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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/11/2021 TO 19/11/2021

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
2021/11/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	2025	03/02/2022		Bond Future	155.2171	155.2171	154.8492	154.8492	(0.237)	0.0000	0.0000	5,316
2021/11/19	2025	05/05/2022		Bond Future	157.1164	157.1164	156.7433	156.7433	(0.237)	0.0000	0.0000	164
2021/11/19	2025	04/08/2022		Bond Future	157.4918	157.4918	157.1134	157.1134	(0.240)	0.0000	0.0000	0
2021/11/19	2025	03/11/2022		Bond Future	159.5118	159.5118	159.1283	159.1283	(0.240)	0.0000	0.0000	0
2021/11/19	2029	03/02/2022		Bond Future	115.0759	115.0759	114.7783	114.7783	(0.259)	0.0000	0.0000	2,806
2021/11/19	2029	05/05/2022		Bond Future	115.2865	115.2865	114.9846	114.9846	(0.262)	0.0000	0.0000	186
2021/11/19	2029	04/08/2022		Bond Future	116.7430	116.7430	116.4371	116.4371	(0.262)	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
2021/11/19	2029	03/11/2022			Bond Future	117.0191	117.0191	116.7082	116.7082	(0.266)	0.0000	0.0000	0
2021/11/19	2030	03/02/2022	8.39	Call	Bond Future	56.9900	0.0570	48.5300	0.0485	(14.845)	0	0	101
2021/11/19	2030	03/02/2022	8.39	Put	Bond Future	6,657.3600	6.6574	6,824.5300	6.8245	2.511	0	0	0
2021/11/19	2030	03/02/2022	8.80	Put	Bond Future	4,530.0800	4.5301	4,680.6700	4.6807	3.324	0	0	0
2021/11/19	2030	03/02/2022	8.85	Call	Bond Future	249.2900	0.2493	220.9300	0.2209	(11.376)	0	0	1,000
2021/11/19	2030	03/02/2022	8.85	Put	Bond Future	4,293.6500	4.2937	4,440.9200	4.4409	3.430	0	0	0
2021/11/19	2030	03/02/2022	9.90	Put	Bond Future	932.8200	0.9328	985.2200	0.9852	5.617	0	0	8,000
2021/11/19	2030	03/02/2022	9.45	Call	Bond Future	1,141.7700	1.1418	1,059.7700	1.0598	(7.182)	0	0	0
2021/11/19	2030	03/02/2022	9.45	Put	Bond Future	1,978.7000	1.9787	2,072.3300	2.0723	4.732	0	0	0
2021/11/19	2030	03/02/2022	9.10	Call	Bond Future	512.6600	0.5127	464.3900	0.4644	(9.416)	0	0	4,000
2021/11/19	2030	03/02/2022	9.10	Put	Bond Future	3,203.5200	3.2035	3,330.8800	3.3309	3.976	0	0	0
2021/11/19	2030	03/02/2022	9.35	Call	Bond Future	928.2600	0.9283	856.1900	0.8562	(7.764)	0	0	0
2021/11/19	2030	03/02/2022	9.35	Put	Bond Future	2,290.0800	2.2901	2,393.6400	2.3936	4.522	0	0	101
2021/11/19	2030	03/02/2022	9.40	Call	Bond Future	1,031.6400	1.0316	954.6100	0.9546	(7.467)	0	0	950
2021/11/19	2030	03/02/2022	9.40	Put	Bond Future	2,130.5400	2.1305	2,229.1400	2.2291	4.628	0	0	0
2021/11/19	2030	03/02/2022			Bond Future	9.6110	91.3375	9.6450	91.1619	0.354	0.0000	0.0000	83,185
2021/11/19	2030	03/02/2022	8.80	Call	Bond Future	212.0400	0.2120	187.0000	0.1870	(11.809)	0	0	950
2021/11/19	2030	03/02/2022	10.85	Call	Bond Future	6,273.5100	6.2735	6,107.0100	6.1070	(2.654)	0	0	0
2021/11/19	2030	03/02/2022	10.85	Put	Bond Future	147.6900	0.1477	156.8200	0.1568	6.182	0	0	1,000
2021/11/19	2030	03/02/2022	9.60	Call	Bond Future	1,508.8900	1.5089	1,412.2400	1.4122	(6.405)	0	0	1,000
2021/11/19	2030	03/02/2022	9.60	Put	Bond Future	1,565.6200	1.5656	1,644.6000	1.6446	5.045	0	0	0
2021/11/19	2030	03/02/2022	9.78	Call	Bond Future	2,023.9800	2.0240	1,910.7900	1.9108	(5.592)	0	0	0
2021/11/19	2030	03/02/2022	9.78	Put	Bond Future	1,155.6100	1.1556	1,218.0500	1.2181	5.403	0	0	101
2021/11/19	2030	03/02/2022	9.90	Call	Bond Future	2,411.2500	2.4113	2,288.0200	2.2880	(5.111)	0	0	0
2021/11/19	2030	03/02/2022	9.43	Call	Bond Future	1,096.8100	1.0968	1,016.8000	1.0168	(7.295)	0	0	0
2021/11/19	2030	03/02/2022	9.43	Put	Bond Future	2,038.4100	2.0384	2,134.0300	2.1340	4.691	0	0	0
2021/11/19	2030	03/02/2022	9.44	Call	Bond Future	1,119.2400	1.1192	1,038.2300	1.0382	(7.238)	0	0	0
2021/11/19	2030	03/02/2022	9.44	Put	Bond Future	2,008.4900	2.0085	2,103.1100	2.1031	4.711	0	0	0
2021/11/19	2030	05/05/2022	10.21	Call	Bond Future	3,361.8400	3.3618	3,242.2600	3.2423	(3.557)	0	0	0
2021/11/19	2030	05/05/2022	10.21	Put	Bond Future	1,474.0500	1.4741	1,532.5900	1.5326	3.971	0	0	0
2021/11/19	2030	05/05/2022	9.95	Call	Bond Future	2,572.9800	2.5730	2,468.4900	2.4685	(4.061)	0	0	0
2021/11/19	2030	05/05/2022	8.47	Call	Bond Future	235.8300	0.2358	216.2600	0.2163	(8.298)	0	0	1,073
2021/11/19	2030	05/05/2022	8.81	Put	Bond Future	5,715.9700	5.7160	5,861.0600	5.8611	2.538	0	0	0
2021/11/19	2030	05/05/2022	8.89	Put	Bond Future	5,368.2900	5.3683	5,509.1400	5.5091	2.624	0	0	0
2021/11/19	2030	05/05/2022	8.14	Call	Bond Future	118.8800	0.1189	107.8500	0.1079	(9.278)	0	0	1,800
2021/11/19	2030	05/05/2022	8.14	Put	Bond Future	9,061.9000	9.0619	9,228.9900	9.2290	1.844	0	0	0
2021/11/19	2030	05/05/2022			Bond Future	9.8267	92.4336	9.8624	92.2555	0.364	0.0000	0.0000	14,727
2021/11/19	2030	05/05/2022	10.20	Call	Bond Future	3,329.6000	3.3296	3,210.5600	3.2106	(3.575)	0	0	0
2021/11/19	2030	05/05/2022	10.20	Put	Bond Future	1,490.4100	1.4904	1,549.4900	1.5495	3.964	0	0	200
2021/11/19	2030	05/05/2022	11.04	Call	Bond Future	6,394.1300	6.3941	6,241.4400	6.2414	(2.388)	0	0	0
2021/11/19	2030	05/05/2022	11.04	Put	Bond Future	589.0600	0.5891	614.4900	0.6145	4.317	0	0	1,800
2021/11/19	2030	05/05/2022	9.35	Call	Bond Future	1,190.7900	1.1908	1,125.3800	1.1254	(5.493)	0	0	0
2021/11/19	2030	05/05/2022	9.35	Put	Bond Future	3,610.5400	3.6105	3,723.2500	3.7232	3.122	0	0	1,073
2021/11/19	2030	05/05/2022	9.95	Put	Bond Future	1,960.0100	1.9600	2,033.6400	2.0336	3.757	0	0	1,073
2021/11/19	2030	05/05/2022	10.19	Call	Bond Future	3,297.4900	3.2975	3,179.0000	3.1790	(3.593)	0	0	0
2021/11/19	2030	05/05/2022	10.19	Put	Bond Future	1,506.9300	1.5069	1,566.5600	1.5666	3.957	0	0	0
2021/11/19	2030	05/05/2022	8.47	Put	Bond Future	7,343.6300	7.3436	7,502.1800	7.5022	2.159	0	0	0

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2021/11/19	2030	05/05/2022	8.81	Call	Bond Future	454.3300	0.4543	421.3000	0.4213	(7.270)	0	0	200
2021/11/19	2030	05/05/2022	8.89	Call	Bond Future	534.5800	0.5346	497.3100	0.4973	(6.972)	0	0	1,800
2021/11/19	2030	05/05/2022	7.73	Call	Bond Future	46.1300	0.0461	41.2600	0.0413	(10.557)	0	0	200
2021/11/19	2030	05/05/2022	7.73	Put	Bond Future	11,330.4800	11.3305	11,503.7300	11.5037	1.529	0	0	0
2021/11/19	2030	04/08/2022	9.56	Call	Bond Future	1,580.0800	1.5801	1,509.8000	1.5098	(4.448)	0	0	0
2021/11/19	2030	04/08/2022	9.56	Put	Bond Future	4,022.3500	4.0224	4,132.5900	4.1326	2.741	0	0	0
2021/11/19	2030	04/08/2022	10.95	Call	Bond Future	5,404.9400	5.4049	5,268.6600	5.2687	(2.521)	0	0	0
2021/11/19	2030	04/08/2022	10.95	Put	Bond Future	1,246.1300	1.2461	1,290.3700	1.2904	3.550	0	0	800
2021/11/19	2030	04/08/2022			Bond Future	10.0590	89.5264	10.0965	89.3458	0.373	0.0000	0.0000	0
2021/11/19	2030	04/08/2022	9.55	Call	Bond Future	1,561.1400	1.5611	1,491.4000	1.4914	(4.467)	0	0	0
2021/11/19	2030	04/08/2022	9.55	Put	Bond Future	4,053.2200	4.0532	4,164.0000	4.1640	2.733	0	0	0
2021/11/19	2030	04/08/2022	8.30	Call	Bond Future	250.8300	0.2508	233.2200	0.2332	(7.021)	0	0	800
2021/11/19	2030	04/08/2022	8.30	Put	Bond Future	9,248.0900	9.2481	9,411.0000	9.4110	1.762	0	0	0
2021/11/19	2030	04/08/2022	9.05	Call	Bond Future	788.2600	0.7883	744.6500	0.7447	(5.532)	0	0	800
2021/11/19	2030	04/08/2022	9.05	Put	Bond Future	5,815.0800	5.8151	5,951.9900	5.9520	2.354	0	0	0
2021/11/19	2030	04/08/2022	9.54	Call	Bond Future	1,542.3400	1.5423	1,473.1500	1.4731	(4.486)	0	0	0
2021/11/19	2030	04/08/2022	9.54	Put	Bond Future	4,084.2600	4.0843	4,195.5900	4.1956	2.726	0	0	0
2021/11/19	2030	03/11/2022	10.10	Call	Bond Future	2,637.6100	2.6376	2,547.8400	2.5478	(3.403)	0	0	0
2021/11/19	2030	03/11/2022	10.10	Put	Bond Future	3,490.5700	3.4906	3,583.6700	3.5837	2.667	0	0	0
2021/11/19	2030	03/11/2022			Bond Future	10.2826	90.7041	10.3220	90.5212	0.384	0.0000	0.0000	0
2021/11/19	2030	03/11/2022	10.08	Call	Bond Future	2,592.6700	2.5927	2,503.8100	2.5038	(3.427)	0	0	0
2021/11/19	2030	03/11/2022	10.08	Put	Bond Future	3,539.6800	3.5397	3,633.6900	3.6337	2.656	0	0	0
2021/11/19	2030	03/11/2022	10.09	Call	Bond Future	2,614.9100	2.6149	2,525.6000	2.5256	(3.415)	0	0	0
2021/11/19	2030	03/11/2022	10.09	Put	Bond Future	3,514.8800	3.5149	3,608.4400	3.6084	2.662	0	0	0
2021/11/19	2032	03/02/2022	8.91	Put	Bond Future	7,278.5600	7.2786	7,379.3000	7.3793	1.384	0	0	0
2021/11/19	2032	03/02/2022	11.13	Call	Bond Future	5,941.0800	5.9411	5,840.7100	5.8407	(1.689)	0	0	0
2021/11/19	2032	03/02/2022	11.13	Put	Bond Future	262.5700	0.2626	268.3200	0.2683	2.190	0	0	210
2021/11/19	2032	03/02/2022	10.65	Call	Bond Future	3,738.8300	3.7388	3,648.9100	3.6489	(2.405)	0	0	0
