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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/11/2021 TO 05/11/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	2025	04/11/2021		Bond Future	153.7045	153.7045	153.7045	153.7045	0.000	0.0000	0.0000	0
2021/11/05	2025	03/02/2022		Bond Future	153.8750	153.8750	153.9369	153.9369	0.040	0.0000	0.0000	5,057
2021/11/05	2025	05/05/2022		Bond Future	155.7348	155.7348	155.7970	155.7970	0.040	0.0000	0.0000	164
2021/11/05	2025	04/08/2022		Bond Future	156.0417	156.0417	156.1050	156.1050	0.041	0.0000	0.0000	0
2021/11/05	2025	03/11/2022		Bond Future	158.0188	158.0188	158.0827	158.0827	0.040	0.0000	0.0000	0
2021/11/05	2029	04/11/2021		Bond Future	112.6107	112.6107	112.6107	112.6107	0.000	0.0000	0.0000	0
2021/11/05	2029	03/02/2022		Bond Future	113.8186	113.8186	113.6387	113.6387	(0.158)	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
2021/11/05	2029	05/05/2022			Bond Future	113.9970	113.9970	113.8146	113.8146	(0.160)	0.0000	0.0000	186
2021/11/05	2029	04/08/2022			Bond Future	115.4013	115.4013	115.2166	115.2166	(0.160)	0.0000	0.0000	0
2021/11/05	2029	03/11/2022			Bond Future	115.6403	115.6403	115.4535	115.4535	(0.162)	0.0000	0.0000	0
2021/11/05	2030	04/11/2021			Bond Future	9.6450	92.9758	9.6450	92.9758	0.000	0.0000	0.0000	0
2021/11/05	2030	03/02/2022	8.39	Call	Bond Future	64.1500	0.0642	87.5300	0.0875	36.446	0	0	101
2021/11/05	2030	03/02/2022	8.39	Put	Bond Future	7,405.3800	7.4054	6,878.5900	6.8786	(7.114)	0	0	0
2021/11/05	2030	03/02/2022	8.85	Call	Bond Future	242.3200	0.2423	314.0800	0.3141	29.614	0	0	1,000
2021/11/05	2030	03/02/2022	8.85	Put	Bond Future	5,027.5400	5.0275	4,549.1300	4.5491	(9.516)	0	0	0
2021/11/05	2030	03/02/2022	9.10	Call	Bond Future	475.4500	0.4755	595.1900	0.5952	25.185	0	0	4,000
2021/11/05	2030	03/02/2022	9.10	Put	Bond Future	3,907.1700	3.9072	3,476.7400	3.4767	(11.016)	0	0	0
2021/11/05	2030	03/02/2022	9.90	Put	Bond Future	1,388.5800	1.3886	1,160.0600	1.1601	(16.457)	0	0	8,000
2021/11/05	2030	03/02/2022	9.45	Call	Bond Future	1,020.5800	1.0206	1,225.2900	1.2253	20.058	0	0	0
2021/11/05	2030	03/02/2022	9.45	Put	Bond Future	2,598.3700	2.5984	2,252.9100	2.2529	(13.295)	0	0	0
2021/11/05	2030	03/02/2022	9.35	Call	Bond Future	836.1600	0.8362	1,015.1500	1.0152	21.406	0	0	0
2021/11/05	2030	03/02/2022	9.35	Put	Bond Future	2,938.8400	2.9388	2,567.6600	2.5677	(12.630)	0	0	101
2021/11/05	2030	03/02/2022			Bond Future	9.7550	90.5966	9.6479	91.1468	(1.098)	0.0000	0.0000	84,423
2021/11/05	2030	03/02/2022	9.90	Call	Bond Future	2,126.1500	2.1262	2,447.8000	2.4478	15.128	0	0	0
2021/11/05	2030	03/02/2022	10.85	Call	Bond Future	5,688.6100	5.6886	6,172.5200	6.1725	8.507	0	0	0
2021/11/05	2030	03/02/2022	10.85	Put	Bond Future	303.6500	0.3036	237.3900	0.2374	(21.821)	0	0	1,000
2021/11/05	2030	03/02/2022	9.60	Call	Bond Future	1,337.7200	1.3377	1,581.8400	1.5818	18.249	0	0	1,000
2021/11/05	2030	03/02/2022	9.60	Put	Bond Future	2,135.3100	2.1353	1,829.2600	1.8293	(14.333)	0	0	0
2021/11/05	2030	03/02/2022	9.78	Call	Bond Future	1,785.5100	1.7855	2,076.7900	2.0768	16.314	0	0	0
2021/11/05	2030	03/02/2022	9.78	Put	Bond Future	1,658.0000	1.6580	1,399.1100	1.3991	(15.615)	0	0	101
2021/11/05	2030	03/02/2022	9.43	Call	Bond Future	981.7600	0.9818	1,181.2700	1.1813	20.322	0	0	0
2021/11/05	2030	03/02/2022	9.43	Put	Bond Future	2,664.2200	2.6642	2,313.5600	2.3136	(13.162)	0	0	0
2021/11/05	2030	03/02/2022	9.44	Call	Bond Future	1,001.0500	1.0011	1,203.1600	1.2032	20.190	0	0	0
2021/11/05	2030	03/02/2022	9.44	Put	Bond Future	2,631.1600	2.6312	2,283.1000	2.2831	(13.228)	0	0	0
2021/11/05	2030	05/05/2022	10.21	Call	Bond Future	2,961.5000	2.9615	3,292.5300	3.2925	11.178	0	0	0
2021/11/05	2030	05/05/2022	10.21	Put	Bond Future	1,837.0400	1.8370	1,611.6800	1.6117	(12.268)	0	0	0
2021/11/05	2030	05/05/2022	8.89	Put	Bond Future	6,064.0000	6.0640	5,603.2200	5.6032	(7.599)	0	0	0
2021/11/05	2030	05/05/2022	9.95	Call	Bond Future	2,256.4600	2.2565	2,540.1400	2.5401	12.572	0	0	0
2021/11/05	2030	05/05/2022	8.14	Call	Bond Future	113.1100	0.1131	142.2400	0.1422	25.754	0	0	1,800
2021/11/05	2030	05/05/2022	8.14	Put	Bond Future	9,819.4600	9.8195	9,292.2000	9.2922	(5.370)	0	0	0
2021/11/05	2030	05/05/2022	8.47	Call	Bond Future	219.6100	0.2196	270.9800	0.2710	23.391	0	0	1,073
2021/11/05	2030	05/05/2022	8.81	Put	Bond Future	6,432.4200	6.4324	5,961.7000	5.9617	(7.318)	0	0	0
2021/11/05	2030	05/05/2022			Bond Future	9.9804	91.6703	9.8682	92.2267	(1.125)	0.0000	0.0000	14,728
2021/11/05	2030	05/05/2022	11.04	Call	Bond Future	5,811.0100	5.8110	6,256.1600	6.2562	7.660	0	0	0
2021/11/05	2030	05/05/2022	11.04	Put	Bond Future	769.2700	0.7693	658.0300	0.6580	(14.460)	0	0	1,800
2021/11/05	2030	05/05/2022	10.19	Call	Bond Future	2,904.0700	2.9041	3,231.5800	3.2316	11.278	0	0	0
2021/11/05	2030	05/05/2022	10.19	Put	Bond Future	1,876.8400	1.8768	1,647.9600	1.6480	(12.195)	0	0	0
2021/11/05	2030	05/05/2022	10.20	Call	Bond Future	2,932.7200	2.9327	3,261.9900	3.2620	11.227	0	0	0
2021/11/05	2030	05/05/2022	10.20	Put	Bond Future	1,856.8600	1.8569	1,629.7400	1.6297	(12.231)	0	0	200
2021/11/05	2030	05/05/2022	8.89	Call	Bond Future	466.9600	0.4670	562.5700	0.5626	20.475	0	0	1,800
2021/11/05	2030	05/05/2022	9.35	Call	Bond Future	1,020.7700	1.0208	1,190.7500	1.1908	16.652	0	0	0
2021/11/05	2030	05/05/2022	9.35	Put	Bond Future	4,203.8500	4.2038	3,817.4400	3.8174	(9.192)	0	0	1,073
2021/11/05	2030	05/05/2022	9.95	Put	Bond Future	2,406.8200	2.4068	2,134.1100	2.1341	(11.331)	0	0	1,073
2021/11/05	2030	05/05/2022	8.47	Put	Bond Future	8,090.7400	8.0907	7,585.7200	7.5857	(6.242)	0	0	0

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2021/11/05	2030	05/05/2022	8.81	Call	Bond Future	407.4500		0.4074	493.1200	0.4931	21.026	0	0	200
2021/11/05	2030	05/05/2022	7.73	Call	Bond Future	43.9000		0.0439	56.6300	0.0566	28.998	0	0	200
2021/11/05	2030	05/05/2022	7.73	Put	Bond Future	12,091.5800		12.0916	11,547.9200	11.5479	(4.496)	0	0	0
2021/11/05	2030	04/08/2022	10.95	Call	Bond Future	4,864.9900		4.8650	5,258.5800	5.2586	8.090	0	0	0
2021/11/05	2030	04/08/2022	10.95	Put	Bond Future	1,508.1100		1.5081	1,338.4300	1.3384	(11.251)	0	0	800
2021/11/05	2030	04/08/2022	9.56	Call	Bond Future	1,356.3000		1.3563	1,544.9100	1.5449	13.906	0	0	0
2021/11/05	2030	04/08/2022	9.56	Put	Bond Future	4,600.5000		4.6005	4,225.8400	4.2258	(8.144)	0	0	0
2021/11/05	2030	04/08/2022			Bond Future	10.2266		88.7244	10.1087	89.2877	(1.153)	0.0000	0.0000	0
2021/11/05	2030	04/08/2022	9.54	Call	Bond Future	1,322.7100		1.3227	1,508.1700	1.5082	14.021	0	0	0
2021/11/05	2030	04/08/2022	9.54	Put	Bond Future	4,666.5600		4.6666	4,288.7500	4.2888	(8.096)	0	0	0
2021/11/05	2030	04/08/2022	9.55	Call	Bond Future	1,339.4400		1.3394	1,526.4800	1.5265	13.964	0	0	0
2021/11/05	2030	04/08/2022	9.55	Put	Bond Future	4,633.4500		4.6335	4,257.2200	4.2572	(8.120)	0	0	0
2021/11/05	2030	04/08/2022	8.30	Call	Bond Future	218.9600		0.2190	264.7800	0.2648	20.926	0	0	800
2021/11/05	2030	04/08/2022	8.30	Put	Bond Future	10,018.1500		10.0182	9,500.7000	9.5007	(5.165)	0	0	0
2021/11/05	2030	04/08/2022	9.05	Call	Bond Future	688.2000		0.6882	803.9100	0.8039	16.813	0	0	800
2021/11/05	2030	04/08/2022	9.05	Put	Bond Future	6,516.9500		6.5170	6,069.3900	6.0694	(6.868)	0	0	0
2021/11/05	2030	03/11/2022	10.10	Call	Bond Future	2,341.3200		2.3413	2,591.3100	2.5913	10.677	0	0	0
2021/11/05	2030	03/11/2022	10.10	Put	Bond Future	4,019.4600		4.0195	3,699.5600	3.6996	(7.959)	0	0	0
2021/11/05	2030	03/11/2022			Bond Future	10.4614		89.8789	10.3377	90.4488	(1.183)	0.0000	0.0000	0
2021/11/05	2030	03/11/2022	10.08	Call	Bond Future	2,299.5200		2.2995	2,546.7500	2.5468	10.751	0	0	0
2021/11/05	2030	03/11/2022	10.08	Put	Bond Future	4,071.7100		4.0717	3,749.0500	3.7490	(7.924)	0	0	0
2021/11/05	2030	03/11/2022	10.09	Call	Bond Future	2,320.1900		2.3202	2,568.8000	2.5688	10.715	0	0	0
