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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/11/2021 TO 26/11/2021

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
2021/11/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	2025	03/02/2022		Bond Future	154.4111	154.4111	154.1425	154.1425	(0.174)	0.0000	0.0000	5,316
2021/11/26	2025	05/05/2022		Bond Future	156.2924	156.2924	156.0200	156.0200	(0.174)	0.0000	0.0000	164
2021/11/26	2025	04/08/2022		Bond Future	156.6517	156.6517	156.3748	156.3748	(0.177)	0.0000	0.0000	0
2021/11/26	2025	03/11/2022		Bond Future	158.6560	158.6560	158.3752	158.3752	(0.177)	0.0000	0.0000	0
2021/11/26	2029	03/02/2022		Bond Future	113.0928	113.0928	112.2749	112.2749	(0.723)	0.0000	0.0000	2,806
2021/11/26	2029	05/05/2022		Bond Future	113.2731	113.2731	112.4450	112.4450	(0.731)	0.0000	0.0000	186
2021/11/26	2029	04/08/2022		Bond Future	114.7000	114.7000	113.8613	113.8613	(0.731)	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
2021/11/26	2029	03/11/2022			Bond Future	114.9459	114.9459	114.0955	114.0955	(0.740)	0.0000	0.0000	0
2021/11/26	2030	03/02/2022	8.39	Call	Bond Future	14.0800	0.0141	5.1600	0.0052	(63.352)	0	0	101
2021/11/26	2030	03/02/2022	8.39	Put	Bond Future	8,014.0300	8.0140	9,035.0700	9.0351	12.741	0	0	0
2021/11/26	2030	03/02/2022	8.80	Put	Bond Future	5,787.9700	5.7880	6,778.2000	6.7782	17.108	0	0	0
2021/11/26	2030	03/02/2022	8.85	Call	Bond Future	86.2700	0.0863	38.6000	0.0386	(55.257)	0	0	1,000
2021/11/26	2030	03/02/2022	8.85	Put	Bond Future	5,530.2100	5.5302	6,512.5000	6.5125	17.762	0	0	0
2021/11/26	2030	03/02/2022	9.80	Call	Bond Future	0.0000	0.0000	836.2100	0.8362	100.000	0	0	950
2021/11/26	2030	03/02/2022	9.80	Put	Bond Future	0.0000	0.0000	2,295.3300	2.2953	100.000	0	0	0
2021/11/26	2030	03/02/2022	9.90	Put	Bond Future	1,438.7400	1.4387	1,983.4400	1.9834	37.860	0	0	8,000
2021/11/26	2030	03/02/2022	9.45	Call	Bond Future	591.1000	0.5911	348.1600	0.3482	(41.100)	0	0	0
2021/11/26	2030	03/02/2022	9.45	Put	Bond Future	2,827.6100	2.8276	3,614.6300	3.6146	27.833	0	0	0
2021/11/26	2030	03/02/2022	9.40	Call	Bond Future	519.8200	0.5198	300.3000	0.3003	(42.230)	0	0	0
2021/11/26	2030	03/02/2022	9.40	Put	Bond Future	3,018.3000	3.0183	3,828.7400	3.8287	26.851	0	0	0
2021/11/26	2030	03/02/2022	9.10	Call	Bond Future	214.4600	0.2145	108.8700	0.1089	(49.235)	0	0	4,000
2021/11/26	2030	03/02/2022	9.10	Put	Bond Future	4,304.9000	4.3049	5,229.2700	5.2293	21.473	0	0	0
2021/11/26	2030	03/02/2022	9.20	Call	Bond Future	0.0000	0.0000	156.5100	0.1565	100.000	0	0	950
2021/11/26	2030	03/02/2022	9.20	Put	Bond Future	0.0000	0.0000	4,742.3900	4.7424	100.000	0	0	0
2021/11/26	2030	03/02/2022	9.35	Call	Bond Future	454.7300	0.4547	257.4900	0.2575	(43.375)	0	0	0
2021/11/26	2030	03/02/2022	9.35	Put	Bond Future	3,216.1300	3.2161	4,048.8500	4.0488	25.892	0	0	101
2021/11/26	2030	03/02/2022			Bond Future	9.8844	89.9379	10.0892	88.9080	2.072	0.0000	0.0000	84,396
2021/11/26	2030	03/02/2022	8.80	Call	Bond Future	70.3500	0.0704	30.6200	0.0306	(56.475)	0	0	0
2021/11/26	2030	03/02/2022	9.90	Call	Bond Future	1,517.5900	1.5176	1,032.3300	1.0323	(31.976)	0	0	0
2021/11/26	2030	03/02/2022	10.85	Call	Bond Future	4,970.7700	4.9708	4,081.8900	4.0819	(17.882)	0	0	0
2021/11/26	2030	03/02/2022	10.85	Put	Bond Future	244.5300	0.2445	385.6100	0.3856	57.694	0	0	1,000
2021/11/26	2030	03/02/2022	9.60	Call	Bond Future	840.6800	0.8407	522.1300	0.5221	(37.892)	0	0	1,000
2021/11/26	2030	03/02/2022	9.60	Put	Bond Future	2,296.9900	2.2970	3,008.4000	3.0084	30.971	0	0	0
2021/11/26	2030	03/02/2022	9.78	Call	Bond Future	1,217.3800	1.2174	800.1000	0.8001	(34.277)	0	0	0
2021/11/26	2030	03/02/2022	9.78	Put	Bond Future	1,748.5900	1.7486	2,361.2700	2.3613	35.039	0	0	101
2021/11/26	2030	03/02/2022	9.43	Call	Bond Future	561.7600	0.5618	328.3300	0.3283	(41.553)	0	0	0
2021/11/26	2030	03/02/2022	9.43	Put	Bond Future	2,902.9400	2.9029	3,699.4700	3.6995	27.439	0	0	0
2021/11/26	2030	03/02/2022	9.44	Call	Bond Future	576.3700	0.5764	338.1900	0.3382	(41.324)	0	0	0
2021/11/26	2030	03/02/2022	9.44	Put	Bond Future	2,865.2000	2.8652	3,656.9800	3.6570	27.634	0	0	0
2021/11/26	2030	05/05/2022	10.21	Call	Bond Future	2,470.8000	2.4708	1,934.0200	1.9340	(21.725)	0	0	0
2021/11/26	2030	05/05/2022	10.21	Put	Bond Future	2,004.3300	2.0043	2,510.0500	2.5100	25.231	0	0	0
2021/11/26	2030	05/05/2022	9.95	Call	Bond Future	1,808.3300	1.8083	1,368.5200	1.3685	(24.321)	0	0	0
2021/11/26	2030	05/05/2022	8.81	Put	Bond Future	6,922.9500	6.9229	7,873.7600	7.8738	13.734	0	0	0
2021/11/26	2030	05/05/2022	8.89	Put	Bond Future	6,545.0300	6.5450	7,480.0500	7.4800	14.286	0	0	0
2021/11/26	2030	05/05/2022	8.14	Call	Bond Future	52.5200	0.0525	29.0500	0.0290	(44.688)	0	0	1,800
2021/11/26	2030	05/05/2022	8.14	Put	Bond Future	10,416.8600	10.4169	11,435.8900	11.4359	9.783	0	0	0
2021/11/26	2030	05/05/2022	8.47	Call	Bond Future	113.6900	0.1137	66.2900	0.0663	(41.692)	0	0	1,073
2021/11/26	2030	05/05/2022			Bond Future	10.1143	91.0123	10.3291	89.9698	2.123	0.0000	0.0000	14,727
2021/11/26	2030	05/05/2022	11.04	Call	Bond Future	5,212.0200	5.2120	4,424.0600	4.4241	(15.118)	0	0	0
2021/11/26	2030	05/05/2022	11.04	Put	Bond Future	828.2700	0.8283	1,082.8100	1.0828	30.732	0	0	1,800
2021/11/26	2030	05/05/2022	9.95	Put	Bond Future	2,616.6800	2.6167	3,219.3700	3.2194	23.033	0	0	1,073
2021/11/26	2030	05/05/2022	10.19	Call	Bond Future	2,415.6800	2.4157	1,886.2100	1.8862	(21.918)	0	0	0
2021/11/26	2030	05/05/2022	10.19	Put	Bond Future	2,046.4400	2.0464	2,559.4700	2.5595	25.069	0	0	0
2021/11/26	2030	05/05/2022	10.20	Call	Bond Future	2,443.1600	2.4432	1,910.0400	1.9100	(21.821)	0	0	0

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2021/11/26	2030	05/05/2022	10.20	Put	Bond Future	2,025.2900	2.0253	2,534.6700	2.5347	25.151	0	0	200
2021/11/26	2030	05/05/2022	8.81	Call	Bond Future	239.9900	0.2400	148.3000	0.1483	(38.206)	0	0	200
2021/11/26	2030	05/05/2022	8.89	Call	Bond Future	290.0000	0.2900	182.5200	0.1825	(37.062)	0	0	1,800
2021/11/26	2030	05/05/2022	9.35	Call	Bond Future	737.1700	0.7372	508.9000	0.5089	(30.966)	0	0	0
2021/11/26	2030	05/05/2022	9.35	Put	Bond Future	4,578.2400	4.5782	5,392.4700	5.3925	17.785	0	0	1,073
2021/11/26	2030	05/05/2022	7.73	Call	Bond Future	18.1800	0.0182	9.4000	0.0094	(48.295)	0	0	200
2021/11/26	2030	05/05/2022	7.73	Put	Bond Future	12,723.8500	12.7238	13,757.5700	13.7576	8.124	0	0	0
2021/11/26	2030	05/05/2022	8.47	Put	Bond Future	8,642.8100	8.6428	9,637.9100	9.6379	11.514	0	0	0
2021/11/26	2030	04/08/2022	9.56	Call	Bond Future	1,077.6000	1.0776	802.1300	0.8021	(25.563)	0	0	0
2021/11/26	2030	04/08/2022	9.56	Put	Bond Future	4,962.8600	4.9629	5,743.3900	5.7434	15.727	0	0	0
2021/11/26	2030	04/08/2022	10.95	Call	Bond Future	4,360.3700	4.3604	3,681.2700	3.6813	(15.574)	0	0	0
2021/11/26	2030	04/08/2022	10.95	Put	Bond Future	1,644.5500	1.6446	2,021.4500	2.0215	22.918	0	0	800
2021/11/26	2030	04/08/2022			Bond Future	10.3620	88.0834	10.5879	87.0274	2.179	0.0000	0.0000	0
2021/11/26	2030	04/08/2022	9.05	Call	Bond Future	488.8900	0.4889	339.9000	0.3399	(30.475)	0	0	800
2021/11/26	2030	04/08/2022	9.05	Put	Bond Future	6,958.7000	6.9587	7,865.7100	7.8657	13.034	0	0	0
2021/11/26	2030	04/08/2022	9.54	Call	Bond Future	1,048.3700	1.0484	778.4900	0.7785	(25.743)	0	0	0
2021/11/26	2030	04/08/2022	9.54	Put	Bond Future	5,033.2800	5.0333	5,819.4000	5.8194	15.618	0	0	0
2021/11/26	2030	04/08/2022	9.55	Call	Bond Future	1,062.9200	1.0629	790.2500	0.7903	(25.653)	0	0	0
2021/11/26	2030	04/08/2022	9.55	Put	Bond Future	4,997.9900	4.9980	5,781.3200	5.7813	15.673	0	0	0
2021/11/26	2030	04/08/2022	8.30	Call	Bond Future	136.7000	0.1367	87.2400	0.0872	(36.181)	0	0	800
2021/11/26	2030	04/08/2022	8.30	Put	Bond Future	10,576.9500	10.5769	11,583.4900	11.5835	9.516	0	0	0
2021/11/26	2030	03/11/2022	10.10	Call	Bond Future	1,973.6500	1.9737	1,577.3800	1.5774	(20.078)	0	0	0
2021/11/26	2030	03/11/2022	10.10	Put	Bond Future	4,290.0400	4.2900	4,962.7600	4.9628	15.681	0	0	0
2021/11/26	2030	03/11/2022			Bond Future	10.6012	89.2406	10.8382	88.1716	2.236	0.0000	0.0000	0
2021/11/26	2030	03/11/2022	10.09	Call	Bond Future	1,954.6400	1.9546	1,560.9900	1.5610	(20.139)	0	0	0
2021/11/26	2030	03/11/2022	10.09	Put	Bond Future	4,318.0400	4.3180	4,993.3800	4.9934	15.640	0	0	0
2021/11/26	2030	03/11/2022	10.08	Call	Bond Future	1,936.0700	1.9361	1,545.0200	1.5450	(20.198)	0	0	0
2021/11/26	2030	03/11/2022	10.08	Put	Bond Future	4,346.5100	4.3465	5,024.4500	5.0244	15.597	0	0	0
2021/11/26	2032	03/02/2022	8.91	Put	Bond Future	8,736.1100	8.7361	9,896.4800	9.8965	13.282	0	0	0
2021/11/26	2032	03/02/2022	11.13	Call	Bond Future	4,599.4500	4.5994	3,657.8000	3.6578	(20.473)	0	0	0
