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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/12/2021 TO 06/12/2021

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
2021/12/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	2025	03/02/2022		Bond Future	154.2691	154.2691	154.3395	154.3395	0.046	0.0000	0.0000	5,431
2021/12/06	2025	05/05/2022		Bond Future	156.1450	156.1450	156.2157	156.2157	0.045	0.0000	0.0000	164
2021/12/06	2025	04/08/2022		Bond Future	156.4960	156.4960	156.5674	156.5674	0.046	0.0000	0.0000	0
2021/12/06	2025	03/11/2022		Bond Future	158.4919	158.4919	158.5639	158.5639	0.045	0.0000	0.0000	0
2021/12/06	2029	03/02/2022		Bond Future	112.0226	112.0226	112.9225	112.9225	0.803	0.0000	0.0000	2,806
2021/12/06	2029	05/05/2022		Bond Future	112.1875	112.1875	113.0979	113.0979	0.811	0.0000	0.0000	186
2021/12/06	2029	04/08/2022		Bond Future	113.5972	113.5972	114.5189	114.5189	0.811	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
2021/12/06	2029	03/11/2022			Bond Future	113.8233	113.8233	114.7565	114.7565	0.820	0.0000	0.0000	0
2021/12/06	2030	03/02/2022	8.39	Call	Bond Future	16.3300	0.0163	22.4300	0.0224	37.355	0	0	101
2021/12/06	2030	03/02/2022	8.39	Put	Bond Future	7,181.1200	7.1811	6,643.5200	6.6435	(7.486)	0	0	0
2021/12/06	2030	03/02/2022	8.80	Put	Bond Future	4,968.5000	4.9685	4,454.3600	4.4544	(10.348)	0	0	0
2021/12/06	2030	03/02/2022	8.85	Call	Bond Future	103.1900	0.1032	138.1200	0.1381	33.850	0	0	1,000
2021/12/06	2030	03/02/2022	8.85	Put	Bond Future	4,711.9700	4.7120	4,203.2000	4.2032	(10.797)	0	0	0
2021/12/06	2030	03/02/2022	9.80	Call	Bond Future	1,542.3100	1.5423	1,830.4200	1.8304	18.680	0	0	950
2021/12/06	2030	03/02/2022	9.80	Put	Bond Future	1,136.3100	1.1363	880.7200	0.8807	(22.493)	0	0	0
2021/12/06	2030	03/02/2022	9.90	Put	Bond Future	929.4100	0.9294	706.4900	0.7065	(23.985)	0	0	8,000
2021/12/06	2030	03/02/2022	9.45	Call	Bond Future	710.1700	0.7102	881.0500	0.8811	24.062	0	0	0
2021/12/06	2030	03/02/2022	9.45	Put	Bond Future	2,111.5200	2.1115	1,738.7000	1.7387	(17.656)	0	0	0
2021/12/06	2030	03/02/2022	9.40	Call	Bond Future	623.0500	0.6230	778.1700	0.7782	24.897	0	0	0
2021/12/06	2030	03/02/2022	9.40	Put	Bond Future	2,286.3700	2.2864	1,897.7900	1.8978	(16.995)	0	0	0
2021/12/06	2030	03/02/2022	9.10	Call	Bond Future	248.7700	0.2488	324.1000	0.3241	30.281	0	0	0
2021/12/06	2030	03/02/2022	9.10	Put	Bond Future	3,504.0500	3.5040	3,035.6800	3.0357	(13.367)	0	0	0
2021/12/06	2030	03/02/2022	9.20	Call	Bond Future	347.1000	0.3471	445.7400	0.4457	28.418	0	0	950
2021/12/06	2030	03/02/2022	9.20	Put	Bond Future	3,067.8600	3.0679	2,622.8000	2.6228	(14.507)	0	0	0
2021/12/06	2030	03/02/2022	9.35	Call	Bond Future	543.4100	0.5434	683.3300	0.6833	25.749	0	0	0
2021/12/06	2030	03/02/2022	9.35	Put	Bond Future	2,469.6500	2.4697	2,065.8700	2.0659	(16.350)	0	0	101
2021/12/06	2030	03/02/2022			Bond Future	9.7206	90.7731	9.6150	91.3168	(1.087)	0.0000	0.0000	83,746
2021/12/06	2030	03/02/2022	8.80	Call	Bond Future	86.0400	0.0860	115.6000	0.1156	34.356	0	0	0
2021/12/06	2030	03/02/2022	9.90	Call	Bond Future	1,843.4200	1.8434	2,164.2000	2.1642	17.401	0	0	0
2021/12/06	2030	03/02/2022	10.85	Call	Bond Future	5,664.0100	5.6640	6,169.8600	6.1699	8.931	0	0	0
2021/12/06	2030	03/02/2022	10.85	Put	Bond Future	102.6100	0.1026	64.7600	0.0648	(36.887)	0	0	1,000
2021/12/06	2030	03/02/2022	9.60	Call	Bond Future	1,020.7700	1.0208	1,241.3700	1.2414	21.611	0	0	1,000
2021/12/06	2030	03/02/2022	9.60	Put	Bond Future	1,641.9200	1.6419	1,318.8200	1.3188	(19.678)	0	0	0
2021/12/06	2030	03/02/2022	9.78	Call	Bond Future	1,485.4700	1.4855	1,766.9100	1.7669	18.946	0	0	0
2021/12/06	2030	03/02/2022	9.78	Put	Bond Future	1,181.5200	1.1815	919.2600	0.9193	(22.197)	0	0	101
2021/12/06	2030	03/02/2022	9.43	Call	Bond Future	674.4700	0.6745	838.9800	0.8390	24.391	0	0	0
2021/12/06	2030	03/02/2022	9.43	Put	Bond Future	2,180.4900	2.1805	1,801.3000	1.8013	(17.390)	0	0	0
2021/12/06	2030	03/02/2022	9.44	Call	Bond Future	692.1700	0.6922	859.8500	0.8598	24.225	0	0	0
2021/12/06	2030	03/02/2022	9.44	Put	Bond Future	2,145.8400	2.1458	1,769.8200	1.7698	(17.523)	0	0	0
2021/12/06	2030	05/05/2022	10.21	Call	Bond Future	2,798.7800	2.7988	3,125.9100	3.1259	11.688	0	0	0
2021/12/06	2030	05/05/2022	10.21	Put	Bond Future	1,489.3200	1.4893	1,266.6600	1.2667	(14.950)	0	0	0
2021/12/06	2030	05/05/2022	9.95	Call	Bond Future	2,071.8100	2.0718	2,345.8000	2.3458	13.225	0	0	0
2021/12/06	2030	05/05/2022	8.81	Put	Bond Future	6,152.1200	6.1521	5,669.0100	5.6690	(7.853)	0	0	0
2021/12/06	2030	05/05/2022	8.89	Put	Bond Future	5,775.9600	5.7760	5,302.2000	5.3022	(8.202)	0	0	0
2021/12/06	2030	05/05/2022	8.14	Call	Bond Future	72.3900	0.0724	90.5800	0.0906	25.128	0	0	1,800
2021/12/06	2030	05/05/2022	8.14	Put	Bond Future	9,593.7400	9.5937	9,062.1400	9.0621	(5.541)	0	0	0
2021/12/06	2030	05/05/2022	8.47	Call	Bond Future	155.6300	0.1556	191.8300	0.1918	23.260	0	0	1,073
2021/12/06	2030	05/05/2022			Bond Future	9.9430	91.8553	9.8324	92.4051	(1.113)	0.0000	0.0000	14,757
2021/12/06	2030	05/05/2022	11.04	Call	Bond Future	5,747.0500	5.7471	6,199.1400	6.1991	7.866	0	0	0
2021/12/06	2030	05/05/2022	11.04	Put	Bond Future	520.3100	0.5203	422.6100	0.4226	(18.777)	0	0	1,800
2021/12/06	2030	05/05/2022	9.95	Put	Bond Future	2,037.1700	2.0372	1,761.3700	1.7614	(13.538)	0	0	1,073
2021/12/06	2030	05/05/2022	10.19	Call	Bond Future	2,739.2100	2.7392	3,062.3900	3.0624	11.798	0	0	0
2021/12/06	2030	05/05/2022	10.19	Put	Bond Future	1,526.9800	1.5270	1,300.3700	1.3004	(14.840)	0	0	0
2021/12/06	2030	05/05/2022	10.20	Call	Bond Future	2,768.9200	2.7689	3,094.0800	3.0941	11.743	0	0	0

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2021/12/06	2030	05/05/2022	10.20	Put	Bond Future	1,508.0600	1.5081	1,283.4300	1.2834	(14.895)	0	0	200
2021/12/06	2030	05/05/2022	8.81	Call	Bond Future	312.1500	0.3121	378.8300	0.3788	21.362	0	0	200
2021/12/06	2030	05/05/2022	8.89	Call	Bond Future	363.9200	0.3639	439.9500	0.4399	20.892	0	0	1,800
2021/12/06	2030	05/05/2022	9.35	Call	Bond Future	831.7900	0.8318	980.0800	0.9801	17.828	0	0	0
2021/12/06	2030	05/05/2022	9.35	Put	Bond Future	3,829.8700	3.8299	3,428.3700	3.4284	(10.483)	0	0	1,073
2021/12/06	2030	05/05/2022	7.73	Call	Bond Future	23.5700	0.0236	30.1000	0.0301	27.705	0	0	200
2021/12/06	2030	05/05/2022	7.73	Put	Bond Future	11,886.2500	11.8863	11,342.9900	11.3430	(4.570)	0	0	0
2021/12/06	2030	05/05/2022	8.47	Put	Bond Future	7,841.7600	7.8418	7,328.1700	7.3282	(6.549)	0	0	0
2021/12/06	2030	04/08/2022	9.56	Call	Bond Future	1,188.2900	1.1883	1,361.8400	1.3618	14.605	0	0	0
2021/12/06	2030	04/08/2022	9.56	Put	Bond Future	4,222.7600	4.2228	3,839.6500	3.8396	(9.073)	0	0	0
2021/12/06	2030	04/08/2022	10.95	Call	Bond Future	4,759.3800	4.7594	5,155.2200	5.1552	8.317	0	0	0
2021/12/06	2030	04/08/2022	10.95	Put	Bond Future	1,192.7700	1.1928	1,031.9500	1.0319	(13.483)	0	0	800
2021/12/06	2030	04/08/2022			Bond Future	10.1826	88.9342	10.0664	89.4908	(1.141)	0.0000	0.0000	0
2021/12/06	2030	04/08/2022	9.05	Call	Bond Future	594.1000	0.5941	695.3300	0.6953	17.039	0	0	800
2021/12/06	2030	04/08/2022	9.05	Put	Bond Future	6,213.1200	6.2131	5,757.6900	5.7577	(7.330)	0	0	0
2021/12/06	2030	04/08/2022	9.54	Call	Bond Future	1,155.4700	1.1555	1,325.6800	1.3257	14.731	0	0	0
2021/12/06	2030	04/08/2022	9.54	Put	Bond Future	4,289.5900	4.2896	3,903.1400	3.9031	(9.009)	0	0	0
2021/12/06	2030	04/08/2022	9.55	Call	Bond Future	1,171.8100	1.1718	1,343.6800	1.3437	14.667	0	0	0
2021/12/06	2030	04/08/2022	9.55	Put	Bond Future	4,256.0900	4.2561	3,871.3000	3.8713	(9.041)	0	0	0
2021/12/06	2030	04/08/2022	8.30	Call	Bond Future	173.6400	0.1736	209.4500	0.2095	20.623	0	0	800
2021/12/06	2030	04/08/2022	8.30	Put	Bond Future	9,763.1000	9.7631	9,242.2500	9.2423	(5.335)	0	0	0
2021/12/06	2030	03/11/2022	10.10	Call	Bond Future	2,165.7100	2.1657	2,406.3700	2.4064	11.112	0	0	0
2021/12/06	2030	03/11/2022	10.10	Put	Bond Future	3,624.7100	3.6247	3,302.1700	3.3022	(8.898)	0	0	0
2021/12/06	2030	03/11/2022			Bond Future	10.4137	90.0980	10.2918	90.6612	(1.170)	0.0000	0.0000	0
2021/12/06	2030	03/11/2022	10.09	Call	Bond Future	2,144.4300	2.1444	2,383.6100	2.3836	11.154	0	0	0
2021/12/06	2030	03/11/2022	10.09	Put	Bond Future	3,650.4400	3.6504	3,326.4200	3.3264	(8.876)	0	0	0
2021/12/06	2030	03/11/2022	10.08	Call	Bond Future	2,123.6000	2.1236	2,361.3000	2.3613	11.193	0	0	0
2021/12/06	2030	03/11/2022	10.08	Put	Bond Future	3,676.6500	3.6767	3,351.1500	3.3512	(8.853)	0	0	0
2021/12/06	2032	03/02/2022	8.91	Put	Bond Future	7,814.8100	7.8148	7,216.6900	7.2167	(7.654)	0	0	0
2021/12/06	2032	03/02/2022	11.13	Call	Bond Future	5,284.3500	5.2843	5,825.6000	5.8256	10.243	0	0	0