2021/11/05	2030	03/11/2022	10.09	Put	Bond Future	4,045.3400		4.0453	3,724.0600	3.7241	(7.942)	0	0	0
2021/11/05	2032	04/11/2021			Bond Future	10.1500		88.8615	10.1500	88.8615	0.000	0.0000	0.0000	0
2021/11/05	2032	03/02/2022	8.91	Put	Bond Future	8,212.9100		8.2129	7,511.2800	7.5113	(8.543)	0	0	0
2021/11/05	2032	03/02/2022	11.13	Call	Bond Future	5,201.2500		5.2013	5,816.2000	5.8162	11.823	0	0	0
2021/11/05	2032	03/02/2022	11.13	Put	Bond Future	456.3800		0.4564	343.2100	0.3432	(24.797)	0	0	210
2021/11/05	2032	03/02/2022	10.65	Call	Bond Future	3,170.4100		3.1704	3,679.3700	3.6794	16.053	0	0	0
2021/11/05	2032	03/02/2022	10.65	Put	Bond Future	1,008.3300		1.0083	789.1700	0.7892	(21.735)	0	0	1,050
2021/11/05	2032	03/02/2022	10.66	Call	Bond Future	3,208.6700		3.2087	3,720.4700	3.7205	15.951	0	0	0
2021/11/05	2032	03/02/2022	10.66	Put	Bond Future	991.6800		0.9917	775.3600	0.7754	(21.813)	0	0	97
2021/11/05	2032	03/02/2022	10.45	Put	Bond Future	1,390.9000		1.3909	1,110.6500	1.1106	(20.149)	0	0	198
2021/11/05	2032	03/02/2022	10.53	Call	Bond Future	2,725.3100		2.7253	3,198.6100	3.1986	17.367	0	0	0
2021/11/05	2032	03/02/2022	10.53	Put	Bond Future	1,225.8800		1.2259	971.0600	0.9711	(20.787)	0	0	210
2021/11/05	2032	03/02/2022	10.35	Put	Bond Future	1,621.3900		1.6214	1,307.7200	1.3077	(19.346)	0	0	400
2021/11/05	2032	03/02/2022	10.42	Call	Bond Future	2,343.0800		2.3431	2,781.1100	2.7811	18.695	0	0	0
2021/11/05	2032	03/02/2022	10.42	Put	Bond Future	1,457.1800		1.4572	1,167.0900	1.1671	(19.908)	0	0	0
2021/11/05	2032	03/02/2022	10.43	Call	Bond Future	2,376.6200		2.3766	2,817.9500	2.8180	18.570	0	0	0
2021/11/05	2032	03/02/2022	10.43	Put	Bond Future	1,434.7000		1.4347	1,147.9100	1.1479	(19.990)	0	0	0
2021/11/05	2032	03/02/2022	9.81	Call	Bond Future	738.3800		0.7384	956.5000	0.9565	29.540	0	0	0
2021/11/05	2032	03/02/2022	9.81	Put	Bond Future	3,363.5600		3.3636	2,853.5600	2.8536	(15.163)	0	0	198
2021/11/05	2032	03/02/2022	9.90	Put	Bond Future	3,009.9200		3.0099	2,532.7700	2.5328	(15.853)	0	0	900
2021/11/05	2032	03/02/2022	9.58	Call	Bond Future	391.3900		0.3914	531.8500	0.5319	35.887	0	0	400
2021/11/05	2032	03/02/2022	9.58	Put	Bond Future	4,389.7900		4.3898	3,802.1300	3.8021	(13.387)	0	0	0
2021/11/05	2032	03/02/2022	9.67	Call	Bond Future	510.0700		0.5101	679.5000	0.6795	33.217	0	0	0
2021/11/05	2032	03/02/2022			Bond Future	10.2630		90.4433	10.1355	91.1714	(1.242)	0.0000	0.0000	109,476
2021/11/05	2032	03/02/2022	8.91	Call	Bond Future	52.3000		0.0523	78.7900	0.0788	50.650	0	0	198

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2021/11/05	2032	03/02/2022	9.14	Call	Bond Future	109.2600	0.1093	159.3200	0.1593	45.817	0	0	97
2021/11/05	2032	03/02/2022	9.14	Put	Bond Future	6,813.2700	6.8133	6,135.2100	6.1352	(9.952)	0	0	0
2021/11/05	2032	03/02/2022	9.57	Call	Bond Future	379.5800	0.3796	516.9700	0.5170	36.195	0	0	1,050
2021/11/05	2032	03/02/2022	9.57	Put	Bond Future	4,438.3200	4.4383	3,847.5900	3.8476	(13.310)	0	0	0
2021/11/05	2032	03/02/2022	10.95	Call	Bond Future	4,402.3000	4.4023	4,984.4100	4.9844	13.223	0	0	0
2021/11/05	2032	03/02/2022	10.95	Put	Bond Future	613.4400	0.6134	467.4300	0.4674	(23.802)	0	0	400
2021/11/05	2032	03/02/2022	10.90	Call	Bond Future	4,187.3000	4.1873	4,758.8400	4.7588	13.649	0	0	0
2021/11/05	2032	03/02/2022	10.90	Put	Bond Future	666.6400	0.6666	510.0600	0.5101	(23.488)	0	0	900
2021/11/05	2032	03/02/2022	10.44	Call	Bond Future	2,410.5500	2.4106	2,855.1600	2.8552	18.444	0	0	0
2021/11/05	2032	03/02/2022	10.44	Put	Bond Future	1,412.6600	1.4127	1,129.1500	1.1292	(20.069)	0	0	0
2021/11/05	2032	03/02/2022	10.45	Call	Bond Future	2,444.7100	2.4447	2,892.5800	2.8926	18.320	0	0	0
2021/11/05	2032	03/02/2022	10.35	Call	Bond Future	2,113.8000	2.1138	2,528.2500	2.5282	19.607	0	0	0
2021/11/05	2032	03/02/2022	9.90	Call	Bond Future	914.6000	0.9146	1,165.5700	1.1656	27.440	0	0	900
2021/11/05	2032	03/02/2022	10.14	Call	Bond Future	1,491.4900	1.4915	1,831.3000	1.8313	22.783	0	0	0
2021/11/05	2032	03/02/2022	10.14	Put	Bond Future	2,194.0500	2.1941	1,805.7400	1.8057	(17.698)	0	0	97
2021/11/05	2032	03/02/2022	9.62	Call	Bond Future	441.5400	0.4415	594.6200	0.5946	34.670	0	0	210
2021/11/05	2032	03/02/2022	9.62	Put	Bond Future	4,199.1300	4.1991	3,624.0900	3.6241	(13.694)	0	0	0
2021/11/05	2032	03/02/2022	9.67	Put	Bond Future	3,967.8300	3.9678	3,409.1400	3.4091	(14.080)	0	0	1,050
2021/11/05	2032	05/05/2022	11.18	Call	Bond Future	4,976.3500	4.9763	5,516.8000	5.5168	10.860	0	0	0
2021/11/05	2032	05/05/2022	11.18	Put	Bond Future	1,219.0500	1.2191	1,023.0400	1.0230	(16.079)	0	0	780
2021/11/05	2032	05/05/2022	11.02	Put	Bond Future	1,438.4800	1.4385	1,213.4600	1.2135	(15.643)	0	0	0
2021/11/05	2032	05/05/2022	11.03	Call	Bond Future	4,397.8000	4.3978	4,911.1500	4.9112	11.673	0	0	0
2021/11/05	2032	05/05/2022	11.03	Put	Bond Future	1,423.7500	1.4238	1,200.6400	1.2006	(15.671)	0	0	0
2021/11/05	2032	05/05/2022	10.29	Put	Bond Future	3,079.7200	3.0797	2,684.0600	2.6841	(12.847)	0	0	0
2021/11/05	2032	05/05/2022	10.98	Call	Bond Future	4,210.9400	4.2109	4,714.5700	4.7146	11.960	0	0	0
2021/11/05	2032	05/05/2022	10.98	Put	Bond Future	1,500.1900	1.5002	1,267.3600	1.2674	(15.520)	0	0	993
2021/11/05	2032	05/05/2022			Bond Future	10.4772	87.3682	10.3443	88.1046	(1.269)	0.0000	0.0000	20,384
2021/11/05	2032	05/05/2022	11.02	Call	Bond Future	4,359.9600	4.3600	4,871.4000	4.8714	11.730	0	0	0
2021/11/05	2032	05/05/2022	11.04	Call	Bond Future	4,435.7400	4.4357	4,950.9900	4.9510	11.616	0	0	0
2021/11/05	2032	05/05/2022	11.04	Put	Bond Future	1,409.1700	1.4092	1,187.9600	1.1880	(15.698)	0	0	0
2021/11/05	2032	05/05/2022	10.18	Call	Bond Future	1,765.1100	1.7651	2,077.0600	2.0771	17.673	0	0	780
2021/11/05	2032	05/05/2022	10.18	Put	Bond Future	3,423.0300	3.4230	2,998.5200	2.9985	(12.402)	0	0	0
2021/11/05	2032	05/05/2022	10.29	Call	Bond Future	2,040.3000	2.0403	2,381.1000	2.3811	16.703	0	0	993
2021/11/05	2032	05/05/2022	9.58	Call	Bond Future	635.5800	0.6356	793.6100	0.7936	24.864	0	0	780
2021/11/05	2032	05/05/2022	9.58	Put	Bond Future	5,771.6900	5.7717	5,193.2600	5.1933	(10.022)	0	0	0
2021/11/05	2032	04/08/2022	10.20	Put	Bond Future	4,510.1300	4.5101	4,050.0000	4.0500	(10.202)	0	0	0
2021/11/05	2032	04/08/2022	10.21	Put	Bond Future	4,476.0800	4.4761	4,018.1600	4.0182	(10.230)	0	0	0
2021/11/05	2032	04/08/2022	10.22	Call	Bond Future	1,812.0500	1.8121	2,101.9000	2.1019	15.996	0	0	0
2021/11/05	2032	04/08/2022	8.97	Call	Bond Future	272.1900	0.2722	343.1600	0.3432	26.074	0	0	800
2021/11/05	2032	04/08/2022	8.97	Put	Bond Future	10,227.1100	10.2271	9,552.5400	9.5525	(6.596)	0	0	0
2021/11/05	2032	04/08/2022	9.72	Call	Bond Future	908.2200	0.9082	1,090.6300	1.0906	20.084	0	0	800
2021/11/05	2032	04/08/2022	9.72	Put	Bond Future	6,376.1600	6.3762	5,813.0300	5.8130	(8.832)	0	0	0
2021/11/05	2032	04/08/2022			Bond Future	10.7030	88.3735	10.5641	89.1190	(1.298)	0.0000	0.0000	0
2021/11/05	2032	04/08/2022	11.60	Call	Bond Future	6,024.3900	6.0244	6,576.7600	6.5768	9.169	0	0	0
2021/11/05	2032	04/08/2022	11.60	Put	Bond Future	1,411.4000	1.4114	1,218.2300	1.2182	(13.686)	0	0	800
2021/11/05	2032	04/08/2022	11.89	Call	Bond Future	7,145.8100	7.1458	7,734.1800	7.7342	8.234	0	0	0
2021/11/05	2032	04/08/2022	11.89	Put	Bond Future	1,113.2100	1.1132	956.0400	0.9560	(14.119)	0	0	0
2021/11/05	2032	04/08/2022	10.20	Call	Bond Future	1,768.4600	1.7685	2,053.8700	2.0539	16.139	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
2021/11/05	2032	04/08/2022	10.21	Call	Bond Future	1,790.0400	1.7900	2,077.6600	2.0777	16.068	0	0	0
2021/11/05	2032	04/08/2022	10.22	Put	Bond Future	4,442.5000	4.4425	3,986.8100	3.9868	(10.258)	0	0	0
2021/11/05	2032	03/11/2022			Bond Future	10.9285	85.3781	10.7834	86.1325	(1.327)	0.0000	0.0000	0
2021/11/05	2032	03/11/2022	10.66	Call	Bond Future	2,805.3200	2.8053	3,157.4800	3.1575	12.553	0	0	0
2021/11/05	2032	03/11/2022	10.66	Put	Bond Future	4,208.5600	4.2086	3,806.2800	3.8063	(9.559)	0	0	0
