100	3.5493	(3.186)	0	0	0
2021/12/02	R214	04/08/2022	10.99	Call	Bond Future	1,830.0900	1.8301	1,904.3300	1.9043	4.057	0	0	0
2021/12/02	R214	04/08/2022			Bond Future	11.3175	65.7827	11.2822	65.9731	(0.312)	0.0000	0.0000	0
2021/12/02	R214	04/08/2022	10.97	Call	Bond Future	1,782.6800	1.7827	1,855.6500	1.8556	4.093	0	0	0
2021/12/02	R214	04/08/2022	10.97	Put	Bond Future	3,699.0000	3.6990	3,581.5700	3.5816	(3.175)	0	0	0
2021/12/02	R214	04/08/2022	10.98	Call	Bond Future	1,806.2000	1.8062	1,879.8100	1.8798	4.075	0	0	0
2021/12/02	R214	04/08/2022	10.99	Put	Bond Future	3,633.6500	3.6337	3,517.4900	3.5175	(3.197)	0	0	0
2021/12/02	R214	03/11/2022	11.34	Call	Bond Future	2,705.3700	2.7054	2,794.5500	2.7945	3.296	0	0	0
2021/12/02	R214	03/11/2022	11.36	Put	Bond Future	3,484.3900	3.4844	3,381.9100	3.3819	(2.941)	0	0	0
2021/12/02	R214	03/11/2022			Bond Future	11.4972	63.3665	11.4606	63.5593	(0.318)	0.0000	0.0000	0
2021/12/02	R214	03/11/2022	11.34	Put	Bond Future	3,540.2500	3.5402	3,436.7000	3.4367	(2.925)	0	0	0
2021/12/02	R214	03/11/2022	11.35	Call	Bond Future	2,730.8600	2.7309	2,820.5700	2.8206	3.285	0	0	0
2021/12/02	R214	03/11/2022	11.35	Put	Bond Future	3,512.1100	3.5121	3,409.0900	3.4091	(2.933)	0	0	0
2021/12/02	R214	03/11/2022	11.36	Call	Bond Future	2,756.7100	2.7567	2,846.9600	2.8470	3.274	0	0	0
2021/12/02	R248	03/02/2022	9.80	Call	Bond Future	36.5300	0.0365	40.5100	0.0405	10.895	0	0	0
2021/12/02	R248	03/02/2022	9.80	Put	Bond Future	8,851.7400	8.8517	8,619.1100	8.6191	(2.628)	0	0	0
2021/12/02	R248	03/02/2022	10.00	Call	Bond Future	85.2600	0.0853	94.2800	0.0943	10.579	0	0	0
2021/12/02	R248	03/02/2022	10.00	Put	Bond Future	7,212.1300	7.2121	6,984.5400	6.9845	(3.156)	0	0	0
2021/12/02	R248	03/02/2022	10.20	Put	Bond Future	5,701.4500	5.7014	5,484.8400	5.4848	(3.799)	0	0	0
2021/12/02	R248	03/02/2022	11.47	Call	Bond Future	4,370.0100	4.3700	4,548.3400	4.5483	4.081	0	0	0
2021/12/02	R248	03/02/2022	11.48	Call	Bond Future	4,423.7400	4.4237	4,603.0100	4.6030	4.052	0	0	0
2021/12/02	R248	03/02/2022	11.49	Put	Bond Future	570.6200	0.5706	514.2100	0.5142	(9.886)	0	0	0
2021/12/02	R248	03/02/2022	10.90	Call	Bond Future	1,733.1900	1.7332	1,838.9300	1.8389	6.101	0	0	900
2021/12/02	R248	03/02/2022	10.90	Put	Bond Future	1,892.7400	1.8927	1,761.8700	1.7619	(6.914)	0	0	0
2021/12/02	R248	03/02/2022	10.40	Call	Bond Future	442.2900	0.4423	479.9900	0.4800	8.524	0	0	100
2021/12/02	R248	03/02/2022	10.50	Call	Bond Future	611.4300	0.6114	660.5200	0.6605	8.029	0	0	0
2021/12/02	R248	03/02/2022	10.50	Put	Bond Future	3,746.0900	3.7461	3,558.5700	3.5586	(5.006)	0	0	0
2021/12/02	R248	03/02/2022			Bond Future	10.9222	85.2375	10.8893	85.4742	(0.301)	0.0000	0.0000	191,118
2021/12/02	R248	03/02/2022	10.20	Call	Bond Future	209.6200	0.2096	229.6200	0.2296	9.541	0	0	900
2021/12/02	R248	03/02/2022	11.47	Put	Bond Future	594.9700	0.5950	536.6900	0.5367	(9.795)	0	0	0
2021/12/02	R248	03/02/2022	11.48	Put	Bond Future	582.6700	0.5827	525.3300	0.5253	(9.841)	0	0	0
