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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/11/2021 TO 24/11/2021

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
2021/11/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	2025	03/02/2022		Bond Future	154.2619	154.2619	154.3739	154.3739	0.073	0.0000	0.0000	5,316
2021/11/24	2025	05/05/2022		Bond Future	156.1435	156.1435	156.2553	156.2553	0.072	0.0000	0.0000	164
2021/11/24	2025	04/08/2022		Bond Future	156.5019	156.5019	156.6143	156.6143	0.072	0.0000	0.0000	0
2021/11/24	2025	03/11/2022		Bond Future	158.5052	158.5052	158.6183	158.6183	0.071	0.0000	0.0000	0
2021/11/24	2029	03/02/2022		Bond Future	113.4229	113.4229	113.4601	113.4601	0.033	0.0000	0.0000	2,806
2021/11/24	2029	05/05/2022		Bond Future	113.6089	113.6089	113.6453	113.6453	0.032	0.0000	0.0000	186
2021/11/24	2029	04/08/2022		Bond Future	115.0406	115.0406	115.0771	115.0771	0.032	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
2021/11/24	2029	03/11/2022			Bond Future	115.2917	115.2917	115.3280	115.3280	0.032	0.0000	0.0000	0
2021/11/24	2030	03/02/2022	8.39	Call	Bond Future	19.9600	0.0200	12.5300	0.0125	(37.224)	0	0	101
2021/11/24	2030	03/02/2022	8.39	Put	Bond Future	7,728.0200	7.7280	8,208.9200	8.2089	6.223	0	0	0
2021/11/24	2030	03/02/2022	8.80	Put	Bond Future	5,518.1300	5.5181	5,977.2800	5.9773	8.321	0	0	0
2021/11/24	2030	03/02/2022	8.85	Call	Bond Future	112.1000	0.1121	77.7200	0.0777	(30.669)	0	0	1,000
2021/11/24	2030	03/02/2022	8.85	Put	Bond Future	5,264.1500	5.2641	5,718.1000	5.7181	8.623	0	0	0
2021/11/24	2030	03/02/2022	9.90	Put	Bond Future	1,323.1300	1.3231	1,546.2600	1.5463	16.864	0	0	8,000
2021/11/24	2030	03/02/2022	9.45	Call	Bond Future	693.0600	0.6931	547.1200	0.5471	(21.057)	0	0	0
2021/11/24	2030	03/02/2022	9.45	Put	Bond Future	2,637.6800	2.6377	2,980.0700	2.9801	12.981	0	0	0
2021/11/24	2030	03/02/2022	9.10	Call	Bond Future	265.4600	0.2655	195.4600	0.1955	(26.369)	0	0	4,000
2021/11/24	2030	03/02/2022	9.10	Put	Bond Future	4,064.0100	4.0640	4,482.3400	4.4823	10.294	0	0	0
2021/11/24	2030	03/02/2022	9.35	Call	Bond Future	540.6800	0.5407	419.0900	0.4191	(22.488)	0	0	0
2021/11/24	2030	03/02/2022	9.35	Put	Bond Future	3,010.1900	3.0102	3,376.9300	3.3769	12.183	0	0	101
2021/11/24	2030	03/02/2022	9.40	Call	Bond Future	613.6800	0.6137	480.1200	0.4801	(21.764)	0	0	950
2021/11/24	2030	03/02/2022	9.40	Put	Bond Future	2,820.2700	2.8203	3,175.0400	3.1750	12.579	0	0	0
2021/11/24	2030	03/02/2022			Bond Future	9.8270	90.2298	9.9233	89.7415	0.980	0.0000	0.0000	83,178
2021/11/24	2030	03/02/2022	8.80	Call	Bond Future	92.4000	0.0924	63.2200	0.0632	(31.580)	0	0	950
2021/11/24	2030	03/02/2022	10.85	Call	Bond Future	5,241.1900	5.2412	4,804.5200	4.8045	(8.332)	0	0	0
2021/11/24	2030	03/02/2022	10.85	Put	Bond Future	223.0600	0.2231	274.7200	0.2747	23.160	0	0	1,000
2021/11/24	2030	03/02/2022	9.60	Call	Bond Future	967.5500	0.9675	782.8000	0.7828	(19.095)	0	0	1,000
2021/11/24	2030	03/02/2022	9.60	Put	Bond Future	2,131.9700	2.1320	2,435.5500	2.4356	14.239	0	0	0
2021/11/24	2030	03/02/2022	9.78	Call	Bond Future	1,374.3400	1.3743	1,141.1600	1.1412	(16.967)	0	0	0
2021/11/24	2030	03/02/2022	9.78	Put	Bond Future	1,613.6600	1.6137	1,868.8100	1.8688	15.812	0	0	101
2021/11/24	2030	03/02/2022	9.90	Call	Bond Future	1,693.8700	1.6939	1,428.6700	1.4287	(15.656)	0	0	0
2021/11/24	2030	03/02/2022	9.43	Call	Bond Future	660.4500	0.6605	519.5200	0.5195	(21.338)	0	0	0
2021/11/24	2030	03/02/2022	9.43	Put	Bond Future	2,709.7400	2.7097	3,057.1400	3.0571	12.820	0	0	0
2021/11/24	2030	03/02/2022	9.44	Call	Bond Future	676.6900	0.6767	533.2600	0.5333	(21.196)	0	0	0
2021/11/24	2030	03/02/2022	9.44	Put	Bond Future	2,673.6300	2.6736	3,018.5300	3.0185	12.900	0	0	0
2021/11/24	2030	05/05/2022	10.21	Call	Bond Future	2,649.4600	2.6495	2,370.8700	2.3709	(10.515)	0	0	0
2021/11/24	2030	05/05/2022	10.21	Put	Bond Future	1,886.2400	1.8862	2,102.8000	2.1028	11.481	0	0	0
2021/11/24	2030	05/05/2022	9.95	Call	Bond Future	1,959.5600	1.9596	1,726.4800	1.7265	(11.895)	0	0	0
2021/11/24	2030	05/05/2022	8.47	Call	Bond Future	134.7300	0.1347	104.8800	0.1049	(22.155)	0	0	1,073
2021/11/24	2030	05/05/2022	8.81	Put	Bond Future	6,664.4500	6.6645	7,104.2200	7.1042	6.599	0	0	0
2021/11/24	2030	05/05/2022	8.89	Put	Bond Future	6,292.3800	6.2924	6,723.3700	6.7234	6.849	0	0	0
2021/11/24	2030	05/05/2022	8.14	Call	Bond Future	63.5700	0.0636	48.2000	0.0482	(24.178)	0	0	1,800
2021/11/24	2030	05/05/2022	8.14	Put	Bond Future	10,131.1600	10.1312	10,610.9400	10.6109	4.736	0	0	0
2021/11/24	2030	05/05/2022			Bond Future	10.0538	91.3091	10.1549	90.8139	1.006	0.0000	0.0000	14,727
2021/11/24	2030	05/05/2022	10.20	Call	Bond Future	2,620.8200	2.6208	2,343.9200	2.3439	(10.565)	0	0	0
2021/11/24	2030	05/05/2022	10.20	Put	Bond Future	1,906.2000	1.9062	2,124.4500	2.1244	11.449	0	0	200
2021/11/24	2030	05/05/2022	11.04	Call	Bond Future	5,455.5100	5.4555	5,064.9000	5.0649	(7.160)	0	0	0
2021/11/24	2030	05/05/2022	11.04	Put	Bond Future	775.0100	0.7750	879.5500	0.8795	13.489	0	0	1,800
2021/11/24	2030	05/05/2022	9.35	Call	Bond Future	823.0900	0.8231	694.7300	0.6947	(15.595)	0	0	0
2021/11/24	2030	05/05/2022	9.35	Put	Bond Future	4,367.4100	4.3674	4,734.2000	4.7342	8.398	0	0	1,073
2021/11/24	2030	05/05/2022	9.95	Put	Bond Future	2,471.1600	2.4712	2,733.2300	2.7332	10.605	0	0	1,073
2021/11/24	2030	05/05/2022	10.19	Call	Bond Future	2,592.3200	2.5923	2,317.1200	2.3171	(10.616)	0	0	0
2021/11/24	2030	05/05/2022	10.19	Put	Bond Future	1,926.3300	1.9263	2,146.2800	2.1463	11.418	0	0	0
2021/11/24	2030	05/05/2022	8.47	Put	Bond Future	8,367.1000	8.3671	8,832.4000	8.8324	5.561	0	0	0

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2021/11/24	2030	05/05/2022	8.81	Call	Bond Future	278.2400	0.2782	222.8600	0.2229	(19.904)	0	0	200
2021/11/24	2030	05/05/2022	8.89	Call	Bond Future	334.1000	0.3341	269.9400	0.2699	(19.204)	0	0	1,800
2021/11/24	2030	05/05/2022	7.73	Call	Bond Future	22.6200	0.0226	16.5800	0.0166	(26.702)	0	0	200
2021/11/24	2030	05/05/2022	7.73	Put	Bond Future	12,431.5400	12.4315	12,920.6500	12.9207	3.934	0	0	0
2021/11/24	2030	04/08/2022	9.56	Call	Bond Future	1,174.5700	1.1746	1,025.6100	1.0256	(12.682)	0	0	0
2021/11/24	2030	04/08/2022	9.56	Put	Bond Future	4,758.7600	4.7588	5,111.7000	5.1117	7.417	0	0	0
2021/11/24	2030	04/08/2022	10.95	Call	Bond Future	4,573.1900	4.5732	4,232.9100	4.2329	(7.441)	0	0	0
2021/11/24	2030	04/08/2022	10.95	Put	Bond Future	1,556.3000	1.5563	1,717.9200	1.7179	10.385	0	0	800
2021/11/24	2030	04/08/2022			Bond Future	10.2983	88.3844	10.4047	87.8825	1.033	0.0000	0.0000	0
2021/11/24	2030	04/08/2022	9.55	Call	Bond Future	1,159.0100	1.1590	1,011.4500	1.0114	(12.732)	0	0	0
2021/11/24	2030	04/08/2022	9.55	Put	Bond Future	4,793.0100	4.7930	5,147.3500	5.1474	7.393	0	0	0
2021/11/24	2030	04/08/2022	8.30	Call	Bond Future	156.9400	0.1569	127.3200	0.1273	(18.873)	0	0	800
2021/11/24	2030	04/08/2022	8.30	Put	Bond Future	10,296.1200	10.2961	10,768.4000	10.7684	4.587	0	0	0
2021/11/24	2030	04/08/2022	9.05	Call	Bond Future	544.6700	0.5447	460.5800	0.4606	(15.439)	0	0	800
2021/11/24	2030	04/08/2022	9.05	Put	Bond Future	6,713.4100	6.7134	7,131.2200	7.1312	6.224	0	0	0
2021/11/24	2030	04/08/2022	9.54	Call	Bond Future	1,143.5900	1.1436	997.4300	0.9974	(12.781)	0	0	0
2021/11/24	2030	04/08/2022	9.54	Put	Bond Future	4,827.4300	4.8274	5,183.1700	5.1832	7.369	0	0	0
2021/11/24	2030	03/11/2022	10.10	Call	Bond Future	2,104.9600	2.1050	1,898.6900	1.8987	(9.799)	0	0	0
2021/11/24	2030	03/11/2022	10.10	Put	Bond Future	4,116.0000	4.1160	4,418.1800	4.4182	7.342	0	0	0
2021/11/24	2030	03/11/2022			Bond Future	10.5341	89.5460	10.6459	89.0375	1.061	0.0000	0.0000	0
2021/11/24	2030	03/11/2022	10.08	Call	Bond Future	2,065.8400	2.0658	1,862.1000	1.8621	(9.862)	0	0	0
2021/11/24	2030	03/11/2022	10.08	Put	Bond Future	4,170.9300	4.1709	4,475.6400	4.4756	7.306	0	0	0
2021/11/24	2030	03/11/2022	10.09	Call	Bond Future	2,085.1800	2.0852	1,880.1800	1.8802	(9.831)	0	0	0
2021/11/24	2030	03/11/2022	10.09	Put	Bond Future	4,143.2300	4.1432	4,446.6800	4.4467	7.324	0	0	0
2021/11/24	2032	03/02/2022	8.91	Put	Bond Future	8,502.7300	8.5027	8,980.4200	8.9804	5.618	0	0	0
2021/11/24	2032	03/02/2022	11.13	Call	Bond Future	4,814.3400	4.8143	4,405.0100	4.4050	(8.502)	0	0	0
2021/11/24	2032	03/02/2022	11.13	Put	Bond Future	395.2200	0.3952	469.5500	0.4695	18.807	0	0	210
2021/11/24	2032	03/02/2022	10.65	Call	Bond Future	2,780.8800	2.7809	2,453.1900	2.4532	(11.784)	0	0	0