2021/11/05	2033	04/11/2021			Bond Future	106.9064	106.9064	106.9064	106.9064	0.000	0.0000	0.0000	0
2021/11/05	2033	03/02/2022			Bond Future	108.0731	108.0731	107.8219	107.8219	(0.232)	0.0000	0.0000	7,393
2021/11/05	2033	05/05/2022			Bond Future	108.1010	108.1010	107.8464	107.8464	(0.236)	0.0000	0.0000	2,121
2021/11/05	2033	04/08/2022			Bond Future	109.4327	109.4327	109.1749	109.1749	(0.236)	0.0000	0.0000	0
2021/11/05	2033	03/11/2022			Bond Future	109.5153	109.5153	109.2545	109.2545	(0.238)	0.0000	0.0000	0
2021/11/05	2037	04/11/2021			Bond Future	10.7750	85.4634	10.7750	85.4634	0.000	0.0000	0.0000	0
2021/11/05	2037	03/02/2022	11.45	Call	Bond Future	4,504.4600	4.5045	5,023.6500	5.0237	11.526	0	0	0
2021/11/05	2037	03/02/2022	11.46	Call	Bond Future	4,550.8000	4.5508	5,072.0900	5.0721	11.455	0	0	0
2021/11/05	2037	03/02/2022	11.47	Put	Bond Future	806.2200	0.8062	649.4600	0.6495	(19.444)	0	0	0
2021/11/05	2037	03/02/2022			Bond Future	10.8534	82.9523	10.7472	83.6325	(0.978)	0.0000	0.0000	112,842
2021/11/05	2037	03/02/2022	11.45	Put	Bond Future	832.1400	0.8321	671.2200	0.6712	(19.338)	0	0	0
2021/11/05	2037	03/02/2022	11.46	Put	Bond Future	819.0200	0.8190	660.2000	0.6602	(19.391)	0	0	0
2021/11/05	2037	03/02/2022	11.47	Call	Bond Future	4,597.3900	4.5974	5,120.7400	5.1207	11.384	0	0	0
2021/11/05	2037	05/05/2022	11.82	Call	Bond Future	5,800.0600	5.8001	6,314.5800	6.3146	8.871	0	0	0
2021/11/05	2037	05/05/2022	11.83	Call	Bond Future	5,844.0600	5.8441	6,360.1000	6.3601	8.830	0	0	0
2021/11/05	2037	05/05/2022	11.84	Put	Bond Future	1,222.2100	1.2222	1,051.8100	1.0518	(13.942)	0	0	0
2021/11/05	2037	05/05/2022			Bond Future	11.0530	83.9356	10.9426	84.6235	(0.999)	0.0000	0.0000	11,855
2021/11/05	2037	05/05/2022	11.82	Put	Bond Future	1,247.5300	1.2475	1,074.1200	1.0741	(13.900)	0	0	0
2021/11/05	2037	05/05/2022	11.83	Put	Bond Future	1,234.7100	1.2347	1,062.8200	1.0628	(13.921)	0	0	0
2021/11/05	2037	05/05/2022	11.84	Call	Bond Future	5,888.3200	5.8883	6,405.8500	6.4059	8.789	0	0	0
2021/11/05	2037	04/08/2022	10.91	Put	Bond Future	4,507.2000	4.5072	4,105.7100	4.1057	(8.908)	0	0	0
2021/11/05	2037	04/08/2022	10.89	Call	Bond Future	2,264.7700	2.2648	2,555.2500	2.5553	12.826	0	0	0
2021/11/05	2037	04/08/2022	10.89	Put	Bond Future	4,579.4900	4.5795	4,173.7800	4.1738	(8.859)	0	0	0
2021/11/05	2037	04/08/2022	10.90	Call	Bond Future	2,291.0700	2.2911	2,583.6600	2.5837	12.771	0	0	0
2021/11/05	2037	04/08/2022			Bond Future	11.2668	80.6460	11.1518	81.3422	(1.021)	0.0000	0.0000	0
2021/11/05	2037	04/08/2022	10.91	Call	Bond Future	2,317.8000	2.3178	2,612.5000	2.6125	12.715	0	0	0
2021/11/05	2037	04/08/2022	11.42	Call	Bond Future	3,854.7100	3.8547	4,252.2500	4.2523	10.313	0	0	0
2021/11/05	2037	04/08/2022	11.42	Put	Bond Future	2,940.9500	2.9410	2,642.3000	2.6423	(10.155)	0	0	50
2021/11/05	2037	04/08/2022	10.10	Call	Bond Future	787.6200	0.7876	925.4900	0.9255	17.505	0	0	50
2021/11/05	2037	04/08/2022	10.10	Put	Bond Future	8,284.5000	8.2845	7,726.1800	7.7262	(6.739)	0	0	0
2021/11/05	2037	04/08/2022	10.90	Put	Bond Future	4,543.0900	4.5431	4,139.4900	4.1395	(8.884)	0	0	50
2021/11/05	2037	03/11/2022	11.31	Call	Bond Future	3,489.7000	3.4897	3,837.1300	3.8371	9.956	0	0	0
2021/11/05	2037	03/11/2022	11.31	Put	Bond Future	4,418.0300	4.4180	4,060.8000	4.0608	(8.086)	0	0	0
2021/11/05	2037	03/11/2022	11.32	Call	Bond Future	3,518.1700	3.5182	3,867.3100	3.8673	9.924	0	0	0
2021/11/05	2037	03/11/2022	11.30	Put	Bond Future	4,449.2800	4.4493	4,090.3500	4.0904	(8.067)	0	0	0
2021/11/05	2037	03/11/2022			Bond Future	11.4672	81.7001	11.3476	82.4048	(1.042)	0.0000	0.0000	0
2021/11/05	2037	03/11/2022	11.32	Put	Bond Future	4,386.9600	4.3870	4,031.4400	4.0314	(8.104)	0	0	0
2021/11/05	2037	03/11/2022	11.30	Call	Bond Future	3,461.3400	3.4613	3,807.0700	3.8071	9.988	0	0	0
2021/11/05	2038	04/11/2021			Bond Future	120.5489	120.5489	120.5489	120.5489	0.000	0.0000	0.0000	0
2021/11/05	2038	03/02/2022			Bond Future	120.1432	120.1432	120.3939	120.3939	0.209	0.0000	0.0000	5,625

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
2021/11/05	2038	05/05/2022			Bond Future	121.5953	121.5953	121.8488	121.8488	0.208	0.0000	0.0000	677
2021/11/05	2038	04/08/2022			Bond Future	121.2803	121.2803	121.5373	121.5373	0.212	0.0000	0.0000	0
2021/11/05	2038	03/11/2022			Bond Future	122.8173	122.8173	123.0774	123.0774	0.212	0.0000	0.0000	0
2021/11/05	2040	04/11/2021			Bond Future	10.8900	87.5977	10.8900	87.5977	0.000	0.0000	0.0000	0
2021/11/05	2040	03/02/2022	11.57	Put	Bond Future	910.7800	0.9108	737.1800	0.7372	(19.061)	0	0	0
2021/11/05	2040	03/02/2022	11.58	Put	Bond Future	897.2300	0.8972	725.8000	0.7258	(19.107)	0	0	0
2021/11/05	2040	03/02/2022	11.59	Call	Bond Future	4,971.5100	4.9715	5,532.2200	5.5322	11.278	0	0	0
2021/11/05	2040	03/02/2022			Bond Future	10.9680	84.8825	10.8618	85.6125	(0.967)	0.0000	0.0000	76,933
2021/11/05	2040	03/02/2022	11.57	Call	Bond Future	4,871.9100	4.8719	5,428.3000	5.4283	11.420	0	0	0
2021/11/05	2040	03/02/2022	11.58	Call	Bond Future	4,921.6500	4.9217	5,480.2100	5.4802	11.349	0	0	0
2021/11/05	2040	03/02/2022	11.59	Put	Bond Future	883.8800	0.8839	714.6000	0.7146	(19.152)	0	0	0
2021/11/05	2040	05/05/2022	11.91	Put	Bond Future	1,390.7100	1.3907	1,200.3100	1.2003	(13.691)	0	0	0
2021/11/05	2040	05/05/2022	11.92	Call	Bond Future	6,187.2300	6.1872	6,736.8300	6.7368	8.883	0	0	0
2021/11/05	2040	05/05/2022	11.92	Put	Bond Future	1,376.8700	1.3769	1,188.0900	1.1881	(13.711)	0	0	0
2021/11/05	2040	05/05/2022	13.04	Call	Bond Future	11,616.2900	11.6163	12,282.3600	12.2824	5.734	0	0	0
2021/11/05	2040	05/05/2022	13.04	Put	Bond Future	472.6500	0.4727	400.3400	0.4003	(15.299)	0	0	1,200
2021/11/05	2040	05/05/2022	10.57	Call	Bond Future	1,335.4300	1.3354	1,566.0800	1.5661	17.272	0	0	1,200
2021/11/05	2040	05/05/2022	10.57	Put	Bond Future	5,418.5600	5.4186	4,910.8300	4.9108	(9.370)	0	0	0
2021/11/05	2040	05/05/2022			Bond Future	11.1616	85.8887	11.0513	86.6270	(0.988)	0.0000	0.0000	8,498
2021/11/05	2040	05/05/2022	11.91	Call	Bond Future	6,140.5400	6.1405	6,688.5200	6.6885	8.924	0	0	0
2021/11/05	2040	05/05/2022	9.82	Call	Bond Future	318.5800	0.3186	395.6700	0.3957	24.198	0	0	1,200
2021/11/05	2040	05/05/2022	9.82	Put	Bond Future	10,040.6300	10.0406	9,379.3400	9.3793	(6.586)	0	0	0
2021/11/05	2040	05/05/2022	11.90	Call	Bond Future	6,094.1100	6.0941	6,640.4500	6.6404	8.965	0	0	0
2021/11/05	2040	05/05/2022	11.90	Put	Bond Future	1,404.8900	1.4049	1,212.8500	1.2128	(13.669)	0	0	0
2021/11/05	2040	04/08/2022	11.05	Call	Bond Future	2,602.0000	2.6020	2,927.6700	2.9277	12.516	0	0	0
2021/11/05	2040	04/08/2022	11.05	Put	Bond Future	4,700.8900	4.7009	4,279.2400	4.2792	(8.970)	0	0	0
2021/11/05	2040	04/08/2022	12.24	Put	Bond Future	0.0000	0.0000	1,511.8600	1.5119	100.000	0	0	460
2021/11/05	2040	04/08/2022	9.70	Put	Bond Future	0.0000	0.0000	11,678.0400	11.6780	100.000	0	0	0
2021/11/05	2040	04/08/2022			Bond Future	11.3688	82.3709	11.2538	83.1183	(1.011)	0.0000	0.0000	0
2021/11/05	2040	04/08/2022	11.04	Call	Bond Future	2,573.3500	2.5733	2,896.7700	2.8968	12.568	0	0	0
2021/11/05	2040	04/08/2022	11.04	Put	Bond Future	4,739.4300	4.7394	4,315.5300	4.3155	(8.944)	0	0	0
2021/11/05	2040	04/08/2022	12.24	Call	Bond Future	0.0000	0.0000	7,591.7500	7.5917	100.000	0	0	0
2021/11/05	2040	04/08/2022	9.70	Call	Bond Future	0.0000	0.0000	443.2900	0.4433	100.000	0	0	460
2021/11/05	2040	04/08/2022	10.70	Call	Bond Future	0.0000	0.0000	1,935.2700	1.9353	100.000	0	0	460
2021/11/05	2040	04/08/2022	10.70	Put	Bond Future	0.0000	0.0000	5,689.4300	5.6894	100.000	0	0	0
2021/11/05	2040	04/08/2022	11.03	Call	Bond Future	2,544.5800	2.5446	2,865.7500	2.8657	12.622	0	0	0
2021/11/05	2040	04/08/2022	11.03	Put	Bond Future	4,777.9400	4.7779	4,351.7900	4.3518	(8.919)	0	0	0
2021/11/05	2040	03/11/2022	11.39	Call	Bond Future	3,619.4500	3.6194	3,989.8600	3.9899	10.234	0	0	0
2021/11/05	2040	03/11/2022	11.40	Call	Bond Future	3,650.0000	3.6500	4,022.2800	4.0223	10.199	0	0	0