2021/11/19	2032	03/02/2022	10.65	Put	Bond Future	643.1100	0.6431	659.3100	0.6593	2.519	0	0	0
2021/11/19	2032	03/02/2022	10.66	Call	Bond Future	3,781.9500	3.7819	3,691.7200	3.6917	(2.386)	0	0	0
2021/11/19	2032	03/02/2022	10.66	Put	Bond Future	631.3200	0.6313	647.2100	0.6472	2.517	0	0	97
2021/11/19	2032	03/02/2022	10.45	Put	Bond Future	926.5800	0.9266	950.2300	0.9502	2.552	0	0	198
2021/11/19	2032	03/02/2022	10.53	Call	Bond Future	3,233.3500	3.2333	3,147.6400	3.1476	(2.651)	0	0	0
2021/11/19	2032	03/02/2022	10.53	Put	Bond Future	800.2800	0.8003	820.6900	0.8207	2.550	0	0	210
2021/11/19	2032	03/02/2022	10.35	Put	Bond Future	1,110.1800	1.1102	1,138.3500	1.1383	2.537	0	0	400
2021/11/19	2032	03/02/2022	10.42	Call	Bond Future	2,798.4200	2.7984	2,717.2500	2.7173	(2.901)	0	0	0
2021/11/19	2032	03/02/2022	10.42	Put	Bond Future	978.8800	0.9789	1,003.8300	1.0038	2.549	0	0	0
2021/11/19	2032	03/02/2022	10.43	Call	Bond Future	2,836.6400	2.8366	2,755.0300	2.7550	(2.877)	0	0	0
2021/11/19	2032	03/02/2022	10.43	Put	Bond Future	961.0800	0.9611	985.5900	0.9856	2.550	0	0	0
2021/11/19	2032	03/02/2022	9.81	Call	Bond Future	938.1200	0.9381	891.8000	0.8918	(4.938)	0	0	0
2021/11/19	2032	03/02/2022	9.81	Put	Bond Future	2,629.6600	2.6297	2,689.4600	2.6895	2.274	0	0	198
2021/11/19	2032	03/02/2022	9.90	Put	Bond Future	2,310.8400	2.3108	2,364.7700	2.3648	2.334	0	0	900
2021/11/19	2032	03/02/2022	9.58	Call	Bond Future	513.5700	0.5136	482.1000	0.4821	(6.128)	0	0	400
2021/11/19	2032	03/02/2022	9.58	Put	Bond Future	3,578.3300	3.5783	3,652.9800	3.6530	2.086	0	0	0
2021/11/19	2032	03/02/2022	9.67	Call	Bond Future	660.3700	0.6604	623.2100	0.6232	(5.627)	0	0	0
2021/11/19	2032	03/02/2022			Bond Future	10.0998	91.3769	10.1183	91.2708	0.182	0.0000	0.0000	108,136
2021/11/19	2032	03/02/2022	8.91	Call	Bond Future	51.5900	0.0516	46.2100	0.0462	(10.428)	0	0	198

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2021/11/19	2032	03/02/2022	9.14	Call	Bond Future	115.8600	0.1159	105.4000	0.1054	(9.028)	0	0	97
2021/11/19	2032	03/02/2022	9.14	Put	Bond Future	5,886.2300	5.8862	5,981.8900	5.9819	1.625	0	0	0
2021/11/19	2032	03/02/2022	9.57	Call	Bond Future	498.7800	0.4988	467.9200	0.4679	(6.187)	0	0	0
2021/11/19	2032	03/02/2022	9.57	Put	Bond Future	3,623.8800	3.6239	3,699.1400	3.6991	2.077	0	0	0
2021/11/19	2032	03/02/2022	10.95	Call	Bond Future	5,091.0500	5.0911	4,993.5800	4.9936	(1.915)	0	0	0
2021/11/19	2032	03/02/2022	10.95	Put	Bond Future	368.5500	0.3685	377.2000	0.3772	2.347	0	0	400
2021/11/19	2032	03/02/2022	10.90	Call	Bond Future	4,858.9100	4.8589	4,762.4400	4.7624	(1.985)	0	0	0
2021/11/19	2032	03/02/2022	10.90	Put	Bond Future	404.6100	0.4046	414.2600	0.4143	2.385	0	0	900
2021/11/19	2032	03/02/2022	10.44	Call	Bond Future	2,875.2300	2.8752	2,793.1900	2.7932	(2.853)	0	0	0
2021/11/19	2032	03/02/2022	10.44	Put	Bond Future	943.7000	0.9437	967.7800	0.9678	2.552	0	0	0
2021/11/19	2032	03/02/2022	10.45	Call	Bond Future	2,914.0300	2.9140	2,831.5600	2.8316	(2.830)	0	0	0
2021/11/19	2032	03/02/2022	10.35	Call	Bond Future	2,536.2300	2.5362	2,458.2800	2.4583	(3.073)	0	0	0
2021/11/19	2032	03/02/2022	9.90	Call	Bond Future	1,149.1600	1.1492	1,096.9700	1.0970	(4.542)	0	0	900
2021/11/19	2032	03/02/2022	10.14	Call	Bond Future	1,822.0500	1.8221	1,755.1500	1.7551	(3.672)	0	0	0
2021/11/19	2032	03/02/2022	10.14	Put	Bond Future	1,590.9700	1.5910	1,630.1900	1.6302	2.465	0	0	97
2021/11/19	2032	03/02/2022	9.62	Call	Bond Future	575.8200	0.5758	541.8400	0.5418	(5.901)	0	0	210
2021/11/19	2032	03/02/2022	9.62	Put	Bond Future	3,399.7700	3.3998	3,471.9100	3.4719	2.122	0	0	0
2021/11/19	2032	03/02/2022	9.67	Put	Bond Future	3,184.4900	3.1845	3,253.4500	3.2535	2.165	0	0	0
2021/11/19	2032	05/05/2022	11.18	Call	Bond Future	5,659.7900	5.6598	5,570.6600	5.5707	(1.575)	0	0	0
2021/11/19	2032	05/05/2022	11.18	Put	Bond Future	944.3900	0.9444	962.9900	0.9630	1.970	0	0	780
2021/11/19	2032	05/05/2022	11.02	Put	Bond Future	1,126.2400	1.1262	1,148.4500	1.1484	1.972	0	0	0
2021/11/19	2032	05/05/2022	11.03	Call	Bond Future	5,046.1200	5.0461	4,960.3600	4.9604	(1.700)	0	0	0
2021/11/19	2032	05/05/2022	11.03	Put	Bond Future	1,113.9700	1.1140	1,135.9400	1.1359	1.972	0	0	0
2021/11/19	2032	05/05/2022	10.29	Put	Bond Future	2,507.9000	2.5079	2,553.8600	2.5539	1.833	0	0	0
2021/11/19	2032	05/05/2022	10.98	Call	Bond Future	4,845.6800	4.8457	4,761.1500	4.7612	(1.744)	0	0	0
2021/11/19	2032	05/05/2022	10.98	Put	Bond Future	1,176.8300	1.1768	1,200.0300	1.2000	1.971	0	0	993
2021/11/19	2032	05/05/2022			Bond Future	10.3045	88.3263	10.3238	88.2185	0.187	0.0000	0.0000	20,384
2021/11/19	2032	05/05/2022	11.02	Call	Bond Future	5,005.8200	5.0058	4,920.3000	4.9203	(1.708)	0	0	0
2021/11/19	2032	05/05/2022	11.04	Call	Bond Future	5,086.5100	5.0865	5,000.5000	5.0005	(1.691)	0	0	0
2021/11/19	2032	05/05/2022	11.04	Put	Bond Future	1,101.8400	1.1018	1,123.5600	1.1236	1.971	0	0	0
2021/11/19	2032	05/05/2022	10.18	Call	Bond Future	2,117.8600	2.1179	2,060.5300	2.0605	(2.707)	0	0	780
2021/11/19	2032	05/05/2022	10.18	Put	Bond Future	2,817.6800	2.8177	2,868.0800	2.8681	1.789	0	0	0
2021/11/19	2032	05/05/2022	10.29	Call	Bond Future	2,426.5800	2.4266	2,364.8100	2.3648	(2.546)	0	0	993
2021/11/19	2032	05/05/2022	9.58	Call	Bond Future	817.6000	0.8176	785.9000	0.7859	(3.877)	0	0	780
2021/11/19	2032	05/05/2022	9.58	Put	Bond Future	4,995.6100	4.9956	5,071.6400	5.0716	1.522	0	0	0
2021/11/19	2032	04/08/2022	10.20	Put	Bond Future	3,881.5300	3.8815	3,939.5400	3.9395	1.495	0	0	0
2021/11/19	2032	04/08/2022	10.21	Put	Bond Future	3,850.3500	3.8504	3,908.0200	3.9080	1.498	0	0	0
2021/11/19	2032	04/08/2022	10.22	Call	Bond Future	2,186.9800	2.1870	2,135.0200	2.1350	(2.376)	0	0	0
2021/11/19	2032	04/08/2022	8.97	Call	Bond Future	340.1700	0.3402	326.1100	0.3261	(4.133)	0	0	800
2021/11/19	2032	04/08/2022	8.97	Put	Bond Future	9,297.0300	9.2970	9,392.2500	9.3923	1.024	0	0	0
2021/11/19	2032	04/08/2022	9.72	Call	Bond Future	1,141.0500	1.1411	1,106.5800	1.1066	(3.021)	0	0	800
2021/11/19	2032	04/08/2022	9.72	Put	Bond Future	5,610.9300	5.6109	5,685.7400	5.6857	1.333	0	0	0
2021/11/19	2032	04/08/2022			Bond Future	10.5174	89.3715	10.5376	89.2622	0.192	0.0000	0.0000	0
2021/11/19	2032	04/08/2022	11.60	Call	Bond Future	6,770.1700	6.7702	6,681.2100	6.6812	(1.314)	0	0	0
2021/11/19	2032	04/08/2022	11.60	Put	Bond Future	1,159.1200	1.1591	1,179.4400	1.1794	1.753	0	0	800
2021/11/19	2032	04/08/2022	11.89	Call	Bond Future	7,938.9600	7.9390	7,845.5500	7.8455	(1.177)	0	0	0
2021/11/19	2032	04/08/2022	11.89	Put	Bond Future	908.3000	0.9083	924.1700	0.9242	1.747	0	0	0
2021/11/19	2032	04/08/2022	10.20	Call	Bond Future	2,137.9200	2.1379	2,086.6500	2.0866	(2.398)	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
2021/11/19	2032	04/08/2022	10.21	Call	Bond Future	2,162.3700	2.1624	2,110.7600	2.1108	(2.387)	0	0	0
2021/11/19	2032	04/08/2022	10.22	Put	Bond Future	3,819.3700	3.8194	3,876.6900	3.8767	1.501	0	0	0
2021/11/19	2032	03/11/2022			Bond Future	10.7321	86.4016	10.7532	86.2909	0.197	0.0000	0.0000	0
2021/11/19	2032	03/11/2022	10.66	Call	Bond Future	3,217.2500	3.2173	3,157.0900	3.1571	(1.870)	0	0	0
2021/11/19	2032	03/11/2022	10.66	Put	Bond Future	3,596.9400	3.5969	3,647.5400	3.6475	1.407	0	0	0
2021/11/19	2033	03/02/2022			Bond Future	111.3375	111.3375	110.7511	110.7511	(0.527)	0.0000	0.0000	7,393
2021/11/19	2033	05/05/2022			Bond Future	111.4206	111.4206	110.8264	110.8264	(0.533)	0.0000	0.0000	2,121
2021/11/19	2033	04/08/2022			Bond Future	112.8283	112.8283	112.2264	112.2264	(0.533)	0.0000	0.0000	0
2021/11/19	2033	03/11/2022			Bond Future	112.9733	112.9733	112.3630	112.3630	(0.540)	0.0000	0.0000	0
2021/11/19	2037	03/02/2022	11.45	Call	Bond Future	5,122.4300	5.1224	5,097.1200	5.0971	(0.494)	0	0	0
2021/11/19	2037	03/02/2022	11.46	Call	Bond Future	5,172.4000	5.1724	5,147.1200	5.1471	(0.489)	0	0	0
2021/11/19	2037	03/02/2022	11.47	Put	Bond Future	533.1500	0.5331	527.4800	0.5275	(1.063)	0	0	0
2021/11/19	2037	03/02/2022			Bond Future	10.7135	83.8504	10.7165	83.8308	0.028	0.0000	0.0000	112,279
2021/11/19	2037	03/02/2022	11.45	Put	Bond Future	552.0600	0.5521	546.3500	0.5463	(1.034)	0	0	0
2021/11/19	2037	03/02/2022	11.46	Put	Bond Future	542.5700	0.5426	536.8900	0.5369	(1.047)	0	0	0
2021/11/19	2037	03/02/2022	11.47	Call	Bond Future	5,222.3700	5.2224	5,197.1000	5.1971	(0.484)	0	0	0
2021/11/19	2037	05/05/2022	11.82	Call	Bond Future	6,479.2600	6.4793	6,456.7800	6.4568	(0.347)	0	0	0
2021/11/19	2037	05/05/2022	11.83	Call	Bond Future	6,525.3900	6.5254	6,502.9100	6.5029	(0.345)	0	0	0