2021/12/06	2032	03/02/2022	11.13	Put	Bond Future	180.0000	0.1800	117.4000	0.1174	(34.778)	0	0	210
2021/12/06	2032	03/02/2022	10.65	Call	Bond Future	3,072.8900	3.0729	3,519.4600	3.5195	14.533	0	0	0
2021/12/06	2032	03/02/2022	10.65	Put	Bond Future	551.3300	0.5513	394.0500	0.3941	(28.527)	0	0	0
2021/12/06	2032	03/02/2022	10.66	Call	Bond Future	3,115.1800	3.1152	3,564.5400	3.5645	14.425	0	0	0
2021/12/06	2032	03/02/2022	10.66	Put	Bond Future	538.7100	0.5387	384.2200	0.3842	(28.678)	0	0	97
2021/12/06	2032	03/02/2022	10.45	Put	Bond Future	860.2600	0.8603	640.6400	0.6406	(25.529)	0	0	198
2021/12/06	2032	03/02/2022	10.53	Call	Bond Future	2,582.0200	2.5820	2,992.6100	2.9926	15.902	0	0	0
2021/12/06	2032	03/02/2022	10.53	Put	Bond Future	723.1100	0.7231	529.8500	0.5298	(26.726)	0	0	210
2021/12/06	2032	03/02/2022	10.35	Put	Bond Future	1,060.4400	1.0604	805.5100	0.8055	(24.040)	0	0	400
2021/12/06	2032	03/02/2022	10.42	Call	Bond Future	2,162.1700	2.1622	2,536.0600	2.5361	17.292	0	0	0
2021/12/06	2032	03/02/2022	10.42	Put	Bond Future	916.7900	0.9168	686.8300	0.6868	(25.083)	0	0	0
2021/12/06	2032	03/02/2022	10.43	Call	Bond Future	2,199.0700	2.1991	2,576.4300	2.5764	17.160	0	0	0
2021/12/06	2032	03/02/2022	10.43	Put	Bond Future	897.6700	0.8977	671.1800	0.6712	(25.231)	0	0	0
2021/12/06	2032	03/02/2022	9.81	Call	Bond Future	511.7400	0.5117	656.3300	0.6563	28.255	0	0	0
2021/12/06	2032	03/02/2022	9.81	Put	Bond Future	2,777.4400	2.7774	2,318.1800	2.3182	(16.535)	0	0	198
2021/12/06	2032	03/02/2022	9.90	Put	Bond Future	2,407.4400	2.4074	1,980.2400	1.9802	(17.745)	0	0	900
2021/12/06	2032	03/02/2022	9.58	Call	Bond Future	225.3000	0.2253	301.5100	0.3015	33.826	0	0	400

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2021/12/06	2032	03/02/2022	9.58	Put	Bond Future	3,864.2200	3.8642	3,336.5800	3.3366	(13.655)	0	0	0
2021/12/06	2032	03/02/2022	9.67	Call	Bond Future	317.8600	0.3179	418.1400	0.4181	31.548	0	0	0
2021/12/06	2032	03/02/2022			Bond Future	10.1999	90.8028	10.0947	91.4066	(1.032)	0.0000	0.0000	113,323
2021/12/06	2032	03/02/2022	8.91	Call	Bond Future	13.6800	0.0137	19.4100	0.0194	41.886	0	0	198
2021/12/06	2032	03/02/2022	9.14	Call	Bond Future	38.8900	0.0389	54.5200	0.0545	40.190	0	0	97
2021/12/06	2032	03/02/2022	9.14	Put	Bond Future	6,383.4200	6.3834	5,795.2000	5.7952	(9.215)	0	0	0
2021/12/06	2032	03/02/2022	9.57	Call	Bond Future	216.3500	0.2164	290.1100	0.2901	34.093	0	0	0
2021/12/06	2032	03/02/2022	9.57	Put	Bond Future	3,915.6100	3.9156	3,385.5200	3.3855	(13.538)	0	0	0
2021/12/06	2032	03/02/2022	10.95	Call	Bond Future	4,422.8000	4.4228	4,937.1000	4.9371	11.628	0	0	0
2021/12/06	2032	03/02/2022	10.95	Put	Bond Future	274.4600	0.2745	184.9100	0.1849	(32.628)	0	0	400
2021/12/06	2032	03/02/2022	10.90	Call	Bond Future	4,188.7400	4.1887	4,693.8800	4.6939	12.059	0	0	0
2021/12/06	2032	03/02/2022	10.90	Put	Bond Future	308.6000	0.3086	209.8900	0.2099	(31.986)	0	0	900
2021/12/06	2032	03/02/2022	10.44	Call	Bond Future	2,236.1100	2.2361	2,616.9200	2.6169	17.030	0	0	0
2021/12/06	2032	03/02/2022	10.44	Put	Bond Future	878.7400	0.8787	655.7000	0.6557	(25.382)	0	0	0
2021/12/06	2032	03/02/2022	10.45	Call	Bond Future	2,273.5500	2.2735	2,657.7800	2.6578	16.900	0	0	0
2021/12/06	2032	03/02/2022	10.35	Call	Bond Future	1,912.3300	1.9123	2,261.2500	2.2613	18.246	0	0	0
2021/12/06	2032	03/02/2022	9.90	Call	Bond Future	671.6000	0.6716	848.2500	0.8483	26.303	0	0	900
2021/12/06	2032	03/02/2022	10.14	Call	Bond Future	1,246.9000	1.2469	1,516.1000	1.5161	21.590	0	0	0
2021/12/06	2032	03/02/2022	10.14	Put	Bond Future	1,589.9800	1.5900	1,255.3300	1.2553	(21.047)	0	0	97
2021/12/06	2032	03/02/2022	9.62	Call	Bond Future	263.5500	0.2636	349.9900	0.3500	32.798	0	0	210
2021/12/06	2032	03/02/2022	9.62	Put	Bond Future	3,661.6600	3.6617	3,144.2500	3.1443	(14.130)	0	0	0
2021/12/06	2032	03/02/2022	9.67	Put	Bond Future	3,416.1400	3.4161	2,912.5700	2.9126	(14.741)	0	0	0
2021/12/06	2032	05/05/2022	11.18	Call	Bond Future	4,952.7800	4.9528	5,415.9800	5.4160	9.352	0	0	0
2021/12/06	2032	05/05/2022	11.18	Put	Bond Future	825.3600	0.8254	677.8300	0.6778	(17.875)	0	0	780
2021/12/06	2032	05/05/2022	11.02	Put	Bond Future	1,013.6700	1.0137	839.6900	0.8397	(17.163)	0	0	0
2021/12/06	2032	05/05/2022	11.03	Call	Bond Future	4,344.8600	4.3449	4,783.3700	4.7834	10.093	0	0	0
2021/12/06	2032	05/05/2022	11.03	Put	Bond Future	1,000.6900	1.0007	828.4700	0.8285	(17.210)	0	0	0
2021/12/06	2032	05/05/2022	10.29	Put	Bond Future	2,525.4100	2.5254	2,189.8700	2.1899	(13.287)	0	0	0
2021/12/06	2032	05/05/2022	10.98	Call	Bond Future	4,149.0000	4.1490	4,578.4900	4.5785	10.352	0	0	0
2021/12/06	2032	05/05/2022	10.98	Put	Bond Future	1,068.1300	1.0681	886.8900	0.8869	(16.968)	0	0	993
2021/12/06	2032	05/05/2022			Bond Future	10.4102	87.7383	10.3005	88.3490	(1.054)	0.0000	0.0000	20,406
2021/12/06	2032	05/05/2022	11.02	Call	Bond Future	4,305.2700	4.3053	4,742.0200	4.7420	10.145	0	0	0
2021/12/06	2032	05/05/2022	11.04	Call	Bond Future	4,384.7400	4.3847	4,824.9900	4.8250	10.041	0	0	0
2021/12/06	2032	05/05/2022	11.04	Put	Bond Future	988.0500	0.9881	817.5700	0.8176	(17.254)	0	0	0
2021/12/06	2032	05/05/2022	10.18	Call	Bond Future	1,565.0300	1.5650	1,812.5300	1.8125	15.814	0	0	780
2021/12/06	2032	05/05/2022	10.18	Put	Bond Future	2,852.8300	2.8528	2,489.6000	2.4896	(12.732)	0	0	0
2021/12/06	2032	05/05/2022	10.29	Call	Bond Future	1,856.1100	1.8561	2,131.3000	2.1313	14.826	0	0	993
2021/12/06	2032	05/05/2022	9.58	Call	Bond Future	494.5200	0.4945	603.1600	0.6032	21.969	0	0	780
2021/12/06	2032	05/05/2022	9.58	Put	Bond Future	5,260.5100	5.2605	4,758.4200	4.7584	(9.545)	0	0	0
2021/12/06	2032	04/08/2022	10.20	Put	Bond Future	3,914.7900	3.9148	3,522.3500	3.5224	(10.025)	0	0	0
2021/12/06	2032	04/08/2022	10.21	Put	Bond Future	3,881.4600	3.8815	3,491.0900	3.4911	(10.057)	0	0	0
2021/12/06	2032	04/08/2022	10.22	Call	Bond Future	1,614.3100	1.6143	1,844.2900	1.8443	14.246	0	0	0
2021/12/06	2032	04/08/2022	8.97	Call	Bond Future	204.9800	0.2050	250.2600	0.2503	22.090	0	0	800
2021/12/06	2032	04/08/2022	8.97	Put	Bond Future	9,763.4900	9.7635	9,190.4800	9.1905	(5.869)	0	0	0
2021/12/06	2032	04/08/2022	9.72	Call	Bond Future	773.5700	0.7736	908.9300	0.9089	17.498	0	0	800
2021/12/06	2032	04/08/2022	9.72	Put	Bond Future	5,845.1000	5.8451	5,362.1700	5.3622	(8.262)	0	0	0
2021/12/06	2032	04/08/2022			Bond Future	10.6290	88.7699	10.5144	89.3882	(1.078)	0.0000	0.0000	0
2021/12/06	2032	04/08/2022	11.60	Call	Bond Future	6,022.6600	6.0227	6,494.5300	6.4945	7.835	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
2021/12/06	2032	04/08/2022	11.60	Put	Bond Future	1,013.2600	1.0133	866.8400	0.8668	(14.450)	0	0	800
2021/12/06	2032	04/08/2022	11.89	Call	Bond Future	7,196.6300	7.1966	7,699.3100	7.6993	6.985	0	0	0
2021/12/06	2032	04/08/2022	11.89	Put	Bond Future	767.6200	0.7676	652.0100	0.6520	(15.061)	0	0	0
2021/12/06	2032	04/08/2022	10.20	Call	Bond Future	1,569.5300	1.5695	1,795.3800	1.7954	14.390	0	0	0
2021/12/06	2032	04/08/2022	10.21	Call	Bond Future	1,591.8300	1.5918	1,819.7500	1.8197	14.318	0	0	0
2021/12/06	2032	04/08/2022	10.22	Put	Bond Future	3,848.3500	3.8483	3,460.0400	3.4600	(10.090)	0	0	0
2021/12/06	2032	03/11/2022			Bond Future	10.8498	85.7862	10.7301	86.4118	(1.103)	0.0000	0.0000	0
2021/12/06	2032	03/11/2022	10.66	Call	Bond Future	2,608.9600	2.6090	2,897.1100	2.8971	11.045	0	0	0
2021/12/06	2032	03/11/2022	10.66	Put	Bond Future	3,604.1000	3.6041	3,266.6100	3.2666	(9.364)	0	0	0
2021/12/06	2033	03/02/2022			Bond Future	108.1630	108.1630	109.0171	109.0171	0.790	0.0000	0.0000	7,393
2021/12/06	2033	05/05/2022			Bond Future	108.1992	108.1992	109.0632	109.0632	0.799	0.0000	0.0000	2,121
2021/12/06	2033	04/08/2022			Bond Future	109.5586	109.5586	110.4334	110.4334	0.798	0.0000	0.0000	0
2021/12/06	2033	03/11/2022			Bond Future	109.6526	109.6526	110.5383	110.5383	0.808	0.0000	0.0000	0
2021/12/06	2037	03/02/2022	11.45	Call	Bond Future	4,103.3300	4.1033	4,689.1600	4.6892	14.277	0	0	0
2021/12/06	2037	03/02/2022	11.46	Call	Bond Future	4,152.4800	4.1525	4,740.9600	4.7410	14.172	0	0	0
2021/12/06	2037	03/02/2022	11.47	Put	Bond Future	462.6500	0.4627	316.2800	0.3163	(31.637)	0	0	0
2021/12/06	2037	03/02/2022			Bond Future	10.8616	82.9003	10.7464	83.6377	(1.060)	0.0000	0.0000	118,701
2021/12/06	2037	03/02/2022	11.45	Put	Bond Future	483.0700	0.4831	331.4400	0.3314	(31.389)	0	0	0
2021/12/06	2037	03/02/2022	11.46	Put	Bond Future	472.7600	0.4728	323.7800	0.3238	(31.513)	0	0	0
2021/12/06	2037	03/02/2022	11.47	Call	Bond Future	4,201.7600	4.2018	4,792.8500	4.7929	14.068	0	0	0
2021/12/06	2037	05/05/2022	11.82	Call	Bond Future	5,500.3200	5.5003	6,062.2300	6.0622	10.216	0	0	0
