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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/12/2021 TO 08/12/2021

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
2021/12/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	2025	03/02/2022		Bond Future	154.4193	154.4193	154.7136	154.7136	0.191	0.0000	0.0000	5,431
2021/12/08	2025	05/05/2022		Bond Future	156.2900	156.2900	156.5862	156.5862	0.190	0.0000	0.0000	164
2021/12/08	2025	04/08/2022		Bond Future	156.6329	156.6329	156.9321	156.9321	0.191	0.0000	0.0000	0
2021/12/08	2025	03/11/2022		Bond Future	158.6263	158.6263	158.9285	158.9285	0.191	0.0000	0.0000	0
2021/12/08	2029	03/02/2022		Bond Future	113.0076	113.0076	113.1767	113.1767	0.150	0.0000	0.0000	2,696
2021/12/08	2029	05/05/2022		Bond Future	113.1792	113.1792	113.3492	113.3492	0.150	0.0000	0.0000	186
2021/12/08	2029	04/08/2022		Bond Future	114.5945	114.5945	114.7661	114.7661	0.150	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
2021/12/08	2029	03/11/2022			Bond Future	114.8298	114.8298	115.0029	115.0029	0.151	0.0000	0.0000	0
2021/12/08	2030	03/02/2022	8.39	Call	Bond Future	22.5300	0.0225	24.2000	0.0242	7.412	0	0	101
2021/12/08	2030	03/02/2022	8.39	Put	Bond Future	6,575.0200	6.5750	6,433.1600	6.4332	(2.158)	0	0	0
2021/12/08	2030	03/02/2022	8.80	Put	Bond Future	4,387.5700	4.3876	4,252.5700	4.2526	(3.077)	0	0	0
2021/12/08	2030	03/02/2022	8.85	Call	Bond Future	140.4100	0.1404	150.5200	0.1505	7.200	0	0	1,000
2021/12/08	2030	03/02/2022	8.85	Put	Bond Future	4,136.8900	4.1369	4,003.4700	4.0035	(3.225)	0	0	0
2021/12/08	2030	03/02/2022	9.80	Call	Bond Future	1,862.7800	1.8628	1,943.9600	1.9440	4.358	0	0	950
2021/12/08	2030	03/02/2022	9.80	Put	Bond Future	844.4800	0.8445	782.1300	0.7821	(7.383)	0	0	0
2021/12/08	2030	03/02/2022	9.90	Put	Bond Future	674.6800	0.6747	621.0100	0.6210	(7.955)	0	0	8,000
2021/12/08	2030	03/02/2022	9.45	Call	Bond Future	898.3500	0.8983	947.4800	0.9475	5.469	0	0	0
2021/12/08	2030	03/02/2022	9.45	Put	Bond Future	1,687.4000	1.6874	1,593.0000	1.5930	(5.594)	0	0	0
2021/12/08	2030	03/02/2022	9.40	Call	Bond Future	793.5500	0.7936	838.2600	0.8383	5.634	0	0	0
2021/12/08	2030	03/02/2022	9.40	Put	Bond Future	1,844.5700	1.8446	1,745.7500	1.7457	(5.357)	0	0	0
2021/12/08	2030	03/02/2022	9.10	Call	Bond Future	330.4100	0.3304	352.3600	0.3524	6.643	0	0	0
2021/12/08	2030	03/02/2022	9.10	Put	Bond Future	2,973.3900	2.9734	2,851.8100	2.8518	(4.089)	0	0	0
2021/12/08	2030	03/02/2022	9.20	Call	Bond Future	454.5700	0.4546	483.2300	0.4832	6.305	0	0	950
2021/12/08	2030	03/02/2022	9.20	Put	Bond Future	2,563.0300	2.5630	2,448.1600	2.4482	(4.482)	0	0	0
2021/12/08	2030	03/02/2022	9.35	Call	Bond Future	696.9000	0.6969	737.3200	0.7373	5.800	0	0	0
2021/12/08	2030	03/02/2022	9.35	Put	Bond Future	2,010.8400	2.0108	1,907.7300	1.9077	(5.128)	0	0	101
2021/12/08	2030	03/02/2022			Bond Future	9.6017	91.3854	9.5740	91.5289	(0.289)	0.0000	0.0000	83,496
2021/12/08	2030	03/02/2022	8.80	Call	Bond Future	117.4100	0.1174	125.9400	0.1259	7.265	0	0	0
2021/12/08	2030	03/02/2022	9.90	Call	Bond Future	2,200.9900	2.2010	2,290.8500	2.2909	4.083	0	0	0
2021/12/08	2030	03/02/2022	10.85	Call	Bond Future	6,232.8900	6.2329	6,368.5000	6.3685	2.176	0	0	0
2021/12/08	2030	03/02/2022	10.85	Put	Bond Future	59.1900	0.0592	51.2700	0.0513	(13.381)	0	0	1,000
2021/12/08	2030	03/02/2022	9.60	Call	Bond Future	1,264.8900	1.2649	1,327.7900	1.3278	4.973	0	0	1,000
2021/12/08	2030	03/02/2022	9.60	Put	Bond Future	1,273.7400	1.2737	1,193.1100	1.1931	(6.330)	0	0	0
2021/12/08	2030	03/02/2022	9.78	Call	Bond Future	1,798.3700	1.7984	1,877.7600	1.8778	4.415	0	0	0
2021/12/08	2030	03/02/2022	9.78	Put	Bond Future	882.1200	0.8821	817.9800	0.8180	(7.271)	0	0	101
2021/12/08	2030	03/02/2022	9.43	Call	Bond Future	855.5000	0.8555	902.8500	0.9028	5.535	0	0	0
2021/12/08	2030	03/02/2022	9.43	Put	Bond Future	1,749.2200	1.7492	1,653.0400	1.6530	(5.498)	0	0	0
2021/12/08	2030	03/02/2022	9.44	Call	Bond Future	876.7600	0.8768	925.0000	0.9250	5.502	0	0	0
2021/12/08	2030	03/02/2022	9.44	Put	Bond Future	1,718.1300	1.7181	1,622.8400	1.6228	(5.546)	0	0	0
2021/12/08	2030	05/05/2022	10.21	Call	Bond Future	3,162.2200	3.1622	3,251.1900	3.2512	2.814	0	0	0
2021/12/08	2030	05/05/2022	10.21	Put	Bond Future	1,237.5300	1.2375	1,182.2300	1.1822	(4.469)	0	0	0
2021/12/08	2030	05/05/2022	9.95	Call	Bond Future	2,375.6200	2.3756	2,450.6900	2.4507	3.160	0	0	0
2021/12/08	2030	05/05/2022	8.81	Put	Bond Future	5,609.7500	5.6098	5,484.3200	5.4843	(2.236)	0	0	0
2021/12/08	2030	05/05/2022	8.89	Put	Bond Future	5,243.9400	5.2439	5,121.1300	5.1211	(2.342)	0	0	0
2021/12/08	2030	05/05/2022	8.14	Call	Bond Future	91.9600	0.0920	97.1000	0.0971	5.589	0	0	1,800
2021/12/08	2030	05/05/2022	8.14	Put	Bond Future	8,998.0800	8.9981	8,858.9500	8.8589	(1.546)	0	0	0
2021/12/08	2030	05/05/2022	8.47	Call	Bond Future	194.9100	0.1949	205.1500	0.2052	5.254	0	0	1,073
2021/12/08	2030	05/05/2022			Bond Future	9.8193	92.4705	9.7904	92.6148	(0.294)	0.0000	0.0000	14,757
2021/12/08	2030	05/05/2022	11.04	Call	Bond Future	6,251.2200	6.2512	6,371.9200	6.3719	1.931	0	0	0
2021/12/08	2030	05/05/2022	11.04	Put	Bond Future	409.2500	0.4092	385.6800	0.3857	(5.759)	0	0	1,800
2021/12/08	2030	05/05/2022	9.95	Put	Bond Future	1,725.7500	1.7257	1,656.5500	1.6566	(4.010)	0	0	1,073
2021/12/08	2030	05/05/2022	10.19	Call	Bond Future	3,098.2100	3.0982	3,186.1500	3.1862	2.838	0	0	0
2021/12/08	2030	05/05/2022	10.19	Put	Bond Future	1,270.7500	1.2708	1,214.4200	1.2144	(4.433)	0	0	0
2021/12/08	2030	05/05/2022	10.20	Call	Bond Future	3,130.1400	3.1301	3,218.6000	3.2186	2.826	0	0	0

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2021/12/08	2030	05/05/2022	10.20	Put	Bond Future	1,254.0500	1.2541	1,198.2400	1.1982	(4.450)	0	0	200
2021/12/08	2030	05/05/2022	8.81	Call	Bond Future	385.0100	0.3850	403.8500	0.4038	4.893	0	0	200
2021/12/08	2030	05/05/2022	8.89	Call	Bond Future	447.1300	0.4471	468.5900	0.4686	4.799	0	0	1,800
2021/12/08	2030	05/05/2022	9.35	Call	Bond Future	995.2800	0.9953	1,036.7500	1.0367	4.167	0	0	0
2021/12/08	2030	05/05/2022	9.35	Put	Bond Future	3,378.1300	3.3781	3,275.3300	3.2753	(3.043)	0	0	1,073
2021/12/08	2030	05/05/2022	7.73	Call	Bond Future	30.5200	0.0305	32.3600	0.0324	6.029	0	0	200
2021/12/08	2030	05/05/2022	7.73	Put	Bond Future	11,277.9700	11.2780	11,135.5400	11.1355	(1.263)	0	0	0
2021/12/08	2030	05/05/2022	8.47	Put	Bond Future	7,265.8100	7.2658	7,131.7800	7.1318	(1.845)	0	0	0
2021/12/08	2030	04/08/2022	9.56	Call	Bond Future	1,378.7900	1.3788	1,426.6700	1.4267	3.473	0	0	0
2021/12/08	2030	04/08/2022	9.56	Put	Bond Future	3,795.7900	3.7958	3,697.9800	3.6980	(2.577)	0	0	0
2021/12/08	2030	04/08/2022	10.95	Call	Bond Future	5,196.5200	5.1965	5,302.3800	5.3024	2.037	0	0	0
2021/12/08	2030	04/08/2022	10.95	Put	Bond Future	1,012.4400	1.0124	972.6100	0.9726	(3.934)	0	0	800
2021/12/08	2030	04/08/2022			Bond Future	10.0537	89.5516	10.0235	89.6973	(0.301)	0.0000	0.0000	0
2021/12/08	2030	04/08/2022	9.05	Call	Bond Future	704.7500	0.7047	732.9600	0.7330	4.003	0	0	800
2021/12/08	2030	04/08/2022	9.05	Put	Bond Future	5,706.3000	5.7063	5,588.8200	5.5888	(2.059)	0	0	0
2021/12/08	2030	04/08/2022	9.54	Call	Bond Future	1,342.2800	1.3423	1,389.2600	1.3893	3.500	0	0	0
2021/12/08	2030	04/08/2022	9.54	Put	Bond Future	3,858.9300	3.8589	3,760.2200	3.7602	(2.558)	0	0	0
2021/12/08	2030	04/08/2022	9.55	Call	Bond Future	1,360.4600	1.3605	1,407.8900	1.4079	3.486	0	0	0
2021/12/08	2030	04/08/2022	9.55	Put	Bond Future	3,827.2700	3.8273	3,729.0100	3.7290	(2.567)	0	0	0
2021/12/08	2030	04/08/2022	8.30	Call	Bond Future	212.4700	0.2125	222.5700	0.2226	4.754	0	0	800
2021/12/08	2030	04/08/2022	8.30	Put	Bond Future	9,184.4600	9.1845	9,048.8700	9.0489	(1.476)	0	0	0
2021/12/08	2030	03/11/2022	10.10	Call	Bond Future	2,429.7900	2.4298	2,495.0100	2.4950	2.684	0	0	0
2021/12/08	2030	03/11/2022	10.10	Put	Bond Future	3,266.3600	3.2664	3,184.5900	3.1846	(2.503)	0	0	0
2021/12/08	2030	03/11/2022			Bond Future	10.2791	90.7205	10.2475	90.8674	(0.308)	0.0000	0.0000	0
2021/12/08	2030	03/11/2022	10.09	Call	Bond Future	2,406.8800	2.4069	2,471.7000	2.4717	2.693	0	0	0
2021/12/08	2030	03/11/2022	10.09	Put	Bond Future	3,290.4600	3.2905	3,208.2900	3.2083	(2.497)	0	0	0
2021/12/08	2030	03/11/2022	10.08	Call	Bond Future	2,384.4100	2.3844	2,448.8500	2.4488	2.703	0	0	0
2021/12/08	2030	03/11/2022	10.08	Put	Bond Future	3,315.0300	3.3150	3,232.4800	3.2325	(2.490)	0	0	0
2021/12/08	2032	03/02/2022	8.91	Put	Bond Future	6,995.5400	6.9955	6,897.1600	6.8972	(1.406)	0	0	0
2021/12/08	2032	03/02/2022	11.13	Call	Bond Future	6,031.5400	6.0315	6,121.1800	6.1212	1.486	0	0	0