2021/11/24	2032	03/02/2022	10.65	Put	Bond Future	944.5500	0.9445	1,100.5200	1.1005	16.513	0	0	0
2021/11/24	2032	03/02/2022	10.66	Call	Bond Future	2,819.2500	2.8193	2,489.3800	2.4894	(11.701)	0	0	0
2021/11/24	2032	03/02/2022	10.66	Put	Bond Future	928.0100	0.9280	1,081.8000	1.0818	16.572	0	0	97
2021/11/24	2032	03/02/2022	10.45	Put	Bond Future	1,334.9000	1.3349	1,538.3300	1.5383	15.239	0	0	198
2021/11/24	2032	03/02/2022	10.53	Call	Bond Future	2,336.7900	2.3368	2,036.7400	2.0367	(12.840)	0	0	0
2021/11/24	2032	03/02/2022	10.53	Put	Bond Future	1,163.1100	1.1631	1,346.7200	1.3467	15.786	0	0	210
2021/11/24	2032	03/02/2022	10.35	Put	Bond Future	1,579.8200	1.5798	1,809.1600	1.8092	14.517	0	0	400
2021/11/24	2032	03/02/2022	10.42	Call	Bond Future	1,965.2700	1.9653	1,692.7100	1.6927	(13.869)	0	0	0
2021/11/24	2032	03/02/2022	10.42	Put	Bond Future	1,405.1200	1.4051	1,616.2200	1.6162	15.024	0	0	0
2021/11/24	2032	03/02/2022	10.43	Call	Bond Future	1,997.4700	1.9975	1,722.3400	1.7223	(13.774)	0	0	0
2021/11/24	2032	03/02/2022	10.43	Put	Bond Future	1,381.3000	1.3813	1,589.8300	1.5898	15.097	0	0	0
2021/11/24	2032	03/02/2022	9.81	Call	Bond Future	525.5900	0.5256	413.3300	0.4133	(21.359)	0	0	0
2021/11/24	2032	03/02/2022	9.81	Put	Bond Future	3,476.5200	3.4765	3,847.9200	3.8479	10.683	0	0	198
2021/11/24	2032	03/02/2022	9.90	Put	Bond Future	3,093.4100	3.0934	3,442.6600	3.4427	11.290	0	0	900
2021/11/24	2032	03/02/2022	9.58	Call	Bond Future	252.8300	0.2528	188.9700	0.1890	(25.258)	0	0	400
2021/11/24	2032	03/02/2022	9.58	Put	Bond Future	4,576.9800	4.5770	4,996.7800	4.9968	9.172	0	0	0
2021/11/24	2032	03/02/2022	9.67	Call	Bond Future	343.1600	0.3432	261.9700	0.2620	(23.660)	0	0	0
2021/11/24	2032	03/02/2022			Bond Future	10.3205	90.1175	10.4064	89.6339	0.832	0.0000	0.0000	108,080
2021/11/24	2032	03/02/2022	8.91	Call	Bond Future	16.3700	0.0164	10.4000	0.0104	(36.469)	0	0	198

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2021/11/24	2032	03/02/2022	9.14	Call	Bond Future	42.0600	0.0421	28.0100	0.0280	(33.405)	0	0	97
2021/11/24	2032	03/02/2022	9.14	Put	Bond Future	7,071.8200	7.0718	7,541.4300	7.5414	6.641	0	0	0
2021/11/24	2032	03/02/2022	9.57	Call	Bond Future	244.0100	0.2440	181.9300	0.1819	(25.442)	0	0	0
2021/11/24	2032	03/02/2022	9.57	Put	Bond Future	4,628.5000	4.6285	5,050.0800	5.0501	9.108	0	0	0
2021/11/24	2032	03/02/2022	10.95	Call	Bond Future	4,014.4100	4.0144	3,630.2900	3.6303	(9.569)	0	0	0
2021/11/24	2032	03/02/2022	10.95	Put	Bond Future	551.3000	0.5513	650.8400	0.6508	18.056	0	0	400
2021/11/24	2032	03/02/2022	10.90	Call	Bond Future	3,798.7800	3.7988	3,422.7700	3.4228	(9.898)	0	0	0
2021/11/24	2032	03/02/2022	10.90	Put	Bond Future	603.8700	0.6039	711.5200	0.7115	17.827	0	0	900
2021/11/24	2032	03/02/2022	10.44	Call	Bond Future	2,030.0800	2.0301	1,752.4000	1.7524	(13.678)	0	0	0
2021/11/24	2032	03/02/2022	10.44	Put	Bond Future	1,357.9400	1.3579	1,563.9200	1.5639	15.169	0	0	0
2021/11/24	2032	03/02/2022	10.45	Call	Bond Future	2,062.9600	2.0630	1,782.7300	1.7827	(13.584)	0	0	0
2021/11/24	2032	03/02/2022	10.35	Call	Bond Future	1,746.4800	1.7465	1,492.1600	1.4922	(14.562)	0	0	0
2021/11/24	2032	03/02/2022	9.90	Call	Bond Future	672.3400	0.6723	537.9300	0.5379	(19.991)	0	0	900
2021/11/24	2032	03/02/2022	10.14	Call	Bond Future	1,173.3800	1.1734	975.6200	0.9756	(16.854)	0	0	0
2021/11/24	2032	03/02/2022	10.14	Put	Bond Future	2,201.6900	2.2017	2,487.5900	2.4876	12.985	0	0	97
2021/11/24	2032	03/02/2022	9.62	Call	Bond Future	290.5400	0.2905	219.2500	0.2193	(24.537)	0	0	210
2021/11/24	2032	03/02/2022	9.62	Put	Bond Future	4,373.8800	4.3739	4,786.2500	4.7863	9.428	0	0	0
2021/11/24	2032	03/02/2022	9.67	Put	Bond Future	4,126.6700	4.1267	4,529.1400	4.5291	9.753	0	0	0
2021/11/24	2032	05/05/2022	11.18	Call	Bond Future	4,676.6900	4.6767	4,325.6500	4.3256	(7.506)	0	0	0
2021/11/24	2032	05/05/2022	11.18	Put	Bond Future	1,239.2000	1.2392	1,378.5900	1.3786	11.248	0	0	780
2021/11/24	2032	05/05/2022	11.02	Put	Bond Future	1,470.3100	1.4703	1,631.0600	1.6311	10.933	0	0	0
2021/11/24	2032	05/05/2022	11.03	Call	Bond Future	4,109.0300	4.1090	3,777.9400	3.7779	(8.058)	0	0	0
2021/11/24	2032	05/05/2022	11.03	Put	Bond Future	1,454.7900	1.4548	1,614.1300	1.6141	10.953	0	0	0
2021/11/24	2032	05/05/2022	10.29	Put	Bond Future	3,152.7300	3.1527	3,435.7200	3.4357	8.976	0	0	0
2021/11/24	2032	05/05/2022	10.98	Call	Bond Future	3,925.1500	3.9251	3,601.1600	3.6012	(8.254)	0	0	0
2021/11/24	2032	05/05/2022	10.98	Put	Bond Future	1,534.2100	1.5342	1,700.6500	1.7006	10.849	0	0	993
2021/11/24	2032	05/05/2022			Bond Future	10.5354	87.0483	10.6253	86.5579	0.853	0.0000	0.0000	20,384
2021/11/24	2032	05/05/2022	11.02	Call	Bond Future	4,071.9800	4.0720	3,742.3000	3.7423	(8.096)	0	0	0
2021/11/24	2032	05/05/2022	11.04	Call	Bond Future	4,146.1800	4.1462	3,813.7000	3.8137	(8.019)	0	0	0
2021/11/24	2032	05/05/2022	11.04	Put	Bond Future	1,439.4200	1.4394	1,597.3700	1.5974	10.973	0	0	0
2021/11/24	2032	05/05/2022	10.18	Call	Bond Future	1,537.4500	1.5375	1,350.0400	1.3500	(12.190)	0	0	780
2021/11/24	2032	05/05/2022	10.18	Put	Bond Future	3,515.1800	3.5152	3,818.2000	3.8182	8.620	0	0	0
2021/11/24	2032	05/05/2022	10.29	Call	Bond Future	1,793.5000	1.7935	1,586.0600	1.5861	(11.566)	0	0	993
2021/11/24	2032	05/05/2022	9.58	Call	Bond Future	521.5000	0.5215	435.3700	0.4354	(16.516)	0	0	780
2021/11/24	2032	05/05/2022	9.58	Put	Bond Future	5,977.4200	5.9774	6,381.7200	6.3817	6.764	0	0	0
2021/11/24	2032	04/08/2022	10.20	Put	Bond Future	4,650.2700	4.6503	4,973.9800	4.9740	6.961	0	0	0
2021/11/24	2032	04/08/2022	10.21	Put	Bond Future	4,615.1000	4.6151	4,937.3200	4.9373	6.982	0	0	0
2021/11/24	2032	04/08/2022	10.22	Call	Bond Future	1,650.7600	1.6508	1,474.4400	1.4744	(10.681)	0	0	0
2021/11/24	2032	04/08/2022	8.97	Call	Bond Future	211.8500	0.2118	175.8000	0.1758	(17.017)	0	0	800
2021/11/24	2032	04/08/2022	8.97	Put	Bond Future	10,465.6800	10.4657	10,926.6800	10.9267	4.405	0	0	0
2021/11/24	2032	04/08/2022	9.72	Call	Bond Future	801.1200	0.8011	695.6200	0.6956	(13.169)	0	0	800
2021/11/24	2032	04/08/2022	9.72	Put	Bond Future	6,567.9700	6.5680	6,959.5200	6.9595	5.962	0	0	0
2021/11/24	2032	04/08/2022			Bond Future	10.7591	88.0745	10.8531	87.5775	0.873	0.0000	0.0000	0
2021/11/24	2032	04/08/2022	11.60	Call	Bond Future	5,775.2600	5.7753	5,415.7600	5.4158	(6.225)	0	0	0
2021/11/24	2032	04/08/2022	11.60	Put	Bond Future	1,461.1800	1.4612	1,598.7300	1.5987	9.414	0	0	800
2021/11/24	2032	04/08/2022	11.89	Call	Bond Future	6,883.8100	6.8838	6,498.2700	6.4983	(5.601)	0	0	0
2021/11/24	2032	04/08/2022	11.89	Put	Bond Future	1,150.1200	1.1501	1,261.6300	1.2616	9.696	0	0	0
2021/11/24	2032	04/08/2022	10.20	Call	Bond Future	1,609.6900	1.6097	1,436.3500	1.4363	(10.769)	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
2021/11/24	2032	04/08/2022	10.21	Call	Bond Future	1,630.1500	1.6301	1,455.3200	1.4553	(10.725)	0	0	0
2021/11/24	2032	04/08/2022	10.22	Put	Bond Future	4,580.1200	4.5801	4,900.8500	4.9008	7.003	0	0	0
2021/11/24	2032	03/11/2022			Bond Future	10.9850	85.0865	11.0832	84.5829	0.894	0.0000	0.0000	0
2021/11/24	2032	03/11/2022	10.66	Call	Bond Future	2,574.0700	2.5741	2,354.1500	2.3541	(8.544)	0	0	0
2021/11/24	2032	03/11/2022	10.66	Put	Bond Future	4,268.9100	4.2689	4,552.5600	4.5526	6.645	0	0	0
2021/11/24	2033	03/02/2022			Bond Future	109.0025	109.0025	108.6174	108.6174	(0.353)	0.0000	0.0000	7,393
2021/11/24	2033	05/05/2022			Bond Future	109.0528	109.0528	108.6618	108.6618	(0.358)	0.0000	0.0000	2,121
2021/11/24	2033	04/08/2022			Bond Future	110.4271	110.4271	110.0307	110.0307	(0.359)	0.0000	0.0000	0
2021/11/24	2033	03/11/2022			Bond Future	110.5385	110.5385	110.1367	110.1367	(0.364)	0.0000	0.0000	0
2021/11/24	2037	03/02/2022	11.45	Call	Bond Future	4,040.3800	4.0404	3,818.5600	3.8186	(5.490)	0	0	0
2021/11/24	2037	03/02/2022	11.46	Call	Bond Future	4,086.6500	4.0867	3,863.8900	3.8639	(5.451)	0	0	0
2021/11/24	2037	03/02/2022	11.47	Put	Bond Future	755.2500	0.7553	814.4500	0.8144	7.838	0	0	0
2021/11/24	2037	03/02/2022			Bond Future	10.9186	82.5389	10.9635	82.2560	0.411	0.0000	0.0000	112,285
2021/11/24	2037	03/02/2022	11.45	Put	Bond Future	781.5300	0.7815	842.6100	0.8426	7.815	0	0	0
2021/11/24	2037	03/02/2022	11.46	Put	Bond Future	768.3400	0.7683	828.4800	0.8285	7.827	0	0	0
2021/11/24	2037	03/02/2022	11.47	Call	Bond Future	4,132.9500	4.1330	3,909.2500	3.9093	(5.413)	0	0	0
2021/11/24	2037	05/05/2022	11.82	Call	Bond Future	5,436.4800	5.4365	5,220.8700	5.2209	(3.966)	0	0	0
2021/11/24	2037	05/05/2022	11.83	Call	Bond Future	5,479.8100	5.4798	5,263.5300	5.2635	(3.947)	0	0	0