2021/12/06	2037	05/05/2022	11.83	Call	Bond Future	5,545.4400	5.5454	6,109.1400	6.1091	10.165	0	0	0
2021/12/06	2037	05/05/2022	11.84	Put	Bond Future	971.5100	0.9715	791.0600	0.7911	(18.574)	0	0	0
2021/12/06	2037	05/05/2022			Bond Future	11.0605	83.8887	10.9408	84.6347	(1.082)	0.0000	0.0000	11,855
2021/12/06	2037	05/05/2022	11.82	Put	Bond Future	994.6000	0.9946	810.6000	0.8106	(18.500)	0	0	0
2021/12/06	2037	05/05/2022	11.83	Put	Bond Future	982.9000	0.9829	800.6900	0.8007	(18.538)	0	0	0
2021/12/06	2037	05/05/2022	11.84	Call	Bond Future	5,590.8100	5.5908	6,156.2700	6.1563	10.114	0	0	0
2021/12/06	2037	04/08/2022	11.95	Call	Bond Future	5,492.4200	5.4924	6,022.8900	6.0229	9.658	0	0	0
2021/12/06	2037	04/08/2022	11.95	Put	Bond Future	1,561.0300	1.5610	1,336.4300	1.3364	(14.388)	0	0	1,050
2021/12/06	2037	04/08/2022	10.91	Put	Bond Future	4,192.5600	4.1926	3,736.5400	3.7365	(10.877)	0	0	0
2021/12/06	2037	04/08/2022	10.89	Call	Bond Future	1,924.0600	1.9241	2,218.0600	2.2181	15.280	0	0	0
2021/12/06	2037	04/08/2022	10.89	Put	Bond Future	4,265.6700	4.2657	3,804.6000	3.8046	(10.809)	0	0	0
2021/12/06	2037	04/08/2022	10.90	Call	Bond Future	1,949.9500	1.9500	2,246.4700	2.2465	15.207	0	0	0
2021/12/06	2037	04/08/2022			Bond Future	11.2713	80.6191	11.1465	81.3742	(1.107)	0.0000	0.0000	0
2021/12/06	2037	04/08/2022	10.91	Call	Bond Future	1,976.2700	1.9763	2,275.3200	2.2753	15.132	0	0	0
2021/12/06	2037	04/08/2022	11.21	Call	Bond Future	2,831.5800	2.8316	3,204.8600	3.2049	13.183	0	0	1,050
2021/12/06	2037	04/08/2022	11.21	Put	Bond Future	3,201.2100	3.2012	2,819.4200	2.8194	(11.926)	0	0	0
2021/12/06	2037	04/08/2022	11.42	Call	Bond Future	3,509.4600	3.5095	3,932.1600	3.9322	12.045	0	0	0
2021/12/06	2037	04/08/2022	11.42	Put	Bond Future	2,622.5900	2.6226	2,290.2200	2.2902	(12.673)	0	0	50
2021/12/06	2037	04/08/2022	10.10	Call	Bond Future	565.8800	0.5659	685.8500	0.6858	21.201	0	0	50
2021/12/06	2037	04/08/2022	10.10	Put	Bond Future	8,089.6500	8.0897	7,454.5500	7.4546	(7.851)	0	0	0
2021/12/06	2037	04/08/2022	10.90	Put	Bond Future	4,228.8600	4.2289	3,770.3100	3.7703	(10.843)	0	0	50
2021/12/06	2037	03/11/2022	11.32	Call	Bond Future	3,074.8100	3.0748	3,439.8800	3.4399	11.873	0	0	0
2021/12/06	2037	03/11/2022	11.30	Put	Bond Future	4,026.2900	4.0263	3,622.9500	3.6230	(10.018)	0	0	0
2021/12/06	2037	03/11/2022	11.31	Call	Bond Future	3,045.9700	3.0460	3,408.9700	3.4090	11.917	0	0	0
2021/12/06	2037	03/11/2022	11.31	Put	Bond Future	3,995.3800	3.9954	3,594.1200	3.5941	(10.043)	0	0	0

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2021/12/06	2037	03/11/2022			Bond Future	11.4708	81.6790	11.3411	82.4433	(1.130)	0.0000	0.0000	0
2021/12/06	2037	03/11/2022	11.32	Put	Bond Future	3,964.6800	3.9647	3,565.4900	3.5655	(10.069)	0	0	0
2021/12/06	2037	03/11/2022	11.30	Call	Bond Future	3,017.2700	3.0173	3,378.1900	3.3782	11.962	0	0	0
2021/12/06	2038	03/02/2022			Bond Future	121.8029	121.8029	121.8113	121.8113	0.007	0.0000	0.0000	6,294
2021/12/06	2038	05/05/2022			Bond Future	123.2841	123.2841	123.2922	123.2922	0.007	0.0000	0.0000	677
2021/12/06	2038	04/08/2022			Bond Future	123.0209	123.0209	123.0289	123.0289	0.006	0.0000	0.0000	0
2021/12/06	2038	03/11/2022			Bond Future	124.5901	124.5901	124.5980	124.5980	0.006	0.0000	0.0000	0
2021/12/06	2040	03/02/2022	11.57	Put	Bond Future	475.8300	0.4758	334.1700	0.3342	(29.771)	0	0	0
2021/12/06	2040	03/02/2022	11.58	Put	Bond Future	465.9900	0.4660	326.7400	0.3267	(29.883)	0	0	0
2021/12/06	2040	03/02/2022	11.59	Call	Bond Future	4,792.7200	4.7927	5,380.3200	5.3803	12.260	0	0	0
2021/12/06	2040	03/02/2022			Bond Future	10.9316	85.1314	10.8268	85.8558	(0.959)	0.0000	0.0000	87,889
2021/12/06	2040	03/02/2022	10.60	Call	Bond Future	784.1400	0.7841	985.7100	0.9857	25.706	0	0	2,000
2021/12/06	2040	03/02/2022	10.60	Put	Bond Future	3,109.6000	3.1096	2,586.7000	2.5867	(16.816)	0	0	0
2021/12/06	2040	03/02/2022	11.57	Call	Bond Future	4,685.7800	4.6858	5,268.5900	5.2686	12.438	0	0	0
2021/12/06	2040	03/02/2022	11.58	Call	Bond Future	4,739.2300	4.7392	5,324.4500	5.3245	12.348	0	0	0
2021/12/06	2040	03/02/2022	11.59	Put	Bond Future	456.2700	0.4563	319.4000	0.3194	(29.998)	0	0	0
2021/12/06	2040	05/05/2022	13.04	Call	Bond Future	11,694.4100	11.6944	12,367.5700	12.3676	5.756	0	0	0
2021/12/06	2040	05/05/2022	13.04	Put	Bond Future	292.9600	0.2930	233.4100	0.2334	(20.327)	0	0	1,200
2021/12/06	2040	05/05/2022	11.91	Put	Bond Future	1,043.9400	1.0439	864.7400	0.8647	(17.166)	0	0	0
2021/12/06	2040	05/05/2022	11.92	Call	Bond Future	6,099.9600	6.1000	6,655.1900	6.6552	9.102	0	0	0
2021/12/06	2040	05/05/2022	11.92	Put	Bond Future	1,031.7900	1.0318	854.3100	0.8543	(17.201)	0	0	0
2021/12/06	2040	05/05/2022	10.57	Call	Bond Future	1,101.1000	1.1011	1,305.0100	1.3050	18.519	0	0	1,200
2021/12/06	2040	05/05/2022	10.57	Put	Bond Future	4,926.4200	4.9264	4,397.6200	4.3976	(10.734)	0	0	0
2021/12/06	2040	05/05/2022			Bond Future	11.1229	86.1465	11.0140	86.8792	(0.979)	0.0000	0.0000	8,568
2021/12/06	2040	05/05/2022	11.90	Call	Bond Future	6,003.2800	6.0033	6,555.0400	6.5550	9.191	0	0	0
2021/12/06	2040	05/05/2022	11.90	Put	Bond Future	1,056.2500	1.0563	875.3000	0.8753	(17.131)	0	0	0
2021/12/06	2040	05/05/2022	11.91	Call	Bond Future	6,051.5800	6.0516	6,605.0900	6.6051	9.147	0	0	0
2021/12/06	2040	05/05/2022	9.82	Call	Bond Future	203.4500	0.2034	255.6800	0.2557	25.672	0	0	1,200
2021/12/06	2040	05/05/2022	9.82	Put	Bond Future	9,667.6900	9.6677	8,987.2100	8.9872	(7.039)	0	0	0
2021/12/06	2040	04/08/2022	12.24	Put	Bond Future	1,350.0100	1.3500	1,164.0500	1.1641	(13.775)	0	0	460
2021/12/06	2040	04/08/2022	11.05	Call	Bond Future	2,368.6800	2.3687	2,680.9200	2.6809	13.182	0	0	0
2021/12/06	2040	04/08/2022	11.05	Put	Bond Future	4,185.5200	4.1855	3,756.1300	3.7561	(10.259)	0	0	0
2021/12/06	2040	04/08/2022	9.70	Put	Bond Future	11,954.1200	11.9541	11,268.2500	11.2683	(5.738)	0	0	0
2021/12/06	2040	04/08/2022			Bond Future	11.3252	82.6530	11.2117	83.3946	(1.002)	0.0000	0.0000	0
2021/12/06	2040	04/08/2022	12.24	Call	Bond Future	6,964.6300	6.9646	7,520.3000	7.5203	7.978	0	0	0
2021/12/06	2040	04/08/2022	11.03	Call	Bond Future	2,310.3500	2.3103	2,617.6600	2.6177	13.301	0	0	0
2021/12/06	2040	04/08/2022	11.03	Put	Bond Future	4,261.6600	4.2617	3,827.3400	3.8273	(10.191)	0	0	0
2021/12/06	2040	04/08/2022	11.04	Call	Bond Future	2,339.5500	2.3396	2,649.3300	2.6493	13.241	0	0	0
2021/12/06	2040	04/08/2022	11.04	Put	Bond Future	4,223.5800	4.2236	3,791.7300	3.7917	(10.225)	0	0	0
2021/12/06	2040	04/08/2022	9.70	Call	Bond Future	254.1000	0.2541	309.8600	0.3099	21.944	0	0	460
2021/12/06	2040	04/08/2022	10.70	Call	Bond Future	1,448.4100	1.4484	1,674.1700	1.6742	15.587	0	0	460
2021/12/06	2040	04/08/2022	10.70	Put	Bond Future	5,667.8400	5.6678	5,151.9700	5.1520	(9.102)	0	0	0
2021/12/06	2040	03/11/2022	11.41	Put	Bond Future	4,105.3300	4.1053	3,720.2900	3.7203	(9.379)	0	0	0
2021/12/06	2040	03/11/2022	11.39	Call	Bond Future	3,367.3300	3.3673	3,729.0000	3.7290	10.741	0	0	0
2021/12/06	2040	03/11/2022	11.40	Call	Bond Future	3,398.4500	3.3985	3,762.1600	3.7622	10.702	0	0	0
2021/12/06	2040	03/11/2022			Bond Future	11.5162	83.7399	11.3982	84.4907	(1.024)	0.0000	0.0000	0

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2021/12/06	2040	03/11/2022	11.41	Call	Bond Future	3,430.0200	3.4300	3,795.7700	3.7958	10.663	0	0	0
2021/12/06	2040	03/11/2022	11.39	Put	Bond Future	4,170.8500	4.1708	3,781.7300	3.7817	(9.330)	0	0	0
2021/12/06	2040	03/11/2022	11.40	Put	Bond Future	4,137.8300	4.1378	3,750.7500	3.7507	(9.355)	0	0	0
2021/12/06	2044	03/02/2022	11.59	Call	Bond Future	4,645.4000	4.6454	5,247.2000	5.2472	12.955	0	0	0
2021/12/06	2044	03/02/2022	11.59	Put	Bond Future	433.8700	0.4339	298.3400	0.2983	(31.237)	0	0	0
2021/12/06	2044	03/02/2022	11.60	Call	Bond Future	4,699.6600	4.6997	5,303.9500	5.3039	12.858	0	0	0
2021/12/06	2044	03/02/2022	11.60	Put	Bond Future	424.2300	0.4242	291.1900	0.2912	(31.360)	0	0	0
2021/12/06	2044	03/02/2022			Bond Future	10.9601	81.9558	10.8554	82.6931	(0.955)	0.0000	0.0000	56,478
2021/12/06	2044	03/02/2022	11.61	Call	Bond Future	4,754.0400	4.7540	5,360.7700	5.3608	12.762	0	0	0
2021/12/06	2044	03/02/2022	11.61	Put	Bond Future	414.8000	0.4148	284.2000	0.2842	(31.485)	0	0	0
2021/12/06	2044	05/05/2022	11.91	Call	Bond Future	6,022.8800	6.0229	6,584.6200	6.5846	9.327	0	0	0
2021/12/06	2044	05/05/2022	11.91	Put	Bond Future	1,067.7800	1.0678	883.7100	0.8837	(17.239)	0	0	0
2021/12/06	2044	05/05/2022	11.92	Call	Bond Future	6,071.6400	6.0716	6,635.1400	6.6351	9.281	0	0	0
2021/12/06	2044	05/05/2022	11.92	Put	Bond Future	1,055.4600	1.0555	873.1500	0.8731	(17.273)	0	0	0