2021/11/05	2040	03/11/2022	11.41	Put	Bond Future	4,647.7700	4.6478	4,265.4900	4.2655	(8.225)	0	0	0
2021/11/05	2040	03/11/2022			Bond Future	11.5625	83.4481	11.4430	84.2045	(1.033)	0.0000	0.0000	0
2021/11/05	2040	03/11/2022	11.39	Put	Bond Future	4,714.7600	4.7148	4,328.7400	4.3287	(8.187)	0	0	0
2021/11/05	2040	03/11/2022	11.40	Put	Bond Future	4,681.1700	4.6812	4,297.0200	4.2970	(8.206)	0	0	0
2021/11/05	2040	03/11/2022	11.41	Call	Bond Future	3,680.6700	3.6807	4,054.8200	4.0548	10.165	0	0	0
2021/11/05	2044	04/11/2021			Bond Future	10.9000	84.5125	10.9000	84.5125	0.000	0.0000	0.0000	0
2021/11/05	2044	03/02/2022	11.59	Call	Bond Future	4,985.7100	4.9857	5,586.4900	5.5865	12.050	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
2021/11/05	2044	03/02/2022	11.59	Put	Bond Future	897.8000	0.8978	717.3100	0.7173	(20.104)	0	0	0
2021/11/05	2044	03/02/2022	11.60	Call	Bond Future	5,036.2700	5.0363	5,639.3200	5.6393	11.974	0	0	0
2021/11/05	2044	03/02/2022	11.60	Put	Bond Future	884.4600	0.8845	706.2400	0.7062	(20.150)	0	0	0
2021/11/05	2044	03/02/2022			Bond Future	10.9779	81.8322	10.8667	82.6134	(1.013)	0.0000	0.0000	54,037
2021/11/05	2044	03/02/2022	11.61	Call	Bond Future	5,086.9400	5.0869	5,692.2400	5.6922	11.899	0	0	0
2021/11/05	2044	03/02/2022	11.61	Put	Bond Future	871.3200	0.8713	695.3500	0.6953	(20.196)	0	0	0
2021/11/05	2044	05/05/2022	11.91	Call	Bond Future	6,211.2300	6.2112	6,800.8300	6.8008	9.492	0	0	0
2021/11/05	2044	05/05/2022	11.91	Put	Bond Future	1,387.0200	1.3870	1,186.3200	1.1863	(14.470)	0	0	0
2021/11/05	2044	05/05/2022	11.92	Call	Bond Future	6,258.4100	6.2584	6,849.7400	6.8497	9.449	0	0	0
2021/11/05	2044	05/05/2022	11.92	Put	Bond Future	1,373.1200	1.3731	1,174.1500	1.1742	(14.490)	0	0	0
2021/11/05	2044	05/05/2022			Bond Future	11.1610	82.8021	11.0454	83.5924	(1.035)	0.0000	0.0000	5,735
2021/11/05	2044	05/05/2022	11.93	Call	Bond Future	6,305.6500	6.3057	6,898.6900	6.8987	9.405	0	0	0
2021/11/05	2044	05/05/2022	11.93	Put	Bond Future	1,359.3700	1.3594	1,162.1100	1.1621	(14.511)	0	0	0
2021/11/05	2044	04/08/2022	11.08	Call	Bond Future	2,727.2400	2.7272	3,086.8400	3.0868	13.185	0	0	0
2021/11/05	2044	04/08/2022	11.08	Put	Bond Future	4,584.0200	4.5840	4,143.8200	4.1438	(9.603)	0	0	0
2021/11/05	2044	04/08/2022	11.09	Call	Bond Future	2,757.4400	2.7574	3,119.4800	3.1195	13.130	0	0	0
2021/11/05	2044	04/08/2022	11.09	Put	Bond Future	4,545.8000	4.5458	4,108.0400	4.1080	(9.630)	0	0	0
2021/11/05	2044	04/08/2022			Bond Future	11.3565	79.3741	11.2361	80.1739	(1.060)	0.0000	0.0000	0
2021/11/05	2044	04/08/2022	11.10	Call	Bond Future	2,787.8100	2.7878	3,152.2800	3.1523	13.074	0	0	0
2021/11/05	2044	04/08/2022	11.10	Put	Bond Future	4,507.8500	4.5079	4,072.5200	4.0725	(9.657)	0	0	0
2021/11/05	2044	03/11/2022	11.40	Put	Bond Future	4,692.6700	4.6927	4,288.2500	4.2882	(8.618)	0	0	0
2021/11/05	2044	03/11/2022	11.41	Call	Bond Future	3,824.8700	3.8249	4,231.9700	4.2320	10.643	0	0	0
2021/11/05	2044	03/11/2022	11.41	Put	Bond Future	4,658.4100	4.6584	4,255.9900	4.2560	(8.639)	0	0	0
2021/11/05	2044	03/11/2022			Bond Future	11.5388	80.4121	11.4137	81.2216	(1.084)	0.0000	0.0000	0
2021/11/05	2044	03/11/2022	11.39	Call	Bond Future	3,762.4900	3.7625	4,165.5800	4.1656	10.713	0	0	0
2021/11/05	2044	03/11/2022	11.39	Put	Bond Future	4,726.8200	4.7268	4,320.3900	4.3204	(8.598)	0	0	0
2021/11/05	2044	03/11/2022	11.40	Call	Bond Future	3,793.7800	3.7938	4,198.8800	4.1989	10.678	0	0	0
2021/11/05	2046	04/11/2021			Bond Future	107.7075	107.7075	107.7075	107.7075	0.000	0.0000	0.0000	0
2021/11/05	2046	03/02/2022			Bond Future	108.9365	108.9365	108.9507	108.9507	0.013	0.0000	0.0000	15,506
2021/11/05	2046	05/05/2022			Bond Future	108.3721	108.3721	108.3863	108.3863	0.013	0.0000	0.0000	171
2021/11/05	2046	04/08/2022			Bond Future	109.7072	109.7072	109.7215	109.7215	0.013	0.0000	0.0000	0
2021/11/05	2046	03/11/2022			Bond Future	109.1757	109.1757	109.1906	109.1906	0.014	0.0000	0.0000	0
2021/11/05	2050	04/11/2021			Bond Future	110.8389	110.8389	110.8389	110.8389	0.000	0.0000	0.0000	0
2021/11/05	2050	03/02/2022			Bond Future	110.1218	110.1218	110.3418	110.3418	0.200	0.0000	0.0000	8,281
2021/11/05	2050	05/05/2022			Bond Future	111.4527	111.4527	111.6752	111.6752	0.200	0.0000	0.0000	379
2021/11/05	2050	04/08/2022			Bond Future	110.8127	110.8127	111.0382	111.0382	0.203	0.0000	0.0000	0
2021/11/05	2050	03/11/2022			Bond Future	112.2170	112.2170	112.4452	112.4452	0.203	0.0000	0.0000	0
2021/11/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	AL37	03/02/2022			Index Future	797.6400	797.6400	800.2380	800.2380	0.326	0.0000	0.0000	0
2021/11/05	AL37	05/05/2022			Index Future	807.0840	807.0840	809.7110	809.7110	0.325	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
2021/11/05	AL37	04/08/2022			Index Future	816.7300	816.7300	819.3860	819.3860	0.325	0.0000	0.0000	0
2021/11/05	AL37	03/11/2022			Index Future	826.9900	826.9900	829.6780	829.6780	0.325	0.0000	0.0000	0
2021/11/05	AL7T	03/02/2022			Index Future	911.5970	911.5970	917.7290	917.7290	0.673	0.0000	0.0000	0
2021/11/05	AL7T	05/05/2022			Index Future	922.3910	922.3910	928.5920	928.5920	0.672	0.0000	0.0000	0
2021/11/05	AL7T	04/08/2022			Index Future	933.4140	933.4140	939.6890	939.6890	0.672	0.0000	0.0000	0
2021/11/05	AL7T	03/11/2022			Index Future	945.1400	945.1400	951.4920	951.4920	0.672	0.0000	0.0000	0
2021/11/05	ALBI	03/02/2022			Index Future	809.9350	809.9350	815.3810	815.3810	0.672	0.0000	0.0000	193
2021/11/05	ALBI	05/05/2022			Index Future	819.5250	819.5250	825.0330	825.0330	0.672	0.0000	0.0000	29
2021/11/05	ALBI	04/08/2022			Index Future	829.3190	829.3190	834.8920	834.8920	0.672	0.0000	0.0000	0
2021/11/05	ALBI	03/11/2022			Index Future	839.7370	839.7370	845.3790	845.3790	0.672	0.0000	0.0000	0
2021/11/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/11/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	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
2021/11/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/05	ES33	04/11/2021			Bond Future	11.4850	75.6601	11.4850	75.6601	0.000	0.0000	0.0000	0
2021/11/05	ES33	03/02/2022			Bond Future	11.6124	77.1593	11.5002	77.7358	(0.966)	0.0000	0.0000	263
2021/11/05	ES33	05/05/2022			Bond Future	11.8572	74.3144	11.7403	74.8976	(0.986)	0.0000	0.0000	87
2021/11/05	ES33	04/08/2022			Bond Future	12.1153	75.1821	11.9932	75.7726	(1.008)	0.0000	0.0000	0
2021/11/05	ES33	03/11/2022			Bond Future	12.3751	72.4063	12.2476	73.0040	(1.030)	0.0000	0.0000	0
2021/11/05	ES42	04/11/2021			Bond Future	11.9600	74.0981	11.9600	74.0981	0.000	0.0000	0.0000	0
2021/11/05	ES42	03/02/2022			Bond Future	12.0753	75.6060	11.9633	76.2619	(0.927)	0.0000	0.0000	3,579
2021/11/05	ES42	05/05/2022			Bond Future	12.3063	72.2613	12.1894	72.9249	(0.950)	0.0000	0.0000	1,190
2021/11/05	ES42	04/08/2022			Bond Future	12.5430	73.1034	12.4209	73.7751	(0.974)	0.0000	0.0000	0
2021/11/05	ES42	03/11/2022			Bond Future	12.7821	69.8215	12.6545	70.5017	(0.998)	0.0000	0.0000	0
2021/11/05	GOVI	03/02/2022	792.76	Call	GOVI	66,070.0000	6.6070	119,600.0000	11.9600	81.020	0	0	0
2021/11/05	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/05	GOVI	03/02/2022			GOVI	799.3670	799.3670	804.7200	804.7200	0.670	0.0000	0.0000	1,054
2021/11/05	GOVI	03/02/2022	792.74	Call	GOVI	66,270.0000	6.6270	119,800.0000	11.9800	80.776	0	0	0
2021/11/05	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/05	GOVI	03/02/2022	792.75	Call	GOVI	66,170.0000	6.6170	119,700.0000	11.9700	80.898	0	0	0
2021/11/05	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/05	GOVI	05/05/2022	788.25	Call	GOVI	205,810.0000	20.5810	259,960.0000	25.9960	26.311	0	0	0
2021/11/05	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/05	GOVI	05/05/2022			GOVI	808.8310	808.8310	814.2460	814.2460	0.669	0.0000	0.0000	0