2021/11/24	2037	05/05/2022	11.84	Put	Bond Future	1,266.1900	1.2662	1,336.4700	1.3365	5.551	0	0	0
2021/11/24	2037	05/05/2022			Bond Future	11.1193	83.5263	11.1661	83.2391	0.421	0.0000	0.0000	11,855
2021/11/24	2037	05/05/2022	11.82	Put	Bond Future	1,293.2200	1.2932	1,364.8400	1.3648	5.538	0	0	0
2021/11/24	2037	05/05/2022	11.83	Put	Bond Future	1,279.7300	1.2797	1,350.6800	1.3507	5.544	0	0	0
2021/11/24	2037	05/05/2022	11.84	Call	Bond Future	5,523.0300	5.5230	5,306.0800	5.3061	(3.928)	0	0	0
2021/11/24	2037	04/08/2022	10.91	Put	Bond Future	4,759.7900	4.7598	4,931.1300	4.9311	3.600	0	0	0
2021/11/24	2037	04/08/2022	10.89	Call	Bond Future	2,130.4800	2.1305	2,012.3400	2.0123	(5.545)	0	0	0
2021/11/24	2037	04/08/2022	10.89	Put	Bond Future	4,835.8600	4.8359	5,008.9600	5.0090	3.580	0	0	0
2021/11/24	2037	04/08/2022	10.90	Call	Bond Future	2,155.0200	2.1550	2,036.0100	2.0360	(5.522)	0	0	0
2021/11/24	2037	04/08/2022			Bond Future	11.3320	80.2554	11.3809	79.9641	0.432	0.0000	0.0000	0
2021/11/24	2037	04/08/2022	10.91	Call	Bond Future	2,179.7300	2.1797	2,059.8300	2.0598	(5.501)	0	0	0
2021/11/24	2037	04/08/2022	11.42	Call	Bond Future	3,661.6900	3.6617	3,498.0900	3.4981	(4.468)	0	0	0
2021/11/24	2037	04/08/2022	11.42	Put	Bond Future	3,138.5900	3.1386	3,266.2300	3.2662	4.067	0	0	50
2021/11/24	2037	04/08/2022	10.10	Call	Bond Future	667.7100	0.6677	615.4400	0.6154	(7.828)	0	0	50
2021/11/24	2037	04/08/2022	10.10	Put	Bond Future	8,555.2500	8.5552	8,794.2200	8.7942	2.793	0	0	0
2021/11/24	2037	04/08/2022	10.90	Put	Bond Future	4,797.7000	4.7977	4,969.9300	4.9699	3.590	0	0	50
2021/11/24	2037	03/11/2022	11.31	Call	Bond Future	3,234.8300	3.2348	3,092.5300	3.0925	(4.399)	0	0	0
2021/11/24	2037	03/11/2022	11.31	Put	Bond Future	4,548.5200	4.5485	4,701.5200	4.7015	3.364	0	0	0
2021/11/24	2037	03/11/2022	11.32	Call	Bond Future	3,262.2800	3.2623	3,119.2400	3.1192	(4.385)	0	0	0
2021/11/24	2037	03/11/2022	11.30	Put	Bond Future	4,580.4900	4.5805	4,734.2300	4.7342	3.356	0	0	0
2021/11/24	2037	03/11/2022			Bond Future	11.5332	81.3148	11.5841	81.0195	0.442	0.0000	0.0000	0
2021/11/24	2037	03/11/2022	11.32	Put	Bond Future	4,516.4300	4.5164	4,668.6900	4.6687	3.371	0	0	0
2021/11/24	2037	03/11/2022	11.30	Call	Bond Future	3,207.1900	3.2072	3,065.6300	3.0656	(4.414)	0	0	0
2021/11/24	2038	03/02/2022			Bond Future	121.3562	121.3562	121.5604	121.5604	0.168	0.0000	0.0000	6,276
2021/11/24	2038	05/05/2022			Bond Future	122.8367	122.8367	123.0419	123.0419	0.167	0.0000	0.0000	677
2021/11/24	2038	04/08/2022			Bond Future	122.5741	122.5741	122.7816	122.7816	0.169	0.0000	0.0000	0
2021/11/24	2038	03/11/2022			Bond Future	124.1434	124.1434	124.3530	124.3530	0.169	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
2021/11/24	2040	03/02/2022	11.57	Put	Bond Future	788.4500	0.7884	876.3800	0.8764	11.152	0	0	0
2021/11/24	2040	03/02/2022	11.58	Put	Bond Future	775.2600	0.7753	861.8800	0.8619	11.173	0	0	0
2021/11/24	2040	03/02/2022	11.59	Call	Bond Future	4,715.3100	4.7153	4,389.1600	4.3892	(6.917)	0	0	0
2021/11/24	2040	03/02/2022			Bond Future	10.9877	84.7478	11.0483	84.3364	0.552	0.0000	0.0000	76,519
2021/11/24	2040	03/02/2022	11.57	Call	Bond Future	4,614.8600	4.6149	4,291.3200	4.2913	(7.011)	0	0	0
2021/11/24	2040	03/02/2022	11.58	Call	Bond Future	4,664.9600	4.6650	4,340.1100	4.3401	(6.964)	0	0	0
2021/11/24	2040	03/02/2022	11.59	Put	Bond Future	762.4000	0.7624	847.7200	0.8477	11.191	0	0	0
2021/11/24	2040	05/05/2022	11.91	Put	Bond Future	1,368.1200	1.3681	1,473.3700	1.4734	7.693	0	0	0
2021/11/24	2040	05/05/2022	11.92	Call	Bond Future	6,037.3700	6.0374	5,724.3300	5.7243	(5.185)	0	0	0
2021/11/24	2040	05/05/2022	11.92	Put	Bond Future	1,354.0300	1.3540	1,458.3200	1.4583	7.702	0	0	0
2021/11/24	2040	05/05/2022	13.04	Call	Bond Future	11,450.0700	11.4501	11,068.6700	11.0687	(3.331)	0	0	0
2021/11/24	2040	05/05/2022	13.04	Put	Bond Future	433.4500	0.4334	469.3800	0.4694	8.289	0	0	1,200
2021/11/24	2040	05/05/2022	10.57	Call	Bond Future	1,220.8800	1.2209	1,096.5500	1.0966	(10.184)	0	0	1,200
2021/11/24	2040	05/05/2022	10.57	Put	Bond Future	5,431.0300	5.4310	5,724.0300	5.7240	5.395	0	0	0
2021/11/24	2040	05/05/2022			Bond Future	11.1808	85.7617	11.2439	85.3443	0.565	0.0000	0.0000	8,498
2021/11/24	2040	05/05/2022	11.91	Call	Bond Future	5,990.9300	5.9909	5,678.8500	5.6788	(5.209)	0	0	0
2021/11/24	2040	05/05/2022	9.82	Call	Bond Future	231.8300	0.2318	197.2800	0.1973	(14.903)	0	0	1,200
2021/11/24	2040	05/05/2022	9.82	Put	Bond Future	10,080.9000	10.0809	10,463.6800	10.4637	3.797	0	0	0
2021/11/24	2040	05/05/2022	11.90	Call	Bond Future	5,944.5600	5.9446	5,633.4500	5.6335	(5.234)	0	0	0
2021/11/24	2040	05/05/2022	11.90	Put	Bond Future	1,382.3600	1.3824	1,488.5800	1.4886	7.684	0	0	0
2021/11/24	2040	04/08/2022	11.05	Call	Bond Future	2,517.9600	2.5180	2,337.0500	2.3371	(7.185)	0	0	0
2021/11/24	2040	04/08/2022	11.05	Put	Bond Future	4,721.1800	4.7212	4,963.1700	4.9632	5.126	0	0	0
2021/11/24	2040	04/08/2022	12.24	Put	Bond Future	1,731.6400	1.7316	1,842.7000	1.8427	6.414	0	0	460
2021/11/24	2040	04/08/2022	9.70	Put	Bond Future	12,395.8500	12.3959	12,781.3200	12.7813	3.110	0	0	0
2021/11/24	2040	04/08/2022			Bond Future	11.3850	82.2666	11.4509	81.8437	0.579	0.0000	0.0000	0
2021/11/24	2040	04/08/2022	11.04	Call	Bond Future	2,489.7800	2.4898	2,310.1700	2.3102	(7.214)	0	0	0
2021/11/24	2040	04/08/2022	11.04	Put	Bond Future	4,760.1900	4.7602	5,003.4800	5.0035	5.111	0	0	0
2021/11/24	2040	04/08/2022	12.24	Call	Bond Future	6,959.8800	6.9599	6,648.0400	6.6480	(4.481)	0	0	0
2021/11/24	2040	04/08/2022	9.70	Call	Bond Future	309.4500	0.3095	272.0200	0.2720	(12.096)	0	0	460
2021/11/24	2040	04/08/2022	10.70	Call	Bond Future	1,625.2800	1.6253	1,490.0200	1.4900	(8.322)	0	0	460
2021/11/24	2040	04/08/2022	10.70	Put	Bond Future	6,231.0900	6.2311	6,518.7300	6.5187	4.616	0	0	0
2021/11/24	2040	04/08/2022	11.03	Call	Bond Future	2,462.0400	2.4620	2,283.7200	2.2837	(7.243)	0	0	0
2021/11/24	2040	04/08/2022	11.03	Put	Bond Future	4,799.7300	4.7997	5,044.3100	5.0443	5.096	0	0	0
2021/11/24	2040	03/11/2022	11.39	Call	Bond Future	3,514.6900	3.5147	3,307.6000	3.3076	(5.892)	0	0	0
2021/11/24	2040	03/11/2022	11.40	Call	Bond Future	3,544.9100	3.5449	3,336.7300	3.3367	(5.873)	0	0	0
2021/11/24	2040	03/11/2022	11.41	Put	Bond Future	4,637.2800	4.6373	4,856.6500	4.8567	4.731	0	0	0
2021/11/24	2040	03/11/2022			Bond Future	11.5776	83.3528	11.6463	82.9242	0.593	0.0000	0.0000	0
2021/11/24	2040	03/11/2022	11.39	Put	Bond Future	4,705.2400	4.7052	4,926.7900	4.9268	4.709	0	0	0
2021/11/24	2040	03/11/2022	11.40	Put	Bond Future	4,671.3200	4.6713	4,891.7800	4.8918	4.719	0	0	0
2021/11/24	2040	03/11/2022	11.41	Call	Bond Future	3,574.9400	3.5749	3,365.6700	3.3657	(5.854)	0	0	0
2021/11/24	2044	03/02/2022	11.59	Call	Bond Future	4,669.3200	4.6693	4,285.9200	4.2859	(8.211)	0	0	0
2021/11/24	2044	03/02/2022	11.59	Put	Bond Future	803.8500	0.8039	912.2800	0.9123	13.489	0	0	0
2021/11/24	2044	03/02/2022	11.60	Call	Bond Future	4,719.9000	4.7199	4,334.9200	4.3349	(8.157)	0	0	0
2021/11/24	2044	03/02/2022	11.60	Put	Bond Future	790.5300	0.7905	897.3800	0.8974	13.516	0	0	0
2021/11/24	2044	03/02/2022			Bond Future	11.0098	81.6097	11.0811	81.1179	0.647	0.0000	0.0000	56,374
2021/11/24	2044	03/02/2022	11.61	Call	Bond Future	4,770.6200	4.7706	4,384.0600	4.3841	(8.103)	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
2021/11/24	2044	03/02/2022	11.61	Put	Bond Future	777.4400	0.7774	882.7100	0.8827	13.541	0	0	0
2021/11/24	2044	05/05/2022	11.91	Call	Bond Future	6,006.7400	6.0067	5,637.0300	5.6370	(6.155)	0	0	0
2021/11/24	2044	05/05/2022	11.91	Put	Bond Future	1,398.6400	1.3986	1,527.5200	1.5275	9.215	0	0	0
2021/11/24	2044	05/05/2022	11.92	Call	Bond Future	6,053.4200	6.0534	5,682.5400	5.6825	(6.127)	0	0	0
2021/11/24	2044	05/05/2022	11.92	Put	Bond Future	1,384.2400	1.3842	1,511.9500	1.5119	9.226	0	0	0
2021/11/24	2044	05/05/2022			Bond Future	11.1929	82.5860	11.2671	82.0874	0.663	0.0000	0.0000	5,735
2021/11/24	2044	05/05/2022	11.93	Call	Bond Future	6,100.3400	6.1003	5,728.3100	5.7283	(6.099)	0	0	0
2021/11/24	2044	05/05/2022	11.93	Put	Bond Future	1,370.1700	1.3702	1,496.7300	1.4967	9.237	0	0	0
2021/11/24	2044	04/08/2022	11.08	Call	Bond Future	2,613.3800	2.6134	2,395.0000	2.3950	(8.356)	0	0	0
2021/11/24	2044	04/08/2022	11.08	Put	Bond Future	4,665.5300	4.6655	4,952.3100	4.9523	6.147	0	0	0
2021/11/24	2044	04/08/2022	11.09	Call	Bond Future	2,642.5800	2.6426	2,422.6300	2.4226	(8.323)	0	0	0