2021/12/06	2044	05/05/2022			Bond Future	11.1417	82.9330	11.0329	83.6788	(0.977)	0.0000	0.0000	5,735
2021/12/06	2044	05/05/2022	11.93	Call	Bond Future	6,120.4600	6.1205	6,685.7100	6.6857	9.235	0	0	0
2021/12/06	2044	05/05/2022	11.93	Put	Bond Future	1,043.2900	1.0433	862.7300	0.8627	(17.307)	0	0	0
2021/12/06	2044	04/08/2022	11.08	Call	Bond Future	2,436.6200	2.4366	2,760.0500	2.7600	13.274	0	0	0
2021/12/06	2044	04/08/2022	11.08	Put	Bond Future	4,140.5900	4.1406	3,709.1900	3.7092	(10.419)	0	0	0
2021/12/06	2044	04/08/2022	11.09	Call	Bond Future	2,466.9700	2.4670	2,792.9300	2.7929	13.213	0	0	0
2021/12/06	2044	04/08/2022	11.09	Put	Bond Future	4,102.5200	4.1025	3,673.6500	3.6737	(10.454)	0	0	0
2021/12/06	2044	04/08/2022			Bond Future	11.3333	79.5269	11.2200	80.2818	(1.000)	0.0000	0.0000	0
2021/12/06	2044	04/08/2022	11.10	Call	Bond Future	2,497.5000	2.4975	2,826.0100	2.8260	13.154	0	0	0
2021/12/06	2044	04/08/2022	11.10	Put	Bond Future	4,064.7300	4.0647	3,638.4100	3.6384	(10.488)	0	0	0
2021/12/06	2044	03/11/2022	11.40	Put	Bond Future	4,151.9700	4.1520	3,759.2800	3.7593	(9.458)	0	0	0
2021/12/06	2044	03/11/2022	11.41	Call	Bond Future	3,446.0400	3.4460	3,819.5900	3.8196	10.840	0	0	0
2021/12/06	2044	03/11/2022	11.41	Put	Bond Future	4,118.9200	4.1189	3,728.3400	3.7283	(9.483)	0	0	0
2021/12/06	2044	03/11/2022			Bond Future	11.5138	80.5728	11.3960	81.3369	(1.023)	0.0000	0.0000	0
2021/12/06	2044	03/11/2022	11.39	Call	Bond Future	3,381.8900	3.3819	3,751.2100	3.7512	10.921	0	0	0
2021/12/06	2044	03/11/2022	11.39	Put	Bond Future	4,185.5600	4.1856	3,790.7500	3.7907	(9.433)	0	0	0
2021/12/06	2044	03/11/2022	11.40	Call	Bond Future	3,413.7400	3.4137	3,785.1800	3.7852	10.881	0	0	0
2021/12/06	2046	03/02/2022			Bond Future	111.1441	111.1441	111.1520	111.1520	0.007	0.0000	0.0000	15,506
2021/12/06	2046	05/05/2022			Bond Future	110.6144	110.6144	110.6219	110.6219	0.007	0.0000	0.0000	171
2021/12/06	2046	04/08/2022			Bond Future	112.0045	112.0045	112.0120	112.0120	0.007	0.0000	0.0000	0
2021/12/06	2046	03/11/2022			Bond Future	111.5122	111.5122	111.5193	111.5193	0.006	0.0000	0.0000	0
2021/12/06	2050	03/02/2022			Bond Future	111.4251	111.4251	112.8975	112.8975	1.321	0.0000	0.0000	9,200
2021/12/06	2050	05/05/2022			Bond Future	112.7800	112.7800	114.2699	114.2699	1.321	0.0000	0.0000	379
2021/12/06	2050	04/08/2022			Bond Future	112.1848	112.1848	113.6932	113.6932	1.345	0.0000	0.0000	0
2021/12/06	2050	03/11/2022			Bond Future	113.6156	113.6156	115.1431	115.1431	1.344	0.0000	0.0000	0
2021/12/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/12/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	AL37	03/02/2022			Index Future	805.9430	805.9430	807.3860	807.3860	0.179	0.0000	0.0000	0
2021/12/06	AL37	05/05/2022			Index Future	815.5440	815.5440	816.9950	816.9950	0.178	0.0000	0.0000	0
2021/12/06	AL37	04/08/2022			Index Future	825.4880	825.4880	826.9530	826.9530	0.177	0.0000	0.0000	0
2021/12/06	AL37	03/11/2022			Index Future	835.9280	835.9280	837.4070	837.4070	0.177	0.0000	0.0000	0
2021/12/06	AL7T	03/02/2022			Index Future	914.1030	914.1030	920.0840	920.0840	0.654	0.0000	0.0000	0
2021/12/06	AL7T	05/05/2022			Index Future	924.9920	924.9920	931.0340	931.0340	0.653	0.0000	0.0000	0
2021/12/06	AL7T	04/08/2022			Index Future	936.2710	936.2710	942.3820	942.3820	0.653	0.0000	0.0000	0
2021/12/06	AL7T	03/11/2022			Index Future	948.1120	948.1120	954.2960	954.2960	0.652	0.0000	0.0000	0
2021/12/06	ALBI	03/02/2022			Index Future	812.6850	812.6850	817.8250	817.8250	0.632	0.0000	0.0000	193
2021/12/06	ALBI	05/05/2022			Index Future	822.3660	822.3660	827.5580	827.5580	0.631	0.0000	0.0000	29
2021/12/06	ALBI	04/08/2022			Index Future	832.3940	832.3940	837.6450	837.6450	0.631	0.0000	0.0000	0
2021/12/06	ALBI	03/11/2022			Index Future	842.9210	842.9210	848.2350	848.2350	0.630	0.0000	0.0000	0
2021/12/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	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
2021/12/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/06	ES33	03/02/2022			Bond Future	11.6361	77.0385	11.5355	77.5535	(0.864)	0.0000	0.0000	263
2021/12/06	ES33	05/05/2022			Bond Future	11.8808	74.1977	11.7760	74.7186	(0.882)	0.0000	0.0000	87
2021/12/06	ES33	04/08/2022			Bond Future	12.1361	75.0824	12.0267	75.6098	(0.901)	0.0000	0.0000	0
2021/12/06	ES33	03/11/2022			Bond Future	12.3955	72.3111	12.2814	72.8450	(0.921)	0.0000	0.0000	0
2021/12/06	ES42	03/02/2022			Bond Future	12.0287	75.8776	11.9233	76.4985	(0.876)	0.0000	0.0000	3,579
2021/12/06	ES42	05/05/2022			Bond Future	12.2567	72.5418	12.1467	73.1699	(0.897)	0.0000	0.0000	1,190
2021/12/06	ES42	04/08/2022			Bond Future	12.4878	73.4055	12.3730	74.0414	(0.920)	0.0000	0.0000	0
2021/12/06	ES42	03/11/2022			Bond Future	12.7234	70.1334	12.6034	70.7772	(0.943)	0.0000	0.0000	0
2021/12/06	GOVI	03/02/2022	792.76	Call	GOVI	94,340.0000	9.4340	144,790.0000	14.4790	53.477	0	0	0
2021/12/06	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/06	GOVI	03/02/2022			GOVI	802.1940	802.1940	807.2390	807.2390	0.629	0.0000	0.0000	983
2021/12/06	GOVI	03/02/2022	792.74	Call	GOVI	94,540.0000	9.4540	144,990.0000	14.4990	53.364	0	0	0
2021/12/06	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/06	GOVI	03/02/2022	792.75	Call	GOVI	94,440.0000	9.4440	144,890.0000	14.4890	53.420	0	0	0
2021/12/06	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/06	GOVI	05/05/2022	788.25	Call	GOVI	235,000.0000	23.5000	285,960.0000	28.5960	21.685	0	0	0
2021/12/06	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
2021/12/06	GOVI	05/05/2022			GOVI	811.7500	811.7500	816.8460	816.8460	0.628	0.0000	0.0000	0
2021/12/06	GOVI	05/05/2022	788.23	Call	GOVI	235,200.0000	23.5200	286,160.0000	28.6160	21.667	0	0	0
2021/12/06	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/06	GOVI	05/05/2022	788.24	Call	GOVI	235,100.0000	23.5100	286,060.0000	28.6060	21.676	0	0	0
2021/12/06	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/06	GOVI	04/08/2022	819.28	Call	GOVI	23,680.0000	2.3680	75,220.0000	7.5220	217.652	0	0	0
2021/12/06	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/06	GOVI	04/08/2022			GOVI	821.6480	821.6480	826.8020	826.8020	0.627	0.0000	0.0000	0
2021/12/06	GOVI	04/08/2022	819.26	Call	GOVI	23,880.0000	2.3880	75,420.0000	7.5420	215.829	0	0	0
2021/12/06	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/06	GOVI	04/08/2022	819.27	Call	GOVI	23,780.0000	2.3780	75,320.0000	7.5320	216.737	0	0	0
2021/12/06	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/06	GOVI	03/11/2022	820.41	Call	GOVI	116,300.0000	11.6300	168,450.0000	16.8450	44.841	0	0	0
2021/12/06	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/06	GOVI	03/11/2022	820.42	Call	GOVI	116,200.0000	11.6200	168,350.0000	16.8350	44.880	0	0	0
2021/12/06	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/06	GOVI	03/11/2022			GOVI	832.0400	832.0400	837.2550	837.2550	0.627	0.0000	0.0000	0
2021/12/06	GOVI	03/11/2022	820.43	Call	GOVI	116,100.0000	11.6100	168,250.0000	16.8250	44.918	0	0	0
2021/12/06	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/12/06	IGOV	03/02/2022			Index Future	299.1330	299.1330	300.2020	300.2020	0.357	0.0000	0.0000	483
2021/12/06	IGOV	05/05/2022			Index Future	302.7700	302.7700	303.8480	303.8480	0.356	0.0000	0.0000	16
2021/12/06	IGOV	04/08/2022			Index Future	306.5340	306.5340	307.6240	307.6240	0.356	0.0000	0.0000	0
2021/12/06	IGOV	03/11/2022			Index Future	310.4820	310.4820	311.5850	311.5850	0.355	0.0000	0.0000	0
2021/12/06	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/12/06	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/12/06	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/12/06	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/12/06	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/12/06	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/12/06	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/12/06	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/12/06	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/12/06	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/12/06	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/12/06	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/12/06	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/12/06	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/12/06	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/12/06	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/12/06	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/12/06	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/12/06	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/12/06	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