2021/12/08	2032	03/02/2022	11.13	Put	Bond Future	99.3800	0.0994	90.0300	0.0900	(9.408)	0	0	210
2021/12/08	2032	03/02/2022	10.65	Call	Bond Future	3,694.6500	3.6946	3,769.0800	3.7691	2.015	0	0	0
2021/12/08	2032	03/02/2022	10.65	Put	Bond Future	345.2800	0.3453	320.7200	0.3207	(7.113)	0	0	0
2021/12/08	2032	03/02/2022	10.66	Call	Bond Future	3,740.6700	3.7407	3,815.5600	3.8156	2.002	0	0	0
2021/12/08	2032	03/02/2022	10.66	Put	Bond Future	336.3900	0.3364	312.2900	0.3123	(7.164)	0	0	97
2021/12/08	2032	03/02/2022	10.45	Put	Bond Future	570.2600	0.5703	535.3000	0.5353	(6.131)	0	0	198
2021/12/08	2032	03/02/2022	10.53	Call	Bond Future	3,155.4400	3.1554	3,223.8900	3.2239	2.169	0	0	0
2021/12/08	2032	03/02/2022	10.53	Put	Bond Future	468.7200	0.4687	438.1800	0.4382	(6.516)	0	0	210
2021/12/08	2032	03/02/2022	10.35	Put	Bond Future	722.5200	0.7225	681.6200	0.6816	(5.661)	0	0	400
2021/12/08	2032	03/02/2022	10.42	Call	Bond Future	2,685.9800	2.6860	2,748.2800	2.7483	2.319	0	0	0
2021/12/08	2032	03/02/2022	10.42	Put	Bond Future	612.7900	0.6128	576.1000	0.5761	(5.987)	0	0	0
2021/12/08	2032	03/02/2022	10.43	Call	Bond Future	2,727.5800	2.7276	2,790.4600	2.7905	2.305	0	0	0
2021/12/08	2032	03/02/2022	10.43	Put	Bond Future	598.3700	0.5984	562.2600	0.5623	(6.035)	0	0	0
2021/12/08	2032	03/02/2022	9.81	Call	Bond Future	719.2800	0.7193	742.7900	0.7428	3.269	0	0	0
2021/12/08	2032	03/02/2022	9.81	Put	Bond Future	2,157.1700	2.1572	2,081.6900	2.0817	(3.499)	0	0	198
2021/12/08	2032	03/02/2022	9.90	Put	Bond Future	1,832.1000	1.8321	1,762.0600	1.7621	(3.823)	0	0	900
2021/12/08	2032	03/02/2022	9.58	Call	Bond Future	336.0200	0.3360	348.0300	0.3480	3.574	0	0	400

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2021/12/08	2032	03/02/2022	9.58	Put	Bond Future	3,147.1300	3.1471	3,060.1500	3.0601	(2.764)	0	0	0
2021/12/08	2032	03/02/2022	9.67	Call	Bond Future	462.8400	0.4628	478.8700	0.4789	3.463	0	0	0
2021/12/08	2032	03/02/2022			Bond Future	10.0559	91.6306	10.0388	91.7296	(0.170)	0.0000	0.0000	112,834
2021/12/08	2032	03/02/2022	8.91	Call	Bond Future	22.2200	0.0222	22.8300	0.0228	2.745	0	0	198
2021/12/08	2032	03/02/2022	9.14	Call	Bond Future	62.0100	0.0620	64.0400	0.0640	3.274	0	0	97
2021/12/08	2032	03/02/2022	9.14	Put	Bond Future	5,578.7300	5.5787	5,481.7700	5.4818	(1.738)	0	0	0
2021/12/08	2032	03/02/2022	9.57	Call	Bond Future	323.5800	0.3236	335.1800	0.3352	3.585	0	0	0
2021/12/08	2032	03/02/2022	9.57	Put	Bond Future	3,195.0300	3.1950	3,107.6400	3.1076	(2.735)	0	0	0
2021/12/08	2032	03/02/2022	10.95	Call	Bond Future	5,134.5900	5.1346	5,220.0000	5.2200	1.663	0	0	0
2021/12/08	2032	03/02/2022	10.95	Put	Bond Future	158.4400	0.1584	144.8600	0.1449	(8.571)	0	0	400
2021/12/08	2032	03/02/2022	10.90	Call	Bond Future	4,888.4300	4.8884	4,972.3800	4.9724	1.717	0	0	0
2021/12/08	2032	03/02/2022	10.90	Put	Bond Future	180.4800	0.1805	165.4400	0.1654	(8.333)	0	0	900
2021/12/08	2032	03/02/2022	10.44	Call	Bond Future	2,769.2900	2.7693	2,832.7500	2.8327	2.292	0	0	0
2021/12/08	2032	03/02/2022	10.44	Put	Bond Future	584.1100	0.5841	548.5800	0.5486	(6.083)	0	0	0
2021/12/08	2032	03/02/2022	10.45	Call	Bond Future	2,811.3600	2.8114	2,875.3900	2.8754	2.278	0	0	0
2021/12/08	2032	03/02/2022	10.35	Call	Bond Future	2,402.2200	2.4022	2,460.3100	2.4603	2.418	0	0	0
2021/12/08	2032	03/02/2022	9.90	Call	Bond Future	924.0700	0.9241	953.0200	0.9530	3.133	0	0	900
2021/12/08	2032	03/02/2022	10.14	Call	Bond Future	1,627.7000	1.6277	1,672.3200	1.6723	2.741	0	0	0
2021/12/08	2032	03/02/2022	10.14	Put	Bond Future	1,142.9700	1.1430	1,088.6000	1.0886	(4.757)	0	0	97
2021/12/08	2032	03/02/2022	9.62	Call	Bond Future	388.8600	0.3889	402.5800	0.4026	3.528	0	0	210
2021/12/08	2032	03/02/2022	9.62	Put	Bond Future	2,959.1600	2.9592	2,873.8900	2.8739	(2.882)	0	0	0
2021/12/08	2032	03/02/2022	9.67	Put	Bond Future	2,733.3100	2.7333	2,650.3500	2.6504	(3.035)	0	0	0
2021/12/08	2032	05/05/2022	11.18	Call	Bond Future	5,590.5200	5.5905	5,666.0800	5.6661	1.352	0	0	0
2021/12/08	2032	05/05/2022	11.18	Put	Bond Future	629.5600	0.6296	605.9700	0.6060	(3.747)	0	0	780
2021/12/08	2032	05/05/2022	11.02	Put	Bond Future	782.3200	0.7823	754.4900	0.7545	(3.557)	0	0	0
2021/12/08	2032	05/05/2022	11.03	Call	Bond Future	4,949.4200	4.9494	5,021.0200	5.0210	1.447	0	0	0
2021/12/08	2032	05/05/2022	11.03	Put	Bond Future	771.7100	0.7717	744.1600	0.7442	(3.570)	0	0	0
2021/12/08	2032	05/05/2022	10.29	Put	Bond Future	2,074.8400	2.0748	2,020.7900	2.0208	(2.605)	0	0	0
2021/12/08	2032	05/05/2022	10.98	Call	Bond Future	4,741.4200	4.7414	4,811.5700	4.8116	1.480	0	0	0
2021/12/08	2032	05/05/2022	10.98	Put	Bond Future	827.0100	0.8270	798.0100	0.7980	(3.507)	0	0	993
2021/12/08	2032	05/05/2022			Bond Future	10.2607	88.5718	10.2430	88.6710	(0.172)	0.0000	0.0000	20,406
2021/12/08	2032	05/05/2022	11.02	Call	Bond Future	4,907.4600	4.9075	4,978.7800	4.9788	1.453	0	0	0
2021/12/08	2032	05/05/2022	11.04	Call	Bond Future	4,991.6400	4.9916	5,063.5200	5.0635	1.440	0	0	0
2021/12/08	2032	05/05/2022	11.04	Put	Bond Future	761.4100	0.7614	734.1400	0.7341	(3.582)	0	0	0
2021/12/08	2032	05/05/2022	10.18	Call	Bond Future	1,910.1200	1.9101	1,950.7500	1.9507	2.127	0	0	780
2021/12/08	2032	05/05/2022	10.18	Put	Bond Future	2,364.3800	2.3644	2,305.8600	2.3059	(2.475)	0	0	0
2021/12/08	2032	05/05/2022	10.29	Call	Bond Future	2,239.0800	2.2391	2,284.1800	2.2842	2.014	0	0	993
2021/12/08	2032	05/05/2022	9.58	Call	Bond Future	647.8600	0.6479	665.7200	0.6657	2.757	0	0	780
2021/12/08	2032	05/05/2022	9.58	Put	Bond Future	4,580.3100	4.5803	4,499.0200	4.4990	(1.775)	0	0	0
2021/12/08	2032	04/08/2022	10.20	Put	Bond Future	3,388.2400	3.3882	3,325.4000	3.3254	(1.855)	0	0	0
2021/12/08	2032	04/08/2022	10.21	Put	Bond Future	3,357.7300	3.3577	3,295.2300	3.2952	(1.861)	0	0	0
2021/12/08	2032	04/08/2022	10.22	Call	Bond Future	1,931.9500	1.9319	1,969.8600	1.9699	1.962	0	0	0
2021/12/08	2032	04/08/2022	8.97	Call	Bond Future	268.4900	0.2685	275.9200	0.2759	2.767	0	0	800
2021/12/08	2032	04/08/2022	8.97	Put	Bond Future	8,988.4400	8.9884	8,895.8000	8.8958	(1.031)	0	0	0
2021/12/08	2032	04/08/2022	9.72	Call	Bond Future	961.6800	0.9617	984.0800	0.9841	2.329	0	0	800
2021/12/08	2032	04/08/2022	9.72	Put	Bond Future	5,194.6500	5.1947	5,116.9800	5.1170	(1.495)	0	0	0
2021/12/08	2032	04/08/2022			Bond Future	10.4738	89.6084	10.4554	89.7085	(0.175)	0.0000	0.0000	0
2021/12/08	2032	04/08/2022	11.60	Call	Bond Future	6,666.9100	6.6669	6,743.6200	6.7436	1.151	0	0	0

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2021/12/08	2032	04/08/2022	11.60	Put	Bond Future	818.9500	0.8189	795.5900	0.7956	(2.852)	0	0	800
2021/12/08	2032	04/08/2022	11.89	Call	Bond Future	7,882.0300	7.8820	7,963.6100	7.9636	1.035	0	0	0
2021/12/08	2032	04/08/2022	11.89	Put	Bond Future	614.4600	0.6145	595.9700	0.5960	(3.009)	0	0	0
2021/12/08	2032	04/08/2022	10.20	Call	Bond Future	1,881.5400	1.8815	1,918.7700	1.9188	1.979	0	0	0
2021/12/08	2032	04/08/2022	10.21	Call	Bond Future	1,906.6600	1.9067	1,944.2300	1.9442	1.970	0	0	0
2021/12/08	2032	04/08/2022	10.22	Put	Bond Future	3,327.4300	3.3274	3,265.2700	3.2653	(1.868)	0	0	0
2021/12/08	2032	03/11/2022			Bond Future	10.6882	86.6325	10.6691	86.7333	(0.179)	0.0000	0.0000	0
2021/12/08	2032	03/11/2022	10.66	Call	Bond Future	3,003.7700	3.0038	3,050.8100	3.0508	1.566	0	0	0
2021/12/08	2032	03/11/2022	10.66	Put	Bond Future	3,152.6200	3.1526	3,098.8300	3.0988	(1.706)	0	0	0
2021/12/08	2033	03/02/2022			Bond Future	109.1341	109.1341	110.2788	110.2788	1.049	0.0000	0.0000	7,393
2021/12/08	2033	05/05/2022			Bond Future	109.1770	109.1770	110.3344	110.3344	1.060	0.0000	0.0000	2,121
2021/12/08	2033	04/08/2022			Bond Future	110.5423	110.5423	111.7137	111.7137	1.060	0.0000	0.0000	0
2021/12/08	2033	03/11/2022			Bond Future	110.6454	110.6454	111.8311	111.8311	1.072	0.0000	0.0000	0
2021/12/08	2037	03/02/2022	11.45	Call	Bond Future	5,011.6200	5.0116	5,040.6300	5.0406	0.579	0	0	0
2021/12/08	2037	03/02/2022	11.46	Call	Bond Future	5,064.5700	5.0646	5,093.7800	5.0938	0.577	0	0	0
2021/12/08	2037	03/02/2022	11.47	Put	Bond Future	259.1800	0.2592	246.9200	0.2469	(4.730)	0	0	0
2021/12/08	2037	03/02/2022			Bond Future	10.6874	84.0196	10.6810	84.0613	(0.060)	0.0000	0.0000	118,951
2021/12/08	2037	03/02/2022	11.45	Put	Bond Future	272.0600	0.2721	259.3900	0.2594	(4.657)	0	0	0
2021/12/08	2037	03/02/2022	11.46	Put	Bond Future	265.5500	0.2655	253.0800	0.2531	(4.696)	0	0	0
2021/12/08	2037	03/02/2022	11.47	Call	Bond Future	5,117.5900	5.1176	5,147.0100	5.1470	0.575	0	0	0
2021/12/08	2037	05/05/2022	11.82	Call	Bond Future	6,364.0800	6.3641	6,391.5100	6.3915	0.431	0	0	0