2021/11/26	2032	03/02/2022	11.13	Put	Bond Future	417.9900	0.4180	644.7900	0.6448	54.260	0	0	210
2021/11/26	2032	03/02/2022	10.65	Call	Bond Future	2,600.6900	2.6007	1,882.8700	1.8829	(27.601)	0	0	0
2021/11/26	2032	03/02/2022	10.65	Put	Bond Future	1,002.0200	1.0020	1,452.6500	1.4526	44.972	0	0	0
2021/11/26	2032	03/02/2022	10.66	Call	Bond Future	2,638.0700	2.6381	1,914.5000	1.9145	(27.428)	0	0	0
2021/11/26	2032	03/02/2022	10.66	Put	Bond Future	984.4900	0.9845	1,429.3700	1.4294	45.189	0	0	97
2021/11/26	2032	03/02/2022	10.45	Put	Bond Future	1,414.6000	1.4146	1,987.2000	1.9872	40.478	0	0	198
2021/11/26	2032	03/02/2022	10.53	Call	Bond Future	2,169.4000	2.1694	1,523.3300	1.5233	(29.781)	0	0	0
2021/11/26	2032	03/02/2022	10.53	Put	Bond Future	1,233.3800	1.2334	1,755.7600	1.7558	42.354	0	0	210
2021/11/26	2032	03/02/2022	10.35	Put	Bond Future	1,672.1700	1.6722	2,308.9800	2.3090	38.083	0	0	400
2021/11/26	2032	03/02/2022	10.42	Call	Bond Future	1,811.0100	1.8110	1,234.3000	1.2343	(31.845)	0	0	0
2021/11/26	2032	03/02/2022	10.42	Put	Bond Future	1,488.5200	1.4885	2,080.2600	2.0803	39.754	0	0	0
2021/11/26	2032	03/02/2022	10.43	Call	Bond Future	1,841.9700	1.8420	1,258.8700	1.2589	(31.656)	0	0	0
2021/11/26	2032	03/02/2022	10.43	Put	Bond Future	1,463.4600	1.4635	2,048.8100	2.0488	39.998	0	0	0
2021/11/26	2032	03/02/2022	9.81	Call	Bond Future	456.0100	0.4560	248.5400	0.2485	(45.497)	0	0	0
2021/11/26	2032	03/02/2022	9.81	Put	Bond Future	3,644.6000	3.6446	4,605.5800	4.6056	26.367	0	0	198
2021/11/26	2032	03/02/2022	9.90	Put	Bond Future	3,248.9400	3.2489	4,162.6600	4.1627	28.124	0	0	900
2021/11/26	2032	03/02/2022	9.58	Call	Bond Future	211.7400	0.2117	102.0700	0.1021	(51.795)	0	0	400

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2021/11/26	2032	03/02/2022	9.58	Put	Bond Future	4,773.5500	4.7736	5,832.3300	5.8323	22.180	0	0	0
2021/11/26	2032	03/02/2022	9.67	Call	Bond Future	291.6800	0.2917	147.9500	0.1480	(49.277)	0	0	0
2021/11/26	2032	03/02/2022			Bond Future	10.3626	89.8799	10.5719	88.7114	2.020	0.0000	0.0000	108,132
2021/11/26	2032	03/02/2022	8.91	Call	Bond Future	12.0900	0.0121	4.0100	0.0040	(66.832)	0	0	198
2021/11/26	2032	03/02/2022	9.14	Call	Bond Future	32.3300	0.0323	11.8900	0.0119	(63.223)	0	0	97
2021/11/26	2032	03/02/2022	9.14	Put	Bond Future	7,299.7500	7.2998	8,447.7600	8.4478	15.727	0	0	0
2021/11/26	2032	03/02/2022	9.57	Call	Bond Future	204.0000	0.2040	97.7700	0.0978	(52.074)	0	0	0
2021/11/26	2032	03/02/2022	9.57	Put	Bond Future	4,826.1500	4.8262	5,888.3700	5.8884	22.010	0	0	0
2021/11/26	2032	03/02/2022	10.95	Call	Bond Future	3,809.6400	3.8096	2,939.1800	2.9392	(22.849)	0	0	0
2021/11/26	2032	03/02/2022	10.95	Put	Bond Future	584.1900	0.5842	882.1800	0.8822	51.009	0	0	400
2021/11/26	2032	03/02/2022	10.90	Call	Bond Future	3,597.3900	3.5974	2,749.4300	2.7494	(23.572)	0	0	0
2021/11/26	2032	03/02/2022	10.90	Put	Bond Future	640.1400	0.6401	960.6300	0.9606	50.066	0	0	900
2021/11/26	2032	03/02/2022	10.44	Call	Bond Future	1,873.3500	1.8734	1,283.8700	1.2839	(31.467)	0	0	0
2021/11/26	2032	03/02/2022	10.44	Put	Bond Future	1,438.8700	1.4389	2,017.8400	2.0178	40.238	0	0	0
2021/11/26	2032	03/02/2022	10.45	Call	Bond Future	1,905.0000	1.9050	1,309.1500	1.3091	(31.278)	0	0	0
2021/11/26	2032	03/02/2022	10.35	Call	Bond Future	1,601.1700	1.6012	1,069.5300	1.0695	(33.203)	0	0	0
2021/11/26	2032	03/02/2022	9.90	Call	Bond Future	590.2100	0.5902	335.4800	0.3355	(43.159)	0	0	900
2021/11/26	2032	03/02/2022	10.14	Call	Bond Future	1,056.9000	1.0569	660.0400	0.6600	(37.549)	0	0	0
2021/11/26	2032	03/02/2022	10.14	Put	Bond Future	2,322.8700	2.3229	3,094.4600	3.0945	33.217	0	0	97
2021/11/26	2032	03/02/2022	9.62	Call	Bond Future	244.9700	0.2450	120.8500	0.1209	(50.667)	0	0	210
2021/11/26	2032	03/02/2022	9.62	Put	Bond Future	4,565.9700	4.5660	5,610.3000	5.6103	22.872	0	0	0
2021/11/26	2032	03/02/2022	9.67	Put	Bond Future	4,312.8500	4.3129	5,337.5700	5.3376	23.760	0	0	0
2021/11/26	2032	05/05/2022	11.18	Call	Bond Future	4,491.4000	4.4914	3,691.1400	3.6911	(17.818)	0	0	0
2021/11/26	2032	05/05/2022	11.18	Put	Bond Future	1,295.7400	1.2957	1,678.1800	1.6782	29.515	0	0	780
2021/11/26	2032	05/05/2022	11.02	Put	Bond Future	1,536.8300	1.5368	1,974.3100	1.9743	28.466	0	0	0
2021/11/26	2032	05/05/2022	11.03	Call	Bond Future	3,933.0600	3.9331	3,184.2400	3.1842	(19.039)	0	0	0
2021/11/26	2032	05/05/2022	11.03	Put	Bond Future	1,520.6500	1.5206	1,954.5300	1.9545	28.533	0	0	0
2021/11/26	2032	05/05/2022	10.29	Put	Bond Future	3,279.4900	3.2795	4,017.9400	4.0179	22.517	0	0	0
2021/11/26	2032	05/05/2022	10.98	Call	Bond Future	3,752.5300	3.7525	3,021.8800	3.0219	(19.471)	0	0	0
2021/11/26	2032	05/05/2022	10.98	Put	Bond Future	1,603.4200	1.6034	2,055.4700	2.0555	28.193	0	0	993
2021/11/26	2032	05/05/2022			Bond Future	10.5796	86.8065	10.7983	85.6238	2.067	0.0000	0.0000	20,384
2021/11/26	2032	05/05/2022	11.02	Call	Bond Future	3,896.6700	3.8967	3,151.4500	3.1514	(19.125)	0	0	0
2021/11/26	2032	05/05/2022	11.04	Call	Bond Future	3,969.5500	3.9695	3,217.1700	3.2172	(18.954)	0	0	0
2021/11/26	2032	05/05/2022	11.04	Put	Bond Future	1,504.6200	1.5046	1,934.9400	1.9349	28.600	0	0	0
2021/11/26	2032	05/05/2022	10.18	Call	Bond Future	1,432.7000	1.4327	1,035.4500	1.0355	(27.727)	0	0	780
2021/11/26	2032	05/05/2022	10.18	Put	Bond Future	3,652.2600	3.6523	4,437.7100	4.4377	21.506	0	0	0
2021/11/26	2032	05/05/2022	10.29	Call	Bond Future	1,678.4300	1.6784	1,234.1800	1.2342	(26.468)	0	0	993
2021/11/26	2032	05/05/2022	9.58	Call	Bond Future	471.1600	0.4712	301.2500	0.3013	(36.062)	0	0	780
2021/11/26	2032	05/05/2022	9.58	Put	Bond Future	6,168.9100	6.1689	7,181.7000	7.1817	16.418	0	0	0
2021/11/26	2032	04/08/2022	10.20	Put	Bond Future	4,800.7700	4.8008	5,625.3900	5.6254	17.177	0	0	0
2021/11/26	2032	04/08/2022	10.21	Put	Bond Future	4,764.8300	4.7648	5,585.9900	5.5860	17.234	0	0	0
2021/11/26	2032	04/08/2022	10.22	Call	Bond Future	1,554.3000	1.5543	1,174.2100	1.1742	(24.454)	0	0	0
2021/11/26	2032	04/08/2022	8.97	Call	Bond Future	190.8000	0.1908	120.8500	0.1209	(36.661)	0	0	800
2021/11/26	2032	04/08/2022	8.97	Put	Bond Future	10,690.0500	10.6901	11,817.8800	11.8179	10.550	0	0	0
2021/11/26	2032	04/08/2022	9.72	Call	Bond Future	741.9800	0.7420	523.3500	0.5234	(29.466)	0	0	800
2021/11/26	2032	04/08/2022	9.72	Put	Bond Future	6,754.2500	6.7542	7,733.4000	7.7334	14.497	0	0	0
2021/11/26	2032	04/08/2022			Bond Future	10.8054	87.8291	11.0340	86.6314	2.115	0.0000	0.0000	0
2021/11/26	2032	04/08/2022	11.60	Call	Bond Future	5,588.2800	5.5883	4,759.7400	4.7597	(14.826)	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
2021/11/26	2032	04/08/2022	11.60	Put	Bond Future	1,519.6200	1.5196	1,888.8600	1.8889	24.298	0	0	800
2021/11/26	2032	04/08/2022	11.89	Call	Bond Future	6,684.7200	6.6847	5,788.8700	5.7889	(13.401)	0	0	0
2021/11/26	2032	04/08/2022	11.89	Put	Bond Future	1,196.4500	1.1964	1,498.3800	1.4984	25.235	0	0	0
2021/11/26	2032	04/08/2022	10.20	Call	Bond Future	1,514.7700	1.5148	1,141.6100	1.1416	(24.635)	0	0	0
2021/11/26	2032	04/08/2022	10.21	Call	Bond Future	1,534.4600	1.5345	1,157.8400	1.1578	(24.544)	0	0	0
2021/11/26	2032	04/08/2022	10.22	Put	Bond Future	4,729.0800	4.7291	5,546.7700	5.5468	17.291	0	0	0
2021/11/26	2032	03/11/2022			Bond Future	11.0335	84.8375	11.2723	83.6249	2.165	0.0000	0.0000	0
2021/11/26	2032	03/11/2022	10.66	Call	Bond Future	2,456.6800	2.4567	1,968.7400	1.9687	(19.862)	0	0	0
2021/11/26	2032	03/11/2022	10.66	Put	Bond Future	4,400.5300	4.4005	5,125.2000	5.1252	16.468	0	0	0
2021/11/26	2033	03/02/2022			Bond Future	109.0565	109.0565	108.2210	108.2210	(0.766)	0.0000	0.0000	7,393
2021/11/26	2033	05/05/2022			Bond Future	109.1059	109.1059	108.2598	108.2598	(0.775)	0.0000	0.0000	2,121
2021/11/26	2033	04/08/2022			Bond Future	110.4802	110.4802	109.6233	109.6233	(0.776)	0.0000	0.0000	0
2021/11/26	2033	03/11/2022			Bond Future	110.5917	110.5917	109.7229	109.7229	(0.786)	0.0000	0.0000	0
2021/11/26	2037	03/02/2022	11.45	Call	Bond Future	3,986.6500	3.9867	2,903.5500	2.9036	(27.168)	0	0	0
2021/11/26	2037	03/02/2022	11.46	Call	Bond Future	4,032.9100	4.0329	2,943.8100	2.9438	(27.005)	0	0	0
2021/11/26	2037	03/02/2022	11.47	Put	Bond Future	742.8100	0.7428	1,174.6900	1.1747	58.141	0	0	0
2021/11/26	2037	03/02/2022			Bond Future	10.9251	82.4976	11.1703	80.9706	2.244	0.0000	0.0000	118,596
2021/11/26	2037	03/02/2022	11.45	Put	Bond Future	769.1100	0.7691	1,212.9500	1.2130	57.708	0	0	0
2021/11/26	2037	03/02/2022	11.46	Put	Bond Future	755.9100	0.7559	1,193.7500	1.1938	57.922	0	0	0
2021/11/26	2037	03/02/2022	11.47	Call	Bond Future	4,079.2000	4.0792	2,984.1400	2.9841	(26.845)	0	0	0
2021/11/26	2037	05/05/2022	11.82	Call	Bond Future	5,389.8300	5.3898	4,310.2000	4.3102	(20.031)	0	0	0
