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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/11/2021 TO 16/11/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	2025	03/02/2022		Bond Future	155.1389	155.1389	155.2655	155.2655	0.082	0.0000	0.0000	5,316
2021/11/16	2025	05/05/2022		Bond Future	157.0280	157.0280	157.1349	157.1349	0.068	0.0000	0.0000	164
2021/11/16	2025	04/08/2022		Bond Future	157.3309	157.3309	157.4621	157.4621	0.083	0.0000	0.0000	0
2021/11/16	2025	03/11/2022		Bond Future	159.3173	159.3173	159.4852	159.4852	0.105	0.0000	0.0000	0
2021/11/16	2029	03/02/2022		Bond Future	115.2388	115.2388	115.1859	115.1859	(0.046)	0.0000	0.0000	2,806
2021/11/16	2029	05/05/2022		Bond Future	115.4445	115.4445	115.3756	115.3756	(0.060)	0.0000	0.0000	186
2021/11/16	2029	04/08/2022		Bond Future	116.8523	116.8523	116.7990	116.7990	(0.046)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/16	2029	03/11/2022			Bond Future	117.1043	117.1043	117.0767	117.0767	(0.024)	0.0000	0.0000	0
2021/11/16	2030	03/02/2022	8.39	Call	Bond Future	63.7100	0.0637	48.0000	0.0480	(24.659)	0	0	101
2021/11/16	2030	03/02/2022	8.39	Put	Bond Future	6,518.2700	6.5183	6,856.6300	6.8566	5.191	0	0	0
2021/11/16	2030	03/02/2022	8.85	Call	Bond Future	300.7300	0.3007	243.9800	0.2440	(18.871)	0	0	1,000
2021/11/16	2030	03/02/2022	8.85	Put	Bond Future	4,199.2800	4.1993	4,496.6000	4.4966	7.080	0	0	0
2021/11/16	2030	03/02/2022	9.10	Call	Bond Future	591.6000	0.5916	496.9100	0.4969	(16.006)	0	0	4,000
2021/11/16	2030	03/02/2022	9.10	Put	Bond Future	3,136.6500	3.1367	3,396.0300	3.3960	8.269	0	0	0
2021/11/16	2030	03/02/2022	9.90	Put	Bond Future	935.9000	0.9359	1,051.0100	1.0510	12.299	0	0	8,000
2021/11/16	2030	03/02/2022	9.45	Call	Bond Future	1,250.4800	1.2505	1,091.8900	1.0919	(12.682)	0	0	0
2021/11/16	2030	03/02/2022	9.45	Put	Bond Future	1,941.6000	1.9416	2,137.0800	2.1371	10.068	0	0	0
2021/11/16	2030	03/02/2022	9.35	Call	Bond Future	1,031.3100	1.0313	891.5800	0.8916	(13.549)	0	0	0
2021/11/16	2030	03/02/2022	9.35	Put	Bond Future	2,247.3200	2.2473	2,461.6600	2.4617	9.538	0	0	101
2021/11/16	2030	03/02/2022			Bond Future	9.5828	91.4833	9.6513	91.1292	0.715	0.0000	0.0000	83,803
2021/11/16	2030	03/02/2022	9.90	Call	Bond Future	2,560.1400	2.5601	2,321.1800	2.3212	(9.334)	0	0	0
2021/11/16	2030	03/02/2022	10.85	Call	Bond Future	6,432.6600	6.4327	6,102.9800	6.1030	(5.125)	0	0	0
2021/11/16	2030	03/02/2022	10.85	Put	Bond Future	161.0300	0.1610	185.4200	0.1854	15.146	0	0	1,000
2021/11/16	2030	03/02/2022	9.60	Call	Bond Future	1,629.6600	1.6297	1,442.8000	1.4428	(11.466)	0	0	1,000
2021/11/16	2030	03/02/2022	9.60	Put	Bond Future	1,540.5800	1.5406	1,707.7900	1.7078	10.854	0	0	0
2021/11/16	2030	03/02/2022	9.78	Call	Bond Future	2,160.7300	2.1607	1,941.5300	1.9415	(10.145)	0	0	0
2021/11/16	2030	03/02/2022	9.78	Put	Bond Future	1,146.5500	1.1466	1,281.4200	1.2814	11.763	0	0	101
2021/11/16	2030	03/02/2022	9.43	Call	Bond Future	1,204.5000	1.2045	1,049.6900	1.0497	(12.853)	0	0	0
2021/11/16	2030	03/02/2022	9.43	Put	Bond Future	2,000.2900	2.0003	2,199.5500	2.1996	9.962	0	0	0
2021/11/16	2030	03/02/2022	9.44	Call	Bond Future	1,227.3600	1.2274	1,070.6600	1.0707	(12.767)	0	0	0
2021/11/16	2030	03/02/2022	9.44	Put	Bond Future	1,970.8000	1.9708	2,168.1700	2.1682	10.015	0	0	0
2021/11/16	2030	05/05/2022	10.21	Call	Bond Future	3,446.9100	3.4469	3,203.7800	3.2038	(7.054)	0	0	0
2021/11/16	2030	05/05/2022	10.21	Put	Bond Future	1,416.9200	1.4169	1,544.8700	1.5449	9.030	0	0	0
2021/11/16	2030	05/05/2022	8.89	Put	Bond Future	5,252.0600	5.2521	5,549.2600	5.5493	5.659	0	0	0
2021/11/16	2030	05/05/2022	9.95	Call	Bond Future	2,645.0800	2.6451	2,433.5500	2.4335	(7.997)	0	0	0
2021/11/16	2030	05/05/2022	8.14	Call	Bond Future	126.4100	0.1264	104.9300	0.1049	(16.992)	0	0	1,800
2021/11/16	2030	05/05/2022	8.14	Put	Bond Future	8,927.2300	8.9272	9,276.8300	9.2768	3.916	0	0	0
2021/11/16	2030	05/05/2022	8.47	Call	Bond Future	249.3700	0.2494	210.9500	0.2109	(15.407)	0	0	1,073
2021/11/16	2030	05/05/2022	8.81	Put	Bond Future	5,596.9000	5.5969	5,902.6200	5.9026	5.462	0	0	0
2021/11/16	2030	05/05/2022			Bond Future	9.7982	92.5758	9.8726	92.2047	0.759	0.0000	0.0000	14,728
2021/11/16	2030	05/05/2022	11.04	Call	Bond Future	6,505.6400	6.5056	6,191.8900	6.1919	(4.823)	0	0	0
2021/11/16	2030	05/05/2022	11.04	Put	Bond Future	558.3700	0.5584	615.7000	0.6157	10.267	0	0	1,800
2021/11/16	2030	05/05/2022	10.19	Call	Bond Future	3,381.6000	3.3816	3,140.7500	3.1407	(7.122)	0	0	0
2021/11/16	2030	05/05/2022	10.19	Put	Bond Future	1,448.8400	1.4488	1,579.0700	1.5791	8.989	0	0	0
2021/11/16	2030	05/05/2022	10.20	Call	Bond Future	3,414.1900	3.4142	3,172.2000	3.1722	(7.088)	0	0	0
2021/11/16	2030	05/05/2022	10.20	Put	Bond Future	1,432.8000	1.4328	1,561.8900	1.5619	9.010	0	0	200
2021/11/16	2030	05/05/2022	8.89	Call	Bond Future	560.5500	0.5605	486.6700	0.4867	(13.180)	0	0	1,800
2021/11/16	2030	05/05/2022	9.35	Call	Bond Future	1,236.6600	1.2367	1,105.8000	1.1058	(10.582)	0	0	0
2021/11/16	2030	05/05/2022	9.35	Put	Bond Future	3,514.2100	3.5142	3,754.4300	3.7544	6.836	0	0	1,073
2021/11/16	2030	05/05/2022	9.95	Put	Bond Future	1,889.9100	1.8899	2,049.4600	2.0495	8.442	0	0	1,073
2021/11/16	2030	05/05/2022	8.47	Put	Bond Future	7,214.9700	7.2150	7,547.6300	7.5476	4.611	0	0	0
2021/11/16	2030	05/05/2022	8.81	Call	Bond Future	477.4600	0.4775	412.1000	0.4121	(13.689)	0	0	200
2021/11/16	2030	05/05/2022	7.73	Call	Bond Future	49.3900	0.0494	40.0100	0.0400	(18.992)	0	0	200
2021/11/16	2030	05/05/2022	7.73	Put	Bond Future	11,191.5400	11.1915	11,553.2400	11.5532	3.232	0	0	0

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2021/11/16	2030	04/08/2022	10.95	Call	Bond Future	5,525.0000	5.5250	5,257.0500	5.2571	(4.850)	0	0	0
2021/11/16	2030	04/08/2022	10.95	Put	Bond Future	1,262.9600	1.2630	1,357.3700	1.3574	7.475	0	0	800
2021/11/16	2030	04/08/2022	9.56	Call	Bond Future	1,683.1600	1.6832	1,544.9800	1.5450	(8.210)	0	0	0
2021/11/16	2030	04/08/2022	9.56	Put	Bond Future	4,022.2000	4.0222	4,246.3800	4.2464	5.574	0	0	0
2021/11/16	2030	04/08/2022			Bond Future	10.0375	89.6296	10.1129	89.2672	0.751	0.0000	0.0000	0
2021/11/16	2030	04/08/2022	9.54	Call	Bond Future	1,645.0400	1.6450	1,508.9600	1.5090	(8.272)	0	0	0
2021/11/16	2030	04/08/2022	9.54	Put	Bond Future	4,083.7300	4.0837	4,310.0100	4.3100	5.541	0	0	0
2021/11/16	2030	04/08/2022	9.55	Call	Bond Future	1,664.0300	1.6640	1,526.9100	1.5269	(8.240)	0	0	0
2021/11/16	2030	04/08/2022	9.55	Put	Bond Future	4,052.8800	4.0529	4,278.1200	4.2781	5.558	0	0	0
2021/11/16	2030	04/08/2022	8.30	Call	Bond Future	288.4400	0.2884	252.5600	0.2526	(12.439)	0	0	800
2021/11/16	2030	04/08/2022	8.30	Put	Bond Future	9,182.4700	9.1825	9,508.9500	9.5089	3.555	0	0	0
2021/11/16	2030	04/08/2022	9.05	Call	Bond Future	869.1500	0.8692	782.2100	0.7822	(10.003)	0	0	800
2021/11/16	2030	04/08/2022	9.05	Put	Bond Future	5,792.7400	5.7927	6,068.1600	6.0682	4.755	0	0	0
2021/11/16	2030	03/11/2022	10.10	Call	Bond Future	2,709.4700	2.7095	2,542.9800	2.5430	(6.145)	0	0	0
2021/11/16	2030	03/11/2022	10.10	Put	Bond Future	3,475.7500	3.4757	3,655.5800	3.6556	5.174	0	0	0
2021/11/16	2030	03/11/2022			Bond Future	10.2639	90.7907	10.3386	90.4444	0.728	0.0000	0.0000	0
2021/11/16	2030	03/11/2022	10.08	Call	Bond Future	2,664.0600	2.6641	2,499.2800	2.4993	(6.185)	0	0	0
2021/11/16	2030	03/11/2022	10.08	Put	Bond Future	3,524.3900	3.5244	3,705.9300	3.7059	5.151	0	0	0
2021/11/16	2030	03/11/2022	10.09	Call	Bond Future	2,686.5400	2.6865	2,520.9100	2.5209	(6.165)	0	0	0
2021/11/16	2030	03/11/2022	10.09	Put	Bond Future	3,499.8300	3.4998	3,680.5200	3.6805	5.163	0	0	0
2021/11/16	2032	03/02/2022	8.91	Put	Bond Future	6,977.0500	6.9771	7,500.6500	7.5007	7.505	0	0	0
2021/11/16	2032	03/02/2022	11.13	Call	Bond Future	6,265.5800	6.2656	5,778.0000	5.7780	(7.782)	0	0	0
2021/11/16	2032	03/02/2022	11.13	Put	Bond Future	271.5500	0.2716	329.2500	0.3292	21.248	0	0	210
2021/11/16	2032	03/02/2022	10.65	Call	Bond Future	4,055.2300	4.0552	3,633.2200	3.6332	(10.407)	0	0	0
2021/11/16	2032	03/02/2022	10.65	Put	Bond Future	643.9900	0.6440	767.2600	0.7673	19.142	0	0	1,050
2021/11/16	2032	03/02/2022	10.66	Call	Bond Future	4,099.1100	4.0991	3,675.3000	3.6753	(10.339)	0	0	0
2021/11/16	2032	03/02/2022	10.66	Put	Bond Future	632.9600	0.6330	754.4300	0.7544	19.191	0	0	97
2021/11/16	2032	03/02/2022	10.45	Put	Bond Future	907.7800	0.9078	1,071.6800	1.0717	18.055	0	0	198
