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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/11/2021 TO 15/11/2021

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
2021/11/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	2025	03/02/2022		Bond Future	154.8383	154.8383	155.1389	155.1389	0.194	0.0000	0.0000	5,316
2021/11/15	2025	05/05/2022		Bond Future	156.7244	156.7244	157.0280	157.0280	0.194	0.0000	0.0000	164
2021/11/15	2025	04/08/2022		Bond Future	157.0235	157.0235	157.3309	157.3309	0.196	0.0000	0.0000	0
2021/11/15	2025	03/11/2022		Bond Future	159.0064	159.0064	159.3173	159.3173	0.196	0.0000	0.0000	0
2021/11/15	2029	03/02/2022		Bond Future	114.4513	114.4513	115.2388	115.2388	0.688	0.0000	0.0000	2,806
2021/11/15	2029	05/05/2022		Bond Future	114.6479	114.6479	115.4445	115.4445	0.695	0.0000	0.0000	186
2021/11/15	2029	04/08/2022		Bond Future	116.0460	116.0460	116.8523	116.8523	0.695	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
2021/11/15	2029	03/11/2022			Bond Future	116.2880	116.2880	117.1043	117.1043	0.702	0.0000	0.0000	0
2021/11/15	2030	03/02/2022	8.39	Call	Bond Future	70.7900	0.0708	63.7100	0.0637	(10.001)	0	0	101
2021/11/15	2030	03/02/2022	8.39	Put	Bond Future	6,510.6400	6.5106	6,518.2700	6.5183	0.117	0	0	0
2021/11/15	2030	03/02/2022	8.85	Call	Bond Future	319.9000	0.3199	300.7300	0.3007	(5.992)	0	0	1,000
2021/11/15	2030	03/02/2022	8.85	Put	Bond Future	4,203.7400	4.2037	4,199.2800	4.1993	(0.106)	0	0	0
2021/11/15	2030	03/02/2022	9.10	Call	Bond Future	618.6600	0.6187	591.6000	0.5916	(4.374)	0	0	4,000
2021/11/15	2030	03/02/2022	9.10	Put	Bond Future	3,149.0000	3.1490	3,136.6500	3.1367	(0.392)	0	0	0
2021/11/15	2030	03/02/2022	9.90	Put	Bond Future	958.7400	0.9587	935.9000	0.9359	(2.382)	0	0	8,000
2021/11/15	2030	03/02/2022	9.45	Call	Bond Future	1,285.7300	1.2857	1,250.4800	1.2505	(2.742)	0	0	0
2021/11/15	2030	03/02/2022	9.45	Put	Bond Future	1,962.1400	1.9621	1,941.6000	1.9416	(1.047)	0	0	0
2021/11/15	2030	03/02/2022	9.35	Call	Bond Future	1,064.7600	1.0648	1,031.3100	1.0313	(3.142)	0	0	0
2021/11/15	2030	03/02/2022	9.35	Put	Bond Future	2,266.0600	2.2661	2,247.3200	2.2473	(0.827)	0	0	101
2021/11/15	2030	03/02/2022			Bond Future	9.5800	91.4980	9.5828	91.4833	0.030	0.0000	0.0000	83,803
2021/11/15	2030	03/02/2022	9.90	Call	Bond Future	2,597.6900	2.5977	2,560.1400	2.5601	(1.446)	0	0	0
2021/11/15	2030	03/02/2022	10.85	Call	Bond Future	6,458.7100	6.4587	6,432.6600	6.4327	(0.403)	0	0	0
2021/11/15	2030	03/02/2022	10.85	Put	Bond Future	172.3700	0.1724	161.0300	0.1610	(6.579)	0	0	1,000
2021/11/15	2030	03/02/2022	9.60	Call	Bond Future	1,666.7200	1.6667	1,629.6600	1.6297	(2.224)	0	0	1,000
2021/11/15	2030	03/02/2022	9.60	Put	Bond Future	1,562.9300	1.5629	1,540.5800	1.5406	(1.430)	0	0	0
2021/11/15	2030	03/02/2022	9.78	Call	Bond Future	2,198.5200	2.1985	2,160.7300	2.1607	(1.719)	0	0	0
2021/11/15	2030	03/02/2022	9.78	Put	Bond Future	1,169.6300	1.1696	1,146.5500	1.1466	(1.973)	0	0	101
2021/11/15	2030	03/02/2022	9.43	Call	Bond Future	1,239.4300	1.2394	1,204.5000	1.2045	(2.818)	0	0	0
2021/11/15	2030	03/02/2022	9.43	Put	Bond Future	2,020.5100	2.0205	2,000.2900	2.0003	(1.001)	0	0	0
2021/11/15	2030	03/02/2022	9.44	Call	Bond Future	1,262.4500	1.2625	1,227.3600	1.2274	(2.780)	0	0	0
2021/11/15	2030	03/02/2022	9.44	Put	Bond Future	1,991.1800	1.9912	1,970.8000	1.9708	(1.024)	0	0	0
2021/11/15	2030	05/05/2022	10.21	Call	Bond Future	3,475.6400	3.4756	3,446.9100	3.4469	(0.827)	0	0	0
2021/11/15	2030	05/05/2022	10.21	Put	Bond Future	1,430.3400	1.4303	1,416.9200	1.4169	(0.938)	0	0	0
2021/11/15	2030	05/05/2022	8.89	Put	Bond Future	5,252.5500	5.2525	5,252.0600	5.2521	(0.009)	0	0	0
2021/11/15	2030	05/05/2022	9.95	Call	Bond Future	2,673.1900	2.6732	2,645.0800	2.6451	(1.052)	0	0	0
2021/11/15	2030	05/05/2022	8.14	Call	Bond Future	132.6600	0.1327	126.4100	0.1264	(4.711)	0	0	1,800
2021/11/15	2030	05/05/2022	8.14	Put	Bond Future	8,918.1700	8.9182	8,927.2300	8.9272	0.102	0	0	0
2021/11/15	2030	05/05/2022	8.47	Call	Bond Future	259.1900	0.2592	249.3700	0.2494	(3.789)	0	0	1,073
2021/11/15	2030	05/05/2022	8.81	Put	Bond Future	5,596.0500	5.5961	5,596.9000	5.5969	0.015	0	0	0
2021/11/15	2030	05/05/2022			Bond Future	9.7951	92.5911	9.7982	92.5758	0.031	0.0000	0.0000	14,728
2021/11/15	2030	05/05/2022	11.04	Call	Bond Future	6,532.1600	6.5322	6,505.6400	6.5056	(0.406)	0	0	0
2021/11/15	2030	05/05/2022	11.04	Put	Bond Future	569.5800	0.5696	558.3700	0.5584	(1.968)	0	0	1,800
2021/11/15	2030	05/05/2022	10.19	Call	Bond Future	3,410.3100	3.4103	3,381.6000	3.3816	(0.842)	0	0	0
2021/11/15	2030	05/05/2022	10.19	Put	Bond Future	1,462.2400	1.4622	1,448.8400	1.4488	(0.916)	0	0	0
2021/11/15	2030	05/05/2022	10.20	Call	Bond Future	3,442.9200	3.4429	3,414.1900	3.4142	(0.834)	0	0	0
2021/11/15	2030	05/05/2022	10.20	Put	Bond Future	1,446.2200	1.4462	1,432.8000	1.4328	(0.928)	0	0	200
2021/11/15	2030	05/05/2022	8.89	Call	Bond Future	576.3500	0.5763	560.5500	0.5605	(2.741)	0	0	1,800
2021/11/15	2030	05/05/2022	9.35	Call	Bond Future	1,259.6000	1.2596	1,236.6600	1.2367	(1.821)	0	0	0
2021/11/15	2030	05/05/2022	9.35	Put	Bond Future	3,521.8400	3.5218	3,514.2100	3.5142	(0.217)	0	0	1,073
2021/11/15	2030	05/05/2022	9.95	Put	Bond Future	1,902.7100	1.9027	1,889.9100	1.8899	(0.673)	0	0	1,073
2021/11/15	2030	05/05/2022	8.47	Put	Bond Future	7,209.4800	7.2095	7,214.9700	7.2150	0.076	0	0	0
2021/11/15	2030	05/05/2022	8.81	Call	Bond Future	491.9200	0.4919	477.4600	0.4775	(2.940)	0	0	200
2021/11/15	2030	05/05/2022	7.73	Call	Bond Future	52.5600	0.0526	49.3900	0.0494	(6.031)	0	0	200
2021/11/15	2030	05/05/2022	7.73	Put	Bond Future	11,179.4000	11.1794	11,191.5400	11.1915	0.109	0	0	0

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2021/11/15	2030	04/08/2022	10.95	Call	Bond Future	5,550.4000	5.5504	5,525.0000	5.5250	(0.458)	0	0	0
2021/11/15	2030	04/08/2022	10.95	Put	Bond Future	1,272.8400	1.2728	1,262.9600	1.2630	(0.776)	0	0	800
2021/11/15	2030	04/08/2022	9.56	Call	Bond Future	1,703.5200	1.7035	1,683.1600	1.6832	(1.195)	0	0	0
2021/11/15	2030	04/08/2022	9.56	Put	Bond Future	4,027.0400	4.0270	4,022.2000	4.0222	(0.120)	0	0	0
2021/11/15	2030	04/08/2022			Bond Future	10.0343	89.6451	10.0375	89.6296	0.032	0.0000	0.0000	0
2021/11/15	2030	04/08/2022	9.54	Call	Bond Future	1,665.2300	1.6652	1,645.0400	1.6450	(1.212)	0	0	0
2021/11/15	2030	04/08/2022	9.54	Put	Bond Future	4,088.4000	4.0884	4,083.7300	4.0837	(0.114)	0	0	0
2021/11/15	2030	04/08/2022	9.55	Call	Bond Future	1,684.3100	1.6843	1,664.0300	1.6640	(1.204)	0	0	0
2021/11/15	2030	04/08/2022	9.55	Put	Bond Future	4,057.6400	4.0576	4,052.8800	4.0529	(0.117)	0	0	0
2021/11/15	2030	04/08/2022	8.30	Call	Bond Future	296.3500	0.2964	288.4400	0.2884	(2.669)	0	0	800
2021/11/15	2030	04/08/2022	8.30	Put	Bond Future	9,174.8600	9.1749	9,182.4700	9.1825	0.083	0	0	0
2021/11/15	2030	04/08/2022	9.05	Call	Bond Future	884.2500	0.8842	869.1500	0.8692	(1.708)	0	0	800
2021/11/15	2030	04/08/2022	9.05	Put	Bond Future	5,792.3200	5.7923	5,792.7400	5.7927	0.007	0	0	0
2021/11/15	2030	03/11/2022	10.10	Call	Bond Future	2,730.0300	2.7300	2,709.4700	2.7095	(0.753)	0	0	0
2021/11/15	2030	03/11/2022	10.10	Put	Bond Future	3,480.4500	3.4805	3,475.7500	3.4757	(0.135)	0	0	0
2021/11/15	2030	03/11/2022			Bond Future	10.2605	90.8066	10.2639	90.7907	0.033	0.0000	0.0000	0
2021/11/15	2030	03/11/2022	10.08	Call	Bond Future	2,684.5100	2.6845	2,664.0600	2.6641	(0.762)	0	0	0
2021/11/15	2030	03/11/2022	10.08	Put	Bond Future	3,528.9800	3.5290	3,524.3900	3.5244	(0.130)	0	0	0
2021/11/15	2030	03/11/2022	10.09	Call	Bond Future	2,707.0400	2.7070	2,686.5400	2.6865	(0.757)	0	0	0
2021/11/15	2030	03/11/2022	10.09	Put	Bond Future	3,504.4700	3.5045	3,499.8300	3.4998	(0.132)	0	0	0
2021/11/15	2032	03/02/2022	8.91	Put	Bond Future	6,881.4700	6.8815	6,977.0500	6.9771	1.389	0	0	0
2021/11/15	2032	03/02/2022	11.13	Call	Bond Future	6,378.9200	6.3789	6,265.5800	6.2656	(1.777)	0	0	0
2021/11/15	2032	03/02/2022	11.13	Put	Bond Future	277.6300	0.2776	271.5500	0.2716	(2.190)	0	0	210
2021/11/15	2032	03/02/2022	10.65	Call	Bond Future	4,165.0900	4.1651	4,055.2300	4.0552	(2.638)	0	0	0
2021/11/15	2032	03/02/2022	10.65	Put	Bond Future	646.5900	0.6466	643.9900	0.6440	(0.402)	0	0	1,050
2021/11/15	2032	03/02/2022	10.66	Call	Bond Future	4,209.1400	4.2091	4,099.1100	4.0991	(2.614)	0	0	0
2021/11/15	2032	03/02/2022	10.66	Put	Bond Future	635.7300	0.6357	632.9600	0.6330	(0.436)	0	0	97