2021/11/19	2037	05/05/2022	11.84	Put	Bond Future	984.0800	0.9841	981.6600	0.9817	(0.246)	0	0	0
2021/11/19	2037	05/05/2022			Bond Future	10.9055	84.8568	10.9087	84.8367	0.029	0.0000	0.0000	11,855
2021/11/19	2037	05/05/2022	11.82	Put	Bond Future	1,005.5000	1.0055	1,003.1000	1.0031	(0.239)	0	0	0
2021/11/19	2037	05/05/2022	11.83	Put	Bond Future	994.8100	0.9948	992.4100	0.9924	(0.241)	0	0	0
2021/11/19	2037	05/05/2022	11.84	Call	Bond Future	6,571.4200	6.5714	6,548.9200	6.5489	(0.342)	0	0	0
2021/11/19	2037	04/08/2022	10.91	Put	Bond Future	4,022.1100	4.0221	4,026.7000	4.0267	0.114	0	0	0
2021/11/19	2037	04/08/2022	10.89	Call	Bond Future	2,734.4500	2.7344	2,718.6800	2.7187	(0.577)	0	0	0
2021/11/19	2037	04/08/2022	10.89	Put	Bond Future	4,090.0100	4.0900	4,094.7400	4.0947	0.116	0	0	0
2021/11/19	2037	04/08/2022	10.90	Call	Bond Future	2,763.0800	2.7631	2,747.2500	2.7473	(0.573)	0	0	0
2021/11/19	2037	04/08/2022			Bond Future	11.1087	81.6052	11.1121	81.5847	0.030	0.0000	0.0000	0
2021/11/19	2037	04/08/2022	10.91	Call	Bond Future	2,791.8700	2.7919	2,775.9600	2.7760	(0.570)	0	0	0
2021/11/19	2037	04/08/2022	11.42	Call	Bond Future	4,472.6200	4.4726	4,453.6800	4.4537	(0.423)	0	0	0
2021/11/19	2037	04/08/2022	11.42	Put	Bond Future	2,599.7000	2.5997	2,601.2600	2.6013	0.060	0	0	50
2021/11/19	2037	04/08/2022	10.10	Call	Bond Future	954.2600	0.9543	945.2200	0.9452	(0.947)	0	0	50
2021/11/19	2037	04/08/2022	10.10	Put	Bond Future	7,491.9800	7.4920	7,503.4400	7.5034	0.153	0	0	0
2021/11/19	2037	04/08/2022	10.90	Put	Bond Future	4,055.9400	4.0559	4,060.6100	4.0606	0.115	0	0	50
2021/11/19	2037	03/11/2022	11.31	Call	Bond Future	3,944.0300	3.9440	3,927.4400	3.9274	(0.421)	0	0	0
2021/11/19	2037	03/11/2022	11.31	Put	Bond Future	3,889.0100	3.8890	3,893.3500	3.8933	0.112	0	0	0
2021/11/19	2037	03/11/2022	11.32	Call	Bond Future	3,974.8500	3.9749	3,958.2000	3.9582	(0.419)	0	0	0
2021/11/19	2037	03/11/2022	11.30	Put	Bond Future	3,917.5800	3.9176	3,921.9800	3.9220	0.112	0	0	0
2021/11/19	2037	03/11/2022			Bond Future	11.3008	82.6835	11.3043	82.6625	0.031	0.0000	0.0000	0
2021/11/19	2037	03/11/2022	11.32	Put	Bond Future	3,860.2900	3.8603	3,864.5700	3.8646	0.111	0	0	0
2021/11/19	2037	03/11/2022	11.30	Call	Bond Future	3,912.9900	3.9130	3,896.4600	3.8965	(0.422)	0	0	0
2021/11/19	2038	03/02/2022			Bond Future	125.2461	125.2461	125.2613	125.2613	0.012	0.0000	0.0000	6,276
2021/11/19	2038	05/05/2022			Bond Future	126.7788	126.7788	126.7937	126.7937	0.012	0.0000	0.0000	677
2021/11/19	2038	04/08/2022			Bond Future	126.5700	126.5700	126.5843	126.5843	0.011	0.0000	0.0000	0
2021/11/19	2038	03/11/2022			Bond Future	128.1935	128.1935	128.2079	128.2079	0.011	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
2021/11/19	2040	03/02/2022	11.57	Put	Bond Future	596.3400	0.5963	564.6500	0.5647	(5.314)	0	0	0
2021/11/19	2040	03/02/2022	11.58	Put	Bond Future	586.3000	0.5863	555.0200	0.5550	(5.335)	0	0	0
2021/11/19	2040	03/02/2022	11.59	Call	Bond Future	5,730.9100	5.7309	5,822.5900	5.8226	1.600	0	0	0
2021/11/19	2040	03/02/2022			Bond Future	10.8134	85.9493	10.7958	86.0719	(0.162)	0.0000	0.0000	76,519
2021/11/19	2040	03/02/2022	11.57	Call	Bond Future	5,624.2100	5.6242	5,715.1000	5.7151	1.616	0	0	0
2021/11/19	2040	03/02/2022	11.58	Call	Bond Future	5,677.4600	5.6775	5,768.7600	5.7688	1.608	0	0	0
2021/11/19	2040	03/02/2022	11.59	Put	Bond Future	576.5400	0.5765	545.6400	0.5456	(5.360)	0	0	0
2021/11/19	2040	05/05/2022	11.91	Put	Bond Future	1,112.3200	1.1123	1,077.9800	1.0780	(3.087)	0	0	0
2021/11/19	2040	05/05/2022	11.92	Call	Bond Future	7,003.3500	7.0034	7,092.9800	7.0930	1.280	0	0	0
2021/11/19	2040	05/05/2022	11.92	Put	Bond Future	1,100.7300	1.1007	1,066.6600	1.0667	(3.095)	0	0	0
2021/11/19	2040	05/05/2022	13.04	Call	Bond Future	12,587.3900	12.5874	12,697.5500	12.6976	0.875	0	0	0
2021/11/19	2040	05/05/2022	13.04	Put	Bond Future	351.4900	0.3515	337.9500	0.3380	(3.852)	0	0	1,200
2021/11/19	2040	05/05/2022	10.57	Call	Bond Future	1,653.4900	1.6535	1,689.9100	1.6899	2.203	0	0	1,200
2021/11/19	2040	05/05/2022	10.57	Put	Bond Future	4,644.3600	4.6444	4,557.0800	4.5571	(1.879)	0	0	0
2021/11/19	2040	05/05/2022			Bond Future	10.9990	86.9809	10.9808	87.1046	(0.166)	0.0000	0.0000	8,498
2021/11/19	2040	05/05/2022	11.91	Call	Bond Future	6,954.4100	6.9544	7,043.7700	7.0438	1.285	0	0	0
2021/11/19	2040	05/05/2022	9.82	Call	Bond Future	368.6400	0.3686	379.2900	0.3793	2.889	0	0	1,200
2021/11/19	2040	05/05/2022	9.82	Put	Bond Future	8,998.4300	8.9984	8,885.3800	8.8854	(1.256)	0	0	0
2021/11/19	2040	05/05/2022	11.90	Call	Bond Future	6,905.5100	6.9055	6,994.6000	6.9946	1.290	0	0	0
2021/11/19	2040	05/05/2022	11.90	Put	Bond Future	1,124.0300	1.1240	1,089.4200	1.0894	(3.079)	0	0	0
2021/11/19	2040	04/08/2022	11.05	Call	Bond Future	3,108.6600	3.1087	3,162.0200	3.1620	1.716	0	0	0
2021/11/19	2040	04/08/2022	11.05	Put	Bond Future	4,074.7000	4.0747	4,002.8700	4.0029	(1.763)	0	0	0
2021/11/19	2040	04/08/2022	12.24	Put	Bond Future	1,451.3700	1.4514	1,416.5600	1.4166	(2.398)	0	0	460
2021/11/19	2040	04/08/2022	9.70	Put	Bond Future	11,298.1100	11.2981	11,184.5300	11.1845	(1.005)	0	0	0
2021/11/19	2040	04/08/2022			Bond Future	11.1952	83.5038	11.1762	83.6290	(0.169)	0.0000	0.0000	0
2021/11/19	2040	04/08/2022	11.04	Call	Bond Future	3,076.6700	3.0767	3,129.6500	3.1296	1.722	0	0	0
2021/11/19	2040	04/08/2022	11.04	Put	Bond Future	4,109.9000	4.1099	4,037.6900	4.0377	(1.757)	0	0	0
2021/11/19	2040	04/08/2022	12.24	Call	Bond Future	7,916.7900	7.9168	8,007.1700	8.0072	1.142	0	0	0
2021/11/19	2040	04/08/2022	9.70	Call	Bond Future	448.8900	0.4489	460.5000	0.4605	2.586	0	0	460
2021/11/19	2040	04/08/2022	10.70	Call	Bond Future	2,079.6600	2.0797	2,120.0300	2.1200	1.941	0	0	460
2021/11/19	2040	04/08/2022	10.70	Put	Bond Future	5,448.2900	5.4483	5,363.4700	5.3635	(1.557)	0	0	0
2021/11/19	2040	04/08/2022	11.03	Call	Bond Future	3,045.1100	3.0451	3,097.7300	3.0977	1.728	0	0	0
2021/11/19	2040	04/08/2022	11.03	Put	Bond Future	4,145.6200	4.1456	4,073.0500	4.0731	(1.751)	0	0	0
2021/11/19	2040	03/11/2022	11.39	Call	Bond Future	4,174.8500	4.1749	4,235.9300	4.2359	1.463	0	0	0
2021/11/19	2040	03/11/2022	11.40	Call	Bond Future	4,208.2300	4.2082	4,269.6200	4.2696	1.459	0	0	0
2021/11/19	2040	03/11/2022	11.41	Put	Bond Future	4,048.8900	4.0489	3,984.0300	3.9840	(1.602)	0	0	0
2021/11/19	2040	03/11/2022			Bond Future	11.3800	84.6077	11.3603	84.7342	(0.173)	0.0000	0.0000	0
2021/11/19	2040	03/11/2022	11.39	Put	Bond Future	4,110.5600	4.1106	4,045.0800	4.0451	(1.593)	0	0	0
2021/11/19	2040	03/11/2022	11.40	Put	Bond Future	4,079.8000	4.0798	4,014.6300	4.0146	(1.597)	0	0	0
2021/11/19	2040	03/11/2022	11.41	Call	Bond Future	4,241.3900	4.2414	4,303.0900	4.3031	1.455	0	0	0
2021/11/19	2044	03/02/2022	11.59	Call	Bond Future	5,609.7100	5.6097	5,791.9900	5.7920	3.249	0	0	0
2021/11/19	2044	03/02/2022	11.59	Put	Bond Future	627.3500	0.6273	575.0200	0.5750	(8.341)	0	0	0
2021/11/19	2044	03/02/2022	11.60	Call	Bond Future	5,663.2100	5.6632	5,846.1800	5.8462	3.231	0	0	0
2021/11/19	2044	03/02/2022	11.60	Put	Bond Future	616.9500	0.6170	565.3100	0.5653	(8.370)	0	0	0
2021/11/19	2044	03/02/2022			Bond Future	10.8507	82.7266	10.8177	82.9612	(0.304)	0.0000	0.0000	54,005
2021/11/19	2044	03/02/2022	11.61	Call	Bond Future	5,716.7900	5.7168	5,900.4400	5.9004	3.212	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
2021/11/19	2044	03/02/2022	11.61	Put	Bond Future	606.7200	0.6067	555.7600	0.5558	(8.399)	0	0	0
2021/11/19	2044	05/05/2022	11.91	Call	Bond Future	6,902.0600	6.9021	7,079.1900	7.0792	2.566	0	0	0
2021/11/19	2044	05/05/2022	11.91	Put	Bond Future	1,160.3800	1.1604	1,100.4600	1.1005	(5.164)	0	0	0
2021/11/19	2044	05/05/2022	11.92	Call	Bond Future	6,951.0700	6.9511	7,128.7100	7.1287	2.556	0	0	0
2021/11/19	2044	05/05/2022	11.92	Put	Bond Future	1,148.3100	1.1483	1,088.9000	1.0889	(5.174)	0	0	0
2021/11/19	2044	05/05/2022			Bond Future	11.0270	83.7196	10.9928	83.9567	(0.310)	0.0000	0.0000	5,735
2021/11/19	2044	05/05/2022	11.93	Call	Bond Future	7,000.3000	7.0003	7,178.4400	7.1784	2.545	0	0	0
2021/11/19	2044	05/05/2022	11.93	Put	Bond Future	1,136.5500	1.1366	1,077.6400	1.0776	(5.183)	0	0	0
2021/11/19	2044	04/08/2022	11.08	Call	Bond Future	3,172.8800	3.1729	3,282.9400	3.2829	3.469	0	0	0
2021/11/19	2044	04/08/2022	11.08	Put	Bond Future	4,074.7300	4.0747	3,944.9500	3.9450	(3.185)	0	0	0
2021/11/19	2044	04/08/2022	11.09	Call	Bond Future	3,205.6600	3.2057	3,316.4500	3.3164	3.456	0	0	0
2021/11/19	2044	04/08/2022	11.09	Put	Bond Future	4,039.0900	4.0391	3,910.0400	3.9100	(3.195)	0	0	0
