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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/11/2021 TO 09/11/2021

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
2021/11/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	2025	04/11/2021		Bond Future	153.7045	153.7045	153.7045	153.7045	0.000	0.0000	0.0000	0
2021/11/09	2025	03/02/2022		Bond Future	154.0943	154.0943	154.7231	154.7231	0.408	0.0000	0.0000	5,057
2021/11/09	2025	05/05/2022		Bond Future	155.9558	155.9558	156.6108	156.6108	0.420	0.0000	0.0000	164
2021/11/09	2025	04/08/2022		Bond Future	156.2654	156.2654	156.9093	156.9093	0.412	0.0000	0.0000	0
2021/11/09	2025	03/11/2022		Bond Future	158.2449	158.2449	158.8920	158.8920	0.409	0.0000	0.0000	0
2021/11/09	2029	04/11/2021		Bond Future	112.6107	112.6107	112.6107	112.6107	0.000	0.0000	0.0000	0
2021/11/09	2029	03/02/2022		Bond Future	113.9203	113.9203	113.9269	113.9269	0.006	0.0000	0.0000	2,806

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
2021/11/09	2029	05/05/2022			Bond Future	114.0993	114.0993	114.1195	114.1195	0.018	0.0000	0.0000	186
2021/11/09	2029	04/08/2022			Bond Future	115.5047	115.5047	115.5113	115.5113	0.006	0.0000	0.0000	0
2021/11/09	2029	03/11/2022			Bond Future	115.7448	115.7448	115.7477	115.7477	0.002	0.0000	0.0000	0
2021/11/09	2030	04/11/2021			Bond Future	9.6450	92.9758	9.6450	92.9758	0.000	0.0000	0.0000	0
2021/11/09	2030	03/02/2022	8.39	Call	Bond Future	114.2000	0.1142	141.6100	0.1416	24.002	0	0	101
2021/11/09	2030	03/02/2022	8.39	Put	Bond Future	6,324.2800	6.3243	5,935.6400	5.9356	(6.145)	0	0	0
2021/11/09	2030	03/02/2022	8.85	Call	Bond Future	396.0400	0.3960	473.3100	0.4733	19.511	0	0	1,000
2021/11/09	2030	03/02/2022	8.85	Put	Bond Future	4,050.1100	4.0501	3,711.3300	3.7113	(8.365)	0	0	0
2021/11/09	2030	03/02/2022	9.10	Call	Bond Future	730.3000	0.7303	851.7100	0.8517	16.625	0	0	4,000
2021/11/09	2030	03/02/2022	9.10	Put	Bond Future	3,030.8700	3.0309	2,736.2300	2.7362	(9.721)	0	0	0
2021/11/09	2030	03/02/2022	9.90	Put	Bond Future	930.6400	0.9306	795.0200	0.7950	(14.573)	0	0	8,000
2021/11/09	2030	03/02/2022	9.45	Call	Bond Future	1,452.6900	1.4527	1,645.4000	1.6454	13.266	0	0	0
2021/11/09	2030	03/02/2022	9.45	Put	Bond Future	1,899.3300	1.8993	1,675.9900	1.6760	(11.759)	0	0	0
2021/11/09	2030	03/02/2022	9.35	Call	Bond Future	1,214.8400	1.2148	1,386.7400	1.3867	14.150	0	0	0
2021/11/09	2030	03/02/2022	9.35	Put	Bond Future	2,186.3700	2.1864	1,942.2200	1.9422	(11.167)	0	0	101
2021/11/09	2030	03/02/2022			Bond Future	9.5357	91.7278	9.4559	92.1438	(0.837)	0.0000	0.0000	84,423
2021/11/09	2030	03/02/2022	9.90	Call	Bond Future	2,799.3600	2.7994	3,079.7900	3.0798	10.018	0	0	0
2021/11/09	2030	03/02/2022	10.85	Call	Bond Future	6,688.8500	6.6888	7,071.5800	7.0716	5.722	0	0	0
2021/11/09	2030	03/02/2022	10.85	Put	Bond Future	172.7400	0.1727	139.4200	0.1394	(19.289)	0	0	1,000
2021/11/09	2030	03/02/2022	9.60	Call	Bond Future	1,851.4500	1.8515	2,074.9600	2.0750	12.072	0	0	1,000
2021/11/09	2030	03/02/2022	9.60	Put	Bond Future	1,517.8900	1.5179	1,325.3500	1.3253	(12.685)	0	0	0
2021/11/09	2030	03/02/2022	9.78	Call	Bond Future	2,396.4800	2.3965	2,655.2400	2.6552	10.798	0	0	0
2021/11/09	2030	03/02/2022	9.78	Put	Bond Future	1,137.8200	1.1378	980.5300	0.9805	(13.824)	0	0	101
2021/11/09	2030	03/02/2022	9.43	Call	Bond Future	1,403.0800	1.4031	1,591.6300	1.5916	13.438	0	0	0
2021/11/09	2030	03/02/2022	9.43	Put	Bond Future	1,954.3900	1.9544	1,726.8900	1.7269	(11.640)	0	0	0
2021/11/09	2030	03/02/2022	9.44	Call	Bond Future	1,427.7600	1.4278	1,618.3900	1.6184	13.352	0	0	0
2021/11/09	2030	03/02/2022	9.44	Put	Bond Future	1,926.7200	1.9267	1,701.3000	1.7013	(11.700)	0	0	0
2021/11/09	2030	05/05/2022	10.21	Call	Bond Future	3,651.9000	3.6519	3,937.8200	3.9378	7.829	0	0	0
2021/11/09	2030	05/05/2022	10.21	Put	Bond Future	1,383.4900	1.3835	1,237.0700	1.2371	(10.583)	0	0	0
2021/11/09	2030	05/05/2022	8.89	Put	Bond Future	5,123.8300	5.1238	4,787.2700	4.7873	(6.569)	0	0	0
2021/11/09	2030	05/05/2022	9.95	Call	Bond Future	2,850.0400	2.8500	3,100.7400	3.1007	8.796	0	0	0
2021/11/09	2030	05/05/2022	8.14	Call	Bond Future	175.5200	0.1755	207.1100	0.2071	17.998	0	0	1,800
2021/11/09	2030	05/05/2022	8.14	Put	Bond Future	8,737.9200	8.7379	8,337.1700	8.3372	(4.586)	0	0	0
2021/11/09	2030	05/05/2022	8.47	Call	Bond Future	329.4700	0.3295	383.3100	0.3833	16.341	0	0	1,073
2021/11/09	2030	05/05/2022	8.81	Put	Bond Future	5,471.1900	5.4712	5,125.4200	5.1254	(6.320)	0	0	0
2021/11/09	2030	05/05/2022			Bond Future	9.7506	92.8142	9.6647	93.2466	(0.881)	0.0000	0.0000	14,728
2021/11/09	2030	05/05/2022	11.04	Call	Bond Future	6,731.8900	6.7319	7,096.4200	7.0964	5.415	0	0	0
2021/11/09	2030	05/05/2022	11.04	Put	Bond Future	546.2000	0.5462	478.3900	0.4784	(12.415)	0	0	1,800
2021/11/09	2030	05/05/2022	10.19	Call	Bond Future	3,587.2800	3.5873	3,870.6300	3.8706	7.899	0	0	0
2021/11/09	2030	05/05/2022	10.19	Put	Bond Future	1,416.1000	1.4161	1,267.1100	1.2671	(10.521)	0	0	0
2021/11/09	2030	05/05/2022	10.20	Call	Bond Future	3,619.5300	3.6195	3,904.1700	3.9042	7.864	0	0	0
2021/11/09	2030	05/05/2022	10.20	Put	Bond Future	1,399.7200	1.3997	1,252.0200	1.2520	(10.552)	0	0	200
2021/11/09	2030	05/05/2022	8.89	Call	Bond Future	670.7400	0.6707	766.5200	0.7665	14.280	0	0	1,800
2021/11/09	2030	05/05/2022	9.35	Call	Bond Future	1,379.9300	1.3799	1,540.3400	1.5403	11.625	0	0	0
2021/11/09	2030	05/05/2022	9.35	Put	Bond Future	3,419.0600	3.4191	3,147.1300	3.1471	(7.953)	0	0	1,073
2021/11/09	2030	05/05/2022	9.95	Put	Bond Future	1,856.4500	1.8565	1,674.8100	1.6748	(9.784)	0	0	1,073
2021/11/09	2030	05/05/2022	8.47	Put	Bond Future	7,056.6500	7.0566	6,678.1500	6.6782	(5.364)	0	0	0

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2021/11/09	2030	05/05/2022	8.81	Call	Bond Future	590.1700		0.5902	676.7400	0.6767	14.669	0	0	200
2021/11/09	2030	05/05/2022	7.73	Call	Bond Future	71.2400		0.0712	85.6700	0.0857	20.255	0	0	200
2021/11/09	2030	05/05/2022	7.73	Put	Bond Future	10,974.9700		10.9750	10,557.0600	10.5571	(3.808)	0	0	0
2021/11/09	2030	04/08/2022	10.95	Call	Bond Future	5,681.7000		5.6817	5,999.9900	6.0000	5.602	0	0	0
2021/11/09	2030	04/08/2022	10.95	Put	Bond Future	1,166.7300		1.1667	1,058.7300	1.0587	(9.257)	0	0	800
2021/11/09	2030	04/08/2022	9.56	Call	Bond Future	1,754.0200		1.7540	1,921.4500	1.9215	9.546	0	0	0
2021/11/09	2030	04/08/2022	9.56	Put	Bond Future	3,840.1300		3.8401	3,581.2700	3.5813	(6.741)	0	0	0
2021/11/09	2030	04/08/2022			Bond Future	9.9851		89.8825	9.8972	90.3088	(0.880)	0.0000	0.0000	0
2021/11/09	2030	04/08/2022	9.54	Call	Bond Future	1,713.9200		1.7139	1,878.8600	1.8789	9.624	0	0	0
2021/11/09	2030	04/08/2022	9.54	Put	Bond Future	3,899.6800		3.8997	3,638.3300	3.6383	(6.702)	0	0	0
2021/11/09	2030	04/08/2022	9.55	Call	Bond Future	1,733.9100		1.7339	1,900.0900	1.9001	9.584	0	0	0
2021/11/09	2030	04/08/2022	9.55	Put	Bond Future	3,869.8300		3.8698	3,609.7200	3.6097	(6.721)	0	0	0
2021/11/09	2030	04/08/2022	8.30	Call	Bond Future	317.2100		0.3172	362.7000	0.3627	14.341	0	0	800
2021/11/09	2030	04/08/2022	8.30	Put	Bond Future	8,958.3100		8.9583	8,577.5100	8.5775	(4.251)	0	0	0
2021/11/09	2030	04/08/2022	9.05	Call	Bond Future	934.1600		0.9342	1,041.8200	1.0418	11.525	0	0	800
2021/11/09	2030	04/08/2022	9.05	Put	Bond Future	5,604.8200		5.6048	5,286.1900	5.2862	(5.685)	0	0	0
2021/11/09	2030	03/11/2022	10.10	Call	Bond Future	2,864.8400		2.8648	3,075.6700	3.0757	7.359	0	0	0
2021/11/09	2030	03/11/2022	10.10	Put	Bond Future	3,371.3000		3.3713	3,153.6400	3.1536	(6.456)	0	0	0
2021/11/09	2030	03/11/2022			Bond Future	10.2082		91.0506	10.1166	91.4791	(0.897)	0.0000	0.0000	0
2021/11/09	2030	03/11/2022	10.08	Call	Bond Future	2,817.3800		2.8174	3,026.1400	3.0261	7.410	0	0	0
2021/11/09	2030	03/11/2022	10.08	Put	Bond Future	3,417.8900		3.4179	3,198.1600	3.1982	(6.429)	0	0	0
2021/11/09	2030	03/11/2022	10.09	Call	Bond Future	2,840.8800		2.8409	3,050.6700	3.0507	7.385	0	0	0
2021/11/09	2030	03/11/2022	10.09	Put	Bond Future	3,394.3500		3.3944	3,175.6500	3.1756	(6.443)	0	0	0
2021/11/09	2032	04/11/2021			Bond Future	10.1500		88.8615	10.1500	88.8615	0.000	0.0000	0.0000	0
2021/11/09	2032	03/02/2022	8.91	Put	Bond Future	6,666.1800		6.6662	6,232.7500	6.2327	(6.502)	0	0	0
2021/11/09	2032	03/02/2022	11.13	Call	Bond Future	6,588.1300		6.5881	7,008.2600	7.0083	6.377	0	0	0
2021/11/09	2032	03/02/2022	11.13	Put	Bond Future	228.2000		0.2282	183.7900	0.1838	(19.461)	0	0	210
2021/11/09	2032	03/02/2022	10.65	Call	Bond Future	4,335.5500		4.3356	4,704.8400	4.7048	8.518	0	0	0
2021/11/09	2032	03/02/2022	10.65	Put	Bond Future	558.4100		0.5584	463.1600	0.4632	(17.057)	0	0	1,050
2021/11/09	2032	03/02/2022	10.66	Call	Bond Future	4,379.8500		4.3799	4,750.6000	4.7506	8.465	0	0	0