2021/11/15	2032	03/02/2022	10.45	Put	Bond Future	905.8800	0.9059	907.7800	0.9078	0.210	0	0	198
2021/11/15	2032	03/02/2022	10.53	Call	Bond Future	3,647.6500	3.6476	3,540.2100	3.5402	(2.945)	0	0	0
2021/11/15	2032	03/02/2022	10.53	Put	Bond Future	791.8000	0.7918	791.6200	0.7916	(0.023)	0	0	210
2021/11/15	2032	03/02/2022	10.35	Put	Bond Future	1,069.9800	1.0700	1,075.0800	1.0751	0.477	0	0	400
2021/11/15	2032	03/02/2022	10.42	Call	Bond Future	3,195.0100	3.1950	3,090.5300	3.0905	(3.270)	0	0	0
2021/11/15	2032	03/02/2022	10.42	Put	Bond Future	952.6900	0.9527	955.4700	0.9555	0.292	0	0	0
2021/11/15	2032	03/02/2022	10.43	Call	Bond Future	3,235.0900	3.2351	3,130.3100	3.1303	(3.239)	0	0	0
2021/11/15	2032	03/02/2022	10.43	Put	Bond Future	936.7500	0.9367	939.2300	0.9392	0.265	0	0	0
2021/11/15	2032	03/02/2022	9.81	Call	Bond Future	1,211.7700	1.2118	1,138.9000	1.1389	(6.014)	0	0	0
2021/11/15	2032	03/02/2022	9.81	Put	Bond Future	2,480.5300	2.4805	2,514.9200	2.5149	1.386	0	0	198
2021/11/15	2032	03/02/2022	9.90	Put	Bond Future	2,179.5800	2.1796	2,207.7600	2.2078	1.293	0	0	900
2021/11/15	2032	03/02/2022	9.58	Call	Bond Future	722.1100	0.7221	666.8900	0.6669	(7.647)	0	0	400
2021/11/15	2032	03/02/2022	9.58	Put	Bond Future	3,364.0900	3.3641	3,416.1300	3.4161	1.547	0	0	0
2021/11/15	2032	03/02/2022	9.67	Call	Bond Future	896.9100	0.8969	834.5400	0.8345	(6.954)	0	0	0
2021/11/15	2032	03/02/2022			Bond Future	10.0267	91.7997	10.0452	91.6924	0.185	0.0000	0.0000	109,392
2021/11/15	2032	03/02/2022	8.91	Call	Bond Future	77.2800	0.0773	65.6000	0.0656	(15.114)	0	0	198
2021/11/15	2032	03/02/2022	9.14	Call	Bond Future	184.5100	0.1845	162.0000	0.1620	(12.200)	0	0	97
2021/11/15	2032	03/02/2022	9.14	Put	Bond Future	5,532.1000	5.5321	5,616.8500	5.6168	1.532	0	0	0
2021/11/15	2032	03/02/2022	9.57	Call	Bond Future	704.2900	0.7043	649.8600	0.6499	(7.728)	0	0	1,050
2021/11/15	2032	03/02/2022	9.57	Put	Bond Future	3,406.6100	3.4066	3,459.4400	3.4594	1.551	0	0	0

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2021/11/15	2032	03/02/2022	10.95	Call	Bond Future	5,530.4600	5.5305	5,417.5200	5.4175	(2.042)	0	0	0
2021/11/15	2032	03/02/2022	10.95	Put	Bond Future	385.1800	0.3852	379.5000	0.3795	(1.475)	0	0	400
2021/11/15	2032	03/02/2022	10.90	Call	Bond Future	5,297.3700	5.2974	5,184.7200	5.1847	(2.127)	0	0	0
2021/11/15	2032	03/02/2022	10.90	Put	Bond Future	420.2900	0.4203	414.9000	0.4149	(1.282)	0	0	900
2021/11/15	2032	03/02/2022	10.44	Call	Bond Future	3,275.5100	3.2755	3,170.4400	3.1704	(3.208)	0	0	0
2021/11/15	2032	03/02/2022	10.44	Put	Bond Future	921.2000	0.9212	923.3900	0.9234	0.238	0	0	0
2021/11/15	2032	03/02/2022	10.45	Call	Bond Future	3,316.1100	3.3161	3,210.7500	3.2107	(3.177)	0	0	0
2021/11/15	2032	03/02/2022	10.35	Call	Bond Future	2,918.8100	2.9188	2,816.6500	2.8167	(3.500)	0	0	0
2021/11/15	2032	03/02/2022	9.90	Call	Bond Future	1,440.6800	1.4407	1,361.6000	1.3616	(5.489)	0	0	900
2021/11/15	2032	03/02/2022	10.14	Call	Bond Future	2,161.4900	2.1615	2,068.3300	2.0683	(4.310)	0	0	0
2021/11/15	2032	03/02/2022	10.14	Put	Bond Future	1,507.6300	1.5076	1,521.7300	1.5217	0.935	0	0	97
2021/11/15	2032	03/02/2022	9.62	Call	Bond Future	796.9200	0.7969	738.5000	0.7385	(7.331)	0	0	210
2021/11/15	2032	03/02/2022	9.62	Put	Bond Future	3,198.0900	3.1981	3,246.9300	3.2469	1.527	0	0	0
2021/11/15	2032	03/02/2022	9.67	Put	Bond Future	2,998.2500	2.9982	3,043.1400	3.0431	1.497	0	0	1,050
2021/11/15	2032	05/05/2022	11.18	Call	Bond Future	6,066.1600	6.0662	5,962.8500	5.9628	(1.703)	0	0	0
2021/11/15	2032	05/05/2022	11.18	Put	Bond Future	927.8500	0.9278	933.4100	0.9334	0.599	0	0	780
2021/11/15	2032	05/05/2022	11.02	Put	Bond Future	1,100.9900	1.1010	1,109.1700	1.1092	0.743	0	0	0
2021/11/15	2032	05/05/2022	11.03	Call	Bond Future	5,444.4300	5.4444	5,343.5500	5.3436	(1.853)	0	0	0
2021/11/15	2032	05/05/2022	11.03	Put	Bond Future	1,089.3700	1.0894	1,097.3600	1.0974	0.733	0	0	0
2021/11/15	2032	05/05/2022	10.29	Put	Bond Future	2,381.4700	2.3815	2,410.3600	2.4104	1.213	0	0	0
2021/11/15	2032	05/05/2022	10.98	Call	Bond Future	5,240.8600	5.2409	5,140.9200	5.1409	(1.907)	0	0	0
2021/11/15	2032	05/05/2022	10.98	Put	Bond Future	1,149.1000	1.1491	1,158.0300	1.1580	0.777	0	0	993
2021/11/15	2032	05/05/2022			Bond Future	10.2291	88.7492	10.2485	88.6403	0.189	0.0000	0.0000	20,384
2021/11/15	2032	05/05/2022	11.02	Call	Bond Future	5,403.4800	5.4035	5,302.7900	5.3028	(1.863)	0	0	0
2021/11/15	2032	05/05/2022	11.04	Call	Bond Future	5,485.2500	5.4852	5,384.2000	5.3842	(1.842)	0	0	0
2021/11/15	2032	05/05/2022	11.04	Put	Bond Future	1,077.6700	1.0777	1,085.4900	1.0855	0.726	0	0	0
2021/11/15	2032	05/05/2022	10.18	Call	Bond Future	2,394.5600	2.3946	2,318.9900	2.3190	(3.156)	0	0	780
2021/11/15	2032	05/05/2022	10.18	Put	Bond Future	2,671.4700	2.6715	2,704.7700	2.7048	1.247	0	0	0
2021/11/15	2032	05/05/2022	10.29	Call	Bond Future	2,723.0600	2.7231	2,643.0800	2.6431	(2.937)	0	0	993
2021/11/15	2032	05/05/2022	9.58	Call	Bond Future	1,010.1100	1.0101	962.5700	0.9626	(4.706)	0	0	780
2021/11/15	2032	05/05/2022	9.58	Put	Bond Future	4,765.2100	4.7652	4,826.5400	4.8265	1.287	0	0	0
2021/11/15	2032	04/08/2022	10.20	Put	Bond Future	3,751.5400	3.7515	3,796.1500	3.7962	1.189	0	0	0
2021/11/15	2032	04/08/2022	10.21	Put	Bond Future	3,721.0700	3.7211	3,765.3200	3.7653	1.189	0	0	0
2021/11/15	2032	04/08/2022	10.22	Call	Bond Future	2,447.0900	2.4471	2,380.7200	2.3807	(2.712)	0	0	0
2021/11/15	2032	04/08/2022	8.97	Call	Bond Future	410.4600	0.4105	389.1000	0.3891	(5.204)	0	0	800
2021/11/15	2032	04/08/2022	8.97	Put	Bond Future	8,978.6200	8.9786	9,067.5300	9.0675	0.990	0	0	0
2021/11/15	2032	04/08/2022	9.72	Call	Bond Future	1,351.5200	1.3515	1,303.9500	1.3040	(3.520)	0	0	800
2021/11/15	2032	04/08/2022	9.72	Put	Bond Future	5,432.7000	5.4327	5,495.4000	5.4954	1.154	0	0	0
2021/11/15	2032	04/08/2022			Bond Future	10.4459	89.7602	10.4662	89.6500	0.194	0.0000	0.0000	0
2021/11/15	2032	04/08/2022	11.60	Call	Bond Future	7,162.6400	7.1626	7,062.3300	7.0623	(1.400)	0	0	0
2021/11/15	2032	04/08/2022	11.60	Put	Bond Future	1,162.8900	1.1629	1,172.8500	1.1728	0.856	0	0	800
2021/11/15	2032	04/08/2022	11.89	Call	Bond Future	8,335.9800	8.3360	8,232.3000	8.2323	(1.244)	0	0	0
2021/11/15	2032	04/08/2022	11.89	Put	Bond Future	916.6200	0.9166	923.2100	0.9232	0.719	0	0	0
2021/11/15	2032	04/08/2022	10.20	Call	Bond Future	2,396.6300	2.3966	2,330.9700	2.3310	(2.740)	0	0	0
2021/11/15	2032	04/08/2022	10.21	Call	Bond Future	2,421.7900	2.4218	2,355.7700	2.3558	(2.726)	0	0	0
2021/11/15	2032	04/08/2022	10.22	Put	Bond Future	3,690.7800	3.6908	3,734.6800	3.7347	1.189	0	0	0
2021/11/15	2032	03/11/2022			Bond Future	10.6607	86.7778	10.6818	86.6660	0.198	0.0000	0.0000	0
2021/11/15	2032	03/11/2022	10.66	Call	Bond Future	3,465.7600	3.4658	3,393.3600	3.3934	(2.089)	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
2021/11/15	2032	03/11/2022	10.66	Put	Bond Future	3,469.3000	3.4693	3,508.6200	3.5086	1.133	0	0	0
2021/11/15	2033	03/02/2022			Bond Future	111.1388	111.1388	111.1521	111.1521	0.012	0.0000	0.0000	7,393
2021/11/15	2033	05/05/2022			Bond Future	111.2140	111.2140	111.2270	111.2270	0.012	0.0000	0.0000	2,121
2021/11/15	2033	04/08/2022			Bond Future	112.5702	112.5702	112.5834	112.5834	0.012	0.0000	0.0000	0
2021/11/15	2033	03/11/2022			Bond Future	112.6874	112.6874	112.7006	112.7006	0.012	0.0000	0.0000	0
2021/11/15	2037	03/02/2022	11.45	Call	Bond Future	5,915.2400	5.9152	5,872.0000	5.8720	(0.731)	0	0	0
2021/11/15	2037	03/02/2022	11.46	Call	Bond Future	5,966.1900	5.9662	5,923.1000	5.9231	(0.722)	0	0	0
2021/11/15	2037	03/02/2022	11.47	Put	Bond Future	508.4100	0.5084	485.7000	0.4857	(4.467)	0	0	0
2021/11/15	2037	03/02/2022			Bond Future	10.5877	84.6700	10.5908	84.6498	0.029	0.0000	0.0000	111,655
2021/11/15	2037	03/02/2022	11.45	Put	Bond Future	525.3000	0.5253	502.2700	0.5023	(4.384)	0	0	0
2021/11/15	2037	03/02/2022	11.46	Put	Bond Future	516.7900	0.5168	493.9100	0.4939	(4.427)	0	0	0
2021/11/15	2037	03/02/2022	11.47	Call	Bond Future	6,017.2000	6.0172	5,974.2800	5.9743	(0.713)	0	0	0
2021/11/15	2037	05/05/2022	11.82	Call	Bond Future	7,243.4700	7.2435	7,207.1300	7.2071	(0.502)	0	0	0
2021/11/15	2037	05/05/2022	11.83	Call	Bond Future	7,290.6400	7.2906	7,254.3400	7.2543	(0.498)	0	0	0
2021/11/15	2037	05/05/2022	11.84	Put	Bond Future	925.4600	0.9255	909.9800	0.9100	(1.673)	0	0	0
