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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/11/2021 TO 12/11/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/12	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	2025 03/02/2022			Bond Future	155.0646	155.0646	154.8383	154.8383	(0.146)	0.0000	0.0000	5,316
2021/11/12	2025 05/05/2022			Bond Future	156.9540	156.9540	156.7244	156.7244	(0.146)	0.0000	0.0000	164
2021/11/12	2025 04/08/2022			Bond Future	157.2567	157.2567	157.0235	157.0235	(0.148)	0.0000	0.0000	0
2021/11/12	2025 03/11/2022			Bond Future	159.2428	159.2428	159.0064	159.0064	(0.148)	0.0000	0.0000	0
2021/11/12	2029 03/02/2022			Bond Future	114.8261	114.8261	114.4513	114.4513	(0.326)	0.0000	0.0000	2,806
2021/11/12	2029 05/05/2022			Bond Future	115.0280	115.0280	114.6479	114.6479	(0.330)	0.0000	0.0000	186
2021/11/12	2029 04/08/2022			Bond Future	116.4307	116.4307	116.0460	116.0460	(0.330)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/12	2029	03/11/2022			Bond Future	116.6783	116.6783	116.2880	116.2880	(0.334)	0.0000	0.0000	0
2021/11/12	2030	03/02/2022	8.39	Call	Bond Future	104.4300	0.1044	70.7900	0.0708	(32.213)	0	0	101
2021/11/12	2030	03/02/2022	8.39	Put	Bond Future	5,986.6900	5.9867	6,510.6400	6.5106	8.752	0	0	0
2021/11/12	2030	03/02/2022	8.85	Call	Bond Future	427.6600	0.4277	319.9000	0.3199	(25.198)	0	0	1,000
2021/11/12	2030	03/02/2022	8.85	Put	Bond Future	3,753.9100	3.7539	4,203.7400	4.2037	11.983	0	0	0
2021/11/12	2030	03/02/2022	9.10	Call	Bond Future	789.4400	0.7894	618.6600	0.6187	(21.633)	0	0	4,000
2021/11/12	2030	03/02/2022	9.10	Put	Bond Future	2,762.1900	2.7622	3,149.0000	3.1490	14.004	0	0	0
2021/11/12	2030	03/02/2022	9.90	Put	Bond Future	792.4500	0.7925	958.7400	0.9587	20.984	0	0	8,000
2021/11/12	2030	03/02/2022	9.45	Call	Bond Future	1,557.0600	1.5571	1,285.7300	1.2857	(17.426)	0	0	0
2021/11/12	2030	03/02/2022	9.45	Put	Bond Future	1,675.8800	1.6759	1,962.1400	1.9621	17.081	0	0	0
2021/11/12	2030	03/02/2022	9.35	Call	Bond Future	1,306.9400	1.3069	1,064.7600	1.0648	(18.530)	0	0	0
2021/11/12	2030	03/02/2022	9.35	Put	Bond Future	1,950.6500	1.9506	2,266.0600	2.2661	16.169	0	0	101
2021/11/12	2030	03/02/2022			Bond Future	9.4727	92.0556	9.5800	91.4980	1.132	0.0000	0.0000	83,843
2021/11/12	2030	03/02/2022	9.90	Call	Bond Future	2,988.9900	2.9890	2,597.6900	2.5977	(13.091)	0	0	0
2021/11/12	2030	03/02/2022	10.85	Call	Bond Future	6,980.2400	6.9802	6,458.7100	6.4587	(7.472)	0	0	0
2021/11/12	2030	03/02/2022	10.85	Put	Bond Future	136.3100	0.1363	172.3700	0.1724	26.454	0	0	1,000
2021/11/12	2030	03/02/2022	9.60	Call	Bond Future	1,980.9300	1.9809	1,666.7200	1.6667	(15.862)	0	0	1,000
2021/11/12	2030	03/02/2022	9.60	Put	Bond Future	1,319.5500	1.3196	1,562.9300	1.5629	18.444	0	0	0
2021/11/12	2030	03/02/2022	9.78	Call	Bond Future	2,560.9000	2.5609	2,198.5200	2.1985	(14.150)	0	0	0
2021/11/12	2030	03/02/2022	9.78	Put	Bond Future	974.4200	0.9744	1,169.6300	1.1696	20.033	0	0	101
2021/11/12	2030	03/02/2022	9.43	Call	Bond Future	1,504.9300	1.5049	1,239.4300	1.2394	(17.642)	0	0	0
2021/11/12	2030	03/02/2022	9.43	Put	Bond Future	1,728.4200	1.7284	2,020.5100	2.0205	16.899	0	0	0
2021/11/12	2030	03/02/2022	9.44	Call	Bond Future	1,530.8700	1.5309	1,262.4500	1.2625	(17.534)	0	0	0
2021/11/12	2030	03/02/2022	9.44	Put	Bond Future	1,702.0100	1.7020	1,991.1800	1.9912	16.990	0	0	0
2021/11/12	2030	05/05/2022	10.21	Call	Bond Future	3,858.4700	3.8585	3,475.6400	3.4756	(9.922)	0	0	0
2021/11/12	2030	05/05/2022	10.21	Put	Bond Future	1,248.5500	1.2486	1,430.3400	1.4303	14.560	0	0	0
2021/11/12	2030	05/05/2022	8.89	Put	Bond Future	4,814.8400	4.8148	5,252.5500	5.2525	9.091	0	0	0
2021/11/12	2030	05/05/2022	9.95	Call	Bond Future	3,010.0500	3.0100	2,673.1900	2.6732	(11.191)	0	0	0
2021/11/12	2030	05/05/2022	8.14	Call	Bond Future	172.2000	0.1722	132.6600	0.1327	(22.962)	0	0	1,800
2021/11/12	2030	05/05/2022	8.14	Put	Bond Future	8,393.0900	8.3931	8,918.1700	8.9182	6.256	0	0	0
2021/11/12	2030	05/05/2022	8.47	Call	Bond Future	327.8000	0.3278	259.1900	0.2592	(20.930)	0	0	1,073
2021/11/12	2030	05/05/2022	8.81	Put	Bond Future	5,144.6700	5.1447	5,596.0500	5.5961	8.774	0	0	0
2021/11/12	2030	05/05/2022			Bond Future	9.6827	93.1558	9.7951	92.5911	1.161	0.0000	0.0000	14,728
2021/11/12	2030	05/05/2022	11.04	Call	Bond Future	7,015.5600	7.0156	6,532.1600	6.5322	(6.890)	0	0	0
2021/11/12	2030	05/05/2022	11.04	Put	Bond Future	488.3600	0.4884	569.5800	0.5696	16.631	0	0	1,800
2021/11/12	2030	05/05/2022	10.19	Call	Bond Future	3,789.8400	3.7898	3,410.3100	3.4103	(10.014)	0	0	0
2021/11/12	2030	05/05/2022	10.19	Put	Bond Future	1,277.1500	1.2772	1,462.2400	1.4622	14.492	0	0	0
2021/11/12	2030	05/05/2022	10.20	Call	Bond Future	3,824.1000	3.8241	3,442.9200	3.4429	(9.968)	0	0	0
2021/11/12	2030	05/05/2022	10.20	Put	Bond Future	1,262.7800	1.2628	1,446.2200	1.4462	14.527	0	0	200
2021/11/12	2030	05/05/2022	8.89	Call	Bond Future	703.2600	0.7033	576.3500	0.5763	(18.046)	0	0	1,800
2021/11/12	2030	05/05/2022	9.35	Call	Bond Future	1,475.5300	1.4755	1,259.6000	1.2596	(14.634)	0	0	0
2021/11/12	2030	05/05/2022	9.35	Put	Bond Future	3,173.1500	3.1731	3,521.8400	3.5218	10.989	0	0	1,073
2021/11/12	2030	05/05/2022	9.95	Put	Bond Future	1,674.9500	1.6750	1,902.7100	1.9027	13.598	0	0	1,073
2021/11/12	2030	05/05/2022	8.47	Put	Bond Future	6,713.4700	6.7135	7,209.4800	7.2095	7.388	0	0	0
2021/11/12	2030	05/05/2022	8.81	Call	Bond Future	605.1600	0.6052	491.9200	0.4919	(18.712)	0	0	200
2021/11/12	2030	05/05/2022	7.73	Call	Bond Future	70.5500	0.0705	52.5600	0.0526	(25.500)	0	0	200
2021/11/12	2030	05/05/2022	7.73	Put	Bond Future	10,632.7700	10.6328	11,179.4000	11.1794	5.141	0	0	0

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2021/11/12	2030	04/08/2022	10.95	Call	Bond Future	5,981.3600	5.9814	5,550.4000	5.5504	(7.205)	0	0	0
2021/11/12	2030	04/08/2022	10.95	Put	Bond Future	1,132.1800	1.1322	1,272.8400	1.2728	12.424	0	0	800
2021/11/12	2030	04/08/2022	9.56	Call	Bond Future	1,935.1700	1.9352	1,703.5200	1.7035	(11.971)	0	0	0
2021/11/12	2030	04/08/2022	9.56	Put	Bond Future	3,687.0700	3.6871	4,027.0400	4.0270	9.221	0	0	0
2021/11/12	2030	04/08/2022			Bond Future	9.9162	90.2167	10.0343	89.6451	1.191	0.0000	0.0000	0
2021/11/12	2030	04/08/2022	9.54	Call	Bond Future	1,893.5600	1.8936	1,665.2300	1.6652	(12.058)	0	0	0
2021/11/12	2030	04/08/2022	9.54	Put	Bond Future	3,745.1100	3.7451	4,088.4000	4.0884	9.166	0	0	0
2021/11/12	2030	04/08/2022	9.55	Call	Bond Future	1,914.3000	1.9143	1,684.3100	1.6843	(12.014)	0	0	0
2021/11/12	2030	04/08/2022	9.55	Put	Bond Future	3,716.0100	3.7160	4,057.6400	4.0576	9.193	0	0	0
2021/11/12	2030	04/08/2022	8.30	Call	Bond Future	360.6500	0.3606	296.3500	0.2964	(17.829)	0	0	800
2021/11/12	2030	04/08/2022	8.30	Put	Bond Future	8,667.5400	8.6675	9,174.8600	9.1749	5.853	0	0	0
2021/11/12	2030	04/08/2022	9.05	Call	Bond Future	1,033.8900	1.0339	884.2500	0.8842	(14.473)	0	0	800
2021/11/12	2030	04/08/2022	9.05	Put	Bond Future	5,370.3400	5.3703	5,792.3200	5.7923	7.858	0	0	0
2021/11/12	2030	03/11/2022	10.10	Call	Bond Future	3,019.8000	3.0198	2,730.0300	2.7300	(9.596)	0	0	0
2021/11/12	2030	03/11/2022	10.10	Put	Bond Future	3,191.5900	3.1916	3,480.4500	3.4805	9.051	0	0	0
2021/11/12	2030	03/11/2022			Bond Future	10.1366	91.3852	10.2605	90.8066	1.223	0.0000	0.0000	0
2021/11/12	2030	03/11/2022	10.08	Call	Bond Future	2,971.4600	2.9715	2,684.5100	2.6845	(9.657)	0	0	0
2021/11/12	2030	03/11/2022	10.08	Put	Bond Future	3,237.3000	3.2373	3,528.9800	3.5290	9.010	0	0	0
2021/11/12	2030	03/11/2022	10.09	Call	Bond Future	2,995.4000	2.9954	2,707.0400	2.7070	(9.627)	0	0	0
2021/11/12	2030	03/11/2022	10.09	Put	Bond Future	3,214.2000	3.2142	3,504.4700	3.5045	9.031	0	0	0
2021/11/12	2032	03/02/2022	8.91	Put	Bond Future	6,269.1400	6.2691	6,881.4700	6.8815	9.767	0	0	0
2021/11/12	2032	03/02/2022	11.13	Call	Bond Future	6,973.6700	6.9737	6,378.9200	6.3789	(8.529)	0	0	0
2021/11/12	2032	03/02/2022	11.13	Put	Bond Future	219.3400	0.2193	277.6300	0.2776	26.575	0	0	210
2021/11/12	2032	03/02/2022	10.65	Call	Bond Future	4,692.6500	4.6926	4,165.0900	4.1651	(11.242)	0	0	0
2021/11/12	2032	03/02/2022	10.65	Put	Bond Future	521.1100	0.5211	646.5900	0.6466	24.079	0	0	1,050
2021/11/12	2032	03/02/2022	10.66	Call	Bond Future	4,738.5800	4.7386	4,209.1400	4.2091	(11.173)	0	0	0
2021/11/12	2032	03/02/2022	10.66	Put	Bond Future	512.1300	0.5121	635.7300	0.6357	24.134	0	0	97