2021/11/24	2044	04/08/2022	11.09	Put	Bond Future	4,626.3100	4.6263	4,911.5200	4.9115	6.165	0	0	0
2021/11/24	2044	04/08/2022			Bond Future	11.3862	79.1788	11.4636	78.6736	0.680	0.0000	0.0000	0
2021/11/24	2044	04/08/2022	11.10	Call	Bond Future	2,671.9500	2.6719	2,450.4400	2.4504	(8.290)	0	0	0
2021/11/24	2044	04/08/2022	11.10	Put	Bond Future	4,587.3600	4.5874	4,871.0100	4.8710	6.183	0	0	0
2021/11/24	2044	03/11/2022	11.40	Put	Bond Future	4,682.7600	4.6828	4,946.3700	4.9464	5.629	0	0	0
2021/11/24	2044	03/11/2022	11.41	Call	Bond Future	3,626.8200	3.6268	3,377.2200	3.3772	(6.882)	0	0	0
2021/11/24	2044	03/11/2022	11.41	Put	Bond Future	4,648.2700	4.6483	4,910.5700	4.9106	5.643	0	0	0
2021/11/24	2044	03/11/2022			Bond Future	11.5681	80.2242	11.6487	79.7123	0.696	0.0000	0.0000	0
2021/11/24	2044	03/11/2022	11.39	Call	Bond Future	3,565.2300	3.5652	3,318.2600	3.3183	(6.927)	0	0	0
2021/11/24	2044	03/11/2022	11.39	Put	Bond Future	4,717.4700	4.7175	4,982.4000	4.9824	5.616	0	0	0
2021/11/24	2044	03/11/2022	11.40	Call	Bond Future	3,595.9600	3.5960	3,347.6700	3.3477	(6.905)	0	0	0
2021/11/24	2046	03/02/2022			Bond Future	111.5846	111.5846	110.4180	110.4180	(1.045)	0.0000	0.0000	15,506
2021/11/24	2046	05/05/2022			Bond Future	111.0639	111.0639	109.8822	109.8822	(1.064)	0.0000	0.0000	171
2021/11/24	2046	04/08/2022			Bond Future	112.4638	112.4638	111.2667	111.2667	(1.064)	0.0000	0.0000	0
2021/11/24	2046	03/11/2022			Bond Future	111.9843	111.9843	110.7714	110.7714	(1.083)	0.0000	0.0000	0
2021/11/24	2050	03/02/2022			Bond Future	112.4521	112.4521	112.4953	112.4953	0.038	0.0000	0.0000	8,495
2021/11/24	2050	05/05/2022			Bond Future	113.8238	113.8238	113.8663	113.8663	0.037	0.0000	0.0000	379
2021/11/24	2050	04/08/2022			Bond Future	113.2470	113.2470	113.2895	113.2895	0.038	0.0000	0.0000	0
2021/11/24	2050	03/11/2022			Bond Future	114.6968	114.6968	114.7393	114.7393	0.037	0.0000	0.0000	0
2021/11/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	AL37	03/02/2022			Index Future	800.4990	800.4990	797.8610	797.8610	(0.330)	0.0000	0.0000	0
2021/11/24	AL37	05/05/2022			Index Future	810.0590	810.0590	807.3870	807.3870	(0.330)	0.0000	0.0000	0
2021/11/24	AL37	04/08/2022			Index Future	819.9640	819.9640	817.2580	817.2580	(0.330)	0.0000	0.0000	0
2021/11/24	AL37	03/11/2022			Index Future	830.3710	830.3710	827.6290	827.6290	(0.330)	0.0000	0.0000	0
2021/11/24	AL7T	03/02/2022			Index Future	908.5680	908.5680	903.5730	903.5730	(0.550)	0.0000	0.0000	0
2021/11/24	AL7T	05/05/2022			Index Future	919.4200	919.4200	914.3610	914.3610	(0.550)	0.0000	0.0000	0
2021/11/24	AL7T	04/08/2022			Index Future	930.6620	930.6620	925.5400	925.5400	(0.550)	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
2021/11/24	AL7T	03/11/2022			Index Future	942.4730	942.4730	937.2850	937.2850	(0.550)	0.0000	0.0000	0
2021/11/24	ALBI	03/02/2022			Index Future	808.6330	808.6330	804.9160	804.9160	(0.460)	0.0000	0.0000	193
2021/11/24	ALBI	05/05/2022			Index Future	818.2910	818.2910	814.5270	814.5270	(0.460)	0.0000	0.0000	29
2021/11/24	ALBI	04/08/2022			Index Future	828.2970	828.2970	824.4850	824.4850	(0.460)	0.0000	0.0000	0
2021/11/24	ALBI	03/11/2022			Index Future	838.8090	838.8090	834.9470	834.9470	(0.460)	0.0000	0.0000	0
2021/11/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/11/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	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
2021/11/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/24	ES33	03/02/2022			Bond Future	11.6841	76.7940	11.7327	76.5482	0.415	0.0000	0.0000	263
2021/11/24	ES33	05/05/2022			Bond Future	11.9304	73.9529	11.9812	73.7034	0.426	0.0000	0.0000	87
2021/11/24	ES33	04/08/2022			Bond Future	12.1873	74.8372	12.2404	74.5842	0.436	0.0000	0.0000	0
2021/11/24	ES33	03/11/2022			Bond Future	12.4482	72.0663	12.5038	71.8098	0.446	0.0000	0.0000	0
2021/11/24	ES42	03/02/2022			Bond Future	12.1098	75.4057	12.1643	75.0914	0.450	0.0000	0.0000	3,579
2021/11/24	ES42	05/05/2022			Bond Future	12.3409	72.0669	12.3980	71.7480	0.463	0.0000	0.0000	1,190
2021/11/24	ES42	04/08/2022			Bond Future	12.5753	72.9273	12.6350	72.6041	0.475	0.0000	0.0000	0
2021/11/24	ES42	03/11/2022			Bond Future	12.8142	69.6525	12.8767	69.3248	0.488	0.0000	0.0000	0
2021/11/24	GOVI	03/02/2022	792.76	Call	GOVI	54,140.0000	5.4140	16,890.0000	1.6890	(68.803)	0	0	0
2021/11/24	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/24	GOVI	03/02/2022			GOVI	798.1740	798.1740	794.4490	794.4490	(0.467)	0.0000	0.0000	984
2021/11/24	GOVI	03/02/2022	792.74	Call	GOVI	54,340.0000	5.4340	17,090.0000	1.7090	(68.550)	0	0	0
2021/11/24	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/24	GOVI	03/02/2022	792.75	Call	GOVI	54,240.0000	5.4240	16,990.0000	1.6990	(68.676)	0	0	0
2021/11/24	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/24	GOVI	05/05/2022	788.25	Call	GOVI	194,570.0000	19.4570	156,850.0000	15.6850	(19.386)	0	0	0
2021/11/24	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/24	GOVI	05/05/2022			GOVI	807.7070	807.7070	803.9350	803.9350	(0.467)	0.0000	0.0000	0
2021/11/24	GOVI	05/05/2022	788.23	Call	GOVI	194,770.0000	19.4770	157,050.0000	15.7050	(19.366)	0	0	0
2021/11/24	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/24	GOVI	05/05/2022	788.24	Call	GOVI	194,670.0000	19.4670	156,950.0000	15.6950	(19.376)	0	0	0
2021/11/24	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/24	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/24	GOVI	04/08/2022	819.28	Put	GOVI	16,970.0000	1.6970	55,160.0000	5.5160	225.044	0	0	0
2021/11/24	GOVI	04/08/2022			GOVI	817.5830	817.5830	813.7640	813.7640	(0.467)	0.0000	0.0000	0
2021/11/24	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/24	GOVI	04/08/2022	819.26	Put	GOVI	16,770.0000	1.6770	54,960.0000	5.4960	227.728	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
2021/11/24	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/24	GOVI	04/08/2022	819.27	Put	GOVI	16,870.0000	1.6870	55,060.0000	5.5060	226.378	0	0	0
2021/11/24	GOVI	03/11/2022	820.41	Call	GOVI	75,500.0000	7.5500	36,800.0000	3.6800	(51.258)	0	0	0
2021/11/24	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/24	GOVI	03/11/2022	820.42	Call	GOVI	75,400.0000	7.5400	36,700.0000	3.6700	(51.326)	0	0	0
2021/11/24	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/24	GOVI	03/11/2022			GOVI	827.9600	827.9600	824.0900	824.0900	(0.467)	0.0000	0.0000	0
2021/11/24	GOVI	03/11/2022	820.43	Call	GOVI	75,300.0000	7.5300	36,600.0000	3.6600	(51.394)	0	0	0
2021/11/24	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/11/24	IGOV	03/02/2022			Index Future	300.0800	300.0800	299.7030	299.7030	(0.126)	0.0000	0.0000	483
2021/11/24	IGOV	05/05/2022			Index Future	303.7370	303.7370	303.3550	303.3550	(0.126)	0.0000	0.0000	16
2021/11/24	IGOV	04/08/2022			Index Future	307.5240	307.5240	307.1360	307.1360	(0.126)	0.0000	0.0000	0
2021/11/24	IGOV	03/11/2022			Index Future	311.4980	311.4980	311.1050	311.1050	(0.126)	0.0000	0.0000	0
2021/11/24	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/11/24	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/11/24	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/11/24	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/11/24	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/11/24	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/11/24	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/11/24	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/11/24	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/11/24	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/11/24	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/11/24	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/11/24	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/11/24	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/11/24	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/11/24	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/11/24	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/11/24	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/11/24	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/11/24	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/11/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/11/24	JBAF	15/12/2021			Jibar Tradeable Future	3.9050	96.0950	3.9250	96.0750	0.512	0.0000	0.0000	0
2021/11/24	JBAF	19/01/2022			Jibar Tradeable Future	3.9950	96.0050	4.0150	95.9850	0.501	0.0000	0.0000	0
2021/11/24	JBAF	16/02/2022			Jibar Tradeable Future	4.3000	95.7000	4.3350	95.6650	0.814	0.0000	0.0000	0