2021/12/08	2037	05/05/2022	11.83	Call	Bond Future	6,411.8400	6.4118	6,439.3800	6.4394	0.430	0	0	0
2021/12/08	2037	05/05/2022	11.84	Put	Bond Future	711.8600	0.7119	698.2600	0.6983	(1.910)	0	0	0
2021/12/08	2037	05/05/2022			Bond Future	10.8800	85.0174	10.8735	85.0586	(0.060)	0.0000	0.0000	11,855
2021/12/08	2037	05/05/2022	11.82	Put	Bond Future	729.7300	0.7297	715.9000	0.7159	(1.895)	0	0	0
2021/12/08	2037	05/05/2022	11.83	Put	Bond Future	720.6700	0.7207	706.9500	0.7069	(1.904)	0	0	0
2021/12/08	2037	05/05/2022	11.84	Call	Bond Future	6,459.7900	6.4598	6,487.4500	6.4875	0.428	0	0	0
2021/12/08	2037	04/08/2022	11.95	Call	Bond Future	6,303.6400	6.3036	6,329.7100	6.3297	0.414	0	0	0
2021/12/08	2037	04/08/2022	11.95	Put	Bond Future	1,234.8400	1.2348	1,219.4600	1.2195	(1.246)	0	0	1,050
2021/12/08	2037	04/08/2022	10.91	Put	Bond Future	3,520.0500	3.5200	3,491.6200	3.4916	(0.808)	0	0	0
2021/12/08	2037	04/08/2022	10.89	Call	Bond Future	2,381.3100	2.3813	2,394.0700	2.3941	0.536	0	0	0
2021/12/08	2037	04/08/2022	10.89	Put	Bond Future	3,585.5100	3.5855	3,556.8200	3.5568	(0.800)	0	0	0
2021/12/08	2037	04/08/2022	10.90	Call	Bond Future	2,411.0200	2.4110	2,423.9100	2.4239	0.535	0	0	0
2021/12/08	2037	04/08/2022			Bond Future	11.0840	81.7565	11.0773	81.7980	(0.061)	0.0000	0.0000	0
2021/12/08	2037	04/08/2022	10.91	Call	Bond Future	2,441.1700	2.4412	2,454.1900	2.4542	0.533	0	0	0
2021/12/08	2037	04/08/2022	11.21	Call	Bond Future	3,408.4800	3.4085	3,425.4600	3.4255	0.498	0	0	1,050
2021/12/08	2037	04/08/2022	11.21	Put	Bond Future	2,640.7000	2.6407	2,616.2300	2.6162	(0.927)	0	0	0
2021/12/08	2037	04/08/2022	11.42	Call	Bond Future	4,160.4600	4.1605	4,180.2100	4.1802	0.475	0	0	0
2021/12/08	2037	04/08/2022	11.42	Put	Bond Future	2,136.1800	2.1362	2,114.4800	2.1145	(1.016)	0	0	50
2021/12/08	2037	04/08/2022	10.10	Call	Bond Future	756.0400	0.7560	760.3000	0.7603	0.563	0	0	50
2021/12/08	2037	04/08/2022	10.10	Put	Bond Future	7,142.4000	7.1424	7,105.2100	7.1052	(0.521)	0	0	0
2021/12/08	2037	04/08/2022	10.90	Put	Bond Future	3,552.5200	3.5525	3,523.9600	3.5240	(0.804)	0	0	50
2021/12/08	2037	03/11/2022	11.32	Call	Bond Future	3,636.4300	3.6364	3,653.3000	3.6533	0.464	0	0	0
2021/12/08	2037	03/11/2022	11.30	Put	Bond Future	3,432.4200	3.4324	3,407.5500	3.4075	(0.725)	0	0	0
2021/12/08	2037	03/11/2022	11.31	Call	Bond Future	3,604.4800	3.6045	3,621.2400	3.6212	0.465	0	0	0
2021/12/08	2037	03/11/2022	11.31	Put	Bond Future	3,404.6400	3.4046	3,379.8800	3.3799	(0.727)	0	0	0

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2021/12/08	2037	03/11/2022			Bond Future	11.2765	82.8283	11.2696	82.8698	(0.062)	0.0000	0.0000	0
2021/12/08	2037	03/11/2022	11.32	Put	Bond Future	3,377.0500	3.3770	3,352.4000	3.3524	(0.730)	0	0	0
2021/12/08	2037	03/11/2022	11.30	Call	Bond Future	3,572.6500	3.5726	3,589.3000	3.5893	0.466	0	0	0
2021/12/08	2038	03/02/2022			Bond Future	122.1400	122.1400	123.7604	123.7604	1.327	0.0000	0.0000	6,294
2021/12/08	2038	05/05/2022			Bond Future	123.6197	123.6197	125.2585	125.2585	1.326	0.0000	0.0000	677
2021/12/08	2038	04/08/2022			Bond Future	123.3527	123.3527	125.0114	125.0114	1.345	0.0000	0.0000	0
2021/12/08	2038	03/11/2022			Bond Future	124.9227	124.9227	126.6019	126.6019	1.344	0.0000	0.0000	0
2021/12/08	2040	03/02/2022	11.57	Put	Bond Future	278.2400	0.2782	257.1700	0.2572	(7.573)	0	0	0
2021/12/08	2040	03/02/2022	11.58	Put	Bond Future	271.8700	0.2719	251.1600	0.2512	(7.618)	0	0	0
2021/12/08	2040	03/02/2022	11.59	Call	Bond Future	5,702.0700	5.7021	5,797.1700	5.7972	1.668	0	0	0
2021/12/08	2040	03/02/2022			Bond Future	10.7730	86.2314	10.7565	86.3468	(0.153)	0.0000	0.0000	87,758
2021/12/08	2040	03/02/2022	10.60	Call	Bond Future	1,113.6200	1.1136	1,145.7800	1.1458	2.888	0	0	2,000
2021/12/08	2040	03/02/2022	10.60	Put	Bond Future	2,339.0200	2.3390	2,255.7500	2.2557	(3.560)	0	0	0
2021/12/08	2040	03/02/2022	11.57	Call	Bond Future	5,588.2500	5.5883	5,682.6100	5.6826	1.689	0	0	0
2021/12/08	2040	03/02/2022	11.58	Call	Bond Future	5,645.1700	5.6452	5,739.8900	5.7399	1.678	0	0	0
2021/12/08	2040	03/02/2022	11.59	Put	Bond Future	265.5600	0.2656	245.2300	0.2452	(7.656)	0	0	0
2021/12/08	2040	05/05/2022	13.04	Call	Bond Future	12,719.0500	12.7190	12,825.4500	12.8255	0.837	0	0	0
2021/12/08	2040	05/05/2022	13.04	Put	Bond Future	208.5500	0.2086	199.1700	0.1992	(4.498)	0	0	1,200
2021/12/08	2040	05/05/2022	11.91	Put	Bond Future	785.4300	0.7854	757.6100	0.7576	(3.542)	0	0	0
2021/12/08	2040	05/05/2022	11.92	Call	Bond Future	6,953.0300	6.9530	7,041.2500	7.0413	1.269	0	0	0
2021/12/08	2040	05/05/2022	11.92	Put	Bond Future	775.8100	0.7758	748.2500	0.7483	(3.552)	0	0	0
2021/12/08	2040	05/05/2022	10.57	Call	Bond Future	1,424.6900	1.4247	1,457.5900	1.4576	2.309	0	0	1,200
2021/12/08	2040	05/05/2022	10.57	Put	Bond Future	4,140.9600	4.1410	4,058.0800	4.0581	(2.001)	0	0	0
2021/12/08	2040	05/05/2022			Bond Future	10.9586	87.2555	10.9416	87.3713	(0.155)	0.0000	0.0000	8,568
2021/12/08	2040	05/05/2022	11.90	Call	Bond Future	6,851.2600	6.8513	6,938.9500	6.9389	1.280	0	0	0
2021/12/08	2040	05/05/2022	11.90	Put	Bond Future	795.1800	0.7952	767.0900	0.7671	(3.533)	0	0	0
2021/12/08	2040	05/05/2022	11.91	Call	Bond Future	6,902.1200	6.9021	6,990.0800	6.9901	1.274	0	0	0
2021/12/08	2040	05/05/2022	9.82	Call	Bond Future	288.7500	0.2888	297.0300	0.2970	2.868	0	0	1,200
2021/12/08	2040	05/05/2022	9.82	Put	Bond Future	8,643.9400	8.6439	8,536.4400	8.5364	(1.244)	0	0	0
2021/12/08	2040	04/08/2022	12.24	Put	Bond Future	1,080.1400	1.0801	1,051.4000	1.0514	(2.661)	0	0	460
2021/12/08	2040	04/08/2022	11.05	Call	Bond Future	2,852.7600	2.8528	2,903.0400	2.9030	1.763	0	0	0
2021/12/08	2040	04/08/2022	11.05	Put	Bond Future	3,552.1600	3.5522	3,485.5800	3.4856	(1.874)	0	0	0
2021/12/08	2040	04/08/2022	9.70	Put	Bond Future	10,925.8700	10.9259	10,818.0600	10.8181	(0.987)	0	0	0
2021/12/08	2040	04/08/2022			Bond Future	11.1548	83.7704	11.1372	83.8873	(0.158)	0.0000	0.0000	0
2021/12/08	2040	04/08/2022	12.24	Call	Bond Future	7,812.2000	7.8122	7,900.3200	7.9003	1.128	0	0	0
2021/12/08	2040	04/08/2022	11.03	Call	Bond Future	2,786.9600	2.7870	2,836.4700	2.8365	1.776	0	0	0
2021/12/08	2040	04/08/2022	11.03	Put	Bond Future	3,620.8300	3.6208	3,553.4800	3.5535	(1.860)	0	0	0
2021/12/08	2040	04/08/2022	11.04	Call	Bond Future	2,819.9000	2.8199	2,869.7900	2.8698	1.769	0	0	0
2021/12/08	2040	04/08/2022	11.04	Put	Bond Future	3,586.4900	3.5865	3,519.5200	3.5195	(1.867)	0	0	0
2021/12/08	2040	04/08/2022	9.70	Call	Bond Future	343.2900	0.3433	352.3400	0.3523	2.636	0	0	460
2021/12/08	2040	04/08/2022	10.70	Call	Bond Future	1,801.0500	1.8010	1,837.7100	1.8377	2.035	0	0	460
2021/12/08	2040	04/08/2022	10.70	Put	Bond Future	4,903.0400	4.9030	4,822.8400	4.8228	(1.636)	0	0	0
2021/12/08	2040	03/11/2022	11.41	Put	Bond Future	3,538.1300	3.5381	3,478.6800	3.4787	(1.680)	0	0	0
2021/12/08	2040	03/11/2022	11.39	Call	Bond Future	3,923.0400	3.9230	3,980.8200	3.9808	1.473	0	0	0
2021/12/08	2040	03/11/2022	11.40	Call	Bond Future	3,957.2300	3.9572	4,015.3300	4.0153	1.468	0	0	0
2021/12/08	2040	03/11/2022			Bond Future	11.3394	84.8689	11.3212	84.9868	(0.161)	0.0000	0.0000	0

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2021/12/08	2040	03/11/2022	11.41	Call	Bond Future	3,991.8700	3.9919	4,050.2800	4.0503	1.463	0	0	0
2021/12/08	2040	03/11/2022	11.39	Put	Bond Future	3,597.5100	3.5975	3,537.4300	3.5374	(1.670)	0	0	0
2021/12/08	2040	03/11/2022	11.40	Put	Bond Future	3,567.5600	3.5676	3,507.8000	3.5078	(1.675)	0	0	0
2021/12/08	2044	03/02/2022	11.59	Call	Bond Future	5,642.2100	5.6422	5,705.7500	5.7058	1.126	0	0	0
2021/12/08	2044	03/02/2022	11.59	Put	Bond Future	237.6500	0.2377	222.3700	0.2224	(6.430)	0	0	0
2021/12/08	2044	03/02/2022	11.60	Call	Bond Future	5,700.2000	5.7002	5,764.0300	5.7640	1.120	0	0	0
2021/12/08	2044	03/02/2022	11.60	Put	Bond Future	231.7400	0.2317	216.7500	0.2168	(6.468)	0	0	0
2021/12/08	2044	03/02/2022			Bond Future	10.7915	83.1488	10.7805	83.2276	(0.102)	0.0000	0.0000	56,733
2021/12/08	2044	03/02/2022	11.61	Call	Bond Future	5,758.2400	5.7582	5,822.3500	5.8224	1.113	0	0	0
2021/12/08	2044	03/02/2022	11.61	Put	Bond Future	225.9700	0.2260	211.2600	0.2113	(6.510)	0	0	0
2021/12/08	2044	05/05/2022	11.91	Call	Bond Future	6,946.7700	6.9468	7,004.5100	7.0045	0.831	0	0	0
2021/12/08	2044	05/05/2022	11.91	Put	Bond Future	788.4200	0.7884	767.3200	0.7673	(2.676)	0	0	0
2021/12/08	2044	05/05/2022	11.92	Call	Bond Future	6,998.2700	6.9983	7,056.2000	7.0562	0.828	0	0	0
2021/12/08	2044	05/05/2022	11.92	Put	Bond Future	778.8400	0.7788	757.9300	0.7579	(2.685)	0	0	0
2021/12/08	2044	05/05/2022			Bond Future	10.9670	84.1363	10.9557	84.2151	(0.103)	0.0000	0.0000	5,735