2021/11/05	GOVI	05/05/2022	788.23	Call	GOVI	206,010.0000	20.6010	260,160.0000	26.0160	26.285	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
2021/11/05	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/05	GOVI	05/05/2022	788.24	Call	GOVI	205,910.0000	20.5910	260,060.0000	26.0060	26.298	0	0	0
2021/11/05	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/05	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	46,960.0000	4.6960	100.000	0	0	0
2021/11/05	GOVI	04/08/2022	819.28	Put	GOVI	7,830.0000	0.7830	0.0000	0.0000	(100.000)	0	0	0
2021/11/05	GOVI	04/08/2022			GOVI	818.4970	818.4970	823.9760	823.9760	0.669	0.0000	0.0000	0
2021/11/05	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	47,160.0000	4.7160	100.000	0	0	0
2021/11/05	GOVI	04/08/2022	819.26	Put	GOVI	7,630.0000	0.7630	0.0000	0.0000	(100.000)	0	0	0
2021/11/05	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	47,060.0000	4.7060	100.000	0	0	0
2021/11/05	GOVI	04/08/2022	819.27	Put	GOVI	7,730.0000	0.7730	0.0000	0.0000	(100.000)	0	0	0
2021/11/05	GOVI	03/11/2022	820.41	Call	GOVI	83,690.0000	8.3690	139,150.0000	13.9150	66.268	0	0	0
2021/11/05	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/05	GOVI	03/11/2022	820.42	Call	GOVI	83,590.0000	8.3590	139,050.0000	13.9050	66.348	0	0	0
2021/11/05	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/05	GOVI	03/11/2022			GOVI	828.7790	828.7790	834.3250	834.3250	0.669	0.0000	0.0000	0
2021/11/05	GOVI	03/11/2022	820.43	Call	GOVI	83,490.0000	8.3490	138,950.0000	13.8950	66.427	0	0	0
2021/11/05	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/11/05	IGOV	03/02/2022			Index Future	297.8830	297.8830	297.8630	297.8630	(0.007)	0.0000	0.0000	492
2021/11/05	IGOV	05/05/2022			Index Future	301.4830	301.4830	301.4610	301.4610	(0.007)	0.0000	0.0000	16
2021/11/05	IGOV	04/08/2022			Index Future	305.1570	305.1570	305.1350	305.1350	(0.007)	0.0000	0.0000	0
2021/11/05	IGOV	03/11/2022			Index Future	309.0610	309.0610	309.0390	309.0390	(0.007)	0.0000	0.0000	0
2021/11/05	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/11/05	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/11/05	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/11/05	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/11/05	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/11/05	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/11/05	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/11/05	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/11/05	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/11/05	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/11/05	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/11/05	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/11/05	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/11/05	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/11/05	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/11/05	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/11/05	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/11/05	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/11/05	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/11/05	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/11/05	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
2021/11/05	JBAF	17/11/2021			Jibar Tradeable Future	3.7050	96.2950	3.7050	96.2950	0.000	0.0000	0.0000	50,000
2021/11/05	JBAF	15/12/2021			Jibar Tradeable Future	3.9950	96.0050	3.9750	96.0250	(0.501)	0.0000	0.0000	0
2021/11/05	JBAF	19/01/2022			Jibar Tradeable Future	4.0700	95.9300	4.0600	95.9400	(0.246)	0.0000	0.0000	0
2021/11/05	JBAF	16/02/2022			Jibar Tradeable Future	4.3900	95.6100	4.3600	95.6400	(0.683)	0.0000	0.0000	0
2021/11/05	JBAF	16/03/2022			Jibar Tradeable Future	4.4550	95.5450	4.4250	95.5750	(0.673)	0.0000	0.0000	0
2021/11/05	JBAF	20/04/2022			Jibar Tradeable Future	4.7900	95.2100	4.7400	95.2600	(1.044)	0.0000	0.0000	0
2021/11/05	JBAF	15/06/2022			Jibar Tradeable Future	5.1700	94.8300	5.0900	94.9100	(1.547)	0.0000	0.0000	72
2021/11/05	JBAF	21/09/2022			Jibar Tradeable Future	5.6250	94.3750	5.5250	94.4750	(1.778)	0.0000	0.0000	0
2021/11/05	JBAF	21/12/2022			Jibar Tradeable Future	6.1600	93.8400	6.0300	93.9700	(2.110)	0.0000	0.0000	68
2021/11/05	JBAF	15/03/2023			Jibar Tradeable Future	6.5200	93.4800	6.3700	93.6300	(2.301)	0.0000	0.0000	0
2021/11/05	JBAF	21/06/2023			Jibar Tradeable Future	6.9200	93.0800	6.7550	93.2450	(2.384)	0.0000	0.0000	0
2021/11/05	JBAF	20/09/2023			Jibar Tradeable Future	7.2250	92.7750	7.0550	92.9450	(2.353)	0.0000	0.0000	0
2021/11/05	R023	04/11/2021			Bond Future	5.4450	104.3559	5.4450	104.3559	0.000	0.0000	0.0000	0
2021/11/05	R023	03/02/2022	5.08	Call	Bond Future	32.3400	0.0323	36.3000	0.0363	12.245	0	0	0
2021/11/05	R023	03/02/2022	5.08	Put	Bond Future	637.9500	0.6380	606.9900	0.6070	(4.853)	0	0	0
2021/11/05	R023	03/02/2022			Bond Future	5.6670	105.5464	5.6330	105.5813	(0.600)	0.0000	0.0000	13,436
2021/11/05	R023	03/02/2022	5.06	Call	Bond Future	29.3400	0.0293	33.0100	0.0330	12.509	0	0	0
2021/11/05	R023	03/02/2022	5.06	Put	Bond Future	655.6800	0.6557	624.4300	0.6244	(4.766)	0	0	0
2021/11/05	R023	03/02/2022	5.07	Call	Bond Future	30.7600	0.0308	34.5700	0.0346	12.386	0	0	0
2021/11/05	R023	03/02/2022	5.07	Put	Bond Future	646.7400	0.6467	615.6300	0.6156	(4.810)	0	0	0
2021/11/05	R023	05/05/2022	6.31	Call	Bond Future	492.2700	0.4923	514.0900	0.5141	4.433	0	0	0
2021/11/05	R023	05/05/2022	6.31	Put	Bond Future	203.1900	0.2032	189.9900	0.1900	(6.496)	0	0	0
2021/11/05	R023	05/05/2022			Bond Future	5.9423	102.8861	5.8978	102.9211	(0.748)	0.0000	0.0000	777
2021/11/05	R023	05/05/2022	6.29	Call	Bond Future	481.2500	0.4813	502.8300	0.5028	4.484	0	0	0
2021/11/05	R023	05/05/2022	6.29	Put	Bond Future	207.8600	0.2079	194.4200	0.1944	(6.466)	0	0	0
2021/11/05	R023	05/05/2022	6.30	Call	Bond Future	486.7500	0.4867	508.4500	0.5084	4.458	0	0	0
2021/11/05	R023	05/05/2022	6.30	Put	Bond Future	205.5100	0.2055	192.1900	0.1922	(6.481)	0	0	0
2021/11/05	R023	04/08/2022	6.05	Call	Bond Future	129.4700	0.1295	141.9500	0.1420	9.639	0	0	0
2021/11/05	R023	04/08/2022	6.05	Put	Bond Future	347.0600	0.3471	323.8500	0.3238	(6.688)	0	0	0
2021/11/05	R023	04/08/2022			Bond Future	6.4459	104.0932	6.3808	104.1288	(1.009)	0.0000	0.0000	0
2021/11/05	R023	04/08/2022	6.03	Call	Bond Future	121.0800	0.1211	133.1900	0.1332	10.002	0	0	0
2021/11/05	R023	04/08/2022	6.03	Put	Bond Future	349.6800	0.3497	326.1000	0.3261	(6.743)	0	0	0
2021/11/05	R023	04/08/2022	6.04	Call	Bond Future	125.2500	0.1253	137.5500	0.1376	9.820	0	0	0
2021/11/05	R023	04/08/2022	6.04	Put	Bond Future	348.3500	0.3484	324.9600	0.3250	(6.715)	0	0	0
2021/11/05	R023	03/11/2022	6.25	Call	Bond Future	64.0400	0.0640	71.9200	0.0719	12.305	0	0	0
2021/11/05	R023	03/11/2022	6.25	Put	Bond Future	470.2200	0.4702	442.4900	0.4425	(5.897)	0	0	0
2021/11/05	R023	03/11/2022	6.26	Call	Bond Future	64.7000	0.0647	72.6500	0.0726	12.287	0	0	0
2021/11/05	R023	03/11/2022	6.26	Put	Bond Future	467.8200	0.4678	440.1600	0.4402	(5.913)	0	0	0
2021/11/05	R023	03/11/2022			Bond Future	7.5790	101.5142	7.4621	101.5498	(1.543)	0.0000	0.0000	0
2021/11/05	R023	03/11/2022	6.27	Call	Bond Future	65.6800	0.0657	73.7000	0.0737	12.211	0	0	0
2021/11/05	R023	03/11/2022	6.27	Put	Bond Future	465.7300	0.4657	438.1400	0.4381	(5.924)	0	0	0
2021/11/05	R035	04/11/2021			Bond Future	10.5700	89.7256	10.5700	89.7256	0.000	0.0000	0.0000	0
2021/11/05	R035	03/02/2022	9.92	Call	Bond Future	396.2100	0.3962	537.8400	0.5378	35.746	0	0	200
2021/11/05	R035	03/02/2022	9.92	Put	Bond Future	5,326.8400	5.3268	4,657.9400	4.6579	(12.557)	0	0	0
2021/11/05	R035	03/02/2022	11.73	Call	Bond Future	6,771.9800	6.7720	7,480.3800	7.4804	10.461	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
2021/11/05	R035	03/02/2022	11.73	Put	Bond Future	415.0200	0.4150	312.8900	0.3129	(24.608)	0	0	280
2021/11/05	R035	03/02/2022	11.28	Call	Bond Future	4,574.4600	4.5745	5,198.6300	5.1986	13.645	0	0	0