2021/11/26	2037	05/05/2022	11.83	Call	Bond Future	5,433.1000	5.4331	4,349.4600	4.3495	(19.945)	0	0	0
2021/11/26	2037	05/05/2022	11.84	Put	Bond Future	1,262.5100	1.2625	1,720.2700	1.7203	36.258	0	0	0
2021/11/26	2037	05/05/2022			Bond Future	11.1263	83.4832	11.3815	81.9378	2.293	0.0000	0.0000	11,855
2021/11/26	2037	05/05/2022	11.82	Put	Bond Future	1,289.6500	1.2897	1,755.4200	1.7554	36.116	0	0	0
2021/11/26	2037	05/05/2022	11.83	Put	Bond Future	1,276.1000	1.2761	1,737.8600	1.7379	36.185	0	0	0
2021/11/26	2037	05/05/2022	11.84	Call	Bond Future	5,476.2700	5.4763	4,388.6300	4.3886	(19.861)	0	0	0
2021/11/26	2037	04/08/2022	11.95	Call	Bond Future	0.0000	0.0000	4,553.8000	4.5538	100.000	0	0	0
2021/11/26	2037	04/08/2022	11.95	Put	Bond Future	0.0000	0.0000	2,595.0900	2.5951	100.000	0	0	1,050
2021/11/26	2037	04/08/2022	10.91	Put	Bond Future	4,774.0100	4.7740	5,772.3900	5.7724	20.913	0	0	0
2021/11/26	2037	04/08/2022	10.89	Call	Bond Future	2,100.9100	2.1009	1,543.6400	1.5436	(26.525)	0	0	0
2021/11/26	2037	04/08/2022	10.89	Put	Bond Future	4,850.4100	4.8504	5,857.9300	5.8579	20.772	0	0	0
2021/11/26	2037	04/08/2022	10.90	Call	Bond Future	2,125.2900	2.1253	1,563.4500	1.5634	(26.436)	0	0	0
2021/11/26	2037	04/08/2022			Bond Future	11.3394	80.2112	11.6055	78.6465	2.347	0.0000	0.0000	0
2021/11/26	2037	04/08/2022	10.91	Call	Bond Future	2,149.8300	2.1498	1,583.4200	1.5834	(26.347)	0	0	0
2021/11/26	2037	04/08/2022	11.21	Call	Bond Future	0.0000	0.0000	2,257.2900	2.2573	100.000	0	0	1,050
2021/11/26	2037	04/08/2022	11.21	Put	Bond Future	0.0000	0.0000	4,599.6000	4.5996	100.000	0	0	0
2021/11/26	2037	04/08/2022	11.42	Call	Bond Future	3,624.3200	3.6243	2,824.8200	2.8248	(22.059)	0	0	0
2021/11/26	2037	04/08/2022	11.42	Put	Bond Future	3,145.3400	3.1453	3,910.6300	3.9106	24.331	0	0	50
2021/11/26	2037	04/08/2022	10.10	Call	Bond Future	652.6200	0.6526	423.2800	0.4233	(35.141)	0	0	50
2021/11/26	2037	04/08/2022	10.10	Put	Bond Future	8,584.2800	8.5843	9,919.7300	9.9197	15.557	0	0	0
2021/11/26	2037	04/08/2022	10.90	Put	Bond Future	4,812.0900	4.8121	5,815.0400	5.8150	20.842	0	0	50
2021/11/26	2037	03/11/2022	11.32	Call	Bond Future	3,229.8500	3.2299	2,532.4800	2.5325	(21.591)	0	0	0
2021/11/26	2037	03/11/2022	11.30	Put	Bond Future	4,593.6500	4.5937	5,488.5600	5.4886	19.481	0	0	0
2021/11/26	2037	03/11/2022	11.31	Call	Bond Future	3,202.5300	3.2025	2,509.0900	2.5091	(21.653)	0	0	0
2021/11/26	2037	03/11/2022	11.31	Put	Bond Future	4,561.5600	4.5616	5,452.5200	5.4525	19.532	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
2021/11/26	2037	03/11/2022			Bond Future	11.5410	81.2694	11.8179	79.6850	2.399	0.0000	0.0000	0
2021/11/26	2037	03/11/2022	11.32	Put	Bond Future	4,529.3400	4.5293	5,416.3700	5.4164	19.584	0	0	0
2021/11/26	2037	03/11/2022	11.30	Call	Bond Future	3,175.0100	3.1750	2,485.5200	2.4855	(21.716)	0	0	0
2021/11/26	2038	03/02/2022			Bond Future	121.4970	121.4970	120.3359	120.3359	(0.956)	0.0000	0.0000	6,276
2021/11/26	2038	05/05/2022			Bond Future	122.9774	122.9774	121.8018	121.8018	(0.956)	0.0000	0.0000	677
2021/11/26	2038	04/08/2022			Bond Future	122.7159	122.7159	121.5243	121.5243	(0.971)	0.0000	0.0000	0
2021/11/26	2038	03/11/2022			Bond Future	124.2863	124.2863	123.0793	123.0793	(0.971)	0.0000	0.0000	0
2021/11/26	2040	03/02/2022	11.57	Put	Bond Future	800.0800	0.8001	1,246.3900	1.2464	55.783	0	0	0
2021/11/26	2040	03/02/2022	11.58	Put	Bond Future	786.5400	0.7865	1,226.8400	1.2268	55.979	0	0	0
2021/11/26	2040	03/02/2022	11.59	Call	Bond Future	4,574.2600	4.5743	3,401.1600	3.4012	(25.646)	0	0	0
2021/11/26	2040	03/02/2022			Bond Future	11.0100	84.5958	11.2502	82.9884	2.181	0.0000	0.0000	80,943
2021/11/26	2040	03/02/2022	11.57	Call	Bond Future	4,474.5000	4.4745	3,313.3500	3.3133	(25.950)	0	0	0
2021/11/26	2040	03/02/2022	11.58	Call	Bond Future	4,524.2500	4.5243	3,357.0900	3.3571	(25.798)	0	0	0
2021/11/26	2040	03/02/2022	11.59	Put	Bond Future	773.3400	0.7733	1,207.7000	1.2077	56.167	0	0	0
2021/11/26	2040	05/05/2022	11.91	Put	Bond Future	1,392.9900	1.3930	1,878.2800	1.8783	34.838	0	0	0
2021/11/26	2040	05/05/2022	11.92	Call	Bond Future	5,906.9100	5.9069	4,761.0600	4.7611	(19.398)	0	0	0
2021/11/26	2040	05/05/2022	11.92	Put	Bond Future	1,378.5900	1.3786	1,859.7500	1.8597	34.902	0	0	0
2021/11/26	2040	05/05/2022	13.04	Call	Bond Future	11,300.0700	11.3001	9,849.6600	9.8497	(12.835)	0	0	0
2021/11/26	2040	05/05/2022	13.04	Put	Bond Future	438.4700	0.4385	615.0700	0.6151	40.276	0	0	1,200
2021/11/26	2040	05/05/2022	10.57	Call	Bond Future	1,161.8600	1.1619	758.6400	0.7586	(34.705)	0	0	1,200
2021/11/26	2040	05/05/2022	10.57	Put	Bond Future	5,527.0300	5.5270	6,750.8200	6.7508	22.142	0	0	0
2021/11/26	2040	05/05/2022			Bond Future	11.2042	85.6066	11.4541	83.9796	2.231	0.0000	0.0000	8,498
2021/11/26	2040	05/05/2022	11.91	Call	Bond Future	5,860.7800	5.8608	4,719.0600	4.7191	(19.481)	0	0	0
2021/11/26	2040	05/05/2022	9.82	Call	Bond Future	213.8000	0.2138	114.2400	0.1142	(46.567)	0	0	1,200
2021/11/26	2040	05/05/2022	9.82	Put	Bond Future	10,217.8900	10.2179	11,745.3400	11.7453	14.949	0	0	0
2021/11/26	2040	05/05/2022	11.90	Call	Bond Future	5,814.7300	5.8147	4,677.1700	4.6772	(19.563)	0	0	0
2021/11/26	2040	05/05/2022	11.90	Put	Bond Future	1,407.5500	1.4075	1,897.0000	1.8970	34.773	0	0	0
2021/11/26	2040	04/08/2022	11.05	Call	Bond Future	2,438.7600	2.4388	1,811.0100	1.8110	(25.741)	0	0	0
2021/11/26	2040	04/08/2022	11.05	Put	Bond Future	4,799.5000	4.7995	5,819.0300	5.8190	21.242	0	0	0
2021/11/26	2040	04/08/2022	12.24	Put	Bond Future	1,761.8200	1.7618	2,257.0900	2.2571	28.111	0	0	460
2021/11/26	2040	04/08/2022	9.70	Put	Bond Future	12,535.0400	12.5350	14,067.3900	14.0674	12.225	0	0	0
2021/11/26	2040	04/08/2022			Bond Future	11.4095	82.1091	11.6701	80.4618	2.285	0.0000	0.0000	0
2021/11/26	2040	04/08/2022	11.04	Call	Bond Future	2,411.1000	2.4111	1,788.2900	1.7883	(25.831)	0	0	0
2021/11/26	2040	04/08/2022	11.04	Put	Bond Future	4,839.0300	4.8390	5,863.5000	5.8635	21.171	0	0	0
2021/11/26	2040	04/08/2022	12.24	Call	Bond Future	6,832.5400	6.8325	5,680.5300	5.6805	(16.861)	0	0	0
2021/11/26	2040	04/08/2022	9.70	Call	Bond Future	291.1200	0.2911	176.1900	0.1762	(39.479)	0	0	460
2021/11/26	2040	04/08/2022	10.70	Call	Bond Future	1,564.4900	1.5645	1,107.8400	1.1078	(29.188)	0	0	460
2021/11/26	2040	04/08/2022	10.70	Put	Bond Future	6,327.8200	6.3278	7,518.4500	7.5185	18.816	0	0	0
2021/11/26	2040	04/08/2022	11.03	Call	Bond Future	2,383.8600	2.3839	1,765.9900	1.7660	(25.919)	0	0	0
2021/11/26	2040	04/08/2022	11.03	Put	Bond Future	4,879.0700	4.8791	5,908.4800	5.9085	21.098	0	0	0
2021/11/26	2040	03/11/2022	11.39	Call	Bond Future	3,426.9600	3.4270	2,689.6800	2.6897	(21.514)	0	0	0
2021/11/26	2040	03/11/2022	11.40	Call	Bond Future	3,456.7700	3.4568	2,715.2600	2.7153	(21.451)	0	0	0
2021/11/26	2040	03/11/2022	11.41	Put	Bond Future	4,708.8000	4.7088	5,631.1300	5.6311	19.587	0	0	0
2021/11/26	2040	03/11/2022			Bond Future	11.6032	83.1928	11.8744	81.5247	2.337	0.0000	0.0000	0
2021/11/26	2040	03/11/2022	11.39	Put	Bond Future	4,777.5900	4.7776	5,708.3600	5.7084	19.482	0	0	0
2021/11/26	2040	03/11/2022	11.40	Put	Bond Future	4,743.2600	4.7433	5,669.8000	5.6698	19.534	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
2021/11/26	2040	03/11/2022	11.41	Call	Bond Future	3,486.3800	3.4864	2,740.6600	2.7407	(21.390)	0	0	0
2021/11/26	2044	03/02/2022	11.59	Call	Bond Future	4,497.1900	4.4972	3,322.5200	3.3225	(26.120)	0	0	0
2021/11/26	2044	03/02/2022	11.59	Put	Bond Future	825.0300	0.8250	1,282.8500	1.2828	55.491	0	0	0
2021/11/26	2044	03/02/2022	11.60	Call	Bond Future	4,547.2900	4.5473	3,366.5100	3.3665	(25.967)	0	0	0
2021/11/26	2044	03/02/2022	11.60	Put	Bond Future	811.2300	0.8112	1,262.9400	1.2629	55.682	0	0	0
2021/11/26	2044	03/02/2022			Bond Future	11.0377	81.4164	11.2780	79.7839	2.176	0.0000	0.0000	56,368
2021/11/26	2044	03/02/2022	11.61	Call	Bond Future	4,597.5200	4.5975	3,410.6900	3.4107	(25.815)	0	0	0
2021/11/26	2044	03/02/2022	11.61	Put	Bond Future	797.6500	0.7977	1,243.3100	1.2433	55.872	0	0	0
2021/11/26	2044	05/05/2022	11.91	Call	Bond Future	5,846.2100	5.8462	4,692.9700	4.6930	(19.726)	0	0	0
2021/11/26	2044	05/05/2022	11.91	Put	Bond Future	1,434.8900	1.4349	1,933.9700	1.9340	34.782	0	0	0
2021/11/26	2044	05/05/2022	11.92	Call	Bond Future	5,892.4700	5.8925	4,735.0000	4.7350	(19.643)	0	0	0
2021/11/26	2044	05/05/2022	11.92	Put	Bond Future	1,420.0700	1.4201	1,914.9200	1.9149	34.847	0	0	0
2021/11/26	2044	05/05/2022			Bond Future	11.2221	82.3892	11.4721	80.7369	2.228	0.0000	0.0000	5,735
2021/11/26	2044	05/05/2022	11.93	Call	Bond Future	5,938.9800	5.9390	4,777.3200	4.7773	(19.560)	0	0	0
2021/11/26	2044	05/05/2022	11.93	Put	Bond Future	1,405.5900	1.4056	1,896.2500	1.8963	34.908	0	0	0