2021/11/12	2032	03/02/2022	10.45	Put	Bond Future	737.7300	0.7377	905.8800	0.9059	22.793	0	0	198
2021/11/12	2032	03/02/2022	10.53	Call	Bond Future	4,150.8400	4.1508	3,647.6500	3.6476	(12.123)	0	0	0
2021/11/12	2032	03/02/2022	10.53	Put	Bond Future	641.9500	0.6419	791.8000	0.7918	23.343	0	0	210
2021/11/12	2032	03/02/2022	10.35	Put	Bond Future	876.6500	0.8767	1,069.9800	1.0700	22.053	0	0	400
2021/11/12	2032	03/02/2022	10.42	Call	Bond Future	3,672.5900	3.6726	3,195.0100	3.1950	(13.004)	0	0	0
2021/11/12	2032	03/02/2022	10.42	Put	Bond Future	777.2300	0.7772	952.6900	0.9527	22.575	0	0	0
2021/11/12	2032	03/02/2022	10.43	Call	Bond Future	3,715.1400	3.7151	3,235.0900	3.2351	(12.921)	0	0	0
2021/11/12	2032	03/02/2022	10.43	Put	Bond Future	763.7600	0.7638	936.7500	0.9367	22.650	0	0	0
2021/11/12	2032	03/02/2022	9.81	Call	Bond Future	1,500.3800	1.5004	1,211.7700	1.2118	(19.236)	0	0	0
2021/11/12	2032	03/02/2022	9.81	Put	Bond Future	2,116.1000	2.1161	2,480.5300	2.4805	17.222	0	0	198
2021/11/12	2032	03/02/2022	9.90	Put	Bond Future	1,846.2200	1.8462	2,179.5800	2.1796	18.056	0	0	900
2021/11/12	2032	03/02/2022	9.58	Call	Bond Future	931.0400	0.9310	722.1100	0.7221	(22.440)	0	0	400
2021/11/12	2032	03/02/2022	9.58	Put	Bond Future	2,919.9800	2.9200	3,364.0900	3.3641	15.209	0	0	0
2021/11/12	2032	03/02/2022	9.67	Call	Bond Future	1,136.8200	1.1368	896.9100	0.8969	(21.104)	0	0	0
2021/11/12	2032	03/02/2022			Bond Future	9.9147	92.4527	10.0267	91.7997	1.130	0.0000	0.0000	109,389
2021/11/12	2032	03/02/2022	8.91	Call	Bond Future	117.9900	0.1180	77.2800	0.0773	(34.503)	0	0	198
2021/11/12	2032	03/02/2022	9.14	Call	Bond Future	264.7800	0.2648	184.5100	0.1845	(30.316)	0	0	97
2021/11/12	2032	03/02/2022	9.14	Put	Bond Future	4,959.3300	4.9593	5,532.1000	5.5321	11.549	0	0	0
2021/11/12	2032	03/02/2022	9.57	Call	Bond Future	909.8300	0.9098	704.2900	0.7043	(22.591)	0	0	1,050
2021/11/12	2032	03/02/2022	9.57	Put	Bond Future	2,959.1100	2.9591	3,406.6100	3.4066	15.123	0	0	0

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2021/11/12	2032	03/02/2022	10.95	Call	Bond Future	6,104.8500	6.1049	5,530.4600	5.5305	(9.409)	0	0	0
2021/11/12	2032	03/02/2022	10.95	Put	Bond Future	306.5300	0.3065	385.1800	0.3852	25.658	0	0	400
2021/11/12	2032	03/02/2022	10.90	Call	Bond Future	5,865.2300	5.8652	5,297.3700	5.2974	(9.682)	0	0	0
2021/11/12	2032	03/02/2022	10.90	Put	Bond Future	335.1100	0.3351	420.2900	0.4203	25.419	0	0	900
2021/11/12	2032	03/02/2022	10.44	Call	Bond Future	3,758.0000	3.7580	3,275.5100	3.2755	(12.839)	0	0	0
2021/11/12	2032	03/02/2022	10.44	Put	Bond Future	750.6500	0.7506	921.2000	0.9212	22.720	0	0	0
2021/11/12	2032	03/02/2022	10.45	Call	Bond Future	3,801.0000	3.8010	3,316.1100	3.3161	(12.757)	0	0	0
2021/11/12	2032	03/02/2022	10.35	Call	Bond Future	3,378.5200	3.3785	2,918.8100	2.9188	(13.607)	0	0	0
2021/11/12	2032	03/02/2022	9.90	Call	Bond Future	1,760.3600	1.7604	1,440.6800	1.4407	(18.160)	0	0	900
2021/11/12	2032	03/02/2022	10.14	Call	Bond Future	2,560.3500	2.5604	2,161.4900	2.1615	(15.578)	0	0	0
2021/11/12	2032	03/02/2022	10.14	Put	Bond Future	1,253.4500	1.2534	1,507.6300	1.5076	20.278	0	0	97
2021/11/12	2032	03/02/2022	9.62	Call	Bond Future	1,019.5300	1.0195	796.9200	0.7969	(21.835)	0	0	210
2021/11/12	2032	03/02/2022	9.62	Put	Bond Future	2,767.6600	2.7677	3,198.0900	3.1981	15.552	0	0	0
2021/11/12	2032	03/02/2022	9.67	Put	Bond Future	2,585.1200	2.5851	2,998.2500	2.9982	15.981	0	0	1,050
2021/11/12	2032	05/05/2022	11.18	Call	Bond Future	6,597.7700	6.5978	6,066.1600	6.0662	(8.057)	0	0	0
2021/11/12	2032	05/05/2022	11.18	Put	Bond Future	798.2500	0.7983	927.8500	0.9278	16.236	0	0	780
2021/11/12	2032	05/05/2022	11.02	Put	Bond Future	950.1200	0.9501	1,100.9900	1.1010	15.879	0	0	0
2021/11/12	2032	05/05/2022	11.03	Call	Bond Future	5,956.1700	5.9562	5,444.4300	5.4444	(8.592)	0	0	0
2021/11/12	2032	05/05/2022	11.03	Put	Bond Future	939.9000	0.9399	1,089.3700	1.0894	15.903	0	0	0
2021/11/12	2032	05/05/2022	10.29	Put	Bond Future	2,095.1700	2.0952	2,381.4700	2.3815	13.665	0	0	0
2021/11/12	2032	05/05/2022	10.98	Call	Bond Future	5,745.4300	5.7454	5,240.8600	5.2409	(8.782)	0	0	0
2021/11/12	2032	05/05/2022	10.98	Put	Bond Future	992.4600	0.9925	1,149.1000	1.1491	15.783	0	0	993
2021/11/12	2032	05/05/2022			Bond Future	10.1122	89.4104	10.2291	88.7492	1.157	0.0000	0.0000	20,384
2021/11/12	2032	05/05/2022	11.02	Call	Bond Future	5,913.8200	5.9138	5,403.4800	5.4035	(8.630)	0	0	0
2021/11/12	2032	05/05/2022	11.04	Call	Bond Future	5,998.4100	5.9984	5,485.2500	5.4852	(8.555)	0	0	0
2021/11/12	2032	05/05/2022	11.04	Put	Bond Future	929.6200	0.9296	1,077.6700	1.0777	15.926	0	0	0
2021/11/12	2032	05/05/2022	10.18	Call	Bond Future	2,744.0600	2.7441	2,394.5600	2.3946	(12.737)	0	0	780
2021/11/12	2032	05/05/2022	10.18	Put	Bond Future	2,359.7600	2.3598	2,671.4700	2.6715	13.209	0	0	0
2021/11/12	2032	05/05/2022	10.29	Call	Bond Future	3,097.9700	3.0980	2,723.0600	2.7231	(12.102)	0	0	993
2021/11/12	2032	05/05/2022	9.58	Call	Bond Future	1,214.7000	1.2147	1,010.1100	1.0101	(16.843)	0	0	780
2021/11/12	2032	05/05/2022	9.58	Put	Bond Future	4,308.5900	4.3086	4,765.2100	4.7652	10.598	0	0	0
2021/11/12	2032	04/08/2022	10.20	Put	Bond Future	3,397.9400	3.3979	3,751.5400	3.7515	10.406	0	0	0
2021/11/12	2032	04/08/2022	10.21	Put	Bond Future	3,369.4400	3.3694	3,721.0700	3.7211	10.436	0	0	0
2021/11/12	2032	04/08/2022	10.22	Call	Bond Future	2,766.8300	2.7668	2,447.0900	2.4471	(11.556)	0	0	0
2021/11/12	2032	04/08/2022	8.97	Call	Bond Future	503.6800	0.5037	410.4600	0.4105	(18.508)	0	0	800
2021/11/12	2032	04/08/2022	8.97	Put	Bond Future	8,402.4400	8.4024	8,978.6200	8.9786	6.857	0	0	0
2021/11/12	2032	04/08/2022	9.72	Call	Bond Future	1,571.5700	1.5716	1,351.5200	1.3515	(14.002)	0	0	800
2021/11/12	2032	04/08/2022	9.72	Put	Bond Future	4,983.3500	4.9833	5,432.7000	5.4327	9.017	0	0	0
2021/11/12	2032	04/08/2022			Bond Future	10.3238	90.4296	10.4459	89.7602	1.183	0.0000	0.0000	0
2021/11/12	2032	04/08/2022	11.60	Call	Bond Future	7,695.4000	7.6954	7,162.6400	7.1626	(6.923)	0	0	0
2021/11/12	2032	04/08/2022	11.60	Put	Bond Future	1,026.2500	1.0263	1,162.8900	1.1629	13.314	0	0	800
2021/11/12	2032	04/08/2022	11.89	Call	Bond Future	8,895.3900	8.8954	8,335.9800	8.3360	(6.289)	0	0	0
2021/11/12	2032	04/08/2022	11.89	Put	Bond Future	806.6300	0.8066	916.6200	0.9166	13.636	0	0	0
2021/11/12	2032	04/08/2022	10.20	Call	Bond Future	2,712.4300	2.7124	2,396.6300	2.3966	(11.643)	0	0	0
2021/11/12	2032	04/08/2022	10.21	Call	Bond Future	2,739.5600	2.7396	2,421.7900	2.4218	(11.599)	0	0	0
2021/11/12	2032	04/08/2022	10.22	Put	Bond Future	3,341.1200	3.3411	3,690.7800	3.6908	10.465	0	0	0
2021/11/12	2032	03/11/2022			Bond Future	10.5331	87.4554	10.6607	86.7778	1.211	0.0000	0.0000	0
2021/11/12	2032	03/11/2022	10.66	Call	Bond Future	3,833.3300	3.8333	3,465.7600	3.4658	(9.589)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/12	2032	03/11/2022	10.66	Put	Bond Future	3,159.2600	3.1593	3,469.3000	3.4693	9.814	0	0	0
2021/11/12	2033	03/02/2022			Bond Future	110.0381	110.0381	111.1388	111.1388	1.000	0.0000	0.0000	7,393
2021/11/12	2033	05/05/2022			Bond Future	110.1005	110.1005	111.2140	111.2140	1.011	0.0000	0.0000	2,121
2021/11/12	2033	04/08/2022			Bond Future	111.4430	111.4430	112.5702	112.5702	1.011	0.0000	0.0000	0
2021/11/12	2033	03/11/2022			Bond Future	111.5468	111.5468	112.6874	112.6874	1.023	0.0000	0.0000	0
2021/11/12	2037	03/02/2022	11.45	Call	Bond Future	6,404.3200	6.4043	5,915.2400	5.9152	(7.637)	0	0	0
2021/11/12	2037	03/02/2022	11.46	Call	Bond Future	6,456.4400	6.4564	5,966.1900	5.9662	(7.593)	0	0	0
2021/11/12	2037	03/02/2022	11.47	Put	Bond Future	432.5600	0.4326	508.4100	0.5084	17.535	0	0	0
2021/11/12	2037	03/02/2022			Bond Future	10.5017	85.2372	10.5877	84.6700	0.819	0.0000	0.0000	111,708
2021/11/12	2037	03/02/2022	11.45	Put	Bond Future	447.1300	0.4471	525.3000	0.5253	17.483	0	0	0
2021/11/12	2037	03/02/2022	11.46	Put	Bond Future	439.7900	0.4398	516.7900	0.5168	17.508	0	0	0
2021/11/12	2037	03/02/2022	11.47	Call	Bond Future	6,508.6000	6.5086	6,017.2000	6.0172	(7.550)	0	0	0
2021/11/12	2037	05/05/2022	11.82	Call	Bond Future	7,715.6700	7.7157	7,243.4700	7.2435	(6.120)	0	0	0
2021/11/12	2037	05/05/2022	11.83	Call	Bond Future	7,763.7900	7.7638	7,290.6400	7.2906	(6.094)	0	0	0
2021/11/12	2037	05/05/2022	11.84	Put	Bond Future	825.2100	0.8252	925.4600	0.9255	12.148	0	0	0