2021/11/05	R035	03/02/2022	11.28	Put	Bond Future	829.8400	0.8298	643.4800	0.6435	(22.457)	0	0	200
2021/11/05	R035	03/02/2022	11.33	Put	Bond Future	768.7500	0.7688	594.0700	0.5941	(22.723)	0	0	500
2021/11/05	R035	03/02/2022	11.39	Call	Bond Future	5,095.5700	5.0956	5,744.6100	5.7446	12.737	0	0	0
2021/11/05	R035	03/02/2022	11.39	Put	Bond Future	701.2100	0.7012	539.7200	0.5397	(23.030)	0	0	683
2021/11/05	R035	03/02/2022	11.22	Call	Bond Future	4,297.3800	4.2974	4,906.5900	4.9066	14.176	0	0	0
2021/11/05	R035	03/02/2022	11.22	Put	Bond Future	910.2700	0.9103	708.9500	0.7089	(22.117)	0	0	0
2021/11/05	R035	03/02/2022	11.23	Call	Bond Future	4,343.1500	4.3431	4,954.9300	4.9549	14.086	0	0	0
2021/11/05	R035	03/02/2022	11.23	Put	Bond Future	896.3000	0.8963	697.5500	0.6975	(22.174)	0	0	0
2021/11/05	R035	03/02/2022	11.03	Call	Bond Future	3,459.8200	3.4598	4,015.0700	4.0151	16.049	0	0	0
2021/11/05	R035	03/02/2022	11.05	Put	Bond Future	1,182.9200	1.1829	933.7700	0.9338	(21.062)	0	0	1,600
2021/11/05	R035	03/02/2022	11.11	Call	Bond Future	3,805.1900	3.8052	4,384.3100	4.3843	15.219	0	0	0
2021/11/05	R035	03/02/2022	10.35	Call	Bond Future	1,181.1600	1.1812	1,482.1100	1.4821	25.479	0	0	1,600
2021/11/05	R035	03/02/2022	10.35	Put	Bond Future	3,235.0500	3.2350	2,725.4700	2.7255	(15.752)	0	0	0
2021/11/05	R035	03/02/2022	10.61	Call	Bond Future	1,912.1900	1.9122	2,316.9300	2.3169	21.166	0	0	0
2021/11/05	R035	03/02/2022	10.61	Put	Bond Future	2,288.2900	2.2883	1,882.5000	1.8825	(17.733)	0	0	200
2021/11/05	R035	03/02/2022	10.65	Call	Bond Future	2,039.9300	2.0399	2,460.2400	2.4602	20.604	0	0	0
2021/11/05	R035	03/02/2022	10.24	Put	Bond Future	3,706.5000	3.7065	3,153.2300	3.1532	(14.927)	0	0	0
2021/11/05	R035	03/02/2022	10.26	Call	Bond Future	972.2200	0.9722	1,237.3500	1.2373	27.271	0	0	200
2021/11/05	R035	03/02/2022	10.26	Put	Bond Future	3,617.5600	3.6176	3,072.1600	3.0722	(15.076)	0	0	0
2021/11/05	R035	03/02/2022	10.34	Call	Bond Future	1,156.7300	1.1567	1,453.6800	1.4537	25.672	0	0	0
2021/11/05	R035	03/02/2022	10.34	Put	Bond Future	3,276.0600	3.2761	2,762.4800	2.7625	(15.677)	0	0	500
2021/11/05	R035	03/02/2022			Bond Future	10.6693	91.4478	10.5420	92.2584	(1.193)	0.0000	0.0000	98,397
2021/11/05	R035	03/02/2022	9.70	Call	Bond Future	195.8600	0.1959	278.4700	0.2785	42.178	0	0	683
2021/11/05	R035	03/02/2022	9.70	Put	Bond Future	6,649.2600	6.6493	5,921.3400	5.9213	(10.947)	0	0	0
2021/11/05	R035	03/02/2022	10.10	Call	Bond Future	659.1400	0.6591	862.8900	0.8629	30.911	0	0	280
2021/11/05	R035	03/02/2022	10.10	Put	Bond Future	4,369.7700	4.3698	3,762.9900	3.7630	(13.886)	0	0	0
2021/11/05	R035	03/02/2022	11.88	Call	Bond Future	7,528.0800	7.5281	8,255.9800	8.2560	9.669	0	0	0
2021/11/05	R035	03/02/2022	11.88	Put	Bond Future	326.7200	0.3267	244.0900	0.2441	(25.291)	0	0	1,800
2021/11/05	R035	03/02/2022	11.33	Call	Bond Future	4,809.6200	4.8096	5,445.4700	5.4455	13.220	0	0	0
2021/11/05	R035	03/02/2022	11.24	Call	Bond Future	4,388.9100	4.3889	5,003.2400	5.0032	13.997	0	0	0
2021/11/05	R035	03/02/2022	11.24	Put	Bond Future	882.3900	0.8824	686.1900	0.6862	(22.235)	0	0	0
2021/11/05	R035	03/02/2022	11.03	Put	Bond Future	1,219.5200	1.2195	964.2400	0.9642	(20.933)	0	0	280
2021/11/05	R035	03/02/2022	11.05	Call	Bond Future	3,545.0000	3.5450	4,106.3800	4.1064	15.836	0	0	0
2021/11/05	R035	03/02/2022	11.11	Put	Bond Future	1,079.2900	1.0793	847.8800	0.8479	(21.441)	0	0	200
2021/11/05	R035	03/02/2022	10.65	Put	Bond Future	2,161.9100	2.1619	1,771.6900	1.7717	(18.050)	0	0	683
2021/11/05	R035	03/02/2022	10.24	Call	Bond Future	928.9800	0.9290	1,186.2400	1.1862	27.693	0	0	500
2021/11/05	R035	05/05/2022	11.64	Call	Bond Future	5,804.4600	5.8045	6,419.7800	6.4198	10.601	0	0	0
2021/11/05	R035	05/05/2022	11.64	Put	Bond Future	1,257.4900	1.2575	1,053.0000	1.0530	(16.262)	0	0	0
2021/11/05	R035	05/05/2022	11.63	Call	Bond Future	5,760.5300	5.7605	6,374.0600	6.3741	10.651	0	0	0
2021/11/05	R035	05/05/2022	11.63	Put	Bond Future	1,270.4900	1.2705	1,064.2100	1.0642	(16.236)	0	0	0
2021/11/05	R035	05/05/2022			Bond Future	10.8715	88.0531	10.7392	88.8729	(1.218)	0.0000	0.0000	8,926
2021/11/05	R035	05/05/2022	11.65	Call	Bond Future	5,848.2600	5.8483	6,465.3900	6.4654	10.552	0	0	0
2021/11/05	R035	05/05/2022	11.65	Put	Bond Future	1,244.4200	1.2444	1,041.7400	1.0417	(16.287)	0	0	0
2021/11/05	R035	04/08/2022	11.13	Put	Bond Future	3,228.8700	3.2289	2,849.7900	2.8498	(11.740)	0	0	100
2021/11/05	R035	04/08/2022	10.72	Call	Bond Future	2,291.5500	2.2916	2,643.1900	2.6432	15.345	0	0	0
2021/11/05	R035	04/08/2022	10.72	Put	Bond Future	4,521.3200	4.5213	4,043.1500	4.0431	(10.576)	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
2021/11/05	R035	04/08/2022	10.73	Call	Bond Future	2,317.9300	2.3179	2,672.0500	2.6720	15.277	0	0	0
2021/11/05	R035	04/08/2022	10.73	Put	Bond Future	4,485.7600	4.4858	4,010.0700	4.0101	(10.604)	0	0	0
2021/11/05	R035	04/08/2022	9.84	Call	Bond Future	684.9400	0.6849	835.8800	0.8359	22.037	0	0	100
2021/11/05	R035	04/08/2022	9.84	Put	Bond Future	8,618.4500	8.6185	7,939.5800	7.9396	(7.877)	0	0	0
2021/11/05	R035	04/08/2022	10.53	Put	Bond Future	5,237.0400	5.2370	4,711.2500	4.7113	(10.040)	0	0	0
2021/11/05	R035	04/08/2022	10.64	Call	Bond Future	2,084.9600	2.0850	2,416.5800	2.4166	15.905	0	0	0
2021/11/05	R035	04/08/2022	10.64	Put	Bond Future	4,812.4800	4.8125	4,314.2900	4.3143	(10.352)	0	0	100
2021/11/05	R035	04/08/2022	9.53	Call	Bond Future	410.9200	0.4109	511.7700	0.5118	24.542	0	0	400
2021/11/05	R035	04/08/2022	9.53	Put	Bond Future	10,478.7300	10.4787	9,749.7700	9.7498	(6.957)	0	0	0
2021/11/05	R035	04/08/2022			Bond Future	11.0865	89.0647	10.9485	89.8945	(1.245)	0.0000	0.0000	0
2021/11/05	R035	04/08/2022	11.13	Call	Bond Future	3,488.0400	3.4880	3,938.7700	3.9388	12.922	0	0	0
2021/11/05	R035	04/08/2022	12.18	Call	Bond Future	7,504.3200	7.5043	8,149.2300	8.1492	8.594	0	0	0
2021/11/05	R035	04/08/2022	12.18	Put	Bond Future	1,317.3500	1.3174	1,132.4500	1.1325	(14.036)	0	0	400
2021/11/05	R035	04/08/2022	10.74	Call	Bond Future	2,344.7600	2.3448	2,701.3800	2.7014	15.209	0	0	0
2021/11/05	R035	04/08/2022	10.74	Put	Bond Future	4,450.7200	4.4507	3,977.5300	3.9775	(10.632)	0	0	0
2021/11/05	R035	04/08/2022	10.53	Call	Bond Future	1,818.5100	1.8185	2,122.5300	2.1225	16.718	0	0	400
2021/11/05	R035	03/11/2022	11.15	Call	Bond Future	3,440.4000	3.4404	3,857.9900	3.8580	12.138	0	0	0
2021/11/05	R035	03/11/2022	11.15	Put	Bond Future	4,318.3900	4.3184	3,896.2000	3.8962	(9.777)	0	0	0
2021/11/05	R035	03/11/2022			Bond Future	11.3002	85.7479	11.1565	86.5876	(1.272)	0.0000	0.0000	0
2021/11/05	R035	03/11/2022	11.14	Call	Bond Future	3,412.0500	3.4120	3,827.6000	3.8276	12.179	0	0	0
2021/11/05	R035	03/11/2022	11.14	Put	Bond Future	4,348.9700	4.3490	3,924.7400	3.9247	(9.755)	0	0	0
2021/11/05	R035	03/11/2022	11.13	Call	Bond Future	3,383.8300	3.3838	3,797.3200	3.7973	12.220	0	0	0
2021/11/05	R035	03/11/2022	11.13	Put	Bond Future	4,379.7300	4.3797	3,953.4400	3.9534	(9.733)	0	0	0
2021/11/05	R186	04/11/2021			Bond Future	8.2050	113.4582	8.2050	113.4582	0.000	0.0000	0.0000	0
2021/11/05	R186	03/02/2022	7.30	Call	Bond Future	131.9100	0.1319	166.9000	0.1669	26.526	0	0	0
2021/11/05	R186	03/02/2022	7.30	Put	Bond Future	4,640.7800	4.6408	4,288.7100	4.2887	(7.586)	0	0	0
2021/11/05	R186	03/02/2022			Bond Future	8.3624	109.7956	8.2690	110.1827	(1.116)	0.0000	0.0000	57,132
2021/11/05	R186	03/02/2022	7.28	Call	Bond Future	125.9300	0.1259	159.5100	0.1595	26.666	0	0	0
2021/11/05	R186	03/02/2022	7.28	Put	Bond Future	4,721.9100	4.7219	4,368.4300	4.3684	(7.486)	0	0	0
2021/11/05	R186	03/02/2022	7.29	Call	Bond Future	128.8900	0.1289	163.1700	0.1632	26.596	0	0	0
2021/11/05	R186	03/02/2022	7.29	Put	Bond Future	4,681.3100	4.6813	4,328.5300	4.3285	(7.536)	0	0	0
2021/11/05	R186	05/05/2022	9.18	Call	Bond Future	3,150.1100	3.1501	3,421.6800	3.4217	8.621	0	0	0
2021/11/05	R186	05/05/2022	9.18	Put	Bond Future	948.2700	0.9483	828.5200	0.8285	(12.628)	0	0	454