2021/11/26	2044	04/08/2022	11.08	Call	Bond Future	2,514.8000	2.5148	1,866.4800	1.8665	(25.780)	0	0	0
2021/11/26	2044	04/08/2022	11.08	Put	Bond Future	4,766.6800	4.7667	5,791.2800	5.7913	21.495	0	0	0
2021/11/26	2044	04/08/2022	11.09	Call	Bond Future	2,543.3600	2.5434	1,889.9500	1.8900	(25.691)	0	0	0
2021/11/26	2044	04/08/2022	11.09	Put	Bond Future	4,726.8200	4.7268	5,746.3300	5.7463	21.569	0	0	0
2021/11/26	2044	04/08/2022			Bond Future	11.4167	78.9790	11.6774	77.3061	2.284	0.0000	0.0000	0
2021/11/26	2044	04/08/2022	11.10	Call	Bond Future	2,572.0900	2.5721	1,913.5800	1.9136	(25.602)	0	0	0
2021/11/26	2044	04/08/2022	11.10	Put	Bond Future	4,687.2300	4.6872	5,701.6400	5.7016	21.642	0	0	0
2021/11/26	2044	03/11/2022	11.40	Put	Bond Future	4,776.4800	4.7765	5,715.5900	5.7156	19.661	0	0	0
2021/11/26	2044	03/11/2022	11.41	Call	Bond Future	3,517.2000	3.5172	2,757.9300	2.7579	(21.587)	0	0	0
2021/11/26	2044	03/11/2022	11.41	Put	Bond Future	4,741.4600	4.7415	5,676.2300	5.6762	19.715	0	0	0
2021/11/26	2044	03/11/2022			Bond Future	11.5999	80.0214	11.8712	78.3274	2.338	0.0000	0.0000	0
2021/11/26	2044	03/11/2022	11.39	Call	Bond Future	3,456.6700	3.4567	2,706.0800	2.7061	(21.714)	0	0	0
2021/11/26	2044	03/11/2022	11.39	Put	Bond Future	4,811.7200	4.8117	5,755.1700	5.7552	19.607	0	0	0
2021/11/26	2044	03/11/2022	11.40	Call	Bond Future	3,486.8700	3.4869	2,731.9400	2.7319	(21.651)	0	0	0
2021/11/26	2046	03/02/2022			Bond Future	110.8022	110.8022	109.9859	109.9859	(0.737)	0.0000	0.0000	15,506
2021/11/26	2046	05/05/2022			Bond Future	110.2707	110.2707	109.4441	109.4441	(0.750)	0.0000	0.0000	171
2021/11/26	2046	04/08/2022			Bond Future	111.6599	111.6599	110.8227	110.8227	(0.750)	0.0000	0.0000	0
2021/11/26	2046	03/11/2022			Bond Future	111.1694	111.1694	110.3201	110.3201	(0.764)	0.0000	0.0000	0
2021/11/26	2050	03/02/2022			Bond Future	112.7201	112.7201	111.0432	111.0432	(1.488)	0.0000	0.0000	8,495
2021/11/26	2050	05/05/2022			Bond Future	114.0936	114.0936	112.3957	112.3957	(1.488)	0.0000	0.0000	379
2021/11/26	2050	04/08/2022			Bond Future	113.5194	113.5194	111.7993	111.7993	(1.515)	0.0000	0.0000	0
2021/11/26	2050	03/11/2022			Bond Future	114.9721	114.9721	113.2298	113.2298	(1.515)	0.0000	0.0000	0
2021/11/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	8657	21/12/2026			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
2021/11/26	AL37	03/02/2022			Index Future	798.5420	798.5420	797.4170	797.4170	(0.141)	0.0000	0.0000	0
2021/11/26	AL37	05/05/2022			Index Future	808.0740	808.0740	806.9330	806.9330	(0.141)	0.0000	0.0000	0
2021/11/26	AL37	04/08/2022			Index Future	817.9520	817.9520	816.7960	816.7960	(0.141)	0.0000	0.0000	0
2021/11/26	AL37	03/11/2022			Index Future	828.3300	828.3300	827.1580	827.1580	(0.141)	0.0000	0.0000	0
2021/11/26	AL7T	03/02/2022			Index Future	905.6930	905.6930	894.8850	894.8850	(1.193)	0.0000	0.0000	0
2021/11/26	AL7T	05/05/2022			Index Future	916.5040	916.5040	905.5640	905.5640	(1.194)	0.0000	0.0000	0
2021/11/26	AL7T	04/08/2022			Index Future	927.7080	927.7080	916.6320	916.6320	(1.194)	0.0000	0.0000	0
2021/11/26	AL7T	03/11/2022			Index Future	939.4780	939.4780	928.2610	928.2610	(1.194)	0.0000	0.0000	0
2021/11/26	ALBI	03/02/2022			Index Future	806.7430	806.7430	796.8480	796.8480	(1.227)	0.0000	0.0000	193
2021/11/26	ALBI	05/05/2022			Index Future	816.3730	816.3730	806.3560	806.3560	(1.227)	0.0000	0.0000	29
2021/11/26	ALBI	04/08/2022			Index Future	826.3520	826.3520	816.2120	816.2120	(1.227)	0.0000	0.0000	0
2021/11/26	ALBI	03/11/2022			Index Future	836.8370	836.8370	826.5670	826.5670	(1.227)	0.0000	0.0000	0
2021/11/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/11/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2021/11/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/26	ES33	03/02/2022			Bond Future	11.6989	76.7192	11.9389	75.5169	2.052	0.0000	0.0000	263
2021/11/26	ES33	05/05/2022			Bond Future	11.9460	73.8762	12.1965	72.6590	2.097	0.0000	0.0000	87
2021/11/26	ES33	04/08/2022			Bond Future	12.2037	74.7591	12.4654	73.5262	2.144	0.0000	0.0000	0
2021/11/26	ES33	03/11/2022			Bond Future	12.4654	71.9867	12.7388	70.7381	2.193	0.0000	0.0000	0
2021/11/26	ES42	03/02/2022			Bond Future	12.1256	75.3145	12.3711	73.9194	2.024	0.0000	0.0000	3,579
2021/11/26	ES42	05/05/2022			Bond Future	12.3576	71.9735	12.6143	70.5612	2.077	0.0000	0.0000	1,190
2021/11/26	ES42	04/08/2022			Bond Future	12.5928	72.8323	12.8611	71.4020	2.131	0.0000	0.0000	0
2021/11/26	ES42	03/11/2022			Bond Future	12.8326	69.5558	13.1133	68.1072	2.188	0.0000	0.0000	0
2021/11/26	GOVI	03/02/2022	792.76	Call	GOVI	34,950.0000	3.4950	0.0000	0.0000	(100.000)	0	0	0
2021/11/26	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	60,980.0000	6.0980	100.000	0	0	0
2021/11/26	GOVI	03/02/2022			GOVI	796.2550	796.2550	786.6620	786.6620	(1.205)	0.0000	0.0000	983
2021/11/26	GOVI	03/02/2022	792.74	Call	GOVI	35,150.0000	3.5150	0.0000	0.0000	(100.000)	0	0	0
2021/11/26	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	60,780.0000	6.0780	100.000	0	0	0
2021/11/26	GOVI	03/02/2022	792.75	Call	GOVI	35,050.0000	3.5050	0.0000	0.0000	(100.000)	0	0	0
2021/11/26	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	60,880.0000	6.0880	100.000	0	0	0
2021/11/26	GOVI	05/05/2022	788.25	Call	GOVI	175,100.0000	17.5100	77,990.0000	7.7990	(55.460)	0	0	0
2021/11/26	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/26	GOVI	05/05/2022			GOVI	805.7600	805.7600	796.0490	796.0490	(1.205)	0.0000	0.0000	0
2021/11/26	GOVI	05/05/2022	788.23	Call	GOVI	175,300.0000	17.5300	78,190.0000	7.8190	(55.396)	0	0	0

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2021/11/26	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/26	GOVI	05/05/2022	788.24	Call	GOVI	175,200.0000	17.5200	78,090.0000	7.8090	(55.428)	0	0	0
2021/11/26	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/26	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/26	GOVI	04/08/2022	819.28	Put	GOVI	36,700.0000	3.6700	135,010.0000	13.5010	267.875	0	0	0
2021/11/26	GOVI	04/08/2022			GOVI	815.6100	815.6100	805.7790	805.7790	(1.205)	0.0000	0.0000	0
2021/11/26	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/26	GOVI	04/08/2022	819.26	Put	GOVI	36,500.0000	3.6500	134,810.0000	13.4810	269.342	0	0	0
2021/11/26	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/26	GOVI	04/08/2022	819.27	Put	GOVI	36,600.0000	3.6600	134,910.0000	13.4910	268.607	0	0	0
2021/11/26	GOVI	03/11/2022	820.41	Call	GOVI	55,480.0000	5.5480	0.0000	0.0000	(100.000)	0	0	0
2021/11/26	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	44,090.0000	4.4090	100.000	0	0	0
2021/11/26	GOVI	03/11/2022	820.42	Call	GOVI	55,380.0000	5.5380	0.0000	0.0000	(100.000)	0	0	0
2021/11/26	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	44,190.0000	4.4190	100.000	0	0	0
2021/11/26	GOVI	03/11/2022			GOVI	825.9580	825.9580	816.0010	816.0010	(1.206)	0.0000	0.0000	0
2021/11/26	GOVI	03/11/2022	820.43	Call	GOVI	55,280.0000	5.5280	0.0000	0.0000	(100.000)	0	0	0
2021/11/26	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	44,290.0000	4.4290	100.000	0	0	0
2021/11/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/11/26	IGOV	03/02/2022			Index Future	299.9610	299.9610	298.4680	298.4680	(0.498)	0.0000	0.0000	483
2021/11/26	IGOV	05/05/2022			Index Future	303.6150	303.6150	302.1030	302.1030	(0.498)	0.0000	0.0000	16
2021/11/26	IGOV	04/08/2022			Index Future	307.3990	307.3990	305.8670	305.8670	(0.498)	0.0000	0.0000	0
2021/11/26	IGOV	03/11/2022			Index Future	311.3710	311.3710	309.8190	309.8190	(0.498)	0.0000	0.0000	0
2021/11/26	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/11/26	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/11/26	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/11/26	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/11/26	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/11/26	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/11/26	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/11/26	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/11/26	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/11/26	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/11/26	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/11/26	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/11/26	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/11/26	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/11/26	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/11/26	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/11/26	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/11/26	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/11/26	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/11/26	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/11/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	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
