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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/11/2021 TO 23/11/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	2025	03/02/2022		Bond Future	154.2463	154.2463	154.2619	154.2619	0.010	0.0000	0.0000	5,316
2021/11/23	2025	05/05/2022		Bond Future	156.1325	156.1325	156.1435	156.1435	0.007	0.0000	0.0000	164
2021/11/23	2025	04/08/2022		Bond Future	156.4951	156.4951	156.5019	156.5019	0.004	0.0000	0.0000	0
2021/11/23	2025	03/11/2022		Bond Future	158.5018	158.5018	158.5052	158.5052	0.002	0.0000	0.0000	0
2021/11/23	2029	03/02/2022		Bond Future	113.6381	113.6381	113.4229	113.4229	(0.189)	0.0000	0.0000	2,806
2021/11/23	2029	05/05/2022		Bond Future	113.8301	113.8301	113.6089	113.6089	(0.194)	0.0000	0.0000	186
2021/11/23	2029	04/08/2022		Bond Future	115.2679	115.2679	115.0406	115.0406	(0.197)	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
2021/11/23	2029	03/11/2022			Bond Future	115.5244	115.5244	115.2917	115.2917	(0.201)	0.0000	0.0000	0
2021/11/23	2030	03/02/2022	8.39	Call	Bond Future	27.3000	0.0273	19.9600	0.0200	(26.886)	0	0	101
2021/11/23	2030	03/02/2022	8.39	Put	Bond Future	7,404.5900	7.4046	7,728.0200	7.7280	4.368	0	0	0
2021/11/23	2030	03/02/2022	8.80	Put	Bond Future	5,213.8100	5.2138	5,518.1300	5.5181	5.837	0	0	0
2021/11/23	2030	03/02/2022	8.85	Call	Bond Future	142.8800	0.1429	112.1000	0.1121	(21.543)	0	0	1,000
2021/11/23	2030	03/02/2022	8.85	Put	Bond Future	4,964.1600	4.9642	5,264.1500	5.2641	6.043	0	0	0
2021/11/23	2030	03/02/2022	9.90	Put	Bond Future	1,189.4100	1.1894	1,323.1300	1.3231	11.243	0	0	8,000
2021/11/23	2030	03/02/2022	9.45	Call	Bond Future	808.5800	0.8086	693.0600	0.6931	(14.287)	0	0	0
2021/11/23	2030	03/02/2022	9.45	Put	Bond Future	2,422.4300	2.4224	2,637.6800	2.6377	8.886	0	0	0
2021/11/23	2030	03/02/2022	9.10	Call	Bond Future	324.6700	0.3247	265.4600	0.2655	(18.237)	0	0	4,000
2021/11/23	2030	03/02/2022	9.10	Put	Bond Future	3,792.4500	3.7925	4,064.0100	4.0640	7.161	0	0	0
2021/11/23	2030	03/02/2022	9.35	Call	Bond Future	638.6300	0.6386	540.6800	0.5407	(15.338)	0	0	0
2021/11/23	2030	03/02/2022	9.35	Put	Bond Future	2,777.3700	2.7774	3,010.1900	3.0102	8.383	0	0	101
2021/11/23	2030	03/02/2022	9.40	Call	Bond Future	720.3100	0.7203	613.6800	0.6137	(14.803)	0	0	950
2021/11/23	2030	03/02/2022	9.40	Put	Bond Future	2,596.1300	2.5961	2,820.2700	2.8203	8.634	0	0	0
2021/11/23	2030	03/02/2022			Bond Future	9.7621	90.5606	9.8270	90.2298	0.664	0.0000	0.0000	83,178
2021/11/23	2030	03/02/2022	8.80	Call	Bond Future	118.8500	0.1188	92.4000	0.0924	(22.255)	0	0	950
2021/11/23	2030	03/02/2022	10.85	Call	Bond Future	5,543.7200	5.5437	5,241.1900	5.2412	(5.457)	0	0	0
2021/11/23	2030	03/02/2022	10.85	Put	Bond Future	194.8200	0.1948	223.0600	0.2231	14.495	0	0	1,000
2021/11/23	2030	03/02/2022	9.60	Call	Bond Future	1,110.3900	1.1104	967.5500	0.9675	(12.864)	0	0	1,000
2021/11/23	2030	03/02/2022	9.60	Put	Bond Future	1,944.0400	1.9440	2,131.9700	2.1320	9.667	0	0	0
2021/11/23	2030	03/02/2022	9.78	Call	Bond Future	1,550.1800	1.5502	1,374.3400	1.3743	(11.343)	0	0	0
2021/11/23	2030	03/02/2022	9.78	Put	Bond Future	1,458.7300	1.4587	1,613.6600	1.6137	10.621	0	0	101
2021/11/23	2030	03/02/2022	9.90	Call	Bond Future	1,890.9200	1.8909	1,693.8700	1.6939	(10.421)	0	0	0
2021/11/23	2030	03/02/2022	9.43	Call	Bond Future	772.3900	0.7724	660.4500	0.6605	(14.493)	0	0	0
2021/11/23	2030	03/02/2022	9.43	Put	Bond Future	2,490.9100	2.4909	2,709.7400	2.7097	8.785	0	0	0
2021/11/23	2030	03/02/2022	9.44	Call	Bond Future	790.4200	0.7904	676.6900	0.6767	(14.389)	0	0	0
2021/11/23	2030	03/02/2022	9.44	Put	Bond Future	2,456.5900	2.4566	2,673.6300	2.6736	8.835	0	0	0
2021/11/23	2030	05/05/2022	10.21	Call	Bond Future	2,851.2800	2.8513	2,649.4600	2.6495	(7.078)	0	0	0
2021/11/23	2030	05/05/2022	10.21	Put	Bond Future	1,750.4700	1.7505	1,886.2400	1.8862	7.756	0	0	0
2021/11/23	2030	05/05/2022	9.95	Call	Bond Future	2,130.8500	2.1309	1,959.5600	1.9596	(8.039)	0	0	0
2021/11/23	2030	05/05/2022	8.47	Call	Bond Future	159.4800	0.1595	134.7300	0.1347	(15.519)	0	0	1,073
2021/11/23	2030	05/05/2022	8.81	Put	Bond Future	6,371.4600	6.3715	6,664.4500	6.6645	4.598	0	0	0
2021/11/23	2030	05/05/2022	8.89	Put	Bond Future	6,006.0300	6.0060	6,292.3800	6.2924	4.768	0	0	0
2021/11/23	2030	05/05/2022	8.14	Call	Bond Future	76.6600	0.0767	63.5700	0.0636	(17.075)	0	0	1,800
2021/11/23	2030	05/05/2022	8.14	Put	Bond Future	9,806.6600	9.8067	10,131.1600	10.1312	3.309	0	0	0
2021/11/23	2030	05/05/2022			Bond Future	9.9852	91.6466	10.0538	91.3091	0.687	0.0000	0.0000	14,727
2021/11/23	2030	05/05/2022	10.20	Call	Bond Future	2,821.5200	2.8215	2,620.8200	2.6208	(7.113)	0	0	0
2021/11/23	2030	05/05/2022	10.20	Put	Bond Future	1,769.3100	1.7693	1,906.2000	1.9062	7.737	0	0	200
2021/11/23	2030	05/05/2022	11.04	Call	Bond Future	5,729.7000	5.7297	5,455.5100	5.4555	(4.785)	0	0	0
2021/11/23	2030	05/05/2022	11.04	Put	Bond Future	711.6100	0.7116	775.0100	0.7750	8.909	0	0	1,800
2021/11/23	2030	05/05/2022	9.35	Call	Bond Future	921.4200	0.9214	823.0900	0.8231	(10.672)	0	0	0
2021/11/23	2030	05/05/2022	9.35	Put	Bond Future	4,128.1500	4.1281	4,367.4100	4.3674	5.796	0	0	1,073
2021/11/23	2030	05/05/2022	9.95	Put	Bond Future	2,304.8600	2.3049	2,471.1600	2.4712	7.215	0	0	1,073
2021/11/23	2030	05/05/2022	10.19	Call	Bond Future	2,791.8900	2.7919	2,592.3200	2.5923	(7.148)	0	0	0
2021/11/23	2030	05/05/2022	10.19	Put	Bond Future	1,788.3100	1.7883	1,926.3300	1.9263	7.718	0	0	0
2021/11/23	2030	05/05/2022	8.47	Put	Bond Future	8,054.2600	8.0543	8,367.1000	8.3671	3.884	0	0	0

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2021/11/23	2030	05/05/2022	8.81	Call	Bond Future	322.8400	0.3228	278.2400	0.2782	(13.815)	0	0	200
2021/11/23	2030	05/05/2022	8.89	Call	Bond Future	385.3400	0.3853	334.1000	0.3341	(13.297)	0	0	1,800
2021/11/23	2030	05/05/2022	7.73	Call	Bond Future	27.9500	0.0280	22.6200	0.0226	(19.070)	0	0	200
2021/11/23	2030	05/05/2022	7.73	Put	Bond Future	12,099.2800	12.0993	12,431.5400	12.4315	2.746	0	0	0
2021/11/23	2030	04/08/2022	9.56	Call	Bond Future	1,286.4700	1.2865	1,174.5700	1.1746	(8.698)	0	0	0
2021/11/23	2030	04/08/2022	9.56	Put	Bond Future	4,526.1000	4.5261	4,758.7600	4.7588	5.140	0	0	0
2021/11/23	2030	04/08/2022	10.95	Call	Bond Future	4,815.4800	4.8155	4,573.1900	4.5732	(5.031)	0	0	0
2021/11/23	2030	04/08/2022	10.95	Put	Bond Future	1,454.0300	1.4540	1,556.3000	1.5563	7.034	0	0	800
2021/11/23	2030	04/08/2022			Bond Future	10.2257	88.7290	10.2983	88.3844	0.710	0.0000	0.0000	0
2021/11/23	2030	04/08/2022	9.55	Call	Bond Future	1,269.9100	1.2699	1,159.0100	1.1590	(8.733)	0	0	0
2021/11/23	2030	04/08/2022	9.55	Put	Bond Future	4,559.3500	4.5594	4,793.0100	4.7930	5.125	0	0	0
2021/11/23	2030	04/08/2022	8.30	Call	Bond Future	180.8600	0.1809	156.9400	0.1569	(13.226)	0	0	800
2021/11/23	2030	04/08/2022	8.30	Put	Bond Future	9,975.4800	9.9755	10,296.1200	10.2961	3.214	0	0	0
2021/11/23	2030	04/08/2022	9.05	Call	Bond Future	609.7800	0.6098	544.6700	0.5447	(10.678)	0	0	800
2021/11/23	2030	04/08/2022	9.05	Put	Bond Future	6,433.9600	6.4340	6,713.4100	6.7134	4.343	0	0	0
2021/11/23	2030	04/08/2022	9.54	Call	Bond Future	1,253.5000	1.2535	1,143.5900	1.1436	(8.768)	0	0	0
2021/11/23	2030	04/08/2022	9.54	Put	Bond Future	4,592.7800	4.5928	4,827.4300	4.8274	5.109	0	0	0
2021/11/23	2030	03/11/2022	10.10	Call	Bond Future	2,256.5300	2.2565	2,104.9600	2.1050	(6.717)	0	0	0
2021/11/23	2030	03/11/2022	10.10	Put	Bond Future	3,916.8200	3.9168	4,116.0000	4.1160	5.085	0	0	0
2021/11/23	2030	03/11/2022			Bond Future	10.4575	89.8967	10.5341	89.5460	0.733	0.0000	0.0000	0
2021/11/23	2030	03/11/2022	10.08	Call	Bond Future	2,215.6500	2.2156	2,065.8400	2.0658	(6.761)	0	0	0
2021/11/23	2030	03/11/2022	10.08	Put	Bond Future	3,969.9900	3.9700	4,170.9300	4.1709	5.061	0	0	0
2021/11/23	2030	03/11/2022	10.09	Call	Bond Future	2,235.8600	2.2359	2,085.1800	2.0852	(6.739)	0	0	0
2021/11/23	2030	03/11/2022	10.09	Put	Bond Future	3,943.1600	3.9432	4,143.2300	4.1432	5.074	0	0	0
2021/11/23	2032	03/02/2022	8.91	Put	Bond Future	8,113.4100	8.1134	8,502.7300	8.5027	4.798	0	0	0
2021/11/23	2032	03/02/2022	11.13	Call	Bond Future	5,159.1200	5.1591	4,814.3400	4.8143	(6.683)	0	0	0
2021/11/23	2032	03/02/2022	11.13	Put	Bond Future	343.5900	0.3436	395.2200	0.3952	15.027	0	0	210
2021/11/23	2032	03/02/2022	10.65	Call	Bond Future	3,065.1300	3.0651	2,780.8800	2.7809	(9.274)	0	0	0
2021/11/23	2032	03/02/2022	10.65	Put	Bond Future	832.3900	0.8324	944.5500	0.9445	13.474	0	0	0