2021/11/12	2037	05/05/2022			Bond Future	10.6861	86.2560	10.7755	85.6817	0.837	0.0000	0.0000	11,855
2021/11/12	2037	05/05/2022	11.82	Put	Bond Future	842.6600	0.8427	944.8300	0.9448	12.125	0	0	0
2021/11/12	2037	05/05/2022	11.83	Put	Bond Future	833.9600	0.8340	935.1800	0.9352	12.137	0	0	0
2021/11/12	2037	05/05/2022	11.84	Call	Bond Future	7,811.8000	7.8118	7,337.6800	7.3377	(6.069)	0	0	0
2021/11/12	2037	04/08/2022	10.91	Put	Bond Future	3,396.9200	3.3969	3,672.7000	3.6727	8.119	0	0	0
2021/11/12	2037	04/08/2022	10.89	Call	Bond Future	3,479.7800	3.4798	3,177.6300	3.1776	(8.683)	0	0	0
2021/11/12	2037	04/08/2022	10.89	Put	Bond Future	3,456.6300	3.4566	3,735.7800	3.7358	8.076	0	0	0
2021/11/12	2037	04/08/2022	10.90	Call	Bond Future	3,512.5200	3.5125	3,208.6800	3.2087	(8.650)	0	0	0
2021/11/12	2037	04/08/2022			Bond Future	10.8863	82.9839	10.9794	82.4026	0.855	0.0000	0.0000	0
2021/11/12	2037	04/08/2022	10.91	Call	Bond Future	3,545.3900	3.5454	3,239.8700	3.2399	(8.617)	0	0	0
2021/11/12	2037	04/08/2022	11.42	Call	Bond Future	5,411.9600	5.4120	5,027.2500	5.0273	(7.109)	0	0	0
2021/11/12	2037	04/08/2022	11.42	Put	Bond Future	2,160.3300	2.1603	2,356.9200	2.3569	9.100	0	0	50
2021/11/12	2037	04/08/2022	10.10	Call	Bond Future	1,367.1500	1.3672	1,203.7400	1.2037	(11.953)	0	0	50
2021/11/12	2037	04/08/2022	10.10	Put	Bond Future	6,526.1600	6.5262	6,944.0500	6.9440	6.403	0	0	0
2021/11/12	2037	04/08/2022	10.90	Put	Bond Future	3,426.6700	3.4267	3,704.1300	3.7041	8.097	0	0	50
2021/11/12	2037	03/11/2022	11.31	Call	Bond Future	4,810.6700	4.8107	4,470.2500	4.4702	(7.076)	0	0	0
2021/11/12	2037	03/11/2022	11.31	Put	Bond Future	3,375.9000	3.3759	3,624.0800	3.6241	7.352	0	0	0
2021/11/12	2037	03/11/2022	11.32	Call	Bond Future	4,845.6600	4.8457	4,503.8800	4.5039	(7.053)	0	0	0
2021/11/12	2037	03/11/2022	11.30	Put	Bond Future	3,400.3000	3.4003	3,649.8300	3.6498	7.338	0	0	0
2021/11/12	2037	03/11/2022			Bond Future	11.0723	84.0632	11.1691	83.4746	0.874	0.0000	0.0000	0
2021/11/12	2037	03/11/2022	11.32	Put	Bond Future	3,351.3500	3.3513	3,598.1700	3.5982	7.365	0	0	0
2021/11/12	2037	03/11/2022	11.30	Call	Bond Future	4,775.4600	4.7755	4,436.3900	4.4364	(7.100)	0	0	0
2021/11/12	2038	03/02/2022			Bond Future	123.1009	123.1009	124.4101	124.4101	1.064	0.0000	0.0000	6,276
2021/11/12	2038	05/05/2022			Bond Future	124.6010	124.6010	125.9257	125.9257	1.063	0.0000	0.0000	677
2021/11/12	2038	04/08/2022			Bond Future	124.3078	124.3078	125.6477	125.6477	1.078	0.0000	0.0000	0
2021/11/12	2038	03/11/2022			Bond Future	125.8780	125.8780	127.2347	127.2347	1.078	0.0000	0.0000	0
2021/11/12	2040	03/02/2022	11.57	Put	Bond Future	460.7400	0.4607	520.4500	0.5205	12.960	0	0	0
2021/11/12	2040	03/02/2022	11.58	Put	Bond Future	453.1600	0.4532	511.9400	0.5119	12.971	0	0	0
2021/11/12	2040	03/02/2022	11.59	Call	Bond Future	6,914.3500	6.9143	6,507.9000	6.5079	(5.878)	0	0	0

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2021/11/12	2040	03/02/2022			Bond Future	10.6270	87.2636	10.6924	86.7992	0.615	0.0000	0.0000	76,574
2021/11/12	2040	03/02/2022	11.57	Call	Bond Future	6,802.8900	6.8029	6,398.2800	6.3983	(5.948)	0	0	0
2021/11/12	2040	03/02/2022	11.58	Call	Bond Future	6,858.6000	6.8586	6,453.0600	6.4531	(5.913)	0	0	0
2021/11/12	2040	03/02/2022	11.59	Put	Bond Future	445.7000	0.4457	503.5700	0.5036	12.984	0	0	0
2021/11/12	2040	05/05/2022	11.91	Put	Bond Future	976.2000	0.9762	1,061.0300	1.0610	8.690	0	0	0
2021/11/12	2040	05/05/2022	11.92	Call	Bond Future	8,194.7600	8.1948	7,808.5700	7.8086	(4.713)	0	0	0
2021/11/12	2040	05/05/2022	11.92	Put	Bond Future	966.4000	0.9664	1,050.4400	1.0504	8.696	0	0	0
2021/11/12	2040	05/05/2022	13.04	Call	Bond Future	13,848.0500	13.8481	13,405.1200	13.4051	(3.199)	0	0	0
2021/11/12	2040	05/05/2022	13.04	Put	Bond Future	286.4100	0.2864	313.7100	0.3137	9.532	0	0	1,200
2021/11/12	2040	05/05/2022	10.57	Call	Bond Future	2,317.2000	2.3172	2,111.5000	2.1115	(8.877)	0	0	1,200
2021/11/12	2040	05/05/2022	10.57	Put	Bond Future	3,982.3300	3.9823	4,246.8600	4.2469	6.643	0	0	0
2021/11/12	2040	05/05/2022			Bond Future	10.8060	88.3067	10.8739	87.8364	0.629	0.0000	0.0000	8,498
2021/11/12	2040	05/05/2022	11.91	Call	Bond Future	8,144.0300	8.1440	7,758.6300	7.7586	(4.732)	0	0	0
2021/11/12	2040	05/05/2022	9.82	Call	Bond Future	604.7000	0.6047	524.9300	0.5249	(13.192)	0	0	1,200
2021/11/12	2040	05/05/2022	9.82	Put	Bond Future	7,908.7500	7.9088	8,299.2100	8.2992	4.937	0	0	0
2021/11/12	2040	05/05/2022	11.90	Call	Bond Future	8,093.5000	8.0935	7,708.9000	7.7089	(4.752)	0	0	0
2021/11/12	2040	05/05/2022	11.90	Put	Bond Future	986.2800	0.9863	1,071.9100	1.0719	8.682	0	0	0
2021/11/12	2040	04/08/2022	11.05	Call	Bond Future	3,925.0500	3.9250	3,667.5400	3.6675	(6.561)	0	0	0
2021/11/12	2040	04/08/2022	11.05	Put	Bond Future	3,587.7600	3.5878	3,806.1000	3.8061	6.086	0	0	0
2021/11/12	2040	04/08/2022	12.24	Put	Bond Future	1,323.3000	1.3233	1,418.2900	1.4183	7.178	0	0	460
2021/11/12	2040	04/08/2022	9.70	Put	Bond Future	10,229.4100	10.2294	10,629.3500	10.6293	3.910	0	0	0
2021/11/12	2040	04/08/2022			Bond Future	10.9999	84.8071	11.0707	84.3313	0.643	0.0000	0.0000	0
2021/11/12	2040	04/08/2022	11.04	Call	Bond Future	3,889.2000	3.8892	3,633.0600	3.6331	(6.586)	0	0	0
2021/11/12	2040	04/08/2022	11.04	Put	Bond Future	3,619.1000	3.6191	3,838.8100	3.8388	6.071	0	0	0
2021/11/12	2040	04/08/2022	12.24	Call	Bond Future	9,092.0500	9.0921	8,711.1900	8.7112	(4.189)	0	0	0
2021/11/12	2040	04/08/2022	9.70	Call	Bond Future	683.5200	0.6835	607.6100	0.6076	(11.106)	0	0	460
2021/11/12	2040	04/08/2022	10.70	Call	Bond Future	2,765.7900	2.7658	2,557.7600	2.5578	(7.522)	0	0	460
2021/11/12	2040	04/08/2022	10.70	Put	Bond Future	4,831.0900	4.8311	5,098.9100	5.0989	5.544	0	0	0
2021/11/12	2040	04/08/2022	11.03	Call	Bond Future	3,853.5000	3.8535	3,598.7200	3.5987	(6.612)	0	0	0
2021/11/12	2040	04/08/2022	11.03	Put	Bond Future	3,650.6800	3.6507	3,871.7500	3.8718	6.056	0	0	0
2021/11/12	2040	03/11/2022	11.39	Call	Bond Future	5,010.0700	5.0101	4,731.0500	4.7311	(5.569)	0	0	0
2021/11/12	2040	03/11/2022	11.40	Call	Bond Future	5,046.5100	5.0465	4,766.3600	4.7664	(5.551)	0	0	0
2021/11/12	2040	03/11/2022	11.41	Put	Bond Future	3,587.4700	3.5875	3,788.0500	3.7881	5.591	0	0	0
2021/11/12	2040	03/11/2022			Bond Future	11.1797	85.9108	11.2532	85.4289	0.657	0.0000	0.0000	0
2021/11/12	2040	03/11/2022	11.39	Put	Bond Future	3,642.6900	3.6427	3,845.5300	3.8455	5.568	0	0	0
2021/11/12	2040	03/11/2022	11.40	Put	Bond Future	3,614.9900	3.6150	3,816.7000	3.8167	5.580	0	0	0
2021/11/12	2040	03/11/2022	11.41	Call	Bond Future	5,083.0600	5.0831	4,801.7800	4.8018	(5.534)	0	0	0
2021/11/12	2044	03/02/2022	11.59	Call	Bond Future	6,876.9900	6.8770	6,337.2400	6.3372	(7.849)	0	0	0
2021/11/12	2044	03/02/2022	11.59	Put	Bond Future	472.9200	0.4729	558.3300	0.5583	18.060	0	0	0
2021/11/12	2044	03/02/2022	11.60	Call	Bond Future	6,933.2000	6.9332	6,392.1700	6.3922	(7.803)	0	0	0
2021/11/12	2044	03/02/2022	11.60	Put	Bond Future	465.2300	0.4652	549.3600	0.5494	18.084	0	0	0
2021/11/12	2044	03/02/2022			Bond Future	10.6533	84.1483	10.7394	83.5232	0.808	0.0000	0.0000	53,842
2021/11/12	2044	03/02/2022	11.61	Call	Bond Future	6,989.4500	6.9895	6,447.1600	6.4472	(7.759)	0	0	0
2021/11/12	2044	03/02/2022	11.61	Put	Bond Future	457.6700	0.4577	540.5400	0.5405	18.107	0	0	0
2021/11/12	2044	05/05/2022	11.91	Call	Bond Future	8,180.4600	8.1805	7,666.6300	7.6666	(6.281)	0	0	0
2021/11/12	2044	05/05/2022	11.91	Put	Bond Future	1,004.2200	1.0042	1,123.3400	1.1233	11.862	0	0	0
2021/11/12	2044	05/05/2022	11.92	Call	Bond Future	8,231.4700	8.2315	7,716.5500	7.7165	(6.256)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/12	2044	05/05/2022	11.92	Put	Bond Future	994.1500	0.9942	1,112.1800	1.1122	11.872	0	0	0
2021/11/12	2044	05/05/2022			Bond Future	10.8224	85.1542	10.9120	84.5212	0.827	0.0000	0.0000	5,735
2021/11/12	2044	05/05/2022	11.93	Call	Bond Future	8,282.6600	8.2827	7,766.6700	7.7667	(6.230)	0	0	0
2021/11/12	2044	05/05/2022	11.93	Put	Bond Future	984.3500	0.9844	1,101.3100	1.1013	11.882	0	0	0
2021/11/12	2044	04/08/2022	11.08	Call	Bond Future	4,057.1500	4.0571	3,709.6900	3.7097	(8.564)	0	0	0
2021/11/12	2044	04/08/2022	11.08	Put	Bond Future	3,544.1700	3.5442	3,837.2800	3.8373	8.270	0	0	0
2021/11/12	2044	04/08/2022	11.09	Call	Bond Future	4,094.3800	4.0944	3,745.0700	3.7451	(8.531)	0	0	0