2021/11/26	JBAF	15/12/2021			Jibar Tradeable Future	3.9150	96.0850	3.9150	96.0850	0.000	0.0000	0.0000	0
2021/11/26	JBAF	19/01/2022			Jibar Tradeable Future	4.0450	95.9550	4.0150	95.9850	(0.742)	0.0000	0.0000	0
2021/11/26	JBAF	16/02/2022			Jibar Tradeable Future	4.3800	95.6200	4.2300	95.7700	(3.425)	0.0000	0.0000	0
2021/11/26	JBAF	16/03/2022			Jibar Tradeable Future	4.4450	95.5550	4.2950	95.7050	(3.375)	0.0000	0.0000	0
2021/11/26	JBAF	20/04/2022			Jibar Tradeable Future	4.8600	95.1400	4.7100	95.2900	(3.086)	0.0000	0.0000	0
2021/11/26	JBAF	18/05/2022			Jibar Tradeable Future	4.9300	95.0700	4.7700	95.2300	(3.245)	0.0000	0.0000	0
2021/11/26	JBAF	15/06/2022			Jibar Tradeable Future	5.2500	94.7500	5.0800	94.9200	(3.238)	0.0000	0.0000	72
2021/11/26	JBAF	21/09/2022			Jibar Tradeable Future	5.7750	94.2250	5.5450	94.4550	(3.983)	0.0000	0.0000	0
2021/11/26	JBAF	21/12/2022			Jibar Tradeable Future	6.3400	93.6600	6.1500	93.8500	(2.997)	0.0000	0.0000	68
2021/11/26	JBAF	15/03/2023			Jibar Tradeable Future	6.6400	93.3600	6.4800	93.5200	(2.410)	0.0000	0.0000	0
2021/11/26	JBAF	21/06/2023			Jibar Tradeable Future	6.9850	93.0150	6.8850	93.1150	(1.432)	0.0000	0.0000	0
2021/11/26	JBAF	20/09/2023			Jibar Tradeable Future	7.2150	92.7850	7.0950	92.9050	(1.663)	0.0000	0.0000	75
2021/11/26	R023	03/02/2022	5.08	Call	Bond Future	59.8300	0.0598	95.1800	0.0952	59.084	0	0	0
2021/11/26	R023	03/02/2022	5.08	Put	Bond Future	466.4500	0.4665	358.1200	0.3581	(23.224)	0	0	0
2021/11/26	R023	03/02/2022			Bond Future	5.4735	105.7454	5.3342	105.8891	(2.545)	0.0000	0.0000	16,327
2021/11/26	R023	03/02/2022	5.06	Call	Bond Future	54.7100	0.0547	88.0300	0.0880	60.903	0	0	0
2021/11/26	R023	03/02/2022	5.06	Put	Bond Future	482.0600	0.4821	371.7000	0.3717	(22.893)	0	0	0
2021/11/26	R023	03/02/2022	5.07	Call	Bond Future	57.1600	0.0572	91.4800	0.0915	60.042	0	0	0
2021/11/26	R023	03/02/2022	5.07	Put	Bond Future	474.1500	0.4741	364.7900	0.3648	(23.064)	0	0	0
2021/11/26	R023	05/05/2022	6.31	Call	Bond Future	621.0100	0.6210	732.1900	0.7322	17.903	0	0	0
2021/11/26	R023	05/05/2022	6.31	Put	Bond Future	120.7400	0.1207	86.9000	0.0869	(28.027)	0	0	0
2021/11/26	R023	05/05/2022			Bond Future	5.6747	103.0973	5.4915	103.2423	(3.229)	0.0000	0.0000	777
2021/11/26	R023	05/05/2022	6.29	Call	Bond Future	608.5500	0.6085	718.9400	0.7189	18.140	0	0	0
2021/11/26	R023	05/05/2022	6.29	Put	Bond Future	123.9700	0.1240	89.3400	0.0893	(27.934)	0	0	0
2021/11/26	R023	05/05/2022	6.30	Call	Bond Future	614.7700	0.6148	725.5600	0.7256	18.021	0	0	0
2021/11/26	R023	05/05/2022	6.30	Put	Bond Future	122.3400	0.1223	88.1100	0.0881	(27.979)	0	0	0
2021/11/26	R023	04/08/2022	6.05	Call	Bond Future	271.0800	0.2711	354.0100	0.3540	30.592	0	0	0
2021/11/26	R023	04/08/2022	6.05	Put	Bond Future	243.9500	0.2439	178.8100	0.1788	(26.702)	0	0	0
2021/11/26	R023	04/08/2022			Bond Future	6.0008	104.3379	5.7324	104.4859	(4.472)	0.0000	0.0000	0
2021/11/26	R023	04/08/2022	6.03	Call	Bond Future	264.7500	0.2648	346.7000	0.3467	30.954	0	0	0
2021/11/26	R023	04/08/2022	6.03	Put	Bond Future	248.6300	0.2486	182.5100	0.1825	(26.594)	0	0	0
2021/11/26	R023	04/08/2022	6.04	Call	Bond Future	267.9100	0.2679	350.3400	0.3503	30.768	0	0	0
2021/11/26	R023	04/08/2022	6.04	Put	Bond Future	246.2900	0.2463	180.6500	0.1807	(26.652)	0	0	0
2021/11/26	R023	03/11/2022	6.25	Call	Bond Future	234.7400	0.2347	302.9100	0.3029	29.041	0	0	0
2021/11/26	R023	03/11/2022	6.25	Put	Bond Future	383.3700	0.3834	303.2200	0.3032	(20.907)	0	0	0
2021/11/26	R023	03/11/2022	6.26	Call	Bond Future	236.4200	0.2364	304.8300	0.3048	28.936	0	0	0
2021/11/26	R023	03/11/2022	6.26	Put	Bond Future	381.9900	0.3820	302.0800	0.3021	(20.919)	0	0	0
2021/11/26	R023	03/11/2022			Bond Future	6.7351	101.7717	6.2510	101.9200	(7.187)	0.0000	0.0000	0
2021/11/26	R023	03/11/2022	6.27	Call	Bond Future	238.1100	0.2381	306.7600	0.3068	28.831	0	0	0
2021/11/26	R023	03/11/2022	6.27	Put	Bond Future	380.6100	0.3806	300.9400	0.3009	(20.932)	0	0	0
2021/11/26	R035	03/02/2022	9.92	Call	Bond Future	212.2900	0.2123	93.7800	0.0938	(55.825)	0	0	200
2021/11/26	R035	03/02/2022	9.92	Put	Bond Future	5,742.3500	5.7424	7,078.4500	7.0785	23.267	0	0	0
2021/11/26	R035	03/02/2022	11.73	Call	Bond Future	6,113.4800	6.1135	4,881.3200	4.8813	(20.155)	0	0	0
2021/11/26	R035	03/02/2022	11.73	Put	Bond Future	355.9500	0.3559	578.4000	0.5784	62.495	0	0	280
2021/11/26	R035	03/02/2022	11.28	Call	Bond Future	3,946.5100	3.9465	2,921.0600	2.9211	(25.984)	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
2021/11/26	R035	03/02/2022	11.28	Put	Bond Future	801.3200	0.8013	1,230.4800	1.2305	53.557	0	0	200
2021/11/26	R035	03/02/2022	11.33	Put	Bond Future	735.2600	0.7353	1,136.3500	1.1364	54.551	0	0	500
2021/11/26	R035	03/02/2022	11.39	Call	Bond Future	4,457.6700	4.4577	3,372.3000	3.3723	(24.348)	0	0	0
2021/11/26	R035	03/02/2022	11.39	Put	Bond Future	662.7400	0.6627	1,031.9800	1.0320	55.714	0	0	683
2021/11/26	R035	03/02/2022	11.22	Call	Bond Future	3,675.5600	3.6756	2,685.6100	2.6856	(26.933)	0	0	0
2021/11/26	R035	03/02/2022	11.22	Put	Bond Future	887.8800	0.8879	1,352.5400	1.3525	52.334	0	0	0
2021/11/26	R035	03/02/2022	11.23	Call	Bond Future	3,720.2400	3.7202	2,724.2300	2.7242	(26.773)	0	0	0
2021/11/26	R035	03/02/2022	11.23	Put	Bond Future	872.8200	0.8728	1,331.4200	1.3314	52.542	0	0	0
2021/11/26	R035	03/02/2022	11.03	Call	Bond Future	2,861.3700	2.8614	1,996.3400	1.9963	(30.231)	0	0	0
2021/11/26	R035	03/02/2022	11.05	Put	Bond Future	1,180.8500	1.1808	1,756.4300	1.7564	48.743	0	0	1,600
2021/11/26	R035	03/02/2022	11.11	Call	Bond Future	3,195.2800	3.1953	2,275.4100	2.2754	(28.788)	0	0	0
2021/11/26	R035	03/02/2022	10.35	Call	Bond Future	792.2700	0.7923	439.2000	0.4392	(44.564)	0	0	1,600
2021/11/26	R035	03/02/2022	10.35	Put	Bond Future	3,445.5900	3.4456	4,547.1300	4.5471	31.970	0	0	0
2021/11/26	R035	03/02/2022	10.61	Call	Bond Future	1,405.6900	1.4057	861.3000	0.8613	(38.728)	0	0	0
2021/11/26	R035	03/02/2022	10.61	Put	Bond Future	2,381.2200	2.3812	3,291.4400	3.2914	38.225	0	0	200
2021/11/26	R035	03/02/2022	10.65	Call	Bond Future	1,519.3400	1.5193	943.8600	0.9439	(37.877)	0	0	0
2021/11/26	R035	03/02/2022	10.24	Put	Bond Future	3,973.6300	3.9736	5,146.6300	5.1466	29.520	0	0	0
2021/11/26	R035	03/02/2022	10.26	Call	Bond Future	630.0000	0.6300	335.8100	0.3358	(46.697)	0	0	200
2021/11/26	R035	03/02/2022	10.26	Put	Bond Future	3,874.7700	3.8748	5,035.1900	5.0352	29.948	0	0	0
2021/11/26	R035	03/02/2022	10.34	Call	Bond Future	773.0000	0.7730	426.7100	0.4267	(44.798)	0	0	0
2021/11/26	R035	03/02/2022	10.34	Put	Bond Future	3,491.7600	3.4918	4,600.0800	4.6001	31.741	0	0	500
2021/11/26	R035	03/02/2022			Bond Future	10.7645	90.8484	10.9995	89.3938	2.183	0.0000	0.0000	103,325
2021/11/26	R035	03/02/2022	9.70	Call	Bond Future	85.4900	0.0855	32.4600	0.0325	(62.031)	0	0	683
2021/11/26	R035	03/02/2022	9.70	Put	Bond Future	7,138.3200	7.1383	8,539.9000	8.5399	19.635	0	0	0
2021/11/26	R035	03/02/2022	10.10	Call	Bond Future	394.0100	0.3940	193.5000	0.1935	(50.890)	0	0	280
2021/11/26	R035	03/02/2022	10.10	Put	Bond Future	4,704.0700	4.7041	5,958.1700	5.9582	26.660	0	0	0
2021/11/26	R035	03/02/2022	11.88	Call	Bond Future	6,869.1500	6.8691	5,589.3000	5.5893	(18.632)	0	0	0
2021/11/26	R035	03/02/2022	11.88	Put	Bond Future	267.2200	0.2672	441.9800	0.4420	65.399	0	0	1,800
2021/11/26	R035	03/02/2022	11.33	Call	Bond Future	4,176.7000	4.1767	3,123.1800	3.1232	(25.224)	0	0	0
2021/11/26	R035	03/02/2022	11.24	Call	Bond Future	3,765.2100	3.7652	2,763.2100	2.7632	(26.612)	0	0	0
2021/11/26	R035	03/02/2022	11.24	Put	Bond Future	858.1200	0.8581	1,310.7300	1.3107	52.744	0	0	0
2021/11/26	R035	03/02/2022	11.03	Put	Bond Future	1,220.5000	1.2205	1,810.0800	1.8101	48.306	0	0	280
2021/11/26	R035	03/02/2022	11.05	Call	Bond Future	2,943.5000	2.9435	2,064.4700	2.0645	(29.863)	0	0	0
2021/11/26	R035	03/02/2022	11.11	Put	Bond Future	1,068.8100	1.0688	1,603.5500	1.6035	50.031	0	0	200
2021/11/26	R035	03/02/2022	10.65	Put	Bond Future	2,240.7500	2.2407	3,119.8800	3.1199	39.234	0	0	683
2021/11/26	R035	03/02/2022	10.24	Call	Bond Future	596.6800	0.5967	315.0700	0.3151	(47.196)	0	0	500
2021/11/26	R035	05/05/2022	11.63	Call	Bond Future	5,243.6700	5.2437	4,228.2900	4.2283	(19.364)	0	0	0
2021/11/26	R035	05/05/2022	11.63	Put	Bond Future	1,351.8000	1.3518	1,808.7400	1.8087	33.802	0	0	0
2021/11/26	R035	05/05/2022	11.64	Call	Bond Future	5,286.3300	5.2863	4,267.0400	4.2670	(19.282)	0	0	0
2021/11/26	R035	05/05/2022	11.64	Put	Bond Future	1,337.5300	1.3375	1,790.5600	1.7906	33.871	0	0	0