2021/11/09	2032	03/02/2022	10.66	Put	Bond Future	547.8000		0.5478	454.0100	0.4540	(17.121)	0	0	97
2021/11/09	2032	03/02/2022	10.45	Put	Bond Future	809.9700		0.8100	681.9400	0.6819	(15.807)	0	0	198
2021/11/09	2032	03/02/2022	10.53	Call	Bond Future	3,814.2000		3.8142	4,164.6200	4.1646	9.187	0	0	0
2021/11/09	2032	03/02/2022	10.53	Put	Bond Future	699.7100		0.6997	585.5900	0.5856	(16.310)	0	0	210
2021/11/09	2032	03/02/2022	10.35	Put	Bond Future	968.0000		0.9680	821.1000	0.8211	(15.176)	0	0	400
2021/11/09	2032	03/02/2022	10.42	Call	Bond Future	3,355.9200		3.3559	3,686.9300	3.6869	9.863	0	0	0
2021/11/09	2032	03/02/2022	10.42	Put	Bond Future	854.9600		0.8550	721.4300	0.7214	(15.618)	0	0	0
2021/11/09	2032	03/02/2022	10.43	Call	Bond Future	3,396.6100		3.3966	3,729.4800	3.7295	9.800	0	0	0
2021/11/09	2032	03/02/2022	10.43	Put	Bond Future	839.6300		0.8396	707.9600	0.7080	(15.682)	0	0	0
2021/11/09	2032	03/02/2022	9.81	Call	Bond Future	1,264.1500		1.2642	1,457.6500	1.4576	15.307	0	0	0
2021/11/09	2032	03/02/2022	9.81	Put	Bond Future	2,274.2700		2.2743	2,003.2300	2.0032	(11.918)	0	0	198
2021/11/09	2032	03/02/2022	9.90	Put	Bond Future	1,994.9600		1.9950	1,746.5200	1.7465	(12.453)	0	0	900
2021/11/09	2032	03/02/2022	9.58	Call	Bond Future	738.2000		0.7382	874.2000	0.8742	18.423	0	0	400
2021/11/09	2032	03/02/2022	9.58	Put	Bond Future	3,121.5400		3.1215	2,793.0000	2.7930	(10.525)	0	0	0
2021/11/09	2032	03/02/2022	9.67	Call	Bond Future	924.2300		0.9242	1,082.4400	1.0824	17.118	0	0	0
2021/11/09	2032	03/02/2022			Bond Future	9.9822		92.0583	9.9027	92.5229	(0.797)	0.0000	0.0000	109,476
2021/11/09	2032	03/02/2022	8.91	Call	Bond Future	120.6300		0.1206	151.7400	0.1517	25.790	0	0	198

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2021/11/09	2032	03/02/2022	9.14	Call	Bond Future	236.8600	0.2369	292.2800	0.2923	23.398	0	0	97
2021/11/09	2032	03/02/2022	9.14	Put	Bond Future	5,325.8100	5.3258	4,916.6900	4.9167	(7.682)	0	0	0
2021/11/09	2032	03/02/2022	9.57	Call	Bond Future	719.2100	0.7192	852.7900	0.8528	18.573	0	0	1,050
2021/11/09	2032	03/02/2022	9.57	Put	Bond Future	3,162.8900	3.1629	2,831.9300	2.8319	(10.464)	0	0	0
2021/11/09	2032	03/02/2022	10.95	Call	Bond Future	5,721.3200	5.7213	6,126.5600	6.1266	7.083	0	0	0
2021/11/09	2032	03/02/2022	10.95	Put	Bond Future	317.4000	0.3174	258.1000	0.2581	(18.683)	0	0	400
2021/11/09	2032	03/02/2022	10.90	Call	Bond Future	5,484.3000	5.4843	5,884.5700	5.8846	7.298	0	0	0
2021/11/09	2032	03/02/2022	10.90	Put	Bond Future	348.5800	0.3486	284.3100	0.2843	(18.438)	0	0	900
2021/11/09	2032	03/02/2022	10.44	Call	Bond Future	3,437.6400	3.4376	3,772.3300	3.7723	9.736	0	0	0
2021/11/09	2032	03/02/2022	10.44	Put	Bond Future	824.6900	0.8247	694.8400	0.6948	(15.745)	0	0	0
2021/11/09	2032	03/02/2022	10.45	Call	Bond Future	3,478.8400	3.4788	3,815.3500	3.8154	9.673	0	0	0
2021/11/09	2032	03/02/2022	10.35	Call	Bond Future	3,075.4700	3.0755	3,393.1100	3.3931	10.328	0	0	0
2021/11/09	2032	03/02/2022	9.90	Call	Bond Future	1,514.7000	1.5147	1,730.8000	1.7308	14.267	0	0	900
2021/11/09	2032	03/02/2022	10.14	Call	Bond Future	2,289.6100	2.2896	2,562.9000	2.5629	11.936	0	0	0
2021/11/09	2032	03/02/2022	10.14	Put	Bond Future	1,377.1100	1.3771	1,185.8600	1.1859	(13.888)	0	0	97
2021/11/09	2032	03/02/2022	9.62	Call	Bond Future	817.7700	0.8178	963.5600	0.9636	17.828	0	0	210
2021/11/09	2032	03/02/2022	9.62	Put	Bond Future	2,960.3000	2.9603	2,641.5500	2.6415	(10.767)	0	0	0
2021/11/09	2032	03/02/2022	9.67	Put	Bond Future	2,766.9300	2.7669	2,460.6000	2.4606	(11.071)	0	0	1,050
2021/11/09	2032	05/05/2022	11.18	Call	Bond Future	6,199.2000	6.1992	6,583.1200	6.5831	6.193	0	0	0
2021/11/09	2032	05/05/2022	11.18	Put	Bond Future	808.2700	0.8083	711.1700	0.7112	(12.013)	0	0	780
2021/11/09	2032	05/05/2022	11.02	Put	Bond Future	965.8600	0.9659	852.8500	0.8528	(11.700)	0	0	0
2021/11/09	2032	05/05/2022	11.03	Call	Bond Future	5,562.8800	5.5629	5,931.9500	5.9320	6.635	0	0	0
2021/11/09	2032	05/05/2022	11.03	Put	Bond Future	955.2000	0.9552	843.2500	0.8433	(11.720)	0	0	0
2021/11/09	2032	05/05/2022	10.29	Put	Bond Future	2,235.4200	2.2354	2,019.8800	2.0199	(9.642)	0	0	0
2021/11/09	2032	05/05/2022	10.98	Call	Bond Future	5,355.2100	5.3552	5,718.8500	5.7188	6.790	0	0	0
2021/11/09	2032	05/05/2022	10.98	Put	Bond Future	1,010.8300	1.0108	893.4500	0.8934	(11.612)	0	0	993
2021/11/09	2032	05/05/2022			Bond Future	10.1843	89.0018	10.0994	89.4828	(0.833)	0.0000	0.0000	20,384
2021/11/09	2032	05/05/2022	11.02	Call	Bond Future	5,520.9700	5.5210	5,888.9800	5.8890	6.666	0	0	0
2021/11/09	2032	05/05/2022	11.04	Call	Bond Future	5,604.8700	5.6049	5,974.9800	5.9750	6.603	0	0	0
2021/11/09	2032	05/05/2022	11.04	Put	Bond Future	944.6700	0.9447	833.7600	0.8338	(11.741)	0	0	0
2021/11/09	2032	05/05/2022	10.18	Call	Bond Future	2,490.5600	2.4906	2,737.3700	2.7374	9.910	0	0	780
2021/11/09	2032	05/05/2022	10.18	Put	Bond Future	2,514.8500	2.5149	2,280.6400	2.2806	(9.313)	0	0	0
2021/11/09	2032	05/05/2022	10.29	Call	Bond Future	2,829.6300	2.8296	3,095.1100	3.0951	9.382	0	0	993
2021/11/09	2032	05/05/2022	9.58	Call	Bond Future	1,014.3400	1.0143	1,154.0700	1.1541	13.775	0	0	780
2021/11/09	2032	05/05/2022	9.58	Put	Bond Future	4,516.8200	4.5168	4,175.5300	4.1755	(7.556)	0	0	0
2021/11/09	2032	04/08/2022	10.20	Put	Bond Future	3,519.4000	3.5194	3,261.9200	3.2619	(7.316)	0	0	0
2021/11/09	2032	04/08/2022	10.21	Put	Bond Future	3,490.2700	3.4903	3,234.2400	3.2342	(7.336)	0	0	0
2021/11/09	2032	04/08/2022	10.22	Call	Bond Future	2,484.9200	2.4849	2,706.1700	2.7062	8.904	0	0	0
2021/11/09	2032	04/08/2022	8.97	Call	Bond Future	444.2700	0.4443	507.9600	0.5080	14.336	0	0	800
2021/11/09	2032	04/08/2022	8.97	Put	Bond Future	8,745.4700	8.7455	8,333.3100	8.3333	(4.713)	0	0	0
2021/11/09	2032	04/08/2022	9.72	Call	Bond Future	1,339.3900	1.3394	1,488.0500	1.4881	11.099	0	0	800
2021/11/09	2032	04/08/2022	9.72	Put	Bond Future	5,153.6100	5.1536	4,826.4200	4.8264	(6.349)	0	0	0
2021/11/09	2032	04/08/2022			Bond Future	10.3971	90.0272	10.3105	90.5030	(0.833)	0.0000	0.0000	0
2021/11/09	2032	04/08/2022	11.60	Call	Bond Future	7,270.3300	7.2703	7,648.3400	7.6483	5.199	0	0	0
2021/11/09	2032	04/08/2022	11.60	Put	Bond Future	1,003.6200	1.0036	905.7800	0.9058	(9.749)	0	0	800
2021/11/09	2032	04/08/2022	11.89	Call	Bond Future	8,468.3900	8.4684	8,865.7100	8.8657	4.692	0	0	0
2021/11/09	2032	04/08/2022	11.89	Put	Bond Future	782.0700	0.7821	703.5400	0.7035	(10.041)	0	0	0
2021/11/09	2032	04/08/2022	10.20	Call	Bond Future	2,431.4500	2.4315	2,649.8200	2.6498	8.981	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
2021/11/09	2032	04/08/2022	10.21	Call	Bond Future	2,457.9500	2.4579	2,677.7700	2.6778	8.943	0	0	0
2021/11/09	2032	04/08/2022	10.22	Put	Bond Future	3,461.6500	3.4617	3,207.0500	3.2070	(7.355)	0	0	0
2021/11/09	2032	03/11/2022			Bond Future	10.6090	87.0516	10.5191	87.5303	(0.847)	0.0000	0.0000	0
2021/11/09	2032	03/11/2022	10.66	Call	Bond Future	3,613.0700	3.6131	3,868.3100	3.8683	7.064	0	0	0
2021/11/09	2032	03/11/2022	10.66	Put	Bond Future	3,342.8300	3.3428	3,119.2800	3.1193	(6.687)	0	0	0
2021/11/09	2033	04/11/2021			Bond Future	106.9064	106.9064	106.9064	106.9064	0.000	0.0000	0.0000	0
2021/11/09	2033	03/02/2022			Bond Future	108.3664	108.3664	109.2297	109.2297	0.797	0.0000	0.0000	7,393
2021/11/09	2033	05/05/2022			Bond Future	108.3971	108.3971	109.2838	109.2838	0.818	0.0000	0.0000	2,121
2021/11/09	2033	04/08/2022			Bond Future	109.7322	109.7322	110.6166	110.6166	0.806	0.0000	0.0000	0
2021/11/09	2033	03/11/2022			Bond Future	109.8185	109.8185	110.7105	110.7105	0.812	0.0000	0.0000	0
2021/11/09	2037	04/11/2021			Bond Future	10.7750	85.4634	10.7750	85.4634	0.000	0.0000	0.0000	0
2021/11/09	2037	03/02/2022	11.45	Call	Bond Future	5,756.6900	5.7567	6,135.4000	6.1354	6.579	0	0	0
2021/11/09	2037	03/02/2022	11.46	Call	Bond Future	5,807.7500	5.8077	6,187.5500	6.1875	6.540	0	0	0
2021/11/09	2037	03/02/2022	11.47	Put	Bond Future	462.3800	0.4624	390.1600	0.3902	(15.619)	0	0	0
2021/11/09	2037	03/02/2022			Bond Future	10.6048	84.5578	10.5359	85.0109	(0.650)	0.0000	0.0000	112,868
2021/11/09	2037	03/02/2022	11.45	Put	Bond Future	478.9500	0.4790	404.5600	0.4046	(15.532)	0	0	0
2021/11/09	2037	03/02/2022	11.46	Put	Bond Future	470.5500	0.4705	397.2500	0.3973	(15.578)	0	0	0
2021/11/09	2037	03/02/2022	11.47	Call	Bond Future	5,858.9700	5.8590	6,239.8500	6.2399	6.501	0	0	0
2021/11/09	2037	05/05/2022	11.82	Call	Bond Future	7,035.4800	7.0355	7,412.5700	7.4126	5.360	0	0	0
2021/11/09	2037	05/05/2022	11.83	Call	Bond Future	7,082.9100	7.0829	7,460.8700	7.4609	5.336	0	0	0
2021/11/09	2037	05/05/2022	11.84	Put	Bond Future	840.5300	0.8405	750.3600	0.7504	(10.728)	0	0	0