2021/11/12	2044	04/08/2022	11.09	Put	Bond Future	3,512.9800	3.5130	3,804.2400	3.8042	8.291	0	0	0
2021/11/12	2044	04/08/2022			Bond Future	11.0055	81.7439	11.0987	81.1033	0.847	0.0000	0.0000	0
2021/11/12	2044	04/08/2022	11.10	Call	Bond Future	4,131.4700	4.1315	3,780.3200	3.7803	(8.499)	0	0	0
2021/11/12	2044	04/08/2022	11.10	Put	Bond Future	3,481.7500	3.4818	3,771.1700	3.7712	8.312	0	0	0
2021/11/12	2044	03/11/2022	11.40	Put	Bond Future	3,626.5300	3.6265	3,899.9700	3.9000	7.540	0	0	0
2021/11/12	2044	03/11/2022	11.41	Call	Bond Future	5,160.7300	5.1607	4,784.0000	4.7840	(7.300)	0	0	0
2021/11/12	2044	03/11/2022	11.41	Put	Bond Future	3,598.6700	3.5987	3,870.5800	3.8706	7.556	0	0	0
2021/11/12	2044	03/11/2022			Bond Future	11.1747	82.8077	11.2715	82.1591	0.866	0.0000	0.0000	0
2021/11/12	2044	03/11/2022	11.39	Call	Bond Future	5,086.1800	5.0862	4,712.5200	4.7125	(7.347)	0	0	0
2021/11/12	2044	03/11/2022	11.39	Put	Bond Future	3,654.9100	3.6549	3,929.8900	3.9299	7.524	0	0	0
2021/11/12	2044	03/11/2022	11.40	Call	Bond Future	5,123.2400	5.1232	4,748.0400	4.7480	(7.323)	0	0	0
2021/11/12	2046	03/02/2022			Bond Future	112.1843	112.1843	113.9152	113.9152	1.543	0.0000	0.0000	15,506
2021/11/12	2046	05/05/2022			Bond Future	111.6702	111.6702	113.4215	113.4215	1.568	0.0000	0.0000	171
2021/11/12	2046	04/08/2022			Bond Future	113.0321	113.0321	114.8045	114.8045	1.568	0.0000	0.0000	0
2021/11/12	2046	03/11/2022			Bond Future	112.5382	112.5382	114.3324	114.3324	1.594	0.0000	0.0000	0
2021/11/12	2050	03/02/2022			Bond Future	114.8596	114.8596	116.4049	116.4049	1.345	0.0000	0.0000	8,495
2021/11/12	2050	05/05/2022			Bond Future	116.2592	116.2592	117.8228	117.8228	1.345	0.0000	0.0000	379
2021/11/12	2050	04/08/2022			Bond Future	115.6640	115.6640	117.2458	117.2458	1.368	0.0000	0.0000	0
2021/11/12	2050	03/11/2022			Bond Future	117.1250	117.1250	118.7267	118.7267	1.368	0.0000	0.0000	0
2021/11/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	AL37	03/02/2022			Index Future	802.8540	802.8540	801.7070	801.7070	(0.143)	0.0000	0.0000	0
2021/11/12	AL37	05/05/2022			Index Future	812.4380	812.4380	811.2750	811.2750	(0.143)	0.0000	0.0000	0
2021/11/12	AL37	04/08/2022			Index Future	822.0470	822.0470	820.8700	820.8700	(0.143)	0.0000	0.0000	0
2021/11/12	AL37	03/11/2022			Index Future	832.3400	832.3400	831.1460	831.1460	(0.143)	0.0000	0.0000	0
2021/11/12	AL7T	03/02/2022			Index Future	928.6250	928.6250	922.7010	922.7010	(0.638)	0.0000	0.0000	0
2021/11/12	AL7T	05/05/2022			Index Future	939.7110	939.7110	933.7120	933.7120	(0.638)	0.0000	0.0000	0
2021/11/12	AL7T	04/08/2022			Index Future	950.8250	950.8250	944.7550	944.7550	(0.638)	0.0000	0.0000	0
2021/11/12	AL7T	03/11/2022			Index Future	962.7300	962.7300	956.5830	956.5830	(0.638)	0.0000	0.0000	0
2021/11/12	ALBI	03/02/2022			Index Future	825.6750	825.6750	821.5650	821.5650	(0.498)	0.0000	0.0000	193
2021/11/12	ALBI	05/05/2022			Index Future	835.5310	835.5310	831.3690	831.3690	(0.498)	0.0000	0.0000	29

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/12	ALBI	04/08/2022			Index Future	845.4130	845.4130	841.2010	841.2010	(0.498)	0.0000	0.0000	0
2021/11/12	ALBI	03/11/2022			Index Future	855.9980	855.9980	851.7330	851.7330	(0.498)	0.0000	0.0000	0
2021/11/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/11/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/12	ES33	03/02/2022			Bond Future	11.2561	79.0113	11.3470	78.5327	0.808	0.0000	0.0000	263
2021/11/12	ES33	05/05/2022			Bond Future	11.4843	76.1965	11.5791	75.7117	0.826	0.0000	0.0000	87
2021/11/12	ES33	04/08/2022			Bond Future	11.7280	77.0779	11.8269	76.5873	0.844	0.0000	0.0000	0
2021/11/12	ES33	03/11/2022			Bond Future	11.9715	74.3226	12.0747	73.8257	0.862	0.0000	0.0000	0
2021/11/12	ES42	03/02/2022			Bond Future	11.7414	77.5910	11.8169	77.1342	0.643	0.0000	0.0000	3,579
2021/11/12	ES42	05/05/2022			Bond Future	11.9564	74.2779	12.0353	73.8152	0.660	0.0000	0.0000	1,190
2021/11/12	ES42	04/08/2022			Bond Future	12.1794	75.1352	12.2617	74.6669	0.676	0.0000	0.0000	0
2021/11/12	ES42	03/11/2022			Bond Future	12.4029	71.8760	12.4888	71.4016	0.693	0.0000	0.0000	0
2021/11/12	GOVI	03/02/2022	792.76	Call	GOVI	219,220.0000	21.9220	178,980.0000	17.8980	(18.356)	0	0	0
2021/11/12	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/12	GOVI	03/02/2022			GOVI	814.6820	814.6820	810.6580	810.6580	(0.494)	0.0000	0.0000	983
2021/11/12	GOVI	03/02/2022	792.74	Call	GOVI	219,420.0000	21.9420	179,180.0000	17.9180	(18.339)	0	0	0
2021/11/12	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/12	GOVI	03/02/2022	792.75	Call	GOVI	219,320.0000	21.9320	179,080.0000	17.9080	(18.348)	0	0	0
2021/11/12	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/12	GOVI	05/05/2022	788.25	Call	GOVI	361,570.0000	36.1570	320,820.0000	32.0820	(11.270)	0	0	0
2021/11/12	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/12	GOVI	05/05/2022			GOVI	824.4070	824.4070	820.3320	820.3320	(0.494)	0.0000	0.0000	0
2021/11/12	GOVI	05/05/2022	788.23	Call	GOVI	361,770.0000	36.1770	321,020.0000	32.1020	(11.264)	0	0	0
2021/11/12	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/12	GOVI	05/05/2022	788.24	Call	GOVI	361,670.0000	36.1670	320,920.0000	32.0920	(11.267)	0	0	0
2021/11/12	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/12	GOVI	04/08/2022	819.28	Call	GOVI	148,780.0000	14.8780	107,540.0000	10.7540	(27.719)	0	0	0
2021/11/12	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/12	GOVI	04/08/2022			GOVI	834.1580	834.1580	830.0340	830.0340	(0.494)	0.0000	0.0000	0
2021/11/12	GOVI	04/08/2022	819.26	Call	GOVI	148,980.0000	14.8980	107,740.0000	10.7740	(27.682)	0	0	0
2021/11/12	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/12	GOVI	04/08/2022	819.27	Call	GOVI	148,880.0000	14.8880	107,640.0000	10.7640	(27.700)	0	0	0
2021/11/12	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/12	GOVI	03/11/2022	820.41	Call	GOVI	241,920.0000	24.1920	200,160.0000	20.0160	(17.262)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/12	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/12	GOVI	03/11/2022	820.42	Call	GOVI	241,820.0000	24.1820	200,060.0000	20.0060	(17.269)	0	0	0
2021/11/12	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/12	GOVI	03/11/2022			GOVI	844.6020	844.6020	840.4260	840.4260	(0.494)	0.0000	0.0000	0
2021/11/12	GOVI	03/11/2022	820.43	Call	GOVI	241,720.0000	24.1720	199,960.0000	19.9960	(17.276)	0	0	0
2021/11/12	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/11/12	IGOV	03/02/2022			Index Future	302.9290	302.9290	304.5640	304.5640	0.540	0.0000	0.0000	483
2021/11/12	IGOV	05/05/2022			Index Future	306.6190	306.6190	308.2730	308.2730	0.539	0.0000	0.0000	16
2021/11/12	IGOV	04/08/2022			Index Future	310.3180	310.3180	311.9920	311.9920	0.539	0.0000	0.0000	0
2021/11/12	IGOV	03/11/2022			Index Future	314.2760	314.2760	315.9710	315.9710	0.539	0.0000	0.0000	0
2021/11/12	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/11/12	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/11/12	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/11/12	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/11/12	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/11/12	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/11/12	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/11/12	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/11/12	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/11/12	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/11/12	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/11/12	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/11/12	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/11/12	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/11/12	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/11/12	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/11/12	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/11/12	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/11/12	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/11/12	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/11/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/11/12	JBAF	17/11/2021			Jibar Tradeable Future	3.6950	96.3050	3.6850	96.3150	(0.271)	0.0000	0.0000	50,000
2021/11/12	JBAF	15/12/2021			Jibar Tradeable Future	3.9950	96.0050	3.9750	96.0250	(0.501)	0.0000	0.0000	0