2021/11/16	2032	03/02/2022	10.53	Call	Bond Future	3,540.2100	3.5402	3,141.5200	3.1415	(11.262)	0	0	0
2021/11/16	2032	03/02/2022	10.53	Put	Bond Future	791.6200	0.7916	938.2100	0.9382	18.518	0	0	210
2021/11/16	2032	03/02/2022	10.35	Put	Bond Future	1,075.0800	1.0751	1,262.5100	1.2625	17.434	0	0	400
2021/11/16	2032	03/02/2022	10.42	Call	Bond Future	3,090.5300	3.0905	2,716.0000	2.7160	(12.119)	0	0	0
2021/11/16	2032	03/02/2022	10.42	Put	Bond Future	955.4700	0.9555	1,126.2200	1.1262	17.871	0	0	0
2021/11/16	2032	03/02/2022	10.43	Call	Bond Future	3,130.3100	3.1303	2,753.4800	2.7535	(12.038)	0	0	0
2021/11/16	2032	03/02/2022	10.43	Put	Bond Future	939.2300	0.9392	1,107.6800	1.1077	17.935	0	0	0
2021/11/16	2032	03/02/2022	9.81	Call	Bond Future	1,138.9000	1.1389	931.9200	0.9319	(18.174)	0	0	0
2021/11/16	2032	03/02/2022	9.81	Put	Bond Future	2,514.9200	2.5149	2,853.2200	2.8532	13.452	0	0	198
2021/11/16	2032	03/02/2022	9.90	Put	Bond Future	2,207.7600	2.2078	2,519.8300	2.5198	14.135	0	0	900
2021/11/16	2032	03/02/2022	9.58	Call	Bond Future	666.8900	0.6669	524.8900	0.5249	(21.293)	0	0	400
2021/11/16	2032	03/02/2022	9.58	Put	Bond Future	3,416.1300	3.4161	3,819.4100	3.8194	11.805	0	0	0
2021/11/16	2032	03/02/2022	9.67	Call	Bond Future	834.5400	0.8345	667.7100	0.6677	(19.991)	0	0	0
2021/11/16	2032	03/02/2022			Bond Future	10.0452	91.6924	10.1398	91.1472	0.941	0.0000	0.0000	109,392
2021/11/16	2032	03/02/2022	8.91	Call	Bond Future	65.6000	0.0656	43.9200	0.0439	(33.049)	0	0	198
2021/11/16	2032	03/02/2022	9.14	Call	Bond Future	162.0000	0.1620	115.0600	0.1151	(28.975)	0	0	97
2021/11/16	2032	03/02/2022	9.14	Put	Bond Future	5,616.8500	5.6168	6,115.1900	6.1152	8.872	0	0	0
2021/11/16	2032	03/02/2022	9.57	Call	Bond Future	649.8600	0.6499	510.5300	0.5105	(21.440)	0	0	1,050
2021/11/16	2032	03/02/2022	9.57	Put	Bond Future	3,459.4400	3.4594	3,865.3900	3.8654	11.735	0	0	0

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2021/11/16	2032	03/02/2022	10.95	Call	Bond Future	5,417.5200		5.4175	4,949.9600	4.9500	(8.631)	0	0	0
2021/11/16	2032	03/02/2022	10.95	Put	Bond Future	379.5000		0.3795	457.2200	0.4572	20.480	0	0	400
2021/11/16	2032	03/02/2022	10.90	Call	Bond Future	5,184.7200		5.1847	4,723.5700	4.7236	(8.894)	0	0	0
2021/11/16	2032	03/02/2022	10.90	Put	Bond Future	414.9000		0.4149	499.0300	0.4990	20.277	0	0	900
2021/11/16	2032	03/02/2022	10.44	Call	Bond Future	3,170.4400		3.1704	2,791.3200	2.7913	(11.958)	0	0	0
2021/11/16	2032	03/02/2022	10.44	Put	Bond Future	923.3900		0.9234	1,089.5500	1.0895	17.995	0	0	0
2021/11/16	2032	03/02/2022	10.45	Call	Bond Future	3,210.7500		3.2107	2,829.3700	2.8294	(11.878)	0	0	0
2021/11/16	2032	03/02/2022	10.35	Call	Bond Future	2,816.6500		2.8167	2,458.8000	2.4588	(12.705)	0	0	0
2021/11/16	2032	03/02/2022	9.90	Call	Bond Future	1,361.6000		1.3616	1,128.3900	1.1284	(17.128)	0	0	900
2021/11/16	2032	03/02/2022	10.14	Call	Bond Future	2,068.3300		2.0683	1,765.9300	1.7659	(14.620)	0	0	0
2021/11/16	2032	03/02/2022	10.14	Put	Bond Future	1,521.7300		1.5217	1,764.6100	1.7646	15.961	0	0	97
2021/11/16	2032	03/02/2022	9.62	Call	Bond Future	738.5000		0.7385	585.6100	0.5856	(20.703)	0	0	210
2021/11/16	2032	03/02/2022	9.62	Put	Bond Future	3,246.9300		3.2469	3,639.3200	3.6393	12.085	0	0	0
2021/11/16	2032	03/02/2022	9.67	Put	Bond Future	3,043.1400		3.0431	3,421.5900	3.4216	12.436	0	0	1,050
2021/11/16	2032	05/05/2022	11.18	Call	Bond Future	5,962.8500		5.9628	5,523.4000	5.5234	(7.370)	0	0	0
2021/11/16	2032	05/05/2022	11.18	Put	Bond Future	933.4100		0.9334	1,058.1500	1.0581	13.364	0	0	780
2021/11/16	2032	05/05/2022	11.02	Put	Bond Future	1,109.1700		1.1092	1,253.9300	1.2539	13.051	0	0	0
2021/11/16	2032	05/05/2022	11.03	Call	Bond Future	5,343.5500		5.3436	4,922.8100	4.9228	(7.874)	0	0	0
2021/11/16	2032	05/05/2022	11.03	Put	Bond Future	1,097.3600		1.0974	1,240.8100	1.2408	13.072	0	0	0
2021/11/16	2032	05/05/2022	10.29	Put	Bond Future	2,410.3600		2.4104	2,678.8100	2.6788	11.137	0	0	0
2021/11/16	2032	05/05/2022	10.98	Call	Bond Future	5,140.9200		5.1409	4,726.9000	4.7269	(8.053)	0	0	0
2021/11/16	2032	05/05/2022	10.98	Put	Bond Future	1,158.0300		1.1580	1,308.2000	1.3082	12.968	0	0	993
2021/11/16	2032	05/05/2022			Bond Future	10.2485		88.6403	10.3494	88.0761	0.984	0.0000	0.0000	20,384
2021/11/16	2032	05/05/2022	11.02	Call	Bond Future	5,302.7900		5.3028	4,883.3600	4.8834	(7.910)	0	0	0
2021/11/16	2032	05/05/2022	11.04	Call	Bond Future	5,384.2000		5.3842	4,962.1400	4.9621	(7.839)	0	0	0
2021/11/16	2032	05/05/2022	11.04	Put	Bond Future	1,085.4900		1.0855	1,227.6200	1.2276	13.094	0	0	0
2021/11/16	2032	05/05/2022	10.18	Call	Bond Future	2,318.9900		2.3190	2,045.6400	2.0456	(11.787)	0	0	780
2021/11/16	2032	05/05/2022	10.18	Put	Bond Future	2,704.7700		2.7048	2,995.6100	2.9956	10.753	0	0	0
2021/11/16	2032	05/05/2022	10.29	Call	Bond Future	2,643.0800		2.6431	2,347.3400	2.3473	(11.189)	0	0	993
2021/11/16	2032	05/05/2022	9.58	Call	Bond Future	962.5700		0.9626	811.8600	0.8119	(15.657)	0	0	780
2021/11/16	2032	05/05/2022	9.58	Put	Bond Future	4,826.5400		4.8265	5,240.0200	5.2400	8.567	0	0	0
2021/11/16	2032	04/08/2022	10.20	Put	Bond Future	3,796.1500		3.7962	4,111.7600	4.1118	8.314	0	0	0
2021/11/16	2032	04/08/2022	10.21	Put	Bond Future	3,765.3200		3.7653	4,079.2700	4.0793	8.338	0	0	0
2021/11/16	2032	04/08/2022	10.22	Call	Bond Future	2,380.7200		2.3807	2,134.8700	2.1349	(10.327)	0	0	0
2021/11/16	2032	04/08/2022	8.97	Call	Bond Future	389.1000		0.3891	324.3500	0.3244	(16.641)	0	0	800
2021/11/16	2032	04/08/2022	8.97	Put	Bond Future	9,067.5300		9.0675	9,560.9300	9.5609	5.441	0	0	0
2021/11/16	2032	04/08/2022	9.72	Call	Bond Future	1,303.9500		1.3040	1,140.3300	1.1403	(12.548)	0	0	800
2021/11/16	2032	04/08/2022	9.72	Put	Bond Future	5,495.4000		5.4954	5,889.9300	5.8899	7.179	0	0	0
2021/11/16	2032	04/08/2022			Bond Future	10.4662		89.6500	10.5692	89.0918	0.984	0.0000	0.0000	0
2021/11/16	2032	04/08/2022	11.60	Call	Bond Future	7,062.3300		7.0623	6,630.1100	6.6301	(6.120)	0	0	0
2021/11/16	2032	04/08/2022	11.60	Put	Bond Future	1,172.8500		1.1728	1,298.7800	1.2988	10.737	0	0	800
2021/11/16	2032	04/08/2022	11.89	Call	Bond Future	8,232.3000		8.2323	7,775.8300	7.7758	(5.545)	0	0	0
2021/11/16	2032	04/08/2022	11.89	Put	Bond Future	923.2100		0.9232	1,024.8900	1.0249	11.014	0	0	0
2021/11/16	2032	04/08/2022	10.20	Call	Bond Future	2,330.9700		2.3310	2,088.4300	2.0884	(10.405)	0	0	0
2021/11/16	2032	04/08/2022	10.21	Call	Bond Future	2,355.7700		2.3558	2,111.5700	2.1116	(10.366)	0	0	0
2021/11/16	2032	04/08/2022	10.22	Put	Bond Future	3,734.6800		3.7347	4,046.9800	4.0470	8.362	0	0	0
2021/11/16	2032	03/11/2022			Bond Future	10.6818		86.6660	10.7856	86.1209	0.972	0.0000	0.0000	0
2021/11/16	2032	03/11/2022	10.66	Call	Bond Future	3,393.3600		3.3934	3,114.8300	3.1148	(8.208)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/16	2032	03/11/2022	10.66	Put	Bond Future	3,508.6200	3.5086	3,775.2400	3.7752	7.599	0	0	0
2021/11/16	2033	03/02/2022			Bond Future	111.1521	111.1521	111.1778	111.1778	0.023	0.0000	0.0000	7,393
2021/11/16	2033	05/05/2022			Bond Future	111.2270	111.2270	111.2382	111.2382	0.010	0.0000	0.0000	2,121
2021/11/16	2033	04/08/2022			Bond Future	112.5834	112.5834	112.6106	112.6106	0.024	0.0000	0.0000	0
2021/11/16	2033	03/11/2022			Bond Future	112.7006	112.7006	112.7534	112.7534	0.047	0.0000	0.0000	0
2021/11/16	2037	03/02/2022	11.45	Call	Bond Future	5,872.0000	5.8720	5,242.5900	5.2426	(10.719)	0	0	0
2021/11/16	2037	03/02/2022	11.46	Call	Bond Future	5,923.1000	5.9231	5,291.8800	5.2919	(10.657)	0	0	0
2021/11/16	2037	03/02/2022	11.47	Put	Bond Future	485.7000	0.4857	605.1800	0.6052	24.600	0	0	0
2021/11/16	2037	03/02/2022			Bond Future	10.5908	84.6498	10.7062	83.8973	1.090	0.0000	0.0000	111,655
2021/11/16	2037	03/02/2022	11.45	Put	Bond Future	502.2700	0.5023	625.3500	0.6253	24.505	0	0	0
2021/11/16	2037	03/02/2022	11.46	Put	Bond Future	493.9100	0.4939	615.1800	0.6152	24.553	0	0	0
2021/11/16	2037	03/02/2022	11.47	Call	Bond Future	5,974.2800	5.9743	5,341.2700	5.3413	(10.596)	0	0	0
2021/11/16	2037	05/05/2022	11.82	Call	Bond Future	7,207.1300	7.2071	6,589.7200	6.5897	(8.567)	0	0	0
2021/11/16	2037	05/05/2022	11.83	Call	Bond Future	7,254.3400	7.2543	6,635.4900	6.6355	(8.531)	0	0	0
2021/11/16	2037	05/05/2022	11.84	Put	Bond Future	909.9800	0.9100	1,063.0500	1.0631	16.821	0	0	0
2021/11/16	2037	05/05/2022			Bond Future	10.7787	85.6609	10.9006	84.8875	1.131	0.0000	0.0000	11,855