2021/12/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/12/06	JBAF	15/12/2021			Jibar Tradeable Future	3.8850	96.1150	3.8850	96.1150	0.000	0.0000	0.0000	0
2021/12/06	JBAF	19/01/2022			Jibar Tradeable Future	3.9450	96.0550	3.9450	96.0550	0.000	0.0000	0.0000	0
2021/12/06	JBAF	16/02/2022			Jibar Tradeable Future	4.2100	95.7900	4.2000	95.8000	(0.238)	0.0000	0.0000	0
2021/12/06	JBAF	16/03/2022			Jibar Tradeable Future	4.2750	95.7250	4.2650	95.7350	(0.234)	0.0000	0.0000	0
2021/12/06	JBAF	20/04/2022			Jibar Tradeable Future	4.5900	95.4100	4.5900	95.4100	0.000	0.0000	0.0000	0
2021/12/06	JBAF	18/05/2022			Jibar Tradeable Future	4.6500	95.3500	4.6500	95.3500	0.000	0.0000	0.0000	0
2021/12/06	JBAF	15/06/2022			Jibar Tradeable Future	4.9400	95.0600	4.9300	95.0700	(0.202)	0.0000	0.0000	72
2021/12/06	JBAF	21/09/2022			Jibar Tradeable Future	5.3350	94.6650	5.3150	94.6850	(0.375)	0.0000	0.0000	0
2021/12/06	JBAF	21/12/2022			Jibar Tradeable Future	5.8700	94.1300	5.8300	94.1700	(0.681)	0.0000	0.0000	68
2021/12/06	JBAF	15/03/2023			Jibar Tradeable Future	6.1500	93.8500	6.1000	93.9000	(0.813)	0.0000	0.0000	0
2021/12/06	JBAF	21/06/2023			Jibar Tradeable Future	6.4550	93.5450	6.4050	93.5950	(0.775)	0.0000	0.0000	0
2021/12/06	JBAF	20/09/2023			Jibar Tradeable Future	6.6750	93.3250	6.5950	93.4050	(1.199)	0.0000	0.0000	75
2021/12/06	R023	03/02/2022	5.08	Call	Bond Future	284.6900	0.2847	262.5800	0.2626	(7.766)	0	0	0
2021/12/06	R023	03/02/2022	5.08	Put	Bond Future	161.6500	0.1616	168.5200	0.1685	4.314	0	0	0
2021/12/06	R023	03/02/2022			Bond Future	4.9613	106.2751	4.9893	106.2460	0.565	0.0000	0.0000	16,327
2021/12/06	R023	03/02/2022	5.06	Call	Bond Future	271.4500	0.2714	249.7600	0.2498	(7.990)	0	0	0
2021/12/06	R023	03/02/2022	5.06	Put	Bond Future	169.0400	0.1690	176.4300	0.1764	4.372	0	0	0
2021/12/06	R023	03/02/2022	5.07	Call	Bond Future	277.9400	0.2779	256.0400	0.2560	(7.879)	0	0	0
2021/12/06	R023	03/02/2022	5.07	Put	Bond Future	165.1700	0.1652	172.3500	0.1723	4.347	0	0	0
2021/12/06	R023	05/05/2022	6.31	Call	Bond Future	1,074.8900	1.0749	1,046.7100	1.0467	(2.622)	0	0	0
2021/12/06	R023	05/05/2022	6.31	Put	Bond Future	41.0000	0.0410	42.6700	0.0427	4.073	0	0	0
2021/12/06	R023	05/05/2022			Bond Future	5.0026	103.6309	5.0400	103.6010	0.749	0.0000	0.0000	835
2021/12/06	R023	05/05/2022	6.29	Call	Bond Future	1,060.3800	1.0604	1,032.2600	1.0323	(2.652)	0	0	0
2021/12/06	R023	05/05/2022	6.29	Put	Bond Future	42.1800	0.0422	43.9100	0.0439	4.101	0	0	0
2021/12/06	R023	05/05/2022	6.30	Call	Bond Future	1,067.6300	1.0676	1,039.4800	1.0395	(2.637)	0	0	0
2021/12/06	R023	05/05/2022	6.30	Put	Bond Future	41.5800	0.0416	43.2800	0.0433	4.089	0	0	0
2021/12/06	R023	04/08/2022	6.05	Call	Bond Future	653.0900	0.6531	627.7200	0.6277	(3.885)	0	0	0
2021/12/06	R023	04/08/2022	6.05	Put	Bond Future	83.7800	0.0838	89.0900	0.0891	6.338	0	0	0
2021/12/06	R023	04/08/2022			Bond Future	5.0218	104.8800	5.0770	104.8494	1.098	0.0000	0.0000	0
2021/12/06	R023	04/08/2022	6.03	Call	Bond Future	643.9300	0.6439	618.6700	0.6187	(3.923)	0	0	0
2021/12/06	R023	04/08/2022	6.03	Put	Bond Future	85.6300	0.0856	91.0500	0.0911	6.330	0	0	0
2021/12/06	R023	04/08/2022	6.04	Call	Bond Future	648.5000	0.6485	623.1800	0.6232	(3.904)	0	0	0
2021/12/06	R023	04/08/2022	6.04	Put	Bond Future	84.7000	0.0847	90.0600	0.0901	6.328	0	0	0
2021/12/06	R023	03/11/2022	6.25	Call	Bond Future	552.6700	0.5527	530.2800	0.5303	(4.051)	0	0	0
2021/12/06	R023	03/11/2022	6.25	Put	Bond Future	161.8800	0.1619	170.4300	0.1704	5.282	0	0	0
2021/12/06	R023	03/11/2022	6.26	Call	Bond Future	555.1100	0.5551	532.6900	0.5327	(4.039)	0	0	0
2021/12/06	R023	03/11/2022	6.26	Put	Bond Future	161.2600	0.1613	169.7800	0.1698	5.283	0	0	0
2021/12/06	R023	03/11/2022			Bond Future	4.9814	102.3111	5.0815	102.2802	2.009	0.0000	0.0000	0
2021/12/06	R023	03/11/2022	6.27	Call	Bond Future	557.5700	0.5576	535.1100	0.5351	(4.028)	0	0	0
2021/12/06	R023	03/11/2022	6.27	Put	Bond Future	160.6500	0.1607	169.1300	0.1691	5.279	0	0	0
2021/12/06	R035	03/02/2022	9.92	Call	Bond Future	135.3300	0.1353	187.8700	0.1879	38.824	0	0	200
2021/12/06	R035	03/02/2022	9.92	Put	Bond Future	5,324.2500	5.3242	4,677.8800	4.6779	(12.140)	0	0	0
2021/12/06	R035	03/02/2022	11.73	Call	Bond Future	6,272.0500	6.2721	6,908.3400	6.9083	10.145	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
2021/12/06	R035	03/02/2022	11.73	Put	Bond Future	173.3800	0.1734	110.7600	0.1108	(36.117)	0	0	280
2021/12/06	R035	03/02/2022	11.28	Call	Bond Future	3,962.9600	3.9630	4,514.9200	4.5149	13.928	0	0	0
2021/12/06	R035	03/02/2022	11.28	Put	Bond Future	476.6300	0.4766	329.6800	0.3297	(30.831)	0	0	200
2021/12/06	R035	03/02/2022	11.33	Put	Bond Future	426.4700	0.4265	292.2400	0.2922	(31.475)	0	0	500
2021/12/06	R035	03/02/2022	11.39	Call	Bond Future	4,508.9000	4.5089	5,087.6400	5.0876	12.836	0	0	0
2021/12/06	R035	03/02/2022	11.39	Put	Bond Future	372.8300	0.3728	252.6600	0.2527	(32.232)	0	0	683
2021/12/06	R035	03/02/2022	11.22	Call	Bond Future	3,674.4600	3.6745	4,209.6600	4.2097	14.565	0	0	0
2021/12/06	R035	03/02/2022	11.22	Put	Bond Future	545.6400	0.5456	381.9300	0.3819	(30.003)	0	0	0
2021/12/06	R035	03/02/2022	11.23	Call	Bond Future	3,721.8200	3.7218	4,259.9500	4.2600	14.459	0	0	0
2021/12/06	R035	03/02/2022	11.23	Put	Bond Future	533.2600	0.5333	372.4800	0.3725	(30.150)	0	0	0
2021/12/06	R035	03/02/2022	11.03	Call	Bond Future	2,815.1600	2.8152	3,287.4700	3.2875	16.777	0	0	0
2021/12/06	R035	03/02/2022	11.05	Put	Bond Future	797.8900	0.7979	578.5100	0.5785	(27.495)	0	0	1,600
2021/12/06	R035	03/02/2022	11.11	Call	Bond Future	3,167.0400	3.1670	3,667.4200	3.6674	15.800	0	0	0
2021/12/06	R035	03/02/2022	10.35	Call	Bond Future	637.7900	0.6378	821.2500	0.8213	28.765	0	0	1,600
2021/12/06	R035	03/02/2022	10.35	Put	Bond Future	2,949.9700	2.9500	2,434.5200	2.4345	(17.473)	0	0	0
2021/12/06	R035	03/02/2022	10.61	Call	Bond Future	1,273.5000	1.2735	1,570.2200	1.5702	23.300	0	0	0
2021/12/06	R035	03/02/2022	10.61	Put	Bond Future	1,907.8900	1.9079	1,505.7000	1.5057	(21.080)	0	0	200
2021/12/06	R035	03/02/2022	10.65	Call	Bond Future	1,396.1300	1.3961	1,710.7500	1.7107	22.535	0	0	0
2021/12/06	R035	03/02/2022	10.24	Put	Bond Future	3,485.6500	3.4856	2,927.7500	2.9277	(16.006)	0	0	0
2021/12/06	R035	03/02/2022	10.26	Call	Bond Future	480.7200	0.4807	629.0900	0.6291	30.864	0	0	200
2021/12/06	R035	03/02/2022	10.26	Put	Bond Future	3,384.3500	3.3844	2,833.8100	2.8338	(16.267)	0	0	0
2021/12/06	R035	03/02/2022	10.34	Call	Bond Future	618.8500	0.6188	798.2600	0.7983	28.991	0	0	0
2021/12/06	R035	03/02/2022	10.34	Put	Bond Future	2,996.4700	2.9965	2,476.9700	2.4770	(17.337)	0	0	500
2021/12/06	R035	03/02/2022			Bond Future	10.7102	91.1896	10.5999	91.8885	(1.030)	0.0000	0.0000	105,215
2021/12/06	R035	03/02/2022	9.70	Call	Bond Future	57.1600	0.0572	80.9300	0.0809	41.585	0	0	683
2021/12/06	R035	03/02/2022	9.70	Put	Bond Future	6,768.8500	6.7688	6,093.7100	6.0937	(9.974)	0	0	0
2021/12/06	R035	03/02/2022	10.10	Call	Bond Future	271.6000	0.2716	366.4500	0.3665	34.923	0	0	280
2021/12/06	R035	03/02/2022	10.10	Put	Bond Future	4,240.5200	4.2405	3,636.4600	3.6365	(14.245)	0	0	0
2021/12/06	R035	03/02/2022	11.88	Call	Bond Future	7,066.6800	7.0667	7,719.0500	7.7190	9.232	0	0	0
2021/12/06	R035	03/02/2022	11.88	Put	Bond Future	123.6100	0.1236	77.0700	0.0771	(37.651)	0	0	1,800
2021/12/06	R035	03/02/2022	11.33	Call	Bond Future	4,209.0500	4.2090	4,773.7300	4.7737	13.416	0	0	0
2021/12/06	R035	03/02/2022	11.24	Call	Bond Future	3,769.3600	3.7694	4,310.3900	4.3104	14.353	0	0	0
2021/12/06	R035	03/02/2022	11.24	Put	Bond Future	521.1300	0.5211	363.2500	0.3633	(30.296)	0	0	0
2021/12/06	R035	03/02/2022	11.03	Put	Bond Future	833.1500	0.8331	606.5500	0.6066	(27.198)	0	0	280
2021/12/06	R035	03/02/2022	11.05	Call	Bond Future	2,901.6800	2.9017	3,381.2100	3.3812	16.526	0	0	0
2021/12/06	R035	03/02/2022	11.11	Put	Bond Future	699.4300	0.6994	500.9000	0.5009	(28.385)	0	0	200
2021/12/06	R035	03/02/2022	10.65	Put	Bond Future	1,776.4000	1.7764	1,392.1100	1.3921	(21.633)	0	0	683
2021/12/06	R035	03/02/2022	10.24	Call	Bond Future	449.8400	0.4498	590.8500	0.5909	31.347	0	0	500
2021/12/06	R035	05/05/2022	11.63	Call	Bond Future	5,310.4100	5.3104	5,830.6900	5.8307	9.797	0	0	0
2021/12/06	R035	05/05/2022	11.63	Put	Bond Future	1,075.4700	1.0755	888.8900	0.8889	(17.349)	0	0	0
2021/12/06	R035	05/05/2022	11.64	Call	Bond Future	5,354.9000	5.3549	5,876.9400	5.8769	9.749	0	0	0
2021/12/06	R035	05/05/2022	11.64	Put	Bond Future	1,063.0300	1.0630	878.2100	0.8782	(17.386)	0	0	0
2021/12/06	R035	05/05/2022	10.72	Call	Bond Future	1,938.3600	1.9384	2,239.3400	2.2393	15.528	0	0	1,200