2021/11/12	JBAF	19/01/2022			Jibar Tradeable Future	4.0900	95.9100	4.0400	95.9600	(1.222)	0.0000	0.0000	0
2021/11/12	JBAF	16/02/2022			Jibar Tradeable Future	4.3800	95.6200	4.3400	95.6600	(0.913)	0.0000	0.0000	0
2021/11/12	JBAF	16/03/2022			Jibar Tradeable Future	4.4650	95.5350	4.4150	95.5850	(1.120)	0.0000	0.0000	0
2021/11/12	JBAF	20/04/2022			Jibar Tradeable Future	4.7900	95.2100	4.7300	95.2700	(1.253)	0.0000	0.0000	0
2021/11/12	JBAF	15/06/2022			Jibar Tradeable Future	5.1400	94.8600	5.0900	94.9100	(0.973)	0.0000	0.0000	72
2021/11/12	JBAF	21/09/2022			Jibar Tradeable Future	5.5550	94.4450	5.5050	94.4950	(0.900)	0.0000	0.0000	0
2021/11/12	JBAF	21/12/2022			Jibar Tradeable Future	6.0650	93.9350	6.0250	93.9750	(0.660)	0.0000	0.0000	68

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/12	JBAF	15/03/2023			Jibar Tradeable Future	6.4000	93.6000	6.3600	93.6400	(0.625)	0.0000	0.0000	0
2021/11/12	JBAF	21/06/2023			Jibar Tradeable Future	6.8050	93.1950	6.7350	93.2650	(1.029)	0.0000	0.0000	0
2021/11/12	JBAF	20/09/2023			Jibar Tradeable Future	7.1150	92.8850	7.0150	92.9850	(1.405)	0.0000	0.0000	0
2021/11/12	R023	03/02/2022	5.08	Call	Bond Future	62.0500	0.0621	50.3200	0.0503	(18.904)	0	0	0
2021/11/12	R023	03/02/2022	5.08	Put	Bond Future	462.8400	0.4628	505.7000	0.5057	9.260	0	0	0
2021/11/12	R023	03/02/2022			Bond Future	5.4679	105.7512	5.5209	105.6966	0.969	0.0000	0.0000	13,412
2021/11/12	R023	03/02/2022	5.06	Call	Bond Future	55.5900	0.0556	44.7200	0.0447	(19.554)	0	0	0
2021/11/12	R023	03/02/2022	5.06	Put	Bond Future	477.1100	0.4771	520.8300	0.5208	9.164	0	0	0
2021/11/12	R023	03/02/2022	5.07	Call	Bond Future	58.6900	0.0587	47.4000	0.0474	(19.237)	0	0	0
2021/11/12	R023	03/02/2022	5.07	Put	Bond Future	469.8500	0.4698	513.1500	0.5131	9.216	0	0	0
2021/11/12	R023	05/05/2022	6.31	Call	Bond Future	634.0400	0.6340	592.8200	0.5928	(6.501)	0	0	0
2021/11/12	R023	05/05/2022	6.31	Put	Bond Future	127.4900	0.1275	141.9200	0.1419	11.319	0	0	0
2021/11/12	R023	05/05/2022			Bond Future	5.6667	103.1035	5.7372	103.0479	1.243	0.0000	0.0000	777
2021/11/12	R023	05/05/2022	6.29	Call	Bond Future	121.6100	0.6216	580.7100	0.5807	(6.580)	0	0	0
2021/11/12	R023	05/05/2022	6.29	Put	Bond Future	130.7500	0.1307	145.5000	0.1455	11.281	0	0	0
2021/11/12	R023	05/05/2022	6.30	Call	Bond Future	627.8200	0.6278	586.7600	0.5868	(6.540)	0	0	0
2021/11/12	R023	05/05/2022	6.30	Put	Bond Future	129.1100	0.1291	143.7000	0.1437	11.300	0	0	0
2021/11/12	R023	04/08/2022	6.05	Call	Bond Future	271.4400	0.2714	243.6100	0.2436	(10.253)	0	0	0
2021/11/12	R023	04/08/2022	6.05	Put	Bond Future	279.9200	0.2799	309.0000	0.3090	10.389	0	0	0
2021/11/12	R023	04/08/2022			Bond Future	6.0654	104.3023	6.1688	104.2453	1.705	0.0000	0.0000	0
2021/11/12	R023	04/08/2022	6.03	Call	Bond Future	265.3300	0.2653	237.8600	0.2379	(10.353)	0	0	0
2021/11/12	R023	04/08/2022	6.03	Put	Bond Future	284.8200	0.2848	314.2600	0.3143	10.336	0	0	0
2021/11/12	R023	04/08/2022	6.04	Call	Bond Future	268.3800	0.2684	240.7300	0.2407	(10.303)	0	0	0
2021/11/12	R023	04/08/2022	6.04	Put	Bond Future	282.3700	0.2824	311.6300	0.3116	10.362	0	0	0
2021/11/12	R023	03/11/2022	6.25	Call	Bond Future	225.0600	0.2251	202.4800	0.2025	(10.033)	0	0	0
2021/11/12	R023	03/11/2022	6.25	Put	Bond Future	425.8900	0.4259	460.5400	0.4605	8.136	0	0	0
2021/11/12	R023	03/11/2022	6.26	Call	Bond Future	226.6700	0.2267	203.9900	0.2040	(10.006)	0	0	0
2021/11/12	R023	03/11/2022	6.26	Put	Bond Future	424.4400	0.4244	458.9900	0.4590	8.140	0	0	0
2021/11/12	R023	03/11/2022			Bond Future	6.9058	101.7195	7.0931	101.6623	2.713	0.0000	0.0000	0
2021/11/12	R023	03/11/2022	6.27	Call	Bond Future	228.6800	0.2287	205.9000	0.2059	(9.962)	0	0	0
2021/11/12	R023	03/11/2022	6.27	Put	Bond Future	423.3800	0.4234	457.8300	0.4578	8.137	0	0	0
2021/11/12	R035	03/02/2022	9.92	Call	Bond Future	984.1900	0.9842	836.8100	0.8368	(14.975)	0	0	200
2021/11/12	R035	03/02/2022	9.92	Put	Bond Future	3,572.2100	3.5722	3,885.9900	3.8860	8.784	0	0	0
2021/11/12	R035	03/02/2022	11.73	Call	Bond Future	8,895.6200	8.8956	8,463.0400	8.4630	(4.863)	0	0	0
2021/11/12	R035	03/02/2022	11.73	Put	Bond Future	196.0500	0.1961	224.6300	0.2246	14.578	0	0	280
2021/11/12	R035	03/02/2022	11.28	Call	Bond Future	6,519.3700	6.5194	6,117.6900	6.1177	(6.161)	0	0	0
2021/11/12	R035	03/02/2022	11.28	Put	Bond Future	432.1400	0.4321	491.6200	0.4916	13.764	0	0	200
2021/11/12	R035	03/02/2022	11.33	Put	Bond Future	396.1400	0.3961	451.1100	0.4511	13.876	0	0	500
2021/11/12	R035	03/02/2022	11.39	Call	Bond Future	7,093.7800	7.0938	6,682.5800	6.6826	(5.797)	0	0	0
2021/11/12	R035	03/02/2022	11.39	Put	Bond Future	356.8100	0.3568	406.7700	0.4068	14.002	0	0	683
2021/11/12	R035	03/02/2022	11.22	Call	Bond Future	6,208.0200	6.2080	5,812.0900	5.8121	(6.378)	0	0	0
2021/11/12	R035	03/02/2022	11.22	Put	Bond Future	478.3000	0.4783	543.5300	0.5435	13.638	0	0	0
2021/11/12	R035	03/02/2022	11.23	Call	Bond Future	6,259.8700	6.2599	5,862.9600	5.8630	(6.341)	0	0	0
2021/11/12	R035	03/02/2022	11.23	Put	Bond Future	470.4100	0.4704	534.6600	0.5347	13.658	0	0	0
2021/11/12	R035	03/02/2022	11.03	Call	Bond Future	5,237.1000	5.2371	4,862.5400	4.8625	(7.152)	0	0	0
2021/11/12	R035	03/02/2022	11.05	Put	Bond Future	632.9800	0.6330	717.0700	0.7171	13.285	0	0	1,600

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/12	R035	03/02/2022	11.11	Call	Bond Future	5,642.0900	5.6421	5,257.8900	5.2579	(6.810)	0	0	0
2021/11/12	R035	03/02/2022	10.35	Call	Bond Future	2,233.4200	2.2334	1,983.2500	1.9832	(11.201)	0	0	1,600
2021/11/12	R035	03/02/2022	10.35	Put	Bond Future	1,944.7000	1.9447	2,155.6900	2.1557	10.849	0	0	0
2021/11/12	R035	03/02/2022	10.61	Call	Bond Future	3,257.9200	3.2579	2,951.3700	2.9514	(9.409)	0	0	0
2021/11/12	R035	03/02/2022	10.61	Put	Bond Future	1,291.4100	1.2914	1,446.0200	1.4460	11.972	0	0	200
2021/11/12	R035	03/02/2022	10.65	Call	Bond Future	3,431.9000	3.4319	3,117.5600	3.1176	(9.159)	0	0	0
2021/11/12	R035	03/02/2022	10.24	Put	Bond Future	2,294.9200	2.2949	2,531.8600	2.5319	10.325	0	0	0
2021/11/12	R035	03/02/2022	10.26	Call	Bond Future	1,925.2100	1.9252	1,696.2100	1.6962	(11.895)	0	0	200
2021/11/12	R035	03/02/2022	10.26	Put	Bond Future	2,227.9400	2.2279	2,460.1000	2.4601	10.420	0	0	0
2021/11/12	R035	03/02/2022	10.34	Call	Bond Future	2,198.0000	2.1980	1,950.1600	1.9502	(11.276)	0	0	0
2021/11/12	R035	03/02/2022	10.34	Put	Bond Future	1,974.7200	1.9747	2,188.0400	2.1880	10.803	0	0	500
2021/11/12	R035	03/02/2022			Bond Future	10.3060	93.7905	10.3764	93.3293	0.683	0.0000	0.0000	98,311
2021/11/12	R035	03/02/2022	9.70	Call	Bond Future	560.9500	0.5609	462.6600	0.4627	(17.522)	0	0	683
2021/11/12	R035	03/02/2022	9.70	Put	Bond Future	4,671.7400	4.6717	5,034.6100	5.0346	7.767	0	0	0
2021/11/12	R035	03/02/2022	10.10	Call	Bond Future	1,439.3300	1.4393	1,248.8500	1.2489	(13.234)	0	0	280
2021/11/12	R035	03/02/2022	10.10	Put	Bond Future	2,807.3500	2.8074	3,078.0300	3.0780	9.642	0	0	0
2021/11/12	R035	03/02/2022	11.88	Call	Bond Future	9,694.2100	9.6942	9,255.2300	9.2552	(4.528)	0	0	0
2021/11/12	R035	03/02/2022	11.88	Put	Bond Future	150.2400	0.1502	172.4200	0.1724	14.763	0	0	1,800
2021/11/12	R035	03/02/2022	11.33	Call	Bond Future	6,779.6200	6.7796	6,373.4300	6.3734	(5.991)	0	0	0
2021/11/12	R035	03/02/2022	11.24	Call	Bond Future	6,311.8800	6.3119	5,914.0100	5.9140	(6.304)	0	0	0
2021/11/12	R035	03/02/2022	11.24	Put	Bond Future	462.7500	0.4627	526.0400	0.5260	13.677	0	0	0
2021/11/12	R035	03/02/2022	11.03	Put	Bond Future	654.1900	0.6542	740.7900	0.7408	13.238	0	0	280
2021/11/12	R035	03/02/2022	11.05	Call	Bond Future	5,337.6700	5.3377	4,960.6000	4.9606	(7.064)	0	0	0
2021/11/12	R035	03/02/2022	11.11	Put	Bond Future	573.5800	0.5736	650.5400	0.6505	13.417	0	0	200
2021/11/12	R035	03/02/2022	10.65	Put	Bond Future	1,211.2700	1.2113	1,358.0900	1.3581	12.121	0	0	683
2021/11/12	R035	03/02/2022	10.24	Call	Bond Future	1,860.0100	1.8600	1,635.7900	1.6358	(12.055)	0	0	500
2021/11/12	R035	05/05/2022	11.64	Call	Bond Future	7,753.6400	7.7536	7,366.9100	7.3669	(4.988)	0	0	0
2021/11/12	R035	05/05/2022	11.64	Put	Bond Future	827.2700	0.8273	907.6400	0.9076	9.715	0	0	0
2021/11/12	R035	05/05/2022	11.63	Call	Bond Future	7,705.5300	7.7055	7,319.5800	7.3196	(5.009)	0	0	0
2021/11/12	R035	05/05/2022	11.63	Put	Bond Future	836.0900	0.8361	917.2400	0.9172	9.706	0	0	0
2021/11/12	R035	05/05/2022			Bond Future	10.4922	90.4325	10.5655	89.9654	0.699	0.0000	0.0000	8,926