2021/11/05	R186	05/05/2022	8.32	Call	Bond Future	1,236.9200	1.2369	1,397.5100	1.3975	12.983	0	0	0
2021/11/05	R186	05/05/2022	8.32	Put	Bond Future	2,375.8000	2.3758	2,145.0700	2.1451	(9.712)	0	0	0
2021/11/05	R186	05/05/2022	8.14	Call	Bond Future	945.6700	0.9457	1,080.9700	1.0810	14.307	0	0	454
2021/11/05	R186	05/05/2022	8.14	Put	Bond Future	2,800.5500	2.8006	2,544.5300	2.5445	(9.142)	0	0	0
2021/11/05	R186	05/05/2022	7.28	Call	Bond Future	205.3800	0.2054	247.9000	0.2479	20.703	0	0	435
2021/11/05	R186	05/05/2022	7.28	Put	Bond Future	5,564.0400	5.5640	5,215.2400	5.2152	(6.269)	0	0	0
2021/11/05	R186	05/05/2022	7.48	Call	Bond Future	294.0700	0.2941	351.5000	0.3515	19.529	0	0	3,600
2021/11/05	R186	05/05/2022	7.48	Put	Bond Future	4,825.4900	4.8255	4,491.6000	4.4916	(6.919)	0	0	0
2021/11/05	R186	05/05/2022			Bond Future	8.6094	111.0962	8.5095	111.4876	(1.160)	0.0000	0.0000	4,404
2021/11/05	R186	05/05/2022	8.64	Call	Bond Future	1,845.1200	1.8451	2,050.0000	2.0500	11.104	0	0	0
2021/11/05	R186	05/05/2022	8.64	Put	Bond Future	1,725.5800	1.7256	1,539.1400	1.5391	(10.804)	0	0	4,035
2021/11/05	R186	05/05/2022	8.94	Call	Bond Future	2,525.7800	2.5258	2,769.6600	2.7697	9.656	0	0	0
2021/11/05	R186	05/05/2022	8.94	Put	Bond Future	1,243.0800	1.2431	1,095.6400	1.0956	(11.861)	0	0	454
2021/11/05	R186	05/05/2022	8.31	Call	Bond Future	1,220.0200	1.2200	1,379.2200	1.3792	13.049	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
2021/11/05	R186	05/05/2022	8.31	Put	Bond Future	2,398.5200	2.3985	2,166.4000	2.1664	(9.678)	0	0	0
2021/11/05	R186	05/05/2022	8.35	Call	Bond Future	1,288.7300	1.2887	1,453.5300	1.4535	12.788	0	0	454
2021/11/05	R186	05/05/2022	8.35	Put	Bond Future	2,308.8500	2.3088	2,082.3300	2.0823	(9.811)	0	0	0
2021/11/05	R186	05/05/2022	7.88	Call	Bond Future	600.1000	0.6001	699.8200	0.6998	16.617	0	0	435
2021/11/05	R186	05/05/2022	7.88	Put	Bond Future	3,499.7000	3.4997	3,208.1000	3.2081	(8.332)	0	0	0
2021/11/05	R186	05/05/2022	8.30	Call	Bond Future	1,203.2600	1.2033	1,361.0600	1.3611	13.114	0	0	0
2021/11/05	R186	05/05/2022	8.30	Put	Bond Future	2,421.4000	2.4214	2,187.8800	2.1879	(9.644)	0	0	0
2021/11/05	R186	05/05/2022	6.73	Call	Bond Future	69.1800	0.0692	85.7200	0.0857	23.909	0	0	3,600
2021/11/05	R186	05/05/2022	6.73	Put	Bond Future	7,742.5100	7.7425	7,367.7300	7.3677	(4.841)	0	0	0
2021/11/05	R186	04/08/2022	8.15	Call	Bond Future	913.4400	0.9134	1,034.3300	1.0343	13.235	0	0	0
2021/11/05	R186	04/08/2022	8.15	Put	Bond Future	3,661.7500	3.6618	3,386.2500	3.3863	(7.524)	0	0	0
2021/11/05	R186	04/08/2022	9.78	Call	Bond Future	4,275.0300	4.2750	4,562.1800	4.5622	6.717	0	0	0
2021/11/05	R186	04/08/2022	9.78	Put	Bond Future	1,035.6800	1.0357	926.4400	0.9264	(10.548)	0	0	3,600
2021/11/05	R186	04/08/2022	7.96	Call	Bond Future	688.4100	0.6884	788.2200	0.7882	14.499	0	0	3,600
2021/11/05	R186	04/08/2022			Bond Future	8.8838	107.1033	8.7765	107.4997	(1.208)	0.0000	0.0000	0
2021/11/05	R186	04/08/2022	8.14	Call	Bond Future	900.1400	0.9001	1,019.8800	1.0199	13.302	0	0	0
2021/11/05	R186	04/08/2022	8.14	Put	Bond Future	3,686.5200	3.6865	3,409.8700	3.4099	(7.504)	0	0	0
2021/11/05	R186	04/08/2022	6.96	Call	Bond Future	131.3500	0.1313	158.3000	0.1583	20.518	0	0	3,600
2021/11/05	R186	04/08/2022	6.96	Put	Bond Future	7,528.8800	7.5289	7,159.4400	7.1594	(4.907)	0	0	0
2021/11/05	R186	04/08/2022	7.96	Put	Bond Future	4,162.8300	4.1628	3,866.2500	3.8663	(7.124)	0	0	0
2021/11/05	R186	04/08/2022	8.13	Call	Bond Future	886.9600	0.8870	1,005.5500	1.0056	13.370	0	0	0
2021/11/05	R186	04/08/2022	8.13	Put	Bond Future	3,711.4200	3.7114	3,433.6200	3.4336	(7.485)	0	0	0
2021/11/05	R186	03/11/2022	8.53	Call	Bond Future	1,418.2600	1.4183	1,566.0600	1.5661	10.421	0	0	0
2021/11/05	R186	03/11/2022	8.53	Put	Bond Future	3,647.0100	3.6470	3,394.1400	3.3941	(6.934)	0	0	0
2021/11/05	R186	03/11/2022	8.54	Call	Bond Future	1,432.5500	1.4325	1,581.3000	1.5813	10.384	0	0	0
2021/11/05	R186	03/11/2022	8.54	Put	Bond Future	3,625.7500	3.6257	3,373.8300	3.3738	(6.948)	0	0	0
2021/11/05	R186	03/11/2022			Bond Future	9.1652	108.4891	9.0497	108.8898	(1.259)	0.0000	0.0000	0
2021/11/05	R186	03/11/2022	8.55	Call	Bond Future	1,446.5200	1.4465	1,596.2000	1.5962	10.348	0	0	0
2021/11/05	R186	03/11/2022	8.55	Put	Bond Future	3,604.1900	3.6042	3,353.2000	3.3532	(6.964)	0	0	0
2021/11/05	R197	04/11/2021			Bond Future	326.8601	326.8601	326.8601	326.8601	0.000	0.0000	0.0000	0
2021/11/05	R197	03/02/2022			Bond Future	322.3527	322.3527	322.1790	322.1790	(0.054)	0.0000	0.0000	1,079
2021/11/05	R197	05/05/2022			Bond Future	326.2485	326.2485	326.0717	326.0717	(0.054)	0.0000	0.0000	237
2021/11/05	R197	04/08/2022			Bond Future	321.9068	321.9068	321.7292	321.7292	(0.055)	0.0000	0.0000	0
2021/11/05	R197	03/11/2022			Bond Future	325.9869	325.9869	325.8066	325.8066	(0.055)	0.0000	0.0000	0
2021/11/05	R202	04/11/2021			Bond Future	238.0007	238.0007	238.0007	238.0007	0.000	0.0000	0.0000	0
2021/11/05	R202	03/02/2022			Bond Future	236.4562	236.4562	236.4862	236.4862	0.013	0.0000	0.0000	7,843
2021/11/05	R202	05/05/2022			Bond Future	239.3137	239.3137	239.3434	239.3434	0.012	0.0000	0.0000	413
2021/11/05	R202	04/08/2022			Bond Future	237.8208	237.8208	237.8515	237.8515	0.013	0.0000	0.0000	0
2021/11/05	R202	03/11/2022			Bond Future	240.8346	240.8346	240.8653	240.8653	0.013	0.0000	0.0000	0
2021/11/05	R209	04/11/2021			Bond Future	10.5350	69.2820	10.5350	69.2820	0.000	0.0000	0.0000	0
2021/11/05	R209	03/02/2022	11.02	Call	Bond Future	3,220.9400	3.2209	3,660.7700	3.6608	13.655	0	0	0
2021/11/05	R209	03/02/2022	11.02	Put	Bond Future	923.7900	0.9238	744.2100	0.7442	(19.439)	0	0	0
2021/11/05	R209	03/02/2022	11.03	Call	Bond Future	3,259.3300	3.2593	3,701.4400	3.7014	13.564	0	0	0
2021/11/05	R209	03/02/2022	11.03	Put	Bond Future	909.3000	0.9093	732.0000	0.7320	(19.499)	0	0	0
2021/11/05	R209	03/02/2022			Bond Future	10.5963	70.7416	10.4855	71.3610	(1.046)	0.0000	0.0000	22,105

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
2021/11/05	R209	03/02/2022	11.04	Call	Bond Future	3,297.8800	3.2979	3,742.2400	3.7422	13.474	0	0	0
2021/11/05	R209	03/02/2022	11.04	Put	Bond Future	895.0200	0.8950	719.9700	0.7200	(19.558)	0	0	0
2021/11/05	R209	05/05/2022	11.44	Call	Bond Future	4,628.2400	4.6282	5,085.8200	5.0858	9.887	0	0	0
2021/11/05	R209	05/05/2022	11.44	Put	Bond Future	1,165.4900	1.1655	996.5100	0.9965	(14.499)	0	0	0
2021/11/05	R209	05/05/2022	9.75	Call	Bond Future	467.9000	0.4679	575.7500	0.5758	23.050	0	0	8,525
2021/11/05	R209	05/05/2022	9.75	Put	Bond Future	6,369.4300	6.3694	5,850.7200	5.8507	(8.144)	0	0	0
2021/11/05	R209	05/05/2022	10.75	Call	Bond Future	2,360.8600	2.3609	2,685.3900	2.6854	13.746	0	0	0
2021/11/05	R209	05/05/2022	10.75	Put	Bond Future	2,506.4100	2.5064	2,204.3800	2.2044	(12.050)	0	0	12,050
2021/11/05	R209	05/05/2022	11.43	Call	Bond Future	4,590.9400	4.5909	5,046.9700	5.0470	9.933	0	0	0
2021/11/05	R209	05/05/2022	11.43	Put	Bond Future	1,178.5100	1.1785	1,007.9800	1.0080	(14.470)	0	0	0
2021/11/05	R209	05/05/2022			Bond Future	10.7768	68.4382	10.6619	69.0648	(1.066)	0.0000	0.0000	5,396
2021/11/05	R209	05/05/2022	11.45	Call	Bond Future	4,665.4600	4.6655	5,124.5900	5.1246	9.841	0	0	0
2021/11/05	R209	05/05/2022	11.45	Put	Bond Future	1,152.4400	1.1524	985.0100	0.9850	(14.528)	0	0	0
2021/11/05	R209	05/05/2022	12.00	Call	Bond Future	6,833.2200	6.8332	7,359.1500	7.3591	7.697	0	0	0
2021/11/05	R209	05/05/2022	12.00	Put	Bond Future	639.9900	0.6400	539.3600	0.5394	(15.724)	0	0	12,050
2021/11/05	R209	04/08/2022	10.57	Put	Bond Future	4,077.9900	4.0780	3,705.8100	3.7058	(9.127)	0	0	0
2021/11/05	R209	04/08/2022	10.58	Call	Bond Future	1,968.5100	1.9685	2,232.4000	2.2324	13.406	0	0	0
2021/11/05	R209	04/08/2022	10.58	Put	Bond Future	4,045.3200	4.0453	3,675.0500	3.6750	(9.153)	0	0	0
2021/11/05	R209	04/08/2022			Bond Future	10.9646	69.2248	10.8454	69.8590	(1.087)	0.0000	0.0000	0