2021/12/08	2044	05/05/2022	11.93	Call	Bond Future	7,049.8100	7.0498	7,107.9300	7.1079	0.824	0	0	0
2021/12/08	2044	05/05/2022	11.93	Put	Bond Future	769.3900	0.7694	748.6700	0.7487	(2.693)	0	0	0
2021/12/08	2044	04/08/2022	11.08	Call	Bond Future	2,975.2100	2.9752	3,008.0700	3.0081	1.104	0	0	0
2021/12/08	2044	04/08/2022	11.08	Put	Bond Future	3,466.3100	3.4663	3,419.6600	3.4197	(1.346)	0	0	0
2021/12/08	2044	04/08/2022	11.09	Call	Bond Future	3,009.6500	3.0096	3,042.7800	3.0428	1.101	0	0	0
2021/12/08	2044	04/08/2022	11.09	Put	Bond Future	3,432.3300	3.4323	3,385.9500	3.3860	(1.351)	0	0	0
2021/12/08	2044	04/08/2022			Bond Future	11.1521	80.7398	11.1404	80.8193	(0.105)	0.0000	0.0000	0
2021/12/08	2044	04/08/2022	11.10	Call	Bond Future	3,044.2800	3.0443	3,077.6800	3.0777	1.097	0	0	0
2021/12/08	2044	04/08/2022	11.10	Put	Bond Future	3,398.6400	3.3986	3,352.5300	3.3525	(1.357)	0	0	0
2021/12/08	2044	03/11/2022	11.40	Put	Bond Future	3,538.4300	3.5384	3,496.3200	3.4963	(1.190)	0	0	0
2021/12/08	2044	03/11/2022	11.41	Call	Bond Future	4,061.6800	4.0617	4,099.8700	4.0999	0.940	0	0	0
2021/12/08	2044	03/11/2022	11.41	Put	Bond Future	3,508.7500	3.5088	3,466.8700	3.4669	(1.194)	0	0	0
2021/12/08	2044	03/11/2022			Bond Future	11.3258	81.7986	11.3137	81.8787	(0.107)	0.0000	0.0000	0
2021/12/08	2044	03/11/2022	11.39	Call	Bond Future	3,990.7700	3.9908	4,028.5100	4.0285	0.946	0	0	0
2021/12/08	2044	03/11/2022	11.39	Put	Bond Future	3,568.6300	3.5686	3,526.3000	3.5263	(1.186)	0	0	0
2021/12/08	2044	03/11/2022	11.40	Call	Bond Future	4,026.0100	4.0260	4,063.9700	4.0640	0.943	0	0	0
2021/12/08	2046	03/02/2022			Bond Future	112.4739	112.4739	114.5962	114.5962	1.887	0.0000	0.0000	15,506
2021/12/08	2046	05/05/2022			Bond Future	111.9551	111.9551	114.1019	114.1019	1.918	0.0000	0.0000	171
2021/12/08	2046	04/08/2022			Bond Future	113.3552	113.3552	115.5284	115.5284	1.917	0.0000	0.0000	0
2021/12/08	2046	03/11/2022			Bond Future	112.8762	112.8762	115.0764	115.0764	1.949	0.0000	0.0000	0
2021/12/08	2050	03/02/2022			Bond Future	113.0145	113.0145	116.7058	116.7058	3.266	0.0000	0.0000	9,280
2021/12/08	2050	05/05/2022			Bond Future	114.3835	114.3835	118.1183	118.1183	3.265	0.0000	0.0000	379
2021/12/08	2050	04/08/2022			Bond Future	113.8010	113.8010	117.5819	117.5819	3.322	0.0000	0.0000	0
2021/12/08	2050	03/11/2022			Bond Future	115.2495	115.2495	119.0779	119.0779	3.322	0.0000	0.0000	0
2021/12/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	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
2021/12/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	AL37	03/02/2022			Index Future	807.7900	807.7900	809.2250	809.2250	0.178	0.0000	0.0000	0
2021/12/08	AL37	05/05/2022			Index Future	817.3700	817.3700	818.8190	818.8190	0.177	0.0000	0.0000	0
2021/12/08	AL37	04/08/2022			Index Future	827.2850	827.2850	828.7500	828.7500	0.177	0.0000	0.0000	0
2021/12/08	AL37	03/11/2022			Index Future	837.7220	837.7220	839.2050	839.2050	0.177	0.0000	0.0000	0
2021/12/08	AL7T	03/02/2022			Index Future	921.5820	921.5820	922.5680	922.5680	0.107	0.0000	0.0000	0
2021/12/08	AL7T	05/05/2022			Index Future	932.5120	932.5120	933.5060	933.5060	0.107	0.0000	0.0000	0
2021/12/08	AL7T	04/08/2022			Index Future	943.8230	943.8230	944.8290	944.8290	0.107	0.0000	0.0000	0
2021/12/08	AL7T	03/11/2022			Index Future	955.7310	955.7310	956.7470	956.7470	0.106	0.0000	0.0000	0
2021/12/08	ALBI	03/02/2022			Index Future	819.9420	819.9420	820.8750	820.8750	0.114	0.0000	0.0000	193
2021/12/08	ALBI	05/05/2022			Index Future	829.6660	829.6660	830.6070	830.6070	0.113	0.0000	0.0000	29
2021/12/08	ALBI	04/08/2022			Index Future	839.7300	839.7300	840.6820	840.6820	0.113	0.0000	0.0000	0
2021/12/08	ALBI	03/11/2022			Index Future	850.3240	850.3240	851.2870	851.2870	0.113	0.0000	0.0000	0
2021/12/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	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
2021/12/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/12/08	ES33	03/02/2022			Bond Future	11.4861	77.8087	11.4626	77.9304	(0.205)	0.0000	0.0000	263
2021/12/08	ES33	05/05/2022			Bond Future	11.7251	74.9737	11.7008	75.0960	(0.208)	0.0000	0.0000	87
2021/12/08	ES33	04/08/2022			Bond Future	11.9745	75.8636	11.9491	75.9872	(0.212)	0.0000	0.0000	0
2021/12/08	ES33	03/11/2022			Bond Future	12.2272	73.1001	12.2009	73.2249	(0.216)	0.0000	0.0000	0
2021/12/08	ES42	03/02/2022			Bond Future	11.8639	76.8523	11.8464	76.9571	(0.148)	0.0000	0.0000	3,579
2021/12/08	ES42	05/05/2022			Bond Future	12.0852	73.5247	12.0671	73.6301	(0.150)	0.0000	0.0000	1,190
2021/12/08	ES42	04/08/2022			Bond Future	12.3096	74.3963	12.2908	74.5026	(0.153)	0.0000	0.0000	0
2021/12/08	ES42	03/11/2022			Bond Future	12.5376	71.1347	12.5180	71.2420	(0.157)	0.0000	0.0000	0
2021/12/08	GOVI	03/02/2022	792.76	Call	GOVI	165,050.0000	16.5050	174,160.0000	17.4160	5.520	0	0	0
2021/12/08	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/08	GOVI	03/02/2022			GOVI	809.2650	809.2650	810.1760	810.1760	0.113	0.0000	0.0000	983
2021/12/08	GOVI	03/02/2022	792.74	Call	GOVI	165,250.0000	16.5250	174,360.0000	17.4360	5.513	0	0	0
2021/12/08	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/08	GOVI	03/02/2022	792.75	Call	GOVI	165,150.0000	16.5150	174,260.0000	17.4260	5.516	0	0	0
2021/12/08	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/08	GOVI	05/05/2022	788.25	Call	GOVI	306,130.0000	30.6130	315,320.0000	31.5320	3.002	0	0	0
2021/12/08	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
2021/12/08	GOVI	05/05/2022			GOVI	818.8630	818.8630	819.7820	819.7820	0.112	0.0000	0.0000	0
2021/12/08	GOVI	05/05/2022	788.23	Call	GOVI	306,330.0000	30.6330	315,520.0000	31.5520	3.000	0	0	0
2021/12/08	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/08	GOVI	05/05/2022	788.24	Call	GOVI	306,230.0000	30.6230	315,420.0000	31.5420	3.001	0	0	0
2021/12/08	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/08	GOVI	04/08/2022	819.28	Call	GOVI	95,160.0000	9.5160	104,450.0000	10.4450	9.763	0	0	0
2021/12/08	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/08	GOVI	04/08/2022			GOVI	828.7960	828.7960	829.7250	829.7250	0.112	0.0000	0.0000	0
2021/12/08	GOVI	04/08/2022	819.26	Call	GOVI	95,360.0000	9.5360	104,650.0000	10.4650	9.742	0	0	0
2021/12/08	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/08	GOVI	04/08/2022	819.27	Call	GOVI	95,260.0000	9.5260	104,550.0000	10.4550	9.752	0	0	0
2021/12/08	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/08	GOVI	03/11/2022	820.41	Call	GOVI	188,420.0000	18.8420	197,820.0000	19.7820	4.989	0	0	0
2021/12/08	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/08	GOVI	03/11/2022	820.42	Call	GOVI	188,320.0000	18.8320	197,720.0000	19.7720	4.992	0	0	0
2021/12/08	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/08	GOVI	03/11/2022			GOVI	839.2520	839.2520	840.1920	840.1920	0.112	0.0000	0.0000	0
2021/12/08	GOVI	03/11/2022	820.43	Call	GOVI	188,220.0000	18.8220	197,620.0000	19.7620	4.994	0	0	0
2021/12/08	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/12/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/12/08	IGOV	03/02/2022			Index Future	301.1770	301.1770	304.2020	304.2020	1.004	0.0000	0.0000	483
2021/12/08	IGOV	05/05/2022			Index Future	304.8230	304.8230	307.8830	307.8830	1.004	0.0000	0.0000	16
2021/12/08	IGOV	04/08/2022			Index Future	308.5930	308.5930	311.6910	311.6910	1.004	0.0000	0.0000	0
2021/12/08	IGOV	03/11/2022			Index Future	312.5590	312.5590	315.6960	315.6960	1.004	0.0000	0.0000	0
2021/12/08	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/12/08	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/12/08	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/12/08	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/12/08	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/12/08	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/12/08	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/12/08	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/12/08	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/12/08	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/12/08	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/12/08	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/12/08	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/12/08	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/12/08	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/12/08	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/12/08	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/12/08	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/12/08	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/12/08	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