2021/11/12	R035	05/05/2022	11.65	Call	Bond Future	7,801.7900	7.8018	7,414.2800	7.4143	(4.967)	0	0	0
2021/11/12	R035	05/05/2022	11.65	Put	Bond Future	818.5500	0.8186	898.1400	0.8981	9.723	0	0	0
2021/11/12	R035	04/08/2022	11.13	Put	Bond Future	2,342.1600	2.3422	2,512.1000	2.5121	7.256	0	0	100
2021/11/12	R035	04/08/2022	10.72	Call	Bond Future	3,529.9300	3.5299	3,279.6800	3.2797	(7.089)	0	0	0
2021/11/12	R035	04/08/2022	10.72	Put	Bond Future	3,362.6400	3.3626	3,585.1600	3.5852	6.617	0	0	0
2021/11/12	R035	04/08/2022	10.73	Call	Bond Future	3,562.7800	3.5628	3,311.1700	3.3112	(7.062)	0	0	0
2021/11/12	R035	04/08/2022	10.73	Put	Bond Future	3,333.5500	3.3336	3,554.7100	3.5547	6.634	0	0	0
2021/11/12	R035	04/08/2022	9.84	Call	Bond Future	1,230.6400	1.2306	1,105.3300	1.1053	(10.183)	0	0	100
2021/11/12	R035	04/08/2022	9.84	Put	Bond Future	6,767.0900	6.7671	7,114.5500	7.1146	5.135	0	0	0
2021/11/12	R035	04/08/2022	10.53	Put	Bond Future	3,955.4200	3.9554	4,204.3600	4.2044	6.294	0	0	0
2021/11/12	R035	04/08/2022	10.64	Call	Bond Future	3,272.3600	3.2724	3,033.1200	3.0331	(7.311)	0	0	0
2021/11/12	R035	04/08/2022	10.64	Put	Bond Future	3,602.8200	3.6028	3,836.3500	3.8363	6.482	0	0	100
2021/11/12	R035	04/08/2022	9.53	Call	Bond Future	774.5000	0.7745	686.3000	0.6863	(11.388)	0	0	400
2021/11/12	R035	04/08/2022	9.53	Put	Bond Future	8,445.2500	8.4452	8,829.8200	8.8298	4.554	0	0	0
2021/11/12	R035	04/08/2022			Bond Future	10.6930	91.4618	10.7694	90.9890	0.714	0.0000	0.0000	0
2021/11/12	R035	04/08/2022	11.13	Call	Bond Future	4,998.3900	4.9984	4,695.5600	4.6956	(6.059)	0	0	0
2021/11/12	R035	04/08/2022	12.18	Call	Bond Future	9,555.6100	9.5556	9,161.6000	9.1616	(4.123)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/12	R035	04/08/2022	12.18	Put	Bond Future	971.5800	0.9716	1,050.3400	1.0503	8.106	0	0	400
2021/11/12	R035	04/08/2022	10.74	Call	Bond Future	3,595.7700	3.5958	3,342.8100	3.3428	(7.035)	0	0	0
2021/11/12	R035	04/08/2022	10.74	Put	Bond Future	3,304.6700	3.3047	3,524.4800	3.5245	6.651	0	0	0
2021/11/12	R035	04/08/2022	10.53	Call	Bond Future	2,933.9500	2.9339	2,710.1200	2.7101	(7.629)	0	0	400
2021/11/12	R035	03/11/2022	11.15	Call	Bond Future	4,775.8900	4.7759	4,495.2700	4.4953	(5.876)	0	0	0
2021/11/12	R035	03/11/2022	11.15	Put	Bond Future	3,231.2600	3.2313	3,429.3500	3.4294	6.130	0	0	0
2021/11/12	R035	03/11/2022			Bond Future	10.8911	88.1705	10.9706	87.6918	0.730	0.0000	0.0000	0
2021/11/12	R035	03/11/2022	11.14	Call	Bond Future	4,741.7900	4.7418	4,462.2800	4.4623	(5.895)	0	0	0
2021/11/12	R035	03/11/2022	11.14	Put	Bond Future	3,256.0900	3.2561	3,455.2900	3.4553	6.118	0	0	0
2021/11/12	R035	03/11/2022	11.13	Call	Bond Future	4,707.8000	4.7078	4,429.4100	4.4294	(5.913)	0	0	0
2021/11/12	R035	03/11/2022	11.13	Put	Bond Future	3,281.0800	3.2811	3,481.4000	3.4814	6.105	0	0	0
2021/11/12	R186	03/02/2022	7.30	Call	Bond Future	152.4000	0.1524	132.2000	0.1322	(13.255)	0	0	0
2021/11/12	R186	03/02/2022	7.30	Put	Bond Future	3,904.7400	3.9047	4,050.8100	4.0508	3.741	0	0	0
2021/11/12	R186	03/02/2022			Bond Future	8.1803	110.5521	8.2202	110.3859	0.488	0.0000	0.0000	55,765
2021/11/12	R186	03/02/2022	7.28	Call	Bond Future	143.3300	0.1433	124.1000	0.1241	(13.417)	0	0	0
2021/11/12	R186	03/02/2022	7.28	Put	Bond Future	3,982.7800	3.9828	4,129.8200	4.1298	3.692	0	0	0
2021/11/12	R186	03/02/2022	7.29	Call	Bond Future	147.8600	0.1479	128.1400	0.1281	(13.337)	0	0	0
2021/11/12	R186	03/02/2022	7.29	Put	Bond Future	3,943.7500	3.9438	4,090.3000	4.0903	3.716	0	0	0
2021/11/12	R186	05/05/2022	9.18	Call	Bond Future	3,687.2600	3.6873	3,557.5300	3.5575	(3.518)	0	0	0
2021/11/12	R186	05/05/2022	9.18	Put	Bond Future	709.0800	0.7091	748.0600	0.7481	5.497	0	0	454
2021/11/12	R186	05/05/2022	8.32	Call	Bond Future	1,525.6600	1.5257	1,442.2500	1.4422	(5.467)	0	0	0
2021/11/12	R186	05/05/2022	8.32	Put	Bond Future	1,888.2000	1.8882	1,973.5000	1.9735	4.518	0	0	0
2021/11/12	R186	05/05/2022	8.14	Call	Bond Future	1,200.1600	1.2002	1,128.2900	1.1283	(5.988)	0	0	454
2021/11/12	R186	05/05/2022	8.14	Put	Bond Future	2,278.7000	2.2787	2,375.5400	2.3755	4.250	0	0	0
2021/11/12	R186	05/05/2022	7.28	Call	Bond Future	232.7300	0.2327	210.4000	0.2104	(9.595)	0	0	435
2021/11/12	R186	05/05/2022	7.28	Put	Bond Future	4,815.0500	4.8150	4,961.4300	4.9614	3.040	0	0	0
2021/11/12	R186	05/05/2022	7.48	Call	Bond Future	374.5300	0.3745	342.5100	0.3425	(8.549)	0	0	3,600
2021/11/12	R186	05/05/2022	7.48	Put	Bond Future	4,129.6100	4.1296	4,266.3000	4.2663	3.310	0	0	0
2021/11/12	R186	05/05/2022			Bond Future	8.4117	111.8726	8.4545	111.7039	0.509	0.0000	0.0000	4,404
2021/11/12	R186	05/05/2022	8.64	Call	Bond Future	2,219.8500	2.2199	2,116.8300	2.1168	(4.641)	0	0	0
2021/11/12	R186	05/05/2022	8.64	Put	Bond Future	1,323.9700	1.3240	1,389.6600	1.3897	4.962	0	0	4,035
2021/11/12	R186	05/05/2022	8.94	Call	Bond Future	2,998.8100	2.9988	2,879.7700	2.8798	(3.970)	0	0	0
2021/11/12	R186	05/05/2022	8.94	Put	Bond Future	939.7700	0.9398	989.4400	0.9894	5.285	0	0	454
2021/11/12	R186	05/05/2022	8.31	Call	Bond Future	1,506.6400	1.5066	1,423.8700	1.4239	(5.494)	0	0	0
2021/11/12	R186	05/05/2022	8.31	Put	Bond Future	1,908.8000	1.9088	1,994.7400	1.9947	4.502	0	0	0
2021/11/12	R186	05/05/2022	8.35	Call	Bond Future	1,584.1800	1.5842	1,498.8600	1.4989	(5.386)	0	0	454
2021/11/12	R186	05/05/2022	8.35	Put	Bond Future	1,827.9600	1.8280	1,911.3500	1.9113	4.562	0	0	0
2021/11/12	R186	05/05/2022	7.88	Call	Bond Future	808.6800	0.8087	753.3100	0.7533	(6.847)	0	0	435
2021/11/12	R186	05/05/2022	7.88	Put	Bond Future	2,931.9400	2.9319	3,045.2800	3.0453	3.866	0	0	0
2021/11/12	R186	05/05/2022	8.30	Call	Bond Future	1,487.4500	1.4875	1,405.3100	1.4053	(5.522)	0	0	0
2021/11/12	R186	05/05/2022	8.30	Put	Bond Future	1,929.2500	1.9293	2,015.8200	2.0158	4.487	0	0	0
2021/11/12	R186	05/05/2022	6.73	Call	Bond Future	74.8300	0.0748	66.3100	0.0663	(11.386)	0	0	3,600
2021/11/12	R186	05/05/2022	6.73	Put	Bond Future	6,971.8200	6.9718	7,132.0100	7.1320	2.298	0	0	0
2021/11/12	R186	04/08/2022	8.15	Call	Bond Future	1,259.4500	1.2594	1,194.8400	1.1948	(5.130)	0	0	0
2021/11/12	R186	04/08/2022	8.15	Put	Bond Future	3,235.1500	3.2351	3,341.4900	3.3415	3.287	0	0	0
2021/11/12	R186	04/08/2022	9.78	Call	Bond Future	4,910.3600	4.9104	4,777.9500	4.7780	(2.697)	0	0	0
2021/11/12	R186	04/08/2022	9.78	Put	Bond Future	898.4000	0.8984	936.9400	0.9369	4.290	0	0	3,600

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/12	R186	04/08/2022	7.96	Call	Bond Future	992.7600	0.9928	937.5100	0.9375	(5.565)	0	0	3,600
2021/11/12	R186	04/08/2022			Bond Future	8.6751	107.8759	8.7211	107.7049	0.530	0.0000	0.0000	0
2021/11/12	R186	04/08/2022	8.14	Call	Bond Future	1,244.6500	1.2447	1,180.5300	1.1805	(5.152)	0	0	0
2021/11/12	R186	04/08/2022	8.14	Put	Bond Future	3,258.4200	3.2584	3,365.2500	3.3652	3.279	0	0	0
2021/11/12	R186	04/08/2022	6.96	Call	Bond Future	201.9200	0.2019	185.2000	0.1852	(8.281)	0	0	3,600
2021/11/12	R186	04/08/2022	6.96	Put	Bond Future	6,826.8400	6.8268	6,981.0700	6.9811	2.259	0	0	0
2021/11/12	R186	04/08/2022	7.96	Put	Bond Future	3,694.5700	3.6946	3,810.2700	3.8103	3.132	0	0	0
2021/11/12	R186	04/08/2022	8.13	Call	Bond Future	1,229.9600	1.2300	1,166.3300	1.1663	(5.173)	0	0	0
2021/11/12	R186	04/08/2022	8.13	Put	Bond Future	3,281.8100	3.2818	3,389.1300	3.3891	3.270	0	0	0
2021/11/12	R186	03/11/2022	8.53	Call	Bond Future	1,668.1700	1.6682	1,594.7900	1.5948	(4.399)	0	0	0
2021/11/12	R186	03/11/2022	8.53	Put	Bond Future	3,120.1500	3.1201	3,219.8400	3.2198	3.195	0	0	0
2021/11/12	R186	03/11/2022	8.54	Call	Bond Future	1,683.8100	1.6838	1,609.9900	1.6100	(4.384)	0	0	0
2021/11/12	R186	03/11/2022	8.54	Put	Bond Future	3,100.2400	3.1002	3,199.4900	3.1995	3.201	0	0	0
2021/11/12	R186	03/11/2022			Bond Future	8.9419	109.2659	8.9915	109.0928	0.554	0.0000	0.0000	0
2021/11/12	R186	03/11/2022	8.55	Call	Bond Future	1,699.5300	1.6995	1,625.2800	1.6253	(4.369)	0	0	0
2021/11/12	R186	03/11/2022	8.55	Put	Bond Future	3,080.4300	3.0804	3,179.2500	3.1793	3.208	0	0	0
2021/11/12	R197	03/02/2022			Bond Future	322.4638	322.4638	322.4821	322.4821	0.006	0.0000	0.0000	1,079
2021/11/12	R197	05/05/2022			Bond Future	326.3927	326.3927	326.4099	326.4099	0.005	0.0000	0.0000	237
2021/11/12	R197	04/08/2022			Bond Future	322.0131	322.0131	322.0271	322.0271	0.004	0.0000	0.0000	0