2021/11/26	R035	05/05/2022	10.72	Call	Bond Future	1,979.2800	1.9793	1,410.1400	1.4101	(28.755)	0	0	1,200
2021/11/26	R035	05/05/2022	10.72	Put	Bond Future	3,516.8400	3.5168	4,420.0200	4.4200	25.682	0	0	0
2021/11/26	R035	05/05/2022			Bond Future	10.9693	87.4549	11.2140	85.9826	2.232	0.0000	0.0000	8,926
2021/11/26	R035	05/05/2022	11.65	Call	Bond Future	5,329.0700	5.3291	4,305.9000	4.3059	(19.200)	0	0	0
2021/11/26	R035	05/05/2022	11.65	Put	Bond Future	1,323.4000	1.3234	1,772.5500	1.7725	33.939	0	0	0
2021/11/26	R035	05/05/2022	12.64	Call	Bond Future	9,829.4700	9.8295	8,539.7500	8.5398	(13.121)	0	0	0
2021/11/26	R035	05/05/2022	12.64	Put	Bond Future	467.0100	0.4670	649.6100	0.6496	39.100	0	0	1,200
2021/11/26	R035	05/05/2022	10.82	Call	Bond Future	2,259.4500	2.2594	1,636.2800	1.6363	(27.581)	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
2021/11/26	R035	05/05/2022	10.82	Put	Bond Future	3,175.4800	3.1755	4,024.6300	4.0246	26.741	0	0	1,200
2021/11/26	R035	04/08/2022	11.13	Put	Bond Future	3,441.3800	3.4414	4,230.4500	4.2305	22.929	0	0	100
2021/11/26	R035	04/08/2022	10.72	Call	Bond Future	2,007.8200	2.0078	1,486.9500	1.4869	(25.942)	0	0	0
2021/11/26	R035	04/08/2022	10.72	Put	Bond Future	4,818.8300	4.8188	5,788.8200	5.7888	20.129	0	0	0
2021/11/26	R035	04/08/2022	10.73	Call	Bond Future	2,032.2200	2.0322	1,506.9200	1.5069	(25.849)	0	0	0
2021/11/26	R035	04/08/2022	10.73	Put	Bond Future	4,781.2900	4.7813	5,746.8500	5.7468	20.195	0	0	0
2021/11/26	R035	04/08/2022	9.84	Call	Bond Future	524.6200	0.5246	339.2900	0.3393	(35.327)	0	0	100
2021/11/26	R035	04/08/2022	9.84	Put	Bond Future	9,039.3700	9.0394	10,344.9000	10.3449	14.443	0	0	0
2021/11/26	R035	04/08/2022	10.53	Put	Bond Future	5,577.7700	5.5778	6,630.3900	6.6304	18.872	0	0	0
2021/11/26	R035	04/08/2022	10.64	Call	Bond Future	1,819.4300	1.8194	1,333.6900	1.3337	(26.697)	0	0	0
2021/11/26	R035	04/08/2022	10.64	Put	Bond Future	5,128.1900	5.1282	6,133.3100	6.1333	19.600	0	0	100
2021/11/26	R035	04/08/2022	9.53	Call	Bond Future	302.3300	0.3023	186.8100	0.1868	(38.210)	0	0	400
2021/11/26	R035	04/08/2022	9.53	Put	Bond Future	10,951.3800	10.9514	12,326.7200	12.3267	12.559	0	0	0
2021/11/26	R035	04/08/2022			Bond Future	11.1843	88.4835	11.4396	86.9926	2.283	0.0000	0.0000	0
2021/11/26	R035	04/08/2022	11.13	Call	Bond Future	3,119.3100	3.1193	2,417.5200	2.4175	(22.498)	0	0	0
2021/11/26	R035	04/08/2022	12.18	Call	Bond Future	7,037.3700	7.0374	5,949.5900	5.9496	(15.457)	0	0	0
2021/11/26	R035	04/08/2022	12.18	Put	Bond Future	1,431.6400	1.4316	1,834.7200	1.8347	28.155	0	0	400
2021/11/26	R035	04/08/2022	10.74	Call	Bond Future	2,056.4900	2.0565	1,526.8000	1.5268	(25.757)	0	0	0
2021/11/26	R035	04/08/2022	10.74	Put	Bond Future	4,743.6900	4.7437	5,704.8600	5.7049	20.262	0	0	0
2021/11/26	R035	04/08/2022	10.53	Call	Bond Future	1,578.0000	1.5780	1,139.7600	1.1398	(27.772)	0	0	400
2021/11/26	R035	03/11/2022	11.15	Call	Bond Future	3,082.3700	3.0824	2,430.3200	2.4303	(21.154)	0	0	0
2021/11/26	R035	03/11/2022	11.15	Put	Bond Future	4,538.5900	4.5386	5,396.0500	5.3961	18.893	0	0	0
2021/11/26	R035	03/11/2022			Bond Future	11.4003	85.1696	11.6665	83.6601	2.335	0.0000	0.0000	0
2021/11/26	R035	03/11/2022	11.14	Call	Bond Future	3,055.5600	3.0556	2,407.3000	2.4073	(21.216)	0	0	0
2021/11/26	R035	03/11/2022	11.14	Put	Bond Future	4,570.7100	4.5707	5,431.9600	5.4320	18.843	0	0	0
2021/11/26	R035	03/11/2022	11.13	Call	Bond Future	3,028.8800	3.0289	2,384.4000	2.3844	(21.278)	0	0	0
2021/11/26	R035	03/11/2022	11.13	Put	Bond Future	4,603.0100	4.6030	5,468.0400	5.4680	18.793	0	0	0
2021/11/26	R186	03/02/2022	7.30	Call	Bond Future	60.3900	0.0604	50.2200	0.0502	(16.841)	0	0	0
2021/11/26	R186	03/02/2022	7.30	Put	Bond Future	4,440.1700	4.4402	4,592.9200	4.5929	3.440	0	0	0
2021/11/26	R186	03/02/2022			Bond Future	8.3312	109.9247	8.3705	109.7618	0.472	0.0000	0.0000	54,685
2021/11/26	R186	03/02/2022	7.28	Call	Bond Future	55.9400	0.0559	46.4000	0.0464	(17.054)	0	0	0
2021/11/26	R186	03/02/2022	7.28	Put	Bond Future	4,522.8300	4.5228	4,676.2100	4.6762	3.391	0	0	0
2021/11/26	R186	03/02/2022	7.29	Call	Bond Future	58.1300	0.0581	48.2800	0.0483	(16.945)	0	0	0
2021/11/26	R186	03/02/2022	7.29	Put	Bond Future	4,481.4600	4.4815	4,634.5300	4.6345	3.416	0	0	0
2021/11/26	R186	05/05/2022	9.18	Call	Bond Future	3,129.3500	3.1294	3,007.6500	3.0076	(3.889)	0	0	0
2021/11/26	R186	05/05/2022	9.18	Put	Bond Future	786.5400	0.7865	830.1600	0.8302	5.546	0	0	454
2021/11/26	R186	05/05/2022	8.32	Call	Bond Future	1,159.8600	1.1599	1,088.7100	1.0887	(6.134)	0	0	0
2021/11/26	R186	05/05/2022	8.32	Put	Bond Future	2,157.7700	2.1578	2,251.9400	2.2519	4.364	0	0	0
2021/11/26	R186	05/05/2022	8.14	Call	Bond Future	878.6800	0.8787	819.2800	0.8193	(6.760)	0	0	454
2021/11/26	R186	05/05/2022	8.14	Put	Bond Future	2,592.5900	2.5926	2,698.5100	2.6985	4.085	0	0	0
2021/11/26	R186	05/05/2022	7.28	Call	Bond Future	148.5300	0.1485	132.8700	0.1329	(10.543)	0	0	435
2021/11/26	R186	05/05/2022	7.28	Put	Bond Future	5,366.2200	5.3662	5,515.8800	5.5159	2.789	0	0	0
2021/11/26	R186	05/05/2022	7.48	Call	Bond Future	221.5600	0.2216	199.6600	0.1997	(9.884)	0	0	3,600
2021/11/26	R186	05/05/2022	7.48	Put	Bond Future	4,612.0100	4.6120	4,755.4300	4.7554	3.110	0	0	0
2021/11/26	R186	05/05/2022			Bond Future	8.5734	111.2372	8.6156	111.0719	0.493	0.0000	0.0000	4,514
2021/11/26	R186	05/05/2022	8.64	Call	Bond Future	1,770.2500	1.7703	1,678.4300	1.6784	(5.187)	0	0	0
2021/11/26	R186	05/05/2022	8.64	Put	Bond Future	1,509.7400	1.5097	1,583.2400	1.5832	4.868	0	0	4,035

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
2021/11/26	R186	05/05/2022	8.94	Call	Bond Future	2,478.3000	2.4783	2,368.7300	2.3687	(4.421)	0	0	0
2021/11/26	R186	05/05/2022	8.94	Put	Bond Future	1,054.6300	1.0546	1,110.3800	1.1104	5.286	0	0	454
2021/11/26	R186	05/05/2022	8.31	Call	Bond Future	1,143.1200	1.1431	1,072.6300	1.0726	(6.166)	0	0	0
2021/11/26	R186	05/05/2022	8.31	Put	Bond Future	2,180.6500	2.1806	2,275.4800	2.2755	4.349	0	0	0
2021/11/26	R186	05/05/2022	8.35	Call	Bond Future	1,210.9500	1.2109	1,137.8400	1.1378	(6.037)	0	0	454
2021/11/26	R186	05/05/2022	8.35	Put	Bond Future	2,090.1000	2.0901	2,182.3100	2.1823	4.412	0	0	0
2021/11/26	R186	05/05/2022	7.88	Call	Bond Future	549.4500	0.5495	506.4200	0.5064	(7.831)	0	0	435
2021/11/26	R186	05/05/2022	7.88	Put	Bond Future	3,308.0800	3.3081	3,430.3700	3.4304	3.697	0	0	0
2021/11/26	R186	05/05/2022	8.30	Call	Bond Future	1,126.5400	1.1265	1,056.6900	1.0567	(6.200)	0	0	0
2021/11/26	R186	05/05/2022	8.30	Put	Bond Future	2,203.7100	2.2037	2,299.1800	2.2992	4.332	0	0	0
2021/11/26	R186	05/05/2022	6.73	Call	Bond Future	44.9100	0.0449	39.3600	0.0394	(12.358)	0	0	3,600
2021/11/26	R186	05/05/2022	6.73	Put	Bond Future	7,577.2700	7.5773	7,737.0400	7.7370	2.109	0	0	0
2021/11/26	R186	04/08/2022	8.15	Call	Bond Future	864.8400	0.8648	812.4800	0.8125	(6.054)	0	0	0
2021/11/26	R186	04/08/2022	8.15	Put	Bond Future	3,440.1200	3.4401	3,555.4800	3.5555	3.353	0	0	0
2021/11/26	R186	04/08/2022	9.78	Call	Bond Future	4,286.8300	4.2868	4,159.3700	4.1594	(2.973)	0	0	0
2021/11/26	R186	04/08/2022	9.78	Put	Bond Future	874.4500	0.8744	914.7100	0.9147	4.604	0	0	3,600
2021/11/26	R186	04/08/2022	7.96	Call	Bond Future	633.5500	0.6335	591.1400	0.5911	(6.694)	0	0	3,600
2021/11/26	R186	04/08/2022			Bond Future	8.8369	107.2763	8.8824	107.1086	0.514	0.0000	0.0000	0
2021/11/26	R186	04/08/2022	8.14	Call	Bond Future	851.5800	0.8516	799.7500	0.7997	(6.086)	0	0	0
2021/11/26	R186	04/08/2022	8.14	Put	Bond Future	3,464.9300	3.4649	3,580.8200	3.5808	3.345	0	0	0
2021/11/26	R186	04/08/2022	6.96	Call	Bond Future	102.2400	0.1022	92.2800	0.0923	(9.742)	0	0	3,600
2021/11/26	R186	04/08/2022	6.96	Put	Bond Future	7,326.7400	7.3267	7,484.5000	7.4845	2.153	0	0	0
2021/11/26	R186	04/08/2022	7.96	Put	Bond Future	3,934.9400	3.9349	4,060.2500	4.0602	3.185	0	0	0
2021/11/26	R186	04/08/2022	8.13	Call	Bond Future	838.4500	0.8384	787.1500	0.7872	(6.118)	0	0	0
2021/11/26	R186	04/08/2022	8.13	Put	Bond Future	3,489.8800	3.4899	3,606.3000	3.6063	3.336	0	0	0
2021/11/26	R186	03/11/2022	8.53	Call	Bond Future	1,358.8100	1.3588	1,294.4200	1.2944	(4.739)	0	0	0
2021/11/26	R186	03/11/2022	8.53	Put	Bond Future	3,399.8000	3.3998	3,505.2300	3.5052	3.101	0	0	0
2021/11/26	R186	03/11/2022	8.54	Call	Bond Future	1,373.2200	1.3732	1,308.3900	1.3084	(4.721)	0	0	0
2021/11/26	R186	03/11/2022	8.54	Put	Bond Future	3,378.6600	3.3787	3,483.6500	3.4837	3.107	0	0	0
2021/11/26	R186	03/11/2022			Bond Future	9.1110	108.6769	9.1600	108.5071	0.538	0.0000	0.0000	0
2021/11/26	R186	03/11/2022	8.55	Call	Bond Future	1,387.3200	1.3873	1,322.0600	1.3221	(4.704)	0	0	0
2021/11/26	R186	03/11/2022	8.55	Put	Bond Future	3,357.2300	3.3572	3,461.7900	3.4618	3.114	0	0	0