2021/11/23	2032	03/02/2022	10.66	Call	Bond Future	3,105.1500	3.1051	2,819.2500	2.8193	(9.207)	0	0	0
2021/11/23	2032	03/02/2022	10.66	Put	Bond Future	817.5000	0.8175	928.0100	0.9280	13.518	0	0	97
2021/11/23	2032	03/02/2022	10.45	Put	Bond Future	1,186.0700	1.1861	1,334.9000	1.3349	12.548	0	0	198
2021/11/23	2032	03/02/2022	10.53	Call	Bond Future	2,599.8300	2.5998	2,336.7900	2.3368	(10.118)	0	0	0
2021/11/23	2032	03/02/2022	10.53	Put	Bond Future	1,029.7400	1.0297	1,163.1100	1.1631	12.952	0	0	210
2021/11/23	2032	03/02/2022	10.35	Put	Bond Future	1,410.4800	1.4105	1,579.8200	1.5798	12.006	0	0	400
2021/11/23	2032	03/02/2022	10.42	Call	Bond Future	2,206.8200	2.2068	1,965.2700	1.9653	(10.946)	0	0	0
2021/11/23	2032	03/02/2022	10.42	Put	Bond Future	1,250.2600	1.2503	1,405.1200	1.4051	12.386	0	0	0
2021/11/23	2032	03/02/2022	10.43	Call	Bond Future	2,241.0400	2.2410	1,997.4700	1.9975	(10.869)	0	0	0
2021/11/23	2032	03/02/2022	10.43	Put	Bond Future	1,228.4600	1.2285	1,381.3000	1.3813	12.442	0	0	0
2021/11/23	2032	03/02/2022	9.81	Call	Bond Future	634.0300	0.6340	525.5900	0.5256	(17.103)	0	0	0
2021/11/23	2032	03/02/2022	9.81	Put	Bond Future	3,188.5500	3.1886	3,476.5200	3.4765	9.031	0	0	198
2021/11/23	2032	03/02/2022	9.90	Put	Bond Future	2,824.7300	2.8247	3,093.4100	3.0934	9.512	0	0	900
2021/11/23	2032	03/02/2022	9.58	Call	Bond Future	317.5600	0.3176	252.8300	0.2528	(20.384)	0	0	400
2021/11/23	2032	03/02/2022	9.58	Put	Bond Future	4,245.3000	4.2453	4,576.9800	4.5770	7.813	0	0	0
2021/11/23	2032	03/02/2022	9.67	Call	Bond Future	423.8200	0.4238	343.1600	0.3432	(19.032)	0	0	0
2021/11/23	2032	03/02/2022			Bond Future	10.2506	90.5139	10.3205	90.1175	0.682	0.0000	0.0000	108,136
2021/11/23	2032	03/02/2022	8.91	Call	Bond Future	23.4600	0.0235	16.3700	0.0164	(30.222)	0	0	198

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2021/11/23	2032	03/02/2022	9.14	Call	Bond Future	57.9800	0.0580	42.0600	0.0421	(27.458)	0	0	97
2021/11/23	2032	03/02/2022	9.14	Put	Bond Future	6,691.3300	6.6913	7,071.8200	7.0718	5.686	0	0	0
2021/11/23	2032	03/02/2022	9.57	Call	Bond Future	307.0900	0.3071	244.0100	0.2440	(20.541)	0	0	0
2021/11/23	2032	03/02/2022	9.57	Put	Bond Future	4,295.1700	4.2952	4,628.5000	4.6285	7.761	0	0	0
2021/11/23	2032	03/02/2022	10.95	Call	Bond Future	4,340.8300	4.3408	4,014.4100	4.0144	(7.520)	0	0	0
2021/11/23	2032	03/02/2022	10.95	Put	Bond Future	481.3100	0.4813	551.3000	0.5513	14.542	0	0	400
2021/11/23	2032	03/02/2022	10.90	Call	Bond Future	4,119.2300	4.1192	3,798.7800	3.7988	(7.779)	0	0	0
2021/11/23	2032	03/02/2022	10.90	Put	Bond Future	527.9100	0.5279	603.8700	0.6039	14.389	0	0	900
2021/11/23	2032	03/02/2022	10.44	Call	Bond Future	2,275.6700	2.2757	2,030.0800	2.0301	(10.792)	0	0	0
2021/11/23	2032	03/02/2022	10.44	Put	Bond Future	1,207.1200	1.2071	1,357.9400	1.3579	12.494	0	0	0
2021/11/23	2032	03/02/2022	10.45	Call	Bond Future	2,310.5400	2.3105	2,062.9600	2.0630	(10.715)	0	0	0
2021/11/23	2032	03/02/2022	10.35	Call	Bond Future	1,973.5500	1.9735	1,746.4800	1.7465	(11.506)	0	0	0
2021/11/23	2032	03/02/2022	9.90	Call	Bond Future	800.0700	0.8001	672.3400	0.6723	(15.965)	0	0	900
2021/11/23	2032	03/02/2022	10.14	Call	Bond Future	1,354.5700	1.3546	1,173.3800	1.1734	(13.376)	0	0	0
2021/11/23	2032	03/02/2022	10.14	Put	Bond Future	1,986.4700	1.9865	2,201.6900	2.2017	10.834	0	0	97
2021/11/23	2032	03/02/2022	9.62	Call	Bond Future	362.1400	0.3621	290.5400	0.2905	(19.771)	0	0	210
2021/11/23	2032	03/02/2022	9.62	Put	Bond Future	4,049.0700	4.0491	4,373.8800	4.3739	8.022	0	0	0
2021/11/23	2032	03/02/2022	9.67	Put	Bond Future	3,810.9200	3.8109	4,126.6700	4.1267	8.285	0	0	0
2021/11/23	2032	05/05/2022	11.18	Call	Bond Future	4,975.8500	4.9758	4,676.6900	4.6767	(6.012)	0	0	0
2021/11/23	2032	05/05/2022	11.18	Put	Bond Future	1,134.4500	1.1344	1,239.2000	1.2392	9.234	0	0	780
2021/11/23	2032	05/05/2022	11.02	Put	Bond Future	1,348.8900	1.3489	1,470.3100	1.4703	9.001	0	0	0
2021/11/23	2032	05/05/2022	11.03	Call	Bond Future	4,392.6100	4.3926	4,109.0300	4.1090	(6.456)	0	0	0
2021/11/23	2032	05/05/2022	11.03	Put	Bond Future	1,334.4600	1.3345	1,454.7900	1.4548	9.017	0	0	0
2021/11/23	2032	05/05/2022	10.29	Put	Bond Future	2,932.9500	2.9330	3,152.7300	3.1527	7.493	0	0	0
2021/11/23	2032	05/05/2022	10.98	Call	Bond Future	4,203.1600	4.2032	3,925.1500	3.9251	(6.614)	0	0	0
2021/11/23	2032	05/05/2022	10.98	Put	Bond Future	1,408.3100	1.4083	1,534.2100	1.5342	8.940	0	0	993
2021/11/23	2032	05/05/2022			Bond Future	10.4620	87.4523	10.5354	87.0483	0.702	0.0000	0.0000	20,384
2021/11/23	2032	05/05/2022	11.02	Call	Bond Future	4,354.4700	4.3545	4,071.9800	4.0720	(6.487)	0	0	0
2021/11/23	2032	05/05/2022	11.04	Call	Bond Future	4,430.8500	4.4308	4,146.1800	4.1462	(6.425)	0	0	0
2021/11/23	2032	05/05/2022	11.04	Put	Bond Future	1,320.1800	1.3202	1,439.4200	1.4394	9.032	0	0	0
2021/11/23	2032	05/05/2022	10.18	Call	Bond Future	1,704.9500	1.7050	1,537.4500	1.5375	(9.824)	0	0	780
2021/11/23	2032	05/05/2022	10.18	Put	Bond Future	3,278.7700	3.2788	3,515.1800	3.5152	7.210	0	0	0
2021/11/23	2032	05/05/2022	10.29	Call	Bond Future	1,977.6300	1.9776	1,793.5000	1.7935	(9.311)	0	0	993
2021/11/23	2032	05/05/2022	9.58	Call	Bond Future	602.3200	0.6023	521.5000	0.5215	(13.418)	0	0	780
2021/11/23	2032	05/05/2022	9.58	Put	Bond Future	5,654.3300	5.6543	5,977.4200	5.9774	5.714	0	0	0
2021/11/23	2032	04/08/2022	10.20	Put	Bond Future	4,393.1600	4.3932	4,650.2700	4.6503	5.853	0	0	0
2021/11/23	2032	04/08/2022	10.21	Put	Bond Future	4,359.2400	4.3592	4,615.1000	4.6151	5.869	0	0	0
2021/11/23	2032	04/08/2022	10.22	Call	Bond Future	1,807.7200	1.8077	1,650.7600	1.6508	(8.683)	0	0	0
2021/11/23	2032	04/08/2022	8.97	Call	Bond Future	246.3500	0.2464	211.8500	0.2118	(14.004)	0	0	800
2021/11/23	2032	04/08/2022	8.97	Put	Bond Future	10,088.6200	10.0886	10,465.6800	10.4657	3.737	0	0	0
2021/11/23	2032	04/08/2022	9.72	Call	Bond Future	897.6200	0.8976	801.1200	0.8011	(10.751)	0	0	800
2021/11/23	2032	04/08/2022	9.72	Put	Bond Future	6,252.9100	6.2529	6,567.9700	6.5680	5.039	0	0	0
2021/11/23	2032	04/08/2022			Bond Future	10.6819	88.4861	10.7591	88.0745	0.723	0.0000	0.0000	0
2021/11/23	2032	04/08/2022	11.60	Call	Bond Future	6,081.3000	6.0813	5,775.2600	5.7753	(5.032)	0	0	0
2021/11/23	2032	04/08/2022	11.60	Put	Bond Future	1,355.6600	1.3557	1,461.1800	1.4612	7.784	0	0	800
2021/11/23	2032	04/08/2022	11.89	Call	Bond Future	7,210.2600	7.2103	6,883.8100	6.8838	(4.528)	0	0	0
2021/11/23	2032	04/08/2022	11.89	Put	Bond Future	1,065.0100	1.0650	1,150.1200	1.1501	7.991	0	0	0
2021/11/23	2032	04/08/2022	10.20	Call	Bond Future	1,764.1400	1.7641	1,609.6900	1.6097	(8.755)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/23	2032	04/08/2022	10.21	Call	Bond Future	1,785.8500	1.7859	1,630.1500	1.6301	(8.719)	0	0	0
2021/11/23	2032	04/08/2022	10.22	Put	Bond Future	4,325.5200	4.3255	4,580.1200	4.5801	5.886	0	0	0
2021/11/23	2032	03/11/2022			Bond Future	10.9039	85.5051	10.9850	85.0865	0.743	0.0000	0.0000	0
2021/11/23	2032	03/11/2022	10.66	Call	Bond Future	2,766.9500	2.7669	2,574.0700	2.5741	(6.971)	0	0	0
2021/11/23	2032	03/11/2022	10.66	Put	Bond Future	4,043.1900	4.0432	4,268.9100	4.2689	5.583	0	0	0
2021/11/23	2033	03/02/2022			Bond Future	110.7643	110.7643	109.0025	109.0025	(1.591)	0.0000	0.0000	7,393
2021/11/23	2033	05/05/2022			Bond Future	110.8394	110.8394	109.0528	109.0528	(1.612)	0.0000	0.0000	2,121
2021/11/23	2033	04/08/2022			Bond Future	112.2394	112.2394	110.4271	110.4271	(1.615)	0.0000	0.0000	0
2021/11/23	2033	03/11/2022			Bond Future	112.3766	112.3766	110.5385	110.5385	(1.636)	0.0000	0.0000	0
2021/11/23	2037	03/02/2022	11.45	Call	Bond Future	4,416.1300	4.4161	4,040.3800	4.0404	(8.509)	0	0	0
2021/11/23	2037	03/02/2022	11.46	Call	Bond Future	4,463.9300	4.4639	4,086.6500	4.0867	(8.452)	0	0	0
2021/11/23	2037	03/02/2022	11.47	Put	Bond Future	657.3800	0.6574	755.2500	0.7553	14.888	0	0	0
2021/11/23	2037	03/02/2022			Bond Future	10.8435	83.0155	10.9186	82.5389	0.693	0.0000	0.0000	112,285
2021/11/23	2037	03/02/2022	11.45	Put	Bond Future	680.6200	0.6806	781.5300	0.7815	14.826	0	0	0
2021/11/23	2037	03/02/2022	11.46	Put	Bond Future	668.9600	0.6690	768.3400	0.7683	14.856	0	0	0
2021/11/23	2037	03/02/2022	11.47	Call	Bond Future	4,511.7400	4.5117	4,132.9500	4.1330	(8.396)	0	0	0
2021/11/23	2037	05/05/2022	11.82	Call	Bond Future	5,803.0200	5.8030	5,436.4800	5.4365	(6.316)	0	0	0
2021/11/23	2037	05/05/2022	11.83	Call	Bond Future	5,847.4500	5.8475	5,479.8100	5.4798	(6.287)	0	0	0
2021/11/23	2037	05/05/2022	11.84	Put	Bond Future	1,149.9200	1.1499	1,266.1900	1.2662	10.111	0	0	0