2021/11/12	R197	03/11/2022			Bond Future	326.0811	326.0811	326.0948	326.0948	0.004	0.0000	0.0000	0
2021/11/12	R202	03/02/2022			Bond Future	240.5949	240.5949	240.6245	240.6245	0.012	0.0000	0.0000	8,050
2021/11/12	R202	05/05/2022			Bond Future	243.5261	243.5261	243.5550	243.5550	0.012	0.0000	0.0000	413
2021/11/12	R202	04/08/2022			Bond Future	242.0556	242.0556	242.0831	242.0831	0.011	0.0000	0.0000	0
2021/11/12	R202	03/11/2022			Bond Future	245.1128	245.1128	245.1402	245.1402	0.011	0.0000	0.0000	0
2021/11/12	R209	03/02/2022	11.02	Call	Bond Future	4,774.4000	4.7744	4,343.1500	4.3431	(9.033)	0	0	0
2021/11/12	R209	03/02/2022	11.02	Put	Bond Future	497.3000	0.4973	589.9900	0.5900	18.639	0	0	0
2021/11/12	R209	03/02/2022	11.03	Call	Bond Future	4,818.9200	4.8189	4,386.2900	4.3863	(8.978)	0	0	0
2021/11/12	R209	03/02/2022	11.03	Put	Bond Future	488.9400	0.4889	580.2500	0.5802	18.675	0	0	0
2021/11/12	R209	03/02/2022			Bond Future	10.2469	72.7215	10.3380	72.1976	0.889	0.0000	0.0000	17,802
2021/11/12	R209	03/02/2022	11.04	Call	Bond Future	4,863.5300	4.8635	4,429.5300	4.4295	(8.924)	0	0	0
2021/11/12	R209	03/02/2022	11.04	Put	Bond Future	480.7200	0.4807	570.6600	0.5707	18.709	0	0	0
2021/11/12	R209	05/05/2022	11.44	Call	Bond Future	6,250.1100	6.2501	5,821.7800	5.8218	(6.853)	0	0	0
2021/11/12	R209	05/05/2022	11.44	Put	Bond Future	776.9000	0.7769	879.0300	0.8790	13.146	0	0	0
2021/11/12	R209	05/05/2022	9.75	Call	Bond Future	898.9400	0.8989	759.8400	0.7598	(15.474)	0	0	8,525
2021/11/12	R209	05/05/2022	9.75	Put	Bond Future	4,790.0100	4.7900	5,181.3700	5.1814	8.170	0	0	0
2021/11/12	R209	05/05/2022	10.75	Call	Bond Future	3,545.2900	3.5453	3,210.4600	3.2105	(9.444)	0	0	0
2021/11/12	R209	05/05/2022	10.75	Put	Bond Future	1,680.3800	1.6804	1,876.0100	1.8760	11.642	0	0	12,050
2021/11/12	R209	05/05/2022	11.43	Call	Bond Future	6,208.4100	6.2084	5,781.0900	5.7811	(6.883)	0	0	0
2021/11/12	R209	05/05/2022	11.43	Put	Bond Future	785.5200	0.7855	888.6600	0.8887	13.130	0	0	0
2021/11/12	R209	05/05/2022			Bond Future	10.4134	70.4487	10.5078	69.9182	0.907	0.0000	0.0000	5,396
2021/11/12	R209	05/05/2022	11.45	Call	Bond Future	6,291.8600	6.2919	5,862.5200	5.8625	(6.824)	0	0	0
2021/11/12	R209	05/05/2022	11.45	Put	Bond Future	768.3800	0.7684	869.5000	0.8695	13.160	0	0	0
2021/11/12	R209	05/05/2022	12.00	Call	Bond Future	8,626.1100	8.6261	8,154.0500	8.1540	(5.472)	0	0	0
2021/11/12	R209	05/05/2022	12.00	Put	Bond Future	422.4200	0.4224	480.8200	0.4808	13.825	0	0	12,050
2021/11/12	R209	04/08/2022	10.57	Put	Bond Future	3,024.8000	3.0248	3,287.2900	3.2873	8.678	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/12	R209	04/08/2022	10.58	Call	Bond Future	2,947.1600	2.9472	2,671.1600	2.6712	(9.365)	0	0	0
2021/11/12	R209	04/08/2022	10.58	Put	Bond Future	2,998.0000	2.9980	3,258.8900	3.2589	8.702	0	0	0
2021/11/12	R209	04/08/2022			Bond Future	10.5892	71.2508	10.6872	70.7139	0.925	0.0000	0.0000	0
2021/11/12	R209	04/08/2022	10.57	Call	Bond Future	2,918.7600	2.9188	2,644.3600	2.6444	(9.401)	0	0	0
2021/11/12	R209	04/08/2022	10.59	Call	Bond Future	2,975.4500	2.9755	2,697.8400	2.6978	(9.330)	0	0	0
2021/11/12	R209	04/08/2022	10.59	Put	Bond Future	2,971.1600	2.9712	3,230.4400	3.2304	8.727	0	0	0
2021/11/12	R209	03/11/2022	11.03	Call	Bond Future	4,234.8600	4.2349	3,915.9200	3.9159	(7.531)	0	0	0
2021/11/12	R209	03/11/2022	11.03	Put	Bond Future	2,808.7700	2.8088	3,033.4300	3.0334	7.999	0	0	0
2021/11/12	R209	03/11/2022			Bond Future	10.7611	69.0341	10.8626	68.4905	0.944	0.0000	0.0000	0
2021/11/12	R209	03/11/2022	11.01	Call	Bond Future	4,172.7900	4.1728	3,856.4100	3.8564	(7.582)	0	0	0
2021/11/12	R209	03/11/2022	11.01	Put	Bond Future	2,851.3100	2.8513	3,078.5300	3.0785	7.969	0	0	0
2021/11/12	R209	03/11/2022	11.02	Call	Bond Future	4,203.7800	4.2038	3,886.1200	3.8861	(7.557)	0	0	0
2021/11/12	R209	03/11/2022	11.02	Put	Bond Future	2,829.9700	2.8300	3,055.9100	3.0559	7.984	0	0	0
2021/11/12	R210	03/02/2022			Bond Future	213.9632	213.9632	214.9783	214.9783	0.474	0.0000	0.0000	1,381
2021/11/12	R210	05/05/2022			Bond Future	213.7185	213.7185	214.7447	214.7447	0.480	0.0000	0.0000	104
2021/11/12	R210	04/08/2022			Bond Future	216.3247	216.3247	217.3634	217.3634	0.480	0.0000	0.0000	0
2021/11/12	R210	03/11/2022			Bond Future	216.1441	216.1441	217.1944	217.1944	0.486	0.0000	0.0000	0
2021/11/12	R213	03/02/2022	8.63	Call	Bond Future	87.8000	0.0878	57.4000	0.0574	(34.624)	0	0	200
2021/11/12	R213	03/02/2022	8.63	Put	Bond Future	6,218.3900	6.2184	6,778.2900	6.7783	9.004	0	0	0
2021/11/12	R213	03/02/2022	8.80	Call	Bond Future	154.9900	0.1550	105.2900	0.1053	(32.067)	0	0	102
2021/11/12	R213	03/02/2022	8.80	Put	Bond Future	5,308.2300	5.3082	5,848.8300	5.8488	10.184	0	0	0
2021/11/12	R213	03/02/2022	10.60	Put	Bond Future	3,387.2600	3.3873	481.9000	0.4819	24.438	0	0	430
2021/11/12	R213	03/02/2022	10.67	Call	Bond Future	5,090.9800	5.0910	4,585.5500	4.5856	(9.928)	0	0	0
2021/11/12	R213	03/02/2022	10.67	Put	Bond Future	341.9600	0.3420	426.8300	0.4268	24.819	0	0	220
2021/11/12	R213	03/02/2022	10.00	Call	Bond Future	2,455.6100	2.4556	2,085.4700	2.0855	(15.073)	0	0	0
2021/11/12	R213	03/02/2022	10.00	Put	Bond Future	1,082.9000	1.0829	1,303.0600	1.3031	20.331	0	0	430
2021/11/12	R213	03/02/2022	9.98	Call	Bond Future	2,389.0200	2.3890	2,024.3800	2.0244	(15.263)	0	0	0
2021/11/12	R213	03/02/2022	9.98	Put	Bond Future	1,119.9400	1.1199	1,345.6000	1.3456	20.149	0	0	0
2021/11/12	R213	03/02/2022	9.22	Put	Bond Future	3,362.7500	3.3627	3,813.5200	3.8135	13.405	0	0	0
2021/11/12	R213	03/02/2022	9.58	Put	Bond Future	2,092.4400	2.0924	2,437.3400	2.4373	16.483	0	0	200
2021/11/12	R213	03/02/2022			Bond Future	9.7377	86.8761	9.8498	86.2858	1.152	0.0000	0.0000	20,733
2021/11/12	R213	03/02/2022	9.15	Call	Bond Future	470.7400	0.4707	349.5000	0.3495	(25.755)	0	0	220
2021/11/12	R213	03/02/2022	9.15	Put	Bond Future	3,654.1400	3.6541	4,123.2000	4.1232	12.836	0	0	0
2021/11/12	R213	03/02/2022	10.25	Call	Bond Future	3,364.6700	3.3647	2,932.6700	2.9327	(12.839)	0	0	0
2021/11/12	R213	03/02/2022	10.25	Put	Bond Future	710.7100	0.7107	869.0100	0.8690	22.274	0	0	102
2021/11/12	R213	03/02/2022	10.60	Call	Bond Future	4,792.0200	4.7920	4,296.3600	4.2964	(10.343)	0	0	0
2021/11/12	R213	03/02/2022	10.15	Call	Bond Future	2,988.0700	2.9881	2,579.2700	2.5793	(13.681)	0	0	0
2021/11/12	R213	03/02/2022	10.15	Put	Bond Future	843.5000	0.8435	1,025.0000	1.0250	21.517	0	0	200
2021/11/12	R213	03/02/2022	10.17	Call	Bond Future	3,062.0600	3.0621	2,648.4400	2.6484	(13.508)	0	0	0
2021/11/12	R213	03/02/2022	10.17	Put	Bond Future	815.2800	0.8153	991.9600	0.9920	21.671	0	0	220
2021/11/12	R213	03/02/2022	9.96	Call	Bond Future	2,323.4300	2.3234	1,964.3700	1.9644	(15.454)	0	0	0
2021/11/12	R213	03/02/2022	9.96	Put	Bond Future	1,158.1400	1.1581	1,389.3800	1.3894	19.966	0	0	0
2021/11/12	R213	03/02/2022	9.97	Call	Bond Future	2,356.1200	2.3561	1,994.2600	1.9943	(15.358)	0	0	0
2021/11/12	R213	03/02/2022	9.97	Put	Bond Future	1,138.9100	1.1389	1,367.3500	1.3674	20.058	0	0	0
2021/11/12	R213	03/02/2022	9.22	Call	Bond Future	566.6000	0.5666	427.0700	0.4271	(24.626)	0	0	430
2021/11/12	R213	03/02/2022	9.58	Call	Bond Future	1,253.2800	1.2533	1,007.8800	1.0079	(19.581)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/12	R213	03/02/2022	9.76	Call	Bond Future	1,715.9100	1.7159	1,415.4000	1.4154	(17.513)	0	0	0
2021/11/12	R213	03/02/2022	9.76	Put	Bond Future	1,597.8800	1.5979	1,887.6700	1.8877	18.136	0	0	102
2021/11/12	R213	05/05/2022	10.63	Call	Bond Future	4,526.0000	4.5260	4,092.4900	4.0925	(9.578)	0	0	0
2021/11/12	R213	05/05/2022	10.65	Put	Bond Future	1,017.9700	1.0180	1,179.0800	1.1791	15.827	0	0	0
2021/11/12	R213	05/05/2022			Bond Future	9.9319	84.3815	10.0489	83.7839	1.178	0.0000	0.0000	0
2021/11/12	R213	05/05/2022	10.63	Put	Bond Future	1,040.9600	1.0410	1,205.1100	1.2051	15.769	0	0	0
2021/11/12	R213	05/05/2022	10.64	Call	Bond Future	4,563.0800	4.5631	4,128.0500	4.1281	(9.534)	0	0	0
2021/11/12	R213	05/05/2022	10.64	Put	Bond Future	1,029.5000	1.0295	1,192.1300	1.1921	15.797	0	0	0
2021/11/12	R213	05/05/2022	10.65	Call	Bond Future	4,600.0400	4.6000	4,163.4900	4.1635	(9.490)	0	0	0
2021/11/12	R213	04/08/2022	9.88	Call	Bond Future	2,113.5100	2.1135	1,853.7300	1.8537	(12.291)	0	0	0
2021/11/12	R213	04/08/2022	9.89	Call	Bond Future	2,136.2700	2.1363	1,874.6800	1.8747	(12.245)	0	0	0
2021/11/12	R213	04/08/2022	9.90	Put	Bond Future	3,381.7700	3.3818	3,723.4800	3.7235	10.104	0	0	0