2021/11/16	2037	05/05/2022	11.82	Put	Bond Future	929.2600	0.9293	1,085.2100	1.0852	16.782	0	0	0
2021/11/16	2037	05/05/2022	11.83	Put	Bond Future	919.6500	0.9197	1,074.1600	1.0742	16.801	0	0	0
2021/11/16	2037	05/05/2022	11.84	Call	Bond Future	7,301.4300	7.3014	6,681.1400	6.6811	(8.495)	0	0	0
2021/11/16	2037	04/08/2022	10.91	Put	Bond Future	3,663.7000	3.6637	4,056.4400	4.0564	10.720	0	0	0
2021/11/16	2037	04/08/2022	10.89	Call	Bond Future	3,147.6700	3.1477	2,774.6000	2.7746	(11.852)	0	0	0
2021/11/16	2037	04/08/2022	10.89	Put	Bond Future	3,726.9300	3.7269	4,124.2200	4.1242	10.660	0	0	0
2021/11/16	2037	04/08/2022	10.90	Call	Bond Future	3,178.6400	3.1786	2,803.3000	2.8033	(11.808)	0	0	0
2021/11/16	2037	04/08/2022			Bond Future	10.9828	82.3815	11.1078	81.6111	1.138	0.0000	0.0000	0
2021/11/16	2037	04/08/2022	10.91	Call	Bond Future	3,209.7600	3.2098	2,832.1400	2.8321	(11.765)	0	0	0
2021/11/16	2037	04/08/2022	11.42	Call	Bond Future	4,994.6200	4.9946	4,508.6100	4.5086	(9.731)	0	0	0
2021/11/16	2037	04/08/2022	11.42	Put	Bond Future	2,345.4000	2.3454	2,629.7500	2.6298	12.124	0	0	50
2021/11/16	2037	04/08/2022	10.10	Call	Bond Future	1,183.5000	1.1835	991.9100	0.9919	(16.188)	0	0	50
2021/11/16	2037	04/08/2022	10.10	Put	Bond Future	6,944.9200	6.9449	7,523.6900	7.5237	8.334	0	0	0
2021/11/16	2037	04/08/2022	10.90	Put	Bond Future	3,695.2000	3.6952	4,090.2200	4.0902	10.690	0	0	50
2021/11/16	2037	03/11/2022	11.31	Call	Bond Future	4,441.3400	4.4413	4,023.3600	4.0234	(9.411)	0	0	0
2021/11/16	2037	03/11/2022	11.31	Put	Bond Future	3,616.6400	3.6166	3,959.8100	3.9598	9.489	0	0	0
2021/11/16	2037	03/11/2022	11.32	Call	Bond Future	4,474.9200	4.4749	4,055.1400	4.0551	(9.381)	0	0	0
2021/11/16	2037	03/11/2022	11.30	Put	Bond Future	3,642.4400	3.6424	3,987.4100	3.9874	9.471	0	0	0
2021/11/16	2037	03/11/2022			Bond Future	11.1726	83.4532	11.2993	82.6920	1.134	0.0000	0.0000	0
2021/11/16	2037	03/11/2022	11.32	Put	Bond Future	3,590.6800	3.5907	3,932.0500	3.9320	9.507	0	0	0
2021/11/16	2037	03/11/2022	11.30	Call	Bond Future	4,407.5300	4.4075	3,991.3500	3.9913	(9.442)	0	0	0
2021/11/16	2038	03/02/2022			Bond Future	124.4255	124.4255	124.4550	124.4550	0.024	0.0000	0.0000	6,276
2021/11/16	2038	05/05/2022			Bond Future	125.9407	125.9407	125.9535	125.9535	0.010	0.0000	0.0000	677
2021/11/16	2038	04/08/2022			Bond Future	125.6630	125.6630	125.6946	125.6946	0.025	0.0000	0.0000	0
2021/11/16	2038	03/11/2022			Bond Future	127.2499	127.2499	127.3100	127.3100	0.047	0.0000	0.0000	0
2021/11/16	2040	03/02/2022	11.57	Put	Bond Future	485.9800	0.4860	616.8400	0.6168	26.927	0	0	0
2021/11/16	2040	03/02/2022	11.58	Put	Bond Future	477.8000	0.4778	606.7000	0.6067	26.978	0	0	0
2021/11/16	2040	03/02/2022	11.59	Call	Bond Future	6,525.2200	6.5252	5,803.3200	5.8033	(11.063)	0	0	0

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2021/11/16	2040	03/02/2022			Bond Future	10.6851	86.8504	10.8059	86.0015	1.130	0.0000	0.0000	76,581
2021/11/16	2040	03/02/2022	11.57	Call	Bond Future	6,414.9300	6.4149	5,696.9300	5.6969	(11.193)	0	0	0
2021/11/16	2040	03/02/2022	11.58	Call	Bond Future	6,470.0400	6.4700	5,750.0800	5.7501	(11.128)	0	0	0
2021/11/16	2040	03/02/2022	11.59	Put	Bond Future	469.7700	0.4698	596.7300	0.5967	27.026	0	0	0
2021/11/16	2040	05/05/2022	11.91	Put	Bond Future	1,029.0700	1.0291	1,207.1000	1.2071	17.300	0	0	0
2021/11/16	2040	05/05/2022	11.92	Call	Bond Future	7,828.1600	7.8282	7,133.4000	7.1334	(8.875)	0	0	0
2021/11/16	2040	05/05/2022	11.92	Put	Bond Future	1,018.6600	1.0187	1,195.0800	1.1951	17.319	0	0	0
2021/11/16	2040	05/05/2022	13.04	Call	Bond Future	13,441.8100	13.4418	12,629.5000	12.6295	(6.043)	0	0	0
2021/11/16	2040	05/05/2022	13.04	Put	Bond Future	299.0300	0.2990	357.9000	0.3579	19.687	0	0	1,200
2021/11/16	2040	05/05/2022	10.57	Call	Bond Future	2,106.9500	2.1069	1,762.2100	1.7622	(16.362)	0	0	1,200
2021/11/16	2040	05/05/2022	10.57	Put	Bond Future	4,190.9400	4.1909	4,717.3800	4.7174	12.561	0	0	0
2021/11/16	2040	05/05/2022			Bond Future	10.8664	87.8878	10.9937	87.0166	1.171	0.0000	0.0000	8,498
2021/11/16	2040	05/05/2022	11.91	Call	Bond Future	7,778.0400	7.7780	7,084.8900	7.0849	(8.912)	0	0	0
2021/11/16	2040	05/05/2022	9.82	Call	Bond Future	518.6000	0.5186	395.9200	0.3959	(23.656)	0	0	1,200
2021/11/16	2040	05/05/2022	9.82	Put	Bond Future	8,241.5100	8.2415	8,990.0100	8.9900	9.082	0	0	0
2021/11/16	2040	05/05/2022	11.90	Call	Bond Future	7,728.1300	7.7281	7,036.6100	7.0366	(8.948)	0	0	0
2021/11/16	2040	05/05/2022	11.90	Put	Bond Future	1,039.7700	1.0398	1,219.4300	1.2194	17.279	0	0	0
2021/11/16	2040	04/08/2022	11.05	Call	Bond Future	3,673.2100	3.6732	3,231.9600	3.2320	(12.013)	0	0	0
2021/11/16	2040	04/08/2022	11.05	Put	Bond Future	3,759.8400	3.7598	4,187.6500	4.1876	11.378	0	0	0
2021/11/16	2040	04/08/2022	12.24	Put	Bond Future	1,389.2300	1.3892	1,581.0900	1.5811	13.811	0	0	460
2021/11/16	2040	04/08/2022	9.70	Put	Bond Future	10,573.9100	10.5739	11,323.7200	11.3237	7.091	0	0	0
2021/11/16	2040	04/08/2022			Bond Future	11.0629	84.3832	11.1936	83.5141	1.181	0.0000	0.0000	0
2021/11/16	2040	04/08/2022	11.04	Call	Bond Future	3,638.5900	3.6386	3,199.8700	3.1999	(12.057)	0	0	0
2021/11/16	2040	04/08/2022	11.04	Put	Bond Future	3,792.4100	3.7924	4,222.7500	4.2227	11.347	0	0	0
2021/11/16	2040	04/08/2022	12.24	Call	Bond Future	8,734.0600	8.7341	8,056.8600	8.0569	(7.754)	0	0	0
2021/11/16	2040	04/08/2022	9.70	Call	Bond Future	604.1000	0.6041	484.8500	0.4848	(19.740)	0	0	460
2021/11/16	2040	04/08/2022	10.70	Call	Bond Future	2,559.0600	2.5591	2,208.7200	2.2087	(13.690)	0	0	460
2021/11/16	2040	04/08/2022	10.70	Put	Bond Future	5,048.2800	5.0483	5,567.0000	5.5670	10.275	0	0	0
2021/11/16	2040	04/08/2022	11.03	Call	Bond Future	3,604.1200	3.6041	3,167.9400	3.1679	(12.102)	0	0	0
2021/11/16	2040	04/08/2022	11.03	Put	Bond Future	3,825.2200	3.8252	4,258.1000	4.2581	11.316	0	0	0
2021/11/16	2040	03/11/2022	11.39	Call	Bond Future	4,742.4000	4.7424	4,268.2800	4.2683	(9.997)	0	0	0
2021/11/16	2040	03/11/2022	11.40	Call	Bond Future	4,777.8400	4.7778	4,301.6500	4.3017	(9.967)	0	0	0
2021/11/16	2040	03/11/2022	11.41	Put	Bond Future	3,747.2200	3.7472	4,129.6000	4.1296	10.204	0	0	0
2021/11/16	2040	03/11/2022			Bond Future	11.2452	85.4814	11.3780	84.6207	1.181	0.0000	0.0000	0
2021/11/16	2040	03/11/2022	11.39	Put	Bond Future	3,804.4400	3.8044	4,190.9400	4.1909	10.159	0	0	0
2021/11/16	2040	03/11/2022	11.40	Put	Bond Future	3,775.7400	3.7757	4,160.1700	4.1602	10.182	0	0	0
2021/11/16	2040	03/11/2022	11.41	Call	Bond Future	4,813.3900	4.8134	4,335.1500	4.3351	(9.936)	0	0	0
2021/11/16	2044	03/02/2022	11.59	Call	Bond Future	6,479.4400	6.4794	5,686.2200	5.6862	(12.242)	0	0	0
2021/11/16	2044	03/02/2022	11.59	Put	Bond Future	499.3800	0.4994	647.9600	0.6480	29.753	0	0	0
2021/11/16	2044	03/02/2022	11.60	Call	Bond Future	6,535.0400	6.5350	5,739.6200	5.7396	(12.172)	0	0	0
2021/11/16	2044	03/02/2022	11.60	Put	Bond Future	491.0800	0.4911	637.4600	0.6375	29.808	0	0	0
2021/11/16	2044	03/02/2022			Bond Future	10.7116	83.7243	10.8428	82.7825	1.225	0.0000	0.0000	53,833
2021/11/16	2044	03/02/2022	11.61	Call	Bond Future	6,590.6900	6.5907	5,793.1100	5.7931	(12.102)	0	0	0
2021/11/16	2044	03/02/2022	11.61	Put	Bond Future	482.9200	0.4829	627.1400	0.6271	29.864	0	0	0
2021/11/16	2044	05/05/2022	11.91	Call	Bond Future	7,805.9400	7.8059	7,042.3100	7.0423	(9.783)	0	0	0
2021/11/16	2044	05/05/2022	11.91	Put	Bond Future	1,059.4500	1.0594	1,260.5900	1.2606	18.985	0	0	0
2021/11/16	2044	05/05/2022	11.92	Call	Bond Future	7,856.3200	7.8563	7,090.8800	7.0909	(9.743)	0	0	0

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2021/11/16	2044	05/05/2022	11.92	Put	Bond Future	1,048.7500	1.0488	1,248.0800	1.2481	19.006	0	0	0
2021/11/16	2044	05/05/2022			Bond Future	10.8831	84.7244	11.0212	83.7597	1.269	0.0000	0.0000	5,735
2021/11/16	2044	05/05/2022	11.93	Call	Bond Future	7,906.8800	7.9069	7,139.6700	7.1397	(9.703)	0	0	0
2021/11/16	2044	05/05/2022	11.93	Put	Bond Future	1,038.3200	1.0383	1,235.8800	1.2359	19.027	0	0	0
2021/11/16	2044	04/08/2022	11.08	Call	Bond Future	3,795.6600	3.7957	3,300.7000	3.3007	(13.040)	0	0	0
2021/11/16	2044	04/08/2022	11.08	Put	Bond Future	3,717.6100	3.7176	4,186.8900	4.1869	12.623	0	0	0
2021/11/16	2044	04/08/2022	11.09	Call	Bond Future	3,831.6200	3.8316	3,333.8400	3.3338	(12.991)	0	0	0