2021/11/19	2044	04/08/2022			Bond Future	11.2130	80.3290	11.1773	80.5689	(0.317)	0.0000	0.0000	0
2021/11/19	2044	04/08/2022	11.10	Call	Bond Future	3,238.6000	3.2386	3,350.1100	3.3501	3.443	0	0	0
2021/11/19	2044	04/08/2022	11.10	Put	Bond Future	4,003.7100	4.0037	3,875.3800	3.8754	(3.205)	0	0	0
2021/11/19	2044	03/11/2022	11.40	Put	Bond Future	4,136.3900	4.1364	4,017.1200	4.0171	(2.883)	0	0	0
2021/11/19	2044	03/11/2022	11.41	Call	Bond Future	4,250.1900	4.2502	4,374.3000	4.3743	2.920	0	0	0
2021/11/19	2044	03/11/2022	11.41	Put	Bond Future	4,104.8600	4.1049	3,986.1900	3.9862	(2.891)	0	0	0
2021/11/19	2044	03/11/2022			Bond Future	11.3878	81.3910	11.3508	81.6338	(0.325)	0.0000	0.0000	0
2021/11/19	2044	03/11/2022	11.39	Call	Bond Future	4,182.6800	4.1827	4,305.5800	4.3056	2.938	0	0	0
2021/11/19	2044	03/11/2022	11.39	Put	Bond Future	4,168.1400	4.1681	4,048.2600	4.0483	(2.876)	0	0	0
2021/11/19	2044	03/11/2022	11.40	Call	Bond Future	4,216.3700	4.2164	4,339.8800	4.3399	2.929	0	0	0
2021/11/19	2046	03/02/2022			Bond Future	115.1728	115.1728	114.6033	114.6033	(0.495)	0.0000	0.0000	15,506
2021/11/19	2046	05/05/2022			Bond Future	114.7004	114.7004	114.1233	114.1233	(0.503)	0.0000	0.0000	171
2021/11/19	2046	04/08/2022			Bond Future	116.1499	116.1499	115.5652	115.5652	(0.503)	0.0000	0.0000	0
2021/11/19	2046	03/11/2022			Bond Future	115.7209	115.7209	115.1273	115.1273	(0.513)	0.0000	0.0000	0
2021/11/19	2050	03/02/2022			Bond Future	117.6116	117.6116	115.8566	115.8566	(1.492)	0.0000	0.0000	8,495
2021/11/19	2050	05/05/2022			Bond Future	119.0507	119.0507	117.2737	117.2737	(1.493)	0.0000	0.0000	379
2021/11/19	2050	04/08/2022			Bond Future	118.5433	118.5433	116.7433	116.7433	(1.518)	0.0000	0.0000	0
2021/11/19	2050	03/11/2022			Bond Future	120.0641	120.0641	118.2408	118.2408	(1.519)	0.0000	0.0000	0
2021/11/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	AL37	03/02/2022			Index Future	804.2130	804.2130	803.5250	803.5250	(0.086)	0.0000	0.0000	0
2021/11/19	AL37	05/05/2022			Index Future	813.8540	813.8540	813.1560	813.1560	(0.086)	0.0000	0.0000	0
2021/11/19	AL37	04/08/2022			Index Future	823.8340	823.8340	823.1250	823.1250	(0.086)	0.0000	0.0000	0
2021/11/19	AL37	03/11/2022			Index Future	834.3130	834.3130	833.5940	833.5940	(0.086)	0.0000	0.0000	0
2021/11/19	AL7T	03/02/2022			Index Future	919.9180	919.9180	918.6810	918.6810	(0.134)	0.0000	0.0000	0
2021/11/19	AL7T	05/05/2022			Index Future	930.9470	930.9470	929.6920	929.6920	(0.135)	0.0000	0.0000	0
2021/11/19	AL7T	04/08/2022			Index Future	942.3620	942.3620	941.0900	941.0900	(0.135)	0.0000	0.0000	0

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2021/11/19	AL7T	03/11/2022			Index Future	954.3490	954.3490	953.0590	953.0590	(0.135)	0.0000	0.0000	0
2021/11/19	ALBI	03/02/2022			Index Future	817.6050	817.6050	817.6110	817.6110	0.001	0.0000	0.0000	193
2021/11/19	ALBI	05/05/2022			Index Future	827.4080	827.4080	827.4100	827.4100	0.000	0.0000	0.0000	29
2021/11/19	ALBI	04/08/2022			Index Future	837.5540	837.5540	837.5540	837.5540	0.000	0.0000	0.0000	0
2021/11/19	ALBI	03/11/2022			Index Future	848.2070	848.2070	848.2070	848.2070	0.000	0.0000	0.0000	0
2021/11/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/11/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2021/11/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/19	ES33	03/02/2022			Bond Future	11.4750	77.8660	11.4723	77.8799	(0.023)	0.0000	0.0000	263
2021/11/19	ES33	05/05/2022			Bond Future	11.7117	75.0410	11.7089	75.0548	(0.023)	0.0000	0.0000	87
2021/11/19	ES33	04/08/2022			Bond Future	11.9585	75.9417	11.9556	75.9555	(0.024)	0.0000	0.0000	0
2021/11/19	ES33	03/11/2022			Bond Future	12.2089	73.1866	12.2060	73.2004	(0.024)	0.0000	0.0000	0
2021/11/19	ES42	03/02/2022			Bond Future	11.9310	76.4531	11.9130	76.5598	(0.151)	0.0000	0.0000	3,579
2021/11/19	ES42	05/05/2022			Bond Future	12.1536	73.1301	12.1349	73.2378	(0.154)	0.0000	0.0000	1,190
2021/11/19	ES42	04/08/2022			Bond Future	12.3793	74.0063	12.3598	74.1152	(0.158)	0.0000	0.0000	0
2021/11/19	ES42	03/11/2022			Bond Future	12.6090	70.7472	12.5886	70.8573	(0.161)	0.0000	0.0000	0
2021/11/19	GOVI	03/02/2022	792.76	Call	GOVI	141,590.0000	14.1590	141,320.0000	14.1320	(0.191)	0	0	0
2021/11/19	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/19	GOVI	03/02/2022			GOVI	806.9190	806.9190	806.8920	806.8920	(0.003)	0.0000	0.0000	985
2021/11/19	GOVI	03/02/2022	792.74	Call	GOVI	141,790.0000	14.1790	141,520.0000	14.1520	(0.190)	0	0	0
2021/11/19	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/19	GOVI	03/02/2022	792.75	Call	GOVI	141,690.0000	14.1690	141,420.0000	14.1420	(0.191)	0	0	0
2021/11/19	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/19	GOVI	05/05/2022	788.25	Call	GOVI	283,430.0000	28.3430	283,130.0000	28.3130	(0.106)	0	0	0
2021/11/19	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/19	GOVI	05/05/2022			GOVI	816.5930	816.5930	816.5630	816.5630	(0.004)	0.0000	0.0000	0
2021/11/19	GOVI	05/05/2022	788.23	Call	GOVI	283,630.0000	28.3630	283,330.0000	28.3330	(0.106)	0	0	0
2021/11/19	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/19	GOVI	05/05/2022	788.24	Call	GOVI	283,530.0000	28.3530	283,230.0000	28.3230	(0.106)	0	0	0
2021/11/19	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/19	GOVI	04/08/2022	819.28	Call	GOVI	73,260.0000	7.3260	72,950.0000	7.2950	(0.423)	0	0	0
2021/11/19	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/19	GOVI	04/08/2022			GOVI	826.6060	826.6060	826.5750	826.5750	(0.004)	0.0000	0.0000	0
2021/11/19	GOVI	04/08/2022	819.26	Call	GOVI	73,460.0000	7.3460	73,150.0000	7.3150	(0.422)	0	0	0

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2021/11/19	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/19	GOVI	04/08/2022	819.27	Call	GOVI	73,360.0000	7.3360	73,050.0000	7.3050	(0.423)	0	0	0
2021/11/19	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/19	GOVI	03/11/2022	820.41	Call	GOVI	167,110.0000	16.7110	166,770.0000	16.6770	(0.203)	0	0	0
2021/11/19	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/19	GOVI	03/11/2022	820.42	Call	GOVI	167,010.0000	16.7010	166,670.0000	16.6670	(0.204)	0	0	0
2021/11/19	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/19	GOVI	03/11/2022			GOVI	837.1210	837.1210	837.0870	837.0870	(0.004)	0.0000	0.0000	0
2021/11/19	GOVI	03/11/2022	820.43	Call	GOVI	166,910.0000	16.6910	166,570.0000	16.6570	(0.204)	0	0	0
2021/11/19	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/11/19	IGOV	03/02/2022			Index Future	306.1740	306.1740	304.6340	304.6340	(0.503)	0.0000	0.0000	483
2021/11/19	IGOV	05/05/2022			Index Future	309.9190	309.9190	308.3600	308.3600	(0.503)	0.0000	0.0000	16
2021/11/19	IGOV	04/08/2022			Index Future	313.7940	313.7940	312.2140	312.2140	(0.504)	0.0000	0.0000	0
2021/11/19	IGOV	03/11/2022			Index Future	317.8580	317.8580	316.2570	316.2570	(0.504)	0.0000	0.0000	0
2021/11/19	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/11/19	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/11/19	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/11/19	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/11/19	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/11/19	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/11/19	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/11/19	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/11/19	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/11/19	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/11/19	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/11/19	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/11/19	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/11/19	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/11/19	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/11/19	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/11/19	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/11/19	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/11/19	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/11/19	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/11/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/11/19	JBAF	15/12/2021			Jibar Tradeable Future	3.9150	96.0850	3.9050	96.0950	(0.255)	0.0000	0.0000	0
2021/11/19	JBAF	19/01/2022			Jibar Tradeable Future	4.0250	95.9750	3.9750	96.0250	(1.242)	0.0000	0.0000	0
2021/11/19	JBAF	16/02/2022			Jibar Tradeable Future	4.2900	95.7100	4.2500	95.7500	(0.932)	0.0000	0.0000	0