2021/12/06	R035	05/05/2022	10.72	Put	Bond Future	3,132.8500	3.1329	2,726.9700	2.7270	(12.956)	0	0	0
2021/12/06	R035	05/05/2022			Bond Future	10.9131	87.7980	10.7984	88.5048	(1.051)	0.0000	0.0000	8,926
2021/12/06	R035	05/05/2022	11.65	Call	Bond Future	5,399.2900	5.3993	5,923.1000	5.9231	9.701	0	0	0
2021/12/06	R035	05/05/2022	11.65	Put	Bond Future	1,050.5500	1.0506	867.5000	0.8675	(17.424)	0	0	0
2021/12/06	R035	05/05/2022	12.64	Call	Bond Future	10,038.5900	10.0386	10,676.9700	10.6770	6.359	0	0	0

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2021/12/06	R035	05/05/2022	12.64	Put	Bond Future	333.0600	0.3331	264.5800	0.2646	(20.561)	0	0	1,200
2021/12/06	R035	05/05/2022	10.82	Call	Bond Future	2,231.2800	2.2313	2,560.1600	2.5602	14.740	0	0	0
2021/12/06	R035	05/05/2022	10.82	Put	Bond Future	2,804.2400	2.8042	2,426.2600	2.4263	(13.479)	0	0	1,200
2021/12/06	R035	04/08/2022	11.13	Put	Bond Future	3,019.2900	3.0193	2,669.2400	2.6692	(11.594)	0	0	100
2021/12/06	R035	04/08/2022	10.72	Call	Bond Future	1,881.4500	1.8815	2,152.7400	2.1527	14.419	0	0	0
2021/12/06	R035	04/08/2022	10.72	Put	Bond Future	4,347.8500	4.3479	3,903.5800	3.9036	(10.218)	0	0	0
2021/12/06	R035	04/08/2022	10.73	Call	Bond Future	1,906.8200	1.9068	2,180.4500	2.1804	14.350	0	0	0
2021/12/06	R035	04/08/2022	10.73	Put	Bond Future	4,311.2800	4.3113	3,869.3500	3.8694	(10.251)	0	0	0
2021/12/06	R035	04/08/2022	9.84	Call	Bond Future	459.7400	0.4597	555.3600	0.5554	20.799	0	0	100
2021/12/06	R035	04/08/2022	9.84	Put	Bond Future	8,629.8800	8.6299	8,009.9400	8.0099	(7.184)	0	0	0
2021/12/06	R035	04/08/2022	10.53	Put	Bond Future	5,090.5300	5.0905	4,601.9200	4.6019	(9.598)	0	0	0
2021/12/06	R035	04/08/2022	10.64	Call	Bond Future	1,685.4900	1.6855	1,938.0400	1.9380	14.984	0	0	0
2021/12/06	R035	04/08/2022	10.64	Put	Bond Future	4,649.6400	4.6496	4,186.6300	4.1866	(9.958)	0	0	100
2021/12/06	R035	04/08/2022	9.53	Call	Bond Future	255.9600	0.2560	314.5000	0.3145	22.871	0	0	400
2021/12/06	R035	04/08/2022	9.53	Put	Bond Future	10,560.4000	10.5604	9,903.3800	9.9034	(6.222)	0	0	0
2021/12/06	R035	04/08/2022			Bond Future	11.1262	88.8281	11.0066	89.5436	(1.075)	0.0000	0.0000	0
2021/12/06	R035	04/08/2022	11.13	Call	Bond Future	3,041.8300	3.0418	3,407.3400	3.4073	12.016	0	0	0
2021/12/06	R035	04/08/2022	12.18	Call	Bond Future	7,081.5900	7.0816	7,633.4200	7.6334	7.792	0	0	0
2021/12/06	R035	04/08/2022	12.18	Put	Bond Future	1,131.2500	1.1313	967.5200	0.9675	(14.473)	0	0	400
2021/12/06	R035	04/08/2022	10.74	Call	Bond Future	1,932.3700	1.9324	2,208.3400	2.2083	14.281	0	0	0
2021/12/06	R035	04/08/2022	10.74	Put	Bond Future	4,274.9600	4.2750	3,835.3700	3.8354	(10.283)	0	0	0
2021/12/06	R035	04/08/2022	10.53	Call	Bond Future	1,435.3700	1.4354	1,662.3200	1.6623	15.811	0	0	400
2021/12/06	R035	03/11/2022	11.15	Call	Bond Future	2,974.3500	2.9744	3,310.8800	3.3109	11.314	0	0	0
2021/12/06	R035	03/11/2022	11.15	Put	Bond Future	4,085.3200	4.0853	3,697.6100	3.6976	(9.490)	0	0	0
2021/12/06	R035	03/11/2022			Bond Future	11.3404	85.5149	11.2159	86.2391	(1.098)	0.0000	0.0000	0
2021/12/06	R035	03/11/2022	11.14	Call	Bond Future	2,946.5100	2.9465	3,281.0900	3.2811	11.355	0	0	0
2021/12/06	R035	03/11/2022	11.14	Put	Bond Future	4,116.4100	4.1164	3,726.7500	3.7268	(9.466)	0	0	0
2021/12/06	R035	03/11/2022	11.13	Call	Bond Future	2,918.8000	2.9188	3,251.4400	3.2514	11.396	0	0	0
2021/12/06	R035	03/11/2022	11.13	Put	Bond Future	4,147.6800	4.1477	3,756.0800	3.7561	(9.441)	0	0	0
2021/12/06	R186	03/02/2022	7.30	Call	Bond Future	112.4600	0.1125	120.4000	0.1204	7.060	0	0	0
2021/12/06	R186	03/02/2022	7.30	Put	Bond Future	3,427.4400	3.4274	3,249.4200	3.2494	(5.194)	0	0	0
2021/12/06	R186	03/02/2022			Bond Future	8.0758	110.9895	8.0315	111.1755	(0.548)	0.0000	0.0000	58,530
2021/12/06	R186	03/02/2022	7.28	Call	Bond Future	104.3700	0.1044	111.6800	0.1117	7.004	0	0	0
2021/12/06	R186	03/02/2022	7.28	Put	Bond Future	3,506.4600	3.5065	3,327.8100	3.3278	(5.095)	0	0	0
2021/12/06	R186	03/02/2022	7.29	Call	Bond Future	108.3900	0.1084	116.0100	0.1160	7.030	0	0	0
2021/12/06	R186	03/02/2022	7.29	Put	Bond Future	3,466.9200	3.4669	3,288.5800	3.2886	(5.144)	0	0	0
2021/12/06	R186	05/05/2022	9.18	Call	Bond Future	3,935.7600	3.9358	4,073.9000	4.0739	3.510	0	0	0
2021/12/06	R186	05/05/2022	9.18	Put	Bond Future	518.1900	0.5182	468.6300	0.4686	(9.564)	0	0	454
2021/12/06	R186	05/05/2022	8.32	Call	Bond Future	1,653.3100	1.6533	1,735.7800	1.7358	4.988	0	0	0
2021/12/06	R186	05/05/2022	8.32	Put	Bond Future	1,576.4600	1.5765	1,471.2300	1.4712	(6.675)	0	0	0
2021/12/06	R186	05/05/2022	8.14	Call	Bond Future	1,296.9200	1.2969	1,366.2800	1.3663	5.348	0	0	454
2021/12/06	R186	05/05/2022	8.14	Put	Bond Future	1,936.0700	1.9361	1,817.7300	1.8177	(6.112)	0	0	0
2021/12/06	R186	05/05/2022	7.28	Call	Bond Future	268.7600	0.2688	287.8400	0.2878	7.099	0	0	435
2021/12/06	R186	05/05/2022	7.28	Put	Bond Future	4,411.6900	4.4117	4,243.0700	4.2431	(3.822)	0	0	0
2021/12/06	R186	05/05/2022	7.48	Call	Bond Future	388.5200	0.3885	415.6700	0.4157	6.988	0	0	3,600
2021/12/06	R186	05/05/2022	7.48	Put	Bond Future	3,704.2100	3.7042	3,543.6600	3.5437	(4.334)	0	0	0
2021/12/06	R186	05/05/2022			Bond Future	8.3006	112.3120	8.2533	112.4997	(0.570)	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
2021/12/06	R186	05/05/2022	8.64	Call	Bond Future	2,394.0600	2.3941	2,499.6000	2.4996	4.408	0	0	0
2021/12/06	R186	05/05/2022	8.64	Put	Bond Future	1,058.7900	1.0588	976.6300	0.9766	(7.760)	0	0	4,035
2021/12/06	R186	05/05/2022	8.94	Call	Bond Future	3,211.4700	3.2115	3,336.5100	3.3365	3.894	0	0	0
2021/12/06	R186	05/05/2022	8.94	Put	Bond Future	713.0400	0.7130	650.3800	0.6504	(8.788)	0	0	454
2021/12/06	R186	05/05/2022	8.31	Call	Bond Future	1,632.4100	1.6324	1,714.1400	1.7141	5.007	0	0	0
2021/12/06	R186	05/05/2022	8.31	Put	Bond Future	1,595.1800	1.5952	1,489.2100	1.4892	(6.643)	0	0	0
2021/12/06	R186	05/05/2022	8.35	Call	Bond Future	1,716.9000	1.7169	1,801.5600	1.8016	4.931	0	0	454
2021/12/06	R186	05/05/2022	8.35	Put	Bond Future	1,521.2900	1.5213	1,418.2500	1.4182	(6.773)	0	0	0
2021/12/06	R186	05/05/2022	7.88	Call	Bond Future	860.5200	0.8605	911.6700	0.9117	5.944	0	0	435
2021/12/06	R186	05/05/2022	7.88	Put	Bond Future	2,544.3900	2.5444	2,407.8400	2.4078	(5.367)	0	0	0
2021/12/06	R186	05/05/2022	8.30	Call	Bond Future	1,611.6400	1.6116	1,692.6400	1.6926	5.026	0	0	0
2021/12/06	R186	05/05/2022	8.30	Put	Bond Future	1,614.0500	1.6141	1,507.3500	1.5074	(6.611)	0	0	0
2021/12/06	R186	05/05/2022	6.73	Call	Bond Future	88.0200	0.0880	94.2400	0.0942	7.067	0	0	3,600
2021/12/06	R186	05/05/2022	6.73	Put	Bond Future	6,545.6200	6.5456	6,364.1400	6.3641	(2.773)	0	0	0
2021/12/06	R186	04/08/2022	8.15	Call	Bond Future	1,235.4100	1.2354	1,298.7900	1.2988	5.130	0	0	0
2021/12/06	R186	04/08/2022	8.15	Put	Bond Future	2,725.0600	2.7251	2,598.3600	2.5984	(4.649)	0	0	0
2021/12/06	R186	04/08/2022	9.78	Call	Bond Future	5,126.5300	5.1265	5,270.6400	5.2706	2.811	0	0	0
2021/12/06	R186	04/08/2022	9.78	Put	Bond Future	628.5200	0.6285	582.5500	0.5826	(7.314)	0	0	3,600
2021/12/06	R186	04/08/2022	7.96	Call	Bond Future	936.4500	0.9364	988.9200	0.9889	5.603	0	0	3,600
2021/12/06	R186	04/08/2022			Bond Future	8.5448	108.3619	8.4941	108.5520	(0.594)	0.0000	0.0000	0
2021/12/06	R186	04/08/2022	8.14	Call	Bond Future	1,218.4100	1.2184	1,281.2100	1.2812	5.154	0	0	0
2021/12/06	R186	04/08/2022	8.14	Put	Bond Future	2,746.1300	2.7461	2,618.8500	2.6188	(4.635)	0	0	0
2021/12/06	R186	04/08/2022	6.96	Call	Bond Future	174.5000	0.1745	187.4100	0.1874	7.398	0	0	3,600
2021/12/06	R186	04/08/2022	6.96	Put	Bond Future	6,313.3700	6.3134	6,136.2000	6.1362	(2.806)	0	0	0
2021/12/06	R186	04/08/2022	7.96	Put	Bond Future	3,152.2100	3.1522	3,014.6000	3.0146	(4.366)	0	0	0
2021/12/06	R186	04/08/2022	8.13	Call	Bond Future	1,201.8700	1.2019	1,264.0900	1.2641	5.177	0	0	0
2021/12/06	R186	04/08/2022	8.13	Put	Bond Future	2,767.6700	2.7677	2,639.8100	2.6398	(4.620)	0	0	0
2021/12/06	R186	03/11/2022	8.53	Call	Bond Future	1,826.3900	1.8264	1,902.8400	1.9028	4.186	0	0	0
2021/12/06	R186	03/11/2022	8.53	Put	Bond Future	2,773.8200	2.7738	2,658.2500	2.6582	(4.166)	0	0	0
2021/12/06	R186	03/11/2022	8.54	Call	Bond Future	1,843.1600	1.8432	1,920.0800	1.9201	4.173	0	0	0
2021/12/06	R186	03/11/2022	8.54	Put	Bond Future	2,755.0400	2.7550	2,639.9400	2.6399	(4.178)	0	0	0
2021/12/06	R186	03/11/2022			Bond Future	8.7980	109.7705	8.7434	109.9625	(0.620)	0.0000	0.0000	0
2021/12/06	R186	03/11/2022	8.55	Call	Bond Future	1,860.4300	1.8604	1,937.8100	1.9378	4.159	0	0	0
2021/12/06	R186	03/11/2022	8.55	Put	Bond Future	2,736.7800	2.7368	2,622.1400	2.6221	(4.189)	0	0	0
2021/12/06	R197	03/02/2022			Bond Future	321.6378	321.6378	321.6384	321.6384	0.000	0.0000	0.0000	1,079