2021/12/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/12/08	JBAF	15/12/2021			Jibar Tradeable Future	3.8750	96.1250	3.8750	96.1250	0.000	0.0000	0.0000	0
2021/12/08	JBAF	19/01/2022			Jibar Tradeable Future	3.9350	96.0650	3.9250	96.0750	(0.254)	0.0000	0.0000	0
2021/12/08	JBAF	16/02/2022			Jibar Tradeable Future	4.1900	95.8100	4.1700	95.8300	(0.477)	0.0000	0.0000	0
2021/12/08	JBAF	16/03/2022			Jibar Tradeable Future	4.2550	95.7450	4.2350	95.7650	(0.470)	0.0000	0.0000	0
2021/12/08	JBAF	20/04/2022			Jibar Tradeable Future	4.5800	95.4200	4.5500	95.4500	(0.655)	0.0000	0.0000	0
2021/12/08	JBAF	18/05/2022			Jibar Tradeable Future	4.6400	95.3600	4.6000	95.4000	(0.862)	0.0000	0.0000	0
2021/12/08	JBAF	15/06/2022			Jibar Tradeable Future	4.9200	95.0800	4.8800	95.1200	(0.813)	0.0000	0.0000	72
2021/12/08	JBAF	21/09/2022			Jibar Tradeable Future	5.3050	94.6950	5.2550	94.7450	(0.943)	0.0000	0.0000	0
2021/12/08	JBAF	21/12/2022			Jibar Tradeable Future	5.7500	94.2500	5.7400	94.2600	(0.174)	0.0000	0.0000	68
2021/12/08	JBAF	15/03/2023			Jibar Tradeable Future	6.0100	93.9900	5.9900	94.0100	(0.333)	0.0000	0.0000	0
2021/12/08	JBAF	21/06/2023			Jibar Tradeable Future	6.3250	93.6750	6.2950	93.7050	(0.474)	0.0000	0.0000	0
2021/12/08	JBAF	20/09/2023			Jibar Tradeable Future	6.5050	93.4950	6.4650	93.5350	(0.615)	0.0000	0.0000	75
2021/12/08	R023	03/02/2022	5.08	Call	Bond Future	259.9800	0.2600	246.7900	0.2468	(5.073)	0	0	0
2021/12/08	R023	03/02/2022	5.08	Put	Bond Future	167.3600	0.1674	174.3800	0.1744	4.195	0	0	0
2021/12/08	R023	03/02/2022			Bond Future	4.9907	106.2446	5.0102	106.2244	0.390	0.0000	0.0000	16,327
2021/12/08	R023	03/02/2022	5.06	Call	Bond Future	247.1800	0.2472	234.3000	0.2343	(5.211)	0	0	0
2021/12/08	R023	03/02/2022	5.06	Put	Bond Future	175.2900	0.1753	182.6200	0.1826	4.182	0	0	0
2021/12/08	R023	03/02/2022	5.07	Call	Bond Future	253.4500	0.2534	240.4200	0.2404	(5.141)	0	0	0
2021/12/08	R023	03/02/2022	5.07	Put	Bond Future	171.2000	0.1712	178.3800	0.1784	4.194	0	0	0
2021/12/08	R023	05/05/2022	6.31	Call	Bond Future	1,040.9300	1.0409	1,021.2500	1.0213	(1.891)	0	0	0
2021/12/08	R023	05/05/2022	6.31	Put	Bond Future	42.8000	0.0428	44.6700	0.0447	4.369	0	0	0
2021/12/08	R023	05/05/2022			Bond Future	5.0474	103.5951	5.0745	103.5736	0.536	0.0000	0.0000	835
2021/12/08	R023	05/05/2022	6.29	Call	Bond Future	1,026.4900	1.0265	1,006.8700	1.0069	(1.911)	0	0	0
2021/12/08	R023	05/05/2022	6.29	Put	Bond Future	44.0500	0.0441	45.9800	0.0460	4.381	0	0	0
2021/12/08	R023	05/05/2022	6.30	Call	Bond Future	1,033.7100	1.0337	1,014.0600	1.0141	(1.901)	0	0	0
2021/12/08	R023	05/05/2022	6.30	Put	Bond Future	43.4200	0.0434	45.3200	0.0453	4.376	0	0	0
2021/12/08	R023	04/08/2022	6.05	Call	Bond Future	617.7300	0.6177	599.9800	0.6000	(2.873)	0	0	0
2021/12/08	R023	04/08/2022	6.05	Put	Bond Future	91.3900	0.0914	96.1000	0.0961	5.154	0	0	0
2021/12/08	R023	04/08/2022			Bond Future	5.0990	104.8371	5.1394	104.8146	0.792	0.0000	0.0000	0
2021/12/08	R023	04/08/2022	6.03	Call	Bond Future	608.7300	0.6087	591.0700	0.5911	(2.901)	0	0	0
2021/12/08	R023	04/08/2022	6.03	Put	Bond Future	93.4000	0.0934	98.2000	0.0982	5.139	0	0	0
2021/12/08	R023	04/08/2022	6.04	Call	Bond Future	613.2200	0.6132	595.5100	0.5955	(2.888)	0	0	0
2021/12/08	R023	04/08/2022	6.04	Put	Bond Future	92.3900	0.0924	97.1400	0.0971	5.141	0	0	0
2021/12/08	R023	03/11/2022	6.25	Call	Bond Future	519.7800	0.5198	504.0500	0.5041	(3.026)	0	0	0
2021/12/08	R023	03/11/2022	6.25	Put	Bond Future	174.9100	0.1749	182.2200	0.1822	4.179	0	0	0
2021/12/08	R023	03/11/2022	6.26	Call	Bond Future	522.1700	0.5222	506.4200	0.5064	(3.016)	0	0	0
2021/12/08	R023	03/11/2022	6.26	Put	Bond Future	174.2400	0.1742	181.5300	0.1815	4.184	0	0	0
2021/12/08	R023	03/11/2022			Bond Future	5.1299	102.2652	5.2045	102.2422	1.454	0.0000	0.0000	0
2021/12/08	R023	03/11/2022	6.27	Call	Bond Future	524.5800	0.5246	508.7900	0.5088	(3.010)	0	0	0
2021/12/08	R023	03/11/2022	6.27	Put	Bond Future	173.5800	0.1736	180.8300	0.1808	4.177	0	0	0
2021/12/08	R035	03/02/2022	9.92	Call	Bond Future	219.1300	0.2191	235.6400	0.2356	7.534	0	0	200
2021/12/08	R035	03/02/2022	9.92	Put	Bond Future	4,396.2000	4.3962	4,237.2700	4.2373	(3.615)	0	0	0
2021/12/08	R035	03/02/2022	11.73	Call	Bond Future	7,200.9400	7.2009	7,364.7900	7.3648	2.275	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
2021/12/08	R035	03/02/2022	11.73	Put	Bond Future	90.4200	0.0904	78.8300	0.0788	(12.818)	0	0	280
2021/12/08	R035	03/02/2022	11.28	Call	Bond Future	4,776.3200	4.7763	4,922.4200	4.9224	3.059	0	0	0
2021/12/08	R035	03/02/2022	11.28	Put	Bond Future	278.1400	0.2781	248.8000	0.2488	(10.549)	0	0	200
2021/12/08	R035	03/02/2022	11.33	Put	Bond Future	245.5900	0.2456	219.0200	0.2190	(10.819)	0	0	500
2021/12/08	R035	03/02/2022	11.39	Call	Bond Future	5,359.2600	5.3593	5,511.1600	5.5112	2.834	0	0	0
2021/12/08	R035	03/02/2022	11.39	Put	Bond Future	211.3400	0.2113	187.8000	0.1878	(11.138)	0	0	683
2021/12/08	R035	03/02/2022	11.22	Call	Bond Future	4,464.5300	4.4645	4,606.9000	4.6069	3.189	0	0	0
2021/12/08	R035	03/02/2022	11.22	Put	Bond Future	323.8600	0.3239	290.7900	0.2908	(10.211)	0	0	0
2021/12/08	R035	03/02/2022	11.23	Call	Bond Future	4,515.9800	4.5160	4,659.0100	4.6590	3.167	0	0	0
2021/12/08	R035	03/02/2022	11.23	Put	Bond Future	315.5700	0.3156	283.1600	0.2832	(10.270)	0	0	0
2021/12/08	R035	03/02/2022	11.03	Call	Bond Future	3,517.0200	3.5170	3,644.9300	3.6449	3.637	0	0	0
2021/12/08	R035	03/02/2022	11.05	Put	Bond Future	498.0900	0.4981	452.2600	0.4523	(9.201)	0	0	1,600
2021/12/08	R035	03/02/2022	11.11	Call	Bond Future	3,908.4200	3.9084	4,042.8700	4.0429	3.440	0	0	0
2021/12/08	R035	03/02/2022	10.35	Call	Bond Future	920.7000	0.9207	975.0400	0.9750	5.902	0	0	1,600
2021/12/08	R035	03/02/2022	10.35	Put	Bond Future	2,221.0300	2.2210	2,099.9300	2.0999	(5.452)	0	0	0
2021/12/08	R035	03/02/2022	10.61	Call	Bond Future	1,723.4000	1.7234	1,807.9400	1.8079	4.905	0	0	0
2021/12/08	R035	03/02/2022	10.61	Put	Bond Future	1,345.9400	1.3459	1,255.0400	1.2550	(6.754)	0	0	200
2021/12/08	R035	03/02/2022	10.65	Call	Bond Future	1,872.0700	1.8721	1,961.2100	1.9612	4.762	0	0	0
2021/12/08	R035	03/02/2022	10.24	Put	Bond Future	2,693.0300	2.6930	2,560.0800	2.5601	(4.937)	0	0	0
2021/12/08	R035	03/02/2022	10.26	Call	Bond Future	711.0300	0.7110	755.6000	0.7556	6.268	0	0	200
2021/12/08	R035	03/02/2022	10.26	Put	Bond Future	2,602.8100	2.6028	2,471.9400	2.4719	(5.028)	0	0	0
2021/12/08	R035	03/02/2022	10.34	Call	Bond Future	895.7100	0.8957	948.9400	0.9489	5.943	0	0	0
2021/12/08	R035	03/02/2022	10.34	Put	Bond Future	2,261.4800	2.2615	2,139.2700	2.1393	(5.404)	0	0	500
2021/12/08	R035	03/02/2022			Bond Future	10.5509	92.2014	10.5235	92.3768	(0.259)	0.0000	0.0000	105,266
2021/12/08	R035	03/02/2022	9.70	Call	Bond Future	95.6300	0.0956	103.1100	0.1031	7.822	0	0	683
2021/12/08	R035	03/02/2022	9.70	Put	Bond Future	5,795.4700	5.7955	5,627.5100	5.6275	(2.898)	0	0	0
2021/12/08	R035	03/02/2022	10.10	Call	Bond Future	420.7400	0.4207	449.9600	0.4500	6.945	0	0	280
2021/12/08	R035	03/02/2022	10.10	Put	Bond Future	3,377.8100	3.3778	3,231.5900	3.2316	(4.329)	0	0	0
2021/12/08	R035	03/02/2022	11.88	Call	Bond Future	8,017.2300	8.0172	8,184.2500	8.1842	2.083	0	0	0
2021/12/08	R035	03/02/2022	11.88	Put	Bond Future	62.3100	0.0623	53.8900	0.0539	(13.513)	0	0	1,800
2021/12/08	R035	03/02/2022	11.33	Call	Bond Future	5,040.0200	5.0400	5,188.8900	5.1889	2.954	0	0	0
2021/12/08	R035	03/02/2022	11.24	Call	Bond Future	4,567.5500	4.5675	4,711.2200	4.7112	3.145	0	0	0
2021/12/08	R035	03/02/2022	11.24	Put	Bond Future	307.4700	0.3075	275.7000	0.2757	(10.333)	0	0	0
2021/12/08	R035	03/02/2022	11.03	Put	Bond Future	523.1600	0.5232	475.6300	0.4756	(9.085)	0	0	280
2021/12/08	R035	03/02/2022	11.05	Call	Bond Future	3,613.7300	3.6137	3,743.3400	3.7433	3.587	0	0	0
2021/12/08	R035	03/02/2022	11.11	Put	Bond Future	428.9600	0.4290	387.9700	0.3880	(9.556)	0	0	200
2021/12/08	R035	03/02/2022	10.65	Put	Bond Future	1,240.4900	1.2405	1,154.1900	1.1542	(6.957)	0	0	683
2021/12/08	R035	03/02/2022	10.24	Call	Bond Future	669.0700	0.6691	711.5600	0.7116	6.351	0	0	500
2021/12/08	R035	05/05/2022	11.63	Call	Bond Future	6,070.9100	6.0709	6,205.6800	6.2057	2.220	0	0	0
2021/12/08	R035	05/05/2022	11.63	Put	Bond Future	816.2800	0.8163	774.5000	0.7745	(5.118)	0	0	0
2021/12/08	R035	05/05/2022	11.64	Call	Bond Future	6,117.8900	6.1179	6,253.0700	6.2531	2.210	0	0	0
2021/12/08	R035	05/05/2022	11.64	Put	Bond Future	806.3300	0.8063	764.9600	0.7650	(5.131)	0	0	0
2021/12/08	R035	05/05/2022	10.72	Call	Bond Future	2,385.2000	2.3852	2,466.6400	2.4666	3.414	0	0	1,200