2021/11/16	2044	04/08/2022	11.09	Put	Bond Future	3,685.1500	3.6851	4,151.6100	4.1516	12.658	0	0	0
2021/11/16	2044	04/08/2022			Bond Future	11.0686	81.3090	11.2106	80.3447	1.283	0.0000	0.0000	0
2021/11/16	2044	04/08/2022	11.10	Call	Bond Future	3,867.4600	3.8675	3,366.8600	3.3669	(12.944)	0	0	0
2021/11/16	2044	04/08/2022	11.10	Put	Bond Future	3,652.6700	3.6527	4,116.3100	4.1163	12.693	0	0	0
2021/11/16	2044	03/11/2022	11.40	Put	Bond Future	3,790.6000	3.7906	4,217.8600	4.2179	11.272	0	0	0
2021/11/16	2044	03/11/2022	11.41	Call	Bond Future	4,883.1200	4.8831	4,350.3900	4.3504	(10.910)	0	0	0
2021/11/16	2044	03/11/2022	11.41	Put	Bond Future	3,761.7000	3.7617	4,186.6500	4.1867	11.297	0	0	0
2021/11/16	2044	03/11/2022			Bond Future	11.2403	82.3671	11.3850	81.4094	1.287	0.0000	0.0000	0
2021/11/16	2044	03/11/2022	11.39	Call	Bond Future	4,810.6400	4.8106	4,282.5400	4.2825	(10.978)	0	0	0
2021/11/16	2044	03/11/2022	11.39	Put	Bond Future	3,820.0100	3.8200	4,249.5900	4.2496	11.246	0	0	0
2021/11/16	2044	03/11/2022	11.40	Call	Bond Future	4,846.6700	4.8467	4,316.2500	4.3163	(10.944)	0	0	0
2021/11/16	2046	03/02/2022			Bond Future	115.4835	115.4835	116.1990	116.1990	0.620	0.0000	0.0000	15,506
2021/11/16	2046	05/05/2022			Bond Future	115.0082	115.0082	115.7170	115.7170	0.616	0.0000	0.0000	171
2021/11/16	2046	04/08/2022			Bond Future	116.4109	116.4109	117.1449	117.1449	0.631	0.0000	0.0000	0
2021/11/16	2046	03/11/2022			Bond Future	115.9586	115.9586	116.7285	116.7285	0.664	0.0000	0.0000	0
2021/11/16	2050	03/02/2022			Bond Future	116.1990	116.1990	117.3339	117.3339	0.977	0.0000	0.0000	8,495
2021/11/16	2050	05/05/2022			Bond Future	117.6139	117.6139	118.7466	118.7466	0.963	0.0000	0.0000	379
2021/11/16	2050	04/08/2022			Bond Future	117.0344	117.0344	118.1983	118.1983	0.995	0.0000	0.0000	0
2021/11/16	2050	03/11/2022			Bond Future	118.5123	118.5123	119.7174	119.7174	1.017	0.0000	0.0000	0
2021/11/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	AL37	03/02/2022			Index Future	803.3140	803.3140	803.1730	803.1730	(0.018)	0.0000	0.0000	0
2021/11/16	AL37	05/05/2022			Index Future	812.8910	812.8910	812.6420	812.6420	(0.031)	0.0000	0.0000	0
2021/11/16	AL37	04/08/2022			Index Future	822.5040	822.5040	822.3670	822.3670	(0.017)	0.0000	0.0000	0
2021/11/16	AL37	03/11/2022			Index Future	832.7970	832.7970	832.8400	832.8400	0.005	0.0000	0.0000	0
2021/11/16	AL7T	03/02/2022			Index Future	922.5290	922.5290	918.0580	918.0580	(0.485)	0.0000	0.0000	0
2021/11/16	AL7T	05/05/2022			Index Future	933.5270	933.5270	928.8810	928.8810	(0.498)	0.0000	0.0000	0
2021/11/16	AL7T	04/08/2022			Index Future	944.5670	944.5670	939.9970	939.9970	(0.484)	0.0000	0.0000	0
2021/11/16	AL7T	03/11/2022			Index Future	956.3880	956.3880	951.9680	951.9680	(0.462)	0.0000	0.0000	0
2021/11/16	ALBI	03/02/2022			Index Future	822.1910	822.1910	817.2270	817.2270	(0.604)	0.0000	0.0000	193
2021/11/16	ALBI	05/05/2022			Index Future	831.9930	831.9930	826.8620	826.8620	(0.617)	0.0000	0.0000	29

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/16	ALBI	04/08/2022			Index Future	841.8320	841.8320	836.7570	836.7570	(0.603)	0.0000	0.0000	0
2021/11/16	ALBI	03/11/2022			Index Future	852.3670	852.3670	847.4120	847.4120	(0.581)	0.0000	0.0000	0
2021/11/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/11/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/16	ES33	03/02/2022			Bond Future	11.3495	78.5193	11.4750	77.8659	1.105	0.0000	0.0000	263
2021/11/16	ES33	05/05/2022			Bond Future	11.5818	75.6979	11.7147	75.0260	1.147	0.0000	0.0000	87
2021/11/16	ES33	04/08/2022			Bond Future	11.8298	76.5731	11.9662	75.9039	1.153	0.0000	0.0000	0
2021/11/16	ES33	03/11/2022			Bond Future	12.0777	73.8113	12.2166	73.1505	1.150	0.0000	0.0000	0
2021/11/16	ES42	03/02/2022			Bond Future	11.7990	77.2424	11.9197	76.5201	1.023	0.0000	0.0000	3,579
2021/11/16	ES42	05/05/2022			Bond Future	12.0166	73.9244	12.1444	73.1830	1.064	0.0000	0.0000	1,190
2021/11/16	ES42	04/08/2022			Bond Future	12.2422	74.7775	12.3736	74.0378	1.074	0.0000	0.0000	0
2021/11/16	ES42	03/11/2022			Bond Future	12.4685	71.5135	12.6027	70.7810	1.077	0.0000	0.0000	0
2021/11/16	GOVI	03/02/2022	792.76	Call	GOVI	184,840.0000	18.4840	137,020.0000	13.7020	(25.871)	0	0	0
2021/11/16	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/16	GOVI	03/02/2022			GOVI	811.2440	811.2440	806.4620	806.4620	(0.589)	0.0000	0.0000	983
2021/11/16	GOVI	03/02/2022	792.74	Call	GOVI	185,040.0000	18.5040	137,220.0000	13.7220	(25.843)	0	0	0
2021/11/16	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/16	GOVI	03/02/2022	792.75	Call	GOVI	184,940.0000	18.4940	137,120.0000	13.7120	(25.857)	0	0	0
2021/11/16	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/16	GOVI	05/05/2022	788.25	Call	GOVI	326,650.0000	32.6650	277,200.0000	27.7200	(15.139)	0	0	0
2021/11/16	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/16	GOVI	05/05/2022			GOVI	820.9150	820.9150	815.9700	815.9700	(0.602)	0.0000	0.0000	0
2021/11/16	GOVI	05/05/2022	788.23	Call	GOVI	326,850.0000	32.6850	277,400.0000	27.7400	(15.129)	0	0	0
2021/11/16	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/16	GOVI	05/05/2022	788.24	Call	GOVI	326,750.0000	32.6750	277,300.0000	27.7300	(15.134)	0	0	0
2021/11/16	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/16	GOVI	04/08/2022	819.28	Call	GOVI	113,430.0000	11.3430	64,540.0000	6.4540	(43.101)	0	0	0
2021/11/16	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/16	GOVI	04/08/2022			GOVI	830.6230	830.6230	825.7340	825.7340	(0.589)	0.0000	0.0000	0
2021/11/16	GOVI	04/08/2022	819.26	Call	GOVI	113,630.0000	11.3630	64,740.0000	6.4740	(43.026)	0	0	0
2021/11/16	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/16	GOVI	04/08/2022	819.27	Call	GOVI	113,530.0000	11.3530	64,640.0000	6.4640	(43.064)	0	0	0
2021/11/16	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/16	GOVI	03/11/2022	820.41	Call	GOVI	206,080.0000	20.6080	158,400.0000	15.8400	(23.137)	0	0	0

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2021/11/16	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/16	GOVI	03/11/2022	820.42	Call	GOVI	205,980.0000	20.5980	158,300.0000	15.8300	(23.148)	0	0	0
2021/11/16	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/16	GOVI	03/11/2022			GOVI	841.0180	841.0180	836.2500	836.2500	(0.567)	0.0000	0.0000	0
2021/11/16	GOVI	03/11/2022	820.43	Call	GOVI	205,880.0000	20.5880	158,200.0000	15.8200	(23.159)	0	0	0
2021/11/16	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/11/16	IGOV	03/02/2022			Index Future	305.5660	305.5660	306.1720	306.1720	0.198	0.0000	0.0000	483
2021/11/16	IGOV	05/05/2022			Index Future	309.2840	309.2840	309.8560	309.8560	0.185	0.0000	0.0000	16
2021/11/16	IGOV	04/08/2022			Index Future	313.0150	313.0150	313.6380	313.6380	0.199	0.0000	0.0000	0
2021/11/16	IGOV	03/11/2022			Index Future	317.0050	317.0050	317.7050	317.7050	0.221	0.0000	0.0000	0
2021/11/16	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/11/16	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/11/16	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/11/16	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/11/16	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/11/16	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/11/16	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/11/16	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/11/16	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/11/16	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/11/16	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/11/16	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/11/16	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/11/16	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/11/16	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/11/16	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/11/16	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/11/16	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/11/16	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/11/16	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/11/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/11/16	JBAF	17/11/2021			Jibar Tradeable Future	3.6850	96.3150	3.6850	96.3150	0.000	0.0000	0.0000	50,000
2021/11/16	JBAF	15/12/2021			Jibar Tradeable Future	3.8850	96.1150	3.8550	96.1450	(0.772)	0.0000	0.0000	0
2021/11/16	JBAF	19/01/2022			Jibar Tradeable Future	3.9600	96.0400	3.9300	96.0700	(0.758)	0.0000	0.0000	0