2021/12/02	R248	03/02/2022	11.49	Call	Bond Future	4,477.6100	4.4776	4,657.8100	4.6578	4.024	0	0	0
2021/12/02	R248	03/02/2022	10.70	Call	Bond Future	1,089.6900	1.0897	1,165.8300	1.1658	6.987	0	0	0
2021/12/02	R248	03/02/2022	10.70	Put	Bond Future	2,713.6100	2.7136	2,553.1400	2.5531	(5.914)	0	0	0
2021/12/02	R248	03/02/2022	11.00	Call	Bond Future	2,114.9000	2.1149	2,235.4700	2.2355	5.701	0	0	1,400
2021/12/02	R248	03/02/2022	11.00	Put	Bond Future	1,559.1000	1.5591	1,443.0600	1.4431	(7.443)	0	0	0
2021/12/02	R248	03/02/2022	10.30	Call	Bond Future	309.8700	0.3099	337.8500	0.3378	9.030	0	0	1,300
2021/12/02	R248	03/02/2022	10.30	Put	Bond Future	5,003.5100	5.0035	4,794.8800	4.7949	(4.170)	0	0	0
2021/12/02	R248	03/02/2022	10.40	Put	Bond Future	4,350.2900	4.3503	4,151.3800	4.1514	(4.572)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/02	R248	05/05/2022	11.79	Call	Bond Future	5,789.2800	5.7893	5,962.6000	5.9626	2.994	0	0	0
2021/12/02	R248	05/05/2022	11.79	Put	Bond Future	1,165.4600	1.1655	1,099.7000	1.0997	(5.642)	0	0	0
2021/12/02	R248	05/05/2022	11.80	Call	Bond Future	5,838.6300	5.8386	6,012.5600	6.0126	2.979	0	0	0
2021/12/02	R248	05/05/2022			Bond Future	11.0933	81.8388	11.0592	82.0779	(0.307)	0.0000	0.0000	2,035
2021/12/02	R248	05/05/2022	11.80	Put	Bond Future	1,151.9000	1.1519	1,086.7500	1.0867	(5.656)	0	0	0
2021/12/02	R248	05/05/2022	11.81	Call	Bond Future	5,888.0600	5.8881	6,062.6100	6.0626	2.964	0	0	0
2021/12/02	R248	05/05/2022	11.81	Put	Bond Future	1,138.5000	1.1385	1,073.9700	1.0740	(5.668)	0	0	0
2021/12/02	R248	04/08/2022	10.98	Call	Bond Future	2,339.0100	2.3390	2,435.7500	2.4357	4.136	0	0	0
2021/12/02	R248	04/08/2022	10.98	Put	Bond Future	4,367.2800	4.3673	4,222.0900	4.2221	(3.324)	0	0	0
2021/12/02	R248	04/08/2022	10.99	Call	Bond Future	2,369.5200	2.3695	2,467.1000	2.4671	4.118	0	0	0
2021/12/02	R248	04/08/2022	10.99	Put	Bond Future	4,326.7800	4.3268	4,182.4300	4.1824	(3.336)	0	0	0
2021/12/02	R248	04/08/2022			Bond Future	11.2718	82.7987	11.2363	83.0406	(0.315)	0.0000	0.0000	0
2021/12/02	R248	04/08/2022	11.00	Call	Bond Future	2,400.2400	2.4002	2,498.6400	2.4986	4.100	0	0	0
2021/12/02	R248	04/08/2022	11.00	Put	Bond Future	4,286.5900	4.2866	4,143.0600	4.1431	(3.348)	0	0	0
2021/12/02	R248	03/11/2022	11.30	Put	Bond Future	4,406.2200	4.4062	4,275.2400	4.2752	(2.973)	0	0	0
2021/12/02	R248	03/11/2022	11.31	Put	Bond Future	4,370.5500	4.3706	4,240.2500	4.2402	(2.981)	0	0	0
2021/12/02	R248	03/11/2022	11.32	Call	Bond Future	3,470.7600	3.4708	3,585.9300	3.5859	3.318	0	0	0
2021/12/02	R248	03/11/2022			Bond Future	11.4494	79.4704	11.4125	79.7152	(0.322)	0.0000	0.0000	0
2021/12/02	R248	03/11/2022	11.30	Call	Bond Future	3,406.4400	3.4064	3,520.2500	3.5202	3.341	0	0	0
2021/12/02	R248	03/11/2022	11.31	Call	Bond Future	3,438.3700	3.4384	3,552.8600	3.5529	3.330	0	0	0
2021/12/02	R248	03/11/2022	11.32	Put	Bond Future	4,335.4400	4.3354	4,205.8200	4.2058	(2.990)	0	0	0

Total

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