2021/11/23	2037	05/05/2022			Bond Future	11.0408	84.0113	11.1193	83.5263	0.711	0.0000	0.0000	11,855
2021/11/23	2037	05/05/2022	11.82	Put	Bond Future	1,174.7400	1.1747	1,293.2200	1.2932	10.086	0	0	0
2021/11/23	2037	05/05/2022	11.83	Put	Bond Future	1,162.3500	1.1623	1,279.7300	1.2797	10.099	0	0	0
2021/11/23	2037	05/05/2022	11.84	Call	Bond Future	5,891.7800	5.8918	5,523.0300	5.5230	(6.259)	0	0	0
2021/11/23	2037	04/08/2022	10.91	Put	Bond Future	4,474.5800	4.4746	4,759.7900	4.7598	6.374	0	0	0
2021/11/23	2037	04/08/2022	10.89	Call	Bond Future	2,335.7300	2.3357	2,130.4800	2.1305	(8.787)	0	0	0
2021/11/23	2037	04/08/2022	10.89	Put	Bond Future	4,547.6800	4.5477	4,835.8600	4.8359	6.337	0	0	0
2021/11/23	2037	04/08/2022	10.90	Call	Bond Future	2,361.7600	2.3618	2,155.0200	2.1550	(8.754)	0	0	0
2021/11/23	2037	04/08/2022			Bond Future	11.2497	80.7488	11.3320	80.2554	0.731	0.0000	0.0000	0
2021/11/23	2037	04/08/2022	10.91	Call	Bond Future	2,387.9500	2.3879	2,179.7300	2.1797	(8.720)	0	0	0
2021/11/23	2037	04/08/2022	11.42	Call	Bond Future	3,943.1900	3.9432	3,661.6900	3.6617	(7.139)	0	0	0
2021/11/23	2037	04/08/2022	11.42	Put	Bond Future	2,926.6600	2.9267	3,138.5900	3.1386	7.241	0	0	50
2021/11/23	2037	04/08/2022	10.10	Call	Bond Future	760.7200	0.7607	667.7100	0.6677	(12.227)	0	0	50
2021/11/23	2037	04/08/2022	10.10	Put	Bond Future	8,154.8300	8.1548	8,555.2500	8.5552	4.910	0	0	0
2021/11/23	2037	04/08/2022	10.90	Put	Bond Future	4,511.0100	4.5110	4,797.7000	4.7977	6.355	0	0	50
2021/11/23	2037	03/11/2022	11.31	Call	Bond Future	3,480.9600	3.4810	3,234.8300	3.2348	(7.071)	0	0	0
2021/11/23	2037	03/11/2022	11.31	Put	Bond Future	4,293.2700	4.2933	4,548.5200	4.5485	5.945	0	0	0
2021/11/23	2037	03/11/2022	11.32	Call	Bond Future	3,509.6400	3.5096	3,262.2800	3.2623	(7.048)	0	0	0
2021/11/23	2037	03/11/2022	11.30	Put	Bond Future	4,323.9800	4.3240	4,580.4900	4.5805	5.932	0	0	0
2021/11/23	2037	03/11/2022			Bond Future	11.4474	81.8161	11.5332	81.3148	0.750	0.0000	0.0000	0
2021/11/23	2037	03/11/2022	11.32	Put	Bond Future	4,262.4100	4.2624	4,516.4300	4.5164	5.960	0	0	0
2021/11/23	2037	03/11/2022	11.30	Call	Bond Future	3,452.0600	3.4521	3,207.1900	3.2072	(7.093)	0	0	0
2021/11/23	2038	03/02/2022			Bond Future	122.4493	122.4493	121.3562	121.3562	(0.893)	0.0000	0.0000	6,276
2021/11/23	2038	05/05/2022			Bond Future	123.9467	123.9467	122.8367	122.8367	(0.896)	0.0000	0.0000	677
2021/11/23	2038	04/08/2022			Bond Future	123.7018	123.7018	122.5741	122.5741	(0.912)	0.0000	0.0000	0
2021/11/23	2038	03/11/2022			Bond Future	125.2882	125.2882	124.1434	124.1434	(0.914)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/23	2040	03/02/2022	11.57	Put	Bond Future	694.2300	0.6942	788.4500	0.7884	13.572	0	0	0
2021/11/23	2040	03/02/2022	11.58	Put	Bond Future	682.4700	0.6825	775.2600	0.7753	13.596	0	0	0
2021/11/23	2040	03/02/2022	11.59	Call	Bond Future	5,103.2500	5.1032	4,715.3100	4.7153	(7.602)	0	0	0
2021/11/23	2040	03/02/2022			Bond Future	10.9177	85.2272	10.9877	84.7478	0.641	0.0000	0.0000	76,519
2021/11/23	2040	03/02/2022	11.57	Call	Bond Future	4,999.9700	5.0000	4,614.8600	4.6149	(7.702)	0	0	0
2021/11/23	2040	03/02/2022	11.58	Call	Bond Future	5,051.5000	5.0515	4,664.9600	4.6650	(7.652)	0	0	0
2021/11/23	2040	03/02/2022	11.59	Put	Bond Future	671.0100	0.6710	762.4000	0.7624	13.620	0	0	0
2021/11/23	2040	05/05/2022	11.91	Put	Bond Future	1,252.0200	1.2520	1,368.1200	1.3681	9.273	0	0	0
2021/11/23	2040	05/05/2022	11.92	Call	Bond Future	6,410.1400	6.4101	6,037.3700	6.0374	(5.815)	0	0	0
2021/11/23	2040	05/05/2022	11.92	Put	Bond Future	1,239.0000	1.2390	1,354.0300	1.3540	9.284	0	0	0
2021/11/23	2040	05/05/2022	13.04	Call	Bond Future	11,898.4200	11.8984	11,450.0700	11.4501	(3.768)	0	0	0
2021/11/23	2040	05/05/2022	13.04	Put	Bond Future	394.0000	0.3940	433.4500	0.4334	10.013	0	0	1,200
2021/11/23	2040	05/05/2022	10.57	Call	Bond Future	1,376.4800	1.3765	1,220.8800	1.2209	(11.304)	0	0	1,200
2021/11/23	2040	05/05/2022	10.57	Put	Bond Future	5,098.8300	5.0988	5,431.0300	5.4310	6.515	0	0	0
2021/11/23	2040	05/05/2022			Bond Future	11.1075	86.2494	11.1808	85.7617	0.659	0.0000	0.0000	8,498
2021/11/23	2040	05/05/2022	11.91	Call	Bond Future	6,362.6300	6.3626	5,990.9300	5.9909	(5.842)	0	0	0
2021/11/23	2040	05/05/2022	9.82	Call	Bond Future	277.5200	0.2775	231.8300	0.2318	(16.464)	0	0	1,200
2021/11/23	2040	05/05/2022	9.82	Put	Bond Future	9,638.7900	9.6388	10,080.9000	10.0809	4.587	0	0	0
2021/11/23	2040	05/05/2022	11.90	Call	Bond Future	6,315.1800	6.3152	5,944.5600	5.9446	(5.869)	0	0	0
2021/11/23	2040	05/05/2022	11.90	Put	Bond Future	1,265.1800	1.2652	1,382.3600	1.3824	9.262	0	0	0
2021/11/23	2040	04/08/2022	11.05	Call	Bond Future	2,739.6300	2.7396	2,517.9600	2.5180	(8.091)	0	0	0
2021/11/23	2040	04/08/2022	11.05	Put	Bond Future	4,446.4900	4.4465	4,721.1800	4.7212	6.178	0	0	0
2021/11/23	2040	04/08/2022	12.24	Put	Bond Future	1,607.5500	1.6075	1,731.6400	1.7316	7.719	0	0	460
2021/11/23	2040	04/08/2022	9.70	Put	Bond Future	11,947.9800	11.9480	12,395.8500	12.3959	3.748	0	0	0
2021/11/23	2040	04/08/2022			Bond Future	11.3083	82.7630	11.3850	82.2666	0.678	0.0000	0.0000	0
2021/11/23	2040	04/08/2022	11.04	Call	Bond Future	2,709.9300	2.7099	2,489.7800	2.4898	(8.124)	0	0	0
2021/11/23	2040	04/08/2022	11.04	Put	Bond Future	4,483.9800	4.4840	4,760.1900	4.7602	6.160	0	0	0
2021/11/23	2040	04/08/2022	12.24	Call	Bond Future	7,332.1500	7.3322	6,959.8800	6.9599	(5.077)	0	0	0
2021/11/23	2040	04/08/2022	9.70	Call	Bond Future	357.9400	0.3579	309.4500	0.3095	(13.547)	0	0	460
2021/11/23	2040	04/08/2022	10.70	Call	Bond Future	1,793.0400	1.7930	1,625.2800	1.6253	(9.356)	0	0	460
2021/11/23	2040	04/08/2022	10.70	Put	Bond Future	5,902.4900	5.9025	6,231.0900	6.2311	5.567	0	0	0
2021/11/23	2040	04/08/2022	11.03	Call	Bond Future	2,680.6600	2.6807	2,462.0400	2.4620	(8.155)	0	0	0
2021/11/23	2040	04/08/2022	11.03	Put	Bond Future	4,521.9900	4.5220	4,799.7300	4.7997	6.142	0	0	0
2021/11/23	2040	03/11/2022	11.39	Call	Bond Future	3,766.6700	3.7667	3,514.6900	3.5147	(6.690)	0	0	0
2021/11/23	2040	03/11/2022	11.40	Call	Bond Future	3,798.1600	3.7982	3,544.9100	3.5449	(6.668)	0	0	0
2021/11/23	2040	03/11/2022	11.41	Put	Bond Future	4,387.4000	4.3874	4,637.2800	4.6373	5.695	0	0	0
2021/11/23	2040	03/11/2022			Bond Future	11.4976	83.8573	11.5776	83.3528	0.696	0.0000	0.0000	0
2021/11/23	2040	03/11/2022	11.39	Put	Bond Future	4,452.8200	4.4528	4,705.2400	4.7052	5.669	0	0	0
2021/11/23	2040	03/11/2022	11.40	Put	Bond Future	4,420.1700	4.4202	4,671.3200	4.6713	5.682	0	0	0
2021/11/23	2040	03/11/2022	11.41	Call	Bond Future	3,829.4600	3.8295	3,574.9400	3.5749	(6.646)	0	0	0
2021/11/23	2044	03/02/2022	11.59	Call	Bond Future	5,062.0700	5.0621	4,669.3200	4.6693	(7.759)	0	0	0
2021/11/23	2044	03/02/2022	11.59	Put	Bond Future	707.5400	0.7075	803.8500	0.8039	13.612	0	0	0
2021/11/23	2044	03/02/2022	11.60	Call	Bond Future	5,114.1000	5.1141	4,719.9000	4.7199	(7.708)	0	0	0
2021/11/23	2044	03/02/2022	11.60	Put	Bond Future	695.6700	0.6957	790.5300	0.7905	13.636	0	0	0
2021/11/23	2044	03/02/2022			Bond Future	10.9397	82.0988	11.0098	81.6097	0.641	0.0000	0.0000	56,431
2021/11/23	2044	03/02/2022	11.61	Call	Bond Future	5,166.2400	5.1662	4,770.6200	4.7706	(7.658)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/23	2044	03/02/2022	11.61	Put	Bond Future	684.0000	0.6840	777.4400	0.7774	13.661	0	0	0
2021/11/23	2044	05/05/2022	11.91	Call	Bond Future	6,385.0400	6.3850	6,006.7400	6.0067	(5.925)	0	0	0
2021/11/23	2044	05/05/2022	11.91	Put	Bond Future	1,279.3900	1.2794	1,398.6400	1.3986	9.321	0	0	0
2021/11/23	2044	05/05/2022	11.92	Call	Bond Future	6,432.8100	6.4328	6,053.4200	6.0534	(5.898)	0	0	0
2021/11/23	2044	05/05/2022	11.92	Put	Bond Future	1,266.0800	1.2661	1,384.2400	1.3842	9.333	0	0	0
2021/11/23	2044	05/05/2022			Bond Future	11.1196	83.0836	11.1929	82.5860	0.659	0.0000	0.0000	5,735
2021/11/23	2044	05/05/2022	11.93	Call	Bond Future	6,480.8200	6.4808	6,100.3400	6.1003	(5.871)	0	0	0
2021/11/23	2044	05/05/2022	11.93	Put	Bond Future	1,253.1000	1.2531	1,370.1700	1.3702	9.342	0	0	0
2021/11/23	2044	04/08/2022	11.08	Call	Bond Future	2,843.8300	2.8438	2,613.3800	2.6134	(8.104)	0	0	0
2021/11/23	2044	04/08/2022	11.08	Put	Bond Future	4,389.8600	4.3899	4,665.5300	4.6655	6.280	0	0	0
2021/11/23	2044	04/08/2022	11.09	Call	Bond Future	2,874.6000	2.8746	2,642.5800	2.6426	(8.071)	0	0	0
2021/11/23	2044	04/08/2022	11.09	Put	Bond Future	4,352.2100	4.3522	4,626.3100	4.6263	6.298	0	0	0