2021/11/26	R197	03/02/2022			Bond Future	321.8158	321.8158	321.8344	321.8344	0.006	0.0000	0.0000	1,079
2021/11/26	R197	05/05/2022			Bond Future	325.7360	325.7360	325.7536	325.7536	0.005	0.0000	0.0000	237
2021/11/26	R197	04/08/2022			Bond Future	321.4840	321.4840	321.4998	321.4998	0.005	0.0000	0.0000	0
2021/11/26	R197	03/11/2022			Bond Future	325.5981	325.5981	325.6136	325.6136	0.005	0.0000	0.0000	0
2021/11/26	R202	03/02/2022			Bond Future	238.2482	238.2482	238.2771	238.2771	0.012	0.0000	0.0000	8,050
2021/11/26	R202	05/05/2022			Bond Future	241.1502	241.1502	241.1790	241.1790	0.012	0.0000	0.0000	413
2021/11/26	R202	04/08/2022			Bond Future	239.7501	239.7501	239.7778	239.7778	0.012	0.0000	0.0000	0
2021/11/26	R202	03/11/2022			Bond Future	242.8176	242.8176	242.8452	242.8452	0.011	0.0000	0.0000	0
2021/11/26	R209	03/02/2022	11.02	Call	Bond Future	2,667.7400	2.6677	1,858.0800	1.8581	(30.350)	0	0	0
2021/11/26	R209	03/02/2022	11.02	Put	Bond Future	929.7700	0.9298	1,417.8000	1.4178	52.489	0	0	0
2021/11/26	R209	03/02/2022	11.03	Call	Bond Future	2,704.7300	2.7047	1,888.9000	1.8889	(30.163)	0	0	0
2021/11/26	R209	03/02/2022	11.03	Put	Bond Future	913.8800	0.9139	1,395.7400	1.3957	52.727	0	0	0
2021/11/26	R209	03/02/2022			Bond Future	10.6976	70.1824	10.9372	68.8847	2.240	0.0000	0.0000	19,954

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
2021/11/26	R209	03/02/2022	11.04	Call	Bond Future	2,741.9100	2.7419	1,919.9600	1.9200	(29.977)	0	0	0
2021/11/26	R209	03/02/2022	11.04	Put	Bond Future	898.2300	0.8982	1,373.9700	1.3740	52.964	0	0	0
2021/11/26	R209	05/05/2022	11.44	Call	Bond Future	4,159.2700	4.1593	3,284.1800	3.2842	(21.040)	0	0	0
2021/11/26	R209	05/05/2022	11.44	Put	Bond Future	1,255.7100	1.2557	1,694.0400	1.6940	34.907	0	0	0
2021/11/26	R209	05/05/2022	9.75	Call	Bond Future	295.6100	0.2956	165.1600	0.1652	(44.129)	0	0	8,525
2021/11/26	R209	05/05/2022	9.75	Put	Bond Future	6,756.3300	6.7563	7,939.3000	7.9393	17.509	0	0	0
2021/11/26	R209	05/05/2022	10.75	Call	Bond Future	1,976.2200	1.9762	1,413.5000	1.4135	(28.475)	0	0	0
2021/11/26	R209	05/05/2022	10.75	Put	Bond Future	2,680.9600	2.6810	3,431.6600	3.4317	28.001	0	0	12,050
2021/11/26	R209	05/05/2022	11.43	Call	Bond Future	4,122.8300	4.1228	3,251.5700	3.2516	(21.133)	0	0	0
2021/11/26	R209	05/05/2022	11.43	Put	Bond Future	1,269.5900	1.2696	1,711.7500	1.7118	34.827	0	0	0
2021/11/26	R209	05/05/2022			Bond Future	10.8806	67.8791	11.1293	66.5656	2.286	0.0000	0.0000	5,396
2021/11/26	R209	05/05/2022	11.45	Call	Bond Future	4,195.8000	4.1958	3,316.9000	3.3169	(20.947)	0	0	0
2021/11/26	R209	05/05/2022	11.45	Put	Bond Future	1,241.9700	1.2420	1,676.4900	1.6765	34.986	0	0	0
2021/11/26	R209	05/05/2022	12.00	Call	Bond Future	6,312.5700	6.3126	5,262.1400	5.2621	(16.640)	0	0	0
2021/11/26	R209	05/05/2022	12.00	Put	Bond Future	678.5300	0.6785	941.5200	0.9415	38.759	0	0	12,050
2021/11/26	R209	04/08/2022	10.57	Put	Bond Future	4,363.6100	4.3636	5,241.9000	5.2419	20.128	0	0	0
2021/11/26	R209	04/08/2022	10.58	Call	Bond Future	1,705.0200	1.7050	1,249.5400	1.2495	(26.714)	0	0	0
2021/11/26	R209	04/08/2022	10.58	Put	Bond Future	4,328.8700	4.3289	5,203.2400	5.2032	20.199	0	0	0
2021/11/26	R209	04/08/2022			Bond Future	11.0687	68.6778	11.3269	67.3479	2.333	0.0000	0.0000	0
2021/11/26	R209	04/08/2022	10.57	Call	Bond Future	1,684.5600	1.6846	1,233.0000	1.2330	(26.806)	0	0	0
2021/11/26	R209	04/08/2022	10.59	Call	Bond Future	1,725.6200	1.7256	1,266.2200	1.2662	(26.622)	0	0	0
2021/11/26	R209	04/08/2022	10.59	Put	Bond Future	4,294.3400	4.2943	5,164.7900	5.1648	20.270	0	0	0
2021/11/26	R209	03/11/2022	11.03	Call	Bond Future	2,747.5500	2.7475	2,156.3200	2.1563	(21.518)	0	0	0
2021/11/26	R209	03/11/2022	11.03	Put	Bond Future	3,915.1800	3.9152	4,670.5000	4.6705	19.292	0	0	0
2021/11/26	R209	03/11/2022			Bond Future	11.2563	66.4404	11.5243	65.0939	2.382	0.0000	0.0000	0
2021/11/26	R209	03/11/2022	11.01	Call	Bond Future	2,699.8100	2.6998	2,115.4300	2.1154	(21.645)	0	0	0
2021/11/26	R209	03/11/2022	11.01	Put	Bond Future	3,972.0500	3.9720	4,734.2200	4.7342	19.188	0	0	0
2021/11/26	R209	03/11/2022	11.02	Call	Bond Future	2,723.6300	2.7236	2,135.8200	2.1358	(21.582)	0	0	0
2021/11/26	R209	03/11/2022	11.02	Put	Bond Future	3,943.5400	3.9435	4,702.2800	4.7023	19.240	0	0	0
2021/11/26	R210	03/02/2022			Bond Future	211.8132	211.8132	211.8341	211.8341	0.010	0.0000	0.0000	1,381
2021/11/26	R210	05/05/2022			Bond Future	211.5415	211.5415	211.5619	211.5619	0.010	0.0000	0.0000	104
2021/11/26	R210	04/08/2022			Bond Future	214.2063	214.2063	214.2267	214.2267	0.010	0.0000	0.0000	0
2021/11/26	R210	03/11/2022			Bond Future	214.0375	214.0375	214.0558	214.0558	0.009	0.0000	0.0000	0
2021/11/26	R213	03/02/2022	8.63	Call	Bond Future	9.7900	0.0098	3.4800	0.0035	(64.454)	0	0	200
2021/11/26	R213	03/02/2022	8.63	Put	Bond Future	8,333.9300	8.3339	9,337.1400	9.3371	12.038	0	0	0
2021/11/26	R213	03/02/2022	8.80	Call	Bond Future	20.3100	0.0203	7.7400	0.0077	(61.891)	0	0	102
2021/11/26	R213	03/02/2022	8.80	Put	Bond Future	7,367.1000	7.3671	8,364.0500	8.3640	13.532	0	0	0
2021/11/26	R213	03/02/2022	10.60	Put	Bond Future	702.4300	0.7024	1,018.3000	1.0183	44.968	0	0	430
2021/11/26	R213	03/02/2022	10.67	Call	Bond Future	3,174.5100	3.1745	2,451.3200	2.4513	(22.781)	0	0	0
2021/11/26	R213	03/02/2022	10.67	Put	Bond Future	619.0400	0.6190	905.3700	0.9054	46.254	0	0	220
2021/11/26	R213	03/02/2022	10.00	Call	Bond Future	1,110.5600	1.1106	728.6500	0.7286	(34.389)	0	0	0
2021/11/26	R213	03/02/2022	10.00	Put	Bond Future	1,931.4000	1.9314	2,559.0100	2.5590	32.495	0	0	430
2021/11/26	R213	03/02/2022	9.98	Call	Bond Future	1,066.6300	1.0666	695.6000	0.6956	(34.785)	0	0	0
2021/11/26	R213	03/02/2022	9.98	Put	Bond Future	1,991.1000	1.9911	2,629.5900	2.6296	32.067	0	0	0
2021/11/26	R213	03/02/2022	9.22	Put	Bond Future	5,107.5300	5.1075	6,054.8900	6.0549	18.548	0	0	0
2021/11/26	R213	03/02/2022	9.58	Put	Bond Future	3,435.4700	3.4355	4,269.4600	4.2695	24.276	0	0	200

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
2021/11/26	R213	03/02/2022			Bond Future	10.1596	84.6826	10.3587	83.6731	1.960	0.0000	0.0000	20,884
2021/11/26	R213	03/02/2022	9.15	Call	Bond Future	88.4900	0.0885	40.1700	0.0402	(54.605)	0	0	220
2021/11/26	R213	03/02/2022	9.15	Put	Bond Future	5,465.4400	5.4654	6,426.6400	6.4266	17.587	0	0	0
2021/11/26	R213	03/02/2022	10.25	Call	Bond Future	1,750.6200	1.7506	1,231.0000	1.2310	(29.682)	0	0	0
2021/11/26	R213	03/02/2022	10.25	Put	Bond Future	1,290.2100	1.2902	1,780.1100	1.7801	37.971	0	0	102
2021/11/26	R213	03/02/2022	10.60	Call	Bond Future	2,913.6400	2.9136	2,219.9900	2.2200	(23.807)	0	0	0
2021/11/26	R213	03/02/2022	10.15	Call	Bond Future	1,475.2500	1.4753	1,010.5600	1.0106	(31.499)	0	0	0
2021/11/26	R213	03/02/2022	10.15	Put	Bond Future	1,524.2300	1.5242	2,069.0600	2.0691	35.745	0	0	200
2021/11/26	R213	03/02/2022	10.17	Call	Bond Future	1,528.2800	1.5283	1,052.5400	1.0525	(31.129)	0	0	0
2021/11/26	R213	03/02/2022	10.17	Put	Bond Future	1,475.0500	1.4750	2,008.8300	2.0088	36.187	0	0	220
2021/11/26	R213	03/02/2022	9.96	Call	Bond Future	1,023.9200	1.0239	663.6900	0.6637	(35.181)	0	0	0
2021/11/26	R213	03/02/2022	9.96	Put	Bond Future	2,052.1800	2.0522	2,701.4700	2.7015	31.639	0	0	0
2021/11/26	R213	03/02/2022	9.97	Call	Bond Future	1,045.2100	1.0452	679.5800	0.6796	(34.981)	0	0	0
2021/11/26	R213	03/02/2022	9.97	Put	Bond Future	2,021.5500	2.0216	2,665.4400	2.6654	31.851	0	0	0
2021/11/26	R213	03/02/2022	9.22	Call	Bond Future	117.8300	0.1178	55.6700	0.0557	(52.754)	0	0	430
2021/11/26	R213	03/02/2022	9.58	Call	Bond Future	407.7600	0.4028	227.2300	0.2272	(43.582)	0	0	0
2021/11/26	R213	03/02/2022	9.76	Call	Bond Future	654.6200	0.6546	397.2100	0.3972	(39.322)	0	0	0
2021/11/26	R213	03/02/2022	9.76	Put	Bond Future	2,730.1400	2.7301	3,482.2500	3.4823	27.548	0	0	102
2021/11/26	R213	05/05/2022	10.63	Call	Bond Future	2,921.3600	2.9214	2,334.9000	2.3349	(20.075)	0	0	0
2021/11/26	R213	05/05/2022	10.65	Put	Bond Future	1,620.3800	1.6204	2,048.8900	2.0489	26.445	0	0	0
2021/11/26	R213	05/05/2022			Bond Future	10.3721	82.1615	10.5800	81.1396	2.005	0.0000	0.0000	0
2021/11/26	R213	05/05/2022	10.63	Put	Bond Future	1,656.3700	1.6564	2,091.7800	2.0918	26.287	0	0	0
2021/11/26	R213	05/05/2022	10.64	Call	Bond Future	2,951.9200	2.9519	2,362.0100	2.3620	(19.984)	0	0	0
2021/11/26	R213	05/05/2022	10.64	Put	Bond Future	1,638.3900	1.6384	2,070.3500	2.0703	26.365	0	0	0
2021/11/26	R213	05/05/2022	10.65	Call	Bond Future	2,982.4000	2.9824	2,389.0400	2.3890	(19.895)	0	0	0
2021/11/26	R213	04/08/2022	9.88	Call	Bond Future	1,204.1600	1.2042	911.2600	0.9113	(24.324)	0	0	0
2021/11/26	R213	04/08/2022	9.89	Call	Bond Future	1,220.4000	1.2204	924.6200	0.9246	(24.236)	0	0	0