2021/12/08	R035	05/05/2022	10.72	Put	Bond Future	2,560.0000	2.5600	2,464.8900	2.4649	(3.715)	0	0	0
2021/12/08	R035	05/05/2022			Bond Future	10.7480	88.8176	10.7197	88.9942	(0.263)	0.0000	0.0000	8,926
2021/12/08	R035	05/05/2022	11.65	Call	Bond Future	6,164.7800	6.1648	6,300.3700	6.3004	2.199	0	0	0
2021/12/08	R035	05/05/2022	11.65	Put	Bond Future	796.3500	0.7964	755.3900	0.7554	(5.143)	0	0	0
2021/12/08	R035	05/05/2022	12.64	Call	Bond Future	10,964.4100	10.9644	11,126.0800	11.1261	1.474	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
2021/12/08	R035	05/05/2022	12.64	Put	Bond Future	239.1900	0.2392	224.3100	0.2243	(6.221)	0	0	1,200
2021/12/08	R035	05/05/2022	10.82	Call	Bond Future	2,718.4400	2.7184	2,806.8800	2.8069	3.253	0	0	0
2021/12/08	R035	05/05/2022	10.82	Put	Bond Future	2,271.7100	2.2717	2,183.6000	2.1836	(3.879)	0	0	1,200
2021/12/08	R035	04/08/2022	11.13	Put	Bond Future	2,527.1100	2.5271	2,445.3200	2.4453	(3.237)	0	0	100
2021/12/08	R035	04/08/2022	10.72	Call	Bond Future	2,280.8300	2.2808	2,353.8900	2.3539	3.203	0	0	0
2021/12/08	R035	04/08/2022	10.72	Put	Bond Future	3,720.2000	3.7202	3,614.9000	3.6149	(2.830)	0	0	0
2021/12/08	R035	04/08/2022	10.73	Call	Bond Future	2,309.5800	2.3096	2,383.2300	2.3832	3.189	0	0	0
2021/12/08	R035	04/08/2022	10.73	Put	Bond Future	3,687.0100	3.6870	3,582.3000	3.5823	(2.840)	0	0	0
2021/12/08	R035	04/08/2022	9.84	Call	Bond Future	602.8900	0.6029	629.9400	0.6299	4.487	0	0	100
2021/12/08	R035	04/08/2022	9.84	Put	Bond Future	7,746.0000	7.7460	7,594.6900	7.5947	(1.953)	0	0	0
2021/12/08	R035	04/08/2022	10.53	Put	Bond Future	4,398.7600	4.3988	4,282.1900	4.2822	(2.650)	0	0	0
2021/12/08	R035	04/08/2022	10.64	Call	Bond Future	2,057.8100	2.0578	2,126.1200	2.1261	3.320	0	0	0
2021/12/08	R035	04/08/2022	10.64	Put	Bond Future	3,994.9300	3.9949	3,884.8800	3.8849	(2.755)	0	0	100
2021/12/08	R035	04/08/2022	9.53	Call	Bond Future	344.1200	0.3441	360.9300	0.3609	4.885	0	0	400
2021/12/08	R035	04/08/2022	9.53	Put	Bond Future	9,621.5300	9.6215	9,459.9800	9.4600	(1.679)	0	0	0
2021/12/08	R035	04/08/2022			Bond Future	10.9550	89.8551	10.9256	90.0335	(0.269)	0.0000	0.0000	0
2021/12/08	R035	04/08/2022	11.13	Call	Bond Future	3,576.6800	3.5767	3,673.2500	3.6732	2.700	0	0	0
2021/12/08	R035	04/08/2022	12.18	Call	Bond Future	7,880.8800	7.8809	8,022.0900	8.0221	1.792	0	0	0
2021/12/08	R035	04/08/2022	12.18	Put	Bond Future	903.5100	0.9035	866.3600	0.8664	(4.112)	0	0	400
2021/12/08	R035	04/08/2022	10.74	Call	Bond Future	2,338.5100	2.3385	2,412.7500	2.4128	3.175	0	0	0
2021/12/08	R035	04/08/2022	10.74	Put	Bond Future	3,654.0700	3.6541	3,549.9500	3.5500	(2.849)	0	0	0
2021/12/08	R035	04/08/2022	10.53	Call	Bond Future	1,770.6300	1.7706	1,832.4200	1.8324	3.490	0	0	400
2021/12/08	R035	03/11/2022	11.15	Call	Bond Future	3,465.2000	3.4652	3,553.7200	3.5537	2.555	0	0	0
2021/12/08	R035	03/11/2022	11.15	Put	Bond Future	3,538.8800	3.5389	3,447.3200	3.4473	(2.587)	0	0	0
2021/12/08	R035	03/11/2022			Bond Future	11.1625	86.5522	11.1319	86.7323	(0.274)	0.0000	0.0000	0
2021/12/08	R035	03/11/2022	11.14	Call	Bond Future	3,434.5700	3.4346	3,522.6100	3.5226	2.563	0	0	0
2021/12/08	R035	03/11/2022	11.14	Put	Bond Future	3,567.1800	3.5672	3,475.1400	3.4751	(2.580)	0	0	0
2021/12/08	R035	03/11/2022	11.13	Call	Bond Future	3,404.0700	3.4041	3,491.6300	3.4916	2.572	0	0	0
2021/12/08	R035	03/11/2022	11.13	Put	Bond Future	3,595.6600	3.5957	3,503.1400	3.5031	(2.573)	0	0	0
2021/12/08	R186	03/02/2022	7.30	Call	Bond Future	122.7300	0.1227	145.3600	0.1454	18.439	0	0	0
2021/12/08	R186	03/02/2022	7.30	Put	Bond Future	3,193.8900	3.1939	2,984.4300	2.9844	(6.558)	0	0	0
2021/12/08	R186	03/02/2022			Bond Future	8.0177	111.2333	7.9626	111.4654	(0.687)	0.0000	0.0000	58,816
2021/12/08	R186	03/02/2022	7.28	Call	Bond Future	113.8000	0.1138	135.0200	0.1350	18.647	0	0	0
2021/12/08	R186	03/02/2022	7.28	Put	Bond Future	3,272.0700	3.2721	3,061.2000	3.0612	(6.445)	0	0	0
2021/12/08	R186	03/02/2022	7.29	Call	Bond Future	118.2400	0.1182	140.1600	0.1402	18.539	0	0	0
2021/12/08	R186	03/02/2022	7.29	Put	Bond Future	3,232.9500	3.2330	3,022.7800	3.0228	(6.501)	0	0	0
2021/12/08	R186	05/05/2022	9.18	Call	Bond Future	4,113.5000	4.1135	4,300.9100	4.3009	4.556	0	0	0
2021/12/08	R186	05/05/2022	9.18	Put	Bond Future	454.4500	0.4545	408.3600	0.4084	(10.142)	0	0	454
2021/12/08	R186	05/05/2022	8.32	Call	Bond Future	1,759.2800	1.7593	1,882.4600	1.8825	7.002	0	0	0
2021/12/08	R186	05/05/2022	8.32	Put	Bond Future	1,440.9500	1.4409	1,330.6300	1.3306	(7.656)	0	0	0
2021/12/08	R186	05/05/2022	8.14	Call	Bond Future	1,386.0000	1.3860	1,492.4700	1.4925	7.682	0	0	454
2021/12/08	R186	05/05/2022	8.14	Put	Bond Future	1,783.6700	1.7837	1,656.6400	1.6566	(7.122)	0	0	0
2021/12/08	R186	05/05/2022	7.28	Call	Bond Future	293.1300	0.2931	327.7400	0.3277	11.807	0	0	435
2021/12/08	R186	05/05/2022	7.28	Put	Bond Future	4,194.5800	4.1946	3,995.6900	3.9957	(4.742)	0	0	0
2021/12/08	R186	05/05/2022	7.48	Call	Bond Future	423.2700	0.4233	470.3400	0.4703	11.121	0	0	3,600
2021/12/08	R186	05/05/2022	7.48	Put	Bond Future	3,497.4800	3.4975	3,311.0500	3.3111	(5.330)	0	0	0
2021/12/08	R186	05/05/2022			Bond Future	8.2398	112.5534	8.1811	112.7869	(0.712)	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
2021/12/08	R186	05/05/2022	8.64	Call	Bond Future	2,529.7800	2.5298	2,680.8500	2.6808	5.972	0	0	0
2021/12/08	R186	05/05/2022	8.64	Put	Bond Future	953.0300	0.9530	870.6000	0.8706	(8.649)	0	0	4,035
2021/12/08	R186	05/05/2022	8.94	Call	Bond Future	3,372.3300	3.3723	3,545.5600	3.5456	5.137	0	0	0
2021/12/08	R186	05/05/2022	8.94	Put	Bond Future	632.4200	0.6324	572.1500	0.5722	(9.530)	0	0	454
2021/12/08	R186	05/05/2022	8.31	Call	Bond Future	1,737.4300	1.7374	1,859.7000	1.8597	7.037	0	0	0
2021/12/08	R186	05/05/2022	8.31	Put	Bond Future	1,458.7200	1.4587	1,347.4900	1.3475	(7.625)	0	0	0
2021/12/08	R186	05/05/2022	8.35	Call	Bond Future	1,825.7000	1.8257	1,951.6200	1.9516	6.897	0	0	454
2021/12/08	R186	05/05/2022	8.35	Put	Bond Future	1,388.6100	1.3886	1,281.0300	1.2810	(7.747)	0	0	0
2021/12/08	R186	05/05/2022	7.88	Call	Bond Future	926.1400	0.9261	1,008.1200	1.0081	8.852	0	0	435
2021/12/08	R186	05/05/2022	7.88	Put	Bond Future	2,368.5300	2.3685	2,217.0100	2.2170	(6.397)	0	0	0
2021/12/08	R186	05/05/2022	8.30	Call	Bond Future	1,715.7200	1.7157	1,837.0700	1.8371	7.073	0	0	0
2021/12/08	R186	05/05/2022	8.30	Put	Bond Future	1,476.6500	1.4766	1,364.5000	1.3645	(7.595)	0	0	0
2021/12/08	R186	05/05/2022	6.73	Call	Bond Future	95.8900	0.0959	108.8900	0.1089	13.557	0	0	3,600
2021/12/08	R186	05/05/2022	6.73	Put	Bond Future	6,312.0100	6.3120	6,091.5100	6.0915	(3.493)	0	0	0
2021/12/08	R186	04/08/2022	8.15	Call	Bond Future	1,314.2500	1.3143	1,407.9400	1.4079	7.129	0	0	0
2021/12/08	R186	04/08/2022	8.15	Put	Bond Future	2,565.9400	2.5659	2,423.5600	2.4236	(5.549)	0	0	0
2021/12/08	R186	04/08/2022	9.78	Call	Bond Future	5,306.5500	5.3065	5,497.5000	5.4975	3.598	0	0	0
2021/12/08	R186	04/08/2022	9.78	Put	Bond Future	570.5800	0.5706	525.4600	0.5255	(7.908)	0	0	3,600
2021/12/08	R186	04/08/2022	7.96	Call	Bond Future	1,001.6800	1.0017	1,080.7000	1.0807	7.889	0	0	3,600
2021/12/08	R186	04/08/2022			Bond Future	8.4813	108.5999	8.4184	108.8360	(0.741)	0.0000	0.0000	0
2021/12/08	R186	04/08/2022	8.14	Call	Bond Future	1,296.5300	1.2965	1,389.4500	1.3894	7.167	0	0	0
2021/12/08	R186	04/08/2022	8.14	Put	Bond Future	2,586.2900	2.5863	2,443.1400	2.4431	(5.535)	0	0	0
2021/12/08	R186	04/08/2022	6.96	Call	Bond Future	190.4300	0.1904	212.4200	0.2124	11.548	0	0	3,600
2021/12/08	R186	04/08/2022	6.96	Put	Bond Future	6,091.3400	6.0913	5,877.2600	5.8773	(3.514)	0	0	0
2021/12/08	R186	04/08/2022	7.96	Put	Bond Future	2,979.4800	2.9795	2,822.4300	2.8224	(5.271)	0	0	0
2021/12/08	R186	04/08/2022	8.13	Call	Bond Future	1,279.2700	1.2793	1,371.4200	1.3714	7.203	0	0	0
2021/12/08	R186	04/08/2022	8.13	Put	Bond Future	2,607.1100	2.6071	2,463.1900	2.4632	(5.520)	0	0	0
2021/12/08	R186	03/11/2022	8.53	Call	Bond Future	1,920.3800	1.9204	2,028.5800	2.0286	5.634	0	0	0
2021/12/08	R186	03/11/2022	8.53	Put	Bond Future	2,630.1800	2.6302	2,500.2500	2.5003	(4.940)	0	0	0
2021/12/08	R186	03/11/2022	8.54	Call	Bond Future	1,937.7300	1.9377	2,046.5300	2.0465	5.615	0	0	0
2021/12/08	R186	03/11/2022	8.54	Put	Bond Future	2,611.9800	2.6120	2,482.6500	2.4826	(4.951)	0	0	0
2021/12/08	R186	03/11/2022			Bond Future	8.7305	110.0081	8.6630	110.2462	(0.772)	0.0000	0.0000	0
2021/12/08	R186	03/11/2022	8.55	Call	Bond Future	1,955.5800	1.9556	2,064.9700	2.0650	5.594	0	0	0
2021/12/08	R186	03/11/2022	8.55	Put	Bond Future	2,594.3000	2.5943	2,465.5600	2.4656	(4.962)	0	0	0