2021/12/06	R197	05/05/2022			Bond Future	325.5483	325.5483	325.5477	325.5477	0.000	0.0000	0.0000	237
2021/12/06	R197	04/08/2022			Bond Future	321.2815	321.2815	321.2804	321.2804	0.000	0.0000	0.0000	0
2021/12/06	R197	03/11/2022			Bond Future	325.3799	325.3799	325.3783	325.3783	(0.001)	0.0000	0.0000	0
2021/12/06	R202	03/02/2022			Bond Future	236.5668	236.5668	238.3908	238.3908	0.771	0.0000	0.0000	7,744
2021/12/06	R202	05/05/2022			Bond Future	239.4430	239.4430	241.2885	241.2885	0.771	0.0000	0.0000	413
2021/12/06	R202	04/08/2022			Bond Future	238.0124	238.0124	239.8808	239.8808	0.785	0.0000	0.0000	0
2021/12/06	R202	03/11/2022			Bond Future	241.0482	241.0482	242.9398	242.9398	0.785	0.0000	0.0000	0
2021/12/06	R209	03/02/2022	11.02	Call	Bond Future	2,697.0300	2.6970	3,082.5100	3.0825	14.293	0	0	0
2021/12/06	R209	03/02/2022	11.02	Put	Bond Future	645.9200	0.6459	479.0200	0.4790	(25.839)	0	0	0
2021/12/06	R209	03/02/2022	11.03	Call	Bond Future	2,736.4800	2.7365	3,124.6200	3.1246	14.184	0	0	0

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2021/12/06	R209	03/02/2022	11.03	Put	Bond Future	632.4900	0.6325	468.2500	0.4683	(25.967)	0	0	0
2021/12/06	R209	03/02/2022			Bond Future	10.6407	70.4956	10.5413	71.0479	(0.934)	0.0000	0.0000	20,181
2021/12/06	R209	03/02/2022	11.04	Call	Bond Future	2,776.0400	2.7760	3,166.8200	3.1668	14.077	0	0	0
2021/12/06	R209	03/02/2022	11.04	Put	Bond Future	619.2200	0.6192	457.6200	0.4576	(26.097)	0	0	0
2021/12/06	R209	05/05/2022	11.44	Call	Bond Future	4,218.6800	4.2187	4,617.3400	4.6173	9.450	0	0	0
2021/12/06	R209	05/05/2022	11.44	Put	Bond Future	999.8600	0.9999	839.8200	0.8398	(16.006)	0	0	0
2021/12/06	R209	05/05/2022	9.75	Call	Bond Future	279.9000	0.2799	342.9000	0.3429	22.508	0	0	8,525
2021/12/06	R209	05/05/2022	9.75	Put	Bond Future	6,425.3600	6.4254	5,929.6600	5.9297	(7.715)	0	0	0
2021/12/06	R209	05/05/2022	10.75	Call	Bond Future	1,961.8200	1.9618	2,224.1500	2.2241	13.372	0	0	0
2021/12/06	R209	05/05/2022	10.75	Put	Bond Future	2,351.3000	2.3513	2,054.9300	2.0549	(12.605)	0	0	12,050
2021/12/06	R209	05/05/2022	11.43	Call	Bond Future	4,180.9900	4.1810	4,578.0600	4.5781	9.497	0	0	0
2021/12/06	R209	05/05/2022	11.43	Put	Bond Future	1,012.4900	1.0125	850.8600	0.8509	(15.964)	0	0	0
2021/12/06	R209	05/05/2022			Bond Future	10.8219	68.1943	10.7189	68.7530	(0.952)	0.0000	0.0000	5,396
2021/12/06	R209	05/05/2022	11.45	Call	Bond Future	4,256.4700	4.2565	4,656.7000	4.6567	9.403	0	0	0
2021/12/06	R209	05/05/2022	11.45	Put	Bond Future	987.3800	0.9874	828.9100	0.8289	(16.050)	0	0	0
2021/12/06	R209	05/05/2022	12.00	Call	Bond Future	6,456.8500	6.4568	6,924.3700	6.9244	7.241	0	0	0
2021/12/06	R209	05/05/2022	12.00	Put	Bond Future	507.5500	0.5076	416.3700	0.4164	(17.965)	0	0	12,050
2021/12/06	R209	04/08/2022	10.57	Put	Bond Future	3,878.1700	3.8782	3,517.4800	3.5175	(9.301)	0	0	0
2021/12/06	R209	04/08/2022	10.58	Call	Bond Future	1,537.8700	1.5379	1,744.5600	1.7446	13.440	0	0	0
2021/12/06	R209	04/08/2022	10.58	Put	Bond Future	3,844.7000	3.8447	3,485.9200	3.4859	(9.332)	0	0	0
2021/12/06	R209	04/08/2022			Bond Future	11.0082	68.9948	10.9014	69.5603	(0.971)	0.0000	0.0000	0
2021/12/06	R209	04/08/2022	10.57	Call	Bond Future	1,516.1400	1.5161	1,720.9200	1.7209	13.507	0	0	0
2021/12/06	R209	04/08/2022	10.59	Call	Bond Future	1,559.5500	1.5596	1,768.1400	1.7681	13.375	0	0	0
2021/12/06	R209	04/08/2022	10.59	Put	Bond Future	3,811.2500	3.8113	3,454.3700	3.4544	(9.364)	0	0	0
2021/12/06	R209	03/11/2022	11.03	Call	Bond Future	2,608.9600	2.6090	2,877.4600	2.8775	10.291	0	0	0
2021/12/06	R209	03/11/2022	11.03	Put	Bond Future	3,458.4200	3.4584	3,154.5500	3.1545	(8.786)	0	0	0
2021/12/06	R209	03/11/2022			Bond Future	11.1940	66.7586	11.0832	67.3310	(0.990)	0.0000	0.0000	0
2021/12/06	R209	03/11/2022	11.01	Call	Bond Future	2,559.3600	2.5594	2,824.6900	2.8247	10.367	0	0	0
2021/12/06	R209	03/11/2022	11.01	Put	Bond Future	3,513.4300	3.5134	3,206.3900	3.2064	(8.739)	0	0	0
2021/12/06	R209	03/11/2022	11.02	Call	Bond Future	2,584.1000	2.5841	2,851.0200	2.8510	10.329	0	0	0
2021/12/06	R209	03/11/2022	11.02	Put	Bond Future	3,485.8400	3.4858	3,180.3900	3.1804	(8.763)	0	0	0
2021/12/06	R210	03/02/2022			Bond Future	211.5347	211.5347	210.8665	210.8665	(0.316)	0.0000	0.0000	1,381
2021/12/06	R210	05/05/2022			Bond Future	211.2550	211.2550	210.5779	210.5779	(0.320)	0.0000	0.0000	104
2021/12/06	R210	04/08/2022			Bond Future	213.9098	213.9098	213.2239	213.2239	(0.321)	0.0000	0.0000	0
2021/12/06	R210	03/11/2022			Bond Future	213.7257	213.7257	213.0308	213.0308	(0.325)	0.0000	0.0000	0
2021/12/06	R213	03/02/2022	8.63	Call	Bond Future	10.5900	0.0106	15.1700	0.0152	43.248	0	0	200
2021/12/06	R213	03/02/2022	8.63	Put	Bond Future	7,549.6000	7.5496	6,979.9700	6.9800	(7.545)	0	0	0
2021/12/06	R213	03/02/2022	8.80	Call	Bond Future	23.0700	0.0231	32.7600	0.0328	42.003	0	0	102
2021/12/06	R213	03/02/2022	8.80	Put	Bond Future	6,584.7300	6.5847	6,020.2100	6.0202	(8.573)	0	0	0
2021/12/06	R213	03/02/2022	10.60	Put	Bond Future	379.6300	0.3796	262.3100	0.2623	(30.904)	0	0	430
2021/12/06	R213	03/02/2022	10.67	Call	Bond Future	3,664.4100	3.6644	4,135.5400	4.1355	12.857	0	0	0
2021/12/06	R213	03/02/2022	10.67	Put	Bond Future	323.8100	0.3238	220.7300	0.2207	(31.833)	0	0	220
2021/12/06	R213	03/02/2022	10.00	Call	Bond Future	1,313.2200	1.3132	1,589.6700	1.5897	21.051	0	0	0
2021/12/06	R213	03/02/2022	10.00	Put	Bond Future	1,348.9300	1.3489	1,051.1700	1.0512	(22.074)	0	0	430
2021/12/06	R213	03/02/2022	9.98	Call	Bond Future	1,259.4900	1.2595	1,528.8100	1.5288	21.383	0	0	0
2021/12/06	R213	03/02/2022	9.98	Put	Bond Future	1,398.8300	1.3988	1,093.9400	1.0939	(21.796)	0	0	0

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2021/12/06	R213	03/02/2022	9.22	Put	Bond Future	4,328.4100	4.3284	3,800.3400	3.8003	(12.200)	0	0	0
2021/12/06	R213	03/02/2022	9.58	Put	Bond Future	2,699.5700	2.6996	2,256.7200	2.2567	(16.404)	0	0	200
2021/12/06	R213	03/02/2022			Bond Future	10.0069	85.4677	9.8964	86.0419	(1.104)	0.0000	0.0000	20,855
2021/12/06	R213	03/02/2022	9.15	Call	Bond Future	95.8900	0.0959	132.5100	0.1325	38.190	0	0	220
2021/12/06	R213	03/02/2022	9.15	Put	Bond Future	4,687.7100	4.6877	4,150.1200	4.1501	(11.468)	0	0	0
2021/12/06	R213	03/02/2022	10.25	Call	Bond Future	2,067.3700	2.0674	2,429.5700	2.4296	17.520	0	0	0
2021/12/06	R213	03/02/2022	10.25	Put	Bond Future	821.8300	0.8218	609.8200	0.6098	(25.797)	0	0	102
2021/12/06	R213	03/02/2022	10.60	Call	Bond Future	3,375.9700	3.3760	3,832.8600	3.8329	13.534	0	0	0
2021/12/06	R213	03/02/2022	10.15	Call	Bond Future	1,745.1200	1.7451	2,074.2100	2.0742	18.858	0	0	0
2021/12/06	R213	03/02/2022	10.15	Put	Bond Future	1,008.9700	1.0090	763.8500	0.7639	(24.294)	0	0	200
2021/12/06	R213	03/02/2022	10.17	Call	Bond Future	1,807.4500	1.8075	2,143.3200	2.1433	18.583	0	0	0
2021/12/06	R213	03/02/2022	10.17	Put	Bond Future	969.0900	0.9691	730.7500	0.7308	(24.594)	0	0	220
2021/12/06	R213	03/02/2022	9.96	Call	Bond Future	1,206.9900	1.2070	1,469.1500	1.4691	21.720	0	0	0
2021/12/06	R213	03/02/2022	9.96	Put	Bond Future	1,450.1200	1.4501	1,138.0700	1.1381	(21.519)	0	0	0
2021/12/06	R213	03/02/2022	9.97	Call	Bond Future	1,233.0200	1.2330	1,498.7700	1.4988	21.553	0	0	0
2021/12/06	R213	03/02/2022	9.97	Put	Bond Future	1,424.2300	1.4242	1,115.7700	1.1158	(21.658)	0	0	0
2021/12/06	R213	03/02/2022	9.22	Call	Bond Future	123.8400	0.1238	169.9800	0.1700	37.258	0	0	430
2021/12/06	R213	03/02/2022	9.58	Call	Bond Future	451.9900	0.4520	583.3500	0.5834	29.063	0	0	0
2021/12/06	R213	03/02/2022	9.76	Call	Bond Future	750.4200	0.7504	941.0900	0.9411	25.408	0	0	0
2021/12/06	R213	03/02/2022	9.76	Put	Bond Future	2,040.8100	2.0408	1,657.2700	1.6573	(18.794)	0	0	102
2021/12/06	R213	05/05/2022	10.63	Call	Bond Future	3,285.7600	3.2858	3,664.3100	3.6643	11.521	0	0	0
2021/12/06	R213	05/05/2022	10.65	Put	Bond Future	1,196.9200	1.1969	998.6800	0.9987	(16.563)	0	0	0
2021/12/06	R213	05/05/2022			Bond Future	10.2132	82.9540	10.0980	83.5347	(1.128)	0.0000	0.0000	0
2021/12/06	R213	05/05/2022	10.63	Put	Bond Future	1,228.1900	1.2282	1,026.1100	1.0261	(16.453)	0	0	0
2021/12/06	R213	05/05/2022	10.64	Call	Bond Future	3,318.6800	3.3187	3,699.1400	3.6991	11.464	0	0	0
2021/12/06	R213	05/05/2022	10.64	Put	Bond Future	1,212.5700	1.2126	1,012.4000	1.0124	(16.508)	0	0	0
2021/12/06	R213	05/05/2022	10.65	Call	Bond Future	3,351.5200	3.3515	3,733.9100	3.7339	11.409	0	0	0
2021/12/06	R213	04/08/2022	9.88	Call	Bond Future	1,269.1900	1.2692	1,464.1000	1.4641	15.357	0	0	0
2021/12/06	R213	04/08/2022	9.89	Call	Bond Future	1,287.3300	1.2873	1,484.1000	1.4841	15.285	0	0	0
2021/12/06	R213	04/08/2022	9.90	Put	Bond Future	3,942.3600	3.9424	3,553.1700	3.5532	(9.872)	0	0	0