2021/11/15	2037	05/05/2022			Bond Future	10.7755	85.6817	10.7787	85.6609	0.030	0.0000	0.0000	11,855
2021/11/15	2037	05/05/2022	11.82	Put	Bond Future	944.8300	0.9448	929.2600	0.9293	(1.648)	0	0	0
2021/11/15	2037	05/05/2022	11.83	Put	Bond Future	935.1800	0.9352	919.6500	0.9197	(1.661)	0	0	0
2021/11/15	2037	05/05/2022	11.84	Call	Bond Future	7,337.6800	7.3377	7,301.4300	7.3014	(0.494)	0	0	0
2021/11/15	2037	04/08/2022	10.91	Put	Bond Future	3,672.7000	3.6727	3,663.7000	3.6637	(0.245)	0	0	0
2021/11/15	2037	04/08/2022	10.89	Call	Bond Future	3,177.6300	3.1776	3,147.6700	3.1477	(0.943)	0	0	0
2021/11/15	2037	04/08/2022	10.89	Put	Bond Future	3,735.7800	3.7358	3,726.9300	3.7269	(0.237)	0	0	0
2021/11/15	2037	04/08/2022	10.90	Call	Bond Future	3,208.6800	3.2087	3,178.6400	3.1786	(0.936)	0	0	0
2021/11/15	2037	04/08/2022			Bond Future	10.9794	82.4026	10.9828	82.3815	0.031	0.0000	0.0000	0
2021/11/15	2037	04/08/2022	10.91	Call	Bond Future	3,239.8700	3.2399	3,209.7600	3.2098	(0.929)	0	0	0
2021/11/15	2037	04/08/2022	11.42	Call	Bond Future	5,027.2500	5.0273	4,994.6200	4.9946	(0.649)	0	0	0
2021/11/15	2037	04/08/2022	11.42	Put	Bond Future	2,356.9200	2.3569	2,345.4000	2.3454	(0.489)	0	0	50
2021/11/15	2037	04/08/2022	10.10	Call	Bond Future	1,203.7400	1.2037	1,183.5000	1.1835	(1.681)	0	0	50
2021/11/15	2037	04/08/2022	10.10	Put	Bond Future	6,944.0500	6.9440	6,944.9200	6.9449	0.013	0	0	0
2021/11/15	2037	04/08/2022	10.90	Put	Bond Future	3,704.1300	3.7041	3,695.2000	3.6952	(0.241)	0	0	50
2021/11/15	2037	03/11/2022	11.31	Call	Bond Future	4,470.2500	4.4702	4,441.3400	4.4413	(0.647)	0	0	0
2021/11/15	2037	03/11/2022	11.31	Put	Bond Future	3,624.0800	3.6241	3,616.6400	3.6166	(0.205)	0	0	0
2021/11/15	2037	03/11/2022	11.32	Call	Bond Future	4,503.8800	4.5039	4,474.9200	4.4749	(0.643)	0	0	0
2021/11/15	2037	03/11/2022	11.30	Put	Bond Future	3,649.8300	3.6498	3,642.4400	3.6424	(0.202)	0	0	0
2021/11/15	2037	03/11/2022			Bond Future	11.1691	83.4746	11.1726	83.4532	0.032	0.0000	0.0000	0
2021/11/15	2037	03/11/2022	11.32	Put	Bond Future	3,598.1700	3.5982	3,590.6800	3.5907	(0.208)	0	0	0
2021/11/15	2037	03/11/2022	11.30	Call	Bond Future	4,436.3900	4.4364	4,407.5300	4.4075	(0.651)	0	0	0
2021/11/15	2038	03/02/2022			Bond Future	124.4101	124.4101	124.4255	124.4255	0.012	0.0000	0.0000	6,276
2021/11/15	2038	05/05/2022			Bond Future	125.9257	125.9257	125.9407	125.9407	0.012	0.0000	0.0000	677
2021/11/15	2038	04/08/2022			Bond Future	125.6477	125.6477	125.6630	125.6630	0.012	0.0000	0.0000	0
2021/11/15	2038	03/11/2022			Bond Future	127.2347	127.2347	127.2499	127.2499	0.012	0.0000	0.0000	0
2021/11/15	2040	03/02/2022	11.57	Put	Bond Future	520.4500	0.5205	485.9800	0.4860	(6.623)	0	0	0
2021/11/15	2040	03/02/2022	11.58	Put	Bond Future	511.9400	0.5119	477.8000	0.4778	(6.669)	0	0	0
2021/11/15	2040	03/02/2022	11.59	Call	Bond Future	6,507.9000	6.5079	6,525.2200	6.5252	0.266	0	0	0

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2021/11/15	2040	03/02/2022			Bond Future	10.6924	86.7992	10.6851	86.8504	(0.068)	0.0000	0.0000	76,574
2021/11/15	2040	03/02/2022	11.57	Call	Bond Future	6,398.2800	6.3983	6,414.9300	6.4149	0.260	0	0	0
2021/11/15	2040	03/02/2022	11.58	Call	Bond Future	6,453.0600	6.4531	6,470.0400	6.4700	0.263	0	0	0
2021/11/15	2040	03/02/2022	11.59	Put	Bond Future	503.5700	0.5036	469.7700	0.4698	(6.712)	0	0	0
2021/11/15	2040	05/05/2022	11.91	Put	Bond Future	1,061.0300	1.0610	1,029.0700	1.0291	(3.012)	0	0	0
2021/11/15	2040	05/05/2022	11.92	Call	Bond Future	7,808.5700	7.8086	7,828.1600	7.8282	0.251	0	0	0
2021/11/15	2040	05/05/2022	11.92	Put	Bond Future	1,050.4400	1.0504	1,018.6600	1.0187	(3.025)	0	0	0
2021/11/15	2040	05/05/2022	13.04	Call	Bond Future	13,405.1200	13.4051	13,441.8100	13.4418	0.274	0	0	0
2021/11/15	2040	05/05/2022	13.04	Put	Bond Future	313.7100	0.3137	299.0300	0.2990	(4.679)	0	0	1,200
2021/11/15	2040	05/05/2022	10.57	Call	Bond Future	2,111.5000	2.1115	2,106.9500	2.1069	(0.215)	0	0	1,200
2021/11/15	2040	05/05/2022	10.57	Put	Bond Future	4,246.8600	4.2469	4,190.9400	4.1909	(1.317)	0	0	0
2021/11/15	2040	05/05/2022			Bond Future	10.8739	87.8364	10.8664	87.8878	(0.069)	0.0000	0.0000	8,498
2021/11/15	2040	05/05/2022	11.91	Call	Bond Future	7,758.6300	7.7586	7,778.0400	7.7780	0.250	0	0	0
2021/11/15	2040	05/05/2022	9.82	Call	Bond Future	524.9300	0.5249	518.6000	0.5186	(1.206)	0	0	1,200
2021/11/15	2040	05/05/2022	9.82	Put	Bond Future	8,299.2100	8.2992	8,241.5100	8.2415	(0.695)	0	0	0
2021/11/15	2040	05/05/2022	11.90	Call	Bond Future	7,708.9000	7.7089	7,728.1300	7.7281	0.249	0	0	0
2021/11/15	2040	05/05/2022	11.90	Put	Bond Future	1,071.9100	1.0719	1,039.7700	1.0398	(2.998)	0	0	0
2021/11/15	2040	04/08/2022	11.05	Call	Bond Future	3,667.5400	3.6675	3,673.2100	3.6732	0.155	0	0	0
2021/11/15	2040	04/08/2022	11.05	Put	Bond Future	3,806.1000	3.8061	3,759.8400	3.7598	(1.215)	0	0	0
2021/11/15	2040	04/08/2022	12.24	Put	Bond Future	1,418.2900	1.4183	1,389.2300	1.3892	(2.049)	0	0	460
2021/11/15	2040	04/08/2022	9.70	Put	Bond Future	10,629.3500	10.6293	10,573.9100	10.5739	(0.522)	0	0	0
2021/11/15	2040	04/08/2022			Bond Future	11.0707	84.3313	11.0629	84.3832	(0.070)	0.0000	0.0000	0
2021/11/15	2040	04/08/2022	11.04	Call	Bond Future	3,633.0600	3.6331	3,638.5900	3.6386	0.152	0	0	0
2021/11/15	2040	04/08/2022	11.04	Put	Bond Future	3,838.8100	3.8388	3,792.4100	3.7924	(1.209)	0	0	0
2021/11/15	2040	04/08/2022	12.24	Call	Bond Future	8,711.1900	8.7112	8,734.0600	8.7341	0.263	0	0	0
2021/11/15	2040	04/08/2022	9.70	Call	Bond Future	607.6100	0.6076	604.1000	0.6041	(0.578)	0	0	460
2021/11/15	2040	04/08/2022	10.70	Call	Bond Future	2,557.7600	2.5578	2,559.0600	2.5591	0.051	0	0	460
2021/11/15	2040	04/08/2022	10.70	Put	Bond Future	5,098.9100	5.0989	5,048.2800	5.0483	(0.993)	0	0	0
2021/11/15	2040	04/08/2022	11.03	Call	Bond Future	3,598.7200	3.5987	3,604.1200	3.6041	0.150	0	0	0
2021/11/15	2040	04/08/2022	11.03	Put	Bond Future	3,871.7500	3.8718	3,825.2200	3.8252	(1.202)	0	0	0
2021/11/15	2040	03/11/2022	11.39	Call	Bond Future	4,731.0500	4.7311	4,742.4000	4.7424	0.240	0	0	0
2021/11/15	2040	03/11/2022	11.40	Call	Bond Future	4,766.3600	4.7664	4,777.8400	4.7778	0.241	0	0	0
2021/11/15	2040	03/11/2022	11.41	Put	Bond Future	3,788.0500	3.7881	3,747.2200	3.7472	(1.078)	0	0	0
2021/11/15	2040	03/11/2022			Bond Future	11.2532	85.4289	11.2452	85.4814	(0.071)	0.0000	0.0000	0
2021/11/15	2040	03/11/2022	11.39	Put	Bond Future	3,845.5300	3.8455	3,804.4400	3.8044	(1.069)	0	0	0
2021/11/15	2040	03/11/2022	11.40	Put	Bond Future	3,816.7000	3.8167	3,775.7400	3.7757	(1.073)	0	0	0
2021/11/15	2040	03/11/2022	11.41	Call	Bond Future	4,801.7800	4.8018	4,813.3900	4.8134	0.242	0	0	0
2021/11/15	2044	03/02/2022	11.59	Call	Bond Future	6,337.2400	6.3372	6,479.4400	6.4794	2.244	0	0	0
2021/11/15	2044	03/02/2022	11.59	Put	Bond Future	558.3300	0.5583	499.3800	0.4994	(10.558)	0	0	0
2021/11/15	2044	03/02/2022	11.60	Call	Bond Future	6,392.1700	6.3922	6,535.0400	6.5350	2.235	0	0	0
2021/11/15	2044	03/02/2022	11.60	Put	Bond Future	549.3600	0.5494	491.0800	0.4911	(10.609)	0	0	0
2021/11/15	2044	03/02/2022			Bond Future	10.7394	83.5232	10.7116	83.7243	(0.259)	0.0000	0.0000	53,827
2021/11/15	2044	03/02/2022	11.61	Call	Bond Future	6,447.1600	6.4472	6,590.6900	6.5907	2.226	0	0	0
2021/11/15	2044	03/02/2022	11.61	Put	Bond Future	540.5400	0.5405	482.9200	0.4829	(10.660)	0	0	0
2021/11/15	2044	05/05/2022	11.91	Call	Bond Future	7,666.6300	7.6666	7,805.9400	7.8059	1.817	0	0	0
2021/11/15	2044	05/05/2022	11.91	Put	Bond Future	1,123.3400	1.1233	1,059.4500	1.0594	(5.688)	0	0	0
2021/11/15	2044	05/05/2022	11.92	Call	Bond Future	7,716.5500	7.7165	7,856.3200	7.8563	1.811	0	0	0

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2021/11/15	2044	05/05/2022	11.92	Put	Bond Future	1,112.1800	1.1122	1,048.7500	1.0488	(5.703)	0	0	0
2021/11/15	2044	05/05/2022			Bond Future	10.9120	84.5212	10.8831	84.7244	(0.264)	0.0000	0.0000	5,735
2021/11/15	2044	05/05/2022	11.93	Call	Bond Future	7,766.6700	7.7667	7,906.8800	7.9069	1.805	0	0	0
2021/11/15	2044	05/05/2022	11.93	Put	Bond Future	1,101.3100	1.1013	1,038.3200	1.0383	(5.720)	0	0	0
2021/11/15	2044	04/08/2022	11.08	Call	Bond Future	3,709.6900	3.7097	3,795.6600	3.7957	2.317	0	0	0
2021/11/15	2044	04/08/2022	11.08	Put	Bond Future	3,837.2800	3.8373	3,717.6100	3.7176	(3.119)	0	0	0
2021/11/15	2044	04/08/2022	11.09	Call	Bond Future	3,745.0700	3.7451	3,831.6200	3.8316	2.311	0	0	0