2021/12/08	R197	03/02/2022			Bond Future	321.9548	321.9548	322.0766	322.0766	0.038	0.0000	0.0000	1,079
2021/12/08	R197	05/05/2022			Bond Future	325.8543	325.8543	325.9744	325.9744	0.037	0.0000	0.0000	237
2021/12/08	R197	04/08/2022			Bond Future	321.5704	321.5704	321.6901	321.6901	0.037	0.0000	0.0000	0
2021/12/08	R197	03/11/2022			Bond Future	325.6636	325.6636	325.7834	325.7834	0.037	0.0000	0.0000	0
2021/12/08	R202	03/02/2022			Bond Future	239.7979	239.7979	241.0037	241.0037	0.503	0.0000	0.0000	7,693
2021/12/08	R202	05/05/2022			Bond Future	242.7025	242.7025	243.9203	243.9203	0.502	0.0000	0.0000	413
2021/12/08	R202	04/08/2022			Bond Future	241.2976	241.2976	242.5294	242.5294	0.510	0.0000	0.0000	0
2021/12/08	R202	03/11/2022			Bond Future	244.3685	244.3685	245.6148	245.6148	0.510	0.0000	0.0000	0
2021/12/08	R209	03/02/2022	11.02	Call	Bond Future	3,287.7000	3.2877	3,375.4900	3.3755	2.670	0	0	0
2021/12/08	R209	03/02/2022	11.02	Put	Bond Future	412.4700	0.4125	380.5700	0.3806	(7.734)	0	0	0
2021/12/08	R209	03/02/2022	11.03	Call	Bond Future	3,330.9900	3.3310	3,419.3300	3.4193	2.652	0	0	0

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2021/12/08	R209	03/02/2022	11.03	Put	Bond Future	402.8800	0.4029	371.5300	0.3715	(7.781)	0	0	0
2021/12/08	R209	03/02/2022			Bond Future	10.4929	71.3197	10.4716	71.4394	(0.203)	0.0000	0.0000	20,166
2021/12/08	R209	03/02/2022	11.04	Call	Bond Future	3,374.3600	3.3744	3,463.2500	3.4632	2.634	0	0	0
2021/12/08	R209	03/02/2022	11.04	Put	Bond Future	393.4200	0.3934	362.6200	0.3626	(7.829)	0	0	0
2021/12/08	R209	05/05/2022	11.44	Call	Bond Future	4,820.9100	4.8209	4,909.1700	4.9092	1.831	0	0	0
2021/12/08	R209	05/05/2022	11.44	Put	Bond Future	771.4300	0.7714	739.3100	0.7393	(4.164)	0	0	0
2021/12/08	R209	05/05/2022	9.75	Call	Bond Future	379.4700	0.3795	394.4300	0.3944	3.942	0	0	8,525
2021/12/08	R209	05/05/2022	9.75	Put	Bond Future	5,694.2700	5.6943	5,588.8500	5.5888	(1.851)	0	0	0
2021/12/08	R209	05/05/2022	10.75	Call	Bond Future	2,363.3800	2.3634	2,422.7800	2.4228	2.513	0	0	0
2021/12/08	R209	05/05/2022	10.75	Put	Bond Future	1,922.2000	1.9222	1,861.2200	1.8612	(3.172)	0	0	12,050
2021/12/08	R209	05/05/2022	11.43	Call	Bond Future	4,780.9000	4.7809	4,868.8400	4.8688	1.839	0	0	0
2021/12/08	R209	05/05/2022	11.43	Put	Bond Future	781.7400	0.7817	749.3000	0.7493	(4.150)	0	0	0
2021/12/08	R209	05/05/2022			Bond Future	10.6692	69.0250	10.6473	69.1454	(0.205)	0.0000	0.0000	5,396
2021/12/08	R209	05/05/2022	11.45	Call	Bond Future	4,860.9900	4.8610	4,949.5800	4.9496	1.822	0	0	0
2021/12/08	R209	05/05/2022	11.45	Put	Bond Future	761.2400	0.7612	729.4500	0.7294	(4.176)	0	0	0
2021/12/08	R209	05/05/2022	12.00	Call	Bond Future	7,158.5900	7.1586	7,260.8700	7.2609	1.429	0	0	0
2021/12/08	R209	05/05/2022	12.00	Put	Bond Future	378.6300	0.3786	360.5300	0.3605	(4.780)	0	0	12,050
2021/12/08	R209	04/08/2022	10.57	Put	Bond Future	3,353.3900	3.3534	3,278.4800	3.2785	(2.234)	0	0	0
2021/12/08	R209	04/08/2022	10.58	Call	Bond Future	1,852.6000	1.8526	1,899.6400	1.8996	2.539	0	0	0
2021/12/08	R209	04/08/2022	10.58	Put	Bond Future	3,322.7700	3.3228	3,248.2700	3.2483	(2.242)	0	0	0
2021/12/08	R209	04/08/2022			Bond Future	10.8506	69.8315	10.8279	69.9530	(0.209)	0.0000	0.0000	0
2021/12/08	R209	04/08/2022	10.57	Call	Bond Future	1,828.0200	1.8280	1,874.6500	1.8747	2.551	0	0	0
2021/12/08	R209	04/08/2022	10.59	Call	Bond Future	1,877.1200	1.8771	1,924.5700	1.9246	2.528	0	0	0
2021/12/08	R209	04/08/2022	10.59	Put	Bond Future	3,292.1600	3.2922	3,218.0700	3.2181	(2.250)	0	0	0
2021/12/08	R209	03/11/2022	11.03	Call	Bond Future	3,013.3900	3.0134	3,073.3000	3.0733	1.988	0	0	0
2021/12/08	R209	03/11/2022	11.03	Put	Bond Future	3,017.6700	3.0177	2,954.8600	2.9549	(2.081)	0	0	0
2021/12/08	R209	03/11/2022			Bond Future	11.0308	67.6038	11.0074	67.7265	(0.213)	0.0000	0.0000	0
2021/12/08	R209	03/11/2022	11.01	Call	Bond Future	2,959.1100	2.9591	3,018.3500	3.0183	2.002	0	0	0
2021/12/08	R209	03/11/2022	11.01	Put	Bond Future	3,068.0000	3.0680	3,004.5200	3.0045	(2.069)	0	0	0
2021/12/08	R209	03/11/2022	11.02	Call	Bond Future	2,986.1900	2.9862	3,045.7600	3.0458	1.995	0	0	0
2021/12/08	R209	03/11/2022	11.02	Put	Bond Future	3,042.7500	3.0427	2,979.6000	2.9796	(2.075)	0	0	0
2021/12/08	R210	03/02/2022			Bond Future	211.7894	211.7894	212.7870	212.7870	0.471	0.0000	0.0000	1,330
2021/12/08	R210	05/05/2022			Bond Future	211.5030	211.5030	212.5104	212.5104	0.476	0.0000	0.0000	104
2021/12/08	R210	04/08/2022			Bond Future	214.1480	214.1480	215.1671	215.1671	0.476	0.0000	0.0000	0
2021/12/08	R210	03/11/2022			Bond Future	213.9602	213.9602	214.9910	214.9910	0.482	0.0000	0.0000	0
2021/12/08	R213	03/02/2022	8.63	Call	Bond Future	16.8500	0.0169	17.6800	0.0177	4.926	0	0	200
2021/12/08	R213	03/02/2022	8.63	Put	Bond Future	6,805.4200	6.8054	6,689.2900	6.6893	(1.706)	0	0	0
2021/12/08	R213	03/02/2022	8.80	Call	Bond Future	36.3000	0.0363	38.2000	0.0382	5.234	0	0	102
2021/12/08	R213	03/02/2022	8.80	Put	Bond Future	5,847.5200	5.8475	5,732.4600	5.7325	(1.968)	0	0	0
2021/12/08	R213	03/02/2022	10.60	Put	Bond Future	231.6000	0.2316	210.6200	0.2106	(9.059)	0	0	430
2021/12/08	R213	03/02/2022	10.67	Call	Bond Future	4,285.0400	4.2850	4,383.7200	4.3837	2.303	0	0	0
2021/12/08	R213	03/02/2022	10.67	Put	Bond Future	194.0000	0.1940	175.7200	0.1757	(9.423)	0	0	220
2021/12/08	R213	03/02/2022	10.00	Call	Bond Future	1,681.6600	1.6817	1,741.1800	1.7412	3.539	0	0	0
2021/12/08	R213	03/02/2022	10.00	Put	Bond Future	966.9300	0.9669	909.4900	0.9095	(5.940)	0	0	430
2021/12/08	R213	03/02/2022	9.98	Call	Bond Future	1,618.6000	1.6186	1,676.6300	1.6766	3.585	0	0	0
2021/12/08	R213	03/02/2022	9.98	Put	Bond Future	1,007.5000	1.0075	948.5700	0.9486	(5.849)	0	0	0

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2021/12/08	R213	03/02/2022	9.22	Put	Bond Future	3,640.7200	3.6407	3,533.7300	3.5337	(2.939)	0	0	0
2021/12/08	R213	03/02/2022	9.58	Put	Bond Future	2,126.0600	2.1261	2,037.7400	2.0377	(4.154)	0	0	200
2021/12/08	R213	03/02/2022			Bond Future	9.8627	86.2181	9.8404	86.3351	(0.226)	0.0000	0.0000	20,855
2021/12/08	R213	03/02/2022	9.15	Call	Bond Future	145.7500	0.1457	153.5700	0.1536	5.365	0	0	220
2021/12/08	R213	03/02/2022	9.15	Put	Bond Future	3,987.1300	3.9871	3,877.9900	3.8780	(2.737)	0	0	0
2021/12/08	R213	03/02/2022	10.25	Call	Bond Future	2,547.6500	2.5476	2,624.8700	2.6249	3.031	0	0	0
2021/12/08	R213	03/02/2022	10.25	Put	Bond Future	551.6700	0.5517	511.9300	0.5119	(7.204)	0	0	102
2021/12/08	R213	03/02/2022	10.60	Call	Bond Future	3,978.3800	3.9784	4,074.3600	4.0744	2.413	0	0	0
2021/12/08	R213	03/02/2022	10.15	Call	Bond Future	2,182.3400	2.1823	2,252.7900	2.2528	3.228	0	0	0
2021/12/08	R213	03/02/2022	10.15	Put	Bond Future	695.7500	0.6958	649.2400	0.6492	(6.685)	0	0	200
2021/12/08	R213	03/02/2022	10.17	Call	Bond Future	2,253.5000	2.2535	2,325.3500	2.3253	3.188	0	0	0
2021/12/08	R213	03/02/2022	10.17	Put	Bond Future	664.7000	0.6647	619.5900	0.6196	(6.787)	0	0	220
2021/12/08	R213	03/02/2022	9.96	Call	Bond Future	1,556.7000	1.5567	1,613.2400	1.6132	3.632	0	0	0
2021/12/08	R213	03/02/2022	9.96	Put	Bond Future	1,049.3900	1.0494	988.9700	0.9890	(5.758)	0	0	0
2021/12/08	R213	03/02/2022	9.97	Call	Bond Future	1,587.4400	1.5874	1,644.7200	1.6447	3.608	0	0	0
2021/12/08	R213	03/02/2022	9.97	Put	Bond Future	1,028.2100	1.0282	968.5300	0.9685	(5.804)	0	0	0
2021/12/08	R213	03/02/2022	9.22	Call	Bond Future	186.5900	0.1866	196.5600	0.1966	5.343	0	0	430
2021/12/08	R213	03/02/2022	9.58	Call	Bond Future	628.9200	0.6289	657.5600	0.6576	4.554	0	0	0
2021/12/08	R213	03/02/2022	9.76	Call	Bond Future	1,006.0300	1.0060	1,047.4600	1.0475	4.118	0	0	0
2021/12/08	R213	03/02/2022	9.76	Put	Bond Future	1,545.9800	1.5460	1,470.4500	1.4704	(4.886)	0	0	102
2021/12/08	R213	05/05/2022	10.63	Call	Bond Future	3,782.3200	3.7823	3,860.8900	3.8609	2.077	0	0	0
2021/12/08	R213	05/05/2022	10.65	Put	Bond Future	943.0700	0.9431	904.9400	0.9049	(4.043)	0	0	0
2021/12/08	R213	05/05/2022			Bond Future	10.0635	83.7094	10.0404	83.8269	(0.230)	0.0000	0.0000	0
2021/12/08	R213	05/05/2022	10.63	Put	Bond Future	969.3800	0.9694	930.4900	0.9305	(4.012)	0	0	0
2021/12/08	R213	05/05/2022	10.64	Call	Bond Future	3,817.7200	3.8177	3,896.6700	3.8967	2.068	0	0	0
2021/12/08	R213	05/05/2022	10.64	Put	Bond Future	956.2400	0.9562	917.7300	0.9177	(4.027)	0	0	0
2021/12/08	R213	05/05/2022	10.65	Call	Bond Future	3,853.0400	3.8530	3,932.3700	3.9324	2.059	0	0	0
2021/12/08	R213	04/08/2022	9.88	Call	Bond Future	1,524.4500	1.5244	1,565.6700	1.5657	2.704	0	0	0
2021/12/08	R213	04/08/2022	9.89	Call	Bond Future	1,545.0100	1.5450	1,586.6100	1.5866	2.693	0	0	0