2021/11/23	2044	04/08/2022			Bond Future	11.3094	79.6849	11.3862	79.1788	0.679	0.0000	0.0000	0
2021/11/23	2044	04/08/2022	11.10	Call	Bond Future	2,905.5400	2.9055	2,671.9500	2.6719	(8.039)	0	0	0
2021/11/23	2044	04/08/2022	11.10	Put	Bond Future	4,314.8300	4.3148	4,587.3600	4.5874	6.316	0	0	0
2021/11/23	2044	03/11/2022	11.40	Put	Bond Future	4,428.2600	4.4283	4,682.7600	4.6828	5.747	0	0	0
2021/11/23	2044	03/11/2022	11.41	Call	Bond Future	3,887.8800	3.8879	3,626.8200	3.6268	(6.715)	0	0	0
2021/11/23	2044	03/11/2022	11.41	Put	Bond Future	4,395.0800	4.3951	4,648.2700	4.6483	5.761	0	0	0
2021/11/23	2044	03/11/2022			Bond Future	11.4881	80.7385	11.5681	80.2242	0.697	0.0000	0.0000	0
2021/11/23	2044	03/11/2022	11.39	Call	Bond Future	3,823.6700	3.8237	3,565.2300	3.5652	(6.759)	0	0	0
2021/11/23	2044	03/11/2022	11.39	Put	Bond Future	4,461.6600	4.4617	4,717.4700	4.7175	5.734	0	0	0
2021/11/23	2044	03/11/2022	11.40	Call	Bond Future	3,855.7100	3.8557	3,595.9600	3.5960	(6.737)	0	0	0
2021/11/23	2046	03/02/2022			Bond Future	112.8898	112.8898	111.5846	111.5846	(1.156)	0.0000	0.0000	15,506
2021/11/23	2046	05/05/2022			Bond Future	112.3887	112.3887	111.0639	111.0639	(1.179)	0.0000	0.0000	171
2021/11/23	2046	04/08/2022			Bond Future	113.8085	113.8085	112.4638	112.4638	(1.182)	0.0000	0.0000	0
2021/11/23	2046	03/11/2022			Bond Future	113.3487	113.3487	111.9843	111.9843	(1.204)	0.0000	0.0000	0
2021/11/23	2050	03/02/2022			Bond Future	113.7083	113.7083	112.4521	112.4521	(1.105)	0.0000	0.0000	8,495
2021/11/23	2050	05/05/2022			Bond Future	115.0989	115.0989	113.8238	113.8238	(1.108)	0.0000	0.0000	379
2021/11/23	2050	04/08/2022			Bond Future	114.5415	114.5415	113.2470	113.2470	(1.130)	0.0000	0.0000	0
2021/11/23	2050	03/11/2022			Bond Future	116.0104	116.0104	114.6968	114.6968	(1.132)	0.0000	0.0000	0
2021/11/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	AL37	03/02/2022			Index Future	801.6240	801.6240	800.4990	800.4990	(0.140)	0.0000	0.0000	0
2021/11/23	AL37	05/05/2022			Index Future	811.2230	811.2230	810.0590	810.0590	(0.143)	0.0000	0.0000	0
2021/11/23	AL37	04/08/2022			Index Future	821.1650	821.1650	819.9640	819.9640	(0.146)	0.0000	0.0000	0
2021/11/23	AL37	03/11/2022			Index Future	831.6050	831.6050	830.3710	830.3710	(0.148)	0.0000	0.0000	0
2021/11/23	AL7T	03/02/2022			Index Future	912.2610	912.2610	908.5680	908.5680	(0.405)	0.0000	0.0000	0
2021/11/23	AL7T	05/05/2022			Index Future	923.1840	923.1840	919.4200	919.4200	(0.408)	0.0000	0.0000	0
2021/11/23	AL7T	04/08/2022			Index Future	934.4980	934.4980	930.6620	930.6620	(0.410)	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/23	AL7T	03/11/2022			Index Future	946.3790	946.3790	942.4730	942.4730	(0.413)	0.0000	0.0000	0
2021/11/23	ALBI	03/02/2022			Index Future	811.9420	811.9420	808.6330	808.6330	(0.408)	0.0000	0.0000	193
2021/11/23	ALBI	05/05/2022			Index Future	821.6650	821.6650	818.2910	818.2910	(0.411)	0.0000	0.0000	29
2021/11/23	ALBI	04/08/2022			Index Future	831.7350	831.7350	828.2970	828.2970	(0.413)	0.0000	0.0000	0
2021/11/23	ALBI	03/11/2022			Index Future	842.3090	842.3090	838.8090	838.8090	(0.416)	0.0000	0.0000	0
2021/11/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/11/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	C223	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/23	ES33	03/02/2022			Bond Future	11.5991	77.2274	11.6841	76.7940	0.734	0.0000	0.0000	263
2021/11/23	ES33	05/05/2022			Bond Future	11.8412	74.3940	11.9304	73.9529	0.753	0.0000	0.0000	87
2021/11/23	ES33	04/08/2022			Bond Future	12.0937	75.2861	12.1873	74.8372	0.774	0.0000	0.0000	0
2021/11/23	ES33	03/11/2022			Bond Future	12.3501	72.5226	12.4482	72.0663	0.794	0.0000	0.0000	0
2021/11/23	ES42	03/02/2022			Bond Future	12.0400	75.8116	12.1098	75.4057	0.580	0.0000	0.0000	3,579
2021/11/23	ES42	05/05/2022			Bond Future	12.2676	72.4802	12.3409	72.0669	0.598	0.0000	0.0000	1,190
2021/11/23	ES42	04/08/2022			Bond Future	12.4983	73.3479	12.5753	72.9273	0.616	0.0000	0.0000	0
2021/11/23	ES42	03/11/2022			Bond Future	12.7334	70.0801	12.8142	69.6525	0.635	0.0000	0.0000	0
2021/11/23	GOVI	03/02/2022	792.76	Call	GOVI	86,060.0000	8.6060	54,140.0000	5.4140	(37.090)	0	0	0
2021/11/23	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/23	GOVI	03/02/2022			GOVI	801.3660	801.3660	798.1740	798.1740	(0.398)	0.0000	0.0000	984
2021/11/23	GOVI	03/02/2022	792.74	Call	GOVI	86,260.0000	8.6260	54,340.0000	5.4340	(37.004)	0	0	0
2021/11/23	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/23	GOVI	03/02/2022	792.75	Call	GOVI	86,160.0000	8.6160	54,240.0000	5.4240	(37.047)	0	0	0
2021/11/23	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/23	GOVI	05/05/2022	788.25	Call	GOVI	227,120.0000	22.7120	194,570.0000	19.4570	(14.332)	0	0	0
2021/11/23	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/23	GOVI	05/05/2022			GOVI	810.9620	810.9620	807.7070	807.7070	(0.401)	0.0000	0.0000	0
2021/11/23	GOVI	05/05/2022	788.23	Call	GOVI	227,320.0000	22.7320	194,770.0000	19.4770	(14.319)	0	0	0
2021/11/23	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/23	GOVI	05/05/2022	788.24	Call	GOVI	227,220.0000	22.7220	194,670.0000	19.4670	(14.325)	0	0	0
2021/11/23	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/23	GOVI	04/08/2022	819.28	Call	GOVI	16,210.0000	1.6210	0.0000	0.0000	(100.000)	0	0	0
2021/11/23	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	16,970.0000	1.6970	100.000	0	0	0
2021/11/23	GOVI	04/08/2022			GOVI	820.9010	820.9010	817.5830	817.5830	(0.404)	0.0000	0.0000	0
2021/11/23	GOVI	04/08/2022	819.26	Call	GOVI	16,410.0000	1.6410	0.0000	0.0000	(100.000)	0	0	0
2021/11/23	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	16,770.0000	1.6770	100.000	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/23	GOVI	04/08/2022	819.27	Call	GOVI	16,310.0000	1.6310	0.0000	0.0000	(100.000)	0	0	0
2021/11/23	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	16,870.0000	1.6870	100.000	0	0	0
2021/11/23	GOVI	03/11/2022	820.41	Call	GOVI	109,270.0000	10.9270	75,500.0000	7.5500	(30.905)	0	0	0
2021/11/23	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/23	GOVI	03/11/2022	820.42	Call	GOVI	109,170.0000	10.9170	75,400.0000	7.5400	(30.933)	0	0	0
2021/11/23	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/23	GOVI	03/11/2022			GOVI	831.3370	831.3370	827.9600	827.9600	(0.406)	0.0000	0.0000	0
2021/11/23	GOVI	03/11/2022	820.43	Call	GOVI	109,070.0000	10.9070	75,300.0000	7.5300	(30.962)	0	0	0
2021/11/23	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/11/23	IGOV	03/02/2022			Index Future	301.9230	301.9230	300.0800	300.0800	(0.610)	0.0000	0.0000	483
2021/11/23	IGOV	05/05/2022			Index Future	305.6120	305.6120	303.7370	303.7370	(0.614)	0.0000	0.0000	16
2021/11/23	IGOV	04/08/2022			Index Future	309.4310	309.4310	307.5240	307.5240	(0.616)	0.0000	0.0000	0
2021/11/23	IGOV	03/11/2022			Index Future	313.4370	313.4370	311.4980	311.4980	(0.619)	0.0000	0.0000	0
2021/11/23	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/11/23	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/11/23	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/11/23	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/11/23	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/11/23	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/11/23	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/11/23	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/11/23	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/11/23	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/11/23	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/11/23	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/11/23	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/11/23	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/11/23	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/11/23	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/11/23	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/11/23	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/11/23	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/11/23	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/11/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/11/23	JBAF	15/12/2021			Jibar Tradeable Future	3.9150	96.0850	3.9050	96.0950	(0.255)	0.0000	0.0000	0
2021/11/23	JBAF	19/01/2022			Jibar Tradeable Future	3.9850	96.0150	3.9950	96.0050	0.251	0.0000	0.0000	0
2021/11/23	JBAF	16/02/2022			Jibar Tradeable Future	4.2700	95.7300	4.3000	95.7000	0.703	0.0000	0.0000	0