2021/11/26	R213	04/08/2022	9.90	Put	Bond Future	4,673.3000	4.6733	5,409.5800	5.4096	15.755	0	0	0
2021/11/26	R213	04/08/2022			Bond Future	10.5969	83.1302	10.8144	82.0953	2.052	0.0000	0.0000	0
2021/11/26	R213	04/08/2022	9.88	Put	Bond Future	4,742.3200	4.7423	5,484.3400	5.4843	15.647	0	0	0
2021/11/26	R213	04/08/2022	9.89	Put	Bond Future	4,707.8500	4.7079	5,446.9900	5.4470	15.700	0	0	0
2021/11/26	R213	04/08/2022	9.90	Call	Bond Future	1,236.5300	1.2365	937.8900	0.9379	(24.151)	0	0	0
2021/11/26	R213	03/11/2022	10.38	Call	Bond Future	2,078.6000	2.0786	1,675.3100	1.6753	(19.402)	0	0	0
2021/11/26	R213	03/11/2022	10.38	Put	Bond Future	4,185.2100	4.1852	4,829.6500	4.8296	15.398	0	0	0
2021/11/26	R213	03/11/2022	10.39	Call	Bond Future	2,098.6900	2.0987	1,692.7600	1.6928	(19.342)	0	0	0
2021/11/26	R213	03/11/2022	10.39	Put	Bond Future	4,157.2600	4.1573	4,799.0600	4.7991	15.438	0	0	0
2021/11/26	R213	03/11/2022			Bond Future	10.8257	80.6895	11.0531	79.6417	2.100	0.0000	0.0000	0
2021/11/26	R213	03/11/2022	10.40	Call	Bond Future	2,118.5800	2.1186	1,710.0400	1.7100	(19.284)	0	0	0
2021/11/26	R213	03/11/2022	10.40	Put	Bond Future	4,129.1400	4.1291	4,768.3300	4.7683	15.480	0	0	0
2021/11/26	R214	03/02/2022	11.39	Put	Bond Future	914.1200	0.9141	1,398.4500	1.3984	52.983	0	0	0
2021/11/26	R214	03/02/2022	11.40	Put	Bond Future	899.0100	0.8990	1,377.2900	1.3773	53.201	0	0	0
2021/11/26	R214	03/02/2022	11.41	Call	Bond Future	3,009.1700	3.0092	2,127.6900	2.1277	(29.293)	0	0	0
2021/11/26	R214	03/02/2022			Bond Future	11.0216	67.1686	11.2666	65.8148	2.223	0.0000	0.0000	19,929
2021/11/26	R214	03/02/2022	11.39	Call	Bond Future	2,932.4800	2.9325	2,063.0400	2.0630	(29.649)	0	0	0
2021/11/26	R214	03/02/2022	11.40	Call	Bond Future	2,970.7500	2.9707	2,095.2600	2.0953	(29.470)	0	0	0
2021/11/26	R214	03/02/2022	11.41	Put	Bond Future	884.1200	0.8841	1,356.4100	1.3564	53.419	0	0	0
2021/11/26	R214	05/05/2022	11.73	Put	Bond Future	1,366.8100	1.3668	1,837.7700	1.8378	34.457	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
2021/11/26	R214	05/05/2022	11.74	Put	Bond Future	1,352.5300	1.3525	1,819.5700	1.8196	34.531	0	0	0
2021/11/26	R214	05/05/2022	11.75	Call	Bond Future	4,259.4300	4.2594	3,352.3700	3.3524	(21.295)	0	0	0
2021/11/26	R214	05/05/2022			Bond Future	11.1969	64.6907	11.4512	63.3205	2.271	0.0000	0.0000	441
2021/11/26	R214	05/05/2022	11.73	Call	Bond Future	4,185.9600	4.1860	3,286.7300	3.2867	(21.482)	0	0	0
2021/11/26	R214	05/05/2022	11.74	Call	Bond Future	4,222.6500	4.2226	3,319.5000	3.3195	(21.388)	0	0	0
2021/11/26	R214	05/05/2022	11.75	Put	Bond Future	1,338.4100	1.3384	1,801.5400	1.8015	34.603	0	0	0
2021/11/26	R214	04/08/2022	10.98	Put	Bond Future	4,106.0300	4.1060	4,983.0000	4.9830	21.358	0	0	0
2021/11/26	R214	04/08/2022	10.99	Call	Bond Future	1,937.2300	1.9372	1,422.7600	1.4228	(26.557)	0	0	0
2021/11/26	R214	04/08/2022			Bond Future	11.3793	65.4509	11.6436	64.0637	2.322	0.0000	0.0000	0
2021/11/26	R214	04/08/2022	10.97	Call	Bond Future	1,891.7700	1.8918	1,385.7600	1.3858	(26.748)	0	0	0
2021/11/26	R214	04/08/2022	10.97	Put	Bond Future	4,139.9000	4.1399	5,021.0900	5.0211	21.285	0	0	0
2021/11/26	R214	04/08/2022	10.98	Call	Bond Future	1,914.3200	1.9143	1,404.0900	1.4041	(26.653)	0	0	0
2021/11/26	R214	04/08/2022	10.99	Put	Bond Future	4,072.6000	4.0726	4,945.3300	4.9453	21.429	0	0	0
2021/11/26	R214	03/11/2022	11.34	Call	Bond Future	2,859.5500	2.8595	2,237.6400	2.2376	(21.749)	0	0	0
2021/11/26	R214	03/11/2022	11.36	Put	Bond Future	3,970.3200	3.9703	4,746.0200	4.7460	19.537	0	0	0
2021/11/26	R214	03/11/2022			Bond Future	11.5609	63.0331	11.8354	61.6283	2.374	0.0000	0.0000	0
2021/11/26	R214	03/11/2022	11.34	Put	Bond Future	4,027.9300	4.0279	4,810.7300	4.8107	19.434	0	0	0
2021/11/26	R214	03/11/2022	11.35	Call	Bond Future	2,884.2900	2.8843	2,258.8300	2.2588	(21.685)	0	0	0
2021/11/26	R214	03/11/2022	11.35	Put	Bond Future	3,999.0400	3.9990	4,778.2900	4.7783	19.486	0	0	0
2021/11/26	R214	03/11/2022	11.36	Call	Bond Future	2,909.1400	2.9091	2,280.1300	2.2801	(21.622)	0	0	0
2021/11/26	R248	03/02/2022	9.80	Call	Bond Future	49.8600	0.0499	16.5600	0.0166	(66.787)	0	0	0
2021/11/26	R248	03/02/2022	9.80	Put	Bond Future	9,242.3500	9.2424	10,891.1200	10.8911	17.839	0	0	0
2021/11/26	R248	03/02/2022	10.00	Call	Bond Future	126.7100	0.1267	48.7600	0.0488	(61.518)	0	0	0
2021/11/26	R248	03/02/2022	10.00	Put	Bond Future	7,630.8600	7.6309	9,234.9800	9.2350	21.021	0	0	0
2021/11/26	R248	03/02/2022	10.20	Put	Bond Future	6,146.0900	6.1461	7,672.4700	7.6725	24.835	0	0	0
2021/11/26	R248	03/02/2022	11.47	Call	Bond Future	4,303.7400	4.3037	3,127.6400	3.1276	(27.327)	0	0	0
2021/11/26	R248	03/02/2022	11.48	Call	Bond Future	4,354.5200	4.3545	3,171.6900	3.1717	(27.163)	0	0	0
2021/11/26	R248	03/02/2022	11.49	Put	Bond Future	875.7200	0.8757	1,368.3200	1.3683	56.251	0	0	0
2021/11/26	R248	03/02/2022	10.90	Call	Bond Future	1,799.8800	1.7999	1,103.4000	1.1034	(38.696)	0	0	900
2021/11/26	R248	03/02/2022	10.90	Put	Bond Future	2,336.7100	2.3367	3,322.3000	3.3223	42.179	0	0	0
2021/11/26	R248	03/02/2022	10.40	Call	Bond Future	538.7700	0.5388	265.0800	0.2651	(50.799)	0	0	100
2021/11/26	R248	03/02/2022	10.50	Call	Bond Future	720.4800	0.7205	373.6000	0.3736	(48.146)	0	0	0
2021/11/26	R248	03/02/2022	10.50	Put	Bond Future	4,232.4200	4.2324	5,567.6100	5.5676	31.547	0	0	0
2021/11/26	R248	03/02/2022			Bond Future	10.9749	84.8603	11.2153	83.1782	2.191	0.0000	0.0000	191,095
2021/11/26	R248	03/02/2022	10.20	Call	Bond Future	276.9800	0.2770	121.2900	0.1213	(56.210)	0	0	900
2021/11/26	R248	03/02/2022	11.47	Put	Bond Future	905.9800	0.9060	1,411.9500	1.4119	55.848	0	0	0
2021/11/26	R248	03/02/2022	11.48	Put	Bond Future	890.7300	0.8907	1,389.9700	1.3900	56.048	0	0	0
2021/11/26	R248	03/02/2022	11.49	Call	Bond Future	4,405.4300	4.4054	3,215.9600	3.2160	(27.000)	0	0	0
2021/11/26	R248	03/02/2022	10.70	Call	Bond Future	1,183.9300	1.1839	671.3000	0.6713	(43.299)	0	0	0
2021/11/26	R248	03/02/2022	10.70	Put	Bond Future	3,185.1300	3.1851	4,354.5700	4.3546	36.716	0	0	0
2021/11/26	R248	03/02/2022	11.00	Call	Bond Future	2,161.9600	2.1620	1,372.1100	1.3721	(36.534)	0	0	1,400
2021/11/26	R248	03/02/2022	11.00	Put	Bond Future	1,983.4400	1.9834	2,875.6600	2.8757	44.983	0	0	0
2021/11/26	R248	03/02/2022	10.30	Call	Bond Future	0.0000	0.0000	182.0000	0.1820	100.000	0	0	1,300
2021/11/26	R248	03/02/2022	10.30	Put	Bond Future	0.0000	0.0000	6,934.9900	6.9350	100.000	0	0	0
2021/11/26	R248	03/02/2022	10.40	Put	Bond Future	4,824.0500	4.8240	6,232.4300	6.2324	29.195	0	0	0
2021/11/26	R248	05/05/2022	11.79	Call	Bond Future	5,741.0300	5.7410	4,568.4500	4.5685	(20.425)	0	0	0
2021/11/26	R248	05/05/2022	11.79	Put	Bond Future	1,497.7000	1.4977	2,027.5800	2.0276	35.380	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
2021/11/26	R248	05/05/2022	11.80	Call	Bond Future	5,788.3900	5.7884	4,611.2800	4.6113	(20.336)	0	0	0
2021/11/26	R248	05/05/2022			Bond Future	11.1480	81.4583	11.3982	79.7559	2.244	0.0000	0.0000	2,035
2021/11/26	R248	05/05/2022	11.80	Put	Bond Future	1,482.1500	1.4822	2,007.5000	2.0075	35.445	0	0	0
2021/11/26	R248	05/05/2022	11.81	Call	Bond Future	5,835.6600	5.8357	4,654.0300	4.6540	(20.248)	0	0	0
2021/11/26	R248	05/05/2022	11.81	Put	Bond Future	1,466.5900	1.4666	1,987.4200	1.9874	35.513	0	0	0
2021/11/26	R248	04/08/2022	10.98	Call	Bond Future	2,563.9800	2.5640	1,902.3300	1.9023	(25.806)	0	0	0
2021/11/26	R248	04/08/2022	10.98	Put	Bond Future	4,975.0900	4.9751	6,037.1200	6.0371	21.347	0	0	0
2021/11/26	R248	04/08/2022	10.99	Call	Bond Future	2,593.1200	2.5931	1,926.2400	1.9262	(25.717)	0	0	0
2021/11/26	R248	04/08/2022	10.99	Put	Bond Future	4,933.2200	4.9332	5,990.0200	5.9900	21.422	0	0	0
2021/11/26	R248	04/08/2022			Bond Future	11.3283	82.4159	11.5891	80.6922	2.302	0.0000	0.0000	0
2021/11/26	R248	04/08/2022	11.00	Call	Bond Future	2,622.7100	2.6227	1,950.5700	1.9506	(25.628)	0	0	0
2021/11/26	R248	04/08/2022	11.00	Put	Bond Future	4,891.9000	4.8919	5,943.4400	5.9434	21.496	0	0	0
2021/11/26	R248	03/11/2022	11.30	Put	Bond Future	4,947.5900	4.9476	5,917.2100	5.9172	19.598	0	0	0
2021/11/26	R248	03/11/2022	11.31	Put	Bond Future	4,911.3400	4.9113	5,876.4600	5.8765	19.651	0	0	0
2021/11/26	R248	03/11/2022	11.32	Call	Bond Future	3,626.0300	3.6260	2,841.2800	2.8413	(21.642)	0	0	0
2021/11/26	R248	03/11/2022			Bond Future	11.5078	79.0858	11.7794	77.3404	2.360	0.0000	0.0000	0
2021/11/26	R248	03/11/2022	11.30	Call	Bond Future	3,563.2000	3.5632	2,787.4400	2.7874	(21.771)	0	0	0
2021/11/26	R248	03/11/2022	11.31	Call	Bond Future	3,594.5500	3.5945	2,814.2900	2.8143	(21.707)	0	0	0
2021/11/26	R248	03/11/2022	11.32	Put	Bond Future	4,875.3200	4.8753	5,835.9500	5.8360	19.704	0	0	0

Total

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