2021/12/08	R213	04/08/2022	9.90	Put	Bond Future	3,442.7000	3.4427	3,366.0500	3.3661	(2.226)	0	0	0
2021/12/08	R213	04/08/2022			Bond Future	10.2760	84.6900	10.2519	84.8087	(0.234)	0.0000	0.0000	0
2021/12/08	R213	04/08/2022	9.88	Put	Bond Future	3,502.8100	3.5028	3,425.4000	3.4254	(2.210)	0	0	0
2021/12/08	R213	04/08/2022	9.89	Put	Bond Future	3,472.6600	3.4727	3,395.6300	3.3956	(2.218)	0	0	0
2021/12/08	R213	04/08/2022	9.90	Call	Bond Future	1,565.7300	1.5657	1,607.7100	1.6077	2.681	0	0	0
2021/12/08	R213	03/11/2022	10.38	Call	Bond Future	2,583.1700	2.5832	2,637.5800	2.6376	2.106	0	0	0
2021/12/08	R213	03/11/2022	10.38	Put	Bond Future	3,116.6100	3.1166	3,051.4200	3.0514	(2.092)	0	0	0
2021/12/08	R213	03/11/2022	10.39	Call	Bond Future	2,607.1900	2.6072	2,661.9100	2.6619	2.099	0	0	0
2021/12/08	R213	03/11/2022	10.39	Put	Bond Future	3,092.5900	3.0926	3,027.7100	3.0277	(2.098)	0	0	0
2021/12/08	R213	03/11/2022			Bond Future	10.4915	82.2626	10.4664	82.3822	(0.239)	0.0000	0.0000	0
2021/12/08	R213	03/11/2022	10.40	Call	Bond Future	2,631.6300	2.6316	2,686.6800	2.6867	2.092	0	0	0
2021/12/08	R213	03/11/2022	10.40	Put	Bond Future	3,069.0200	3.0690	3,004.4700	3.0045	(2.103)	0	0	0
2021/12/08	R214	03/02/2022	11.39	Put	Bond Future	306.1400	0.3061	284.4200	0.2844	(7.095)	0	0	0
2021/12/08	R214	03/02/2022	11.40	Put	Bond Future	298.2200	0.2982	276.9100	0.2769	(7.146)	0	0	0
2021/12/08	R214	03/02/2022	11.41	Call	Bond Future	3,879.5000	3.8795	3,952.1200	3.9521	1.872	0	0	0
2021/12/08	R214	03/02/2022			Bond Future	10.7656	68.6325	10.7495	68.7260	(0.149)	0.0000	0.0000	17,604
2021/12/08	R214	03/02/2022	11.39	Call	Bond Future	3,788.4100	3.7884	3,860.2100	3.8602	1.895	0	0	0
2021/12/08	R214	03/02/2022	11.40	Call	Bond Future	3,833.8700	3.8339	3,906.0800	3.9061	1.883	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
2021/12/08	R214	03/02/2022	11.41	Put	Bond Future	290.5400	0.2905	269.6400	0.2696	(7.194)	0	0	0
2021/12/08	R214	05/05/2022	11.73	Put	Bond Future	768.5500	0.7686	742.7200	0.7427	(3.361)	0	0	0
2021/12/08	R214	05/05/2022	11.74	Put	Bond Future	758.5700	0.7586	733.0000	0.7330	(3.371)	0	0	0
2021/12/08	R214	05/05/2022	11.75	Call	Bond Future	5,146.4400	5.1464	5,214.9900	5.2150	1.332	0	0	0
2021/12/08	R214	05/05/2022			Bond Future	10.9323	66.1674	10.9158	66.2613	(0.151)	0.0000	0.0000	441
2021/12/08	R214	05/05/2022	11.73	Call	Bond Future	5,064.3900	5.0644	5,132.4300	5.1324	1.343	0	0	0
2021/12/08	R214	05/05/2022	11.74	Call	Bond Future	5,105.3800	5.1054	5,173.6800	5.1737	1.338	0	0	0
2021/12/08	R214	05/05/2022	11.75	Put	Bond Future	748.7300	0.7487	723.4100	0.7234	(3.382)	0	0	0
2021/12/08	R214	04/08/2022	10.98	Put	Bond Future	2,989.1300	2.9891	2,934.3700	2.9344	(1.832)	0	0	0
2021/12/08	R214	04/08/2022	10.99	Call	Bond Future	2,313.9900	2.3140	2,354.3500	2.3544	1.744	0	0	0
2021/12/08	R214	04/08/2022			Bond Future	11.1057	66.9397	11.0887	67.0345	(0.154)	0.0000	0.0000	0
2021/12/08	R214	04/08/2022	10.97	Call	Bond Future	2,258.7500	2.2588	2,298.4600	2.2985	1.758	0	0	0
2021/12/08	R214	04/08/2022	10.97	Put	Bond Future	3,018.1100	3.0181	2,963.0300	2.9630	(1.825)	0	0	0
2021/12/08	R214	04/08/2022	10.98	Call	Bond Future	2,286.1900	2.2862	2,326.2200	2.3262	1.751	0	0	0
2021/12/08	R214	04/08/2022	10.99	Put	Bond Future	2,960.5900	2.9606	2,906.1600	2.9062	(1.838)	0	0	0
2021/12/08	R214	03/11/2022	11.34	Call	Bond Future	3,275.6200	3.2756	3,322.9200	3.3229	1.444	0	0	0
2021/12/08	R214	03/11/2022	11.36	Put	Bond Future	2,891.6700	2.8917	2,843.8600	2.8439	(1.653)	0	0	0
2021/12/08	R214	03/11/2022			Bond Future	11.2779	64.5360	11.2603	64.6316	(0.157)	0.0000	0.0000	0
2021/12/08	R214	03/11/2022	11.34	Put	Bond Future	2,941.1000	2.9411	2,892.7700	2.8928	(1.643)	0	0	0
2021/12/08	R214	03/11/2022	11.35	Call	Bond Future	3,304.3200	3.3043	3,351.8900	3.3519	1.440	0	0	0
2021/12/08	R214	03/11/2022	11.35	Put	Bond Future	2,916.1700	2.9162	2,868.1100	2.8681	(1.648)	0	0	0
2021/12/08	R214	03/11/2022	11.36	Call	Bond Future	3,333.3900	3.3334	3,381.2100	3.3812	1.435	0	0	0
2021/12/08	R248	03/02/2022	9.80	Call	Bond Future	63.8100	0.0638	67.1200	0.0671	5.187	0	0	0
2021/12/08	R248	03/02/2022	9.80	Put	Bond Future	7,546.0800	7.5461	7,392.9700	7.3930	(2.029)	0	0	0
2021/12/08	R248	03/02/2022	10.00	Call	Bond Future	147.0300	0.1470	154.9300	0.1549	5.373	0	0	0
2021/12/08	R248	03/02/2022	10.00	Put	Bond Future	5,940.9600	5.9410	5,792.4400	5.7924	(2.500)	0	0	0
2021/12/08	R248	03/02/2022	10.20	Put	Bond Future	4,502.6600	4.5027	4,363.6300	4.3636	(3.088)	0	0	0
2021/12/08	R248	03/02/2022	11.47	Call	Bond Future	5,421.2300	5.4212	5,549.7700	5.5498	2.371	0	0	0
2021/12/08	R248	03/02/2022	11.48	Call	Bond Future	5,479.8100	5.4798	5,608.8700	5.6089	2.355	0	0	0
2021/12/08	R248	03/02/2022	11.49	Put	Bond Future	298.5100	0.2985	271.6700	0.2717	(8.991)	0	0	0
2021/12/08	R248	03/02/2022	10.90	Call	Bond Future	2,387.6400	2.3876	2,470.6600	2.4707	3.477	0	0	900
2021/12/08	R248	03/02/2022	10.90	Put	Bond Future	1,214.2500	1.2142	1,140.8500	1.1408	(6.045)	0	0	0
2021/12/08	R248	03/02/2022	10.40	Call	Bond Future	689.4900	0.6895	721.6200	0.7216	4.660	0	0	100
2021/12/08	R248	03/02/2022	10.50	Call	Bond Future	929.6200	0.9296	970.9000	0.9709	4.441	0	0	0
2021/12/08	R248	03/02/2022	10.50	Put	Bond Future	2,731.3400	2.7313	2,616.2000	2.6162	(4.216)	0	0	0
2021/12/08	R248	03/02/2022			Bond Future	10.7392	86.5705	10.7181	86.7269	(0.197)	0.0000	0.0000	192,271
2021/12/08	R248	03/02/2022	10.20	Call	Bond Future	343.7700	0.3438	361.1600	0.3612	5.059	0	0	900
2021/12/08	R248	03/02/2022	11.47	Put	Bond Future	313.2500	0.3132	285.3700	0.2854	(8.900)	0	0	0
2021/12/08	R248	03/02/2022	11.48	Put	Bond Future	305.8000	0.3058	278.4400	0.2784	(8.947)	0	0	0
2021/12/08	R248	03/02/2022	11.49	Call	Bond Future	5,538.4400	5.5384	5,668.0200	5.6680	2.340	0	0	0
2021/12/08	R248	03/02/2022	10.70	Call	Bond Future	1,571.3100	1.5713	1,633.1400	1.6331	3.935	0	0	0
2021/12/08	R248	03/02/2022	10.70	Put	Bond Future	1,862.2900	1.8623	1,767.7000	1.7677	(5.079)	0	0	0
2021/12/08	R248	03/02/2022	11.00	Call	Bond Future	2,853.7000	2.8537	2,946.8300	2.9468	3.263	0	0	1,400
2021/12/08	R248	03/02/2022	11.00	Put	Bond Future	964.9600	0.9650	901.6700	0.9017	(6.559)	0	0	0
2021/12/08	R248	03/02/2022	10.30	Call	Bond Future	495.4300	0.4954	519.5500	0.5195	4.868	0	0	1,300
2021/12/08	R248	03/02/2022	10.30	Put	Bond Future	3,856.1300	3.8561	3,723.8300	3.7238	(3.431)	0	0	0
2021/12/08	R248	03/02/2022	10.40	Put	Bond Future	3,264.5500	3.2645	3,140.2600	3.1403	(3.807)	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
2021/12/08	R248	05/05/2022	11.79	Call	Bond Future	6,794.7000	6.7947	6,915.6000	6.9156	1.779	0	0	0
2021/12/08	R248	05/05/2022	11.79	Put	Bond Future	826.7000	0.8267	790.2500	0.7903	(4.409)	0	0	0
2021/12/08	R248	05/05/2022	11.80	Call	Bond Future	6,847.3400	6.8473	6,968.6000	6.9686	1.771	0	0	0
2021/12/08	R248	05/05/2022			Bond Future	10.9039	83.1830	10.8820	83.3403	(0.200)	0.0000	0.0000	2,035
2021/12/08	R248	05/05/2022	11.80	Put	Bond Future	816.4300	0.8164	780.3400	0.7803	(4.420)	0	0	0
2021/12/08	R248	05/05/2022	11.81	Call	Bond Future	6,900.0400	6.9000	7,021.6600	7.0217	1.763	0	0	0
2021/12/08	R248	05/05/2022	11.81	Put	Bond Future	806.3000	0.8063	770.5700	0.7706	(4.431)	0	0	0
2021/12/08	R248	04/08/2022	10.98	Call	Bond Future	2,913.9400	2.9139	2,985.0800	2.9851	2.441	0	0	0
2021/12/08	R248	04/08/2022	10.98	Put	Bond Future	3,586.8200	3.5868	3,499.0300	3.4990	(2.448)	0	0	0
2021/12/08	R248	04/08/2022	10.99	Call	Bond Future	2,949.1300	2.9491	3,020.8300	3.0208	2.431	0	0	0
2021/12/08	R248	04/08/2022	10.99	Put	Bond Future	3,551.0000	3.5510	3,463.7700	3.4638	(2.456)	0	0	0
2021/12/08	R248	04/08/2022			Bond Future	11.0754	84.1541	11.0527	84.3130	(0.205)	0.0000	0.0000	0
2021/12/08	R248	04/08/2022	11.00	Call	Bond Future	2,984.5300	2.9845	3,056.7800	3.0568	2.421	0	0	0
2021/12/08	R248	04/08/2022	11.00	Put	Bond Future	3,515.4900	3.5155	3,428.8100	3.4288	(2.466)	0	0	0
2021/12/08	R248	03/11/2022	11.30	Put	Bond Future	3,702.0300	3.7020	3,622.7200	3.6227	(2.142)	0	0	0
2021/12/08	R248	03/11/2022	11.31	Put	Bond Future	3,670.1600	3.6702	3,591.3000	3.5913	(2.149)	0	0	0
2021/12/08	R248	03/11/2022	11.32	Call	Bond Future	4,143.8900	4.1439	4,225.9800	4.2260	1.981	0	0	0
2021/12/08	R248	03/11/2022			Bond Future	11.2455	80.8402	11.2220	81.0007	(0.209)	0.0000	0.0000	0
2021/12/08	R248	03/11/2022	11.30	Call	Bond Future	4,071.9900	4.0720	4,153.1900	4.1532	1.994	0	0	0
2021/12/08	R248	03/11/2022	11.31	Call	Bond Future	4,107.7200	4.1077	4,189.3700	4.1894	1.988	0	0	0
2021/12/08	R248	03/11/2022	11.32	Put	Bond Future	3,638.8300	3.6388	3,560.4100	3.5604	(2.155)	0	0	0

**Total**

**1169272**