2021/11/24	JBAF	16/03/2022			Jibar Tradeable Future	4.3850	95.6150	4.4450	95.5550	1.368	0.0000	0.0000	0
2021/11/24	JBAF	20/04/2022			Jibar Tradeable Future	4.7100	95.2900	4.7800	95.2200	1.486	0.0000	0.0000	0
2021/11/24	JBAF	18/05/2022			Jibar Tradeable Future	4.7800	95.2200	4.8700	95.1300	1.883	0.0000	0.0000	0
2021/11/24	JBAF	15/06/2022			Jibar Tradeable Future	5.1000	94.9000	5.1500	94.8500	0.980	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
2021/11/24	JBAF	21/09/2022			Jibar Tradeable Future	5.5750	94.4250	5.6650	94.3350	1.614	0.0000	0.0000	0
2021/11/24	JBAF	21/12/2022			Jibar Tradeable Future	5.9900	94.0100	6.0700	93.9300	1.336	0.0000	0.0000	68
2021/11/24	JBAF	15/03/2023			Jibar Tradeable Future	6.4600	93.5400	6.5500	93.4500	1.393	0.0000	0.0000	0
2021/11/24	JBAF	21/06/2023			Jibar Tradeable Future	6.7750	93.2250	6.8550	93.1450	1.181	0.0000	0.0000	0
2021/11/24	JBAF	20/09/2023			Jibar Tradeable Future	7.0450	92.9550	7.0850	92.9150	0.568	0.0000	0.0000	75
2021/11/24	R023	03/02/2022	5.08	Call	Bond Future	72.4300	0.0724	61.6700	0.0617	(14.856)	0	0	0
2021/11/24	R023	03/02/2022	5.08	Put	Bond Future	432.7300	0.4327	464.5100	0.4645	7.344	0	0	0
2021/11/24	R023	03/02/2022			Bond Future	5.4286	105.7917	5.4699	105.7492	0.760	0.0000	0.0000	16,500
2021/11/24	R023	03/02/2022	5.06	Call	Bond Future	66.5900	0.0666	56.4600	0.0565	(15.212)	0	0	0
2021/11/24	R023	03/02/2022	5.06	Put	Bond Future	447.6200	0.4476	480.0300	0.4800	7.241	0	0	0
2021/11/24	R023	03/02/2022	5.07	Call	Bond Future	69.4000	0.0694	58.9600	0.0590	(15.043)	0	0	0
2021/11/24	R023	03/02/2022	5.07	Put	Bond Future	440.0700	0.4401	472.1700	0.4722	7.294	0	0	0
2021/11/24	R023	05/05/2022	6.31	Call	Bond Future	658.8900	0.6589	624.9000	0.6249	(5.159)	0	0	0
2021/11/24	R023	05/05/2022	6.31	Put	Bond Future	110.2400	0.1102	120.4300	0.1204	9.243	0	0	0
2021/11/24	R023	05/05/2022			Bond Future	5.6135	103.1457	5.6694	103.1015	0.995	0.0000	0.0000	777
2021/11/24	R023	05/05/2022	6.29	Call	Bond Future	646.1800	0.6462	612.4300	0.6124	(5.223)	0	0	0
2021/11/24	R023	05/05/2022	6.29	Put	Bond Future	113.2200	0.1132	123.6500	0.1237	9.212	0	0	0
2021/11/24	R023	05/05/2022	6.30	Call	Bond Future	652.5300	0.6525	618.6600	0.6187	(5.191)	0	0	0
2021/11/24	R023	05/05/2022	6.30	Put	Bond Future	111.7200	0.1117	122.0300	0.1220	9.228	0	0	0
2021/11/24	R023	04/08/2022	6.05	Call	Bond Future	298.8300	0.2988	273.9000	0.2739	(8.343)	0	0	0
2021/11/24	R023	04/08/2022	6.05	Put	Bond Future	221.5900	0.2216	242.3200	0.2423	9.355	0	0	0
2021/11/24	R023	04/08/2022			Bond Future	5.9099	104.3880	5.9927	104.3423	1.401	0.0000	0.0000	0
2021/11/24	R023	04/08/2022	6.03	Call	Bond Future	292.1600	0.2922	267.5400	0.2675	(8.427)	0	0	0
2021/11/24	R023	04/08/2022	6.03	Put	Bond Future	225.9300	0.2259	246.9700	0.2470	9.313	0	0	0
2021/11/24	R023	04/08/2022	6.04	Call	Bond Future	295.4800	0.2955	270.7100	0.2707	(8.383)	0	0	0
2021/11/24	R023	04/08/2022	6.04	Put	Bond Future	223.7500	0.2238	244.6400	0.2446	9.336	0	0	0
2021/11/24	R023	03/11/2022	6.25	Call	Bond Future	257.8900	0.2579	237.1500	0.2371	(8.042)	0	0	0
2021/11/24	R023	03/11/2022	6.25	Put	Bond Future	355.5700	0.3556	381.1400	0.3811	7.191	0	0	0
2021/11/24	R023	03/11/2022	6.26	Call	Bond Future	259.6600	0.2597	238.8400	0.2388	(8.018)	0	0	0
2021/11/24	R023	03/11/2022	6.26	Put	Bond Future	354.2800	0.3543	379.7700	0.3798	7.195	0	0	0
2021/11/24	R023	03/11/2022			Bond Future	6.5686	101.8227	6.7199	101.7764	2.303	0.0000	0.0000	0
2021/11/24	R023	03/11/2022	6.27	Call	Bond Future	261.4300	0.2614	240.5300	0.2405	(7.994)	0	0	0
2021/11/24	R023	03/11/2022	6.27	Put	Bond Future	352.9800	0.3530	378.3900	0.3784	7.199	0	0	0
2021/11/24	R035	03/02/2022	9.92	Call	Bond Future	238.7300	0.2387	196.2000	0.1962	(17.815)	0	0	200
2021/11/24	R035	03/02/2022	9.92	Put	Bond Future	5,633.5100	5.6335	5,934.8400	5.9348	5.349	0	0	0
2021/11/24	R035	03/02/2022	11.73	Call	Bond Future	6,247.4800	6.2475	5,941.0300	5.9410	(4.905)	0	0	0
2021/11/24	R035	03/02/2022	11.73	Put	Bond Future	354.6700	0.3547	392.0800	0.3921	10.548	0	0	280
2021/11/24	R035	03/02/2022	11.28	Call	Bond Future	4,070.6700	4.0707	3,804.4700	3.8045	(6.539)	0	0	0
2021/11/24	R035	03/02/2022	11.28	Put	Bond Future	790.2000	0.7902	867.8600	0.8679	9.828	0	0	200
2021/11/24	R035	03/02/2022	11.33	Put	Bond Future	725.7900	0.7258	797.7600	0.7978	9.916	0	0	500
2021/11/24	R035	03/02/2022	11.39	Call	Bond Future	4,585.2300	4.5852	4,306.9900	4.3070	(6.068)	0	0	0
2021/11/24	R035	03/02/2022	11.39	Put	Bond Future	655.0200	0.6550	720.6400	0.7206	10.018	0	0	683
2021/11/24	R035	03/02/2022	11.22	Call	Bond Future	3,797.5400	3.7975	3,538.6100	3.5386	(6.818)	0	0	0
2021/11/24	R035	03/02/2022	11.22	Put	Bond Future	874.5800	0.8746	959.5100	0.9595	9.711	0	0	0
2021/11/24	R035	03/02/2022	11.23	Call	Bond Future	3,842.6000	3.8426	3,582.4200	3.5824	(6.771)	0	0	0
2021/11/24	R035	03/02/2022	11.23	Put	Bond Future	859.9000	0.8599	943.5800	0.9436	9.731	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
2021/11/24	R035	03/02/2022	11.03	Call	Bond Future	2,974.6700	2.9747	2,742.1100	2.7421	(7.818)	0	0	0
2021/11/24	R035	03/02/2022	11.05	Put	Bond Future	1,159.9100	1.1599	1,268.2000	1.2682	9.336	0	0	1,600
2021/11/24	R035	03/02/2022	11.11	Call	Bond Future	3,312.5700	3.3126	3,068.2900	3.0683	(7.374)	0	0	0
2021/11/24	R035	03/02/2022	10.35	Call	Bond Future	854.2600	0.8543	744.3100	0.7443	(12.871)	0	0	1,600
2021/11/24	R035	03/02/2022	10.35	Put	Bond Future	3,372.3000	3.3723	3,606.2100	3.6062	6.936	0	0	0
2021/11/24	R035	03/02/2022	10.61	Call	Bond Future	1,490.0700	1.4901	1,331.2600	1.3313	(10.658)	0	0	0
2021/11/24	R035	03/02/2022	10.61	Put	Bond Future	2,330.3200	2.3303	2,515.3700	2.5154	7.941	0	0	200
2021/11/24	R035	03/02/2022	10.65	Call	Bond Future	1,606.9600	1.6070	1,440.5900	1.4406	(10.353)	0	0	0
2021/11/24	R035	03/02/2022	10.24	Put	Bond Future	3,890.6800	3.8907	4,144.0400	4.1440	6.512	0	0	0
2021/11/24	R035	03/02/2022	10.26	Call	Bond Future	684.0900	0.6841	590.1100	0.5901	(13.738)	0	0	200
2021/11/24	R035	03/02/2022	10.26	Put	Bond Future	3,793.5800	3.7936	4,043.4600	4.0435	6.587	0	0	0
2021/11/24	R035	03/02/2022	10.34	Call	Bond Future	834.1100	0.8341	725.9700	0.7260	(12.965)	0	0	0
2021/11/24	R035	03/02/2022	10.34	Put	Bond Future	3,417.5900	3.4176	3,653.3100	3.6533	6.897	0	0	500
2021/11/24	R035	03/02/2022			Bond Future	10.7429	90.9837	10.7978	90.6398	0.511	0.0000	0.0000	102,387
2021/11/24	R035	03/02/2022	9.70	Call	Bond Future	99.1100	0.0991	78.2600	0.0783	(21.037)	0	0	683
2021/11/24	R035	03/02/2022	9.70	Put	Bond Future	7,016.6600	7.0167	7,339.6700	7.3397	4.603	0	0	0
2021/11/24	R035	03/02/2022	10.10	Call	Bond Future	434.2500	0.4342	366.8300	0.3668	(15.526)	0	0	280
2021/11/24	R035	03/02/2022	10.10	Put	Bond Future	4,609.0300	4.6090	4,885.4700	4.8855	5.998	0	0	0
2021/11/24	R035	03/02/2022	11.88	Call	Bond Future	7,004.5800	7.0046	6,689.4200	6.6894	(4.499)	0	0	0
2021/11/24	R035	03/02/2022	11.88	Put	Bond Future	267.3700	0.2674	296.0700	0.2961	10.734	0	0	1,800
2021/11/24	R035	03/02/2022	11.33	Call	Bond Future	4,302.5100	4.3025	4,030.6200	4.0306	(6.319)	0	0	0
2021/11/24	R035	03/02/2022	11.24	Call	Bond Future	3,887.9500	3.8880	3,626.5300	3.6265	(6.724)	0	0	0
2021/11/24	R035	03/02/2022	11.24	Put	Bond Future	845.5800	0.8456	928.0200	0.9280	9.750	0	0	0
2021/11/24	R035	03/02/2022	11.03	Put	Bond Future	1,198.5200	1.1985	1,309.8200	1.3098	9.286	0	0	280
2021/11/24	R035	03/02/2022	11.05	Call	Bond Future	3,057.8400	3.0578	2,822.2700	2.8223	(7.704)	0	0	0
2021/11/24	R035	03/02/2022	11.11	Put	Bond Future	1,050.8200	1.0508	1,150.4000	1.1504	9.476	0	0	200
2021/11/24	R035	03/02/2022	10.65	Put	Bond Future	2,193.0900	2.1931	2,370.5800	2.3706	8.093	0	0	683
2021/11/24	R035	03/02/2022	10.24	Call	Bond Future	649.0100	0.6490	558.5100	0.5585	(13.944)	0	0	500
2021/11/24	R035	05/05/2022	11.63	Call	Bond Future	5,358.7800	5.3588	5,101.0500	5.1011	(4.809)	0	0	0
2021/11/24	R035	05/05/2022	11.63	Put	Bond Future	1,328.7400	1.3287	1,419.9500	1.4200	6.864	0	0	0
2021/11/24	R035	05/05/2022	11.64	Call	Bond Future	5,401.7300	5.4017	5,143.1500	5.1432	(4.787)	0	0	0
2021/11/24	R035	05/05/2022	11.64	Put	Bond Future	1,314.7600	1.3148	1,405.1200	1.4051	6.873	0	0	0
2021/11/24	R035	05/05/2022	10.72	Call	Bond Future	2,054.7000	2.0547	1,899.1700	1.8992	(7.569)	0	0	1,200
2021/11/24	R035	05/05/2022	10.72	Put	Bond Future	3,454.0900	3.4541	3,647.5000	3.6475	5.599	0	0	0
2021/11/24	R035	05/05/2022			Bond Future	10.9466	87.5931	11.0039	87.2441	0.524	0.0000	0.0000	8,926