2021/11/15	2044	04/08/2022	11.09	Put	Bond Future	3,804.2400	3.8042	3,685.1500	3.6851	(3.130)	0	0	0
2021/11/15	2044	04/08/2022			Bond Future	11.0987	81.1033	11.0686	81.3090	(0.271)	0.0000	0.0000	0
2021/11/15	2044	04/08/2022	11.10	Call	Bond Future	3,780.3200	3.7803	3,867.4600	3.8675	2.305	0	0	0
2021/11/15	2044	04/08/2022	11.10	Put	Bond Future	3,771.1700	3.7712	3,652.6700	3.6527	(3.142)	0	0	0
2021/11/15	2044	03/11/2022	11.40	Put	Bond Future	3,899.9700	3.9000	3,790.6000	3.7906	(2.804)	0	0	0
2021/11/15	2044	03/11/2022	11.41	Call	Bond Future	4,784.0000	4.7840	4,883.1200	4.8831	2.072	0	0	0
2021/11/15	2044	03/11/2022	11.41	Put	Bond Future	3,870.5800	3.8706	3,761.7000	3.7617	(2.813)	0	0	0
2021/11/15	2044	03/11/2022			Bond Future	11.2715	82.1591	11.2403	82.3671	(0.277)	0.0000	0.0000	0
2021/11/15	2044	03/11/2022	11.39	Call	Bond Future	4,712.5200	4.7125	4,810.6400	4.8106	2.082	0	0	0
2021/11/15	2044	03/11/2022	11.39	Put	Bond Future	3,929.8900	3.9299	3,820.0100	3.8200	(2.796)	0	0	0
2021/11/15	2044	03/11/2022	11.40	Call	Bond Future	4,748.0400	4.7480	4,846.6700	4.8467	2.077	0	0	0
2021/11/15	2046	03/02/2022			Bond Future	113.9152	113.9152	115.4835	115.4835	1.377	0.0000	0.0000	15,506
2021/11/15	2046	05/05/2022			Bond Future	113.4215	113.4215	115.0082	115.0082	1.399	0.0000	0.0000	171
2021/11/15	2046	04/08/2022			Bond Future	114.8045	114.8045	116.4109	116.4109	1.399	0.0000	0.0000	0
2021/11/15	2046	03/11/2022			Bond Future	114.3324	114.3324	115.9586	115.9586	1.422	0.0000	0.0000	0
2021/11/15	2050	03/02/2022			Bond Future	116.4049	116.4049	116.1990	116.1990	(0.177)	0.0000	0.0000	8,495
2021/11/15	2050	05/05/2022			Bond Future	117.8228	117.8228	117.6139	117.6139	(0.177)	0.0000	0.0000	379
2021/11/15	2050	04/08/2022			Bond Future	117.2458	117.2458	117.0344	117.0344	(0.180)	0.0000	0.0000	0
2021/11/15	2050	03/11/2022			Bond Future	118.7267	118.7267	118.5123	118.5123	(0.181)	0.0000	0.0000	0
2021/11/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	AL37	03/02/2022			Index Future	801.7070	801.7070	803.3140	803.3140	0.200	0.0000	0.0000	0
2021/11/15	AL37	05/05/2022			Index Future	811.2750	811.2750	812.8910	812.8910	0.199	0.0000	0.0000	0
2021/11/15	AL37	04/08/2022			Index Future	820.8700	820.8700	822.5040	822.5040	0.199	0.0000	0.0000	0
2021/11/15	AL37	03/11/2022			Index Future	831.1460	831.1460	832.7970	832.7970	0.199	0.0000	0.0000	0
2021/11/15	AL7T	03/02/2022			Index Future	922.7010	922.7010	922.5290	922.5290	(0.019)	0.0000	0.0000	0
2021/11/15	AL7T	05/05/2022			Index Future	933.7120	933.7120	933.5270	933.5270	(0.020)	0.0000	0.0000	0
2021/11/15	AL7T	04/08/2022			Index Future	944.7550	944.7550	944.5670	944.5670	(0.020)	0.0000	0.0000	0
2021/11/15	AL7T	03/11/2022			Index Future	956.5830	956.5830	956.3880	956.3880	(0.020)	0.0000	0.0000	0
2021/11/15	ALBI	03/02/2022			Index Future	821.5650	821.5650	822.1910	822.1910	0.076	0.0000	0.0000	193
2021/11/15	ALBI	05/05/2022			Index Future	831.3690	831.3690	831.9930	831.9930	0.075	0.0000	0.0000	29

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/15	ALBI	04/08/2022			Index Future	841.2010	841.2010	841.8320	841.8320	0.075	0.0000	0.0000	0
2021/11/15	ALBI	03/11/2022			Index Future	851.7330	851.7330	852.3670	852.3670	0.074	0.0000	0.0000	0
2021/11/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/11/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/15	ES33	03/02/2022			Bond Future	11.3470	78.5327	11.3495	78.5193	0.023	0.0000	0.0000	263
2021/11/15	ES33	05/05/2022			Bond Future	11.5791	75.7117	11.5818	75.6979	0.023	0.0000	0.0000	87
2021/11/15	ES33	04/08/2022			Bond Future	11.8269	76.5873	11.8298	76.5731	0.024	0.0000	0.0000	0
2021/11/15	ES33	03/11/2022			Bond Future	12.0747	73.8257	12.0777	73.8113	0.025	0.0000	0.0000	0
2021/11/15	ES42	03/02/2022			Bond Future	11.8169	77.1342	11.7990	77.2424	(0.152)	0.0000	0.0000	3,579
2021/11/15	ES42	05/05/2022			Bond Future	12.0353	73.8152	12.0166	73.9244	(0.155)	0.0000	0.0000	1,190
2021/11/15	ES42	04/08/2022			Bond Future	12.2617	74.6669	12.2422	74.7775	(0.159)	0.0000	0.0000	0
2021/11/15	ES42	03/11/2022			Bond Future	12.4888	71.4016	12.4685	71.5135	(0.163)	0.0000	0.0000	0
2021/11/15	GOVI	03/02/2022	792.76	Call	GOVI	178,980.0000	17.8980	184,840.0000	18.4840	3.274	0	0	0
2021/11/15	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/15	GOVI	03/02/2022			GOVI	810.6580	810.6580	811.2440	811.2440	0.072	0.0000	0.0000	983
2021/11/15	GOVI	03/02/2022	792.74	Call	GOVI	179,180.0000	17.9180	185,040.0000	18.5040	3.270	0	0	0
2021/11/15	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/15	GOVI	03/02/2022	792.75	Call	GOVI	179,080.0000	17.9080	184,940.0000	18.4940	3.272	0	0	0
2021/11/15	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/15	GOVI	05/05/2022	788.25	Call	GOVI	320,820.0000	32.0820	326,650.0000	32.6650	1.817	0	0	0
2021/11/15	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/15	GOVI	05/05/2022			GOVI	820.3320	820.3320	820.9150	820.9150	0.071	0.0000	0.0000	0
2021/11/15	GOVI	05/05/2022	788.23	Call	GOVI	321,020.0000	32.1020	326,850.0000	32.6850	1.816	0	0	0
2021/11/15	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/15	GOVI	05/05/2022	788.24	Call	GOVI	320,920.0000	32.0920	326,750.0000	32.6750	1.817	0	0	0
2021/11/15	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/15	GOVI	04/08/2022	819.28	Call	GOVI	107,540.0000	10.7540	113,430.0000	11.3430	5.477	0	0	0
2021/11/15	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/15	GOVI	04/08/2022			GOVI	830.0340	830.0340	830.6230	830.6230	0.071	0.0000	0.0000	0
2021/11/15	GOVI	04/08/2022	819.26	Call	GOVI	107,740.0000	10.7740	113,630.0000	11.3630	5.467	0	0	0
2021/11/15	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/15	GOVI	04/08/2022	819.27	Call	GOVI	107,640.0000	10.7640	113,530.0000	11.3530	5.472	0	0	0
2021/11/15	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/15	GOVI	03/11/2022	820.41	Call	GOVI	200,160.0000	20.0160	206,080.0000	20.6080	2.958	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
2021/11/15	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/15	GOVI	03/11/2022	820.42	Call	GOVI	200,060.0000	20.0060	205,980.0000	20.5980	2.959	0	0	0
2021/11/15	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/15	GOVI	03/11/2022			GOVI	840.4260	840.4260	841.0180	841.0180	0.070	0.0000	0.0000	0
2021/11/15	GOVI	03/11/2022	820.43	Call	GOVI	199,960.0000	19.9960	205,880.0000	20.5880	2.961	0	0	0
2021/11/15	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/11/15	IGOV	03/02/2022			Index Future	304.5640	304.5640	305.5660	305.5660	0.329	0.0000	0.0000	483
2021/11/15	IGOV	05/05/2022			Index Future	308.2730	308.2730	309.2840	309.2840	0.328	0.0000	0.0000	16
2021/11/15	IGOV	04/08/2022			Index Future	311.9920	311.9920	313.0150	313.0150	0.328	0.0000	0.0000	0
2021/11/15	IGOV	03/11/2022			Index Future	315.9710	315.9710	317.0050	317.0050	0.327	0.0000	0.0000	0
2021/11/15	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/11/15	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/11/15	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/11/15	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/11/15	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/11/15	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/11/15	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/11/15	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/11/15	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/11/15	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/11/15	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/11/15	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/11/15	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/11/15	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/11/15	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/11/15	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/11/15	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/11/15	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/11/15	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/11/15	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/11/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/11/15	JBAF	17/11/2021			Jibar Tradeable Future	3.6850	96.3150	3.6850	96.3150	0.000	0.0000	0.0000	50,000
2021/11/15	JBAF	15/12/2021			Jibar Tradeable Future	3.9750	96.0250	3.8850	96.1150	(2.264)	0.0000	0.0000	0