2021/11/09	2037	05/05/2022			Bond Future	10.7946	85.5595	10.7214	86.0284	(0.678)	0.0000	0.0000	11,855
2021/11/09	2037	05/05/2022	11.82	Put	Bond Future	859.0400	0.8590	767.1500	0.7672	(10.697)	0	0	0
2021/11/09	2037	05/05/2022	11.83	Put	Bond Future	849.6500	0.8497	758.6300	0.7586	(10.713)	0	0	0
2021/11/09	2037	05/05/2022	11.84	Call	Bond Future	7,130.5500	7.1305	7,509.3600	7.5094	5.312	0	0	0
2021/11/09	2037	04/08/2022	10.91	Put	Bond Future	3,586.4600	3.5865	3,350.5800	3.3506	(6.577)	0	0	0
2021/11/09	2037	04/08/2022	10.89	Call	Bond Future	2,977.6200	2.9776	3,202.9700	3.2030	7.568	0	0	0
2021/11/09	2037	04/08/2022	10.89	Put	Bond Future	3,648.8100	3.6488	3,410.1000	3.4101	(6.542)	0	0	0
2021/11/09	2037	04/08/2022	10.90	Call	Bond Future	3,008.8900	3.0089	3,235.6600	3.2357	7.537	0	0	0
2021/11/09	2037	04/08/2022			Bond Future	10.9976	82.2895	10.9231	82.7536	(0.678)	0.0000	0.0000	0
2021/11/09	2037	04/08/2022	10.91	Call	Bond Future	3,040.5900	3.0406	3,268.7700	3.2688	7.504	0	0	0
2021/11/09	2037	04/08/2022	11.42	Call	Bond Future	4,818.6100	4.8186	5,113.4500	5.1135	6.119	0	0	0
2021/11/09	2037	04/08/2022	11.42	Put	Bond Future	2,261.3200	2.2613	2,092.1000	2.0921	(7.483)	0	0	50
2021/11/09	2037	04/08/2022	10.10	Call	Bond Future	1,133.6900	1.1337	1,250.0800	1.2501	10.266	0	0	50
2021/11/09	2037	04/08/2022	10.10	Put	Bond Future	6,987.0400	6.9870	6,639.3700	6.6394	(4.976)	0	0	0
2021/11/09	2037	04/08/2022	10.90	Put	Bond Future	3,617.3800	3.6174	3,380.0900	3.3801	(6.560)	0	0	50
2021/11/09	2037	03/11/2022	11.31	Call	Bond Future	4,332.8700	4.3329	4,590.1900	4.5902	5.939	0	0	0
2021/11/09	2037	03/11/2022	11.31	Put	Bond Future	3,597.7400	3.5977	3,387.8700	3.3879	(5.833)	0	0	0
2021/11/09	2037	03/11/2022	11.32	Call	Bond Future	4,365.3500	4.3654	4,623.7700	4.6238	5.920	0	0	0
2021/11/09	2037	03/11/2022	11.30	Put	Bond Future	3,624.9900	3.6250	3,414.0000	3.4140	(5.820)	0	0	0
2021/11/09	2037	03/11/2022			Bond Future	11.1874	83.3636	11.1104	83.8308	(0.689)	0.0000	0.0000	0
2021/11/09	2037	03/11/2022	11.32	Put	Bond Future	3,570.6800	3.5707	3,361.9100	3.3619	(5.847)	0	0	0
2021/11/09	2037	03/11/2022	11.30	Call	Bond Future	4,300.5100	4.3005	4,556.7100	4.5567	5.957	0	0	0
2021/11/09	2038	04/11/2021			Bond Future	120.5489	120.5489	120.5489	120.5489	0.000	0.0000	0.0000	0
2021/11/09	2038	03/02/2022			Bond Future	121.0386	121.0386	121.4431	121.4431	0.334	0.0000	0.0000	5,640

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2021/11/09	2038	05/05/2022			Bond Future	122.5010		122.5010	122.9251		0.346	0.0000	0.0000	677	
2021/11/09	2038	04/08/2022			Bond Future	122.1970		122.1970	122.6113		0.339	0.0000	0.0000	0	
2021/11/09	2038	03/11/2022			Bond Future	123.7454		123.7454	124.1609		0.336	0.0000	0.0000	0	
2021/11/09	2040	04/11/2021			Bond Future	10.8900		87.5977	10.8900		0.000	0.0000	0.0000	0	
2021/11/09	2040	03/02/2022	11.57	Put	Bond Future	546.3700		0.5464	479.3700		0.4794	(12.263)	0	0	
2021/11/09	2040	03/02/2022	11.58	Put	Bond Future	537.4400		0.5374	471.3600		0.4714	(12.295)	0	0	
2021/11/09	2040	03/02/2022	11.59	Call	Bond Future	6,231.4400		6.2314	6,542.7500		6.5427	4.996	0	0	
2021/11/09	2040	03/02/2022			Bond Future	10.7351		86.4977	10.6818		86.8742	(0.497)	0.0000	0.0000	76,971
2021/11/09	2040	03/02/2022	11.57	Call	Bond Future	6,122.6600		6.1227	6,432.1300		6.4321	5.055	0	0	
2021/11/09	2040	03/02/2022	11.58	Call	Bond Future	6,177.0200		6.1770	6,487.4100		6.4874	5.025	0	0	
2021/11/09	2040	03/02/2022	11.59	Put	Bond Future	528.6500		0.5287	463.4900		0.4635	(12.326)	0	0	
2021/11/09	2040	05/05/2022	11.91	Put	Bond Future	985.3200		0.9853	902.8300		0.9028	(8.372)	0	0	
2021/11/09	2040	05/05/2022	11.92	Call	Bond Future	7,419.0700		7.4191	7,728.9300		7.7289	4.177	0	0	
2021/11/09	2040	05/05/2022	11.92	Put	Bond Future	974.9600		0.9750	893.2100		0.8932	(8.385)	0	0	
2021/11/09	2040	05/05/2022	13.04	Call	Bond Future	13,096.1600		13.0962	13,457.6800		13.4577	2.761	0	0	
2021/11/09	2040	05/05/2022	13.04	Put	Bond Future	318.7700		0.3188	288.6800		0.2887	(9.439)	0	0	1,200
2021/11/09	2040	05/05/2022	10.57	Call	Bond Future	1,867.9900		1.8680	2,014.9600		2.0150	7.868	0	0	1,200
2021/11/09	2040	05/05/2022	10.57	Put	Bond Future	4,317.3700		4.3174	4,072.7300		4.0727	(5.666)	0	0	
2021/11/09	2040	05/05/2022			Bond Future	10.9196		87.5224	10.8626		87.9140	(0.521)	0.0000	0.0000	8,498
2021/11/09	2040	05/05/2022	11.91	Call	Bond Future	7,368.9000		7.3689	7,678.0200		7.6780	4.195	0	0	
2021/11/09	2040	05/05/2022	9.82	Call	Bond Future	500.7100		0.5007	554.8900		0.5549	10.821	0	0	1,200
2021/11/09	2040	05/05/2022	9.82	Put	Bond Future	8,589.0100		8.5890	8,251.5800		8.2516	(3.929)	0	0	
2021/11/09	2040	05/05/2022	11.90	Call	Bond Future	7,318.9500		7.3189	7,627.3100		7.6273	4.213	0	0	
2021/11/09	2040	05/05/2022	11.90	Put	Bond Future	995.9800		0.9960	912.7300		0.9127	(8.359)	0	0	
2021/11/09	2040	04/08/2022	11.05	Call	Bond Future	3,343.9800		3.3440	3,533.9600		3.5340	5.681	0	0	
2021/11/09	2040	04/08/2022	11.05	Put	Bond Future	3,789.4400		3.7894	3,593.8300		3.5938	(5.162)	0	0	
2021/11/09	2040	04/08/2022	12.24	Put	Bond Future	1,288.2000		1.2882	1,202.4600		1.2025	(6.656)	0	0	460
2021/11/09	2040	04/08/2022	9.70	Put	Bond Future	10,874.4600		10.8745	10,538.9700		10.5390	(3.085)	0	0	
2021/11/09	2040	04/08/2022			Bond Future	11.1166		84.0244	11.0589		84.4100	(0.519)	0.0000	0.0000	0
2021/11/09	2040	04/08/2022	11.04	Call	Bond Future	3,310.3600		3.3104	3,499.1700		3.4992	5.704	0	0	
2021/11/09	2040	04/08/2022	11.04	Put	Bond Future	3,823.0100		3.8230	3,626.2300		3.6262	(5.147)	0	0	
2021/11/09	2040	04/08/2022	12.24	Call	Bond Future	8,274.2000		8.2742	8,574.0500		8.5740	3.624	0	0	
2021/11/09	2040	04/08/2022	9.70	Call	Bond Future	545.8200		0.5458	595.9200		0.5959	9.179	0	0	460
2021/11/09	2040	04/08/2022	10.70	Call	Bond Future	2,254.8700		2.2549	2,403.1500		2.4031	6.576	0	0	460
2021/11/09	2040	04/08/2022	10.70	Put	Bond Future	5,102.9200		5.1029	4,865.6100		4.8656	(4.650)	0	0	
2021/11/09	2040	04/08/2022	11.03	Call	Bond Future	3,276.6100		3.2766	3,464.2600		3.4643	5.727	0	0	
2021/11/09	2040	04/08/2022	11.03	Put	Bond Future	3,856.5400		3.8565	3,658.6000		3.6586	(5.133)	0	0	
2021/11/09	2040	03/11/2022	11.39	Call	Bond Future	4,457.9200		4.4579	4,666.8500		4.6669	4.687	0	0	
2021/11/09	2040	03/11/2022	11.40	Call	Bond Future	4,492.5900		4.4926	4,702.4700		4.7025	4.672	0	0	
2021/11/09	2040	03/11/2022	11.41	Put	Bond Future	3,820.9000		3.8209	3,644.0600		3.6441	(4.628)	0	0	
2021/11/09	2040	03/11/2022			Bond Future	11.3004		85.1217	11.2409		85.5093	(0.527)	0.0000	0.0000	0
2021/11/09	2040	03/11/2022	11.39	Put	Bond Future	3,879.6500		3.8796	3,700.9200		3.7009	(4.607)	0	0	
2021/11/09	2040	03/11/2022	11.40	Put	Bond Future	3,850.1800		3.8502	3,672.4000		3.6724	(4.617)	0	0	
2021/11/09	2040	03/11/2022	11.41	Call	Bond Future	4,527.3800		4.5274	4,738.2000		4.7382	4.657	0	0	
2021/11/09	2044	04/11/2021			Bond Future	10.9000		84.5125	10.9000		84.5125	0.000	0.0000	0.0000	0
2021/11/09	2044	03/02/2022	11.59	Call	Bond Future	6,208.7700		6.2088	6,525.6100		6.5256	5.103	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
2021/11/09	2044	03/02/2022	11.59	Put	Bond Future	546.7300	0.5467	479.0900	0.4791	(12.372)	0	0	0
2021/11/09	2044	03/02/2022	11.60	Call	Bond Future	6,263.7700	6.2638	6,581.5400	6.5815	5.073	0	0	0
2021/11/09	2044	03/02/2022	11.60	Put	Bond Future	537.8300	0.5378	471.1200	0.4711	(12.404)	0	0	0
2021/11/09	2044	03/02/2022			Bond Future	10.7556	83.4063	10.7024	83.7908	(0.495)	0.0000	0.0000	54,053
2021/11/09	2044	03/02/2022	11.61	Call	Bond Future	6,318.8400	6.3188	6,637.5300	6.6375	5.043	0	0	0
2021/11/09	2044	03/02/2022	11.61	Put	Bond Future	529.0900	0.5291	463.3000	0.4633	(12.435)	0	0	0
2021/11/09	2044	05/05/2022	11.91	Call	Bond Future	7,409.6900	7.4097	7,725.2000	7.7252	4.258	0	0	0
2021/11/09	2044	05/05/2022	11.91	Put	Bond Future	993.2700	0.9933	909.3800	0.9094	(8.446)	0	0	0
2021/11/09	2044	05/05/2022	11.92	Call	Bond Future	7,460.2600	7.4603	7,776.5300	7.7765	4.239	0	0	0
2021/11/09	2044	05/05/2022	11.92	Put	Bond Future	982.7600	0.9828	899.6300	0.8996	(8.459)	0	0	0
2021/11/09	2044	05/05/2022			Bond Future	10.9300	84.3943	10.8733	84.7938	(0.519)	0.0000	0.0000	5,735
2021/11/09	2044	05/05/2022	11.93	Call	Bond Future	7,510.8600	7.5109	7,827.8900	7.8279	4.221	0	0	0
2021/11/09	2044	05/05/2022	11.93	Put	Bond Future	972.3700	0.9724	890.0000	0.8900	(8.471)	0	0	0
2021/11/09	2044	04/08/2022	11.08	Call	Bond Future	3,467.4200	3.4674	3,665.4600	3.6655	5.711	0	0	0
2021/11/09	2044	04/08/2022	11.08	Put	Bond Future	3,712.8000	3.7128	3,517.1300	3.5171	(5.270)	0	0	0
2021/11/09	2044	04/08/2022	11.09	Call	Bond Future	3,502.5300	3.5025	3,701.7600	3.7018	5.688	0	0	0