2021/11/19	JBAF	16/03/2022			Jibar Tradeable Future	4.4650	95.5350	4.3250	95.6750	(3.135)	0.0000	0.0000	0
2021/11/19	JBAF	20/04/2022			Jibar Tradeable Future	4.6700	95.3300	4.6600	95.3400	(0.214)	0.0000	0.0000	0

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2021/11/19	JBAF	18/05/2022			Jibar Tradeable Future	4.7550	95.2450	4.7400	95.2600	(0.315)	0.0000	0.0000	0
2021/11/19	JBAF	15/06/2022			Jibar Tradeable Future	5.0250	94.9750	5.0200	94.9800	(0.100)	0.0000	0.0000	72
2021/11/19	JBAF	21/09/2022			Jibar Tradeable Future	5.3250	94.6750	5.4550	94.5450	2.441	0.0000	0.0000	0
2021/11/19	JBAF	21/12/2022			Jibar Tradeable Future	5.9200	94.0800	5.8400	94.1600	(1.351)	0.0000	0.0000	68
2021/11/19	JBAF	15/03/2023			Jibar Tradeable Future	6.3800	93.6200	6.3200	93.6800	(0.940)	0.0000	0.0000	0
2021/11/19	JBAF	21/06/2023			Jibar Tradeable Future	6.6300	93.3700	6.6150	93.3850	(0.226)	0.0000	0.0000	0
2021/11/19	JBAF	20/09/2023			Jibar Tradeable Future	6.9150	93.0850	6.9050	93.0950	(0.145)	0.0000	0.0000	75
2021/11/19	R023	03/02/2022	5.08	Call	Bond Future	99.6200	0.0996	84.9400	0.0849	(14.736)	0	0	0
2021/11/19	R023	03/02/2022	5.08	Put	Bond Future	380.4200	0.3804	413.6100	0.4136	8.725	0	0	0
2021/11/19	R023	03/02/2022			Bond Future	5.3515	105.8712	5.3979	105.8233	0.867	0.0000	0.0000	16,528
2021/11/19	R023	03/02/2022	5.06	Call	Bond Future	92.4500	0.0924	78.5000	0.0785	(15.089)	0	0	0
2021/11/19	R023	03/02/2022	5.06	Put	Bond Future	393.9800	0.3940	427.9000	0.4279	8.610	0	0	0
2021/11/19	R023	03/02/2022	5.07	Call	Bond Future	95.9100	0.0959	81.6000	0.0816	(14.920)	0	0	0
2021/11/19	R023	03/02/2022	5.07	Put	Bond Future	387.0800	0.3871	420.6400	0.4206	8.670	0	0	0
2021/11/19	R023	05/05/2022	6.31	Call	Bond Future	727.9800	0.7280	689.1400	0.6891	(5.335)	0	0	0
2021/11/19	R023	05/05/2022	6.31	Put	Bond Future	94.8200	0.0948	104.8300	0.1048	10.557	0	0	0
2021/11/19	R023	05/05/2022			Bond Future	5.5068	103.2302	5.5685	103.1813	1.120	0.0000	0.0000	777
2021/11/19	R023	05/05/2022	6.29	Call	Bond Future	714.8500	0.7148	676.2600	0.6763	(5.398)	0	0	0
2021/11/19	R023	05/05/2022	6.29	Put	Bond Future	97.3800	0.0974	107.6400	0.1076	10.536	0	0	0
2021/11/19	R023	05/05/2022	6.30	Call	Bond Future	721.4100	0.7214	682.6900	0.6827	(5.367)	0	0	0
2021/11/19	R023	05/05/2022	6.30	Put	Bond Future	96.0900	0.0961	106.2200	0.1062	10.542	0	0	0
2021/11/19	R023	04/08/2022	6.05	Call	Bond Future	352.9500	0.3530	323.0300	0.3230	(8.477)	0	0	0
2021/11/19	R023	04/08/2022	6.05	Put	Bond Future	185.9800	0.1860	206.1800	0.2062	10.861	0	0	0
2021/11/19	R023	04/08/2022			Bond Future	5.7473	104.4777	5.8381	104.4276	1.579	0.0000	0.0000	0
2021/11/19	R023	04/08/2022	6.03	Call	Bond Future	345.7000	0.3457	316.1000	0.3161	(8.562)	0	0	0
2021/11/19	R023	04/08/2022	6.03	Put	Bond Future	189.7400	0.1897	210.2600	0.2103	10.815	0	0	0
2021/11/19	R023	04/08/2022	6.04	Call	Bond Future	349.3200	0.3493	319.5600	0.3196	(8.519)	0	0	0
2021/11/19	R023	04/08/2022	6.04	Put	Bond Future	187.8600	0.1879	208.2200	0.2082	10.838	0	0	0
2021/11/19	R023	03/11/2022	6.25	Call	Bond Future	304.0400	0.3040	279.1100	0.2791	(8.200)	0	0	0
2021/11/19	R023	03/11/2022	6.25	Put	Bond Future	309.1200	0.3091	334.6200	0.3346	8.249	0	0	0
2021/11/19	R023	03/11/2022	6.26	Call	Bond Future	305.9600	0.3060	280.9400	0.2809	(8.178)	0	0	0
2021/11/19	R023	03/11/2022	6.26	Put	Bond Future	307.9800	0.3080	333.3900	0.3334	8.251	0	0	0
2021/11/19	R023	03/11/2022			Bond Future	6.2666	101.9153	6.4310	101.8649	2.624	0.0000	0.0000	0
2021/11/19	R023	03/11/2022	6.27	Call	Bond Future	307.8900	0.3079	282.7900	0.2828	(8.152)	0	0	0
2021/11/19	R023	03/11/2022	6.27	Put	Bond Future	306.8400	0.3068	332.1700	0.3322	8.255	0	0	0
2021/11/19	R035	03/02/2022	9.92	Call	Bond Future	479.3800	0.4794	467.6500	0.4677	(2.447)	0	0	200
2021/11/19	R035	03/02/2022	9.92	Put	Bond Future	4,539.9500	4.5400	4,546.9600	4.5470	0.154	0	0	0
2021/11/19	R035	03/02/2022	11.73	Call	Bond Future	7,473.2100	7.4732	7,450.0900	7.4501	(0.309)	0	0	0
2021/11/19	R035	03/02/2022	11.73	Put	Bond Future	246.1900	0.2462	241.8100	0.2418	(1.779)	0	0	280
2021/11/19	R035	03/02/2022	11.28	Call	Bond Future	5,169.9100	5.1699	5,145.2500	5.1452	(0.477)	0	0	0
2021/11/19	R035	03/02/2022	11.28	Put	Bond Future	555.2300	0.5552	549.3100	0.5493	(1.066)	0	0	200
2021/11/19	R035	03/02/2022	11.33	Put	Bond Future	509.0800	0.5091	503.2800	0.5033	(1.139)	0	0	500
2021/11/19	R035	03/02/2022	11.39	Call	Bond Future	5,723.0600	5.7231	5,698.6800	5.6987	(0.426)	0	0	0
2021/11/19	R035	03/02/2022	11.39	Put	Bond Future	458.6400	0.4586	453.0000	0.4530	(1.230)	0	0	683
2021/11/19	R035	03/02/2022	11.22	Call	Bond Future	4,873.1600	4.8732	4,848.3800	4.8484	(0.508)	0	0	0
2021/11/19	R035	03/02/2022	11.22	Put	Bond Future	615.9900	0.6160	609.9500	0.6099	(0.981)	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
2021/11/19	R035	03/02/2022	11.23	Call	Bond Future	4,922.2900	4.9223	4,897.5300	4.8975	(0.503)	0	0	0
2021/11/19	R035	03/02/2022	11.23	Put	Bond Future	605.3800	0.6054	599.3600	0.5994	(0.994)	0	0	0
2021/11/19	R035	03/02/2022	11.03	Call	Bond Future	3,962.7100	3.9627	3,937.8300	3.9378	(0.628)	0	0	0
2021/11/19	R035	03/02/2022	11.05	Put	Bond Future	823.9200	0.8239	817.7700	0.8178	(0.746)	0	0	1,600
2021/11/19	R035	03/02/2022	11.11	Call	Bond Future	4,339.9300	4.3399	4,315.0400	4.3150	(0.574)	0	0	0
2021/11/19	R035	03/02/2022	10.35	Call	Bond Future	1,389.2800	1.3893	1,369.4100	1.3694	(1.430)	0	0	1,600
2021/11/19	R035	03/02/2022	10.35	Put	Bond Future	2,573.1100	2.5731	2,571.9800	2.5720	(0.044)	0	0	0
2021/11/19	R035	03/02/2022	10.61	Call	Bond Future	2,215.6600	2.2157	2,192.6600	2.1927	(1.038)	0	0	0
2021/11/19	R035	03/02/2022	10.61	Put	Bond Future	1,721.7000	1.7217	1,717.4400	1.7174	(0.247)	0	0	200
2021/11/19	R035	03/02/2022	10.65	Call	Bond Future	2,360.8200	2.3608	2,337.4900	2.3375	(0.988)	0	0	0
2021/11/19	R035	03/02/2022	10.24	Put	Bond Future	3,011.0900	3.0111	3,011.7500	3.0118	0.022	0	0	0
2021/11/19	R035	03/02/2022	10.26	Call	Bond Future	1,153.2700	1.1533	1,134.8400	1.1348	(1.598)	0	0	200
2021/11/19	R035	03/02/2022	10.26	Put	Bond Future	2,928.5500	2.9286	2,928.8600	2.9289	0.011	0	0	0
2021/11/19	R035	03/02/2022	10.34	Call	Bond Future	1,361.7600	1.3618	1,342.0400	1.3420	(1.448)	0	0	0
2021/11/19	R035	03/02/2022	10.34	Put	Bond Future	2,611.0300	2.6110	2,610.0500	2.6100	(0.038)	0	0	500
2021/11/19	R035	03/02/2022			Bond Future	10.5327	92.3179	10.5356	92.2992	0.028	0.0000	0.0000	102,193
2021/11/19	R035	03/02/2022	9.70	Call	Bond Future	230.2900	0.2303	222.8900	0.2229	(3.213)	0	0	683
2021/11/19	R035	03/02/2022	9.70	Put	Bond Future	5,813.6300	5.8136	5,824.9700	5.8250	0.195	0	0	0
2021/11/19	R035	03/02/2022	10.10	Call	Bond Future	789.3600	0.7894	773.9400	0.7739	(1.953)	0	0	280
2021/11/19	R035	03/02/2022	10.10	Put	Bond Future	3,629.9300	3.6299	3,633.2500	3.6332	0.091	0	0	0
2021/11/19	R035	03/02/2022	11.88	Call	Bond Future	8,256.6300	8.2566	8,234.1100	8.2341	(0.273)	0	0	0
2021/11/19	R035	03/02/2022	11.88	Put	Bond Future	185.2100	0.1852	181.4300	0.1814	(2.041)	0	0	1,800
2021/11/19	R035	03/02/2022	11.33	Call	Bond Future	5,420.0100	5.4200	5,395.4700	5.3955	(0.453)	0	0	0
2021/11/19	R035	03/02/2022	11.24	Call	Bond Future	4,971.6400	4.9716	4,946.9000	4.9469	(0.498)	0	0	0
2021/11/19	R035	03/02/2022	11.24	Put	Bond Future	595.0600	0.5951	589.0600	0.5891	(1.008)	0	0	0
2021/11/19	R035	03/02/2022	11.03	Put	Bond Future	852.3500	0.8523	846.2100	0.8462	(0.720)	0	0	280
2021/11/19	R035	03/02/2022	11.05	Call	Bond Future	4,056.0600	4.0561	4,031.1700	4.0312	(0.614)	0	0	0
2021/11/19	R035	03/02/2022	11.11	Put	Bond Future	743.9700	0.7440	737.8200	0.7378	(0.827)	0	0	200
2021/11/19	R035	03/02/2022	10.65	Put	Bond Future	1,612.7400	1.6127	1,608.1500	1.6081	(0.285)	0	0	683
2021/11/19	R035	03/02/2022	10.24	Call	Bond Future	1,103.6300	1.1036	1,085.5500	1.0856	(1.638)	0	0	500
2021/11/19	R035	05/05/2022	11.63	Call	Bond Future	6,412.4100	6.4124	6,390.5700	6.3906	(0.341)	0	0	0
2021/11/19	R035	05/05/2022	11.63	Put	Bond Future	1,028.6900	1.0287	1,026.1400	1.0261	(0.248)	0	0	0
2021/11/19	R035	05/05/2022	11.64	Call	Bond Future	6,458.2700	6.4583	6,436.4200	6.4364	(0.338)	0	0	0
2021/11/19	R035	05/05/2022	11.64	Put	Bond Future	1,017.6200	1.0176	1,015.0600	1.0151	(0.252)	0	0	0
2021/11/19	R035	05/05/2022	10.72	Call	Bond Future	0.0000	0.0000	2,718.0100	2.7180	100.000	0	0	1,200
2021/11/19	R035	05/05/2022	10.72	Put	Bond Future	0.0000	0.0000	2,783.0100	2.7830	100.000	0	0	0
2021/11/19	R035	05/05/2022			Bond Future	10.7273	88.9467	10.7304	88.9275	0.029	0.0000	0.0000	8,926