2021/11/24	R035	05/05/2022	11.65	Call	Bond Future	5,444.7600	5.4448	5,185.3500	5.1853	(4.764)	0	0	0
2021/11/24	R035	05/05/2022	11.65	Put	Bond Future	1,300.9200	1.3009	1,390.4500	1.3904	6.882	0	0	0
2021/11/24	R035	05/05/2022	12.64	Call	Bond Future	9,962.2900	9.9623	9,647.5000	9.6475	(3.160)	0	0	0
2021/11/24	R035	05/05/2022	12.64	Put	Bond Future	461.6600	0.4617	495.8100	0.4958	7.397	0	0	1,200
2021/11/24	R035	05/05/2022	10.82	Call	Bond Future	2,340.3100	2.3403	2,171.7600	2.1718	(7.202)	0	0	0
2021/11/24	R035	05/05/2022	10.82	Put	Bond Future	3,118.1700	3.1182	3,298.5600	3.2986	5.785	0	0	1,200
2021/11/24	R035	04/08/2022	11.13	Put	Bond Future	3,384.9900	3.3850	3,554.9600	3.5550	5.021	0	0	100
2021/11/24	R035	04/08/2022	10.72	Call	Bond Future	2,073.8800	2.0739	1,933.6400	1.9336	(6.762)	0	0	0
2021/11/24	R035	04/08/2022	10.72	Put	Bond Future	4,744.3800	4.7444	4,957.8800	4.9579	4.500	0	0	0
2021/11/24	R035	04/08/2022	10.73	Call	Bond Future	2,098.7400	2.0987	1,957.4100	1.9574	(6.734)	0	0	0
2021/11/24	R035	04/08/2022	10.73	Put	Bond Future	4,707.3000	4.7073	4,919.7100	4.9197	4.512	0	0	0
2021/11/24	R035	04/08/2022	9.84	Call	Bond Future	551.9500	0.5520	497.8100	0.4978	(9.809)	0	0	100
2021/11/24	R035	04/08/2022	9.84	Put	Bond Future	8,926.1900	8.9262	9,225.7900	9.2258	3.356	0	0	0

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2021/11/24	R035	04/08/2022	10.53	Put	Bond Future	5,494.4800	5.4945	5,728.4300	5.7284	4.258	0	0	0
2021/11/24	R035	04/08/2022	10.64	Call	Bond Future	1,881.7900	1.8818	1,750.1800	1.7502	(6.994)	0	0	0
2021/11/24	R035	04/08/2022	10.64	Put	Bond Future	5,050.0400	5.0500	5,272.1700	5.2722	4.399	0	0	100
2021/11/24	R035	04/08/2022	9.53	Call	Bond Future	320.3700	0.3204	285.5900	0.2856	(10.856)	0	0	400
2021/11/24	R035	04/08/2022	9.53	Put	Bond Future	10,828.9100	10.8289	11,147.8700	11.1479	2.945	0	0	0
2021/11/24	R035	04/08/2022			Bond Future	11.1606	88.6240	11.2204	88.2702	0.536	0.0000	0.0000	0
2021/11/24	R035	04/08/2022	11.13	Call	Bond Future	3,203.4300	3.2034	3,019.6600	3.0197	(5.737)	0	0	0
2021/11/24	R035	04/08/2022	12.18	Call	Bond Future	7,154.8300	7.1548	6,883.6300	6.8836	(3.790)	0	0	0
2021/11/24	R035	04/08/2022	12.18	Put	Bond Future	1,408.5900	1.4086	1,491.1300	1.4911	5.860	0	0	400
2021/11/24	R035	04/08/2022	10.74	Call	Bond Future	2,123.4800	2.1235	1,981.0700	1.9811	(6.706)	0	0	0
2021/11/24	R035	04/08/2022	10.74	Put	Bond Future	4,670.1700	4.6702	4,881.5000	4.8815	4.525	0	0	0
2021/11/24	R035	04/08/2022	10.53	Call	Bond Future	1,635.2200	1.6352	1,515.4300	1.5154	(7.326)	0	0	400
2021/11/24	R035	03/11/2022	11.15	Call	Bond Future	3,159.4100	3.1594	2,989.4200	2.9894	(5.380)	0	0	0
2021/11/24	R035	03/11/2022	11.15	Put	Bond Future	4,472.8400	4.4728	4,661.3300	4.6613	4.214	0	0	0
2021/11/24	R035	03/11/2022			Bond Future	11.3755	85.3124	11.4379	84.9539	0.549	0.0000	0.0000	0
2021/11/24	R035	03/11/2022	11.14	Call	Bond Future	3,132.2300	3.1322	2,963.1500	2.9631	(5.398)	0	0	0
2021/11/24	R035	03/11/2022	11.14	Put	Bond Future	4,504.5900	4.5046	4,693.9900	4.6940	4.205	0	0	0
2021/11/24	R035	03/11/2022	11.13	Call	Bond Future	3,105.1800	3.1052	2,937.0000	2.9370	(5.416)	0	0	0
2021/11/24	R035	03/11/2022	11.13	Put	Bond Future	4,536.5200	4.5365	4,726.8200	4.7268	4.195	0	0	0
2021/11/24	R186	03/02/2022	7.30	Call	Bond Future	81.0200	0.0810	57.2400	0.0572	(29.351)	0	0	0
2021/11/24	R186	03/02/2022	7.30	Put	Bond Future	4,198.7600	4.1988	4,535.2000	4.5352	8.013	0	0	0
2021/11/24	R186	03/02/2022			Bond Future	8.2680	110.1867	8.3549	109.8265	1.051	0.0000	0.0000	54,129
2021/11/24	R186	03/02/2022	7.28	Call	Bond Future	75.3500	0.0754	53.0100	0.0530	(29.648)	0	0	0
2021/11/24	R186	03/02/2022	7.28	Put	Bond Future	4,280.2000	4.2802	4,618.0800	4.6181	7.894	0	0	0
2021/11/24	R186	03/02/2022	7.29	Call	Bond Future	78.1400	0.0781	55.0900	0.0551	(29.498)	0	0	0
2021/11/24	R186	03/02/2022	7.29	Put	Bond Future	4,239.4300	4.2394	4,576.6000	4.5766	7.953	0	0	0
2021/11/24	R186	05/05/2022	9.18	Call	Bond Future	3,331.5400	3.3315	3,063.6400	3.0636	(8.041)	0	0	0
2021/11/24	R186	05/05/2022	9.18	Put	Bond Future	721.9200	0.7219	819.8000	0.8198	13.558	0	0	454
2021/11/24	R186	05/05/2022	8.32	Call	Bond Future	1,282.3500	1.2824	1,124.6300	1.1246	(12.299)	0	0	0
2021/11/24	R186	05/05/2022	8.32	Put	Bond Future	2,013.4500	2.0134	2,221.5100	2.2215	10.334	0	0	0
2021/11/24	R186	05/05/2022	8.14	Call	Bond Future	982.0100	0.9820	849.9200	0.8499	(13.451)	0	0	454
2021/11/24	R186	05/05/2022	8.14	Put	Bond Future	2,429.1100	2.4291	2,662.8000	2.6628	9.620	0	0	0
2021/11/24	R186	05/05/2022	7.28	Call	Bond Future	177.5900	0.1776	141.8300	0.1418	(20.136)	0	0	435
2021/11/24	R186	05/05/2022	7.28	Put	Bond Future	5,128.4700	5.1285	5,458.4900	5.4585	6.435	0	0	0
2021/11/24	R186	05/05/2022	7.48	Call	Bond Future	261.6500	0.2616	211.8500	0.2118	(19.033)	0	0	3,600
2021/11/24	R186	05/05/2022	7.48	Put	Bond Future	4,385.2900	4.3853	4,701.2700	4.7013	7.205	0	0	0
2021/11/24	R186	05/05/2022			Bond Future	8.5053	111.5040	8.5987	111.1382	1.097	0.0000	0.0000	4,514
2021/11/24	R186	05/05/2022	8.64	Call	Bond Future	1,925.8600	1.9259	1,723.0800	1.7231	(10.529)	0	0	0
2021/11/24	R186	05/05/2022	8.64	Put	Bond Future	1,398.5400	1.3985	1,561.5400	1.5615	11.655	0	0	4,035
2021/11/24	R186	05/05/2022	8.94	Call	Bond Future	2,661.7900	2.6618	2,420.3100	2.4203	(9.072)	0	0	0
2021/11/24	R186	05/05/2022	8.94	Put	Bond Future	971.3100	0.9713	1,095.6100	1.0956	12.797	0	0	454
2021/11/24	R186	05/05/2022	8.31	Call	Bond Future	1,264.5500	1.2645	1,108.2600	1.1083	(12.359)	0	0	0
2021/11/24	R186	05/05/2022	8.31	Put	Bond Future	2,035.2700	2.0353	2,244.7600	2.2448	10.293	0	0	0
2021/11/24	R186	05/05/2022	8.35	Call	Bond Future	1,336.6200	1.3366	1,174.6200	1.1746	(12.120)	0	0	454
2021/11/24	R186	05/05/2022	8.35	Put	Bond Future	1,948.9600	1.9490	2,152.7400	2.1527	10.456	0	0	0
2021/11/24	R186	05/05/2022	7.88	Call	Bond Future	625.6200	0.6256	529.2900	0.5293	(15.398)	0	0	435
2021/11/24	R186	05/05/2022	7.88	Put	Bond Future	3,117.4400	3.1174	3,386.8900	3.3869	8.643	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
2021/11/24	R186	05/05/2022	8.30	Call	Bond Future	1,246.9000	1.2469	1,092.0400	1.0920	(12.420)	0	0	0
2021/11/24	R186	05/05/2022	8.30	Put	Bond Future	2,057.2600	2.0573	2,268.1800	2.2682	10.252	0	0	0
2021/11/24	R186	05/05/2022	6.73	Call	Bond Future	55.5800	0.0556	42.7700	0.0428	(23.048)	0	0	3,600
2021/11/24	R186	05/05/2022	6.73	Put	Bond Future	7,321.1300	7.3211	7,674.1000	7.6741	4.821	0	0	0
2021/11/24	R186	04/08/2022	8.15	Call	Bond Future	955.4600	0.9555	838.3700	0.8384	(12.255)	0	0	0
2021/11/24	R186	04/08/2022	8.15	Put	Bond Future	3,259.6800	3.2597	3,513.7800	3.5138	7.795	0	0	0
2021/11/24	R186	04/08/2022	9.78	Call	Bond Future	4,497.3000	4.4973	4,216.2400	4.2162	(6.250)	0	0	0
2021/11/24	R186	04/08/2022	9.78	Put	Bond Future	813.8600	0.8139	903.9900	0.9040	11.074	0	0	3,600
2021/11/24	R186	04/08/2022	7.96	Call	Bond Future	707.6600	0.7077	612.3800	0.6124	(13.464)	0	0	3,600
2021/11/24	R186	04/08/2022			Bond Future	8.7636	107.5474	8.8640	107.1762	1.146	0.0000	0.0000	0
2021/11/24	R186	04/08/2022	8.14	Call	Bond Future	941.3200	0.9413	825.4000	0.8254	(12.315)	0	0	0
2021/11/24	R186	04/08/2022	8.14	Put	Bond Future	3,283.6100	3.2836	3,538.8800	3.5389	7.774	0	0	0
2021/11/24	R186	04/08/2022	6.96	Call	Bond Future	120.5900	0.1206	97.6900	0.0977	(18.990)	0	0	3,600
2021/11/24	R186	04/08/2022	6.96	Put	Bond Future	7,074.0300	7.0740	7,422.3200	7.4223	4.924	0	0	0
2021/11/24	R186	04/08/2022	7.96	Put	Bond Future	3,737.9900	3.7380	4,013.9000	4.0139	7.381	0	0	0
2021/11/24	R186	04/08/2022	8.13	Call	Bond Future	927.3100	0.9273	812.5500	0.8125	(12.376)	0	0	0
2021/11/24	R186	04/08/2022	8.13	Put	Bond Future	3,307.6800	3.3077	3,564.1100	3.5641	7.753	0	0	0
2021/11/24	R186	03/11/2022	8.53	Call	Bond Future	1,468.5500	1.4685	1,325.0700	1.3251	(9.770)	0	0	0
2021/11/24	R186	03/11/2022	8.53	Put	Bond Future	3,234.6000	3.2346	3,467.1300	3.4671	7.189	0	0	0
2021/11/24	R186	03/11/2022	8.54	Call	Bond Future	1,483.6700	1.4837	1,339.2300	1.3392	(9.735)	0	0	0
2021/11/24	R186	03/11/2022	8.54	Put	Bond Future	3,214.1700	3.2142	3,445.7400	3.4457	7.205	0	0	0
2021/11/24	R186	03/11/2022			Bond Future	9.0319	108.9518	9.1401	108.5758	1.198	0.0000	0.0000	0
2021/11/24	R186	03/11/2022	8.55	Call	Bond Future	1,498.4700	1.4985	1,353.0800	1.3531	(9.703)	0	0	0
2021/11/24	R186	03/11/2022	8.55	Put	Bond Future	3,193.4400	3.1934	3,424.0600	3.4241	7.222	0	0	0
2021/11/24	R197	03/02/2022			Bond Future	321.7393	321.7393	321.7973	321.7973	0.018	0.0000	0.0000	1,079