2021/11/15	JBAF	19/01/2022			Jibar Tradeable Future	4.0400	95.9600	3.9600	96.0400	(1.980)	0.0000	0.0000	0
2021/11/15	JBAF	16/02/2022			Jibar Tradeable Future	4.3400	95.6600	4.2400	95.7600	(2.304)	0.0000	0.0000	0
2021/11/15	JBAF	16/03/2022			Jibar Tradeable Future	4.4150	95.5850	4.3250	95.6750	(2.039)	0.0000	0.0000	0
2021/11/15	JBAF	20/04/2022			Jibar Tradeable Future	4.7300	95.2700	4.6200	95.3800	(2.326)	0.0000	0.0000	0
2021/11/15	JBAF	15/06/2022			Jibar Tradeable Future	5.0900	94.9100	4.9900	95.0100	(1.965)	0.0000	0.0000	72
2021/11/15	JBAF	21/09/2022			Jibar Tradeable Future	5.5050	94.4950	5.4050	94.5950	(1.817)	0.0000	0.0000	0
2021/11/15	JBAF	21/12/2022			Jibar Tradeable Future	6.0250	93.9750	5.9500	94.0500	(1.245)	0.0000	0.0000	68

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/15	JBAF	15/03/2023			Jibar Tradeable Future	6.3600	93.6400	6.2900	93.7100	(1.101)	0.0000	0.0000	0
2021/11/15	JBAF	21/06/2023			Jibar Tradeable Future	6.7350	93.2650	6.6700	93.3300	(0.965)	0.0000	0.0000	0
2021/11/15	JBAF	20/09/2023			Jibar Tradeable Future	7.0150	92.9850	6.9650	93.0350	(0.713)	92.9480	92.9480	75
2021/11/15	R023	03/02/2022	5.08	Call	Bond Future	50.3200	0.0503	58.2000	0.0582	15.660	0	0	0
2021/11/15	R023	03/02/2022	5.08	Put	Bond Future	505.7000	0.5057	460.4400	0.4604	(8.950)	0	0	0
2021/11/15	R023	03/02/2022			Bond Future	5.5209	105.6966	5.4693	105.7498	(0.934)	0.0000	0.0000	13,412
2021/11/15	R023	03/02/2022	5.06	Call	Bond Future	44.7200	0.0447	51.9700	0.0520	16.212	0	0	0
2021/11/15	R023	03/02/2022	5.06	Put	Bond Future	520.8300	0.5208	474.9400	0.4749	(8.811)	0	0	0
2021/11/15	R023	03/02/2022	5.07	Call	Bond Future	47.4000	0.0474	54.9600	0.0550	15.949	0	0	0
2021/11/15	R023	03/02/2022	5.07	Put	Bond Future	513.1500	0.5131	467.5700	0.4676	(8.882)	0	0	0
2021/11/15	R023	05/05/2022	6.31	Call	Bond Future	592.8200	0.5928	629.3400	0.6293	6.160	0	0	0
2021/11/15	R023	05/05/2022	6.31	Put	Bond Future	141.9200	0.1419	125.1000	0.1251	(11.852)	0	0	0
2021/11/15	R023	05/05/2022			Bond Future	5.7372	103.0479	5.6697	103.1012	(1.177)	0.0000	0.0000	777
2021/11/15	R023	05/05/2022	6.29	Call	Bond Future	580.7100	0.5807	616.9000	0.6169	6.232	0	0	0
2021/11/15	R023	05/05/2022	6.29	Put	Bond Future	145.5000	0.1455	128.3500	0.1284	(11.787)	0	0	0
2021/11/15	R023	05/05/2022	6.30	Call	Bond Future	586.7600	0.5868	623.1100	0.6231	6.195	0	0	0
2021/11/15	R023	05/05/2022	6.30	Put	Bond Future	143.7000	0.1437	126.7100	0.1267	(11.823)	0	0	0
2021/11/15	R023	04/08/2022	6.05	Call	Bond Future	243.6100	0.2436	268.1600	0.2682	10.078	0	0	0
2021/11/15	R023	04/08/2022	6.05	Put	Bond Future	309.0000	0.3090	279.0700	0.2791	(9.686)	0	0	0
2021/11/15	R023	04/08/2022			Bond Future	6.1688	104.2453	6.0698	104.2998	(1.605)	0.0000	0.0000	0
2021/11/15	R023	04/08/2022	6.03	Call	Bond Future	237.8600	0.2379	262.0700	0.2621	10.178	0	0	0
2021/11/15	R023	04/08/2022	6.03	Put	Bond Future	314.2600	0.3143	283.9900	0.2840	(9.632)	0	0	0
2021/11/15	R023	04/08/2022	6.04	Call	Bond Future	240.7300	0.2407	265.1000	0.2651	10.123	0	0	0
2021/11/15	R023	04/08/2022	6.04	Put	Bond Future	311.6300	0.3116	281.5200	0.2815	(9.662)	0	0	0
2021/11/15	R023	03/11/2022	6.25	Call	Bond Future	202.4800	0.2025	222.2300	0.2222	9.754	0	0	0
2021/11/15	R023	03/11/2022	6.25	Put	Bond Future	460.5400	0.4605	425.8500	0.4259	(7.532)	0	0	0
2021/11/15	R023	03/11/2022	6.26	Call	Bond Future	203.9900	0.2040	223.8300	0.2238	9.726	0	0	0
2021/11/15	R023	03/11/2022	6.26	Put	Bond Future	458.9900	0.4590	424.3900	0.4244	(7.538)	0	0	0
2021/11/15	R023	03/11/2022			Bond Future	7.0931	101.6623	6.9149	101.7167	(2.513)	0.0000	0.0000	0
2021/11/15	R023	03/11/2022	6.27	Call	Bond Future	205.9000	0.2059	225.8300	0.2258	9.679	0	0	0
2021/11/15	R023	03/11/2022	6.27	Put	Bond Future	457.8300	0.4578	423.3200	0.4233	(7.538)	0	0	0
2021/11/15	R035	03/02/2022	9.92	Call	Bond Future	836.8100	0.8368	755.6300	0.7556	(9.701)	0	0	200
2021/11/15	R035	03/02/2022	9.92	Put	Bond Future	3,885.9900	3.8860	3,993.1700	3.9932	2.758	0	0	0
2021/11/15	R035	03/02/2022	11.73	Call	Bond Future	8,463.0400	8.4630	8,272.8500	8.2728	(2.247)	0	0	0
2021/11/15	R035	03/02/2022	11.73	Put	Bond Future	224.6300	0.2246	222.8000	0.2228	(0.815)	0	0	280
2021/11/15	R035	03/02/2022	11.28	Call	Bond Future	6,117.6900	6.1177	5,933.0500	5.9330	(3.018)	0	0	0
2021/11/15	R035	03/02/2022	11.28	Put	Bond Future	491.6200	0.4916	495.3400	0.4953	0.757	0	0	200
2021/11/15	R035	03/02/2022	11.33	Put	Bond Future	451.1100	0.4511	453.8100	0.4538	0.599	0	0	500
2021/11/15	R035	03/02/2022	11.39	Call	Bond Future	6,682.5800	6.6826	6,495.8600	6.4959	(2.794)	0	0	0
2021/11/15	R035	03/02/2022	11.39	Put	Bond Future	406.7700	0.4068	408.4100	0.4084	0.403	0	0	683
2021/11/15	R035	03/02/2022	11.22	Call	Bond Future	5,812.0900	5.8121	5,628.8700	5.6289	(3.152)	0	0	0
2021/11/15	R035	03/02/2022	11.22	Put	Bond Future	543.5300	0.5435	548.6700	0.5487	0.946	0	0	0
2021/11/15	R035	03/02/2022	11.23	Call	Bond Future	5,862.9600	5.8630	5,679.4800	5.6795	(3.129)	0	0	0
2021/11/15	R035	03/02/2022	11.23	Put	Bond Future	534.6600	0.5347	539.5400	0.5395	0.913	0	0	0
2021/11/15	R035	03/02/2022	11.03	Call	Bond Future	4,862.5400	4.8625	4,685.2800	4.6853	(3.645)	0	0	0
2021/11/15	R035	03/02/2022	11.05	Put	Bond Future	717.0700	0.7171	727.4200	0.7274	1.443	0	0	1,600

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/15	R035	03/02/2022	11.11	Call	Bond Future	5,257.8900	5.2579	5,077.8200	5.0778	(3.425)	0	0	0
2021/11/15	R035	03/02/2022	10.35	Call	Bond Future	1,983.2500	1.9832	1,853.2700	1.8533	(6.554)	0	0	1,600
2021/11/15	R035	03/02/2022	10.35	Put	Bond Future	2,155.6900	2.1557	2,214.0700	2.2141	2.708	0	0	0
2021/11/15	R035	03/02/2022	10.61	Call	Bond Future	2,951.3700	2.9514	2,798.0300	2.7980	(5.196)	0	0	0
2021/11/15	R035	03/02/2022	10.61	Put	Bond Future	1,446.0200	1.4460	1,481.0400	1.4810	2.422	0	0	200
2021/11/15	R035	03/02/2022	10.65	Call	Bond Future	3,117.5600	3.1176	2,961.2000	2.9612	(5.015)	0	0	0
2021/11/15	R035	03/02/2022	10.24	Put	Bond Future	2,531.8600	2.5319	2,601.8300	2.6018	2.764	0	0	0
2021/11/15	R035	03/02/2022	10.26	Call	Bond Future	1,696.2100	1.6962	1,575.6600	1.5757	(7.107)	0	0	200
2021/11/15	R035	03/02/2022	10.26	Put	Bond Future	2,460.1000	2.4601	2,527.9100	2.5279	2.756	0	0	0
2021/11/15	R035	03/02/2022	10.34	Call	Bond Future	1,950.1600	1.9502	1,821.1900	1.8212	(6.613)	0	0	0
2021/11/15	R035	03/02/2022	10.34	Put	Bond Future	2,188.0400	2.1880	2,247.4300	2.2474	2.714	0	0	500
2021/11/15	R035	03/02/2022			Bond Future	10.3764	93.3293	10.4053	93.1409	0.279	0.0000	0.0000	98,311
2021/11/15	R035	03/02/2022	9.70	Call	Bond Future	462.6600	0.4627	407.3500	0.4073	(11.955)	0	0	683
2021/11/15	R035	03/02/2022	9.70	Put	Bond Future	5,034.6100	5.0346	5,167.6600	5.1677	2.643	0	0	0
2021/11/15	R035	03/02/2022	10.10	Call	Bond Future	1,248.8500	1.2489	1,146.2600	1.1463	(8.215)	0	0	280
2021/11/15	R035	03/02/2022	10.10	Put	Bond Future	3,078.0300	3.0780	3,163.8000	3.1638	2.787	0	0	0
2021/11/15	R035	03/02/2022	11.88	Call	Bond Future	9,255.2300	9.2552	9,064.4400	9.0644	(2.061)	0	0	0
2021/11/15	R035	03/02/2022	11.88	Put	Bond Future	172.4200	0.1724	169.9900	0.1700	(1.409)	0	0	1,800
2021/11/15	R035	03/02/2022	11.33	Call	Bond Future	6,373.4300	6.3734	6,187.7700	6.1878	(2.913)	0	0	0
2021/11/15	R035	03/02/2022	11.24	Call	Bond Future	5,914.0100	5.9140	5,730.2800	5.7303	(3.107)	0	0	0
2021/11/15	R035	03/02/2022	11.24	Put	Bond Future	526.0400	0.5260	530.6700	0.5307	0.880	0	0	0
2021/11/15	R035	03/02/2022	11.03	Put	Bond Future	740.7900	0.7408	751.8900	0.7519	1.498	0	0	280
2021/11/15	R035	03/02/2022	11.05	Call	Bond Future	4,960.6000	4.9606	4,782.5900	4.7826	(3.588)	0	0	0
2021/11/15	R035	03/02/2022	11.11	Put	Bond Future	650.5400	0.6505	658.8300	0.6588	1.274	0	0	200
2021/11/15	R035	03/02/2022	10.65	Put	Bond Future	1,358.0900	1.3581	1,390.0900	1.3901	2.356	0	0	683
2021/11/15	R035	03/02/2022	10.24	Call	Bond Future	1,635.7900	1.6358	1,517.4000	1.5174	(7.237)	0	0	500
2021/11/15	R035	05/05/2022	11.64	Call	Bond Future	7,366.9100	7.3669	7,193.7900	7.1938	(2.350)	0	0	0
2021/11/15	R035	05/05/2022	11.64	Put	Bond Future	907.6400	0.9076	925.4500	0.9255	1.962	0	0	0
2021/11/15	R035	05/05/2022	11.63	Call	Bond Future	7,319.5800	7.3196	7,146.7200	7.1467	(2.362)	0	0	0
2021/11/15	R035	05/05/2022	11.63	Put	Bond Future	917.2400	0.9172	935.3100	0.9353	1.970	0	0	0
2021/11/15	R035	05/05/2022			Bond Future	10.5655	89.9654	10.5956	89.7744	0.285	0.0000	0.0000	8,926