2021/11/23	JBAF	16/03/2022			Jibar Tradeable Future	4.3450	95.6550	4.3850	95.6150	0.921	0.0000	0.0000	0
2021/11/23	JBAF	20/04/2022			Jibar Tradeable Future	4.6600	95.3400	4.7100	95.2900	1.073	0.0000	0.0000	0
2021/11/23	JBAF	18/05/2022			Jibar Tradeable Future	4.7200	95.2800	4.7800	95.2200	1.271	0.0000	0.0000	0
2021/11/23	JBAF	15/06/2022			Jibar Tradeable Future	5.0200	94.9800	5.1000	94.9000	1.594	0.0000	0.0000	72

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
2021/11/23	JBAF	21/09/2022			Jibar Tradeable Future	5.4550	94.5450	5.5750	94.4250	2.200	0.0000	0.0000	0
2021/11/23	JBAF	21/12/2022			Jibar Tradeable Future	5.8600	94.1400	5.9900	94.0100	2.218	0.0000	0.0000	68
2021/11/23	JBAF	15/03/2023			Jibar Tradeable Future	6.3300	93.6700	6.4600	93.5400	2.054	0.0000	0.0000	0
2021/11/23	JBAF	21/06/2023			Jibar Tradeable Future	6.6250	93.3750	6.7750	93.2250	2.264	0.0000	0.0000	0
2021/11/23	JBAF	20/09/2023			Jibar Tradeable Future	6.8950	93.1050	7.0450	92.9550	2.175	0.0000	0.0000	75
2021/11/23	R023	03/02/2022	5.08	Call	Bond Future	77.2800	0.0773	72.4300	0.0724	(6.276)	0	0	0
2021/11/23	R023	03/02/2022	5.08	Put	Bond Future	422.4300	0.4224	432.7300	0.4327	2.438	0	0	0
2021/11/23	R023	03/02/2022			Bond Future	5.4139	105.8068	5.4286	105.7917	0.271	0.0000	0.0000	16,500
2021/11/23	R023	03/02/2022	5.06	Call	Bond Future	71.1900	0.0712	66.5900	0.0666	(6.462)	0	0	0
2021/11/23	R023	03/02/2022	5.06	Put	Bond Future	437.0700	0.4371	447.6200	0.4476	2.414	0	0	0
2021/11/23	R023	03/02/2022	5.07	Call	Bond Future	74.1200	0.0741	69.4000	0.0694	(6.368)	0	0	0
2021/11/23	R023	03/02/2022	5.07	Put	Bond Future	429.6400	0.4296	440.0700	0.4401	2.428	0	0	0
2021/11/23	R023	05/05/2022	6.31	Call	Bond Future	673.8300	0.6738	658.8900	0.6589	(2.217)	0	0	0
2021/11/23	R023	05/05/2022	6.31	Put	Bond Future	106.6000	0.1066	110.2400	0.1102	3.415	0	0	0
2021/11/23	R023	05/05/2022			Bond Future	5.5900	103.1642	5.6135	103.1457	0.420	0.0000	0.0000	777
2021/11/23	R023	05/05/2022	6.29	Call	Bond Future	661.0100	0.6610	646.1800	0.6462	(2.244)	0	0	0
2021/11/23	R023	05/05/2022	6.29	Put	Bond Future	109.4700	0.1095	113.2200	0.1132	3.426	0	0	0
2021/11/23	R023	05/05/2022	6.30	Call	Bond Future	667.4100	0.6674	652.5300	0.6525	(2.230)	0	0	0
2021/11/23	R023	05/05/2022	6.30	Put	Bond Future	108.0200	0.1080	111.7200	0.1117	3.425	0	0	0
2021/11/23	R023	04/08/2022	6.05	Call	Bond Future	311.5400	0.3115	298.8300	0.2988	(4.080)	0	0	0
2021/11/23	R023	04/08/2022	6.05	Put	Bond Future	212.3100	0.2123	221.5900	0.2216	4.371	0	0	0
2021/11/23	R023	04/08/2022			Bond Future	5.8700	104.4100	5.9099	104.3880	0.679	0.0000	0.0000	0
2021/11/23	R023	04/08/2022	6.03	Call	Bond Future	304.7300	0.3047	292.1600	0.2922	(4.125)	0	0	0
2021/11/23	R023	04/08/2022	6.03	Put	Bond Future	216.5100	0.2165	225.9300	0.2259	4.351	0	0	0
2021/11/23	R023	04/08/2022	6.04	Call	Bond Future	308.1200	0.3081	295.4800	0.2955	(4.102)	0	0	0
2021/11/23	R023	04/08/2022	6.04	Put	Bond Future	214.4000	0.2144	223.7500	0.2238	4.361	0	0	0
2021/11/23	R023	03/11/2022	6.25	Call	Bond Future	269.4400	0.2694	257.8900	0.2579	(4.287)	0	0	0
2021/11/23	R023	03/11/2022	6.25	Put	Bond Future	342.8000	0.3428	355.5700	0.3556	3.725	0	0	0
2021/11/23	R023	03/11/2022	6.26	Call	Bond Future	271.2500	0.2713	259.6600	0.2597	(4.273)	0	0	0
2021/11/23	R023	03/11/2022	6.26	Put	Bond Future	341.5500	0.3416	354.2800	0.3543	3.727	0	0	0
2021/11/23	R023	03/11/2022			Bond Future	6.4893	101.8470	6.5686	101.8227	1.223	0.0000	0.0000	0
2021/11/23	R023	03/11/2022	6.27	Call	Bond Future	273.0600	0.2731	261.4300	0.2614	(4.259)	0	0	0
2021/11/23	R023	03/11/2022	6.27	Put	Bond Future	340.2900	0.3403	352.9800	0.3530	3.729	0	0	0
2021/11/23	R035	03/02/2022	9.92	Call	Bond Future	310.1800	0.3102	238.7300	0.2387	(23.035)	0	0	200
2021/11/23	R035	03/02/2022	9.92	Put	Bond Future	5,199.1000	5.1991	5,633.5100	5.6335	8.355	0	0	0
2021/11/23	R035	03/02/2022	11.73	Call	Bond Future	6,701.0800	6.7011	6,247.4800	6.2475	(6.769)	0	0	0
2021/11/23	R035	03/02/2022	11.73	Put	Bond Future	302.4100	0.3024	354.6700	0.3547	17.281	0	0	280
2021/11/23	R035	03/02/2022	11.28	Call	Bond Future	4,468.6100	4.4686	4,070.6700	4.0707	(8.905)	0	0	0
2021/11/23	R035	03/02/2022	11.28	Put	Bond Future	682.2800	0.6823	790.2000	0.7902	15.818	0	0	200
2021/11/23	R035	03/02/2022	11.33	Put	Bond Future	625.7300	0.6257	725.7900	0.7258	15.991	0	0	500
2021/11/23	R035	03/02/2022	11.39	Call	Bond Future	4,999.8400	4.9998	4,585.2300	4.5852	(8.292)	0	0	0
2021/11/23	R035	03/02/2022	11.39	Put	Bond Future	563.7700	0.5638	655.0200	0.6550	16.186	0	0	683
2021/11/23	R035	03/02/2022	11.22	Call	Bond Future	4,185.3900	4.1854	3,797.5400	3.7975	(9.267)	0	0	0
2021/11/23	R035	03/02/2022	11.22	Put	Bond Future	756.5700	0.7566	874.5800	0.8746	15.598	0	0	0
2021/11/23	R035	03/02/2022	11.23	Call	Bond Future	4,232.1800	4.2322	3,842.6000	3.8426	(9.205)	0	0	0
2021/11/23	R035	03/02/2022	11.23	Put	Bond Future	743.6200	0.7436	859.9000	0.8599	15.637	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/23	R035	03/02/2022	11.03	Call	Bond Future	3,325.7300	3.3257	2,974.6700	2.9747	(10.556)	0	0	0
2021/11/23	R035	03/02/2022	11.05	Put	Bond Future	1,009.3400	1.0093	1,159.9100	1.1599	14.918	0	0	1,600
2021/11/23	R035	03/02/2022	11.11	Call	Bond Future	3,680.0300	3.6800	3,312.5700	3.3126	(9.985)	0	0	0
2021/11/23	R035	03/02/2022	10.35	Call	Bond Future	1,028.6000	1.0286	854.2600	0.8543	(16.949)	0	0	1,600
2021/11/23	R035	03/02/2022	10.35	Put	Bond Future	3,040.7800	3.0408	3,372.3000	3.3723	10.902	0	0	0
2021/11/23	R035	03/02/2022	10.61	Call	Bond Future	1,736.1500	1.7362	1,490.0700	1.4901	(14.174)	0	0	0
2021/11/23	R035	03/02/2022	10.61	Put	Bond Future	2,070.5400	2.0705	2,330.3200	2.3303	12.546	0	0	200
2021/11/23	R035	03/02/2022	10.65	Call	Bond Future	1,864.0100	1.8640	1,606.9600	1.6070	(13.790)	0	0	0
2021/11/23	R035	03/02/2022	10.24	Put	Bond Future	3,530.0300	3.5300	3,890.6800	3.8907	10.217	0	0	0
2021/11/23	R035	03/02/2022	10.26	Call	Bond Future	834.5200	0.8345	684.0900	0.6841	(18.026)	0	0	200
2021/11/23	R035	03/02/2022	10.26	Put	Bond Future	3,438.1500	3.4381	3,793.5800	3.7936	10.338	0	0	0
2021/11/23	R035	03/02/2022	10.34	Call	Bond Future	1,005.7400	1.0057	834.1100	0.8341	(17.065)	0	0	0
2021/11/23	R035	03/02/2022	10.34	Put	Bond Future	3,083.3600	3.0834	3,417.5900	3.4176	10.840	0	0	500
2021/11/23	R035	03/02/2022			Bond Future	10.6627	91.4896	10.7429	90.9837	0.752	0.0000	0.0000	102,491
2021/11/23	R035	03/02/2022	9.70	Call	Bond Future	135.6100	0.1356	99.1100	0.0991	(26.915)	0	0	683
2021/11/23	R035	03/02/2022	9.70	Put	Bond Future	6,547.3000	6.5473	7,016.6600	7.0167	7.169	0	0	0
2021/11/23	R035	03/02/2022	10.10	Call	Bond Future	544.4000	0.5444	434.2500	0.4342	(20.233)	0	0	280
2021/11/23	R035	03/02/2022	10.10	Put	Bond Future	4,213.3200	4.2133	4,609.0300	4.6090	9.392	0	0	0
2021/11/23	R035	03/02/2022	11.88	Call	Bond Future	7,470.2200	7.4702	7,004.5800	7.0046	(6.233)	0	0	0
2021/11/23	R035	03/02/2022	11.88	Put	Bond Future	227.1500	0.2271	267.3700	0.2674	17.706	0	0	1,800
2021/11/23	R035	03/02/2022	11.33	Call	Bond Future	4,708.3100	4.7083	4,302.5100	4.3025	(8.619)	0	0	0
2021/11/23	R035	03/02/2022	11.24	Call	Bond Future	4,279.2300	4.2792	3,887.9500	3.8880	(9.144)	0	0	0
2021/11/23	R035	03/02/2022	11.24	Put	Bond Future	731.0000	0.7310	845.5800	0.8456	15.674	0	0	0
2021/11/23	R035	03/02/2022	11.03	Put	Bond Future	1,043.7200	1.0437	1,198.5200	1.1985	14.832	0	0	280
2021/11/23	R035	03/02/2022	11.05	Call	Bond Future	3,413.1300	3.4131	3,057.8400	3.0578	(10.410)	0	0	0
2021/11/23	R035	03/02/2022	11.11	Put	Bond Future	912.4200	0.9124	1,050.8200	1.0508	15.168	0	0	200
2021/11/23	R035	03/02/2022	10.65	Put	Bond Future	1,944.2800	1.9443	2,193.0900	2.1931	12.797	0	0	683
2021/11/23	R035	03/02/2022	10.24	Call	Bond Future	794.2200	0.7942	649.0100	0.6490	(18.283)	0	0	500
2021/11/23	R035	05/05/2022	11.63	Call	Bond Future	5,744.6400	5.7446	5,358.7800	5.3588	(6.717)	0	0	0
2021/11/23	R035	05/05/2022	11.63	Put	Bond Future	1,199.9000	1.1999	1,328.7400	1.3287	10.738	0	0	0
2021/11/23	R035	05/05/2022	11.64	Call	Bond Future	5,788.7800	5.7888	5,401.7300	5.4017	(6.686)	0	0	0
2021/11/23	R035	05/05/2022	11.64	Put	Bond Future	1,187.1100	1.1871	1,314.7600	1.3148	10.753	0	0	0
2021/11/23	R035	05/05/2022	10.72	Call	Bond Future	2,293.5700	2.2936	2,054.7000	2.0547	(10.415)	0	0	1,200
2021/11/23	R035	05/05/2022	10.72	Put	Bond Future	3,178.2600	3.1783	3,454.0900	3.4541	8.679	0	0	0
2021/11/23	R035	05/05/2022			Bond Future	10.8627	88.1078	10.9466	87.5931	0.773	0.0000	0.0000	8,926