2021/11/16	JBAF	16/02/2022			Jibar Tradeable Future	4.2400	95.7600	4.2000	95.8000	(0.943)	0.0000	0.0000	0
2021/11/16	JBAF	16/03/2022			Jibar Tradeable Future	4.3250	95.6750	4.2750	95.7250	(1.156)	0.0000	0.0000	0
2021/11/16	JBAF	20/04/2022			Jibar Tradeable Future	4.6200	95.3800	4.5600	95.4400	(1.299)	0.0000	0.0000	0
2021/11/16	JBAF	15/06/2022			Jibar Tradeable Future	4.9900	95.0100	4.9100	95.0900	(1.603)	0.0000	0.0000	72
2021/11/16	JBAF	21/09/2022			Jibar Tradeable Future	5.4050	94.5950	5.3050	94.6950	(1.850)	0.0000	0.0000	0
2021/11/16	JBAF	21/12/2022			Jibar Tradeable Future	5.9500	94.0500	5.8600	94.1400	(1.513)	0.0000	0.0000	68

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/16	JBAF	15/03/2023			Jibar Tradeable Future	6.2900	93.7100	6.1800	93.8200	(1.749)	0.0000	0.0000	0
2021/11/16	JBAF	21/06/2023			Jibar Tradeable Future	6.6700	93.3300	6.5400	93.4600	(1.949)	0.0000	0.0000	0
2021/11/16	JBAF	20/09/2023			Jibar Tradeable Future	6.9650	93.0350	6.8250	93.1750	(2.010)	0.0000	0.0000	75
2021/11/16	R023	03/02/2022	5.08	Call	Bond Future	58.2000	0.0582	85.3500	0.0854	46.649	0	0	0
2021/11/16	R023	03/02/2022	5.08	Put	Bond Future	460.4400	0.4604	372.2700	0.3723	(19.149)	0	0	0
2021/11/16	R023	03/02/2022			Bond Future	5.4693	105.7498	5.3574	105.8651	(2.045)	0.0000	0.0000	13,412
2021/11/16	R023	03/02/2022	5.06	Call	Bond Future	51.9700	0.0520	77.2800	0.0773	48.701	0	0	0
2021/11/16	R023	03/02/2022	5.06	Put	Bond Future	474.9400	0.4749	384.9300	0.3849	(18.952)	0	0	0
2021/11/16	R023	03/02/2022	5.07	Call	Bond Future	54.9600	0.0550	81.1800	0.0812	47.707	0	0	0
2021/11/16	R023	03/02/2022	5.07	Put	Bond Future	467.5700	0.4676	378.4700	0.3785	(19.056)	0	0	0
2021/11/16	R023	05/05/2022	6.31	Call	Bond Future	629.3400	0.6293	706.4400	0.7064	12.251	0	0	0
2021/11/16	R023	05/05/2022	6.31	Put	Bond Future	125.1000	0.1251	99.8500	0.0998	(20.184)	0	0	0
2021/11/16	R023	05/05/2022			Bond Future	5.6697	103.1012	5.5403	103.2036	(2.281)	0.0000	0.0000	777
2021/11/16	R023	05/05/2022	6.29	Call	Bond Future	616.9000	0.6169	693.4300	0.6934	12.406	0	0	0
2021/11/16	R023	05/05/2022	6.29	Put	Bond Future	128.3500	0.1284	102.5300	0.1025	(20.117)	0	0	0
2021/11/16	R023	05/05/2022	6.30	Call	Bond Future	623.1100	0.6231	699.9300	0.6999	12.328	0	0	0
2021/11/16	R023	05/05/2022	6.30	Put	Bond Future	126.7100	0.1267	101.1800	0.1012	(20.148)	0	0	0
2021/11/16	R023	04/08/2022	6.05	Call	Bond Future	268.1600	0.2682	331.0400	0.3310	23.449	0	0	0
2021/11/16	R023	04/08/2022	6.05	Put	Bond Future	279.0700	0.2791	222.2600	0.2223	(20.357)	0	0	0
2021/11/16	R023	04/08/2022			Bond Future	6.0698	104.2998	5.8527	104.4195	(3.577)	0.0000	0.0000	0
2021/11/16	R023	04/08/2022	6.03	Call	Bond Future	262.0700	0.2621	324.1900	0.3242	23.704	0	0	0
2021/11/16	R023	04/08/2022	6.03	Put	Bond Future	283.9900	0.2840	226.4200	0.2264	(20.272)	0	0	0
2021/11/16	R023	04/08/2022	6.04	Call	Bond Future	265.1000	0.2651	327.6100	0.3276	23.580	0	0	0
2021/11/16	R023	04/08/2022	6.04	Put	Bond Future	281.5200	0.2815	224.3400	0.2243	(20.311)	0	0	0
2021/11/16	R023	03/11/2022	6.25	Call	Bond Future	222.2300	0.2222	283.9700	0.2840	27.782	0	0	0
2021/11/16	R023	03/11/2022	6.25	Put	Bond Future	425.8500	0.4259	344.6100	0.3446	(19.077)	0	0	0
2021/11/16	R023	03/11/2022	6.26	Call	Bond Future	223.8300	0.2238	285.8000	0.2858	27.686	0	0	0
2021/11/16	R023	03/11/2022	6.26	Put	Bond Future	424.3900	0.4244	343.3800	0.3434	(19.089)	0	0	0
2021/11/16	R023	03/11/2022			Bond Future	6.9149	101.7167	6.4478	101.8597	(6.756)	0.0000	0.0000	0
2021/11/16	R023	03/11/2022	6.27	Call	Bond Future	225.8300	0.2258	288.0400	0.2880	27.547	0	0	0
2021/11/16	R023	03/11/2022	6.27	Put	Bond Future	423.3200	0.4233	342.5500	0.3426	(19.080)	0	0	0
2021/11/16	R035	03/02/2022	9.92	Call	Bond Future	755.6300	0.7556	554.0500	0.5541	(26.677)	0	0	200
2021/11/16	R035	03/02/2022	9.92	Put	Bond Future	3,993.1700	3.9932	4,604.1000	4.6041	15.299	0	0	0
2021/11/16	R035	03/02/2022	11.73	Call	Bond Future	8,272.8500	8.2728	7,526.1700	7.5262	(9.026)	0	0	0
2021/11/16	R035	03/02/2022	11.73	Put	Bond Future	222.8000	0.2228	288.6300	0.2886	29.547	0	0	280
2021/11/16	R035	03/02/2022	11.28	Call	Bond Future	5,933.0500	5.9330	5,254.0200	5.2540	(11.445)	0	0	0
2021/11/16	R035	03/02/2022	11.28	Put	Bond Future	495.3400	0.4953	628.8200	0.6288	26.947	0	0	200
2021/11/16	R035	03/02/2022	11.33	Put	Bond Future	453.8100	0.4538	577.5900	0.5776	27.276	0	0	500
2021/11/16	R035	03/02/2022	11.39	Call	Bond Future	6,495.8600	6.4959	5,796.2900	5.7963	(10.769)	0	0	0
2021/11/16	R035	03/02/2022	11.39	Put	Bond Future	408.4100	0.4084	521.3500	0.5213	27.654	0	0	683
2021/11/16	R035	03/02/2022	11.22	Call	Bond Future	5,628.8700	5.6289	4,962.1800	4.9622	(11.844)	0	0	0
2021/11/16	R035	03/02/2022	11.22	Put	Bond Future	548.6700	0.5487	694.4900	0.6945	26.577	0	0	0
2021/11/16	R035	03/02/2022	11.23	Call	Bond Future	5,679.4800	5.6795	5,010.6900	5.0107	(11.776)	0	0	0
2021/11/16	R035	03/02/2022	11.23	Put	Bond Future	539.5400	0.5395	683.2600	0.6833	26.638	0	0	0
2021/11/16	R035	03/02/2022	11.03	Call	Bond Future	4,685.2800	4.6853	4,063.7000	4.0637	(13.267)	0	0	0
2021/11/16	R035	03/02/2022	11.05	Put	Bond Future	727.4200	0.7274	913.1200	0.9131	25.529	0	0	1,600

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/16	R035	03/02/2022	11.11	Call	Bond Future	5,077.8200	5.0778	4,436.0200	4.4360	(12.639)	0	0	0
2021/11/16	R035	03/02/2022	10.35	Call	Bond Future	1,853.2700	1.8533	1,474.7300	1.4747	(20.426)	0	0	1,600
2021/11/16	R035	03/02/2022	10.35	Put	Bond Future	2,214.0700	2.2141	2,648.0400	2.6480	19.601	0	0	0
2021/11/16	R035	03/02/2022	10.61	Call	Bond Future	2,798.0300	2.7980	2,313.4000	2.3134	(17.320)	0	0	0
2021/11/16	R035	03/02/2022	10.61	Put	Bond Future	1,481.0400	1.4810	1,808.9200	1.8089	22.138	0	0	200
2021/11/16	R035	03/02/2022	10.65	Call	Bond Future	2,961.2000	2.9612	2,461.3800	2.4614	(16.879)	0	0	0
2021/11/16	R035	03/02/2022	10.24	Put	Bond Future	2,601.8300	2.6018	3,082.5000	3.0825	18.474	0	0	0
2021/11/16	R035	03/02/2022	10.26	Call	Bond Future	1,575.6600	1.5757	1,235.3200	1.2353	(21.600)	0	0	200
2021/11/16	R035	03/02/2022	10.26	Put	Bond Future	2,527.9100	2.5279	3,000.0800	3.0001	18.678	0	0	0
2021/11/16	R035	03/02/2022	10.34	Call	Bond Future	1,821.1900	1.8212	1,446.8800	1.4469	(20.553)	0	0	0
2021/11/16	R035	03/02/2022	10.34	Put	Bond Future	2,247.4300	2.2474	2,685.6300	2.6856	19.498	0	0	500
2021/11/16	R035	03/02/2022			Bond Future	10.4053	93.1409	10.5311	92.3284	1.209	0.0000	0.0000	98,102
2021/11/16	R035	03/02/2022	9.70	Call	Bond Future	407.3500	0.4073	282.2000	0.2822	(30.723)	0	0	683
2021/11/16	R035	03/02/2022	9.70	Put	Bond Future	5,167.6600	5.1677	5,855.0200	5.8550	13.301	0	0	0
2021/11/16	R035	03/02/2022	10.10	Call	Bond Future	1,146.2600	1.1463	873.0600	0.8731	(23.834)	0	0	280
2021/11/16	R035	03/02/2022	10.10	Put	Bond Future	3,163.8000	3.1638	3,703.1100	3.7031	17.046	0	0	0
2021/11/16	R035	03/02/2022	11.88	Call	Bond Future	9,064.4400	9.0644	8,303.3700	8.3034	(8.396)	0	0	0
2021/11/16	R035	03/02/2022	11.88	Put	Bond Future	169.9900	0.1700	221.4300	0.2214	30.261	0	0	1,800
2021/11/16	R035	03/02/2022	11.33	Call	Bond Future	6,187.7700	6.1878	5,499.0400	5.4990	(11.131)	0	0	0
2021/11/16	R035	03/02/2022	11.24	Call	Bond Future	5,730.2800	5.7303	5,059.4200	5.0594	(11.707)	0	0	0
2021/11/16	R035	03/02/2022	11.24	Put	Bond Future	530.6700	0.5307	672.3200	0.6723	26.693	0	0	0
2021/11/16	R035	03/02/2022	11.03	Put	Bond Future	751.8900	0.7519	942.8200	0.9428	25.393	0	0	280
2021/11/16	R035	03/02/2022	11.05	Call	Bond Future	4,782.5900	4.7826	4,155.7800	4.1558	(13.106)	0	0	0
2021/11/16	R035	03/02/2022	11.11	Put	Bond Future	658.8300	0.6588	829.5400	0.8295	25.911	0	0	200
2021/11/16	R035	03/02/2022	10.65	Put	Bond Future	1,390.0900	1.3901	1,702.7800	1.7028	22.494	0	0	683
2021/11/16	R035	03/02/2022	10.24	Call	Bond Future	1,517.4000	1.5174	1,185.5600	1.1856	(21.869)	0	0	500
2021/11/16	R035	05/05/2022	11.64	Call	Bond Future	7,193.7900	7.1938	6,529.2500	6.5292	(9.238)	0	0	0
2021/11/16	R035	05/05/2022	11.64	Put	Bond Future	925.4500	0.9255	1,095.6600	1.0957	18.392	0	0	0
2021/11/16	R035	05/05/2022	11.63	Call	Bond Future	7,146.7200	7.1467	6,483.7800	6.4838	(9.276)	0	0	0
2021/11/16	R035	05/05/2022	11.63	Put	Bond Future	935.3100	0.9353	1,107.1200	1.1071	18.369	0	0	0
2021/11/16	R035	05/05/2022			Bond Future	10.5956	89.7744	10.7285	88.9397	1.254	0.0000	0.0000	8,926