2021/11/15	R035	05/05/2022	11.65	Call	Bond Future	7,414.2800	7.4143	7,240.9000	7.2409	(2.338)	0	0	0
2021/11/15	R035	05/05/2022	11.65	Put	Bond Future	898.1400	0.8981	915.6900	0.9157	1.954	0	0	0
2021/11/15	R035	04/08/2022	11.13	Put	Bond Future	2,512.1000	2.5121	2,567.6100	2.5676	2.210	0	0	100
2021/11/15	R035	04/08/2022	10.72	Call	Bond Future	3,279.6800	3.2797	3,163.6100	3.1636	(3.539)	0	0	0
2021/11/15	R035	04/08/2022	10.72	Put	Bond Future	3,585.1600	3.5852	3,662.3400	3.6623	2.153	0	0	0
2021/11/15	R035	04/08/2022	10.73	Call	Bond Future	3,311.1700	3.3112	3,194.5300	3.1945	(3.523)	0	0	0
2021/11/15	R035	04/08/2022	10.73	Put	Bond Future	3,554.7100	3.5547	3,631.3200	3.6313	2.155	0	0	0
2021/11/15	R035	04/08/2022	9.84	Call	Bond Future	1,105.3300	1.1053	1,044.8100	1.0448	(5.475)	0	0	100
2021/11/15	R035	04/08/2022	9.84	Put	Bond Future	7,114.5500	7.1146	7,247.2800	7.2473	1.866	0	0	0
2021/11/15	R035	04/08/2022	10.53	Put	Bond Future	4,204.3600	4.2044	4,292.8100	4.2928	2.104	0	0	0
2021/11/15	R035	04/08/2022	10.64	Call	Bond Future	3,033.1200	3.0331	2,921.7200	2.9217	(3.673)	0	0	0
2021/11/15	R035	04/08/2022	10.64	Put	Bond Future	3,836.3500	3.8363	3,918.2000	3.9182	2.134	0	0	100
2021/11/15	R035	04/08/2022	9.53	Call	Bond Future	686.3000	0.6863	643.0300	0.6430	(6.305)	0	0	400
2021/11/15	R035	04/08/2022	9.53	Put	Bond Future	8,829.8200	8.8298	8,979.8000	8.9798	1.699	0	0	0
2021/11/15	R035	04/08/2022			Bond Future	10.7694	90.9890	10.8008	90.7958	0.291	0.0000	0.0000	0
2021/11/15	R035	04/08/2022	11.13	Call	Bond Future	4,695.5600	4.6956	4,557.8200	4.5578	(2.933)	0	0	0
2021/11/15	R035	04/08/2022	12.18	Call	Bond Future	9,161.6000	9.1616	8,988.9500	8.9889	(1.884)	0	0	0

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2021/11/15	R035	04/08/2022	12.18	Put	Bond Future	1,050.3400	1.0503	1,070.9400	1.0709	1.961	0	0	400
2021/11/15	R035	04/08/2022	10.74	Call	Bond Future	3,342.8100	3.3428	3,225.6000	3.2256	(3.506)	0	0	0
2021/11/15	R035	04/08/2022	10.74	Put	Bond Future	3,524.4800	3.5245	3,600.5200	3.6005	2.157	0	0	0
2021/11/15	R035	04/08/2022	10.53	Call	Bond Future	2,710.1200	2.7101	2,605.3200	2.6053	(3.867)	0	0	400
2021/11/15	R035	03/11/2022	11.15	Call	Bond Future	4,495.2700	4.4953	4,368.8200	4.3688	(2.813)	0	0	0
2021/11/15	R035	03/11/2022	11.15	Put	Bond Future	3,429.3500	3.4294	3,498.6700	3.4987	2.021	0	0	0
2021/11/15	R035	03/11/2022			Bond Future	10.9706	87.6918	11.0033	87.4960	0.298	0.0000	0.0000	0
2021/11/15	R035	03/11/2022	11.14	Call	Bond Future	4,462.2800	4.4623	4,336.2900	4.3363	(2.823)	0	0	0
2021/11/15	R035	03/11/2022	11.14	Put	Bond Future	3,455.2900	3.4553	3,525.0700	3.5251	2.020	0	0	0
2021/11/15	R035	03/11/2022	11.13	Call	Bond Future	4,429.4100	4.4294	4,303.8700	4.3039	(2.834)	0	0	0
2021/11/15	R035	03/11/2022	11.13	Put	Bond Future	3,481.4000	3.4814	3,551.6300	3.5516	2.017	0	0	0
2021/11/15	R186	03/02/2022	7.30	Call	Bond Future	132.2000	0.1322	143.9500	0.1439	8.888	0	0	0
2021/11/15	R186	03/02/2022	7.30	Put	Bond Future	4,050.8100	4.0508	3,852.6700	3.8527	(4.891)	0	0	0
2021/11/15	R186	03/02/2022			Bond Future	8.2202	110.3859	8.1698	110.5958	(0.612)	0.0000	0.0000	55,322
2021/11/15	R186	03/02/2022	7.28	Call	Bond Future	124.1000	0.1241	135.1200	0.1351	8.880	0	0	0
2021/11/15	R186	03/02/2022	7.28	Put	Bond Future	4,129.8200	4.1298	3,930.9500	3.9310	(4.815)	0	0	0
2021/11/15	R186	03/02/2022	7.29	Call	Bond Future	128.1400	0.1281	139.5200	0.1395	8.881	0	0	0
2021/11/15	R186	03/02/2022	7.29	Put	Bond Future	4,090.3000	4.0903	3,891.7900	3.8918	(4.853)	0	0	0
2021/11/15	R186	05/05/2022	9.18	Call	Bond Future	3,557.5300	3.5575	3,702.9000	3.7029	4.086	0	0	0
2021/11/15	R186	05/05/2022	9.18	Put	Bond Future	748.0600	0.7481	681.4700	0.6815	(8.902)	0	0	454
2021/11/15	R186	05/05/2022	8.32	Call	Bond Future	1,442.2500	1.4422	1,526.7400	1.5267	5.858	0	0	0
2021/11/15	R186	05/05/2022	8.32	Put	Bond Future	1,973.5000	1.9735	1,846.0300	1.8460	(6.459)	0	0	0
2021/11/15	R186	05/05/2022	8.14	Call	Bond Future	1,128.2900	1.1283	1,199.0400	1.1990	6.271	0	0	454
2021/11/15	R186	05/05/2022	8.14	Put	Bond Future	2,375.5400	2.3755	2,234.3300	2.2343	(5.944)	0	0	0
2021/11/15	R186	05/05/2022	7.28	Call	Bond Future	210.4000	0.2104	229.0700	0.2291	8.874	0	0	435
2021/11/15	R186	05/05/2022	7.28	Put	Bond Future	4,961.4300	4.9614	4,768.1400	4.7681	(3.896)	0	0	0
2021/11/15	R186	05/05/2022	7.48	Call	Bond Future	342.5100	0.3425	370.4400	0.3704	8.155	0	0	3,600
2021/11/15	R186	05/05/2022	7.48	Put	Bond Future	4,266.3000	4.2663	4,082.2700	4.0823	(4.314)	0	0	0
2021/11/15	R186	05/05/2022			Bond Future	8.4545	111.7039	8.4008	111.9158	(0.636)	0.0000	0.0000	4,404
2021/11/15	R186	05/05/2022	8.64	Call	Bond Future	2,116.8300	2.1168	2,225.9400	2.2259	5.154	0	0	0
2021/11/15	R186	05/05/2022	8.64	Put	Bond Future	1,389.6600	1.3897	1,286.8100	1.2868	(7.401)	0	0	4,035
2021/11/15	R186	05/05/2022	8.94	Call	Bond Future	2,879.7700	2.8798	3,010.1700	3.0102	4.528	0	0	0
2021/11/15	R186	05/05/2022	8.94	Put	Bond Future	989.4400	0.9894	907.8800	0.9079	(8.243)	0	0	454
2021/11/15	R186	05/05/2022	8.31	Call	Bond Future	1,423.8700	1.4239	1,507.5800	1.5076	5.879	0	0	0
2021/11/15	R186	05/05/2022	8.31	Put	Bond Future	1,994.7400	1.9947	1,866.4900	1.8665	(6.429)	0	0	0
2021/11/15	R186	05/05/2022	8.35	Call	Bond Future	1,498.8600	1.4989	1,585.6800	1.5857	5.792	0	0	454
2021/11/15	R186	05/05/2022	8.35	Put	Bond Future	1,911.3500	1.9113	1,786.2100	1.7862	(6.547)	0	0	0
2021/11/15	R186	05/05/2022	7.88	Call	Bond Future	753.3100	0.7533	805.4200	0.8054	6.917	0	0	435
2021/11/15	R186	05/05/2022	7.88	Put	Bond Future	3,045.2800	3.0453	2,885.4300	2.8854	(5.249)	0	0	0
2021/11/15	R186	05/05/2022	8.30	Call	Bond Future	1,405.3100	1.4053	1,488.2600	1.4883	5.903	0	0	0
2021/11/15	R186	05/05/2022	8.30	Put	Bond Future	2,015.8200	2.0158	1,886.8100	1.8868	(6.400)	0	0	0
2021/11/15	R186	05/05/2022	6.73	Call	Bond Future	66.3100	0.0663	72.4400	0.0724	9.244	0	0	3,600
2021/11/15	R186	05/05/2022	6.73	Put	Bond Future	7,132.0100	7.1320	6,926.1800	6.9262	(2.886)	0	0	0
2021/11/15	R186	04/08/2022	8.15	Call	Bond Future	1,194.8400	1.1948	1,260.5700	1.2606	5.501	0	0	0
2021/11/15	R186	04/08/2022	8.15	Put	Bond Future	3,341.4900	3.3415	3,192.5500	3.1925	(4.457)	0	0	0
2021/11/15	R186	04/08/2022	9.78	Call	Bond Future	4,777.9500	4.7780	4,929.2400	4.9292	3.166	0	0	0
2021/11/15	R186	04/08/2022	9.78	Put	Bond Future	936.9400	0.9369	873.5600	0.8736	(6.765)	0	0	3,600

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/15	R186	04/08/2022	7.96	Call	Bond Future	937.5100	0.9375	992.6800	0.9927	5.885	0	0	3,600
2021/11/15	R186	04/08/2022			Bond Future	8.7211	107.7049	8.6634	107.9196	(0.662)	0.0000	0.0000	0
2021/11/15	R186	04/08/2022	8.14	Call	Bond Future	1,180.5300	1.1805	1,245.6900	1.2457	5.520	0	0	0
2021/11/15	R186	04/08/2022	8.14	Put	Bond Future	3,365.2500	3.3652	3,215.7400	3.2157	(4.443)	0	0	0
2021/11/15	R186	04/08/2022	6.96	Call	Bond Future	185.2000	0.1852	200.0000	0.2000	7.991	0	0	3,600
2021/11/15	R186	04/08/2022	6.96	Put	Bond Future	6,981.0700	6.9811	6,781.2000	6.7812	(2.863)	0	0	0
2021/11/15	R186	04/08/2022	7.96	Put	Bond Future	3,810.2700	3.8103	3,650.7700	3.6508	(4.186)	0	0	0
2021/11/15	R186	04/08/2022	8.13	Call	Bond Future	1,166.3300	1.1663	1,230.9300	1.2309	5.539	0	0	0
2021/11/15	R186	04/08/2022	8.13	Put	Bond Future	3,389.1300	3.3891	3,239.0600	3.2391	(4.428)	0	0	0
2021/11/15	R186	03/11/2022	8.53	Call	Bond Future	1,594.7900	1.5948	1,673.6100	1.6736	4.942	0	0	0
2021/11/15	R186	03/11/2022	8.53	Put	Bond Future	3,219.8400	3.2198	3,081.7800	3.0818	(4.288)	0	0	0
2021/11/15	R186	03/11/2022	8.54	Call	Bond Future	1,609.9900	1.6100	1,689.3300	1.6893	4.928	0	0	0
2021/11/15	R186	03/11/2022	8.54	Put	Bond Future	3,199.4900	3.1995	3,061.9500	3.0619	(4.299)	0	0	0
2021/11/15	R186	03/11/2022			Bond Future	8.9915	109.0928	8.9294	109.3097	(0.691)	0.0000	0.0000	0
2021/11/15	R186	03/11/2022	8.55	Call	Bond Future	1,625.2800	1.6253	1,705.1300	1.7051	4.913	0	0	0
2021/11/15	R186	03/11/2022	8.55	Put	Bond Future	3,179.2500	3.1793	3,042.2200	3.0422	(4.310)	0	0	0
2021/11/15	R197	03/02/2022			Bond Future	322.4821	322.4821	322.5004	322.5004	0.006	0.0000	0.0000	1,079
2021/11/15	R197	05/05/2022			Bond Future	326.4099	326.4099	326.4271	326.4271	0.005	0.0000	0.0000	237
2021/11/15	R197	04/08/2022			Bond Future	322.0271	322.0271	322.0444	322.0444	0.005	0.0000	0.0000	0
2021/11/15	R197	03/11/2022			Bond Future	326.0948	326.0948	326.1118	326.1118	0.005	0.0000	0.0000	0