2021/11/09	2044	04/08/2022	11.09	Put	Bond Future	3,679.4900	3.6795	3,485.0100	3.4850	(5.286)	0	0	0
2021/11/09	2044	04/08/2022			Bond Future	11.1159	80.9855	11.0584	81.3792	(0.518)	0.0000	0.0000	0
2021/11/09	2044	04/08/2022	11.10	Call	Bond Future	3,537.8000	3.5378	3,738.2200	3.7382	5.665	0	0	0
2021/11/09	2044	04/08/2022	11.10	Put	Bond Future	3,646.4400	3.6464	3,453.1500	3.4531	(5.301)	0	0	0
2021/11/09	2044	03/11/2022	11.40	Put	Bond Future	3,891.1700	3.8912	3,711.2600	3.7113	(4.624)	0	0	0
2021/11/09	2044	03/11/2022	11.41	Call	Bond Future	4,658.3900	4.6584	4,875.4600	4.8755	4.660	0	0	0
2021/11/09	2044	03/11/2022	11.41	Put	Bond Future	3,860.9200	3.8609	3,681.9800	3.6820	(4.635)	0	0	0
2021/11/09	2044	03/11/2022			Bond Future	11.2889	82.0431	11.2295	82.4392	(0.526)	0.0000	0.0000	0
2021/11/09	2044	03/11/2022	11.39	Call	Bond Future	4,587.9800	4.5880	4,803.1200	4.8031	4.689	0	0	0
2021/11/09	2044	03/11/2022	11.39	Put	Bond Future	3,921.3000	3.9213	3,740.4300	3.7404	(4.613)	0	0	0
2021/11/09	2044	03/11/2022	11.40	Call	Bond Future	4,623.2900	4.6233	4,839.3900	4.8394	4.674	0	0	0
2021/11/09	2046	04/11/2021			Bond Future	107.7075	107.7075	107.7075	107.7075	0.000	0.0000	0.0000	0
2021/11/09	2046	03/02/2022			Bond Future	109.4216	109.4216	108.9737	108.9737	(0.409)	0.0000	0.0000	15,506
2021/11/09	2046	05/05/2022			Bond Future	108.8625	108.8625	108.4220	108.4220	(0.405)	0.0000	0.0000	171
2021/11/09	2046	04/08/2022			Bond Future	110.2034	110.2034	109.7443	109.7443	(0.417)	0.0000	0.0000	0
2021/11/09	2046	03/11/2022			Bond Future	109.6780	109.6780	109.2096	109.2096	(0.427)	0.0000	0.0000	0
2021/11/09	2050	04/11/2021			Bond Future	110.8389	110.8389	110.8389	110.8389	0.000	0.0000	0.0000	0
2021/11/09	2050	03/02/2022			Bond Future	110.3564	110.3564	111.8185	111.8185	1.325	0.0000	0.0000	8,475
2021/11/09	2050	05/05/2022			Bond Future	111.6896	111.6896	113.1826	113.1826	1.337	0.0000	0.0000	379
2021/11/09	2050	04/08/2022			Bond Future	111.0523	111.0523	112.5500	112.5500	1.349	0.0000	0.0000	0
2021/11/09	2050	03/11/2022			Bond Future	112.4593	112.4593	113.9725	113.9725	1.346	0.0000	0.0000	0
2021/11/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	AL37	03/02/2022			Index Future	803.0760	803.0760	805.7260	805.7260	0.330	0.0000	0.0000	0
2021/11/09	AL37	05/05/2022			Index Future	812.5750	812.5750	815.3510	815.3510	0.342	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
2021/11/09	AL37	04/08/2022			Index Future	822.2830	822.2830	824.9940	824.9940	0.330	0.0000	0.0000	0
2021/11/09	AL37	03/11/2022			Index Future	832.6070	832.6070	835.3270	835.3270	0.327	0.0000	0.0000	0
2021/11/09	AL7T	03/02/2022			Index Future	925.1460	925.1460	929.5990	929.5990	0.481	0.0000	0.0000	0
2021/11/09	AL7T	05/05/2022			Index Future	936.0880	936.0880	940.7030	940.7030	0.493	0.0000	0.0000	0
2021/11/09	AL7T	04/08/2022			Index Future	947.2720	947.2720	951.8300	951.8300	0.481	0.0000	0.0000	0
2021/11/09	AL7T	03/11/2022			Index Future	959.1660	959.1660	963.7510	963.7510	0.478	0.0000	0.0000	0
2021/11/09	ALBI	03/02/2022			Index Future	821.6520	821.6520	825.2070	825.2070	0.433	0.0000	0.0000	193
2021/11/09	ALBI	05/05/2022			Index Future	831.3710	831.3710	835.0650	835.0650	0.444	0.0000	0.0000	29
2021/11/09	ALBI	04/08/2022			Index Future	841.3030	841.3030	844.9420	844.9420	0.433	0.0000	0.0000	0
2021/11/09	ALBI	03/11/2022			Index Future	851.8660	851.8660	855.5240	855.5240	0.429	0.0000	0.0000	0
2021/11/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/11/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	C212	31/01/2022			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
2021/11/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/09	ES33	04/11/2021			Bond Future	11.4850	75.6601	11.4850	75.6601	0.000	0.0000	0.0000	0
2021/11/09	ES33	03/02/2022			Bond Future	11.3620	78.4540	11.2925	78.8192	(0.612)	0.0000	0.0000	263
2021/11/09	ES33	05/05/2022			Bond Future	11.5963	75.6243	11.5220	76.0032	(0.641)	0.0000	0.0000	87
2021/11/09	ES33	04/08/2022			Bond Future	11.8429	76.5082	11.7673	76.8824	(0.639)	0.0000	0.0000	0
2021/11/09	ES33	03/11/2022			Bond Future	12.0908	73.7487	12.0124	74.1252	(0.649)	0.0000	0.0000	0
2021/11/09	ES42	04/11/2021			Bond Future	11.9600	74.0981	11.9600	74.0981	0.000	0.0000	0.0000	0
2021/11/09	ES42	03/02/2022			Bond Future	11.8463	76.9580	11.7925	77.2816	(0.454)	0.0000	0.0000	3,579
2021/11/09	ES42	05/05/2022			Bond Future	12.0672	73.6292	12.0095	73.9659	(0.478)	0.0000	0.0000	1,190
2021/11/09	ES42	04/08/2022			Bond Future	12.2933	74.4880	12.2347	74.8195	(0.477)	0.0000	0.0000	0
2021/11/09	ES42	03/11/2022			Bond Future	12.5213	71.2234	12.4606	71.5568	(0.485)	0.0000	0.0000	0
2021/11/09	GOVI	03/02/2022	792.76	Call	GOVI	180,610.0000	18.0610	215,580.0000	21.5580	19.362	0	0	0
2021/11/09	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/09	GOVI	03/02/2022			GOVI	810.8210	810.8210	814.3180	814.3180	0.431	0.0000	0.0000	986
2021/11/09	GOVI	03/02/2022	792.74	Call	GOVI	180,810.0000	18.0810	215,780.0000	21.5780	19.341	0	0	0
2021/11/09	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/09	GOVI	03/02/2022	792.75	Call	GOVI	180,710.0000	18.0710	215,680.0000	21.5680	19.351	0	0	0
2021/11/09	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/09	GOVI	05/05/2022	788.25	Call	GOVI	321,610.0000	32.1610	357,960.0000	35.7960	11.303	0	0	0
2021/11/09	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/09	GOVI	05/05/2022			GOVI	820.4110	820.4110	824.0460	824.0460	0.443	0.0000	0.0000	0
2021/11/09	GOVI	05/05/2022	788.23	Call	GOVI	321,810.0000	32.1810	358,160.0000	35.8160	11.295	0	0	0

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2021/11/09	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/09	GOVI	05/05/2022	788.24	Call	GOVI	321,710.0000	32.1710	358,060.0000	35.8060	11.299	0	0	0
2021/11/09	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/09	GOVI	04/08/2022	819.28	Call	GOVI	109,330.0000	10.9330	145,120.0000	14.5120	32.736	0	0	0
2021/11/09	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/09	GOVI	04/08/2022			GOVI	830.2130	830.2130	833.7920	833.7920	0.431	0.0000	0.0000	0
2021/11/09	GOVI	04/08/2022	819.26	Call	GOVI	109,530.0000	10.9530	145,320.0000	14.5320	32.676	0	0	0
2021/11/09	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/09	GOVI	04/08/2022	819.27	Call	GOVI	109,430.0000	10.9430	145,220.0000	14.5220	32.706	0	0	0
2021/11/09	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/09	GOVI	03/11/2022	820.41	Call	GOVI	202,270.0000	20.2270	238,250.0000	23.8250	17.788	0	0	0
2021/11/09	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/09	GOVI	03/11/2022	820.42	Call	GOVI	202,170.0000	20.2170	238,150.0000	23.8150	17.797	0	0	0
2021/11/09	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/09	GOVI	03/11/2022			GOVI	840.6370	840.6370	844.2350	844.2350	0.428	0.0000	0.0000	0
2021/11/09	GOVI	03/11/2022	820.43	Call	GOVI	202,070.0000	20.2070	238,050.0000	23.8050	17.806	0	0	0
2021/11/09	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/11/09	IGOV	03/02/2022			Index Future	298.5270	298.5270	299.7220	299.7220	0.400	0.0000	0.0000	480
2021/11/09	IGOV	05/05/2022			Index Future	302.1310	302.1310	303.3760	303.3760	0.412	0.0000	0.0000	16
2021/11/09	IGOV	04/08/2022			Index Future	305.8130	305.8130	307.0360	307.0360	0.400	0.0000	0.0000	0
2021/11/09	IGOV	03/11/2022			Index Future	309.7230	309.7230	310.9530	310.9530	0.397	0.0000	0.0000	0
2021/11/09	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/11/09	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/11/09	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/11/09	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/11/09	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/11/09	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/11/09	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/11/09	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/11/09	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/11/09	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/11/09	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/11/09	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/11/09	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/11/09	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/11/09	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/11/09	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/11/09	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/11/09	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/11/09	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/11/09	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/11/09	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
2021/11/09	JBAF	17/11/2021			Jibar Tradeable Future	3.7000	96.3000	3.6950	96.3050	(0.135)	0.0000	0.0000	50,000