2021/11/19	R035	05/05/2022	11.65	Call	Bond Future	6,504.2000	6.5042	6,482.3300	6.4823	(0.336)	0	0	0
2021/11/19	R035	05/05/2022	11.65	Put	Bond Future	1,006.6800	1.0067	1,004.1000	1.0041	(0.256)	0	0	0
2021/11/19	R035	05/05/2022	12.64	Call	Bond Future	0.0000	0.0000	11,186.2200	11.1862	100.000	0	0	0
2021/11/19	R035	05/05/2022	12.64	Put	Bond Future	0.0000	0.0000	351.2000	0.3512	100.000	0	0	1,200
2021/11/19	R035	05/05/2022	10.82	Call	Bond Future	0.0000	0.0000	3,052.5500	3.0525	100.000	0	0	0
2021/11/19	R035	05/05/2022	10.82	Put	Bond Future	0.0000	0.0000	2,496.0200	2.4960	100.000	0	0	1,200
2021/11/19	R035	04/08/2022	11.13	Put	Bond Future	2,789.0500	2.7890	2,791.0100	2.7910	0.070	0	0	100
2021/11/19	R035	04/08/2022	10.72	Call	Bond Future	2,684.1300	2.6841	2,668.9100	2.6689	(0.567)	0	0	0
2021/11/19	R035	04/08/2022	10.72	Put	Bond Future	3,981.1800	3.9812	3,985.6100	3.9856	0.111	0	0	0
2021/11/19	R035	04/08/2022	10.73	Call	Bond Future	2,713.2300	2.7132	2,697.9400	2.6979	(0.564)	0	0	0
2021/11/19	R035	04/08/2022	10.73	Put	Bond Future	3,948.3400	3.9483	3,952.7000	3.9527	0.110	0	0	0

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2021/11/19	R035	04/08/2022	9.84	Call	Bond Future	809.0100	0.8090	801.0300	0.8010	(0.986)	0	0	100
2021/11/19	R035	04/08/2022	9.84	Put	Bond Future	7,809.8000	7.8098	7,821.4700	7.8215	0.149	0	0	0
2021/11/19	R035	04/08/2022	10.53	Put	Bond Future	4,650.4600	4.6505	4,656.3100	4.6563	0.126	0	0	0
2021/11/19	R035	04/08/2022	10.64	Call	Bond Future	2,458.0700	2.4581	2,443.4300	2.4434	(0.596)	0	0	0
2021/11/19	R035	04/08/2022	10.64	Put	Bond Future	4,252.8700	4.2529	4,257.8800	4.2579	0.118	0	0	100
2021/11/19	R035	04/08/2022	9.53	Call	Bond Future	491.0800	0.4911	485.3300	0.4853	(1.171)	0	0	400
2021/11/19	R035	04/08/2022	9.53	Put	Bond Future	9,626.1700	9.6262	9,640.0700	9.6401	0.144	0	0	0
2021/11/19	R035	04/08/2022			Bond Future	10.9315	89.9974	10.9348	89.9778	0.030	0.0000	0.0000	0
2021/11/19	R035	04/08/2022	11.13	Call	Bond Future	3,980.9400	3.9809	3,963.2500	3.9632	(0.444)	0	0	0
2021/11/19	R035	04/08/2022	12.18	Call	Bond Future	8,249.9300	8.2499	8,229.0900	8.2291	(0.253)	0	0	0
2021/11/19	R035	04/08/2022	12.18	Put	Bond Future	1,130.2400	1.1302	1,129.0500	1.1291	(0.105)	0	0	400
2021/11/19	R035	04/08/2022	10.74	Call	Bond Future	2,742.1700	2.7422	2,726.8200	2.7268	(0.560)	0	0	0
2021/11/19	R035	04/08/2022	10.74	Put	Bond Future	3,915.4100	3.9154	3,919.7100	3.9197	0.110	0	0	0
2021/11/19	R035	04/08/2022	10.53	Call	Bond Future	2,164.6500	2.1647	2,150.8500	2.1509	(0.638)	0	0	400
2021/11/19	R035	03/11/2022	11.15	Call	Bond Future	3,877.8900	3.8779	3,861.8500	3.8619	(0.414)	0	0	0
2021/11/19	R035	03/11/2022	11.15	Put	Bond Future	3,798.5000	3.7985	3,802.5700	3.8026	0.107	0	0	0
2021/11/19	R035	03/11/2022			Bond Future	11.1365	86.7052	11.1399	86.6851	0.031	0.0000	0.0000	0
2021/11/19	R035	03/11/2022	11.14	Call	Bond Future	3,847.2400	3.8472	3,831.2500	3.8313	(0.416)	0	0	0
2021/11/19	R035	03/11/2022	11.14	Put	Bond Future	3,826.7800	3.8268	3,830.9000	3.8309	0.108	0	0	0
2021/11/19	R035	03/11/2022	11.13	Call	Bond Future	3,816.7100	3.8167	3,800.7700	3.8008	(0.418)	0	0	0
2021/11/19	R035	03/11/2022	11.13	Put	Bond Future	3,855.2300	3.8552	3,859.4000	3.8594	0.108	0	0	0
2021/11/19	R186	03/02/2022	7.30	Call	Bond Future	144.8500	0.1448	131.1200	0.1311	(9.479)	0	0	0
2021/11/19	R186	03/02/2022	7.30	Put	Bond Future	3,701.9200	3.7019	3,788.0100	3.7880	2.326	0	0	0
2021/11/19	R186	03/02/2022			Bond Future	8.1336	110.7474	8.1574	110.6476	0.294	0.0000	0.0000	54,281
2021/11/19	R186	03/02/2022	7.28	Call	Bond Future	135.8600	0.1359	122.8100	0.1228	(9.605)	0	0	0
2021/11/19	R186	03/02/2022	7.28	Put	Bond Future	3,780.0400	3.7800	3,866.8100	3.8668	2.295	0	0	0
2021/11/19	R186	03/02/2022	7.29	Call	Bond Future	140.2900	0.1403	126.9100	0.1269	(9.537)	0	0	0
2021/11/19	R186	03/02/2022	7.29	Put	Bond Future	3,740.9100	3.7409	3,827.3500	3.8274	2.311	0	0	0
2021/11/19	R186	05/05/2022	9.18	Call	Bond Future	3,783.1300	3.7831	3,701.1300	3.7011	(2.168)	0	0	0
2021/11/19	R186	05/05/2022	9.18	Put	Bond Future	601.7900	0.6018	621.2300	0.6212	3.230	0	0	454
2021/11/19	R186	05/05/2022	8.32	Call	Bond Future	1,572.1800	1.5722	1,517.8600	1.5179	(3.455)	0	0	0
2021/11/19	R186	05/05/2022	8.32	Put	Bond Future	1,731.5600	1.7316	1,778.6800	1.7787	2.721	0	0	0
2021/11/19	R186	05/05/2022	8.14	Call	Bond Future	1,230.7900	1.2308	1,183.7200	1.1837	(3.824)	0	0	454
2021/11/19	R186	05/05/2022	8.14	Put	Bond Future	2,106.1700	2.1062	2,160.5400	2.1605	2.581	0	0	0
2021/11/19	R186	05/05/2022	7.28	Call	Bond Future	255.9500	0.2559	240.2100	0.2402	(6.150)	0	0	435
2021/11/19	R186	05/05/2022	7.28	Put	Bond Future	4,635.1100	4.6351	4,720.8100	4.7208	1.849	0	0	0
2021/11/19	R186	05/05/2022	7.48	Call	Bond Future	367.2900	0.3673	346.3300	0.3463	(5.707)	0	0	3,600
2021/11/19	R186	05/05/2022	7.48	Put	Bond Future	3,919.2100	3.9192	3,999.6900	3.9997	2.053	0	0	0
2021/11/19	R186	05/05/2022			Bond Future	8.3603	112.0757	8.3859	111.9743	0.307	0.0000	0.0000	4,514
2021/11/19	R186	05/05/2022	8.64	Call	Bond Future	2,284.6600	2.2847	2,218.3600	2.2184	(2.902)	0	0	0
2021/11/19	R186	05/05/2022	8.64	Put	Bond Future	1,185.6200	1.1856	1,220.7600	1.2208	2.964	0	0	4,035
2021/11/19	R186	05/05/2022	8.94	Call	Bond Future	3,076.6800	3.0767	3,000.8300	3.0008	(2.465)	0	0	0
2021/11/19	R186	05/05/2022	8.94	Put	Bond Future	814.4800	0.8145	840.0700	0.8401	3.142	0	0	454
2021/11/19	R186	05/05/2022	8.31	Call	Bond Future	1,552.1300	1.5521	1,498.2100	1.4982	(3.474)	0	0	0
2021/11/19	R186	05/05/2022	8.31	Put	Bond Future	1,751.1300	1.7511	1,798.6500	1.7987	2.714	0	0	0
2021/11/19	R186	05/05/2022	8.35	Call	Bond Future	1,633.1900	1.6332	1,577.6800	1.5777	(3.399)	0	0	454
2021/11/19	R186	05/05/2022	8.35	Put	Bond Future	1,673.8100	1.6738	1,719.7400	1.7197	2.744	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
2021/11/19	R186	05/05/2022	7.88	Call	Bond Future	814.6600	0.8147	778.3100	0.7783	(4.462)	0	0	435
2021/11/19	R186	05/05/2022	7.88	Put	Bond Future	2,734.7600	2.7348	2,799.8500	2.7999	2.380	0	0	0
2021/11/19	R186	05/05/2022	8.30	Call	Bond Future	1,532.2300	1.5322	1,478.7000	1.4787	(3.494)	0	0	0
2021/11/19	R186	05/05/2022	8.30	Put	Bond Future	1,770.8700	1.7709	1,818.7800	1.8188	2.705	0	0	0
2021/11/19	R186	05/05/2022	6.73	Call	Bond Future	86.2700	0.0863	79.8900	0.0799	(7.395)	0	0	3,600
2021/11/19	R186	05/05/2022	6.73	Put	Bond Future	6,780.1000	6.7801	6,875.1600	6.8752	1.402	0	0	0
2021/11/19	R186	04/08/2022	8.15	Call	Bond Future	1,173.1400	1.1731	1,132.2200	1.1322	(3.488)	0	0	0
2021/11/19	R186	04/08/2022	8.15	Put	Bond Future	2,894.3900	2.8944	2,956.4800	2.9565	2.145	0	0	0
2021/11/19	R186	04/08/2022	9.78	Call	Bond Future	4,964.4300	4.9644	4,880.3700	4.8804	(1.693)	0	0	0
2021/11/19	R186	04/08/2022	9.78	Put	Bond Future	698.0200	0.6980	716.9700	0.7170	2.715	0	0	3,600
2021/11/19	R186	04/08/2022	7.96	Call	Bond Future	888.8000	0.8888	854.4300	0.8544	(3.867)	0	0	3,600
2021/11/19	R186	04/08/2022			Bond Future	8.6068	108.1303	8.6345	108.0273	0.321	0.0000	0.0000	0
2021/11/19	R186	04/08/2022	8.14	Call	Bond Future	1,157.0700	1.1571	1,116.5000	1.1165	(3.506)	0	0	0
2021/11/19	R186	04/08/2022	8.14	Put	Bond Future	2,916.3900	2.9164	2,978.8300	2.9788	2.141	0	0	0
2021/11/19	R186	04/08/2022	6.96	Call	Bond Future	169.9000	0.1699	160.0600	0.1601	(5.792)	0	0	3,600
2021/11/19	R186	04/08/2022	6.96	Put	Bond Future	6,540.3700	6.5404	6,633.5400	6.6335	1.425	0	0	0
2021/11/19	R186	04/08/2022	7.96	Put	Bond Future	3,336.1600	3.3362	3,404.8000	3.4048	2.057	0	0	0
2021/11/19	R186	04/08/2022	8.13	Call	Bond Future	1,141.1300	1.1411	1,100.9000	1.1009	(3.525)	0	0	0
2021/11/19	R186	04/08/2022	8.13	Put	Bond Future	2,938.5300	2.9385	3,001.3100	3.0013	2.136	0	0	0
2021/11/19	R186	03/11/2022	8.53	Call	Bond Future	1,725.5200	1.7255	1,678.0400	1.6780	(2.752)	0	0	0
2021/11/19	R186	03/11/2022	8.53	Put	Bond Future	2,899.0700	2.8991	2,955.9900	2.9560	1.963	0	0	0
2021/11/19	R186	03/11/2022	8.54	Call	Bond Future	1,742.1800	1.7422	1,694.4300	1.6944	(2.741)	0	0	0
2021/11/19	R186	03/11/2022	8.54	Put	Bond Future	2,880.1800	2.8802	2,936.8300	2.9368	1.967	0	0	0
2021/11/19	R186	03/11/2022			Bond Future	8.8624	109.5443	8.8922	109.4399	0.336	0.0000	0.0000	0
2021/11/19	R186	03/11/2022	8.55	Call	Bond Future	1,758.4900	1.7585	1,710.4800	1.7105	(2.730)	0	0	0
2021/11/19	R186	03/11/2022	8.55	Put	Bond Future	2,860.9600	2.8610	2,917.3500	2.9174	1.971	0	0	0
2021/11/19	R197	03/02/2022			Bond Future	322.2425	322.2425	322.1355	322.1355	(0.033)	0.0000	0.0000	1,079