2021/11/16	R035	05/05/2022	11.65	Call	Bond Future	7,240.9000	7.2409	6,574.7900	6.5748	(9.199)	0	0	0
2021/11/16	R035	05/05/2022	11.65	Put	Bond Future	915.6900	0.9157	1,084.3300	1.0843	18.417	0	0	0
2021/11/16	R035	04/08/2022	11.13	Put	Bond Future	2,567.6100	2.5676	2,901.5200	2.9015	13.005	0	0	100
2021/11/16	R035	04/08/2022	10.72	Call	Bond Future	3,163.6100	3.1636	2,761.2600	2.7613	(12.718)	0	0	0
2021/11/16	R035	04/08/2022	10.72	Put	Bond Future	3,662.3400	3.6623	4,091.9700	4.0920	11.731	0	0	0
2021/11/16	R035	04/08/2022	10.73	Call	Bond Future	3,194.5300	3.1945	2,789.7300	2.7897	(12.672)	0	0	0
2021/11/16	R035	04/08/2022	10.73	Put	Bond Future	3,631.3200	3.6313	4,058.5000	4.0585	11.764	0	0	0
2021/11/16	R035	04/08/2022	9.84	Call	Bond Future	1,044.8100	1.0448	857.3300	0.8573	(17.944)	0	0	100
2021/11/16	R035	04/08/2022	9.84	Put	Bond Future	7,247.2800	7.2473	7,891.7800	7.8918	8.893	0	0	0
2021/11/16	R035	04/08/2022	10.53	Put	Bond Future	4,292.8100	4.2928	4,769.3400	4.7693	11.101	0	0	0
2021/11/16	R035	04/08/2022	10.64	Call	Bond Future	2,921.7200	2.9217	2,539.0100	2.5390	(13.099)	0	0	0
2021/11/16	R035	04/08/2022	10.64	Put	Bond Future	3,918.2000	3.9182	4,367.4700	4.3675	11.466	0	0	100
2021/11/16	R035	04/08/2022	9.53	Call	Bond Future	643.0300	0.6430	515.0400	0.5150	(19.904)	0	0	400
2021/11/16	R035	04/08/2022	9.53	Put	Bond Future	8,979.8000	8.9798	9,683.7900	9.6838	7.840	0	0	0
2021/11/16	R035	04/08/2022			Bond Future	10.8008	90.7958	10.9371	89.9638	1.262	0.0000	0.0000	0
2021/11/16	R035	04/08/2022	11.13	Call	Bond Future	4,557.8200	4.5578	4,059.7500	4.0598	(10.928)	0	0	0
2021/11/16	R035	04/08/2022	12.18	Call	Bond Future	8,988.9500	8.9889	8,316.6900	8.3167	(7.479)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/16	R035	04/08/2022	12.18	Put	Bond Future	1,070.9400	1.0709	1,230.6600	1.2307	14.914	0	0	400
2021/11/16	R035	04/08/2022	10.74	Call	Bond Future	3,225.6000	3.2256	2,818.3600	2.8184	(12.625)	0	0	0
2021/11/16	R035	04/08/2022	10.74	Put	Bond Future	3,600.5200	3.6005	4,025.2600	4.0253	11.797	0	0	0
2021/11/16	R035	04/08/2022	10.53	Call	Bond Future	2,605.3200	2.6053	2,249.8700	2.2499	(13.643)	0	0	400
2021/11/16	R035	03/11/2022	11.15	Call	Bond Future	4,368.8200	4.3688	3,918.3600	3.9184	(10.311)	0	0	0
2021/11/16	R035	03/11/2022	11.15	Put	Bond Future	3,498.6700	3.4987	3,870.5200	3.8705	10.628	0	0	0
2021/11/16	R035	03/11/2022			Bond Future	11.0033	87.4960	11.1419	86.6737	1.259	0.0000	0.0000	0
2021/11/16	R035	03/11/2022	11.14	Call	Bond Future	4,336.2900	4.3363	3,887.8000	3.8878	(10.343)	0	0	0
2021/11/16	R035	03/11/2022	11.14	Put	Bond Future	3,525.0700	3.5251	3,898.8900	3.8989	10.605	0	0	0
2021/11/16	R035	03/11/2022	11.13	Call	Bond Future	4,303.8700	4.3039	3,857.3600	3.8574	(10.375)	0	0	0
2021/11/16	R035	03/11/2022	11.13	Put	Bond Future	3,551.6300	3.5516	3,927.4300	3.9274	10.581	0	0	0
2021/11/16	R186	03/02/2022	7.30	Call	Bond Future	143.9500	0.1439	138.5000	0.1385	(3.786)	0	0	0
2021/11/16	R186	03/02/2022	7.30	Put	Bond Future	3,852.6700	3.8527	3,868.1400	3.8681	0.402	0	0	0
2021/11/16	R186	03/02/2022			Bond Future	8.1698	110.5958	8.1749	110.5748	0.061	0.0000	0.0000	54,664
2021/11/16	R186	03/02/2022	7.28	Call	Bond Future	135.1200	0.1351	129.9200	0.1299	(3.848)	0	0	0
2021/11/16	R186	03/02/2022	7.28	Put	Bond Future	3,930.9500	3.9310	3,946.6700	3.9467	0.400	0	0	0
2021/11/16	R186	03/02/2022	7.29	Call	Bond Future	139.5200	0.1395	134.2000	0.1342	(3.813)	0	0	0
2021/11/16	R186	03/02/2022	7.29	Put	Bond Future	3,891.7900	3.8918	3,907.3900	3.9074	0.401	0	0	0
2021/11/16	R186	05/05/2022	9.18	Call	Bond Future	3,702.9000	3.7029	3,671.1900	3.6712	(0.856)	0	0	0
2021/11/16	R186	05/05/2022	9.18	Put	Bond Future	681.4700	0.6815	686.2300	0.6862	0.698	0	0	454
2021/11/16	R186	05/05/2022	8.32	Call	Bond Future	1,526.7400	1.5267	1,504.4900	1.5045	(1.457)	0	0	0
2021/11/16	R186	05/05/2022	8.32	Put	Bond Future	1,846.0300	1.8460	1,860.2500	1.8603	0.770	0	0	0
2021/11/16	R186	05/05/2022	8.14	Call	Bond Future	1,199.0400	1.1990	1,179.4600	1.1795	(1.633)	0	0	454
2021/11/16	R186	05/05/2022	8.14	Put	Bond Future	2,234.3300	2.2343	2,251.2200	2.2512	0.756	0	0	0
2021/11/16	R186	05/05/2022	7.28	Call	Bond Future	229.0700	0.2291	222.3600	0.2224	(2.929)	0	0	435
2021/11/16	R186	05/05/2022	7.28	Put	Bond Future	4,768.1400	4.7681	4,797.9000	4.7979	0.624	0	0	0
2021/11/16	R186	05/05/2022	7.48	Call	Bond Future	370.4400	0.3704	361.0200	0.3610	(2.543)	0	0	3,600
2021/11/16	R186	05/05/2022	7.48	Put	Bond Future	4,082.2700	4.0823	4,109.3200	4.1093	0.663	0	0	0
2021/11/16	R186	05/05/2022			Bond Future	8.4008	111.9158	8.4100	111.8794	0.110	0.0000	0.0000	4,404
2021/11/16	R186	05/05/2022	8.64	Call	Bond Future	2,225.9400	2.2259	2,199.4200	2.1994	(1.191)	0	0	0
2021/11/16	R186	05/05/2022	8.64	Put	Bond Future	1,286.8100	1.2868	1,296.7600	1.2968	0.773	0	0	4,035
2021/11/16	R186	05/05/2022	8.94	Call	Bond Future	3,010.1700	3.0102	2,980.4300	2.9804	(0.988)	0	0	0
2021/11/16	R186	05/05/2022	8.94	Put	Bond Future	907.8800	0.9079	914.6100	0.9146	0.741	0	0	454
2021/11/16	R186	05/05/2022	8.31	Call	Bond Future	1,507.5800	1.5076	1,485.4800	1.4855	(1.466)	0	0	0
2021/11/16	R186	05/05/2022	8.31	Put	Bond Future	1,866.4900	1.8665	1,880.8600	1.8809	0.770	0	0	0
2021/11/16	R186	05/05/2022	8.35	Call	Bond Future	1,585.6800	1.5857	1,563.0000	1.5630	(1.430)	0	0	454
2021/11/16	R186	05/05/2022	8.35	Put	Bond Future	1,786.2100	1.7862	1,800.0000	1.8000	0.772	0	0	0
2021/11/16	R186	05/05/2022	7.88	Call	Bond Future	805.4200	0.8054	789.8600	0.7899	(1.932)	0	0	435
2021/11/16	R186	05/05/2022	7.88	Put	Bond Future	2,885.4300	2.8854	2,906.3400	2.9063	0.725	0	0	0
2021/11/16	R186	05/05/2022	8.30	Call	Bond Future	1,488.2600	1.4883	1,466.3000	1.4663	(1.476)	0	0	0
2021/11/16	R186	05/05/2022	8.30	Put	Bond Future	1,886.8100	1.8868	1,901.3200	1.9013	0.769	0	0	0
2021/11/16	R186	05/05/2022	6.73	Call	Bond Future	72.4400	0.0724	69.7200	0.0697	(3.755)	0	0	3,600
2021/11/16	R186	05/05/2022	6.73	Put	Bond Future	6,926.1800	6.9262	6,959.9300	6.9599	0.487	0	0	0
2021/11/16	R186	04/08/2022	8.15	Call	Bond Future	1,260.5700	1.2606	1,249.2200	1.2492	(0.900)	0	0	0
2021/11/16	R186	04/08/2022	8.15	Put	Bond Future	3,192.5500	3.1925	3,202.1500	3.2021	0.301	0	0	0
2021/11/16	R186	04/08/2022	9.78	Call	Bond Future	4,929.2400	4.9292	4,909.7100	4.9097	(0.396)	0	0	0
2021/11/16	R186	04/08/2022	9.78	Put	Bond Future	873.5600	0.8736	874.9800	0.8750	0.163	0	0	3,600

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/16	R186	04/08/2022	7.96	Call	Bond Future	992.6800	0.9927	982.7500	0.9828	(1.000)	0	0	3,600
2021/11/16	R186	04/08/2022			Bond Future	8.6634	107.9196	8.6690	107.8986	0.065	0.0000	0.0000	0
2021/11/16	R186	04/08/2022	8.14	Call	Bond Future	1,245.6900	1.2457	1,234.4300	1.2344	(0.904)	0	0	0
2021/11/16	R186	04/08/2022	8.14	Put	Bond Future	3,215.7400	3.2157	3,225.4300	3.2254	0.301	0	0	0
2021/11/16	R186	04/08/2022	6.96	Call	Bond Future	200.0000	0.2000	196.5900	0.1966	(1.705)	0	0	3,600
2021/11/16	R186	04/08/2022	6.96	Put	Bond Future	6,781.2000	6.7812	6,798.7400	6.7987	0.259	0	0	0
2021/11/16	R186	04/08/2022	7.96	Put	Bond Future	3,650.7700	3.6508	3,661.7900	3.6618	0.302	0	0	0
2021/11/16	R186	04/08/2022	8.13	Call	Bond Future	1,230.9300	1.2309	1,219.7300	1.2197	(0.910)	0	0	0
2021/11/16	R186	04/08/2022	8.13	Put	Bond Future	3,239.0600	3.2391	3,248.8100	3.2488	0.301	0	0	0
2021/11/16	R186	03/11/2022	8.53	Call	Bond Future	1,673.6100	1.6736	1,671.8000	1.6718	(0.108)	0	0	0
2021/11/16	R186	03/11/2022	8.53	Put	Bond Future	3,081.7800	3.0818	3,076.6800	3.0767	(0.165)	0	0	0
2021/11/16	R186	03/11/2022	8.54	Call	Bond Future	1,689.3300	1.6893	1,687.5100	1.6875	(0.108)	0	0	0
2021/11/16	R186	03/11/2022	8.54	Put	Bond Future	3,061.9500	3.0619	3,056.8400	3.0568	(0.167)	0	0	0
2021/11/16	R186	03/11/2022			Bond Future	8.9294	109.3097	8.9284	109.3130	(0.011)	0.0000	0.0000	0
2021/11/16	R186	03/11/2022	8.55	Call	Bond Future	1,705.1300	1.7051	1,703.3100	1.7033	(0.107)	0	0	0
2021/11/16	R186	03/11/2022	8.55	Put	Bond Future	3,042.2200	3.0422	3,037.1100	3.0371	(0.168)	0	0	0
2021/11/16	R197	03/02/2022			Bond Future	322.5004	322.5004	322.1759	322.1759	(0.101)	0.0000	0.0000	1,079
2021/11/16	R197	05/05/2022			Bond Future	326.4271	326.4271	326.0547	326.0547	(0.114)	0.0000	0.0000	237
2021/11/16	R197	04/08/2022			Bond Future	322.0444	322.0444	321.7160	321.7160	(0.102)	0.0000	0.0000	0
2021/11/16	R197	03/11/2022			Bond Future	326.1118	326.1118	325.8511	325.8511	(0.080)	0.0000	0.0000	0