2021/11/09	JBAF	15/12/2021			Jibar Tradeable Future	3.9650	96.0350	3.9650	96.0350	0.000	0.0000	0.0000	0
2021/11/09	JBAF	19/01/2022			Jibar Tradeable Future	4.0400	95.9600	4.0200	95.9800	(0.495)	0.0000	0.0000	0
2021/11/09	JBAF	16/02/2022			Jibar Tradeable Future	4.3500	95.6500	4.3300	95.6700	(0.460)	0.0000	0.0000	0
2021/11/09	JBAF	16/03/2022			Jibar Tradeable Future	4.4150	95.5850	4.3750	95.6250	(0.906)	0.0000	0.0000	0
2021/11/09	JBAF	20/04/2022			Jibar Tradeable Future	4.7300	95.2700	4.6700	95.3300	(1.268)	0.0000	0.0000	0
2021/11/09	JBAF	15/06/2022			Jibar Tradeable Future	5.0800	94.9200	4.9800	95.0200	(1.969)	0.0000	0.0000	72
2021/11/09	JBAF	21/09/2022			Jibar Tradeable Future	5.4850	94.5150	5.3350	94.6650	(2.735)	0.0000	0.0000	0
2021/11/09	JBAF	21/12/2022			Jibar Tradeable Future	5.9900	94.0100	5.8250	94.1750	(2.755)	0.0000	0.0000	68
2021/11/09	JBAF	15/03/2023			Jibar Tradeable Future	6.3300	93.6700	6.1400	93.8600	(3.002)	0.0000	0.0000	0
2021/11/09	JBAF	21/06/2023			Jibar Tradeable Future	6.6950	93.3050	6.5250	93.4750	(2.539)	0.0000	0.0000	0
2021/11/09	JBAF	20/09/2023			Jibar Tradeable Future	6.9950	93.0050	6.8050	93.1950	(2.716)	0.0000	0.0000	0
2021/11/09	R023	04/11/2021			Bond Future	5.4450	104.3559	5.4450	104.3559	0.000	0.0000	0.0000	0
2021/11/09	R023	03/02/2022	5.08	Call	Bond Future	40.2700	0.0403	53.2500	0.0533	32.232	0	0	0
2021/11/09	R023	03/02/2022	5.08	Put	Bond Future	569.7500	0.5698	502.2100	0.5022	(11.854)	0	0	0
2021/11/09	R023	03/02/2022			Bond Future	5.5929	105.6225	5.5146	105.7030	(1.399)	0.0000	0.0000	13,436
2021/11/09	R023	03/02/2022	5.06	Call	Bond Future	36.6600	0.0367	48.7700	0.0488	33.033	0	0	0
2021/11/09	R023	03/02/2022	5.06	Put	Bond Future	586.8700	0.5869	518.4600	0.5185	(11.657)	0	0	0
2021/11/09	R023	03/02/2022	5.07	Call	Bond Future	38.3800	0.0384	50.9100	0.0509	32.647	0	0	0
2021/11/09	R023	03/02/2022	5.07	Put	Bond Future	578.2300	0.5782	510.2400	0.5102	(11.758)	0	0	0
2021/11/09	R023	05/05/2022	6.31	Call	Bond Future	539.1300	0.5391	603.7100	0.6037	11.979	0	0	0
2021/11/09	R023	05/05/2022	6.31	Put	Bond Future	173.6500	0.1736	144.2400	0.1442	(16.936)	0	0	0
2021/11/09	R023	05/05/2022			Bond Future	5.8454	102.9625	5.7263	103.0565	(2.037)	0.0000	0.0000	777
2021/11/09	R023	05/05/2022	6.29	Call	Bond Future	527.5900	0.5276	591.5900	0.5916	12.131	0	0	0
2021/11/09	R023	05/05/2022	6.29	Put	Bond Future	177.8000	0.1778	147.8100	0.1478	(16.867)	0	0	0
2021/11/09	R023	05/05/2022	6.30	Call	Bond Future	533.3500	0.5334	597.6400	0.5976	12.054	0	0	0
2021/11/09	R023	05/05/2022	6.30	Put	Bond Future	175.7100	0.1757	146.0100	0.1460	(16.903)	0	0	0
2021/11/09	R023	04/08/2022	6.05	Call	Bond Future	157.0900	0.1571	192.5100	0.1925	22.548	0	0	0
2021/11/09	R023	04/08/2022	6.05	Put	Bond Future	296.8000	0.2968	248.9800	0.2490	(16.112)	0	0	0
2021/11/09	R023	04/08/2022			Bond Future	6.3040	104.1710	6.1526	104.2543	(2.402)	0.0000	0.0000	0
2021/11/09	R023	04/08/2022	6.03	Call	Bond Future	147.9300	0.1479	182.5600	0.1826	23.410	0	0	0
2021/11/09	R023	04/08/2022	6.03	Put	Bond Future	298.6500	0.2986	250.0400	0.2500	(16.277)	0	0	0
2021/11/09	R023	04/08/2022	6.04	Call	Bond Future	152.4900	0.1525	187.5200	0.1875	22.972	0	0	0
2021/11/09	R023	04/08/2022	6.04	Put	Bond Future	297.7100	0.2977	249.5000	0.2495	(16.194)	0	0	0
2021/11/09	R023	03/11/2022	6.25	Call	Bond Future	81.7800	0.0818	104.7100	0.1047	28.039	0	0	0
2021/11/09	R023	03/11/2022	6.25	Put	Bond Future	410.2300	0.4102	352.9300	0.3529	(13.968)	0	0	0
2021/11/09	R023	03/11/2022	6.26	Call	Bond Future	82.5800	0.0826	105.6800	0.1057	27.973	0	0	0
2021/11/09	R023	03/11/2022	6.26	Put	Bond Future	407.9700	0.4080	350.8400	0.3508	(14.003)	0	0	0
2021/11/09	R023	03/11/2022			Bond Future	7.3238	101.5919	7.0609	101.6721	(3.590)	0.0000	0.0000	0
2021/11/09	R023	03/11/2022	6.27	Call	Bond Future	83.7200	0.0837	107.0100	0.1070	27.819	0	0	0
2021/11/09	R023	03/11/2022	6.27	Put	Bond Future	406.0400	0.4060	349.1000	0.3491	(14.023)	0	0	0
2021/11/09	R035	04/11/2021			Bond Future	10.5700	89.7256	10.5700	89.7256	0.000	0.0000	0.0000	0
2021/11/09	R035	03/02/2022	9.92	Call	Bond Future	701.6900	0.7017	833.3900	0.8334	18.769	0	0	200
2021/11/09	R035	03/02/2022	9.92	Put	Bond Future	4,001.4300	4.0014	3,614.7600	3.6148	(9.663)	0	0	0
2021/11/09	R035	03/02/2022	11.73	Call	Bond Future	8,209.0200	8.2090	8,685.1500	8.6851	5.800	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
2021/11/09	R035	03/02/2022	11.73	Put	Bond Future	221.1700	0.2212	178.9300	0.1789	(19.098)	0	0	280
2021/11/09	R035	03/02/2022	11.28	Call	Bond Future	5,849.5200	5.8495	6,285.4000	6.2854	7.452	0	0	0
2021/11/09	R035	03/02/2022	11.28	Put	Bond Future	474.0100	0.4740	391.5200	0.3915	(17.403)	0	0	200
2021/11/09	R035	03/02/2022	11.33	Put	Bond Future	435.4900	0.4355	358.8000	0.3588	(17.610)	0	0	500
2021/11/09	R035	03/02/2022	11.39	Call	Bond Future	6,418.6400	6.4186	6,866.7900	6.8668	6.982	0	0	0
2021/11/09	R035	03/02/2022	11.39	Put	Bond Future	393.3900	0.3934	323.1700	0.3232	(17.850)	0	0	683
2021/11/09	R035	03/02/2022	11.22	Call	Bond Future	5,543.4300	5.5434	5,971.7500	5.9717	7.727	0	0	0
2021/11/09	R035	03/02/2022	11.22	Put	Bond Future	525.4300	0.5254	435.3800	0.4354	(17.138)	0	0	0
2021/11/09	R035	03/02/2022	11.23	Call	Bond Future	5,594.1800	5.5942	6,023.8100	6.0238	7.680	0	0	0
2021/11/09	R035	03/02/2022	11.23	Put	Bond Future	516.4400	0.5164	427.7000	0.4277	(17.183)	0	0	0
2021/11/09	R035	03/02/2022	11.03	Call	Bond Future	4,600.6600	4.6007	5,000.7600	5.0008	8.697	0	0	0
2021/11/09	R035	03/02/2022	11.05	Put	Bond Future	704.8600	0.7049	589.8700	0.5899	(16.314)	0	0	1,600
2021/11/09	R035	03/02/2022	11.11	Call	Bond Future	4,992.6600	4.9927	5,405.4200	5.4054	8.267	0	0	0
2021/11/09	R035	03/02/2022	10.35	Call	Bond Future	1,814.0100	1.8140	2,060.4600	2.0605	13.586	0	0	1,600
2021/11/09	R035	03/02/2022	10.35	Put	Bond Future	2,237.0100	2.2370	1,965.0900	1.9651	(12.156)	0	0	0
2021/11/09	R035	03/02/2022	10.61	Call	Bond Future	2,754.2500	2.7543	3,067.1800	3.0672	11.362	0	0	0
2021/11/09	R035	03/02/2022	10.61	Put	Bond Future	1,499.4600	1.4995	1,294.0200	1.2940	(13.701)	0	0	200
2021/11/09	R035	03/02/2022	10.65	Call	Bond Future	2,913.2200	2.9132	3,235.7100	3.2357	11.070	0	0	0
2021/11/09	R035	03/02/2022	10.24	Put	Bond Future	2,619.5400	2.6195	2,317.9100	2.3179	(11.515)	0	0	0
2021/11/09	R035	03/02/2022	10.26	Call	Bond Future	1,532.2100	1.5322	1,754.3800	1.7544	14.500	0	0	200
2021/11/09	R035	03/02/2022	10.26	Put	Bond Future	2,546.6600	2.5467	2,250.4600	2.2505	(11.631)	0	0	0
2021/11/09	R035	03/02/2022	10.34	Call	Bond Future	1,781.4400	1.7814	2,025.2200	2.0252	13.684	0	0	0
2021/11/09	R035	03/02/2022	10.34	Put	Bond Future	2,269.8800	2.2699	1,995.2900	1.9953	(12.097)	0	0	500
2021/11/09	R035	03/02/2022			Bond Future	10.4149	93.0787	10.3354	93.5971	(0.763)	0.0000	0.0000	98,443
2021/11/09	R035	03/02/2022	9.70	Call	Bond Future	376.6300	0.3766	459.3600	0.4594	21.966	0	0	683
2021/11/09	R035	03/02/2022	9.70	Put	Bond Future	5,199.1400	5.1991	4,763.5000	4.7635	(8.379)	0	0	0
2021/11/09	R035	03/02/2022	10.10	Call	Bond Future	1,093.4000	1.0934	1,272.1100	1.2721	16.344	0	0	280
2021/11/09	R035	03/02/2022	10.10	Put	Bond Future	3,173.1400	3.1731	2,833.4800	2.8335	(10.704)	0	0	0
2021/11/09	R035	03/02/2022	11.88	Call	Bond Future	9,002.4400	9.0024	9,487.3800	9.4874	5.387	0	0	0
2021/11/09	R035	03/02/2022	11.88	Put	Bond Future	170.1900	0.1702	136.7600	0.1368	(19.643)	0	0	1,800
2021/11/09	R035	03/02/2022	11.33	Call	Bond Future	6,107.2500	6.1073	6,548.9300	6.5489	7.232	0	0	0
2021/11/09	R035	03/02/2022	11.24	Call	Bond Future	5,644.9000	5.6449	6,075.8300	6.0758	7.634	0	0	0
2021/11/09	R035	03/02/2022	11.24	Put	Bond Future	507.4900	0.5075	420.0500	0.4201	(17.230)	0	0	0
2021/11/09	R035	03/02/2022	11.03	Put	Bond Future	729.4700	0.7295	611.2000	0.6112	(16.213)	0	0	280
2021/11/09	R035	03/02/2022	11.05	Call	Bond Future	4,697.8300	4.6978	5,101.2100	5.1012	8.587	0	0	0
2021/11/09	R035	03/02/2022	11.11	Put	Bond Future	635.8700	0.6359	530.2600	0.5303	(16.609)	0	0	200
2021/11/09	R035	03/02/2022	10.65	Put	Bond Future	1,404.3100	1.4043	1,208.4300	1.2084	(13.948)	0	0	683
2021/11/09	R035	03/02/2022	10.24	Call	Bond Future	1,472.9100	1.4729	1,689.6500	1.6897	14.715	0	0	500
2021/11/09	R035	05/05/2022	11.64	Call	Bond Future	7,058.0400	7.0580	7,489.8400	7.4898	6.118	0	0	0
2021/11/09	R035	05/05/2022	11.64	Put	Bond Future	861.4700	0.8615	757.6900	0.7577	(12.047)	0	0	0
2021/11/09	R035	05/05/2022	11.63	Call	Bond Future	7,010.6000	7.0106	7,441.4100	7.4414	6.145	0	0	0
2021/11/09	R035	05/05/2022	11.63	Put	Bond Future	870.9600	0.8710	766.1900	0.7662	(12.029)	0	0	0
2021/11/09	R035	05/05/2022			Bond Future	10.6070	89.7027	10.5226	90.2382	(0.796)	0.0000	0.0000	8,926