2021/11/15	R202	03/02/2022			Bond Future	240.6245	240.6245	243.0072	243.0072	0.990	0.0000	0.0000	8,050
2021/11/15	R202	05/05/2022			Bond Future	243.5550	243.5550	245.9659	245.9659	0.990	0.0000	0.0000	413
2021/11/15	R202	04/08/2022			Bond Future	242.0831	242.0831	244.5232	244.5232	1.008	0.0000	0.0000	0
2021/11/15	R202	03/11/2022			Bond Future	245.1402	245.1402	247.6108	247.6108	1.008	0.0000	0.0000	0
2021/11/15	R209	03/02/2022	11.02	Call	Bond Future	4,343.1500	4.3431	4,302.9700	4.3030	(0.925)	0	0	0
2021/11/15	R209	03/02/2022	11.02	Put	Bond Future	589.9900	0.5900	568.3400	0.5683	(3.670)	0	0	0
2021/11/15	R209	03/02/2022	11.03	Call	Bond Future	4,386.2900	4.3863	4,346.2400	4.3462	(0.913)	0	0	0
2021/11/15	R209	03/02/2022	11.03	Put	Bond Future	580.2500	0.5802	558.7300	0.5587	(3.709)	0	0	0
2021/11/15	R209	03/02/2022			Bond Future	10.3380	72.1976	10.3413	72.1791	0.031	0.0000	0.0000	17,764
2021/11/15	R209	03/02/2022	11.04	Call	Bond Future	4,429.5300	4.4295	4,389.6100	4.3896	(0.901)	0	0	0
2021/11/15	R209	03/02/2022	11.04	Put	Bond Future	570.6600	0.5707	549.2700	0.5493	(3.748)	0	0	0
2021/11/15	R209	05/05/2022	11.44	Call	Bond Future	5,821.7800	5.8218	5,789.4500	5.7895	(0.555)	0	0	0
2021/11/15	R209	05/05/2022	11.44	Put	Bond Future	879.0300	0.8790	865.7500	0.8658	(1.511)	0	0	0
2021/11/15	R209	05/05/2022	9.75	Call	Bond Future	759.8400	0.7598	740.2300	0.7402	(2.581)	0	0	8,525
2021/11/15	R209	05/05/2022	9.75	Put	Bond Future	5,181.3700	5.1814	5,180.8100	5.1808	(0.011)	0	0	0
2021/11/15	R209	05/05/2022	10.75	Call	Bond Future	3,210.4600	3.2105	3,177.9700	3.1780	(1.012)	0	0	0
2021/11/15	R209	05/05/2022	10.75	Put	Bond Future	1,876.0100	1.8760	1,862.5700	1.8626	(0.716)	0	0	12,050
2021/11/15	R209	05/05/2022	11.43	Call	Bond Future	5,781.0900	5.7811	5,748.7300	5.7487	(0.560)	0	0	0
2021/11/15	R209	05/05/2022	11.43	Put	Bond Future	888.6600	0.8887	875.3500	0.8753	(1.498)	0	0	0
2021/11/15	R209	05/05/2022			Bond Future	10.5078	69.9182	10.5112	69.8992	0.032	0.0000	0.0000	5,396
2021/11/15	R209	05/05/2022	11.45	Call	Bond Future	5,862.5200	5.8625	5,830.2300	5.8302	(0.551)	0	0	0
2021/11/15	R209	05/05/2022	11.45	Put	Bond Future	869.5000	0.8695	856.2600	0.8563	(1.523)	0	0	0
2021/11/15	R209	05/05/2022	12.00	Call	Bond Future	8,154.0500	8.1540	8,124.2300	8.1242	(0.366)	0	0	0
2021/11/15	R209	05/05/2022	12.00	Put	Bond Future	480.8200	0.4808	470.0500	0.4701	(2.240)	0	0	12,050
2021/11/15	R209	04/08/2022	10.57	Put	Bond Future	3,287.2900	3.2873	3,280.5300	3.2805	(0.206)	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
2021/11/15	R209	04/08/2022	10.58	Call	Bond Future	2,671.1600	2.6712	2,645.0200	2.6450	(0.979)	0	0	0
2021/11/15	R209	04/08/2022	10.58	Put	Bond Future	3,258.8900	3.2589	3,252.0500	3.2520	(0.210)	0	0	0
2021/11/15	R209	04/08/2022			Bond Future	10.6872	70.7139	10.6907	70.6946	0.033	0.0000	0.0000	0
2021/11/15	R209	04/08/2022	10.57	Call	Bond Future	2,644.3600	2.6444	2,618.3000	2.6183	(0.985)	0	0	0
2021/11/15	R209	04/08/2022	10.59	Call	Bond Future	2,697.8400	2.6978	2,671.6300	2.6716	(0.972)	0	0	0
2021/11/15	R209	04/08/2022	10.59	Put	Bond Future	3,230.4400	3.2304	3,223.5300	3.2235	(0.214)	0	0	0
2021/11/15	R209	03/11/2022	11.03	Call	Bond Future	3,915.9200	3.9159	3,890.2800	3.8903	(0.655)	0	0	0
2021/11/15	R209	03/11/2022	11.03	Put	Bond Future	3,033.4300	3.0334	3,027.4800	3.0275	(0.196)	0	0	0
2021/11/15	R209	03/11/2022			Bond Future	10.8626	68.4905	10.8663	68.4708	0.034	0.0000	0.0000	0
2021/11/15	R209	03/11/2022	11.01	Call	Bond Future	3,856.4100	3.8564	3,830.8700	3.8309	(0.662)	0	0	0
2021/11/15	R209	03/11/2022	11.01	Put	Bond Future	3,078.5300	3.0785	3,072.6800	3.0727	(0.190)	0	0	0
2021/11/15	R209	03/11/2022	11.02	Call	Bond Future	3,886.1200	3.8861	3,860.5300	3.8605	(0.658)	0	0	0
2021/11/15	R209	03/11/2022	11.02	Put	Bond Future	3,055.9100	3.0559	3,050.0100	3.0500	(0.193)	0	0	0
2021/11/15	R210	03/02/2022			Bond Future	214.9783	214.9783	214.6246	214.6246	(0.165)	0.0000	0.0000	1,381
2021/11/15	R210	05/05/2022			Bond Future	214.7447	214.7447	214.3858	214.3858	(0.167)	0.0000	0.0000	104
2021/11/15	R210	04/08/2022			Bond Future	217.3634	217.3634	217.0001	217.0001	(0.167)	0.0000	0.0000	0
2021/11/15	R210	03/11/2022			Bond Future	217.1944	217.1944	216.8262	216.8262	(0.170)	0.0000	0.0000	0
2021/11/15	R213	03/02/2022	8.63	Call	Bond Future	57.4000	0.0574	51.3200	0.0513	(10.592)	0	0	200
2021/11/15	R213	03/02/2022	8.63	Put	Bond Future	6,778.2900	6.7783	6,787.4100	6.7874	0.135	0	0	0
2021/11/15	R213	03/02/2022	8.80	Call	Bond Future	105.2900	0.1053	95.8900	0.0959	(8.928)	0	0	102
2021/11/15	R213	03/02/2022	8.80	Put	Bond Future	5,848.8300	5.8488	5,854.6300	5.8546	0.099	0	0	0
2021/11/15	R213	03/02/2022	10.60	Put	Bond Future	481.9000	0.4819	462.4800	0.4625	(4.030)	0	0	430
2021/11/15	R213	03/02/2022	10.67	Call	Bond Future	4,585.5500	4.5856	4,551.8700	4.5519	(0.734)	0	0	0
2021/11/15	R213	03/02/2022	10.67	Put	Bond Future	426.8300	0.4268	408.3500	0.4084	(4.330)	0	0	220
2021/11/15	R213	03/02/2022	10.00	Call	Bond Future	2,085.4700	2.0855	2,046.7600	2.0468	(1.856)	0	0	0
2021/11/15	R213	03/02/2022	10.00	Put	Bond Future	1,303.0600	1.3031	1,279.5500	1.2795	(1.804)	0	0	430
2021/11/15	R213	03/02/2022	9.98	Call	Bond Future	2,024.3800	2.0244	1,985.7300	1.9857	(1.909)	0	0	0
2021/11/15	R213	03/02/2022	9.98	Put	Bond Future	1,345.6000	1.3456	1,322.1500	1.3222	(1.743)	0	0	0
2021/11/15	R213	03/02/2022	9.22	Put	Bond Future	3,813.5200	3.8135	3,806.0200	3.8060	(0.197)	0	0	0
2021/11/15	R213	03/02/2022	9.58	Put	Bond Future	2,437.3400	2.4373	2,419.1500	2.4191	(0.746)	0	0	200
2021/11/15	R213	03/02/2022			Bond Future	9.8498	86.2858	9.8527	86.2706	0.029	0.0000	0.0000	20,764
2021/11/15	R213	03/02/2022	9.15	Call	Bond Future	349.5000	0.3495	329.1900	0.3292	(5.811)	0	0	220
2021/11/15	R213	03/02/2022	9.15	Put	Bond Future	4,123.2000	4.1232	4,118.0900	4.1181	(0.124)	0	0	0
2021/11/15	R213	03/02/2022	10.25	Call	Bond Future	2,932.6700	2.9327	2,894.4600	2.8945	(1.303)	0	0	0
2021/11/15	R213	03/02/2022	10.25	Put	Bond Future	869.0100	0.8690	846.0000	0.8460	(2.648)	0	0	102
2021/11/15	R213	03/02/2022	10.60	Call	Bond Future	4,296.3600	4.2964	4,261.7400	4.2617	(0.806)	0	0	0
2021/11/15	R213	03/02/2022	10.15	Call	Bond Future	2,579.2700	2.5793	2,540.5600	2.5406	(1.501)	0	0	0
2021/11/15	R213	03/02/2022	10.15	Put	Bond Future	1,025.0000	1.0250	1,001.4900	1.0015	(2.294)	0	0	200
2021/11/15	R213	03/02/2022	10.17	Call	Bond Future	2,648.4400	2.6484	2,609.8100	2.6098	(1.459)	0	0	0
2021/11/15	R213	03/02/2022	10.17	Put	Bond Future	991.9600	0.9920	968.5300	0.9685	(2.362)	0	0	220
2021/11/15	R213	03/02/2022	9.96	Call	Bond Future	1,964.3700	1.9644	1,925.7900	1.9258	(1.964)	0	0	0
2021/11/15	R213	03/02/2022	9.96	Put	Bond Future	1,389.3800	1.3894	1,366.0000	1.3660	(1.683)	0	0	0
2021/11/15	R213	03/02/2022	9.97	Call	Bond Future	1,994.2600	1.9943	1,955.6500	1.9556	(1.936)	0	0	0
2021/11/15	R213	03/02/2022	9.97	Put	Bond Future	1,367.3500	1.3674	1,343.9400	1.3439	(1.712)	0	0	0
2021/11/15	R213	03/02/2022	9.22	Call	Bond Future	427.0700	0.4271	404.3700	0.4044	(5.315)	0	0	430
2021/11/15	R213	03/02/2022	9.58	Call	Bond Future	1,007.8800	1.0079	974.4900	0.9745	(3.313)	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
2021/11/15	R213	03/02/2022	9.76	Call	Bond Future	1,415.4000	1.4154	1,378.6600	1.3787	(2.596)	0	0	0
2021/11/15	R213	03/02/2022	9.76	Put	Bond Future	1,887.6700	1.8877	1,866.1300	1.8661	(1.141)	0	0	102
2021/11/15	R213	05/05/2022	10.63	Call	Bond Future	4,092.4900	4.0925	4,063.2400	4.0632	(0.715)	0	0	0
2021/11/15	R213	05/05/2022	10.65	Put	Bond Future	1,179.0800	1.1791	1,165.5700	1.1656	(1.146)	0	0	0
2021/11/15	R213	05/05/2022			Bond Future	10.0489	83.7839	10.0520	83.7681	0.031	0.0000	0.0000	0
2021/11/15	R213	05/05/2022	10.63	Put	Bond Future	1,205.1100	1.2051	1,191.5700	1.1916	(1.124)	0	0	0
2021/11/15	R213	05/05/2022	10.64	Call	Bond Future	4,128.0500	4.1281	4,098.8100	4.0988	(0.708)	0	0	0
2021/11/15	R213	05/05/2022	10.64	Put	Bond Future	1,192.1300	1.1921	1,178.6000	1.1786	(1.135)	0	0	0
2021/11/15	R213	05/05/2022	10.65	Call	Bond Future	4,163.4900	4.1635	4,134.2700	4.1343	(0.702)	0	0	0
2021/11/15	R213	04/08/2022	9.88	Call	Bond Future	1,853.7300	1.8537	1,832.5700	1.8326	(1.141)	0	0	0
2021/11/15	R213	04/08/2022	9.89	Call	Bond Future	1,874.6800	1.8747	1,853.4400	1.8534	(1.133)	0	0	0
2021/11/15	R213	04/08/2022	9.90	Put	Bond Future	3,723.4800	3.7235	3,718.0500	3.7181	(0.146)	0	0	0