2021/11/16	R202	03/02/2022			Bond Future	243.0072	243.0072	243.0636	243.0636	0.023	0.0000	0.0000	8,050
2021/11/16	R202	05/05/2022			Bond Future	245.9659	245.9659	245.9900	245.9900	0.010	0.0000	0.0000	413
2021/11/16	R202	04/08/2022			Bond Future	244.5232	244.5232	244.5836	244.5836	0.025	0.0000	0.0000	0
2021/11/16	R202	03/11/2022			Bond Future	247.6108	247.6108	247.7263	247.7263	0.047	0.0000	0.0000	0
2021/11/16	R209	03/02/2022	11.02	Call	Bond Future	4,302.9700	4.3030	3,740.5500	3.7406	(13.071)	0	0	0
2021/11/16	R209	03/02/2022	11.02	Put	Bond Future	568.3400	0.5683	719.8100	0.7198	26.651	0	0	0
2021/11/16	R209	03/02/2022	11.03	Call	Bond Future	4,346.2400	4.3462	3,781.6300	3.7816	(12.991)	0	0	0
2021/11/16	R209	03/02/2022	11.03	Put	Bond Future	558.7300	0.5587	708.0100	0.7080	26.718	0	0	0
2021/11/16	R209	03/02/2022			Bond Future	10.3413	72.1791	10.4670	71.4652	1.216	0.0000	0.0000	17,702
2021/11/16	R209	03/02/2022	11.04	Call	Bond Future	4,389.6100	4.3896	3,822.8400	3.8228	(12.912)	0	0	0
2021/11/16	R209	03/02/2022	11.04	Put	Bond Future	549.2700	0.5493	696.3900	0.6964	26.785	0	0	0
2021/11/16	R209	05/05/2022	11.44	Call	Bond Future	5,789.4500	5.7895	5,218.7100	5.2187	(9.858)	0	0	0
2021/11/16	R209	05/05/2022	11.44	Put	Bond Future	865.7500	0.8658	1,027.0700	1.0271	18.634	0	0	0
2021/11/16	R209	05/05/2022	9.75	Call	Bond Future	740.2300	0.7402	578.5100	0.5785	(21.847)	0	0	8,525
2021/11/16	R209	05/05/2022	9.75	Put	Bond Future	5,180.8100	5.1808	5,751.1500	5.7512	11.009	0	0	0
2021/11/16	R209	05/05/2022	10.75	Call	Bond Future	3,177.9700	3.1780	2,747.2000	2.7472	(13.555)	0	0	0
2021/11/16	R209	05/05/2022	10.75	Put	Bond Future	1,862.5700	1.8626	2,163.8600	2.1639	16.176	0	0	12,050
2021/11/16	R209	05/05/2022	11.43	Call	Bond Future	5,748.7300	5.7487	5,179.5400	5.1795	(9.901)	0	0	0
2021/11/16	R209	05/05/2022	11.43	Put	Bond Future	875.3500	0.8753	1,038.2200	1.0382	18.606	0	0	0
2021/11/16	R209	05/05/2022			Bond Future	10.5112	69.8992	10.6433	69.1671	1.257	0.0000	0.0000	5,396
2021/11/16	R209	05/05/2022	11.45	Call	Bond Future	5,830.2300	5.8302	5,257.9500	5.2579	(9.816)	0	0	0
2021/11/16	R209	05/05/2022	11.45	Put	Bond Future	856.2600	0.8563	1,016.0400	1.0160	18.660	0	0	0
2021/11/16	R209	05/05/2022	12.00	Call	Bond Future	8,124.2300	8.1242	7,485.5500	7.4855	(7.861)	0	0	0
2021/11/16	R209	05/05/2022	12.00	Put	Bond Future	470.0500	0.4701	563.4300	0.5634	19.866	0	0	12,050
2021/11/16	R209	04/08/2022	10.57	Put	Bond Future	3,280.5300	3.2805	3,666.0800	3.6661	11.753	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/16	R209	04/08/2022	10.58	Call	Bond Future	2,645.0200	2.6450	2,297.5400	2.2975	(13.137)	0	0	0
2021/11/16	R209	04/08/2022	10.58	Put	Bond Future	3,252.0500	3.2520	3,635.3800	3.6354	11.787	0	0	0
2021/11/16	R209	04/08/2022			Bond Future	10.6907	70.6946	10.8259	69.9638	1.264	0.0000	0.0000	0
2021/11/16	R209	04/08/2022	10.57	Call	Bond Future	2,618.3000	2.6183	2,273.0400	2.2730	(13.186)	0	0	0
2021/11/16	R209	04/08/2022	10.59	Call	Bond Future	2,671.6300	2.6716	2,321.9500	2.3219	(13.089)	0	0	0
2021/11/16	R209	04/08/2022	10.59	Put	Bond Future	3,223.5300	3.2235	3,604.6600	3.6047	11.823	0	0	0
2021/11/16	R209	03/11/2022	11.03	Call	Bond Future	3,890.2800	3.8903	3,488.3000	3.4883	(10.333)	0	0	0
2021/11/16	R209	03/11/2022	11.03	Put	Bond Future	3,027.4800	3.0275	3,349.7500	3.3498	10.645	0	0	0
2021/11/16	R209	03/11/2022			Bond Future	10.8663	68.4708	11.0035	67.7466	1.262	0.0000	0.0000	0
2021/11/16	R209	03/11/2022	11.01	Call	Bond Future	3,830.8700	3.8309	3,432.3900	3.4324	(10.402)	0	0	0
2021/11/16	R209	03/11/2022	11.01	Put	Bond Future	3,072.6800	3.0727	3,398.4500	3.3985	10.602	0	0	0
2021/11/16	R209	03/11/2022	11.02	Call	Bond Future	3,860.5300	3.8605	3,460.3000	3.4603	(10.367)	0	0	0
2021/11/16	R209	03/11/2022	11.02	Put	Bond Future	3,050.0100	3.0500	3,374.0300	3.3740	10.624	0	0	0
2021/11/16	R210	03/02/2022			Bond Future	214.6246	214.6246	214.6688	214.6688	0.021	0.0000	0.0000	1,381
2021/11/16	R210	05/05/2022			Bond Future	214.3858	214.3858	214.4018	214.4018	0.007	0.0000	0.0000	104
2021/11/16	R210	04/08/2022			Bond Future	217.0001	217.0001	217.0471	217.0471	0.022	0.0000	0.0000	0
2021/11/16	R210	03/11/2022			Bond Future	216.8262	216.8262	216.9230	216.9230	0.045	0.0000	0.0000	0
2021/11/16	R213	03/02/2022	8.63	Call	Bond Future	51.3200	0.0513	35.8600	0.0359	(30.125)	0	0	200
2021/11/16	R213	03/02/2022	8.63	Put	Bond Future	6,787.4100	6.7874	7,211.3900	7.2114	6.247	0	0	0
2021/11/16	R213	03/02/2022	8.80	Call	Bond Future	95.8900	0.0959	69.2500	0.0692	(27.782)	0	0	102
2021/11/16	R213	03/02/2022	8.80	Put	Bond Future	5,854.6300	5.8546	6,267.4300	6.2674	7.051	0	0	0
2021/11/16	R213	03/02/2022	10.60	Put	Bond Future	462.4800	0.4625	541.6800	0.5417	17.125	0	0	430
2021/11/16	R213	03/02/2022	10.67	Call	Bond Future	4,551.8700	4.5519	4,183.4300	4.1834	(8.094)	0	0	0
2021/11/16	R213	03/02/2022	10.67	Put	Bond Future	408.3500	0.4084	479.3500	0.4794	17.387	0	0	220
2021/11/16	R213	03/02/2022	10.00	Call	Bond Future	2,046.7600	2.0468	1,789.3500	1.7894	(12.576)	0	0	0
2021/11/16	R213	03/02/2022	10.00	Put	Bond Future	1,279.5500	1.2795	1,461.5800	1.4616	14.226	0	0	430
2021/11/16	R213	03/02/2022	9.98	Call	Bond Future	1,985.7300	1.9857	1,732.7000	1.7327	(12.742)	0	0	0
2021/11/16	R213	03/02/2022	9.98	Put	Bond Future	1,322.1500	1.3222	1,508.5600	1.5086	14.099	0	0	0
2021/11/16	R213	03/02/2022	9.22	Put	Bond Future	3,806.0200	3.8060	4,160.3200	4.1603	9.309	0	0	0
2021/11/16	R213	03/02/2022	9.58	Put	Bond Future	2,419.1500	2.4191	2,697.2800	2.6973	11.497	0	0	200
2021/11/16	R213	03/02/2022			Bond Future	9.8527	86.2706	9.9368	85.8312	0.854	0.0000	0.0000	20,764
2021/11/16	R213	03/02/2022	9.15	Call	Bond Future	329.1900	0.3292	256.5400	0.2565	(22.069)	0	0	220
2021/11/16	R213	03/02/2022	9.15	Put	Bond Future	4,118.0900	4.1181	4,484.8800	4.4849	8.907	0	0	0
2021/11/16	R213	03/02/2022	10.25	Call	Bond Future	2,894.4600	2.8945	2,587.0400	2.5870	(10.621)	0	0	0
2021/11/16	R213	03/02/2022	10.25	Put	Bond Future	846.0000	0.8460	978.0200	0.9780	15.605	0	0	102
2021/11/16	R213	03/02/2022	10.60	Call	Bond Future	4,261.7400	4.2617	3,901.5000	3.9015	(8.453)	0	0	0
2021/11/16	R213	03/02/2022	10.15	Call	Bond Future	2,540.5600	2.5406	2,252.0500	2.2521	(11.356)	0	0	0
2021/11/16	R213	03/02/2022	10.15	Put	Bond Future	1,001.4900	1.0015	1,152.4200	1.1524	15.071	0	0	200
2021/11/16	R213	03/02/2022	10.17	Call	Bond Future	2,609.8100	2.6098	2,317.3800	2.3174	(11.205)	0	0	0
2021/11/16	R213	03/02/2022	10.17	Put	Bond Future	968.5300	0.9685	1,115.5400	1.1155	15.179	0	0	220
2021/11/16	R213	03/02/2022	9.96	Call	Bond Future	1,925.7900	1.9258	1,677.1600	1.6772	(12.911)	0	0	0
2021/11/16	R213	03/02/2022	9.96	Put	Bond Future	1,366.0000	1.3660	1,556.8100	1.5568	13.969	0	0	0
2021/11/16	R213	03/02/2022	9.97	Call	Bond Future	1,955.6500	1.9556	1,704.8100	1.7048	(12.826)	0	0	0
2021/11/16	R213	03/02/2022	9.97	Put	Bond Future	1,343.9400	1.3439	1,532.5400	1.5325	14.033	0	0	0
2021/11/16	R213	03/02/2022	9.22	Call	Bond Future	404.3700	0.4044	319.2300	0.3192	(21.055)	0	0	430
2021/11/16	R213	03/02/2022	9.58	Call	Bond Future	974.4900	0.9745	813.1800	0.8132	(16.553)	0	0	0

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2021/11/16	R213	03/02/2022	9.76	Call	Bond Future	1,378.6600	1.3787	1,175.6800	1.1757	(14.723)	0	0	0
2021/11/16	R213	03/02/2022	9.76	Put	Bond Future	1,866.1300	1.8661	2,102.5900	2.1026	12.671	0	0	102
2021/11/16	R213	05/05/2022	10.63	Call	Bond Future	4,063.2400	4.0632	3,743.9100	3.7439	(7.859)	0	0	0
2021/11/16	R213	05/05/2022	10.65	Put	Bond Future	1,165.5700	1.1656	1,300.1100	1.3001	11.543	0	0	0
2021/11/16	R213	05/05/2022			Bond Future	10.0520	83.7681	10.1421	83.3118	0.896	0.0000	0.0000	0
2021/11/16	R213	05/05/2022	10.63	Put	Bond Future	1,191.5700	1.1916	1,328.6000	1.3286	11.500	0	0	0
2021/11/16	R213	05/05/2022	10.64	Call	Bond Future	4,098.8100	4.0988	3,778.2300	3.7782	(7.821)	0	0	0
2021/11/16	R213	05/05/2022	10.64	Put	Bond Future	1,178.6000	1.1786	1,314.3800	1.3144	11.520	0	0	0
2021/11/16	R213	05/05/2022	10.65	Call	Bond Future	4,134.2700	4.1343	3,812.4500	3.8125	(7.784)	0	0	0
2021/11/16	R213	04/08/2022	9.88	Call	Bond Future	1,832.5700	1.8326	1,652.8300	1.6528	(9.808)	0	0	0
2021/11/16	R213	04/08/2022	9.89	Call	Bond Future	1,853.4400	1.8534	1,672.3500	1.6724	(9.770)	0	0	0
2021/11/16	R213	04/08/2022	9.90	Put	Bond Future	3,718.0500	3.7181	3,985.4400	3.9854	7.192	0	0	0