2021/11/09	R035	05/05/2022	11.65	Call	Bond Future	7,105.3600	7.1054	7,538.1500	7.5382	6.091	0	0	0
2021/11/09	R035	05/05/2022	11.65	Put	Bond Future	851.9200	0.8519	749.1300	0.7491	(12.066)	0	0	0
2021/11/09	R035	04/08/2022	11.13	Put	Bond Future	2,486.5600	2.4866	2,279.0500	2.2791	(8.345)	0	0	100
2021/11/09	R035	04/08/2022	10.72	Call	Bond Future	3,020.5400	3.0205	3,281.9200	3.2819	8.653	0	0	0
2021/11/09	R035	04/08/2022	10.72	Put	Bond Future	3,580.6400	3.5806	3,311.1000	3.3111	(7.528)	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
2021/11/09	R035	04/08/2022	10.73	Call	Bond Future	3,051.9100	3.0519	3,314.9000	3.3149	8.617	0	0	0
2021/11/09	R035	04/08/2022	10.73	Put	Bond Future	3,550.0700	3.5501	3,282.1400	3.2821	(7.547)	0	0	0
2021/11/09	R035	04/08/2022	9.84	Call	Bond Future	1,004.4700	1.0045	1,128.0900	1.1281	12.307	0	0	100
2021/11/09	R035	04/08/2022	9.84	Put	Bond Future	7,268.3100	7.2683	6,861.0100	6.8610	(5.604)	0	0	0
2021/11/09	R035	04/08/2022	10.53	Put	Bond Future	4,200.4200	4.2004	3,900.0000	3.9000	(7.152)	0	0	0
2021/11/09	R035	04/08/2022	10.64	Call	Bond Future	2,773.6600	2.7737	3,022.1600	3.0222	8.959	0	0	0
2021/11/09	R035	04/08/2022	10.64	Put	Bond Future	3,831.5100	3.8315	3,549.0900	3.5491	(7.371)	0	0	100
2021/11/09	R035	04/08/2022	9.53	Call	Bond Future	625.9500	0.6259	711.5300	0.7115	13.672	0	0	400
2021/11/09	R035	04/08/2022	9.53	Put	Bond Future	9,024.0900	9.0241	8,578.7500	8.5788	(4.935)	0	0	0
2021/11/09	R035	04/08/2022			Bond Future	10.8108	90.7344	10.7247	91.2653	(0.796)	0.0000	0.0000	0
2021/11/09	R035	04/08/2022	11.13	Call	Bond Future	4,415.4000	4.4154	4,738.8100	4.7388	7.325	0	0	0
2021/11/09	R035	04/08/2022	12.18	Call	Bond Future	8,814.5600	8.8146	9,250.2300	9.2502	4.943	0	0	0
2021/11/09	R035	04/08/2022	12.18	Put	Bond Future	957.9200	0.9579	862.6700	0.8627	(9.943)	0	0	400
2021/11/09	R035	04/08/2022	10.74	Call	Bond Future	3,083.7600	3.0838	3,348.3300	3.3483	8.579	0	0	0
2021/11/09	R035	04/08/2022	10.74	Put	Bond Future	3,520.0500	3.5200	3,253.7000	3.2537	(7.567)	0	0	0
2021/11/09	R035	04/08/2022	10.53	Call	Bond Future	2,451.5600	2.4516	2,682.0600	2.6821	9.402	0	0	400
2021/11/09	R035	03/11/2022	11.15	Call	Bond Future	4,299.3400	4.2993	4,596.6500	4.5967	6.915	0	0	0
2021/11/09	R035	03/11/2022	11.15	Put	Bond Future	3,487.5400	3.4875	3,250.2500	3.2502	(6.804)	0	0	0
2021/11/09	R035	03/11/2022			Bond Future	11.0131	87.4376	10.9239	87.9723	(0.810)	0.0000	0.0000	0
2021/11/09	R035	03/11/2022	11.14	Call	Bond Future	4,266.9000	4.2669	4,562.9300	4.5629	6.938	0	0	0
2021/11/09	R035	03/11/2022	11.14	Put	Bond Future	3,514.0300	3.5140	3,275.4600	3.2755	(6.789)	0	0	0
2021/11/09	R035	03/11/2022	11.13	Call	Bond Future	4,234.5700	4.2346	4,529.3200	4.5293	6.961	0	0	0
2021/11/09	R035	03/11/2022	11.13	Put	Bond Future	3,540.6800	3.5407	3,300.8300	3.3008	(6.774)	0	0	0
2021/11/09	R186	04/11/2021			Bond Future	8.2050	113.4582	8.2050	113.4582	0.000	0.0000	0.0000	0
2021/11/09	R186	03/02/2022	7.30	Call	Bond Future	201.9600	0.2020	251.8000	0.2518	24.678	0	0	0
2021/11/09	R186	03/02/2022	7.30	Put	Bond Future	3,935.5200	3.9355	3,601.6600	3.6017	(8.483)	0	0	0
2021/11/09	R186	03/02/2022			Bond Future	8.1758	110.5709	8.0841	110.9546	(1.122)	0.0000	0.0000	57,108
2021/11/09	R186	03/02/2022	7.28	Call	Bond Future	193.0800	0.1931	241.0100	0.2410	24.824	0	0	0
2021/11/09	R186	03/02/2022	7.28	Put	Bond Future	4,013.7500	4.0138	3,677.9800	3.6780	(8.365)	0	0	0
2021/11/09	R186	03/02/2022	7.29	Call	Bond Future	197.4800	0.1975	246.3500	0.2464	24.747	0	0	0
2021/11/09	R186	03/02/2022	7.29	Put	Bond Future	3,974.5900	3.9746	3,639.7600	3.6398	(8.424)	0	0	0
2021/11/09	R186	05/05/2022	9.18	Call	Bond Future	3,697.2300	3.6972	3,999.6100	3.9996	8.179	0	0	0
2021/11/09	R186	05/05/2022	9.18	Put	Bond Future	711.5900	0.7116	612.2900	0.6123	(13.955)	0	0	454
2021/11/09	R186	05/05/2022	8.32	Call	Bond Future	1,562.6400	1.5626	1,756.0300	1.7560	12.376	0	0	0
2021/11/09	R186	05/05/2022	8.32	Put	Bond Future	1,917.7200	1.9177	1,709.4300	1.7094	(10.861)	0	0	0
2021/11/09	R186	05/05/2022	8.14	Call	Bond Future	1,220.7700	1.2208	1,387.4500	1.3875	13.654	0	0	454
2021/11/09	R186	05/05/2022	8.14	Put	Bond Future	2,291.8500	2.2919	2,056.8500	2.0569	(10.254)	0	0	0
2021/11/09	R186	05/05/2022	7.28	Call	Bond Future	292.4500	0.2925	351.0200	0.3510	20.027	0	0	435
2021/11/09	R186	05/05/2022	7.28	Put	Bond Future	4,867.3100	4.8673	4,524.2000	4.5242	(7.049)	0	0	0
2021/11/09	R186	05/05/2022	7.48	Call	Bond Future	411.7400	0.4117	489.2000	0.4892	18.813	0	0	3,600
2021/11/09	R186	05/05/2022	7.48	Put	Bond Future	4,159.3600	4.1594	3,835.1400	3.8351	(7.795)	0	0	0
2021/11/09	R186	05/05/2022			Bond Future	8.4098	111.8800	8.3082	112.2817	(1.208)	0.0000	0.0000	4,404
2021/11/09	R186	05/05/2022	8.64	Call	Bond Future	2,259.4100	2.2594	2,497.9600	2.4980	10.558	0	0	0
2021/11/09	R186	05/05/2022	8.64	Put	Bond Future	1,356.0700	1.3561	1,192.9400	1.1929	(12.030)	0	0	4,035
2021/11/09	R186	05/05/2022	8.94	Call	Bond Future	3,017.8900	3.0179	3,294.4300	3.2944	9.163	0	0	0
2021/11/09	R186	05/05/2022	8.94	Put	Bond Future	951.3900	0.9514	826.2500	0.8263	(13.153)	0	0	454
2021/11/09	R186	05/05/2022	8.31	Call	Bond Future	1,542.9400	1.5429	1,734.8700	1.7349	12.439	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
2021/11/09	R186	05/05/2022	8.31	Put	Bond Future	1,937.6400	1.9376	1,727.8900	1.7279	(10.825)	0	0	0
2021/11/09	R186	05/05/2022	8.35	Call	Bond Future	1,622.8700	1.6229	1,820.6300	1.8206	12.186	0	0	454
2021/11/09	R186	05/05/2022	8.35	Put	Bond Future	1,859.1900	1.8592	1,655.2700	1.6553	(10.968)	0	0	0
2021/11/09	R186	05/05/2022	7.88	Call	Bond Future	803.8200	0.8038	931.5200	0.9315	15.887	0	0	435
2021/11/09	R186	05/05/2022	7.88	Put	Bond Future	2,919.6200	2.9196	2,645.6400	2.6456	(9.384)	0	0	0
2021/11/09	R186	05/05/2022	8.30	Call	Bond Future	1,523.3800	1.5234	1,713.8400	1.7138	12.502	0	0	0
2021/11/09	R186	05/05/2022	8.30	Put	Bond Future	1,957.7200	1.9577	1,746.5000	1.7465	(10.789)	0	0	0
2021/11/09	R186	05/05/2022	6.73	Call	Bond Future	102.9100	0.1029	126.9600	0.1270	23.370	0	0	3,600
2021/11/09	R186	05/05/2022	6.73	Put	Bond Future	6,992.4400	6.9924	6,614.8100	6.6148	(5.401)	0	0	0
2021/11/09	R186	04/08/2022	8.15	Call	Bond Future	1,160.0100	1.1600	1,302.3000	1.3023	12.266	0	0	0
2021/11/09	R186	04/08/2022	8.15	Put	Bond Future	3,114.3900	3.1144	2,863.4100	2.8634	(8.059)	0	0	0
2021/11/09	R186	04/08/2022	9.78	Call	Bond Future	4,852.4300	4.8524	5,154.8100	5.1548	6.232	0	0	0
2021/11/09	R186	04/08/2022	9.78	Put	Bond Future	819.1500	0.8192	728.2600	0.7283	(11.096)	0	0	3,600
2021/11/09	R186	04/08/2022	7.96	Call	Bond Future	892.6500	0.8927	1,012.6600	1.0127	13.444	0	0	3,600
2021/11/09	R186	04/08/2022			Bond Future	8.6694	107.8972	8.5639	108.2905	(1.217)	0.0000	0.0000	0
2021/11/09	R186	04/08/2022	8.14	Call	Bond Future	1,144.4000	1.1444	1,285.5000	1.2855	12.330	0	0	0
2021/11/09	R186	04/08/2022	8.14	Put	Bond Future	3,136.8500	3.1369	2,884.6800	2.8847	(8.039)	0	0	0
2021/11/09	R186	04/08/2022	6.96	Call	Bond Future	187.0900	0.1871	223.0100	0.2230	19.199	0	0	3,600
2021/11/09	R186	04/08/2022	6.96	Put	Bond Future	6,790.6900	6.7907	6,433.3400	6.4333	(5.262)	0	0	0
2021/11/09	R186	04/08/2022	7.96	Put	Bond Future	3,573.1400	3.5731	3,299.8800	3.2999	(7.648)	0	0	0
2021/11/09	R186	04/08/2022	8.13	Call	Bond Future	1,128.9200	1.1289	1,268.8200	1.2688	12.392	0	0	0
2021/11/09	R186	04/08/2022	8.13	Put	Bond Future	3,159.4500	3.1594	2,906.0800	2.9061	(8.019)	0	0	0
2021/11/09	R186	03/11/2022	8.53	Call	Bond Future	1,718.2900	1.7183	1,883.9900	1.8840	9.643	0	0	0
2021/11/09	R186	03/11/2022	8.53	Put	Bond Future	3,144.5000	3.1445	2,915.9000	2.9159	(7.270)	0	0	0
2021/11/09	R186	03/11/2022	8.54	Call	Bond Future	1,734.4800	1.7345	1,901.1200	1.9011	9.607	0	0	0
2021/11/09	R186	03/11/2022	8.54	Put	Bond Future	3,125.1400	3.1251	2,897.4800	2.8975	(7.285)	0	0	0
2021/11/09	R186	03/11/2022			Bond Future	8.9345	109.2917	8.8220	109.6860	(1.259)	0.0000	0.0000	0
2021/11/09	R186	03/11/2022	8.55	Call	Bond Future	1,750.3200	1.7503	1,917.9100	1.9179	9.575	0	0	0
2021/11/09	R186	03/11/2022	8.55	Put	Bond Future	3,105.4500	3.1055	2,878.7400	2.8787	(7.300)	0	0	0
2021/11/09	R197	04/11/2021			Bond Future	326.8601	326.8601	326.8601	326.8601	0.000	0.0000	0.0000	0
2021/11/09	R197	03/02/2022			Bond Future	322.3890	322.3890	322.5183	322.5183	0.040	0.0000	0.0000	1,079
2021/11/09	R197	05/05/2022			Bond Future	326.2833	326.2833	326.4529	326.4529	0.052	0.0000	0.0000	237
2021/11/09	R197	04/08/2022			Bond Future	321.9421	321.9421	322.0737	322.0737	0.041	0.0000	0.0000	0
2021/11/09	R197	03/11/2022			Bond Future	326.0216	326.0216	326.1447	326.1447	0.038	0.0000	0.0000	0