2021/11/19	R197	05/05/2022			Bond Future	326.1851	326.1851	326.0756	326.0756	(0.034)	0.0000	0.0000	237
2021/11/19	R197	04/08/2022			Bond Future	321.9508	321.9508	321.8376	321.8376	(0.035)	0.0000	0.0000	0
2021/11/19	R197	03/11/2022			Bond Future	326.0811	326.0811	325.9660	325.9660	(0.035)	0.0000	0.0000	0
2021/11/19	R202	03/02/2022			Bond Future	242.9374	242.9374	241.4366	241.4366	(0.618)	0.0000	0.0000	8,050
2021/11/19	R202	05/05/2022			Bond Future	245.9097	245.9097	244.3897	244.3897	(0.618)	0.0000	0.0000	413
2021/11/19	R202	04/08/2022			Bond Future	244.5783	244.5783	243.0378	243.0378	(0.630)	0.0000	0.0000	0
2021/11/19	R202	03/11/2022			Bond Future	247.7155	247.7155	246.1548	246.1548	(0.630)	0.0000	0.0000	0
2021/11/19	R209	03/02/2022	11.02	Call	Bond Future	3,649.6100	3.6496	3,649.0400	3.6490	(0.016)	0	0	0
2021/11/19	R209	03/02/2022	11.02	Put	Bond Future	644.4300	0.6444	632.8100	0.6328	(1.803)	0	0	0
2021/11/19	R209	03/02/2022	11.03	Call	Bond Future	3,691.2200	3.6912	3,690.7500	3.6907	(0.013)	0	0	0
2021/11/19	R209	03/02/2022	11.03	Put	Bond Future	633.1600	0.6332	621.6400	0.6216	(1.819)	0	0	0
2021/11/19	R209	03/02/2022			Bond Future	10.4698	71.4496	10.4678	71.4607	(0.019)	0.0000	0.0000	17,702
2021/11/19	R209	03/02/2022	11.04	Call	Bond Future	3,732.9600	3.7330	3,732.5800	3.7326	(0.010)	0	0	0
2021/11/19	R209	03/02/2022	11.04	Put	Bond Future	622.0700	0.6221	610.6400	0.6106	(1.837)	0	0	0
2021/11/19	R209	05/05/2022	11.44	Call	Bond Future	5,144.3800	5.1444	5,146.7000	5.1467	0.045	0	0	0
2021/11/19	R209	05/05/2022	11.44	Put	Bond Future	954.6700	0.9547	946.0900	0.9461	(0.899)	0	0	0
2021/11/19	R209	05/05/2022	9.75	Call	Bond Future	516.4700	0.5165	514.2600	0.5143	(0.428)	0	0	8,525
2021/11/19	R209	05/05/2022	9.75	Put	Bond Future	5,691.0400	5.6910	5,677.9300	5.6779	(0.230)	0	0	0

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2021/11/19	R209	05/05/2022	10.75	Call	Bond Future	2,685.4400	2.6854	2,684.4400	2.6844	(0.037)	0	0	0
2021/11/19	R209	05/05/2022	10.75	Put	Bond Future	2,104.0300	2.1040	2,092.1300	2.0921	(0.566)	0	0	12,050
2021/11/19	R209	05/05/2022	11.43	Call	Bond Future	5,104.8600	5.1049	5,107.1300	5.1071	0.044	0	0	0
2021/11/19	R209	05/05/2022	11.43	Put	Bond Future	965.4700	0.9655	956.8400	0.9568	(0.894)	0	0	0
2021/11/19	R209	05/05/2022			Bond Future	10.6437	69.1652	10.6417	69.1761	(0.019)	0.0000	0.0000	5,396
2021/11/19	R209	05/05/2022	11.45	Call	Bond Future	5,183.9800	5.1840	5,186.3400	5.1863	0.046	0	0	0
2021/11/19	R209	05/05/2022	11.45	Put	Bond Future	944.0000	0.9440	935.4600	0.9355	(0.905)	0	0	0
2021/11/19	R209	05/05/2022	12.00	Call	Bond Future	7,431.9200	7.4319	7,436.7500	7.4367	0.065	0	0	0
2021/11/19	R209	05/05/2022	12.00	Put	Bond Future	511.7300	0.5117	505.6600	0.5057	(1.186)	0	0	12,050
2021/11/19	R209	04/08/2022	10.57	Put	Bond Future	3,629.0600	3.6291	3,617.5300	3.6175	(0.318)	0	0	0
2021/11/19	R209	04/08/2022	10.58	Call	Bond Future	2,279.3300	2.2793	2,278.7300	2.2787	(0.026)	0	0	0
2021/11/19	R209	04/08/2022	10.58	Put	Bond Future	3,598.3800	3.5984	3,586.8800	3.5869	(0.320)	0	0	0
2021/11/19	R209	04/08/2022			Bond Future	10.8224	69.9826	10.8203	69.9935	(0.019)	0.0000	0.0000	0
2021/11/19	R209	04/08/2022	10.57	Call	Bond Future	2,254.8100	2.2548	2,254.1800	2.2542	(0.028)	0	0	0
2021/11/19	R209	04/08/2022	10.59	Call	Bond Future	2,303.9900	2.3040	2,303.4100	2.3034	(0.025)	0	0	0
2021/11/19	R209	04/08/2022	10.59	Put	Bond Future	3,567.9100	3.5679	3,556.4300	3.5564	(0.322)	0	0	0
2021/11/19	R209	03/11/2022	11.03	Call	Bond Future	3,443.3800	3.4434	3,444.3900	3.4444	0.029	0	0	0
2021/11/19	R209	03/11/2022	11.03	Put	Bond Future	3,287.6900	3.2877	3,277.7900	3.2778	(0.301)	0	0	0
2021/11/19	R209	03/11/2022			Bond Future	11.0003	67.7637	10.9982	67.7746	(0.019)	0.0000	0.0000	0
2021/11/19	R209	03/11/2022	11.01	Call	Bond Future	3,388.9400	3.3889	3,389.8900	3.3899	0.028	0	0	0
2021/11/19	R209	03/11/2022	11.01	Put	Bond Future	3,337.8600	3.3379	3,327.9000	3.3279	(0.298)	0	0	0
2021/11/19	R209	03/11/2022	11.02	Call	Bond Future	3,416.1100	3.4161	3,417.0900	3.4171	0.029	0	0	0
2021/11/19	R209	03/11/2022	11.02	Put	Bond Future	3,312.7000	3.3127	3,302.7700	3.3028	(0.300)	0	0	0
2021/11/19	R210	03/02/2022			Bond Future	215.0541	215.0541	212.9105	212.9105	(0.997)	0.0000	0.0000	1,381
2021/11/19	R210	05/05/2022			Bond Future	214.8331	214.8331	212.6620	212.6620	(1.011)	0.0000	0.0000	104
2021/11/19	R210	04/08/2022			Bond Future	217.5475	217.5475	215.3486	215.3486	(1.011)	0.0000	0.0000	0
2021/11/19	R210	03/11/2022			Bond Future	217.4290	217.4290	215.1995	215.1995	(1.025)	0.0000	0.0000	0
2021/11/19	R213	03/02/2022	8.63	Call	Bond Future	42.4400	0.0424	38.7900	0.0388	(8.600)	0	0	200
2021/11/19	R213	03/02/2022	8.63	Put	Bond Future	6,982.1200	6.9821	7,047.5900	7.0476	0.938	0	0	0
2021/11/19	R213	03/02/2022	8.80	Call	Bond Future	77.4100	0.0774	71.4500	0.0714	(7.699)	0	0	102
2021/11/19	R213	03/02/2022	8.80	Put	Bond Future	6,039.7400	6.0397	6,102.9000	6.1029	1.046	0	0	0
2021/11/19	R213	03/02/2022	10.60	Put	Bond Future	443.1900	0.4432	448.7400	0.4487	1.252	0	0	430
2021/11/19	R213	03/02/2022	10.67	Call	Bond Future	4,328.9800	4.3290	4,264.4800	4.2645	(1.490)	0	0	0
2021/11/19	R213	03/02/2022	10.67	Put	Bond Future	389.0500	0.3891	393.6700	0.3937	1.188	0	0	220
2021/11/19	R213	03/02/2022	10.00	Call	Bond Future	1,868.0500	1.8681	1,819.0300	1.8190	(2.624)	0	0	0
2021/11/19	R213	03/02/2022	10.00	Put	Bond Future	1,304.4300	1.3044	1,324.5300	1.3245	1.541	0	0	430
2021/11/19	R213	03/02/2022	9.98	Call	Bond Future	1,809.0100	1.8090	1,760.6800	1.7607	(2.672)	0	0	0
2021/11/19	R213	03/02/2022	9.98	Put	Bond Future	1,349.0200	1.3490	1,369.8100	1.3698	1.541	0	0	0
2021/11/19	R213	03/02/2022	9.22	Put	Bond Future	3,922.6700	3.9227	3,974.5400	3.9745	1.322	0	0	0
2021/11/19	R213	03/02/2022	9.58	Put	Bond Future	2,484.7800	2.4848	2,521.6400	2.5216	1.483	0	0	200
2021/11/19	R213	03/02/2022			Bond Future	9.8916	86.0670	9.9049	85.9979	0.134	0.0000	0.0000	20,884
2021/11/19	R213	03/02/2022	9.15	Call	Bond Future	253.2500	0.2532	238.5300	0.2385	(5.812)	0	0	220
2021/11/19	R213	03/02/2022	9.15	Put	Bond Future	4,245.7400	4.2457	4,300.1400	4.3001	1.281	0	0	0
2021/11/19	R213	03/02/2022	10.25	Call	Bond Future	2,685.0400	2.6850	2,628.4200	2.6284	(2.109)	0	0	0
2021/11/19	R213	03/02/2022	10.25	Put	Bond Future	840.1700	0.8402	852.6700	0.8527	1.488	0	0	102
2021/11/19	R213	03/02/2022	10.60	Call	Bond Future	4,038.8600	4.0389	3,975.2900	3.9753	(1.574)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/19	R213	03/02/2022	10.15	Call	Bond Future	2,342.0300	2.3420	2,288.1800	2.2882	(2.299)	0	0	0
2021/11/19	R213	03/02/2022	10.15	Put	Bond Future	1,006.5500	1.0066	1,021.8200	1.0218	1.517	0	0	200
2021/11/19	R213	03/02/2022	10.17	Call	Bond Future	2,408.9600	2.4090	2,354.5400	2.3545	(2.259)	0	0	0
2021/11/19	R213	03/02/2022	10.17	Put	Bond Future	971.2700	0.9713	985.9700	0.9860	1.513	0	0	220
2021/11/19	R213	03/02/2022	9.96	Call	Bond Future	1,751.1100	1.7511	1,703.4900	1.7035	(2.719)	0	0	0
2021/11/19	R213	03/02/2022	9.96	Put	Bond Future	1,394.9100	1.3949	1,416.4100	1.4164	1.541	0	0	0
2021/11/19	R213	03/02/2022	9.97	Call	Bond Future	1,780.0100	1.7800	1,732.0400	1.7320	(2.695)	0	0	0
2021/11/19	R213	03/02/2022	9.97	Put	Bond Future	1,371.8900	1.3719	1,393.0400	1.3930	1.542	0	0	0
2021/11/19	R213	03/02/2022	9.22	Call	Bond Future	317.4300	0.3174	300.1800	0.3002	(5.434)	0	0	430
2021/11/19	R213	03/02/2022	9.58	Call	Bond Future	836.5300	0.8365	804.2700	0.8043	(3.856)	0	0	0
2021/11/19	R213	03/02/2022	9.76	Call	Bond Future	1,227.2000	1.2272	1,187.2700	1.1873	(3.254)	0	0	0
2021/11/19	R213	03/02/2022	9.76	Put	Bond Future	1,918.2600	1.9183	1,947.4500	1.9475	1.522	0	0	102
2021/11/19	R213	05/05/2022	10.63	Call	Bond Future	3,877.2700	3.8773	3,822.6800	3.8227	(1.408)	0	0	0
2021/11/19	R213	05/05/2022	10.65	Put	Bond Future	1,179.1900	1.1792	1,194.5100	1.1945	1.299	0	0	0
2021/11/19	R213	05/05/2022			Bond Future	10.0916	83.5670	10.1055	83.4967	0.138	0.0000	0.0000	0
2021/11/19	R213	05/05/2022	10.63	Put	Bond Future	1,206.7600	1.2068	1,222.4500	1.2225	1.300	0	0	0
2021/11/19	R213	05/05/2022	10.64	Call	Bond Future	3,912.0500	3.9120	3,857.2800	3.8573	(1.400)	0	0	0
2021/11/19	R213	05/05/2022	10.64	Put	Bond Future	1,193.0000	1.1930	1,208.5100	1.2085	1.300	0	0	0
2021/11/19	R213	05/05/2022	10.65	Call	Bond Future	3,946.7300	3.9467	3,891.7700	3.8918	(1.393)	0	0	0
2021/11/19	R213	04/08/2022	9.88	Call	Bond Future	1,733.9600	1.7340	1,701.4000	1.7014	(1.878)	0	0	0
2021/11/19	R213	04/08/2022	9.89	Call	Bond Future	1,754.5300	1.7545	1,721.7400	1.7217	(1.869)	0	0	0