2021/11/23	R035	05/05/2022	11.65	Call	Bond Future	5,833.0000	5.8330	5,444.7600	5.4448	(6.656)	0	0	0
2021/11/23	R035	05/05/2022	11.65	Put	Bond Future	1,174.4600	1.1745	1,300.9200	1.3009	10.768	0	0	0
2021/11/23	R035	05/05/2022	12.64	Call	Bond Future	10,428.4900	10.4285	9,962.2900	9.9623	(4.470)	0	0	0
2021/11/23	R035	05/05/2022	12.64	Put	Bond Future	413.1600	0.4132	461.6600	0.4617	11.739	0	0	1,200
2021/11/23	R035	05/05/2022	10.82	Call	Bond Future	2,598.2300	2.5982	2,340.3100	2.3403	(9.927)	0	0	0
2021/11/23	R035	05/05/2022	10.82	Put	Bond Future	2,861.3900	2.8614	3,118.1700	3.1182	8.974	0	0	1,200
2021/11/23	R035	04/08/2022	11.13	Put	Bond Future	3,141.3400	3.1413	3,384.9900	3.3850	7.756	0	0	100
2021/11/23	R035	04/08/2022	10.72	Call	Bond Future	2,289.9400	2.2899	2,073.8800	2.0739	(9.435)	0	0	0
2021/11/23	R035	04/08/2022	10.72	Put	Bond Future	4,436.6900	4.4367	4,744.3800	4.7444	6.935	0	0	0
2021/11/23	R035	04/08/2022	10.73	Call	Bond Future	2,316.4100	2.3164	2,098.7400	2.0987	(9.397)	0	0	0
2021/11/23	R035	04/08/2022	10.73	Put	Bond Future	4,401.2200	4.4012	4,707.3000	4.7073	6.954	0	0	0
2021/11/23	R035	04/08/2022	9.84	Call	Bond Future	638.2800	0.6383	551.9500	0.5520	(13.525)	0	0	100
2021/11/23	R035	04/08/2022	9.84	Put	Bond Future	8,488.7700	8.4888	8,926.1900	8.9262	5.153	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/23	R035	04/08/2022	10.53	Put	Bond Future	5,156.4100	5.1564	5,494.4800	5.4945	6.556	0	0	0
2021/11/23	R035	04/08/2022	10.64	Call	Bond Future	2,085.0300	2.0850	1,881.7900	1.8818	(9.748)	0	0	0
2021/11/23	R035	04/08/2022	10.64	Put	Bond Future	4,729.5300	4.7295	5,050.0400	5.0500	6.777	0	0	100
2021/11/23	R035	04/08/2022	9.53	Call	Bond Future	376.5100	0.3765	320.3700	0.3204	(14.911)	0	0	400
2021/11/23	R035	04/08/2022	9.53	Put	Bond Future	10,361.3000	10.3613	10,828.9100	10.8289	4.513	0	0	0
2021/11/23	R035	04/08/2022			Bond Future	11.0726	89.1477	11.1606	88.6240	0.794	0.0000	0.0000	0
2021/11/23	R035	04/08/2022	11.13	Call	Bond Future	3,483.5300	3.4835	3,203.4300	3.2034	(8.041)	0	0	0
2021/11/23	R035	04/08/2022	12.18	Call	Bond Future	7,560.9600	7.5610	7,154.8300	7.1548	(5.371)	0	0	0
2021/11/23	R035	04/08/2022	12.18	Put	Bond Future	1,290.9700	1.2910	1,408.5900	1.4086	9.111	0	0	400
2021/11/23	R035	04/08/2022	10.74	Call	Bond Future	2,342.7400	2.3427	2,123.4800	2.1235	(9.359)	0	0	0
2021/11/23	R035	04/08/2022	10.74	Put	Bond Future	4,365.6800	4.3657	4,670.1700	4.6702	6.975	0	0	0
2021/11/23	R035	04/08/2022	10.53	Call	Bond Future	1,820.9000	1.8209	1,635.2200	1.6352	(10.197)	0	0	400
2021/11/23	R035	03/11/2022	11.15	Call	Bond Future	3,419.2700	3.4193	3,159.4100	3.1594	(7.600)	0	0	0
2021/11/23	R035	03/11/2022	11.15	Put	Bond Future	4,200.5100	4.2005	4,472.8400	4.4728	6.483	0	0	0
2021/11/23	R035	03/11/2022			Bond Future	11.2835	85.8446	11.3755	85.3124	0.815	0.0000	0.0000	0
2021/11/23	R035	03/11/2022	11.14	Call	Bond Future	3,390.7600	3.3908	3,132.2300	3.1322	(7.625)	0	0	0
2021/11/23	R035	03/11/2022	11.14	Put	Bond Future	4,230.9300	4.2309	4,504.5900	4.5046	6.468	0	0	0
2021/11/23	R035	03/11/2022	11.13	Call	Bond Future	3,362.3700	3.3624	3,105.1800	3.1052	(7.649)	0	0	0
2021/11/23	R035	03/11/2022	11.13	Put	Bond Future	4,261.5200	4.2615	4,536.5200	4.5365	6.453	0	0	0
2021/11/23	R186	03/02/2022	7.30	Call	Bond Future	95.6400	0.0956	81.0200	0.0810	(15.286)	0	0	0
2021/11/23	R186	03/02/2022	7.30	Put	Bond Future	4,050.0300	4.0500	4,198.7600	4.1988	3.672	0	0	0
2021/11/23	R186	03/02/2022			Bond Future	8.2288	110.3501	8.2680	110.1867	0.477	0.0000	0.0000	54,281
2021/11/23	R186	03/02/2022	7.28	Call	Bond Future	89.1600	0.0892	75.3500	0.0754	(15.489)	0	0	0
2021/11/23	R186	03/02/2022	7.28	Put	Bond Future	4,130.6600	4.1307	4,280.2000	4.2802	3.620	0	0	0
2021/11/23	R186	03/02/2022	7.29	Call	Bond Future	92.3500	0.0923	78.1400	0.0781	(15.387)	0	0	0
2021/11/23	R186	03/02/2022	7.29	Put	Bond Future	4,090.2900	4.0903	4,239.4300	4.2394	3.646	0	0	0
2021/11/23	R186	05/05/2022	9.18	Call	Bond Future	3,460.7600	3.4608	3,331.5400	3.3315	(3.734)	0	0	0
2021/11/23	R186	05/05/2022	9.18	Put	Bond Future	682.3500	0.6823	721.9200	0.7219	5.799	0	0	454
2021/11/23	R186	05/05/2022	8.32	Call	Bond Future	1,362.2200	1.3622	1,282.3500	1.2824	(5.863)	0	0	0
2021/11/23	R186	05/05/2022	8.32	Put	Bond Future	1,924.5300	1.9245	2,013.4500	2.0134	4.620	0	0	0
2021/11/23	R186	05/05/2022	8.14	Call	Bond Future	1,049.8100	1.0498	982.0100	0.9820	(6.458)	0	0	454
2021/11/23	R186	05/05/2022	8.14	Put	Bond Future	2,328.1200	2.3281	2,429.1100	2.4291	4.338	0	0	0
2021/11/23	R186	05/05/2022	7.28	Call	Bond Future	197.5100	0.1975	177.5900	0.1776	(10.086)	0	0	435
2021/11/23	R186	05/05/2022	7.28	Put	Bond Future	4,979.6000	4.9796	5,128.4700	5.1285	2.990	0	0	0
2021/11/23	R186	05/05/2022	7.48	Call	Bond Future	288.9300	0.2889	261.6500	0.2616	(9.442)	0	0	3,600
2021/11/23	R186	05/05/2022	7.48	Put	Bond Future	4,243.7800	4.2438	4,385.2900	4.3853	3.335	0	0	0
2021/11/23	R186	05/05/2022			Bond Future	8.4624	111.6728	8.5053	111.5040	0.507	0.0000	0.0000	4,514
2021/11/23	R186	05/05/2022	8.64	Call	Bond Future	2,026.4000	2.0264	1,925.8600	1.9259	(4.962)	0	0	0
2021/11/23	R186	05/05/2022	8.64	Put	Bond Future	1,330.2900	1.3303	1,398.5400	1.3985	5.130	0	0	4,035
2021/11/23	R186	05/05/2022	8.94	Call	Bond Future	2,779.5300	2.7795	2,661.7900	2.6618	(4.236)	0	0	0
2021/11/23	R186	05/05/2022	8.94	Put	Bond Future	920.2600	0.9203	971.3100	0.9713	5.547	0	0	454
2021/11/23	R186	05/05/2022	8.31	Call	Bond Future	1,343.7500	1.3438	1,264.5500	1.2645	(5.894)	0	0	0
2021/11/23	R186	05/05/2022	8.31	Put	Bond Future	1,945.6800	1.9457	2,035.2700	2.0353	4.605	0	0	0
2021/11/23	R186	05/05/2022	8.35	Call	Bond Future	1,418.4800	1.4185	1,336.6200	1.3366	(5.771)	0	0	454
2021/11/23	R186	05/05/2022	8.35	Put	Bond Future	1,862.0300	1.8620	1,948.9600	1.9490	4.669	0	0	0
2021/11/23	R186	05/05/2022	7.88	Call	Bond Future	676.2000	0.6762	625.6200	0.6256	(7.480)	0	0	435
2021/11/23	R186	05/05/2022	7.88	Put	Bond Future	2,999.2300	2.9992	3,117.4400	3.1174	3.941	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/23	R186	05/05/2022	8.30	Call	Bond Future	1,325.4400	1.3254	1,246.9000	1.2469	(5.926)	0	0	0
2021/11/23	R186	05/05/2022	8.30	Put	Bond Future	1,967.0100	1.9670	2,057.2600	2.0573	4.588	0	0	0
2021/11/23	R186	05/05/2022	6.73	Call	Bond Future	63.0500	0.0630	55.5800	0.0556	(11.848)	0	0	3,600
2021/11/23	R186	05/05/2022	6.73	Put	Bond Future	7,159.8100	7.1598	7,321.1300	7.3211	2.253	0	0	0
2021/11/23	R186	04/08/2022	8.15	Call	Bond Future	1,015.9000	1.0159	955.4600	0.9555	(5.949)	0	0	0
2021/11/23	R186	04/08/2022	8.15	Put	Bond Future	3,145.9200	3.1459	3,259.6800	3.2597	3.616	0	0	0
2021/11/23	R186	04/08/2022	9.78	Call	Bond Future	4,633.5600	4.6336	4,497.3000	4.4973	(2.941)	0	0	0
2021/11/23	R186	04/08/2022	9.78	Put	Bond Future	775.9200	0.7759	813.8600	0.8139	4.890	0	0	3,600
2021/11/23	R186	04/08/2022	7.96	Call	Bond Future	757.4400	0.7574	707.6600	0.7077	(6.572)	0	0	3,600
2021/11/23	R186	04/08/2022			Bond Future	8.7167	107.7216	8.7636	107.5474	0.539	0.0000	0.0000	0
2021/11/23	R186	04/08/2022	8.14	Call	Bond Future	1,001.1900	1.0012	941.3200	0.9413	(5.980)	0	0	0
2021/11/23	R186	04/08/2022	8.14	Put	Bond Future	3,169.2800	3.1693	3,283.6100	3.2836	3.607	0	0	0
2021/11/23	R186	04/08/2022	6.96	Call	Bond Future	133.3900	0.1334	120.5900	0.1206	(9.596)	0	0	3,600
2021/11/23	R186	04/08/2022	6.96	Put	Bond Future	6,912.6300	6.9126	7,074.0300	7.0740	2.335	0	0	0
2021/11/23	R186	04/08/2022	7.96	Put	Bond Future	3,613.5700	3.6136	3,737.9900	3.7380	3.443	0	0	0
2021/11/23	R186	04/08/2022	8.13	Call	Bond Future	986.6100	0.9866	927.3100	0.9273	(6.010)	0	0	0
2021/11/23	R186	04/08/2022	8.13	Put	Bond Future	3,192.7800	3.1928	3,307.6800	3.3077	3.599	0	0	0
2021/11/23	R186	03/11/2022	8.53	Call	Bond Future	1,541.8000	1.5418	1,468.5500	1.4685	(4.751)	0	0	0
2021/11/23	R186	03/11/2022	8.53	Put	Bond Future	3,129.2100	3.1292	3,234.6000	3.2346	3.368	0	0	0
2021/11/23	R186	03/11/2022	8.54	Call	Bond Future	1,557.3800	1.5574	1,483.6700	1.4837	(4.733)	0	0	0
2021/11/23	R186	03/11/2022	8.54	Put	Bond Future	3,109.2400	3.1092	3,214.1700	3.2142	3.375	0	0	0
2021/11/23	R186	03/11/2022			Bond Future	8.9807	109.1305	9.0319	108.9518	0.571	0.0000	0.0000	0
2021/11/23	R186	03/11/2022	8.55	Call	Bond Future	1,572.6300	1.5726	1,498.4700	1.4985	(4.716)	0	0	0
2021/11/23	R186	03/11/2022	8.55	Put	Bond Future	3,088.9600	3.0890	3,193.4400	3.1934	3.382	0	0	0
2021/11/23	R197	03/02/2022			Bond Future	321.7164	321.7164	321.7393	321.7393	0.007	0.0000	0.0000	1,079
2021/11/23	R197	05/05/2022			Bond Future	325.6501	325.6501	325.6633	325.6633	0.004	0.0000	0.0000	237