2021/11/09	R202	04/11/2021			Bond Future	238.0007	238.0007	238.0007	238.0007	0.000	0.0000	0.0000	0
2021/11/09	R202	03/02/2022			Bond Future	236.5161	236.5161	238.2641	238.2641	0.739	0.0000	0.0000	7,843
2021/11/09	R202	05/05/2022			Bond Future	239.3731	239.3731	241.1706	241.1706	0.751	0.0000	0.0000	413
2021/11/09	R202	04/08/2022			Bond Future	237.8810	237.8810	239.6712	239.6712	0.753	0.0000	0.0000	0
2021/11/09	R202	03/11/2022			Bond Future	240.8945	240.8945	242.6999	242.6999	0.749	0.0000	0.0000	0
2021/11/09	R209	04/11/2021			Bond Future	10.5350	69.2820	10.5350	69.2820	0.000	0.0000	0.0000	0
2021/11/09	R209	03/02/2022	11.02	Call	Bond Future	4,235.5400	4.2355	4,547.2400	4.5472	7.359	0	0	0
2021/11/09	R209	03/02/2022	11.02	Put	Bond Future	544.4800	0.5445	462.8900	0.4629	(14.985)	0	0	0
2021/11/09	R209	03/02/2022	11.03	Call	Bond Future	4,278.8500	4.2788	4,591.7400	4.5917	7.312	0	0	0
2021/11/09	R209	03/02/2022	11.03	Put	Bond Future	534.9100	0.5349	454.5100	0.4545	(15.031)	0	0	0
2021/11/09	R209	03/02/2022			Bond Future	10.3489	72.1355	10.2804	72.5288	(0.662)	0.0000	0.0000	20,114

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
2021/11/09	R209	03/02/2022	11.04	Call	Bond Future	4,322.2700	4.3223	4,636.3400	4.6363	7.266	0	0	0
2021/11/09	R209	03/02/2022	11.04	Put	Bond Future	525.5000	0.5255	446.2800	0.4463	(15.075)	0	0	0
2021/11/09	R209	05/05/2022	11.44	Call	Bond Future	5,675.9700	5.6760	5,996.7700	5.9968	5.652	0	0	0
2021/11/09	R209	05/05/2022	11.44	Put	Bond Future	803.2300	0.8032	717.4800	0.7175	(10.676)	0	0	0
2021/11/09	R209	05/05/2022	9.75	Call	Bond Future	728.1400	0.7281	821.6500	0.8217	12.842	0	0	8,525
2021/11/09	R209	05/05/2022	9.75	Put	Bond Future	5,219.6800	5.2197	4,906.6400	4.9066	(5.997)	0	0	0
2021/11/09	R209	05/05/2022	10.75	Call	Bond Future	3,115.1300	3.1151	3,357.3300	3.3573	7.775	0	0	0
2021/11/09	R209	05/05/2022	10.75	Put	Bond Future	1,850.6900	1.8507	1,686.3400	1.6863	(8.880)	0	0	12,050
2021/11/09	R209	05/05/2022	11.43	Call	Bond Future	5,635.3000	5.6353	5,955.2400	5.9552	5.677	0	0	0
2021/11/09	R209	05/05/2022	11.43	Put	Bond Future	812.8800	0.8129	726.2700	0.7263	(10.655)	0	0	0
2021/11/09	R209	05/05/2022			Bond Future	10.5204	69.8482	10.4478	70.2548	(0.690)	0.0000	0.0000	5,396
2021/11/09	R209	05/05/2022	11.45	Call	Bond Future	5,716.5600	5.7166	6,038.2200	6.0382	5.627	0	0	0
2021/11/09	R209	05/05/2022	11.45	Put	Bond Future	793.5500	0.7936	708.6600	0.7087	(10.697)	0	0	0
2021/11/09	R209	05/05/2022	12.00	Call	Bond Future	8,028.4700	8.0285	8,385.8500	8.3859	4.451	0	0	0
2021/11/09	R209	05/05/2022	12.00	Put	Bond Future	425.2500	0.4252	376.0800	0.3761	(11.563)	0	0	12,050
2021/11/09	R209	04/08/2022	10.57	Put	Bond Future	3,261.8300	3.2618	3,052.1500	3.0521	(6.428)	0	0	0
2021/11/09	R209	04/08/2022	10.58	Call	Bond Future	2,583.7000	2.5837	2,778.0100	2.7780	7.521	0	0	0
2021/11/09	R209	04/08/2022	10.58	Put	Bond Future	3,233.4800	3.2335	3,025.0300	3.0250	(6.447)	0	0	0
2021/11/09	R209	04/08/2022			Bond Future	10.6986	70.6518	10.6249	71.0546	(0.689)	0.0000	0.0000	0
2021/11/09	R209	04/08/2022	10.57	Call	Bond Future	2,556.8500	2.5569	2,749.9300	2.7499	7.551	0	0	0
2021/11/09	R209	04/08/2022	10.59	Call	Bond Future	2,610.9300	2.6109	2,806.4600	2.8065	7.489	0	0	0
2021/11/09	R209	04/08/2022	10.59	Put	Bond Future	3,205.5800	3.2056	2,998.3500	2.9983	(6.465)	0	0	0
2021/11/09	R209	03/11/2022	11.03	Call	Bond Future	3,829.2900	3.8293	4,056.7100	4.0567	5.939	0	0	0
2021/11/09	R209	03/11/2022	11.03	Put	Bond Future	3,006.7900	3.0068	2,828.7400	2.8287	(5.922)	0	0	0
2021/11/09	R209	03/11/2022			Bond Future	10.8739	68.4305	10.7980	68.8360	(0.699)	0.0000	0.0000	0
2021/11/09	R209	03/11/2022	11.01	Call	Bond Future	3,771.5400	3.7715	3,997.0100	3.9970	5.978	0	0	0
2021/11/09	R209	03/11/2022	11.01	Put	Bond Future	3,053.6500	3.0537	2,873.6500	2.8737	(5.895)	0	0	0
2021/11/09	R209	03/11/2022	11.02	Call	Bond Future	3,800.3700	3.8004	4,026.8100	4.0268	5.958	0	0	0
2021/11/09	R209	03/11/2022	11.02	Put	Bond Future	3,030.1500	3.0301	2,851.1200	2.8511	(5.908)	0	0	0
2021/11/09	R210	04/11/2021			Bond Future	210.8670	210.8670	210.8670	210.8670	0.000	0.0000	0.0000	0
2021/11/09	R210	03/02/2022			Bond Future	212.8806	212.8806	213.5095	213.5095	0.295	0.0000	0.0000	1,381
2021/11/09	R210	05/05/2022			Bond Future	212.6007	212.6007	213.2625	213.2625	0.311	0.0000	0.0000	104
2021/11/09	R210	04/08/2022			Bond Future	215.2194	215.2194	215.8633	215.8633	0.299	0.0000	0.0000	0
2021/11/09	R210	03/11/2022			Bond Future	215.0328	215.0328	215.6779	215.6779	0.300	0.0000	0.0000	0
2021/11/09	R212	04/11/2021			Bond Future	175.9122	175.9122	175.9122	175.9122	0.000	0.0000	0.0000	0
2021/11/09	R213	04/11/2021			Bond Future	9.9500	83.6947	9.9500	83.6947	0.000	0.0000	0.0000	0
2021/11/09	R213	03/02/2022	8.63	Call	Bond Future	89.9800	0.0900	116.7500	0.1168	29.751	0	0	200
2021/11/09	R213	03/02/2022	8.63	Put	Bond Future	6,605.3300	6.6053	6,157.1000	6.1571	(6.786)	0	0	0
2021/11/09	R213	03/02/2022	8.80	Call	Bond Future	149.1300	0.1491	190.5400	0.1905	27.768	0	0	102
2021/11/09	R213	03/02/2022	8.80	Put	Bond Future	5,687.1300	5.6871	5,253.5400	5.2535	(7.624)	0	0	0
2021/11/09	R213	03/02/2022	10.60	Put	Bond Future	414.2600	0.4143	333.7000	0.3337	(19.447)	0	0	430
2021/11/09	R213	03/02/2022	10.67	Call	Bond Future	4,728.3300	4.7283	5,131.1100	5.1311	8.518	0	0	0
2021/11/09	R213	03/02/2022	10.67	Put	Bond Future	364.0700	0.3641	291.8500	0.2918	(19.837)	0	0	220
2021/11/09	R213	03/02/2022	10.00	Call	Bond Future	2,201.9000	2.2019	2,489.6100	2.4896	13.066	0	0	0
2021/11/09	R213	03/02/2022	10.00	Put	Bond Future	1,213.9500	1.2139	1,026.6600	1.0267	(15.428)	0	0	430

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
2021/11/09	R213	03/02/2022	9.98	Call	Bond Future	2,138.0800	2.1381	2,421.3200	2.4213	13.247	0	0	0
2021/11/09	R213	03/02/2022	9.98	Put	Bond Future	1,253.7600	1.2538	1,062.0000	1.0620	(15.295)	0	0	0
2021/11/09	R213	03/02/2022	9.22	Put	Bond Future	3,628.2600	3.6283	3,255.7700	3.2558	(10.266)	0	0	0
2021/11/09	R213	03/02/2022	9.58	Put	Bond Future	2,282.8000	2.2828	1,994.3200	1.9943	(12.637)	0	0	200
2021/11/09	R213	03/02/2022			Bond Future	9.8106	86.4914	9.7206	86.9664	(0.918)	0.0000	0.0000	20,720
2021/11/09	R213	03/02/2022	9.15	Call	Bond Future	378.0200	0.3780	467.6600	0.4677	23.713	0	0	220
2021/11/09	R213	03/02/2022	9.15	Put	Bond Future	3,946.1800	3.9462	3,560.8200	3.5608	(9.765)	0	0	0
2021/11/09	R213	03/02/2022	10.25	Call	Bond Future	3,058.9700	3.0590	3,398.3700	3.3984	11.095	0	0	0
2021/11/09	R213	03/02/2022	10.25	Put	Bond Future	789.7700	0.7898	654.1700	0.6542	(17.170)	0	0	102
2021/11/09	R213	03/02/2022	10.60	Call	Bond Future	4,434.2600	4.4343	4,828.7000	4.8287	8.895	0	0	0
2021/11/09	R213	03/02/2022	10.15	Call	Bond Future	2,701.6600	2.7017	3,021.4900	3.0215	11.838	0	0	0
2021/11/09	R213	03/02/2022	10.15	Put	Bond Future	941.8500	0.9419	786.6800	0.7867	(16.475)	0	0	200
2021/11/09	R213	03/02/2022	10.17	Call	Bond Future	2,771.6100	2.7716	3,095.4800	3.0955	11.685	0	0	0
2021/11/09	R213	03/02/2022	10.17	Put	Bond Future	909.5900	0.9096	758.4600	0.7585	(16.615)	0	0	220
2021/11/09	R213	03/02/2022	9.96	Call	Bond Future	2,075.1500	2.0751	2,353.8600	2.3539	13.431	0	0	0
2021/11/09	R213	03/02/2022	9.96	Put	Bond Future	1,294.6200	1.2946	1,098.3300	1.0983	(15.162)	0	0	0
2021/11/09	R213	03/02/2022	9.97	Call	Bond Future	2,106.4300	2.1064	2,387.4100	2.3874	13.339	0	0	0
2021/11/09	R213	03/02/2022	9.97	Put	Bond Future	1,273.9800	1.2740	1,079.9600	1.0800	(15.229)	0	0	0
2021/11/09	R213	03/02/2022	9.22	Call	Bond Future	447.3500	0.4473	549.8600	0.5499	22.915	0	0	430
2021/11/09	R213	03/02/2022	9.58	Call	Bond Future	1,058.8800	1.0589	1,245.4000	1.2454	17.615	0	0	0
2021/11/09	R213	03/02/2022	9.76	Call	Bond Future	1,496.7600	1.4968	1,727.9700	1.7280	15.447	0	0	0
2021/11/09	R213	03/02/2022	9.76	Put	Bond Future	1,763.4900	1.7635	1,519.7000	1.5197	(13.824)	0	0	102
2021/11/09	R213	05/05/2022	10.63	Call	Bond Future	4,194.6700	4.1947	4,546.1400	4.5461	8.379	0	0	0
2021/11/09	R213	05/05/2022	10.65	Put	Bond Future	1,081.0500	1.0811	944.2600	0.9443	(12.653)	0	0	0
2021/11/09	R213	05/05/2022			Bond Future	10.0097	83.9833	9.9138	84.4742	(0.958)	0.0000	0.0000	0
2021/11/09	R213	05/05/2022	10.63	Put	Bond Future	1,107.8000	1.1078	968.3600	0.9684	(12.587)	0	0	0
2021/11/09	R213	05/05/2022	10.64	Call	Bond Future	4,229.7700	4.2298	4,582.5700	4.5826	8.341	0	0	0
2021/11/09	R213	05/05/2022	10.64	Put	Bond Future	1,094.3600	1.0944	956.2500	0.9563	(12.620)	0	0	0
2021/11/09	R213	05/05/2022	10.65	Call	Bond Future	4,264.9500	4.2650	4,619.0700	4.6191	8.303	0	0	0
2021/11/09	R213	04/08/2022	9.88	Call	Bond Future	1,855.9300	1.8559	2,058.6800	2.0587	10.924	0	0	0
2021/11/09	R213	04/08/2022	9.89	Call	Bond Future	1,877.9600	1.8780	2,082.2000	2.0822	10.876	0	0	0