2021/11/16	R213	04/08/2022			Bond Future	10.2692	84.7234	10.3609	84.2736	0.893	0.0000	0.0000	0
2021/11/16	R213	04/08/2022	9.88	Put	Bond Future	3,777.5700	3.7776	4,047.6400	4.0476	7.149	0	0	0
2021/11/16	R213	04/08/2022	9.89	Put	Bond Future	3,747.7300	3.7477	4,016.4500	4.0164	7.170	0	0	0
2021/11/16	R213	04/08/2022	9.90	Call	Bond Future	1,874.4400	1.8744	1,692.0200	1.6920	(9.732)	0	0	0
2021/11/16	R213	03/11/2022	10.38	Call	Bond Future	2,875.9700	2.8760	2,661.1200	2.6611	(7.471)	0	0	0
2021/11/16	R213	03/11/2022	10.38	Put	Bond Future	3,383.5700	3.3836	3,605.4600	3.6055	6.558	0	0	0
2021/11/16	R213	03/11/2022	10.39	Call	Bond Future	2,899.8400	2.8998	2,683.9000	2.6839	(7.447)	0	0	0
2021/11/16	R213	03/11/2022	10.39	Put	Bond Future	3,359.4000	3.3594	3,580.2000	3.5802	6.573	0	0	0
2021/11/16	R213	03/11/2022			Bond Future	10.4860	82.2885	10.5780	81.8517	0.877	0.0000	0.0000	0
2021/11/16	R213	03/11/2022	10.40	Call	Bond Future	2,923.8100	2.9238	2,706.7900	2.7068	(7.423)	0	0	0
2021/11/16	R213	03/11/2022	10.40	Put	Bond Future	3,335.3600	3.3354	3,555.0800	3.5551	6.588	0	0	0
2021/11/16	R214	03/02/2022	11.39	Put	Bond Future	548.7400	0.5487	691.4000	0.6914	25.998	0	0	0
2021/11/16	R214	03/02/2022	11.40	Put	Bond Future	539.5400	0.5395	680.1400	0.6801	26.059	0	0	0
2021/11/16	R214	03/02/2022	11.41	Call	Bond Future	4,558.7200	4.5587	3,992.8700	3.9929	(12.412)	0	0	0
2021/11/16	R214	03/02/2022			Bond Future	10.6905	69.0718	10.8113	68.3674	1.130	0.0000	0.0000	20,091
2021/11/16	R214	03/02/2022	11.39	Call	Bond Future	4,470.2700	4.4703	3,908.5300	3.9085	(12.566)	0	0	0
2021/11/16	R214	03/02/2022	11.40	Call	Bond Future	4,514.4500	4.5144	3,950.6500	3.9506	(12.489)	0	0	0
2021/11/16	R214	03/02/2022	11.41	Put	Bond Future	530.5000	0.5305	669.0500	0.6691	26.117	0	0	0
2021/11/16	R214	05/05/2022	11.73	Put	Bond Future	997.2400	0.9972	1,166.8900	1.1669	17.012	0	0	0
2021/11/16	R214	05/05/2022	11.74	Put	Bond Future	986.8200	0.9868	1,154.9300	1.1549	17.036	0	0	0
2021/11/16	R214	05/05/2022	11.75	Call	Bond Future	5,823.2900	5.8233	5,267.8500	5.2678	(9.538)	0	0	0
2021/11/16	R214	05/05/2022			Bond Future	10.8537	66.6163	10.9805	65.8943	1.168	0.0000	0.0000	441
2021/11/16	R214	05/05/2022	11.73	Call	Bond Future	5,742.0100	5.7420	5,189.6200	5.1896	(9.620)	0	0	0
2021/11/16	R214	05/05/2022	11.74	Call	Bond Future	5,782.5600	5.7826	5,228.6300	5.2286	(9.579)	0	0	0
2021/11/16	R214	05/05/2022	11.75	Put	Bond Future	976.6500	0.9767	1,143.2500	1.1433	17.058	0	0	0
2021/11/16	R214	04/08/2022	10.98	Put	Bond Future	3,201.7600	3.2018	3,563.7800	3.5638	11.307	0	0	0
2021/11/16	R214	04/08/2022	10.99	Call	Bond Future	2,960.7500	2.9607	2,599.5500	2.5995	(12.200)	0	0	0
2021/11/16	R214	04/08/2022			Bond Future	11.0279	67.3734	11.1578	66.6523	1.178	0.0000	0.0000	0
2021/11/16	R214	04/08/2022	10.97	Call	Bond Future	2,904.1800	2.9042	2,547.2600	2.5473	(12.290)	0	0	0
2021/11/16	R214	04/08/2022	10.97	Put	Bond Future	3,229.8500	3.2299	3,594.0100	3.5940	11.275	0	0	0
2021/11/16	R214	04/08/2022	10.98	Call	Bond Future	2,932.5100	2.9325	2,573.4500	2.5735	(12.244)	0	0	0
2021/11/16	R214	04/08/2022	10.99	Put	Bond Future	3,173.6600	3.1737	3,533.5400	3.5335	11.340	0	0	0
2021/11/16	R214	03/11/2022	11.34	Call	Bond Future	3,918.5800	3.9186	3,523.2400	3.5232	(10.089)	0	0	0
2021/11/16	R214	03/11/2022	11.36	Put	Bond Future	3,103.1300	3.1031	3,419.7100	3.4197	10.202	0	0	0
2021/11/16	R214	03/11/2022			Bond Future	11.1984	64.9689	11.3303	64.2535	1.178	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/16	R214	03/11/2022	11.34	Put	Bond Future	3,151.1600	3.1512	3,471.2000	3.4712	10.156	0	0	0
2021/11/16	R214	03/11/2022	11.35	Call	Bond Future	3,948.1100	3.9481	3,551.0400	3.5510	(10.057)	0	0	0
2021/11/16	R214	03/11/2022	11.35	Put	Bond Future	3,127.0600	3.1271	3,445.3700	3.4454	10.179	0	0	0
2021/11/16	R214	03/11/2022	11.36	Call	Bond Future	3,977.7500	3.9777	3,578.9500	3.5789	(10.026)	0	0	0
2021/11/16	R248	03/02/2022	9.80	Call	Bond Future	242.0200	0.2420	152.9600	0.1530	(36.799)	0	0	0
2021/11/16	R248	03/02/2022	9.80	Put	Bond Future	7,044.4600	7.0445	7,930.7600	7.9308	12.582	0	0	0
2021/11/16	R248	03/02/2022	10.00	Call	Bond Future	477.5700	0.4776	321.6400	0.3216	(32.651)	0	0	1,300
2021/11/16	R248	03/02/2022	10.00	Put	Bond Future	5,591.6700	5.5917	6,411.1000	6.4111	14.654	0	0	0
2021/11/16	R248	03/02/2022	10.20	Put	Bond Future	4,322.8200	4.3228	5,054.7400	5.0547	16.932	0	0	0
2021/11/16	R248	03/02/2022	11.48	Call	Bond Future	6,388.6400	6.3886	5,575.6500	5.5757	(12.726)	0	0	0
2021/11/16	R248	03/02/2022	11.49	Put	Bond Future	525.8500	0.5259	685.8100	0.6858	30.419	0	0	0
2021/11/16	R248	03/02/2022	10.90	Call	Bond Future	3,302.4200	3.3024	2,695.3700	2.6954	(18.382)	0	0	900
2021/11/16	R248	03/02/2022	10.90	Put	Bond Future	1,449.2000	1.4492	1,817.5100	1.8175	25.415	0	0	0
2021/11/16	R248	03/02/2022	11.47	Call	Bond Future	6,331.7100	6.3317	5,521.1600	5.5212	(12.801)	0	0	0
2021/11/16	R248	03/02/2022	10.40	Call	Bond Future	1,366.1500	1.3662	1,019.9700	1.0200	(25.340)	0	0	100
2021/11/16	R248	03/02/2022	10.50	Call	Bond Future	1,686.7400	1.6867	1,286.5900	1.2866	(23.723)	0	0	0
2021/11/16	R248	03/02/2022	10.50	Put	Bond Future	2,808.6300	2.8086	3,383.8400	3.3838	20.480	0	0	0
2021/11/16	R248	03/02/2022			Bond Future	10.6479	87.2503	10.7794	86.2750	1.234	0.0000	0.0000	179,022
2021/11/16	R248	03/02/2022	10.20	Call	Bond Future	843.7600	0.8438	600.3200	0.6003	(28.852)	0	0	900
2021/11/16	R248	03/02/2022	11.48	Put	Bond Future	534.8000	0.5348	697.1700	0.6972	30.361	0	0	0
2021/11/16	R248	03/02/2022	11.49	Call	Bond Future	6,445.6100	6.4456	5,630.2100	5.6302	(12.650)	0	0	0
2021/11/16	R248	03/02/2022	11.00	Call	Bond Future	3,782.7800	3.7828	3,130.2500	3.1302	(17.250)	0	0	100
2021/11/16	R248	03/02/2022	11.00	Put	Bond Future	1,214.2100	1.2142	1,537.0400	1.5370	26.588	0	0	0
2021/11/16	R248	03/02/2022	11.47	Put	Bond Future	543.9000	0.5439	708.7100	0.7087	30.302	0	0	0
2021/11/16	R248	03/02/2022	10.40	Put	Bond Future	3,261.3800	3.2614	3,890.5600	3.8906	19.292	0	0	0
2021/11/16	R248	03/02/2022	10.70	Call	Bond Future	2,426.0200	2.4260	1,919.0100	1.9190	(20.899)	0	0	1,300
2021/11/16	R248	03/02/2022	10.70	Put	Bond Future	2,037.1700	2.0372	2,505.5200	2.5055	22.990	0	0	0
2021/11/16	R248	05/05/2022	11.80	Call	Bond Future	7,816.3000	7.8163	7,029.2300	7.0292	(10.070)	0	0	0
2021/11/16	R248	05/05/2022	11.79	Call	Bond Future	7,764.5400	7.7645	6,979.3900	6.9794	(10.112)	0	0	0
2021/11/16	R248	05/05/2022	11.79	Put	Bond Future	1,102.9400	1.1029	1,316.4800	1.3165	19.361	0	0	0
2021/11/16	R248	05/05/2022			Bond Future	10.8082	83.8766	10.9464	82.8779	1.278	0.0000	0.0000	2,035
2021/11/16	R248	05/05/2022	11.80	Put	Bond Future	1,091.7900	1.0918	1,303.4100	1.3034	19.383	0	0	0
2021/11/16	R248	05/05/2022	11.81	Call	Bond Future	7,868.1100	7.8681	7,079.1300	7.0791	(10.028)	0	0	0
2021/11/16	R248	05/05/2022	11.81	Put	Bond Future	1,080.7700	1.0808	1,290.4800	1.2905	19.404	0	0	0
2021/11/16	R248	04/08/2022	10.99	Call	Bond Future	3,855.7800	3.8558	3,344.5100	3.3445	(13.260)	0	0	0
2021/11/16	R248	04/08/2022	10.99	Put	Bond Future	3,781.7100	3.7817	4,269.0500	4.2690	12.887	0	0	0
2021/11/16	R248	04/08/2022	10.98	Call	Bond Future	3,819.1800	3.8192	3,310.9100	3.3109	(13.308)	0	0	0
2021/11/16	R248	04/08/2022	10.98	Put	Bond Future	3,816.1200	3.8161	4,306.4600	4.3065	12.849	0	0	0
2021/11/16	R248	04/08/2022			Bond Future	10.9796	84.8300	11.1216	83.8314	1.294	0.0000	0.0000	0
2021/11/16	R248	04/08/2022	11.00	Call	Bond Future	3,892.5300	3.8925	3,378.2900	3.3783	(13.211)	0	0	0
2021/11/16	R248	04/08/2022	11.00	Put	Bond Future	3,747.5500	3.7475	4,231.9200	4.2319	12.925	0	0	0
2021/11/16	R248	03/11/2022	11.31	Put	Bond Future	3,834.2600	3.8343	4,275.3700	4.2754	11.504	0	0	0
2021/11/16	R248	03/11/2022	11.32	Call	Bond Future	4,986.0100	4.9860	4,432.1300	4.4321	(11.109)	0	0	0
2021/11/16	R248	03/11/2022	11.30	Put	Bond Future	3,864.3900	3.8644	4,307.9400	4.3079	11.478	0	0	0
2021/11/16	R248	03/11/2022			Bond Future	11.1471	81.5168	11.2920	80.5242	1.300	0.0000	0.0000	0
2021/11/16	R248	03/11/2022	11.31	Call	Bond Future	4,948.4300	4.9484	4,396.9900	4.3970	(11.144)	0	0	0
2021/11/16	R248	03/11/2022	11.32	Put	Bond Future	3,804.3400	3.8043	4,243.0100	4.2430	11.531	0	0	0

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2021/11/16	R248	03/11/2022	11.30	Call	Bond Future	4,910.9600	4.9110	4,361.9600	4.3620	(11.179)	0	0	0
<b>Total</b>												<b>1164077</b>	