2021/11/12	R213	04/08/2022			Bond Future	10.1437	85.3444	10.2660	84.7393	1.206	0.0000	0.0000	0
2021/11/12	R213	04/08/2022	9.88	Put	Bond Future	3,437.5100	3.4375	3,782.8300	3.7828	10.046	0	0	0
2021/11/12	R213	04/08/2022	9.89	Put	Bond Future	3,409.5600	3.4096	3,753.0700	3.7531	10.075	0	0	0
2021/11/12	R213	04/08/2022	9.90	Call	Bond Future	2,159.1600	2.1592	1,895.7700	1.8958	(12.199)	0	0	0
2021/11/12	R213	03/11/2022	10.38	Call	Bond Future	3,213.7800	3.2138	2,897.2000	2.8972	(9.851)	0	0	0
2021/11/12	R213	03/11/2022	10.38	Put	Bond Future	3,092.6000	3.0926	3,388.5400	3.3885	9.569	0	0	0
2021/11/12	R213	03/11/2022	10.39	Call	Bond Future	3,239.2000	3.2392	2,921.1200	2.9211	(9.820)	0	0	0
2021/11/12	R213	03/11/2022	10.39	Put	Bond Future	3,069.9800	3.0700	3,364.4200	3.3644	9.591	0	0	0
2021/11/12	R213	03/11/2022			Bond Future	10.3548	82.9173	10.4826	82.3047	1.234	0.0000	0.0000	0
2021/11/12	R213	03/11/2022	10.40	Call	Bond Future	3,264.7100	3.2647	2,945.1400	2.9451	(9.789)	0	0	0
2021/11/12	R213	03/11/2022	10.40	Put	Bond Future	3,047.4800	3.0475	3,340.4300	3.3404	9.613	0	0	0
2021/11/12	R214	03/02/2022	11.39	Put	Bond Future	516.7200	0.5167	594.7000	0.5947	15.091	0	0	0
2021/11/12	R214	03/02/2022	11.40	Put	Bond Future	508.2200	0.5082	585.0400	0.5850	15.116	0	0	0
2021/11/12	R214	03/02/2022	11.41	Call	Bond Future	4,871.9100	4.8719	4,501.3700	4.5014	(7.606)	0	0	0
2021/11/12	R214	03/02/2022			Bond Future	10.6323	69.4156	10.7079	68.9694	0.712	0.0000	0.0000	20,091
2021/11/12	R214	03/02/2022	11.39	Call	Bond Future	4,782.0900	4.7821	4,413.8500	4.4138	(7.700)	0	0	0
2021/11/12	R214	03/02/2022	11.40	Call	Bond Future	4,826.9700	4.8270	4,457.5700	4.4576	(7.653)	0	0	0
2021/11/12	R214	03/02/2022	11.41	Put	Bond Future	499.8500	0.4998	575.5300	0.5755	15.141	0	0	0
2021/11/12	R214	05/05/2022	11.73	Put	Bond Future	944.5100	0.9445	1,040.1200	1.0401	10.123	0	0	0
2021/11/12	R214	05/05/2022	11.74	Put	Bond Future	934.7000	0.9347	1,029.4200	1.0294	10.134	0	0	0
2021/11/12	R214	05/05/2022	11.75	Call	Bond Future	6,120.2600	6.1203	5,762.3000	5.7623	(5.849)	0	0	0
2021/11/12	R214	05/05/2022			Bond Future	10.7933	66.9648	10.8717	66.5130	0.727	0.0000	0.0000	441
2021/11/12	R214	05/05/2022	11.73	Call	Bond Future	6,037.7700	6.0378	5,681.5700	5.6816	(5.900)	0	0	0
2021/11/12	R214	05/05/2022	11.74	Call	Bond Future	6,078.9300	6.0789	5,721.8400	5.7218	(5.874)	0	0	0
2021/11/12	R214	05/05/2022	11.75	Put	Bond Future	925.1300	0.9251	1,018.9800	1.0190	10.145	0	0	0
2021/11/12	R214	04/08/2022	10.98	Put	Bond Future	3,055.0600	3.0551	3,270.8300	3.2708	7.063	0	0	0
2021/11/12	R214	04/08/2022	10.99	Call	Bond Future	3,167.8100	3.1678	2,925.0200	2.9250	(7.664)	0	0	0
2021/11/12	R214	04/08/2022			Bond Future	10.9652	67.7261	11.0466	67.2689	0.742	0.0000	0.0000	0
2021/11/12	R214	04/08/2022	10.97	Call	Bond Future	3,109.1600	3.1092	2,869.0400	2.8690	(7.723)	0	0	0
2021/11/12	R214	04/08/2022	10.97	Put	Bond Future	3,082.1000	3.0821	3,299.2100	3.2992	7.044	0	0	0
2021/11/12	R214	04/08/2022	10.98	Call	Bond Future	3,138.5400	3.1385	2,897.0800	2.8971	(7.693)	0	0	0
2021/11/12	R214	04/08/2022	10.99	Put	Bond Future	3,027.9900	3.0280	3,242.4300	3.2424	7.082	0	0	0
2021/11/12	R214	03/11/2022	11.34	Call	Bond Future	4,141.8400	4.1418	3,874.3100	3.8743	(6.459)	0	0	0
2021/11/12	R214	03/11/2022	11.36	Put	Bond Future	2,970.7800	2.9708	3,164.0500	3.1640	6.506	0	0	0
2021/11/12	R214	03/11/2022			Bond Future	11.1333	65.3261	11.2177	64.8631	0.758	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/12	R214	03/11/2022	11.34	Put	Bond Future	3,017.1300	3.0171	3,212.5900	3.2126	6.478	0	0	0
2021/11/12	R214	03/11/2022	11.35	Call	Bond Future	4,172.2200	4.1722	3,903.5900	3.9036	(6.439)	0	0	0
2021/11/12	R214	03/11/2022	11.35	Put	Bond Future	2,993.8800	2.9939	3,188.2400	3.1882	6.492	0	0	0
2021/11/12	R214	03/11/2022	11.36	Call	Bond Future	4,202.6900	4.2027	3,932.9700	3.9330	(6.418)	0	0	0
2021/11/12	R248	03/02/2022	9.80	Call	Bond Future	311.4200	0.3114	245.4300	0.2454	(21.190)	0	0	0
2021/11/12	R248	03/02/2022	9.80	Put	Bond Future	6,712.9800	6.7130	7,178.3600	7.1784	6.933	0	0	0
2021/11/12	R248	03/02/2022	10.00	Call	Bond Future	588.1000	0.5881	479.4800	0.4795	(18.470)	0	0	1,300
2021/11/12	R248	03/02/2022	10.00	Put	Bond Future	5,301.3200	5.3013	5,724.0700	5.7241	7.974	0	0	0
2021/11/12	R248	03/02/2022	10.20	Put	Bond Future	4,080.3800	4.0804	4,450.7200	4.4507	9.076	0	0	0
2021/11/12	R248	03/02/2022	11.48	Call	Bond Future	6,764.8000	6.7648	6,307.8600	6.3079	(6.755)	0	0	0
2021/11/12	R248	03/02/2022	11.49	Put	Bond Future	501.7400	0.5017	575.0300	0.5750	14.607	0	0	0
2021/11/12	R248	03/02/2022	10.90	Call	Bond Future	3,616.1500	3.6162	3,259.3600	3.2594	(9.867)	0	0	900
2021/11/12	R248	03/02/2022	10.90	Put	Bond Future	1,362.0500	1.3621	1,536.6300	1.5366	12.817	0	0	0
2021/11/12	R248	03/02/2022	11.47	Call	Bond Future	6,707.2700	6.7073	6,251.4700	6.2515	(6.796)	0	0	0
2021/11/12	R248	03/02/2022	10.40	Call	Bond Future	1,574.8000	1.5748	1,355.5300	1.3555	(13.924)	0	0	100
2021/11/12	R248	03/02/2022	10.50	Call	Bond Future	1,919.6600	1.9197	1,670.8500	1.6709	(12.961)	0	0	0
2021/11/12	R248	03/02/2022	10.50	Put	Bond Future	2,640.6700	2.6407	2,923.2300	2.9232	10.700	0	0	0
2021/11/12	R248	03/02/2022			Bond Future	10.5947	87.6512	10.6654	87.1198	0.667	0.0000	0.0000	178,965
2021/11/12	R248	03/02/2022	10.20	Call	Bond Future	1,002.2000	1.0022	841.1700	0.8412	(16.068)	0	0	900
2021/11/12	R248	03/02/2022	11.48	Put	Bond Future	510.0800	0.5101	584.5100	0.5845	14.592	0	0	0
2021/11/12	R248	03/02/2022	11.49	Call	Bond Future	6,822.3800	6.8224	6,364.3000	6.3643	(6.714)	0	0	0
2021/11/12	R248	03/02/2022	11.00	Call	Bond Future	4,111.8500	4.1119	3,732.3100	3.7323	(9.230)	0	0	100
2021/11/12	R248	03/02/2022	11.00	Put	Bond Future	1,142.4000	1.1424	1,294.2300	1.2942	13.290	0	0	0
2021/11/12	R248	03/02/2022	11.47	Put	Bond Future	518.5800	0.5186	594.1500	0.5941	14.572	0	0	0
2021/11/12	R248	03/02/2022	10.40	Put	Bond Future	3,069.1500	3.0692	3,381.2500	3.3813	10.169	0	0	0
2021/11/12	R248	03/02/2022	10.70	Call	Bond Future	2,702.9200	2.7029	2,397.3600	2.3974	(11.305)	0	0	1,300
2021/11/12	R248	03/02/2022	10.70	Put	Bond Future	1,913.1900	1.9132	2,139.0000	2.1390	11.803	0	0	0
2021/11/12	R248	05/05/2022	11.80	Call	Bond Future	8,171.3100	8.1713	7,734.4100	7.7344	(5.347)	0	0	0
2021/11/12	R248	05/05/2022	11.79	Call	Bond Future	8,118.9200	8.1189	7,682.9800	7.6830	(5.369)	0	0	0
2021/11/12	R248	05/05/2022	11.79	Put	Bond Future	1,050.9900	1.0510	1,153.0700	1.1531	9.713	0	0	0
2021/11/12	R248	05/05/2022			Bond Future	10.7529	84.2829	10.8263	83.7449	0.683	0.0000	0.0000	2,035
2021/11/12	R248	05/05/2022	11.80	Put	Bond Future	1,040.4700	1.0405	1,141.5900	1.1416	9.719	0	0	0
2021/11/12	R248	05/05/2022	11.81	Call	Bond Future	8,223.7200	8.2237	7,785.8900	7.7859	(5.324)	0	0	0
2021/11/12	R248	05/05/2022	11.81	Put	Bond Future	1,030.0500	1.0300	1,130.2400	1.1302	9.727	0	0	0
2021/11/12	R248	04/08/2022	10.99	Call	Bond Future	4,104.4800	4.1045	3,807.8500	3.8079	(7.227)	0	0	0
2021/11/12	R248	04/08/2022	10.99	Put	Bond Future	3,619.1500	3.6192	3,867.0700	3.8671	6.850	0	0	0
2021/11/12	R248	04/08/2022	10.98	Call	Bond Future	4,066.6700	4.0667	3,771.6400	3.7716	(7.255)	0	0	0
2021/11/12	R248	04/08/2022	10.98	Put	Bond Future	3,652.3500	3.6524	3,901.8700	3.9019	6.832	0	0	0
2021/11/12	R248	04/08/2022			Bond Future	10.9220	85.2413	10.9984	84.6967	0.699	0.0000	0.0000	0
2021/11/12	R248	04/08/2022	11.00	Call	Bond Future	4,142.4400	4.1424	3,844.2200	3.8442	(7.199)	0	0	0
2021/11/12	R248	04/08/2022	11.00	Put	Bond Future	3,586.2000	3.5862	3,832.5300	3.8325	6.869	0	0	0
2021/11/12	R248	03/11/2022	11.31	Put	Bond Future	3,681.5000	3.6815	3,911.3000	3.9113	6.242	0	0	0
2021/11/12	R248	03/11/2022	11.32	Call	Bond Future	5,250.8900	5.2509	4,927.9900	4.9280	(6.149)	0	0	0
2021/11/12	R248	03/11/2022	11.30	Put	Bond Future	3,710.6300	3.7106	3,941.7600	3.9418	6.229	0	0	0
2021/11/12	R248	03/11/2022			Bond Future	11.0872	81.9334	11.1666	81.3820	0.716	0.0000	0.0000	0
2021/11/12	R248	03/11/2022	11.31	Call	Bond Future	5,212.3200	5.2123	4,890.7400	4.8907	(6.170)	0	0	0
2021/11/12	R248	03/11/2022	11.32	Put	Bond Future	3,652.5700	3.6526	3,881.0500	3.8811	6.255	0	0	0

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2021/11/12	R248	03/11/2022	11.30	Call	Bond Future	5,173.8500	5.1738	4,853.6000	4.8536	(6.190)	0	0	0
Total												1165416	