2021/11/24	R197	05/05/2022			Bond Future	325.6633	325.6633	325.7184	325.7184	0.017	0.0000	0.0000	237
2021/11/24	R197	04/08/2022			Bond Future	321.4125	321.4125	321.4666	321.4666	0.017	0.0000	0.0000	0
2021/11/24	R197	03/11/2022			Bond Future	325.5278	325.5278	325.5810	325.5810	0.016	0.0000	0.0000	0
2021/11/24	R202	03/02/2022			Bond Future	238.1275	238.1275	237.7589	237.7589	(0.155)	0.0000	0.0000	8,050
2021/11/24	R202	05/05/2022			Bond Future	241.0318	241.0318	240.6559	240.6559	(0.156)	0.0000	0.0000	413
2021/11/24	R202	04/08/2022			Bond Future	239.6313	239.6313	239.2498	239.2498	(0.159)	0.0000	0.0000	0
2021/11/24	R202	03/11/2022			Bond Future	242.6991	242.6991	242.3112	242.3112	(0.160)	0.0000	0.0000	0
2021/11/24	R209	03/02/2022	11.02	Call	Bond Future	2,754.4000	2.7544	2,558.6700	2.5587	(7.106)	0	0	0
2021/11/24	R209	03/02/2022	11.02	Put	Bond Future	919.9800	0.9200	1,001.1000	1.0011	8.818	0	0	0
2021/11/24	R209	03/02/2022	11.03	Call	Bond Future	2,791.7200	2.7917	2,594.8200	2.5948	(7.053)	0	0	0
2021/11/24	R209	03/02/2022	11.03	Put	Bond Future	904.4200	0.9044	984.3700	0.9844	8.840	0	0	0
2021/11/24	R209	03/02/2022			Bond Future	10.6800	70.2789	10.7305	70.0020	0.473	0.0000	0.0000	19,954
2021/11/24	R209	03/02/2022	11.04	Call	Bond Future	2,829.2300	2.8292	2,631.1600	2.6312	(7.001)	0	0	0
2021/11/24	R209	03/02/2022	11.04	Put	Bond Future	889.1000	0.8891	967.8800	0.9679	8.861	0	0	0
2021/11/24	R209	05/05/2022	11.44	Call	Bond Future	4,241.8700	4.2419	4,039.6400	4.0396	(4.767)	0	0	0
2021/11/24	R209	05/05/2022	11.44	Put	Bond Future	1,239.6600	1.2397	1,318.3600	1.3184	6.349	0	0	0
2021/11/24	R209	05/05/2022	9.75	Call	Bond Future	314.3100	0.3143	277.2400	0.2772	(11.794)	0	0	8,525
2021/11/24	R209	05/05/2022	9.75	Put	Bond Future	6,676.3800	6.6764	6,920.2400	6.9202	3.653	0	0	0
2021/11/24	R209	05/05/2022	10.75	Call	Bond Future	2,037.0100	2.0370	1,899.0400	1.8990	(6.773)	0	0	0
2021/11/24	R209	05/05/2022	10.75	Put	Bond Future	2,643.1000	2.6431	2,786.0600	2.7861	5.409	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
2021/11/24	R209	05/05/2022	11.43	Call	Bond Future	4,205.2000	4.2052	4,003.7300	4.0037	(4.791)	0	0	0
2021/11/24	R209	05/05/2022	11.43	Put	Bond Future	1,253.3100	1.2533	1,332.7700	1.3328	6.340	0	0	0
2021/11/24	R209	05/05/2022			Bond Future	10.8622	67.9777	10.9147	67.6968	0.483	0.0000	0.0000	5,396
2021/11/24	R209	05/05/2022	11.45	Call	Bond Future	4,278.6300	4.2786	4,075.6600	4.0757	(4.744)	0	0	0
2021/11/24	R209	05/05/2022	11.45	Put	Bond Future	1,226.1500	1.2261	1,304.1100	1.3041	6.358	0	0	0
2021/11/24	R209	05/05/2022	12.00	Call	Bond Future	6,404.6100	6.4046	6,168.9400	6.1689	(3.680)	0	0	0
2021/11/24	R209	05/05/2022	12.00	Put	Bond Future	671.9200	0.6719	717.1800	0.7172	6.736	0	0	12,050
2021/11/24	R209	04/08/2022	10.57	Put	Bond Future	4,311.3500	4.3113	4,485.6100	4.4856	4.042	0	0	0
2021/11/24	R209	04/08/2022	10.58	Call	Bond Future	1,753.3500	1.7534	1,642.0100	1.6420	(6.350)	0	0	0
2021/11/24	R209	04/08/2022	10.58	Put	Bond Future	4,276.9500	4.2769	4,450.3300	4.4503	4.054	0	0	0
2021/11/24	R209	04/08/2022			Bond Future	11.0495	68.7780	11.1041	68.4933	0.494	0.0000	0.0000	0
2021/11/24	R209	04/08/2022	10.57	Call	Bond Future	1,732.5500	1.7325	1,622.0900	1.6221	(6.376)	0	0	0
2021/11/24	R209	04/08/2022	10.59	Call	Bond Future	1,774.2900	1.7743	1,662.0800	1.6621	(6.324)	0	0	0
2021/11/24	R209	04/08/2022	10.59	Put	Bond Future	4,242.7600	4.2428	4,415.2700	4.4153	4.066	0	0	0
2021/11/24	R209	03/11/2022	11.03	Call	Bond Future	2,805.0900	2.8051	2,665.7100	2.6657	(4.969)	0	0	0
2021/11/24	R209	03/11/2022	11.03	Put	Bond Future	3,870.7200	3.8707	4,019.9700	4.0200	3.856	0	0	0
2021/11/24	R209	03/11/2022			Bond Future	11.2363	66.5424	11.2930	66.2538	0.504	0.0000	0.0000	0
2021/11/24	R209	03/11/2022	11.01	Call	Bond Future	2,756.8200	2.7568	2,618.9100	2.6189	(5.003)	0	0	0
2021/11/24	R209	03/11/2022	11.01	Put	Bond Future	3,927.0600	3.9271	4,077.7800	4.0778	3.838	0	0	0
2021/11/24	R209	03/11/2022	11.02	Call	Bond Future	2,780.9000	2.7809	2,642.2600	2.6423	(4.985)	0	0	0
2021/11/24	R209	03/11/2022	11.02	Put	Bond Future	3,898.8100	3.8988	4,048.8000	4.0488	3.847	0	0	0
2021/11/24	R210	03/02/2022			Bond Future	211.7297	211.7297	212.0363	212.0363	0.145	0.0000	0.0000	1,381
2021/11/24	R210	05/05/2022			Bond Future	211.4599	211.4599	211.7679	211.7679	0.146	0.0000	0.0000	104
2021/11/24	R210	04/08/2022			Bond Future	214.1249	214.1249	214.4360	214.4360	0.145	0.0000	0.0000	0
2021/11/24	R210	03/11/2022			Bond Future	213.9565	213.9565	214.2704	214.2704	0.147	0.0000	0.0000	0
2021/11/24	R213	03/02/2022	8.63	Call	Bond Future	13.8900	0.0139	8.6700	0.0087	(37.581)	0	0	200
2021/11/24	R213	03/02/2022	8.63	Put	Bond Future	8,069.6700	8.0697	8,530.0300	8.5300	5.705	0	0	0
2021/11/24	R213	03/02/2022	8.80	Call	Bond Future	27.8800	0.0279	18.0400	0.0180	(35.294)	0	0	102
2021/11/24	R213	03/02/2022	8.80	Put	Bond Future	7,106.3100	7.1063	7,562.0500	7.5621	6.413	0	0	0
2021/11/24	R213	03/02/2022	10.60	Put	Bond Future	648.9200	0.6489	768.8100	0.7688	18.475	0	0	430
2021/11/24	R213	03/02/2022	10.67	Call	Bond Future	3,395.6300	3.3956	3,037.8700	3.0379	(10.536)	0	0	0
2021/11/24	R213	03/02/2022	10.67	Put	Bond Future	571.8000	0.5718	679.6200	0.6796	18.856	0	0	220
2021/11/24	R213	03/02/2022	10.00	Call	Bond Future	1,248.3000	1.2483	1,039.7000	1.0397	(16.711)	0	0	0
2021/11/24	R213	03/02/2022	10.00	Put	Bond Future	1,800.7800	1.8008	2,057.7600	2.0578	14.270	0	0	430
2021/11/24	R213	03/02/2022	9.98	Call	Bond Future	1,201.2900	1.2013	997.8300	0.9978	(16.937)	0	0	0
2021/11/24	R213	03/02/2022	9.98	Put	Bond Future	1,857.4000	1.8574	2,119.5200	2.1195	14.112	0	0	0
2021/11/24	R213	03/02/2022	9.22	Put	Bond Future	4,869.8000	4.8698	5,293.3500	5.2934	8.697	0	0	0
2021/11/24	R213	03/02/2022	9.58	Put	Bond Future	3,240.6600	3.2407	3,600.4500	3.6005	11.102	0	0	200
2021/11/24	R213	03/02/2022			Bond Future	10.1072	84.9509	10.1982	84.4853	0.901	0.0000	0.0000	20,884
2021/11/24	R213	03/02/2022	9.15	Call	Bond Future	113.1600	0.1132	79.6200	0.0796	(29.639)	0	0	220
2021/11/24	R213	03/02/2022	9.15	Put	Bond Future	5,221.7500	5.2217	5,653.7900	5.6538	8.274	0	0	0
2021/11/24	R213	03/02/2022	10.25	Call	Bond Future	1,924.9500	1.9250	1,653.4500	1.6534	(14.104)	0	0	0
2021/11/24	R213	03/02/2022	10.25	Put	Bond Future	1,196.1800	1.1962	1,390.2600	1.3903	16.225	0	0	102
2021/11/24	R213	03/02/2022	10.60	Call	Bond Future	3,128.4900	3.1285	2,782.8000	2.7828	(11.050)	0	0	0
2021/11/24	R213	03/02/2022	10.15	Call	Bond Future	1,635.4900	1.6355	1,388.6200	1.3886	(15.095)	0	0	0
2021/11/24	R213	03/02/2022	10.15	Put	Bond Future	1,416.1100	1.4161	1,634.8200	1.6348	15.444	0	0	200

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
2021/11/24	R213	03/02/2022	10.17	Call	Bond Future	1,691.4100	1.6914	1,439.5400	1.4395	(14.891)	0	0	0
2021/11/24	R213	03/02/2022	10.17	Put	Bond Future	1,369.8200	1.3698	1,583.5300	1.5835	15.601	0	0	220
2021/11/24	R213	03/02/2022	9.96	Call	Bond Future	1,155.4900	1.1555	957.1600	0.9572	(17.164)	0	0	0
2021/11/24	R213	03/02/2022	9.96	Put	Bond Future	1,915.3900	1.9154	2,182.6400	2.1826	13.953	0	0	0
2021/11/24	R213	03/02/2022	9.97	Call	Bond Future	1,178.3300	1.1783	977.4400	0.9774	(17.049)	0	0	0
2021/11/24	R213	03/02/2022	9.97	Put	Bond Future	1,886.3100	1.8863	2,151.0000	2.1510	14.032	0	0	0
2021/11/24	R213	03/02/2022	9.22	Call	Bond Future	148.4600	0.1485	106.4300	0.1064	(28.311)	0	0	430
2021/11/24	R213	03/02/2022	9.58	Call	Bond Future	476.3100	0.4763	370.5200	0.3705	(22.210)	0	0	0
2021/11/24	R213	03/02/2022	9.76	Call	Bond Future	755.2300	0.7552	607.2200	0.6072	(19.598)	0	0	0
2021/11/24	R213	03/02/2022	9.76	Put	Bond Future	2,562.3900	2.5624	2,879.9600	2.8800	12.394	0	0	102
2021/11/24	R213	05/05/2022	10.63	Call	Bond Future	3,101.6300	3.1016	2,809.4200	2.8094	(9.421)	0	0	0
2021/11/24	R213	05/05/2022	10.65	Put	Bond Future	1,529.5900	1.5296	1,706.3500	1.7063	11.556	0	0	0
2021/11/24	R213	05/05/2022			Bond Future	10.3172	82.4342	10.4124	81.9622	0.923	0.0000	0.0000	0
2021/11/24	R213	05/05/2022	10.63	Put	Bond Future	1,563.8500	1.5638	1,743.6700	1.7437	11.499	0	0	0
2021/11/24	R213	05/05/2022	10.64	Call	Bond Future	3,133.0600	3.1331	2,839.3200	2.8393	(9.375)	0	0	0
2021/11/24	R213	05/05/2022	10.64	Put	Bond Future	1,546.7400	1.5467	1,725.0300	1.7250	11.527	0	0	0
2021/11/24	R213	05/05/2022	10.65	Call	Bond Future	3,164.4000	3.1644	2,869.1300	2.8691	(9.331)	0	0	0
2021/11/24	R213	04/08/2022	9.88	Call	Bond Future	1,300.3400	1.3003	1,147.7400	1.1477	(11.735)	0	0	0
2021/11/24	R213	04/08/2022	9.89	Call	Bond Future	1,317.4200	1.3174	1,163.4300	1.1634	(11.689)	0	0	0