2021/11/23	R197	04/08/2022			Bond Future	321.4082	321.4082	321.4125	321.4125	0.001	0.0000	0.0000	0
2021/11/23	R197	03/11/2022			Bond Future	325.5306	325.5306	325.5278	325.5278	(0.001)	0.0000	0.0000	0
2021/11/23	R202	03/02/2022			Bond Future	239.4830	239.4830	238.1275	238.1275	(0.566)	0.0000	0.0000	8,050
2021/11/23	R202	05/05/2022			Bond Future	242.4112	242.4112	241.0318	241.0318	(0.569)	0.0000	0.0000	413
2021/11/23	R202	04/08/2022			Bond Future	241.0352	241.0352	239.6313	239.6313	(0.582)	0.0000	0.0000	0
2021/11/23	R202	03/11/2022			Bond Future	244.1260	244.1260	242.6991	242.6991	(0.584)	0.0000	0.0000	0
2021/11/23	R209	03/02/2022	11.02	Call	Bond Future	3,094.3400	3.0943	2,754.4000	2.7544	(10.986)	0	0	0
2021/11/23	R209	03/02/2022	11.02	Put	Bond Future	787.8000	0.7878	919.9800	0.9200	16.778	0	0	0
2021/11/23	R209	03/02/2022	11.03	Call	Bond Future	3,133.5800	3.1336	2,791.7200	2.7917	(10.910)	0	0	0
2021/11/23	R209	03/02/2022	11.03	Put	Bond Future	774.1600	0.7742	904.4200	0.9044	16.826	0	0	0
2021/11/23	R209	03/02/2022			Bond Future	10.5946	70.7510	10.6800	70.2789	0.806	0.0000	0.0000	17,766
2021/11/23	R209	03/02/2022	11.04	Call	Bond Future	3,172.9700	3.1730	2,829.2300	2.8292	(10.833)	0	0	0
2021/11/23	R209	03/02/2022	11.04	Put	Bond Future	760.7200	0.7607	889.1000	0.8891	16.876	0	0	0
2021/11/23	R209	05/05/2022	11.44	Call	Bond Future	4,592.0700	4.5921	4,241.8700	4.2419	(7.626)	0	0	0
2021/11/23	R209	05/05/2022	11.44	Put	Bond Future	1,109.9700	1.1100	1,239.6600	1.2397	11.684	0	0	0
2021/11/23	R209	05/05/2022	9.75	Call	Bond Future	383.5100	0.3835	314.3100	0.3143	(18.044)	0	0	8,525
2021/11/23	R209	05/05/2022	9.75	Put	Bond Future	6,265.6900	6.2657	6,676.3800	6.6764	6.555	0	0	0
2021/11/23	R209	05/05/2022	10.75	Call	Bond Future	2,280.3000	2.2803	2,037.0100	2.0370	(10.669)	0	0	0
2021/11/23	R209	05/05/2022	10.75	Put	Bond Future	2,406.5000	2.4065	2,643.1000	2.6431	9.832	0	0	12,050

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/23	R209	05/05/2022	11.43	Call	Bond Future	4,554.1700	4.5542	4,205.2000	4.2052	(7.663)	0	0	0
2021/11/23	R209	05/05/2022	11.43	Put	Bond Future	1,122.3900	1.1224	1,253.3100	1.2533	11.664	0	0	0
2021/11/23	R209	05/05/2022			Bond Future	10.7733	68.4576	10.8622	67.9777	0.826	0.0000	0.0000	5,396
2021/11/23	R209	05/05/2022	11.45	Call	Bond Future	4,630.0600	4.6301	4,278.6300	4.2786	(7.590)	0	0	0
2021/11/23	R209	05/05/2022	11.45	Put	Bond Future	1,097.6900	1.0977	1,226.1500	1.2261	11.703	0	0	0
2021/11/23	R209	05/05/2022	12.00	Call	Bond Future	6,809.6400	6.8096	6,404.6100	6.4046	(5.948)	0	0	0
2021/11/23	R209	05/05/2022	12.00	Put	Bond Future	597.0600	0.5971	671.9200	0.6719	12.538	0	0	12,050
2021/11/23	R209	04/08/2022	10.57	Put	Bond Future	4,019.5900	4.0196	4,311.3500	4.3113	7.258	0	0	0
2021/11/23	R209	04/08/2022	10.58	Call	Bond Future	1,950.9500	1.9509	1,753.3500	1.7534	(10.128)	0	0	0
2021/11/23	R209	04/08/2022	10.58	Put	Bond Future	3,986.6800	3.9867	4,276.9500	4.2769	7.281	0	0	0
2021/11/23	R209	04/08/2022			Bond Future	10.9568	69.2659	11.0495	68.7780	0.846	0.0000	0.0000	0
2021/11/23	R209	04/08/2022	10.57	Call	Bond Future	1,928.6600	1.9287	1,732.5500	1.7325	(10.168)	0	0	0
2021/11/23	R209	04/08/2022	10.59	Call	Bond Future	1,973.3800	1.9734	1,774.2900	1.7743	(10.089)	0	0	0
2021/11/23	R209	04/08/2022	10.59	Put	Bond Future	3,953.9800	3.9540	4,242.7600	4.2428	7.304	0	0	0
2021/11/23	R209	03/11/2022	11.03	Call	Bond Future	3,050.4400	3.0504	2,805.0900	2.8051	(8.043)	0	0	0
2021/11/23	R209	03/11/2022	11.03	Put	Bond Future	3,620.5800	3.6206	3,870.7200	3.8707	6.909	0	0	0
2021/11/23	R209	03/11/2022			Bond Future	11.1398	67.0379	11.2363	66.5424	0.866	0.0000	0.0000	0
2021/11/23	R209	03/11/2022	11.01	Call	Bond Future	2,999.6500	2.9996	2,756.8200	2.7568	(8.095)	0	0	0
2021/11/23	R209	03/11/2022	11.01	Put	Bond Future	3,674.4000	3.6744	3,927.0600	3.9271	6.876	0	0	0
2021/11/23	R209	03/11/2022	11.02	Call	Bond Future	3,024.9900	3.0250	2,780.9000	2.7809	(8.069)	0	0	0
2021/11/23	R209	03/11/2022	11.02	Put	Bond Future	3,647.4100	3.6474	3,898.8100	3.8988	6.893	0	0	0
2021/11/23	R210	03/02/2022			Bond Future	212.9308	212.9308	211.7297	211.7297	(0.564)	0.0000	0.0000	1,381
2021/11/23	R210	05/05/2022			Bond Future	212.6822	212.6822	211.4599	211.4599	(0.575)	0.0000	0.0000	104
2021/11/23	R210	04/08/2022			Bond Future	215.3688	215.3688	214.1249	214.1249	(0.578)	0.0000	0.0000	0
2021/11/23	R210	03/11/2022			Bond Future	215.2210	215.2210	213.9565	213.9565	(0.588)	0.0000	0.0000	0
2021/11/23	R213	03/02/2022	8.63	Call	Bond Future	20.2500	0.0202	13.8900	0.0139	(31.407)	0	0	200
2021/11/23	R213	03/02/2022	8.63	Put	Bond Future	7,689.3100	7.6893	8,069.6700	8.0697	4.947	0	0	0
2021/11/23	R213	03/02/2022	8.80	Call	Bond Future	39.4800	0.0395	27.8800	0.0279	(29.382)	0	0	102
2021/11/23	R213	03/02/2022	8.80	Put	Bond Future	6,731.1900	6.7312	7,106.3100	7.1063	5.573	0	0	0
2021/11/23	R213	03/02/2022	10.60	Put	Bond Future	563.0600	0.5631	648.9200	0.6489	15.249	0	0	430
2021/11/23	R213	03/02/2022	10.67	Call	Bond Future	3,705.5300	3.7055	3,395.6300	3.3956	(8.363)	0	0	0
2021/11/23	R213	03/02/2022	10.67	Put	Bond Future	494.9800	0.4950	571.8000	0.5718	15.520	0	0	220
2021/11/23	R213	03/02/2022	10.00	Call	Bond Future	1,440.9200	1.4409	1,248.3000	1.2483	(13.368)	0	0	0
2021/11/23	R213	03/02/2022	10.00	Put	Bond Future	1,606.6800	1.6067	1,800.7800	1.8008	12.081	0	0	430
2021/11/23	R213	03/02/2022	9.98	Call	Bond Future	1,389.6400	1.3896	1,201.2900	1.2013	(13.554)	0	0	0
2021/11/23	R213	03/02/2022	9.98	Put	Bond Future	1,659.0300	1.6590	1,857.4000	1.8574	11.957	0	0	0
2021/11/23	R213	03/02/2022	9.22	Put	Bond Future	4,527.8700	4.5279	4,869.8000	4.8698	7.552	0	0	0
2021/11/23	R213	03/02/2022	9.58	Put	Bond Future	2,958.2100	2.9582	3,240.6600	3.2407	9.548	0	0	200
2021/11/23	R213	03/02/2022			Bond Future	10.0321	85.3376	10.1072	84.9509	0.749	0.0000	0.0000	20,884
2021/11/23	R213	03/02/2022	9.15	Call	Bond Future	149.5400	0.1495	113.1600	0.1132	(24.328)	0	0	220
2021/11/23	R213	03/02/2022	9.15	Put	Bond Future	4,871.4100	4.8714	5,221.7500	5.2217	7.192	0	0	0
2021/11/23	R213	03/02/2022	10.25	Call	Bond Future	2,168.5200	2.1685	1,924.9500	1.9250	(11.232)	0	0	0
2021/11/23	R213	03/02/2022	10.25	Put	Bond Future	1,053.0300	1.0530	1,196.1800	1.1962	13.594	0	0	102
2021/11/23	R213	03/02/2022	10.60	Call	Bond Future	3,429.3500	3.4294	3,128.4900	3.1285	(8.773)	0	0	0
2021/11/23	R213	03/02/2022	10.15	Call	Bond Future	1,859.3400	1.8593	1,635.4900	1.6355	(12.039)	0	0	0
2021/11/23	R213	03/02/2022	10.15	Put	Bond Future	1,253.2400	1.2532	1,416.1100	1.4161	12.996	0	0	200

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2021/11/23	R213	03/02/2022	10.17	Call	Bond Future	1,919.2800	1.9193	1,691.4100	1.6914	(11.873)	0	0	0
2021/11/23	R213	03/02/2022	10.17	Put	Bond Future	1,210.9700	1.2110	1,369.8200	1.3698	13.118	0	0	220
2021/11/23	R213	03/02/2022	9.96	Call	Bond Future	1,339.5600	1.3396	1,155.4900	1.1555	(13.741)	0	0	0
2021/11/23	R213	03/02/2022	9.96	Put	Bond Future	1,712.7400	1.7127	1,915.3900	1.9154	11.832	0	0	0
2021/11/23	R213	03/02/2022	9.97	Call	Bond Future	1,364.5500	1.3646	1,178.3300	1.1783	(13.647)	0	0	0
2021/11/23	R213	03/02/2022	9.97	Put	Bond Future	1,685.8100	1.6858	1,886.3100	1.8863	11.893	0	0	0
2021/11/23	R213	03/02/2022	9.22	Call	Bond Future	193.2500	0.1932	148.4600	0.1485	(23.177)	0	0	430
2021/11/23	R213	03/02/2022	9.58	Call	Bond Future	580.5800	0.5806	476.3100	0.4763	(17.960)	0	0	0
2021/11/23	R213	03/02/2022	9.76	Call	Bond Future	896.6100	0.8966	755.2300	0.7552	(15.768)	0	0	0
2021/11/23	R213	03/02/2022	9.76	Put	Bond Future	2,317.0500	2.3171	2,562.3900	2.5624	10.588	0	0	102
2021/11/23	R213	05/05/2022	10.63	Call	Bond Future	3,357.8100	3.3578	3,101.6300	3.1016	(7.629)	0	0	0
2021/11/23	R213	05/05/2022	10.65	Put	Bond Future	1,394.2400	1.3942	1,529.5900	1.5296	9.708	0	0	0
2021/11/23	R213	05/05/2022			Bond Future	10.2383	82.8282	10.3172	82.4342	0.771	0.0000	0.0000	0
2021/11/23	R213	05/05/2022	10.63	Put	Bond Future	1,426.0600	1.4261	1,563.8500	1.5638	9.662	0	0	0
2021/11/23	R213	05/05/2022	10.64	Call	Bond Future	3,390.4600	3.3905	3,133.0600	3.1331	(7.592)	0	0	0
2021/11/23	R213	05/05/2022	10.64	Put	Bond Future	1,410.1700	1.4102	1,546.7400	1.5467	9.685	0	0	0
2021/11/23	R213	05/05/2022	10.65	Call	Bond Future	3,423.0200	3.4230	3,164.4000	3.1644	(7.555)	0	0	0
2021/11/23	R213	04/08/2022	9.88	Call	Bond Future	1,439.2300	1.4392	1,300.3400	1.3003	(9.650)	0	0	0
2021/11/23	R213	04/08/2022	9.89	Call	Bond Future	1,457.5000	1.4575	1,317.4200	1.3174	(9.611)	0	0	0