2021/12/06	R213	04/08/2022			Bond Future	10.4313	83.9303	10.3110	84.5181	(1.154)	0.0000	0.0000	0
2021/12/06	R213	04/08/2022	9.88	Put	Bond Future	4,007.3200	4.0073	3,614.3900	3.6144	(9.805)	0	0	0
2021/12/06	R213	04/08/2022	9.89	Put	Bond Future	3,974.7500	3.9748	3,583.6800	3.5837	(9.839)	0	0	0
2021/12/06	R213	04/08/2022	9.90	Call	Bond Future	1,305.6200	1.3056	1,504.2700	1.5043	15.215	0	0	0
2021/12/06	R213	03/11/2022	10.38	Call	Bond Future	2,242.7200	2.2427	2,504.4800	2.5045	11.672	0	0	0
2021/12/06	R213	03/11/2022	10.38	Put	Bond Future	3,542.9700	3.5430	3,209.8300	3.2098	(9.403)	0	0	0
2021/12/06	R213	03/11/2022	10.39	Call	Bond Future	2,264.6800	2.2647	2,528.0300	2.5280	11.629	0	0	0
2021/12/06	R213	03/11/2022	10.39	Put	Bond Future	3,516.8900	3.5169	3,185.3400	3.1853	(9.427)	0	0	0
2021/12/06	R213	03/11/2022			Bond Future	10.6533	81.4958	10.5276	82.0907	(1.180)	0.0000	0.0000	0
2021/12/06	R213	03/11/2022	10.40	Call	Bond Future	2,287.0600	2.2871	2,552.0100	2.5520	11.585	0	0	0
2021/12/06	R213	03/11/2022	10.40	Put	Bond Future	3,491.2600	3.4913	3,161.3100	3.1613	(9.451)	0	0	0
2021/12/06	R214	03/02/2022	11.39	Put	Bond Future	522.2200	0.5222	371.6200	0.3716	(28.838)	0	0	0
2021/12/06	R214	03/02/2022	11.40	Put	Bond Future	510.2900	0.5103	362.3800	0.3624	(28.985)	0	0	0
2021/12/06	R214	03/02/2022	11.41	Call	Bond Future	3,148.0900	3.1481	3,602.1100	3.6021	14.422	0	0	0
2021/12/06	R214	03/02/2022			Bond Future	10.9288	67.6930	10.8243	68.2922	(0.957)	0.0000	0.0000	18,615
2021/12/06	R214	03/02/2022	11.39	Call	Bond Future	3,064.9400	3.0649	3,513.6300	3.5136	14.639	0	0	0
2021/12/06	R214	03/02/2022	11.40	Call	Bond Future	3,106.3900	3.1064	3,557.7700	3.5578	14.531	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
2021/12/06	R214	03/02/2022	11.41	Put	Bond Future	498.6800	0.4987	353.4100	0.3534	(29.131)	0	0	0
2021/12/06	R214	05/05/2022	11.73	Put	Bond Future	1,021.5100	1.0215	851.1200	0.8511	(16.680)	0	0	0
2021/12/06	R214	05/05/2022	11.74	Put	Bond Future	1,009.0100	1.0090	840.2900	0.8403	(16.721)	0	0	0
2021/12/06	R214	05/05/2022	11.75	Call	Bond Future	4,446.7700	4.4468	4,885.8300	4.8858	9.874	0	0	0
2021/12/06	R214	05/05/2022			Bond Future	11.1010	65.2198	10.9926	65.8259	(0.976)	0.0000	0.0000	441
2021/12/06	R214	05/05/2022	11.73	Call	Bond Future	4,369.7400	4.3697	4,805.4900	4.8055	9.972	0	0	0
2021/12/06	R214	05/05/2022	11.74	Call	Bond Future	4,408.2100	4.4082	4,845.6300	4.8456	9.923	0	0	0
2021/12/06	R214	05/05/2022	11.75	Put	Bond Future	996.6700	0.9967	829.5900	0.8296	(16.764)	0	0	0
2021/12/06	R214	04/08/2022	10.98	Put	Bond Future	3,537.5100	3.5375	3,176.8000	3.1768	(10.197)	0	0	0
2021/12/06	R214	04/08/2022	10.99	Call	Bond Future	1,903.9200	1.9039	2,158.8100	2.1588	13.388	0	0	0
2021/12/06	R214	04/08/2022			Bond Future	11.2801	65.9845	11.1676	66.5980	(0.997)	0.0000	0.0000	0
2021/12/06	R214	04/08/2022	10.97	Call	Bond Future	1,855.1900	1.8552	2,105.9200	2.1059	13.515	0	0	0
2021/12/06	R214	04/08/2022	10.97	Put	Bond Future	3,569.7500	3.5698	3,206.9600	3.2070	(10.163)	0	0	0
2021/12/06	R214	04/08/2022	10.98	Call	Bond Future	1,879.3700	1.8794	2,132.1800	2.1322	13.452	0	0	0
2021/12/06	R214	04/08/2022	10.99	Put	Bond Future	3,505.7200	3.5057	3,147.0900	3.1471	(10.230)	0	0	0
2021/12/06	R214	03/11/2022	11.34	Call	Bond Future	2,795.5400	2.7955	3,096.9800	3.0970	10.783	0	0	0
2021/12/06	R214	03/11/2022	11.36	Put	Bond Future	3,371.5800	3.3716	3,055.4300	3.0554	(9.377)	0	0	0
2021/12/06	R214	03/11/2022			Bond Future	11.4585	63.5706	11.3418	64.1917	(1.018)	0.0000	0.0000	0
2021/12/06	R214	03/11/2022	11.34	Put	Bond Future	3,426.3300	3.4263	3,106.7500	3.1068	(9.327)	0	0	0
2021/12/06	R214	03/11/2022	11.35	Call	Bond Future	2,821.5800	2.8216	3,124.7400	3.1247	10.744	0	0	0
2021/12/06	R214	03/11/2022	11.35	Put	Bond Future	3,398.7400	3.3987	3,080.8800	3.0809	(9.352)	0	0	0
2021/12/06	R214	03/11/2022	11.36	Call	Bond Future	2,847.9900	2.8480	3,152.8600	3.1529	10.705	0	0	0
2021/12/06	R248	03/02/2022	9.80	Call	Bond Future	37.9600	0.0380	53.4400	0.0534	40.780	0	0	0
2021/12/06	R248	03/02/2022	9.80	Put	Bond Future	8,639.3000	8.6393	7,892.8200	7.8928	(8.641)	0	0	0
2021/12/06	R248	03/02/2022	10.00	Call	Bond Future	89.4600	0.0895	124.4700	0.1245	39.135	0	0	0
2021/12/06	R248	03/02/2022	10.00	Put	Bond Future	7,002.4600	7.0025	6,275.5100	6.2755	(10.381)	0	0	0
2021/12/06	R248	03/02/2022	10.20	Put	Bond Future	5,498.5900	5.4986	4,812.9300	4.8129	(12.470)	0	0	0
2021/12/06	R248	03/02/2022	11.47	Call	Bond Future	4,519.3000	4.5193	5,122.2400	5.1222	13.341	0	0	0
2021/12/06	R248	03/02/2022	11.48	Call	Bond Future	4,573.9900	4.5740	5,179.7000	5.1797	13.242	0	0	0
2021/12/06	R248	03/02/2022	11.49	Put	Bond Future	507.9500	0.5080	354.4300	0.3544	(30.223)	0	0	0
2021/12/06	R248	03/02/2022	10.90	Call	Bond Future	1,812.8500	1.8128	2,187.9400	2.1879	20.691	0	0	900
2021/12/06	R248	03/02/2022	10.90	Put	Bond Future	1,758.5300	1.7585	1,371.6600	1.3717	(22.000)	0	0	0
2021/12/06	R248	03/02/2022	10.40	Call	Bond Future	465.7700	0.4658	606.7700	0.6068	30.272	0	0	100
2021/12/06	R248	03/02/2022	10.50	Call	Bond Future	643.5500	0.6436	825.2700	0.8253	28.237	0	0	0
2021/12/06	R248	03/02/2022	10.50	Put	Bond Future	3,564.3400	3.5643	2,984.1000	2.9841	(16.279)	0	0	0
2021/12/06	R248	03/02/2022			Bond Future	10.8925	85.4514	10.7878	86.2134	(0.961)	0.0000	0.0000	191,001
2021/12/06	R248	03/02/2022	10.20	Call	Bond Future	220.6300	0.2206	296.9300	0.2969	34.583	0	0	900
2021/12/06	R248	03/02/2022	11.47	Put	Bond Future	530.3900	0.5304	371.3700	0.3714	(29.982)	0	0	0
2021/12/06	R248	03/02/2022	11.48	Put	Bond Future	519.0500	0.5191	362.8000	0.3628	(30.103)	0	0	0
2021/12/06	R248	03/02/2022	11.49	Call	Bond Future	4,628.8100	4.6288	5,237.2500	5.2373	13.145	0	0	0
2021/12/06	R248	03/02/2022	10.70	Call	Bond Future	1,143.6100	1.1436	1,419.3100	1.4193	24.108	0	0	0
2021/12/06	R248	03/02/2022	10.70	Put	Bond Future	2,553.6600	2.5537	2,067.4000	2.0674	(19.042)	0	0	0
2021/12/06	R248	03/02/2022	11.00	Call	Bond Future	2,208.0800	2.2081	2,631.6700	2.6317	19.184	0	0	1,400
2021/12/06	R248	03/02/2022	11.00	Put	Bond Future	1,438.4100	1.4384	1,100.0400	1.1000	(23.524)	0	0	0
2021/12/06	R248	03/02/2022	10.30	Call	Bond Future	326.3300	0.3263	432.0300	0.4320	32.391	0	0	1,300
2021/12/06	R248	03/02/2022	10.30	Put	Bond Future	4,806.1000	4.8061	4,149.8400	4.1498	(13.655)	0	0	0
2021/12/06	R248	03/02/2022	10.40	Put	Bond Future	4,159.9000	4.1599	3,538.9400	3.5389	(14.927)	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
2021/12/06	R248	05/05/2022	11.79	Call	Bond Future	5,937.2600	5.9373	6,514.9700	6.5150	9.730	0	0	0
2021/12/06	R248	05/05/2022	11.79	Put	Bond Future	1,097.6900	1.0977	904.7400	0.9047	(17.578)	0	0	0
2021/12/06	R248	05/05/2022	11.80	Call	Bond Future	5,987.2000	5.9872	6,566.8000	6.5668	9.681	0	0	0
2021/12/06	R248	05/05/2022			Bond Future	11.0625	82.0546	10.9538	82.8252	(0.983)	0.0000	0.0000	2,035
2021/12/06	R248	05/05/2022	11.80	Put	Bond Future	1,084.7200	1.0847	893.6600	0.8937	(17.614)	0	0	0
2021/12/06	R248	05/05/2022	11.81	Call	Bond Future	6,037.2200	6.0372	6,618.7000	6.6187	9.632	0	0	0
2021/12/06	R248	05/05/2022	11.81	Put	Bond Future	1,071.9100	1.0719	882.7300	0.8827	(17.649)	0	0	0
2021/12/06	R248	04/08/2022	10.98	Call	Bond Future	2,419.0100	2.4190	2,750.0900	2.7501	13.687	0	0	0
2021/12/06	R248	04/08/2022	10.98	Put	Bond Future	4,229.1300	4.2291	3,780.1900	3.7802	(10.615)	0	0	0
2021/12/06	R248	04/08/2022	10.99	Call	Bond Future	2,450.2600	2.4503	2,784.0400	2.7840	13.622	0	0	0
2021/12/06	R248	04/08/2022	10.99	Put	Bond Future	4,189.3700	4.1894	3,743.1300	3.7431	(10.652)	0	0	0
2021/12/06	R248	04/08/2022			Bond Future	11.2398	83.0168	11.1266	83.7969	(1.007)	0.0000	0.0000	0
2021/12/06	R248	04/08/2022	11.00	Call	Bond Future	2,481.7100	2.4817	2,818.1900	2.8182	13.558	0	0	0
2021/12/06	R248	04/08/2022	11.00	Put	Bond Future	4,149.9100	4.1499	3,706.3700	3.7064	(10.688)	0	0	0
2021/12/06	R248	03/11/2022	11.30	Put	Bond Future	4,281.7500	4.2818	3,876.1900	3.8762	(9.472)	0	0	0
2021/12/06	R248	03/11/2022	11.31	Put	Bond Future	4,246.6900	4.2467	3,843.3300	3.8433	(9.498)	0	0	0
2021/12/06	R248	03/11/2022	11.32	Call	Bond Future	3,568.0900	3.5681	3,956.5300	3.9565	10.886	0	0	0
2021/12/06	R248	03/11/2022			Bond Future	11.4162	79.6910	11.2985	80.4806	(1.031)	0.0000	0.0000	0
2021/12/06	R248	03/11/2022	11.30	Call	Bond Future	3,502.5600	3.5026	3,886.6100	3.8866	10.965	0	0	0
2021/12/06	R248	03/11/2022	11.31	Call	Bond Future	3,535.1000	3.5351	3,921.3500	3.9213	10.926	0	0	0
2021/12/06	R248	03/11/2022	11.32	Put	Bond Future	4,212.1800	4.2122	3,811.0100	3.8110	(9.524)	0	0	0

Total

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