2021/11/24	R213	04/08/2022	9.90	Put	Bond Future	4,494.3600	4.4944	4,817.4400	4.8174	7.189	0	0	0
2021/11/24	R213	04/08/2022			Bond Future	10.5394	83.4070	10.6390	82.9286	0.945	0.0000	0.0000	0
2021/11/24	R213	04/08/2022	9.88	Put	Bond Future	4,561.7100	4.5617	4,887.5500	4.8875	7.143	0	0	0
2021/11/24	R213	04/08/2022	9.89	Put	Bond Future	4,528.0800	4.5281	4,852.5300	4.8525	7.165	0	0	0
2021/11/24	R213	04/08/2022	9.90	Call	Bond Future	1,334.3800	1.3344	1,179.0200	1.1790	(11.643)	0	0	0
2021/11/24	R213	03/11/2022	10.38	Call	Bond Future	2,203.7700	2.2038	2,000.6100	2.0006	(9.219)	0	0	0
2021/11/24	R213	03/11/2022	10.38	Put	Bond Future	4,029.6400	4.0296	4,311.2000	4.3112	6.987	0	0	0
2021/11/24	R213	03/11/2022	10.39	Call	Bond Future	2,224.5800	2.2246	2,020.1900	2.0202	(9.188)	0	0	0
2021/11/24	R213	03/11/2022	10.39	Put	Bond Future	4,002.4100	4.0024	4,282.7400	4.2827	7.004	0	0	0
2021/11/24	R213	03/11/2022			Bond Future	10.7655	80.9702	10.8697	80.4855	0.968	0.0000	0.0000	0
2021/11/24	R213	03/11/2022	10.40	Call	Bond Future	2,245.2000	2.2452	2,039.5800	2.0396	(9.158)	0	0	0
2021/11/24	R213	03/11/2022	10.40	Put	Bond Future	3,975.0200	3.9750	4,254.1200	4.2541	7.021	0	0	0
2021/11/24	R214	03/02/2022	11.39	Put	Bond Future	905.7500	0.9058	993.4900	0.9935	9.687	0	0	0
2021/11/24	R214	03/02/2022	11.40	Put	Bond Future	890.9500	0.8909	977.4400	0.9774	9.708	0	0	0
2021/11/24	R214	03/02/2022	11.41	Call	Bond Future	3,100.5800	3.1006	2,873.2400	2.8732	(7.332)	0	0	0
2021/11/24	R214	03/02/2022			Bond Future	11.0040	67.2677	11.0597	66.9552	0.506	0.0000	0.0000	19,929
2021/11/24	R214	03/02/2022	11.39	Call	Bond Future	3,023.2700	3.0233	2,798.4100	2.7984	(7.438)	0	0	0
2021/11/24	R214	03/02/2022	11.40	Call	Bond Future	3,061.8500	3.0619	2,835.7400	2.8357	(7.385)	0	0	0
2021/11/24	R214	03/02/2022	11.41	Put	Bond Future	876.3700	0.8764	961.6300	0.9616	9.729	0	0	0
2021/11/24	R214	05/05/2022	11.73	Put	Bond Future	1,349.7300	1.3497	1,442.2700	1.4423	6.856	0	0	0
2021/11/24	R214	05/05/2022	11.74	Put	Bond Future	1,335.6900	1.3357	1,427.4000	1.4274	6.866	0	0	0
2021/11/24	R214	05/05/2022	11.75	Call	Bond Future	4,344.1400	4.3441	4,117.9400	4.1179	(5.207)	0	0	0
2021/11/24	R214	05/05/2022			Bond Future	11.1784	64.7920	11.2364	64.4750	0.518	0.0000	0.0000	441
2021/11/24	R214	05/05/2022	11.73	Call	Bond Future	4,270.1900	4.2702	4,045.6600	4.0457	(5.258)	0	0	0
2021/11/24	R214	05/05/2022	11.74	Call	Bond Future	4,307.1200	4.3071	4,081.7600	4.0818	(5.232)	0	0	0
2021/11/24	R214	05/05/2022	11.75	Put	Bond Future	1,321.8100	1.3218	1,412.6800	1.4127	6.875	0	0	0
2021/11/24	R214	04/08/2022	10.98	Put	Bond Future	4,055.6200	4.0556	4,243.3400	4.2433	4.629	0	0	0
2021/11/24	R214	04/08/2022	10.99	Call	Bond Future	1,990.1400	1.9901	1,855.6000	1.8556	(6.760)	0	0	0



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2021/11/24	R214	04/08/2022			Bond Future	11.3601	65.5539	11.4203	65.2327	0.530	0.0000	0.0000	0
2021/11/24	R214	04/08/2022	10.97	Call	Bond Future	1,943.9900	1.9440	1,811.4600	1.8115	(6.817)	0	0	0
2021/11/24	R214	04/08/2022	10.97	Put	Bond Future	4,089.1400	4.0891	4,277.8700	4.2779	4.615	0	0	0
2021/11/24	R214	04/08/2022	10.98	Call	Bond Future	1,966.8900	1.9669	1,833.3500	1.8334	(6.789)	0	0	0
2021/11/24	R214	04/08/2022	10.99	Put	Bond Future	4,022.5300	4.0225	4,209.2500	4.2093	4.642	0	0	0
2021/11/24	R214	03/11/2022	11.34	Call	Bond Future	2,919.1400	2.9191	2,761.2200	2.7612	(5.410)	0	0	0
2021/11/24	R214	03/11/2022	11.36	Put	Bond Future	3,925.7200	3.9257	4,091.8100	4.0918	4.231	0	0	0
2021/11/24	R214	03/11/2022			Bond Future	11.5408	63.1378	11.6034	62.8121	0.542	0.0000	0.0000	0
2021/11/24	R214	03/11/2022	11.34	Put	Bond Future	3,982.7800	3.9828	4,150.5300	4.1505	4.212	0	0	0
2021/11/24	R214	03/11/2022	11.35	Call	Bond Future	2,944.1600	2.9442	2,785.4100	2.7854	(5.392)	0	0	0
2021/11/24	R214	03/11/2022	11.35	Put	Bond Future	3,954.1700	3.9542	4,121.0900	4.1211	4.221	0	0	0
2021/11/24	R214	03/11/2022	11.36	Call	Bond Future	2,969.2800	2.9693	2,809.7000	2.8097	(5.374)	0	0	0
2021/11/24	R248	03/02/2022	9.80	Call	Bond Future	60.7400	0.0607	43.4900	0.0435	(28.400)	0	0	0
2021/11/24	R248	03/02/2022	9.80	Put	Bond Future	9,052.4900	9.0525	9,543.5200	9.5435	5.424	0	0	0
2021/11/24	R248	03/02/2022	10.00	Call	Bond Future	149.0900	0.1491	112.0100	0.1120	(24.871)	0	0	1,300
2021/11/24	R248	03/02/2022	10.00	Put	Bond Future	7,452.5000	7.4525	7,923.7000	7.9237	6.323	0	0	0
2021/11/24	R248	03/02/2022	10.20	Put	Bond Future	5,984.9700	5.9850	6,424.6000	6.4246	7.346	0	0	0
2021/11/24	R248	03/02/2022	11.48	Call	Bond Future	4,530.4900	4.5305	4,141.2700	4.1413	(8.591)	0	0	0
2021/11/24	R248	03/02/2022	11.49	Put	Bond Future	851.5100	0.8515	968.8200	0.9688	13.777	0	0	0
2021/11/24	R248	03/02/2022	10.90	Call	Bond Future	1,925.0600	1.9251	1,673.2300	1.6732	(13.082)	0	0	900
2021/11/24	R248	03/02/2022	10.90	Put	Bond Future	2,261.1500	2.2612	2,517.6000	2.5176	11.342	0	0	0
2021/11/24	R248	03/02/2022	11.47	Call	Bond Future	4,479.1500	4.4792	4,091.6900	4.0917	(8.650)	0	0	0
2021/11/24	R248	03/02/2022	10.40	Call	Bond Future	601.0000	0.6010	488.2900	0.4883	(18.754)	0	0	100
2021/11/24	R248	03/02/2022	10.50	Call	Bond Future	795.3300	0.7953	656.7900	0.6568	(17.419)	0	0	0
2021/11/24	R248	03/02/2022	10.50	Put	Bond Future	4,106.5300	4.1065	4,476.2700	4.4763	9.004	0	0	0
2021/11/24	R248	03/02/2022			Bond Future	10.9468	85.0610	11.0182	84.5527	0.652	0.0000	0.0000	179,123
2021/11/24	R248	03/02/2022	10.20	Call	Bond Future	316.6000	0.3166	247.9500	0.2480	(21.684)	0	0	900
2021/11/24	R248	03/02/2022	11.48	Put	Bond Future	865.9600	0.8660	985.0200	0.9850	13.749	0	0	0
2021/11/24	R248	03/02/2022	11.49	Call	Bond Future	4,581.9600	4.5820	4,190.9900	4.1910	(8.533)	0	0	0
2021/11/24	R248	03/02/2022	11.00	Call	Bond Future	2,298.4000	2.2984	2,018.5600	2.0186	(12.175)	0	0	100
2021/11/24	R248	03/02/2022	11.00	Put	Bond Future	1,919.1400	1.9191	2,147.5800	2.1476	11.903	0	0	0
2021/11/24	R248	03/02/2022	11.47	Put	Bond Future	880.6500	0.8806	1,001.4700	1.0015	13.719	0	0	0
2021/11/24	R248	03/02/2022	10.40	Put	Bond Future	4,685.5400	4.6855	5,081.1100	5.0811	8.442	0	0	0
2021/11/24	R248	03/02/2022	10.70	Call	Bond Future	1,284.3900	1.2844	1,090.3100	1.0903	(15.111)	0	0	1,300
2021/11/24	R248	03/02/2022	10.70	Put	Bond Future	3,084.8500	3.0849	3,399.0500	3.3990	10.185	0	0	0
2021/11/24	R248	05/05/2022	11.80	Call	Bond Future	5,953.6700	5.9537	5,574.4600	5.5745	(6.369)	0	0	0
2021/11/24	R248	05/05/2022	11.79	Call	Bond Future	5,905.8600	5.9059	5,527.9000	5.5279	(6.400)	0	0	0
2021/11/24	R248	05/05/2022	11.79	Put	Bond Future	1,458.2000	1.4582	1,595.5000	1.5955	9.416	0	0	0
2021/11/24	R248	05/05/2022			Bond Future	11.1186	81.6627	11.1930	81.1474	0.669	0.0000	0.0000	2,035
2021/11/24	R248	05/05/2022	11.80	Put	Bond Future	1,443.1000	1.4431	1,579.1500	1.5791	9.428	0	0	0
2021/11/24	R248	05/05/2022	11.81	Call	Bond Future	6,001.3800	6.0014	5,620.9200	5.6209	(6.340)	0	0	0
2021/11/24	R248	05/05/2022	11.81	Put	Bond Future	1,427.9800	1.4280	1,562.7800	1.5628	9.440	0	0	0
2021/11/24	R248	04/08/2022	10.99	Call	Bond Future	2,695.2400	2.6952	2,469.9400	2.4699	(8.359)	0	0	0
2021/11/24	R248	04/08/2022	10.99	Put	Bond Future	4,827.9800	4.8280	5,124.7400	5.1247	6.147	0	0	0
2021/11/24	R248	04/08/2022	10.98	Call	Bond Future	2,665.4300	2.6654	2,441.7400	2.4417	(8.392)	0	0	0
2021/11/24	R248	04/08/2022	10.98	Put	Bond Future	4,869.1800	4.8692	5,167.5500	5.1675	6.128	0	0	0
2021/11/24	R248	04/08/2022			Bond Future	11.2976	82.6232	11.3752	82.1012	0.686	0.0000	0.0000	0

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2021/11/24	R248	04/08/2022	11.00	Call	Bond Future	2,725.5000	2.7255	2,498.5800	2.4986	(8.326)	0	0	0
2021/11/24	R248	04/08/2022	11.00	Put	Bond Future	4,787.3300	4.7873	5,082.4700	5.0825	6.165	0	0	0
2021/11/24	R248	03/11/2022	11.31	Put	Bond Future	4,814.2500	4.8143	5,085.9000	5.0859	5.643	0	0	0
2021/11/24	R248	03/11/2022	11.32	Call	Bond Future	3,740.0500	3.7400	3,481.3400	3.4813	(6.917)	0	0	0
2021/11/24	R248	03/11/2022	11.30	Put	Bond Future	4,849.9400	4.8499	5,122.9600	5.1230	5.629	0	0	0
2021/11/24	R248	03/11/2022			Bond Future	11.4758	79.2964	11.5566	78.7674	0.704	0.0000	0.0000	0
2021/11/24	R248	03/11/2022	11.31	Call	Bond Future	3,708.0300	3.7080	3,450.6800	3.4507	(6.940)	0	0	0
2021/11/24	R248	03/11/2022	11.32	Put	Bond Future	4,778.7700	4.7788	5,049.0600	5.0491	5.656	0	0	0
2021/11/24	R248	03/11/2022	11.30	Call	Bond Future	3,676.1200	3.6761	3,420.1400	3.4201	(6.963)	0	0	0

**Total**

**1126858**