2021/11/19	R213	04/08/2022	9.90	Put	Bond Future	3,785.1300	3.7851	3,823.4200	3.8234	1.012	0	0	0
2021/11/19	R213	04/08/2022			Bond Future	10.3031	84.5568	10.3176	84.4855	0.141	0.0000	0.0000	0
2021/11/19	R213	04/08/2022	9.88	Put	Bond Future	3,845.5200	3.8455	3,884.2600	3.8843	1.007	0	0	0
2021/11/19	R213	04/08/2022	9.89	Put	Bond Future	3,815.3800	3.8154	3,853.8900	3.8539	1.009	0	0	0
2021/11/19	R213	04/08/2022	9.90	Call	Bond Future	1,774.9600	1.7750	1,741.9500	1.7419	(1.860)	0	0	0
2021/11/19	R213	03/11/2022	10.38	Call	Bond Future	2,754.5700	2.7546	2,715.3100	2.7153	(1.425)	0	0	0
2021/11/19	R213	03/11/2022	10.38	Put	Bond Future	3,414.4600	3.4145	3,447.5000	3.4475	0.968	0	0	0
2021/11/19	R213	03/11/2022	10.39	Call	Bond Future	2,778.3700	2.7784	2,738.9200	2.7389	(1.420)	0	0	0
2021/11/19	R213	03/11/2022	10.39	Put	Bond Future	3,390.2200	3.3902	3,423.0700	3.4231	0.969	0	0	0
2021/11/19	R213	03/11/2022			Bond Future	10.5180	82.1362	10.5332	82.0639	0.145	0.0000	0.0000	0
2021/11/19	R213	03/11/2022	10.40	Call	Bond Future	2,801.9500	2.8019	2,762.3100	2.7623	(1.415)	0	0	0
2021/11/19	R213	03/11/2022	10.40	Put	Bond Future	3,365.7900	3.3658	3,398.4500	3.3985	0.970	0	0	0
2021/11/19	R214	03/02/2022	11.39	Put	Bond Future	680.7000	0.6807	647.7700	0.6478	(4.838)	0	0	0
2021/11/19	R214	03/02/2022	11.40	Put	Bond Future	669.3700	0.6694	636.8400	0.6368	(4.860)	0	0	0
2021/11/19	R214	03/02/2022	11.41	Call	Bond Future	3,906.3600	3.9064	3,974.9500	3.9750	1.756	0	0	0
2021/11/19	R214	03/02/2022			Bond Future	10.8244	68.2917	10.8070	68.3924	(0.161)	0.0000	0.0000	19,929
2021/11/19	R214	03/02/2022	11.39	Call	Bond Future	3,822.1400	3.8221	3,889.9500	3.8900	1.774	0	0	0
2021/11/19	R214	03/02/2022	11.40	Call	Bond Future	3,864.1900	3.8642	3,932.4000	3.9324	1.765	0	0	0
2021/11/19	R214	03/02/2022	11.41	Put	Bond Future	658.2300	0.6582	626.0800	0.6261	(4.884)	0	0	0
2021/11/19	R214	05/05/2022	11.73	Put	Bond Future	1,092.3700	1.0924	1,060.2200	1.0602	(2.943)	0	0	0
2021/11/19	R214	05/05/2022	11.74	Put	Bond Future	1,080.8200	1.0808	1,048.9300	1.0489	(2.951)	0	0	0
2021/11/19	R214	05/05/2022	11.75	Call	Bond Future	5,130.4900	5.1305	5,200.4900	5.2005	1.364	0	0	0
2021/11/19	R214	05/05/2022			Bond Future	10.9918	65.8308	10.9738	65.9324	(0.164)	0.0000	0.0000	441
2021/11/19	R214	05/05/2022	11.73	Call	Bond Future	5,051.5900	5.0516	5,121.0800	5.1211	1.376	0	0	0
2021/11/19	R214	05/05/2022	11.74	Call	Bond Future	5,091.0100	5.0910	5,160.7600	5.1608	1.370	0	0	0
2021/11/19	R214	05/05/2022	11.75	Put	Bond Future	1,069.4000	1.0694	1,037.7600	1.0378	(2.959)	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
2021/11/19	R214	04/08/2022	10.98	Put	Bond Future	3,490.0200	3.4900	3,429.7600	3.4298	(1.727)	0	0	0
2021/11/19	R214	04/08/2022	10.99	Call	Bond Future	2,481.6000	2.4816	2,524.4700	2.5245	1.728	0	0	0
2021/11/19	R214	04/08/2022			Bond Future	11.1659	66.6076	11.1472	66.7105	(0.167)	0.0000	0.0000	0
2021/11/19	R214	04/08/2022	10.97	Call	Bond Future	2,428.8100	2.4288	2,471.0700	2.4711	1.740	0	0	0
2021/11/19	R214	04/08/2022	10.97	Put	Bond Future	3,520.2300	3.5202	3,459.6600	3.4597	(1.721)	0	0	0
2021/11/19	R214	04/08/2022	10.98	Call	Bond Future	2,455.0200	2.4550	2,497.5900	2.4976	1.734	0	0	0
2021/11/19	R214	04/08/2022	10.99	Put	Bond Future	3,460.2600	3.4603	3,400.3000	3.4003	(1.733)	0	0	0
2021/11/19	R214	03/11/2022	11.34	Call	Bond Future	3,480.9100	3.4809	3,531.0300	3.5310	1.440	0	0	0
2021/11/19	R214	03/11/2022	11.36	Put	Bond Future	3,424.2500	3.4243	3,370.8800	3.3709	(1.559)	0	0	0
2021/11/19	R214	03/11/2022			Bond Future	11.3391	64.2064	11.3197	64.3104	(0.171)	0.0000	0.0000	0
2021/11/19	R214	03/11/2022	11.34	Put	Bond Future	3,475.9700	3.4760	3,422.0900	3.4221	(1.550)	0	0	0
2021/11/19	R214	03/11/2022	11.35	Call	Bond Future	3,508.6000	3.5086	3,558.9700	3.5590	1.436	0	0	0
2021/11/19	R214	03/11/2022	11.35	Put	Bond Future	3,450.0300	3.4500	3,396.4000	3.3964	(1.554)	0	0	0
2021/11/19	R214	03/11/2022	11.36	Call	Bond Future	3,536.3900	3.5364	3,587.0200	3.5870	1.432	0	0	0
2021/11/19	R248	03/02/2022	9.80	Call	Bond Future	134.3100	0.1343	143.9100	0.1439	7.148	0	0	0
2021/11/19	R248	03/02/2022	9.80	Put	Bond Future	7,933.3300	7.9333	7,738.6100	7.7386	(2.454)	0	0	0
2021/11/19	R248	03/02/2022	10.00	Call	Bond Future	291.2300	0.2912	310.2200	0.3102	6.521	0	0	1,300
2021/11/19	R248	03/02/2022	10.00	Put	Bond Future	6,401.9100	6.4019	6,216.5800	6.2166	(2.895)	0	0	0
2021/11/19	R248	03/02/2022	10.20	Put	Bond Future	5,032.5000	5.0325	4,861.0800	4.8611	(3.406)	0	0	0
2021/11/19	R248	03/02/2022	11.48	Call	Bond Future	5,520.5700	5.5206	5,675.9600	5.6760	2.815	0	0	0
2021/11/19	R248	03/02/2022	11.49	Put	Bond Future	652.1900	0.6522	603.9000	0.6039	(7.404)	0	0	0
2021/11/19	R248	03/02/2022	10.90	Call	Bond Future	2,630.2900	2.6303	2,735.3300	2.7353	3.993	0	0	900
2021/11/19	R248	03/02/2022	10.90	Put	Bond Future	1,773.6500	1.7737	1,674.3700	1.6744	(5.597)	0	0	0
2021/11/19	R248	03/02/2022	11.47	Call	Bond Future	5,465.8500	5.4659	5,620.6000	5.6206	2.831	0	0	0
2021/11/19	R248	03/02/2022	10.40	Call	Bond Future	965.5700	0.9656	1,016.6600	1.0167	5.291	0	0	100
2021/11/19	R248	03/02/2022	10.50	Call	Bond Future	1,228.1100	1.2281	1,289.4700	1.2895	4.996	0	0	0
2021/11/19	R248	03/02/2022	10.50	Put	Bond Future	3,346.5800	3.3466	3,203.6200	3.2036	(4.272)	0	0	0
2021/11/19	R248	03/02/2022			Bond Future	10.7822	86.2537	10.7545	86.4581	(0.258)	0.0000	0.0000	179,022
2021/11/19	R248	03/02/2022	10.20	Call	Bond Future	556.8600	0.5569	589.7600	0.5898	5.908	0	0	900
2021/11/19	R248	03/02/2022	11.48	Put	Bond Future	663.3100	0.6633	614.3800	0.6144	(7.377)	0	0	0
2021/11/19	R248	03/02/2022	11.49	Call	Bond Future	5,575.3700	5.5754	5,731.4000	5.7314	2.799	0	0	0
2021/11/19	R248	03/02/2022	11.00	Call	Bond Future	3,065.5000	3.0655	3,181.0600	3.1811	3.770	0	0	100
2021/11/19	R248	03/02/2022	11.00	Put	Bond Future	1,493.5100	1.4935	1,404.7500	1.4047	(5.943)	0	0	0
2021/11/19	R248	03/02/2022	11.47	Put	Bond Future	674.6200	0.6746	625.0500	0.6251	(7.348)	0	0	0
2021/11/19	R248	03/02/2022	10.40	Put	Bond Future	3,857.3800	3.8574	3,704.1500	3.7042	(3.972)	0	0	0
2021/11/19	R248	03/02/2022	10.70	Call	Bond Future	1,855.6900	1.8557	1,938.7800	1.9388	4.478	0	0	1,300
2021/11/19	R248	03/02/2022	10.70	Put	Bond Future	2,463.4200	2.4634	2,342.1900	2.3422	(4.921)	0	0	0
2021/11/19	R248	05/05/2022	11.80	Call	Bond Future	6,903.3500	6.9034	7,056.0600	7.0561	2.212	0	0	0
2021/11/19	R248	05/05/2022	11.79	Call	Bond Future	6,852.9300	6.8529	7,005.1900	7.0052	2.222	0	0	0
2021/11/19	R248	05/05/2022	11.79	Put	Bond Future	1,195.0300	1.1950	1,140.8100	1.1408	(4.537)	0	0	0
2021/11/19	R248	05/05/2022			Bond Future	10.9471	82.8729	10.9183	83.0794	(0.263)	0.0000	0.0000	2,035
2021/11/19	R248	05/05/2022	11.80	Put	Bond Future	1,182.5400	1.1825	1,128.7700	1.1288	(4.547)	0	0	0
2021/11/19	R248	05/05/2022	11.81	Call	Bond Future	6,953.6500	6.9537	7,106.8200	7.1068	2.203	0	0	0
2021/11/19	R248	05/05/2022	11.81	Put	Bond Future	1,170.0100	1.1700	1,116.7000	1.1167	(4.556)	0	0	0
2021/11/19	R248	04/08/2022	10.99	Call	Bond Future	3,291.4700	3.2915	3,386.2100	3.3862	2.878	0	0	0
2021/11/19	R248	04/08/2022	10.99	Put	Bond Future	4,196.2500	4.1963	4,082.1200	4.0821	(2.720)	0	0	0
2021/11/19	R248	04/08/2022	10.98	Call	Bond Future	3,257.8300	3.2578	3,351.9400	3.3519	2.889	0	0	0

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2021/11/19	R248	04/08/2022	10.98	Put	Bond Future	4,233.6200	4.2336	4,118.8600	4.1189	(2.711)	0	0	0
2021/11/19	R248	04/08/2022			Bond Future	11.1188	83.8512	11.0888	84.0600	(0.269)	0.0000	0.0000	0
2021/11/19	R248	04/08/2022	11.00	Call	Bond Future	3,325.5600	3.3256	3,420.9300	3.4209	2.868	0	0	0
2021/11/19	R248	04/08/2022	11.00	Put	Bond Future	4,159.4300	4.1594	4,045.9300	4.0459	(2.729)	0	0	0
2021/11/19	R248	03/11/2022	11.31	Put	Bond Future	4,232.8800	4.2329	4,128.6000	4.1286	(2.464)	0	0	0
2021/11/19	R248	03/11/2022	11.32	Call	Bond Future	4,407.2500	4.4073	4,514.8700	4.5149	2.442	0	0	0
2021/11/19	R248	03/11/2022	11.30	Put	Bond Future	4,265.4000	4.2654	4,160.6000	4.1606	(2.457)	0	0	0
2021/11/19	R248	03/11/2022			Bond Future	11.2894	80.5418	11.2583	80.7531	(0.276)	0.0000	0.0000	0
2021/11/19	R248	03/11/2022	11.31	Call	Bond Future	4,372.0500	4.3720	4,479.1400	4.4791	2.449	0	0	0
2021/11/19	R248	03/11/2022	11.32	Put	Bond Future	4,200.5800	4.2006	4,096.8300	4.0968	(2.470)	0	0	0
2021/11/19	R248	03/11/2022	11.30	Call	Bond Future	4,336.9700	4.3370	4,443.5400	4.4435	2.457	0	0	0

Total

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