2021/11/15	R213	04/08/2022			Bond Future	10.2660	84.7393	10.2692	84.7234	0.031	0.0000	0.0000	0
2021/11/15	R213	04/08/2022	9.88	Put	Bond Future	3,782.8300	3.7828	3,777.5700	3.7776	(0.139)	0	0	0
2021/11/15	R213	04/08/2022	9.89	Put	Bond Future	3,753.0700	3.7531	3,747.7300	3.7477	(0.142)	0	0	0
2021/11/15	R213	04/08/2022	9.90	Call	Bond Future	1,895.7700	1.8958	1,874.4400	1.8744	(1.125)	0	0	0
2021/11/15	R213	03/11/2022	10.38	Call	Bond Future	2,897.2000	2.8972	2,875.9700	2.8760	(0.733)	0	0	0
2021/11/15	R213	03/11/2022	10.38	Put	Bond Future	3,388.5400	3.3885	3,383.5700	3.3836	(0.147)	0	0	0
2021/11/15	R213	03/11/2022	10.39	Call	Bond Future	2,921.1200	2.9211	2,899.8400	2.8998	(0.728)	0	0	0
2021/11/15	R213	03/11/2022	10.39	Put	Bond Future	3,364.4200	3.3644	3,359.4000	3.3594	(0.149)	0	0	0
2021/11/15	R213	03/11/2022			Bond Future	10.4826	82.3047	10.4860	82.2885	0.033	0.0000	0.0000	0
2021/11/15	R213	03/11/2022	10.40	Call	Bond Future	2,945.1400	2.9451	2,923.8100	2.9238	(0.724)	0	0	0
2021/11/15	R213	03/11/2022	10.40	Put	Bond Future	3,340.4300	3.3404	3,335.3600	3.3354	(0.152)	0	0	0
2021/11/15	R214	03/02/2022	11.39	Put	Bond Future	594.7000	0.5947	548.7400	0.5487	(7.728)	0	0	0
2021/11/15	R214	03/02/2022	11.40	Put	Bond Future	585.0400	0.5850	539.5400	0.5395	(7.777)	0	0	0
2021/11/15	R214	03/02/2022	11.41	Call	Bond Future	4,501.3700	4.5014	4,558.7200	4.5587	1.274	0	0	0
2021/11/15	R214	03/02/2022			Bond Future	10.7079	68.9694	10.6905	69.0718	(0.163)	0.0000	0.0000	20,091
2021/11/15	R214	03/02/2022	11.39	Call	Bond Future	4,413.8500	4.4138	4,470.2700	4.4703	1.278	0	0	0
2021/11/15	R214	03/02/2022	11.40	Call	Bond Future	4,457.5700	4.4576	4,514.4500	4.5144	1.276	0	0	0
2021/11/15	R214	03/02/2022	11.41	Put	Bond Future	575.5300	0.5755	530.5000	0.5305	(7.824)	0	0	0
2021/11/15	R214	05/05/2022	11.73	Put	Bond Future	1,040.1200	1.0401	997.2400	0.9972	(4.123)	0	0	0
2021/11/15	R214	05/05/2022	11.74	Put	Bond Future	1,029.4200	1.0294	986.8200	0.9868	(4.138)	0	0	0
2021/11/15	R214	05/05/2022	11.75	Call	Bond Future	5,762.3000	5.7623	5,823.2900	5.8233	1.058	0	0	0
2021/11/15	R214	05/05/2022			Bond Future	10.8717	66.5130	10.8537	66.6163	(0.166)	0.0000	0.0000	441
2021/11/15	R214	05/05/2022	11.73	Call	Bond Future	5,681.5700	5.6816	5,742.0100	5.7420	1.064	0	0	0
2021/11/15	R214	05/05/2022	11.74	Call	Bond Future	5,721.8400	5.7218	5,782.5600	5.7826	1.061	0	0	0
2021/11/15	R214	05/05/2022	11.75	Put	Bond Future	1,018.9800	1.0190	976.6500	0.9767	(4.154)	0	0	0
2021/11/15	R214	04/08/2022	10.98	Put	Bond Future	3,270.8300	3.2708	3,201.7600	3.2018	(2.112)	0	0	0
2021/11/15	R214	04/08/2022	10.99	Call	Bond Future	2,925.0200	2.9250	2,960.7500	2.9607	1.222	0	0	0
2021/11/15	R214	04/08/2022			Bond Future	11.0466	67.2689	11.0279	67.3734	(0.169)	0.0000	0.0000	0
2021/11/15	R214	04/08/2022	10.97	Call	Bond Future	2,869.0400	2.8690	2,904.1800	2.9042	1.225	0	0	0
2021/11/15	R214	04/08/2022	10.97	Put	Bond Future	3,299.2100	3.2992	3,229.8500	3.2299	(2.102)	0	0	0
2021/11/15	R214	04/08/2022	10.98	Call	Bond Future	2,897.0800	2.8971	2,932.5100	2.9325	1.223	0	0	0
2021/11/15	R214	04/08/2022	10.99	Put	Bond Future	3,242.4300	3.2424	3,173.6600	3.1737	(2.121)	0	0	0
2021/11/15	R214	03/11/2022	11.34	Call	Bond Future	3,874.3100	3.8743	3,918.5800	3.9186	1.143	0	0	0
2021/11/15	R214	03/11/2022	11.36	Put	Bond Future	3,164.0500	3.1640	3,103.1300	3.1031	(1.925)	0	0	0
2021/11/15	R214	03/11/2022			Bond Future	11.2177	64.8631	11.1984	64.9689	(0.172)	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
2021/11/15	R214	03/11/2022	11.34	Put	Bond Future	3,212.5900	3.2126	3,151.1600	3.1512	(1.912)	0	0	0
2021/11/15	R214	03/11/2022	11.35	Call	Bond Future	3,903.5900	3.9036	3,948.1100	3.9481	1.140	0	0	0
2021/11/15	R214	03/11/2022	11.35	Put	Bond Future	3,188.2400	3.1882	3,127.0600	3.1271	(1.919)	0	0	0
2021/11/15	R214	03/11/2022	11.36	Call	Bond Future	3,932.9700	3.9330	3,977.7500	3.9777	1.139	0	0	0
2021/11/15	R248	03/02/2022	9.80	Call	Bond Future	245.4300	0.2454	242.0200	0.2420	(1.389)	0	0	0
2021/11/15	R248	03/02/2022	9.80	Put	Bond Future	7,178.3600	7.1784	7,044.4600	7.0445	(1.865)	0	0	0
2021/11/15	R248	03/02/2022	10.00	Call	Bond Future	479.4800	0.4795	477.5700	0.4776	(0.398)	0	0	1,300
2021/11/15	R248	03/02/2022	10.00	Put	Bond Future	5,724.0700	5.7241	5,591.6700	5.5917	(2.313)	0	0	0
2021/11/15	R248	03/02/2022	10.20	Put	Bond Future	4,450.7200	4.4507	4,322.8200	4.3228	(2.874)	0	0	0
2021/11/15	R248	03/02/2022	11.48	Call	Bond Future	6,307.8600	6.3079	6,388.6400	6.3886	1.281	0	0	0
2021/11/15	R248	03/02/2022	11.49	Put	Bond Future	575.0300	0.5750	525.8500	0.5259	(8.553)	0	0	0
2021/11/15	R248	03/02/2022	10.90	Call	Bond Future	3,259.3600	3.2594	3,302.4200	3.3024	1.321	0	0	900
2021/11/15	R248	03/02/2022	10.90	Put	Bond Future	1,536.6300	1.5366	1,449.2000	1.4492	(5.690)	0	0	0
2021/11/15	R248	03/02/2022	11.47	Call	Bond Future	6,251.4700	6.2515	6,331.7100	6.3317	1.284	0	0	0
2021/11/15	R248	03/02/2022	10.40	Call	Bond Future	1,355.5300	1.3555	1,366.1500	1.3662	0.783	0	0	100
2021/11/15	R248	03/02/2022	10.50	Call	Bond Future	1,670.8500	1.6709	1,686.7400	1.6867	0.951	0	0	0
2021/11/15	R248	03/02/2022	10.50	Put	Bond Future	2,923.2300	2.9232	2,808.6300	2.8086	(3.920)	0	0	0
2021/11/15	R248	03/02/2022			Bond Future	10.6654	87.1198	10.6479	87.2503	(0.163)	0.0000	0.0000	179,022
2021/11/15	R248	03/02/2022	10.20	Call	Bond Future	841.1700	0.8412	843.7600	0.8438	0.308	0	0	900
2021/11/15	R248	03/02/2022	11.48	Put	Bond Future	584.5100	0.5845	534.8000	0.5348	(8.505)	0	0	0
2021/11/15	R248	03/02/2022	11.49	Call	Bond Future	6,364.3000	6.3643	6,445.6100	6.4456	1.278	0	0	0
2021/11/15	R248	03/02/2022	11.00	Call	Bond Future	3,732.3100	3.7323	3,782.7800	3.7828	1.352	0	0	100
2021/11/15	R248	03/02/2022	11.00	Put	Bond Future	1,294.2300	1.2942	1,214.2100	1.2142	(6.183)	0	0	0
2021/11/15	R248	03/02/2022	11.47	Put	Bond Future	594.1500	0.5941	543.9000	0.5439	(8.457)	0	0	0
2021/11/15	R248	03/02/2022	10.40	Put	Bond Future	3,381.2500	3.3813	3,261.3800	3.2614	(3.545)	0	0	0
2021/11/15	R248	03/02/2022	10.70	Call	Bond Future	2,397.3600	2.3974	2,426.0200	2.4260	1.195	0	0	1,300
2021/11/15	R248	03/02/2022	10.70	Put	Bond Future	2,139.0000	2.1390	2,037.1700	2.0372	(4.761)	0	0	0
2021/11/15	R248	05/05/2022	11.80	Call	Bond Future	7,734.4100	7.7344	7,816.3000	7.8163	1.059	0	0	0
2021/11/15	R248	05/05/2022	11.79	Call	Bond Future	7,682.9800	7.6830	7,764.5400	7.7645	1.062	0	0	0
2021/11/15	R248	05/05/2022	11.79	Put	Bond Future	1,153.0700	1.1531	1,102.9400	1.1029	(4.348)	0	0	0
2021/11/15	R248	05/05/2022			Bond Future	10.8263	83.7449	10.8082	83.8766	(0.167)	0.0000	0.0000	2,035
2021/11/15	R248	05/05/2022	11.80	Put	Bond Future	1,141.5900	1.1416	1,091.7900	1.0918	(4.362)	0	0	0
2021/11/15	R248	05/05/2022	11.81	Call	Bond Future	7,785.8900	7.7859	7,868.1100	7.8681	1.056	0	0	0
2021/11/15	R248	05/05/2022	11.81	Put	Bond Future	1,130.2400	1.1302	1,080.7700	1.0808	(4.377)	0	0	0
2021/11/15	R248	04/08/2022	10.99	Call	Bond Future	3,807.8500	3.8079	3,855.7800	3.8558	1.259	0	0	0
2021/11/15	R248	04/08/2022	10.99	Put	Bond Future	3,867.0700	3.8671	3,781.7100	3.7817	(2.207)	0	0	0
2021/11/15	R248	04/08/2022	10.98	Call	Bond Future	3,771.6400	3.7716	3,819.1800	3.8192	1.260	0	0	0
2021/11/15	R248	04/08/2022	10.98	Put	Bond Future	3,901.8700	3.9019	3,816.1200	3.8161	(2.198)	0	0	0
2021/11/15	R248	04/08/2022			Bond Future	10.9984	84.6967	10.9796	84.8300	(0.171)	0.0000	0.0000	0
2021/11/15	R248	04/08/2022	11.00	Call	Bond Future	3,844.2200	3.8442	3,892.5300	3.8925	1.257	0	0	0
2021/11/15	R248	04/08/2022	11.00	Put	Bond Future	3,832.5300	3.8325	3,747.5500	3.7475	(2.217)	0	0	0
2021/11/15	R248	03/11/2022	11.31	Put	Bond Future	3,911.3000	3.9113	3,834.2600	3.8343	(1.970)	0	0	0
2021/11/15	R248	03/11/2022	11.32	Call	Bond Future	4,927.9900	4.9280	4,986.0100	4.9860	1.177	0	0	0
2021/11/15	R248	03/11/2022	11.30	Put	Bond Future	3,941.7600	3.9418	3,864.3900	3.8644	(1.963)	0	0	0
2021/11/15	R248	03/11/2022			Bond Future	11.1666	81.3820	11.1471	81.5168	(0.175)	0.0000	0.0000	0
2021/11/15	R248	03/11/2022	11.31	Call	Bond Future	4,890.7400	4.8907	4,948.4300	4.9484	1.180	0	0	0
2021/11/15	R248	03/11/2022	11.32	Put	Bond Future	3,881.0500	3.8811	3,804.3400	3.8043	(1.977)	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
2021/11/15	R248 03/11/2022	11.30	Call	Bond Future	4,853.6000	4.8536	4,910.9600	4.9110	1.182	0	0	0
Total											1164993	