2021/11/23	R213	04/08/2022	9.90	Put	Bond Future	4,234.2500	4.2343	4,494.3600	4.4944	6.143	0	0	0
2021/11/23	R213	04/08/2022			Bond Future	10.4564	83.8084	10.5394	83.4070	0.794	0.0000	0.0000	0
2021/11/23	R213	04/08/2022	9.88	Put	Bond Future	4,299.2200	4.2992	4,561.7100	4.5617	6.106	0	0	0
2021/11/23	R213	04/08/2022	9.89	Put	Bond Future	4,266.7800	4.2668	4,528.0800	4.5281	6.124	0	0	0
2021/11/23	R213	04/08/2022	9.90	Call	Bond Future	1,475.6500	1.4756	1,334.3800	1.3344	(9.573)	0	0	0
2021/11/23	R213	03/11/2022	10.38	Call	Bond Future	2,385.0900	2.3851	2,203.7700	2.2038	(7.602)	0	0	0
2021/11/23	R213	03/11/2022	10.38	Put	Bond Future	3,802.8900	3.8029	4,029.6400	4.0296	5.963	0	0	0
2021/11/23	R213	03/11/2022	10.39	Call	Bond Future	2,406.9400	2.4069	2,224.5800	2.2246	(7.576)	0	0	0
2021/11/23	R213	03/11/2022	10.39	Put	Bond Future	3,776.7000	3.7767	4,002.4100	4.0024	5.976	0	0	0
2021/11/23	R213	03/11/2022			Bond Future	10.6783	81.3783	10.7655	80.9702	0.816	0.0000	0.0000	0
2021/11/23	R213	03/11/2022	10.40	Call	Bond Future	2,428.6000	2.4286	2,245.2000	2.2452	(7.552)	0	0	0
2021/11/23	R213	03/11/2022	10.40	Put	Bond Future	3,750.3500	3.7504	3,975.0200	3.9750	5.991	0	0	0
2021/11/23	R214	03/02/2022	11.39	Put	Bond Future	801.5400	0.8015	905.7500	0.9058	13.001	0	0	0
2021/11/23	R214	03/02/2022	11.40	Put	Bond Future	788.2200	0.7882	890.9500	0.8909	13.033	0	0	0
2021/11/23	R214	03/02/2022	11.41	Call	Bond Future	3,395.6800	3.3957	3,100.5800	3.1006	(8.690)	0	0	0
2021/11/23	R214	03/02/2022			Bond Future	10.9339	67.6641	11.0040	67.2677	0.641	0.0000	0.0000	19,929
2021/11/23	R214	03/02/2022	11.39	Call	Bond Future	3,315.4200	3.3154	3,023.2700	3.0233	(8.812)	0	0	0
2021/11/23	R214	03/02/2022	11.40	Call	Bond Future	3,355.4800	3.3555	3,061.8500	3.0619	(8.751)	0	0	0
2021/11/23	R214	03/02/2022	11.41	Put	Bond Future	775.1100	0.7751	876.3700	0.8764	13.064	0	0	0
2021/11/23	R214	05/05/2022	11.73	Put	Bond Future	1,237.5400	1.2375	1,349.7300	1.3497	9.066	0	0	0
2021/11/23	R214	05/05/2022	11.74	Put	Bond Future	1,224.5300	1.2245	1,335.6900	1.3357	9.078	0	0	0
2021/11/23	R214	05/05/2022	11.75	Call	Bond Future	4,637.1700	4.6372	4,344.1400	4.3441	(6.319)	0	0	0
2021/11/23	R214	05/05/2022			Bond Future	11.1054	65.1952	11.1784	64.7920	0.657	0.0000	0.0000	441
2021/11/23	R214	05/05/2022	11.73	Call	Bond Future	4,561.1800	4.5612	4,270.1900	4.2702	(6.380)	0	0	0
2021/11/23	R214	05/05/2022	11.74	Call	Bond Future	4,599.1400	4.5991	4,307.1200	4.3071	(6.349)	0	0	0
2021/11/23	R214	05/05/2022	11.75	Put	Bond Future	1,211.6600	1.2117	1,321.8100	1.3218	9.091	0	0	0
2021/11/23	R214	04/08/2022	10.98	Put	Bond Future	3,822.8800	3.8229	4,055.6200	4.0556	6.088	0	0	0
2021/11/23	R214	04/08/2022	10.99	Call	Bond Future	2,168.7200	2.1687	1,990.1400	1.9901	(8.234)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2021/11/23	R214	04/08/2022			Bond Future		11.2839	65.9639	11.3601	65.5539	0.675	0.0000	0.0000	0
2021/11/23	R214	04/08/2022	10.97	Call	Bond Future	2,120.0000		2.1200	1,943.9900	1.9440	(8.302)	0	0	0
2021/11/23	R214	04/08/2022	10.97	Put	Bond Future	3,855.1200		3.8551	4,089.1400	4.0891	6.070	0	0	0
2021/11/23	R214	04/08/2022	10.98	Call	Bond Future	2,144.1800		2.1442	1,966.8900	1.9669	(8.268)	0	0	0
2021/11/23	R214	04/08/2022	10.99	Put	Bond Future	3,791.0800		3.7911	4,022.5300	4.0225	6.105	0	0	0
2021/11/23	R214	03/11/2022	11.34	Call	Bond Future	3,127.0800		3.1271	2,919.1400	2.9191	(6.650)	0	0	0
2021/11/23	R214	03/11/2022	11.36	Put	Bond Future	3,719.1800		3.7192	3,925.7200	3.9257	5.553	0	0	0
2021/11/23	R214	03/11/2022			Bond Future	11.4615		63.5544	11.5408	63.1378	0.692	0.0000	0.0000	0
2021/11/23	R214	03/11/2022	11.34	Put	Bond Future	3,774.1400		3.7741	3,982.7800	3.9828	5.528	0	0	0
2021/11/23	R214	03/11/2022	11.35	Call	Bond Future	3,153.1500		3.1531	2,944.1600	2.9442	(6.628)	0	0	0
2021/11/23	R214	03/11/2022	11.35	Put	Bond Future	3,746.5800		3.7466	3,954.1700	3.9542	5.541	0	0	0
2021/11/23	R214	03/11/2022	11.36	Call	Bond Future	3,179.3200		3.1793	2,969.2800	2.9693	(6.606)	0	0	0
2021/11/23	R248	03/02/2022	9.80	Call	Bond Future	81.4900		0.0815	60.7400	0.0607	(25.463)	0	0	0
2021/11/23	R248	03/02/2022	9.80	Put	Bond Future	8,605.3300		8.6053	9,052.4900	9.0525	5.196	0	0	0
2021/11/23	R248	03/02/2022	10.00	Call	Bond Future	191.6200		0.1916	149.0900	0.1491	(22.195)	0	0	1,300
2021/11/23	R248	03/02/2022	10.00	Put	Bond Future	7,027.1200		7.0271	7,452.5000	7.4525	6.053	0	0	0
2021/11/23	R248	03/02/2022	10.20	Put	Bond Future	5,592.6400		5.5926	5,984.9700	5.9850	7.015	0	0	0
2021/11/23	R248	03/02/2022	11.48	Call	Bond Future	4,901.0500		4.9011	4,530.4900	4.5305	(7.561)	0	0	0
2021/11/23	R248	03/02/2022	11.49	Put	Bond Future	755.6400		0.7556	851.5100	0.8515	12.687	0	0	0
2021/11/23	R248	03/02/2022	10.90	Call	Bond Future	2,175.6000		2.1756	1,925.0600	1.9251	(11.516)	0	0	900
2021/11/23	R248	03/02/2022	10.90	Put	Bond Future	2,043.7800		2.0438	2,261.1500	2.2612	10.636	0	0	0
2021/11/23	R248	03/02/2022	11.47	Call	Bond Future	4,848.2200		4.8482	4,479.1500	4.4792	(7.612)	0	0	0
2021/11/23	R248	03/02/2022	10.40	Call	Bond Future	720.7300		0.7207	601.0000	0.6010	(16.612)	0	0	100
2021/11/23	R248	03/02/2022	10.50	Call	Bond Future	940.1600		0.9402	795.3300	0.7953	(15.405)	0	0	0
2021/11/23	R248	03/02/2022	10.50	Put	Bond Future	3,783.4500		3.7835	4,106.5300	4.1065	8.539	0	0	0
2021/11/23	R248	03/02/2022			Bond Future	10.8817		85.5289	10.9468	85.0610	0.598	0.0000	0.0000	179,123
2021/11/23	R248	03/02/2022	10.20	Call	Bond Future	392.1800		0.3922	316.6000	0.3166	(19.272)	0	0	900
2021/11/23	R248	03/02/2022	11.48	Put	Bond Future	768.6100		0.7686	865.9600	0.8660	12.666	0	0	0
2021/11/23	R248	03/02/2022	11.49	Call	Bond Future	4,954.0000		4.9540	4,581.9600	4.5820	(7.510)	0	0	0
2021/11/23	R248	03/02/2022	11.00	Call	Bond Future	2,574.1200		2.5741	2,298.4000	2.2984	(10.711)	0	0	100
2021/11/23	R248	03/02/2022	11.00	Put	Bond Future	1,726.9500		1.7269	1,919.1400	1.9191	11.129	0	0	0
2021/11/23	R248	03/02/2022	11.47	Put	Bond Future	781.8100		0.7818	880.6500	0.8806	12.642	0	0	0
2021/11/23	R248	03/02/2022	10.40	Put	Bond Future	4,337.3600		4.3374	4,685.5400	4.6855	8.027	0	0	0
2021/11/23	R248	03/02/2022	10.70	Call	Bond Future	1,481.9000		1.4819	1,284.3900	1.2844	(13.328)	0	0	1,300
2021/11/23	R248	03/02/2022	10.70	Put	Bond Future	2,814.4500		2.8144	3,084.8500	3.0849	9.608	0	0	0
2021/11/23	R248	05/05/2022	11.80	Call	Bond Future	6,313.6700		6.3137	5,953.6700	5.9537	(5.702)	0	0	0
2021/11/23	R248	05/05/2022	11.79	Call	Bond Future	6,264.7700		6.2648	5,905.8600	5.9059	(5.729)	0	0	0
2021/11/23	R248	05/05/2022	11.79	Put	Bond Future	1,340.9600		1.3410	1,458.2000	1.4582	8.743	0	0	0
2021/11/23	R248	05/05/2022			Bond Future	11.0506		82.1388	11.1186	81.6627	0.615	0.0000	0.0000	2,035
2021/11/23	R248	05/05/2022	11.80	Put	Bond Future	1,326.9500		1.3269	1,443.1000	1.4431	8.753	0	0	0
2021/11/23	R248	05/05/2022	11.81	Call	Bond Future	6,362.4800		6.3625	6,001.3800	6.0014	(5.675)	0	0	0
2021/11/23	R248	05/05/2022	11.81	Put	Bond Future	1,312.9300		1.3129	1,427.9800	1.4280	8.763	0	0	0
2021/11/23	R248	04/08/2022	10.99	Call	Bond Future	2,915.5700		2.9156	2,695.2400	2.6952	(7.557)	0	0	0
2021/11/23	R248	04/08/2022	10.99	Put	Bond Future	4,563.8600		4.5639	4,827.9800	4.8280	5.787	0	0	0
2021/11/23	R248	04/08/2022	10.98	Call	Bond Future	2,884.2600		2.8843	2,665.4300	2.6654	(7.587)	0	0	0
2021/11/23	R248	04/08/2022	10.98	Put	Bond Future	4,603.5600		4.6036	4,869.1800	4.8692	5.770	0	0	0
2021/11/23	R248	04/08/2022			Bond Future	11.2265		83.1077	11.2976	82.6232	0.634	0.0000	0.0000	0

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2021/11/23	R248	04/08/2022	11.00	Call	Bond Future	2,947.3400	2.9473	2,725.5000	2.7255	(7.527)	0	0	0
2021/11/23	R248	04/08/2022	11.00	Put	Bond Future	4,524.7200	4.5247	4,787.3300	4.7873	5.804	0	0	0
2021/11/23	R248	03/11/2022	11.31	Put	Bond Future	4,571.4700	4.5715	4,814.2500	4.8143	5.311	0	0	0
2021/11/23	R248	03/11/2022	11.32	Call	Bond Future	3,990.8100	3.9908	3,740.0500	3.7400	(6.283)	0	0	0
2021/11/23	R248	03/11/2022	11.30	Put	Bond Future	4,605.9000	4.6059	4,849.9400	4.8499	5.298	0	0	0
2021/11/23	R248	03/11/2022			Bond Future	11.4015	79.7887	11.4758	79.2964	0.652	0.0000	0.0000	0
2021/11/23	R248	03/11/2022	11.31	Call	Bond Future	3,957.5200	3.9575	3,708.0300	3.7080	(6.304)	0	0	0
2021/11/23	R248	03/11/2022	11.32	Put	Bond Future	4,537.2600	4.5373	4,778.7700	4.7788	5.323	0	0	0
2021/11/23	R248	03/11/2022	11.30	Call	Bond Future	3,924.3500	3.9244	3,676.1200	3.6761	(6.325)	0	0	0

Total

1125039