2021/11/09	R213	04/08/2022	9.90	Put	Bond Future	3,515.0700	3.5151	3,234.2200	3.2342	(7.990)	0	0	0
2021/11/09	R213	04/08/2022			Bond Future	10.2229	84.9518	10.1248	85.4384	(0.960)	0.0000	0.0000	0
2021/11/09	R213	04/08/2022	9.88	Put	Bond Future	3,572.5500	3.5725	3,288.7100	3.2887	(7.945)	0	0	0
2021/11/09	R213	04/08/2022	9.89	Put	Bond Future	3,543.8700	3.5439	3,261.5200	3.2615	(7.967)	0	0	0
2021/11/09	R213	04/08/2022	9.90	Call	Bond Future	1,899.8400	1.8998	2,105.5800	2.1056	10.829	0	0	0
2021/11/09	R213	03/11/2022	10.38	Call	Bond Future	3,020.9400	3.0209	3,270.1000	3.2701	8.248	0	0	0
2021/11/09	R213	03/11/2022	10.38	Put	Bond Future	3,293.9100	3.2939	3,053.2700	3.0533	(7.306)	0	0	0
2021/11/09	R213	03/11/2022	10.39	Call	Bond Future	3,045.4100	3.0454	3,295.7500	3.2957	8.220	0	0	0
2021/11/09	R213	03/11/2022	10.39	Put	Bond Future	3,270.3400	3.2703	3,030.8800	3.0309	(7.322)	0	0	0
2021/11/09	R213	03/11/2022			Bond Future	10.4369	82.5231	10.3350	83.0129	(0.977)	0.0000	0.0000	0
2021/11/09	R213	03/11/2022	10.40	Call	Bond Future	3,070.3000	3.0703	3,321.8300	3.3218	8.192	0	0	0
2021/11/09	R213	03/11/2022	10.40	Put	Bond Future	3,247.2200	3.2472	3,008.9500	3.0089	(7.338)	0	0	0
2021/11/09	R214	04/11/2021			Bond Future	10.8900	66.1282	10.8900	66.1282	0.000	0.0000	0.0000	0
2021/11/09	R214	03/02/2022	11.39	Put	Bond Future	604.2100	0.6042	533.6700	0.5337	(11.675)	0	0	0
2021/11/09	R214	03/02/2022	11.40	Put	Bond Future	594.0600	0.5941	524.4700	0.5245	(11.714)	0	0	0
2021/11/09	R214	03/02/2022	11.41	Call	Bond Future	4,354.8600	4.3549	4,597.9400	4.5979	5.582	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
2021/11/09	R214	03/02/2022			Bond Future	10.7344	68.8144	10.6813	69.1261	(0.495)	0.0000	0.0000	20,094
2021/11/09	R214	03/02/2022	11.39	Call	Bond Future	4,268.4100	4.2684	4,509.5800	4.5096	5.650	0	0	0
2021/11/09	R214	03/02/2022	11.40	Call	Bond Future	4,311.6400	4.3116	4,553.7600	4.5538	5.615	0	0	0
2021/11/09	R214	03/02/2022	11.41	Put	Bond Future	583.9700	0.5840	515.3400	0.5153	(11.752)	0	0	0
2021/11/09	R214	05/05/2022	11.73	Put	Bond Future	952.5500	0.9525	874.7100	0.8747	(8.172)	0	0	0
2021/11/09	R214	05/05/2022	11.74	Put	Bond Future	941.7600	0.9418	864.6400	0.8646	(8.189)	0	0	0
2021/11/09	R214	05/05/2022	11.75	Call	Bond Future	5,510.8100	5.5108	5,758.0200	5.7580	4.486	0	0	0
2021/11/09	R214	05/05/2022			Bond Future	10.9003	66.3494	10.8439	66.6730	(0.518)	0.0000	0.0000	441
2021/11/09	R214	05/05/2022	11.73	Call	Bond Future	5,430.4000	5.4304	5,676.1600	5.6762	4.526	0	0	0
2021/11/09	R214	05/05/2022	11.74	Call	Bond Future	5,470.5800	5.4706	5,717.0600	5.7171	4.506	0	0	0
2021/11/09	R214	05/05/2022	11.75	Put	Bond Future	931.0900	0.9311	854.7000	0.8547	(8.204)	0	0	0
2021/11/09	R214	04/08/2022	10.98	Put	Bond Future	3,203.9100	3.2039	3,039.3600	3.0394	(5.136)	0	0	0
2021/11/09	R214	04/08/2022	10.99	Call	Bond Future	2,701.0600	2.7011	2,856.7200	2.8567	5.763	0	0	0
2021/11/09	R214	04/08/2022			Bond Future	11.0748	67.1116	11.0177	67.4309	(0.516)	0.0000	0.0000	0
2021/11/09	R214	04/08/2022	10.97	Call	Bond Future	2,644.8500	2.6449	2,798.5500	2.7986	5.811	0	0	0
2021/11/09	R214	04/08/2022	10.97	Put	Bond Future	3,232.2900	3.2323	3,066.7600	3.0668	(5.121)	0	0	0
2021/11/09	R214	04/08/2022	10.98	Call	Bond Future	2,672.8900	2.6729	2,827.5700	2.8276	5.787	0	0	0
2021/11/09	R214	04/08/2022	10.99	Put	Bond Future	3,175.7400	3.1757	3,012.1700	3.0122	(5.151)	0	0	0
2021/11/09	R214	03/11/2022	11.34	Call	Bond Future	3,752.1800	3.7522	3,926.2700	3.9263	4.640	0	0	0
2021/11/09	R214	03/11/2022	11.36	Put	Bond Future	3,197.2800	3.1973	3,051.7900	3.0518	(4.550)	0	0	0
2021/11/09	R214	03/11/2022			Bond Future	11.2465	64.7066	11.1876	65.0277	(0.523)	0.0000	0.0000	0
2021/11/09	R214	03/11/2022	11.34	Put	Bond Future	3,247.0000	3.2470	3,099.9500	3.1000	(4.529)	0	0	0
2021/11/09	R214	03/11/2022	11.35	Call	Bond Future	3,780.8700	3.7809	3,955.7400	3.9557	4.625	0	0	0
2021/11/09	R214	03/11/2022	11.35	Put	Bond Future	3,222.0600	3.2221	3,075.7900	3.0758	(4.540)	0	0	0
2021/11/09	R214	03/11/2022	11.36	Call	Bond Future	3,809.6600	3.8097	3,985.3100	3.9853	4.611	0	0	0
2021/11/09	R248	04/11/2021			Bond Future	10.8500	83.5111	10.8500	83.5111	0.000	0.0000	0.0000	0
2021/11/09	R248	03/02/2022	9.80	Call	Bond Future	244.2600	0.2443	280.9000	0.2809	15.000	0	0	0
2021/11/09	R248	03/02/2022	9.80	Put	Bond Future	7,450.9400	7.4509	7,090.1600	7.0902	(4.842)	0	0	0
2021/11/09	R248	03/02/2022	10.00	Call	Bond Future	423.2400	0.4232	482.3700	0.4824	13.971	0	0	1,300
2021/11/09	R248	03/02/2022	10.00	Put	Bond Future	5,941.5800	5.9416	5,603.2900	5.6033	(5.694)	0	0	0
2021/11/09	R248	03/02/2022	10.20	Put	Bond Future	4,641.4800	4.6415	4,336.8400	4.3368	(6.563)	0	0	0
2021/11/09	R248	03/02/2022	11.48	Call	Bond Future	6,039.4700	6.0395	6,363.1100	6.3631	5.359	0	0	0
2021/11/09	R248	03/02/2022	11.49	Put	Bond Future	579.8500	0.5798	507.1200	0.5071	(12.543)	0	0	0
2021/11/09	R248	03/02/2022	10.90	Call	Bond Future	3,069.6900	3.0697	3,306.1300	3.3061	7.702	0	0	900
2021/11/09	R248	03/02/2022	10.90	Put	Bond Future	1,620.7100	1.6207	1,459.7300	1.4597	(9.933)	0	0	0
2021/11/09	R248	03/02/2022	11.47	Call	Bond Future	5,983.7500	5.9838	6,306.3200	6.3063	5.391	0	0	0
2021/11/09	R248	03/02/2022	10.40	Call	Bond Future	1,236.2800	1.2363	1,368.7200	1.3687	10.713	0	0	100
2021/11/09	R248	03/02/2022	10.50	Call	Bond Future	1,531.4300	1.5314	1,684.9600	1.6850	10.025	0	0	0
2021/11/09	R248	03/02/2022	10.50	Put	Bond Future	3,057.5600	3.0576	2,813.6700	2.8137	(7.977)	0	0	0
2021/11/09	R248	03/02/2022			Bond Future	10.7021	86.8461	10.6488	87.2435	(0.497)	0.0000	0.0000	179,193
2021/11/09	R248	03/02/2022	10.20	Call	Bond Future	758.1800	0.7582	850.9600	0.8510	12.237	0	0	900
2021/11/09	R248	03/02/2022	11.48	Put	Bond Future	589.8700	0.5899	516.0900	0.5161	(12.508)	0	0	0
2021/11/09	R248	03/02/2022	11.49	Call	Bond Future	6,095.3700	6.0954	6,420.0600	6.4201	5.327	0	0	0
2021/11/09	R248	03/02/2022	11.00	Call	Bond Future	3,528.0200	3.5280	3,783.1400	3.7831	7.231	0	0	100
2021/11/09	R248	03/02/2022	11.00	Put	Bond Future	1,363.6900	1.3637	1,221.3900	1.2214	(10.435)	0	0	0
2021/11/09	R248	03/02/2022	11.47	Put	Bond Future	600.1800	0.6002	525.3300	0.5253	(12.471)	0	0	0
2021/11/09	R248	03/02/2022	10.40	Put	Bond Future	3,535.7500	3.5357	3,270.7700	3.2708	(7.494)	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
2021/11/09	R248	03/02/2022	10.70	Call	Bond Future	2,237.1000	2.2371	2,433.1500	2.4331	8.764	0	0	1,300
2021/11/09	R248	03/02/2022	10.70	Put	Bond Future	2,252.4900	2.2525	2,051.1200	2.0511	(8.940)	0	0	0
2021/11/09	R248	05/05/2022	11.80	Call	Bond Future	7,335.3800	7.3354	7,659.4600	7.6595	4.418	0	0	0
2021/11/09	R248	05/05/2022	11.79	Call	Bond Future	7,283.6700	7.2837	7,606.9300	7.6069	4.438	0	0	0
2021/11/09	R248	05/05/2022	11.79	Put	Bond Future	1,039.3500	1.0394	950.2200	0.9502	(8.576)	0	0	0
2021/11/09	R248	05/05/2022			Bond Future	10.8656	83.4593	10.8089	83.8717	(0.522)	0.0000	0.0000	2,035
2021/11/09	R248	05/05/2022	11.80	Put	Bond Future	1,028.1500	1.0281	939.8400	0.9398	(8.589)	0	0	0
2021/11/09	R248	05/05/2022	11.81	Call	Bond Future	7,387.1300	7.3871	7,712.0200	7.7120	4.398	0	0	0
2021/11/09	R248	05/05/2022	11.81	Put	Bond Future	1,017.0700	1.0171	929.5700	0.9296	(8.603)	0	0	0
2021/11/09	R248	04/08/2022	10.99	Call	Bond Future	3,539.8700	3.5399	3,743.0400	3.7430	5.739	0	0	0
2021/11/09	R248	04/08/2022	10.99	Put	Bond Future	3,877.5500	3.8775	3,673.7300	3.6737	(5.256)	0	0	0
2021/11/09	R248	04/08/2022	10.98	Call	Bond Future	3,504.1600	3.5042	3,706.0900	3.7061	5.763	0	0	0
2021/11/09	R248	04/08/2022	10.98	Put	Bond Future	3,912.8500	3.9129	3,707.7900	3.7078	(5.241)	0	0	0
2021/11/09	R248	04/08/2022			Bond Future	11.0378	84.4183	10.9802	84.8253	(0.521)	0.0000	0.0000	0
2021/11/09	R248	04/08/2022	11.00	Call	Bond Future	3,575.7400	3.5757	3,780.1500	3.7801	5.717	0	0	0
2021/11/09	R248	04/08/2022	11.00	Put	Bond Future	3,842.5100	3.8425	3,639.9300	3.6399	(5.272)	0	0	0
2021/11/09	R248	03/11/2022	11.31	Put	Bond Future	3,964.4400	3.9644	3,778.2700	3.7783	(4.696)	0	0	0
2021/11/09	R248	03/11/2022	11.32	Call	Bond Future	4,701.5700	4.7016	4,925.8300	4.9258	4.770	0	0	0
2021/11/09	R248	03/11/2022	11.30	Put	Bond Future	3,995.8300	3.9958	3,808.6400	3.8086	(4.685)	0	0	0
2021/11/09	R248	03/11/2022			Bond Future	11.2071	81.1034	11.1477	81.5128	(0.530)	0.0000	0.0000	0
2021/11/09	R248	03/11/2022	11.31	Call	Bond Future	4,665.2400	4.6652	4,888.4900	4.8885	4.785	0	0	0
2021/11/09	R248	03/11/2022	11.32	Put	Bond Future	3,933.2700	3.9333	3,748.1100	3.7481	(4.708)	0	0	0
2021/11/09	R248	03/11/2022	11.30	Call	Bond Future	4,629.0300	4.6290	4,851.2600	4.8513	4.801	0	0	0

Total

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