2021/11/05	R209	04/08/2022	10.57	Call	Bond Future	1,945.9800	1.9460	2,207.9600	2.2080	13.463	0	0	0
2021/11/05	R209	04/08/2022	10.59	Call	Bond Future	1,991.4100	1.9914	2,257.2200	2.2572	13.348	0	0	0
2021/11/05	R209	04/08/2022	10.59	Put	Bond Future	4,013.0900	4.0131	3,644.7400	3.6447	(9.179)	0	0	0
2021/11/05	R209	03/11/2022	11.03	Call	Bond Future	3,082.9000	3.0829	3,406.2400	3.4062	10.488	0	0	0
2021/11/05	R209	03/11/2022	11.03	Put	Bond Future	3,704.7800	3.7048	3,386.2800	3.3863	(8.597)	0	0	0
2021/11/05	R209	03/11/2022			Bond Future	11.1498	66.9862	11.0262	67.6280	(1.109)	0.0000	0.0000	0
2021/11/05	R209	03/11/2022	11.01	Call	Bond Future	3,032.2400	3.0322	3,352.4200	3.3524	10.559	0	0	0
2021/11/05	R209	03/11/2022	11.01	Put	Bond Future	3,758.7300	3.7587	3,437.0700	3.4371	(8.558)	0	0	0
2021/11/05	R209	03/11/2022	11.02	Call	Bond Future	3,057.5200	3.0575	3,379.2800	3.3793	10.524	0	0	0
2021/11/05	R209	03/11/2022	11.02	Put	Bond Future	3,731.6800	3.7317	3,411.6000	3.4116	(8.577)	0	0	0
2021/11/05	R210	04/11/2021			Bond Future	210.8670	210.8670	210.8670	210.8670	0.000	0.0000	0.0000	0
2021/11/05	R210	03/02/2022			Bond Future	213.2731	213.2731	212.4893	212.4893	(0.367)	0.0000	0.0000	1,381
2021/11/05	R210	05/05/2022			Bond Future	212.9990	212.9990	212.2054	212.2054	(0.373)	0.0000	0.0000	104
2021/11/05	R210	04/08/2022			Bond Future	215.6230	215.6230	214.8195	214.8195	(0.373)	0.0000	0.0000	0
2021/11/05	R210	03/11/2022			Bond Future	215.4419	215.4419	214.6288	214.6288	(0.377)	0.0000	0.0000	0
2021/11/05	R212	04/11/2021			Bond Future	175.9122	175.9122	175.9122	175.9122	0.000	0.0000	0.0000	0
2021/11/05	R213	04/11/2021			Bond Future	9.9500	83.6947	9.9500	83.6947	0.000	0.0000	0.0000	0
2021/11/05	R213	03/02/2022	8.63	Call	Bond Future	43.9700	0.0440	62.3500	0.0624	41.801	0	0	200
2021/11/05	R213	03/02/2022	8.63	Put	Bond Future	7,859.5600	7.8596	7,298.5800	7.2986	(7.138)	0	0	0
2021/11/05	R213	03/02/2022	8.80	Call	Bond Future	75.5000	0.0755	105.0300	0.1050	39.113	0	0	102
2021/11/05	R213	03/02/2022	8.80	Put	Bond Future	6,913.7400	6.9137	6,363.9100	6.3639	(7.953)	0	0	0
2021/11/05	R213	03/02/2022	10.60	Put	Bond Future	720.8300	0.7208	574.8100	0.5748	(20.257)	0	0	430
2021/11/05	R213	03/02/2022	10.67	Call	Bond Future	3,706.4200	3.7064	4,152.9100	4.1529	12.046	0	0	0
2021/11/05	R213	03/02/2022	10.67	Put	Bond Future	642.4000	0.6424	509.5300	0.5095	(20.683)	0	0	220
2021/11/05	R213	03/02/2022	10.00	Call	Bond Future	1,534.7800	1.5348	1,819.6300	1.8196	18.560	0	0	0
2021/11/05	R213	03/02/2022	10.00	Put	Bond Future	1,847.0700	1.8471	1,552.5600	1.5526	(15.945)	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
2021/11/05	R213	03/02/2022	9.98	Call	Bond Future	1,483.6400	1.4836	1,762.8300	1.7628	18.818	0	0	0
2021/11/05	R213	03/02/2022	9.98	Put	Bond Future	1,899.5600	1.8996	1,599.3900	1.5994	(15.802)	0	0	0
2021/11/05	R213	03/02/2022	9.22	Put	Bond Future	4,729.6000	4.7296	4,231.1300	4.2311	(10.539)	0	0	0
2021/11/05	R213	03/02/2022	9.58	Put	Bond Future	3,185.9900	3.1860	2,772.3100	2.7723	(12.984)	0	0	200
2021/11/05	R213	03/02/2022			Bond Future	10.0605	85.1911	9.9485	85.7705	(1.113)	0.0000	0.0000	20,720
2021/11/05	R213	03/02/2022	9.15	Call	Bond Future	206.6500	0.2066	276.1500	0.2761	33.632	0	0	220
2021/11/05	R213	03/02/2022	9.15	Put	Bond Future	5,075.0500	5.0750	4,565.1900	4.5652	(10.046)	0	0	0
2021/11/05	R213	03/02/2022	10.25	Call	Bond Future	2,240.3700	2.2404	2,593.4100	2.5934	15.758	0	0	0
2021/11/05	R213	03/02/2022	10.25	Put	Bond Future	1,271.4100	1.2714	1,045.0900	1.0451	(17.801)	0	0	102
2021/11/05	R213	03/02/2022	10.60	Call	Bond Future	3,440.5900	3.4406	3,873.9300	3.8739	12.595	0	0	0
2021/11/05	R213	03/02/2022	10.15	Call	Bond Future	1,941.6900	1.9417	2,268.2100	2.2682	16.816	0	0	0
2021/11/05	R213	03/02/2022	10.15	Put	Bond Future	1,482.1200	1.4821	1,229.2800	1.2293	(17.059)	0	0	200
2021/11/05	R213	03/02/2022	10.17	Call	Bond Future	1,999.6600	1.9997	2,331.5800	2.3316	16.599	0	0	0
2021/11/05	R213	03/02/2022	10.17	Put	Bond Future	1,437.8800	1.4379	1,190.4400	1.1904	(17.209)	0	0	220
2021/11/05	R213	03/02/2022	9.96	Call	Bond Future	1,433.4600	1.4335	1,706.9600	1.7070	19.080	0	0	0
2021/11/05	R213	03/02/2022	9.96	Put	Bond Future	1,953.1700	1.9532	1,647.3100	1.6473	(15.660)	0	0	0
2021/11/05	R213	03/02/2022	9.97	Call	Bond Future	1,458.3500	1.4584	1,734.6900	1.7347	18.949	0	0	0
2021/11/05	R213	03/02/2022	9.97	Put	Bond Future	1,926.1400	1.9261	1,623.1200	1.6231	(15.732)	0	0	0
2021/11/05	R213	03/02/2022	9.22	Call	Bond Future	248.4500	0.2484	329.3400	0.3293	32.558	0	0	430
2021/11/05	R213	03/02/2022	9.58	Call	Bond Future	661.8300	0.6618	827.5100	0.8275	25.034	0	0	0
2021/11/05	R213	03/02/2022	9.76	Call	Bond Future	984.5400	0.9845	1,200.6200	1.2006	21.947	0	0	0
2021/11/05	R213	03/02/2022	9.76	Put	Bond Future	2,551.5100	2.5515	2,188.2300	2.1882	(14.238)	0	0	102
2021/11/05	R213	05/05/2022	10.63	Call	Bond Future	3,332.8000	3.3328	3,708.0500	3.7081	11.259	0	0	0
2021/11/05	R213	05/05/2022	10.65	Put	Bond Future	1,526.5800	1.5266	1,319.4000	1.3194	(13.572)	0	0	0
2021/11/05	R213	05/05/2022			Bond Future	10.2703	82.6682	10.1535	83.2541	(1.137)	0.0000	0.0000	0
2021/11/05	R213	05/05/2022	10.63	Put	Bond Future	1,561.1100	1.5611	1,350.3900	1.3504	(13.498)	0	0	0
2021/11/05	R213	05/05/2022	10.64	Call	Bond Future	3,364.0000	3.3640	3,741.0200	3.7410	11.207	0	0	0
2021/11/05	R213	05/05/2022	10.64	Put	Bond Future	1,543.7700	1.5438	1,334.8200	1.3348	(13.535)	0	0	0
2021/11/05	R213	05/05/2022	10.65	Call	Bond Future	3,395.3000	3.3953	3,774.0900	3.7741	11.156	0	0	0
2021/11/05	R213	04/08/2022	9.88	Call	Bond Future	1,376.9600	1.3770	1,581.5200	1.5815	14.856	0	0	0
2021/11/05	R213	04/08/2022	9.89	Call	Bond Future	1,395.0200	1.3950	1,601.3400	1.6013	14.790	0	0	0
2021/11/05	R213	04/08/2022	9.90	Put	Bond Future	4,359.5400	4.3595	3,974.4400	3.9744	(8.834)	0	0	0
2021/11/05	R213	04/08/2022			Bond Future	10.4952	83.6204	10.3732	84.2136	(1.163)	0.0000	0.0000	0
2021/11/05	R213	04/08/2022	9.88	Put	Bond Future	4,424.9300	4.4249	4,036.3300	4.0363	(8.782)	0	0	0
2021/11/05	R213	04/08/2022	9.89	Put	Bond Future	4,392.2800	4.3923	4,005.4400	4.0054	(8.807)	0	0	0
2021/11/05	R213	04/08/2022	9.90	Call	Bond Future	1,412.9600	1.4130	1,621.0200	1.6210	14.725	0	0	0
2021/11/05	R213	03/11/2022	10.38	Call	Bond Future	2,403.1300	2.4031	2,670.5400	2.6705	11.128	0	0	0
2021/11/05	R213	03/11/2022	10.38	Put	Bond Future	4,023.2400	4.0232	3,690.4500	3.6905	(8.272)	0	0	0
2021/11/05	R213	03/11/2022	10.39	Call	Bond Future	2,424.3200	2.4243	2,693.1900	2.6932	11.091	0	0	0
2021/11/05	R213	03/11/2022	10.39	Put	Bond Future	3,996.3900	3.9964	3,665.0600	3.6651	(8.291)	0	0	0
2021/11/05	R213	03/11/2022			Bond Future	10.7214	81.1760	10.5939	81.7762	(1.189)	0.0000	0.0000	0
2021/11/05	R213	03/11/2022	10.40	Call	Bond Future	2,445.9300	2.4459	2,716.2700	2.7163	11.053	0	0	0
2021/11/05	R213	03/11/2022	10.40	Put	Bond Future	3,969.9900	3.9700	3,640.1300	3.6401	(8.309)	0	0	0
2021/11/05	R214	04/11/2021			Bond Future	10.8900	66.1282	10.8900	66.1282	0.000	0.0000	0.0000	0
2021/11/05	R214	03/02/2022	11.39	Put	Bond Future	971.1100	0.9711	786.2700	0.7863	(19.034)	0	0	0
2021/11/05	R214	03/02/2022	11.40	Put	Bond Future	956.4100	0.9564	773.8300	0.7738	(19.090)	0	0	0
2021/11/05	R214	03/02/2022	11.41	Call	Bond Future	3,406.5600	3.4066	3,859.5800	3.8596	13.298	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
2021/11/05	R214	03/02/2022			Bond Future	10.9614	67.5083	10.8504	68.1417	(1.012)	0.0000	0.0000	20,094
2021/11/05	R214	03/02/2022	11.39	Call	Bond Future	3,329.1900	3.3292	3,777.7000	3.7777	13.472	0	0	0
2021/11/05	R214	03/02/2022	11.40	Call	Bond Future	3,367.8700	3.3679	3,818.6400	3.8186	13.384	0	0	0
2021/11/05	R214	03/02/2022	11.41	Put	Bond Future	941.7900	0.9418	761.4600	0.7615	(19.148)	0	0	0
2021/11/05	R214	05/05/2022	11.73	Put	Bond Future	1,323.9300	1.3239	1,138.3700	1.1384	(14.016)	0	0	0
2021/11/05	R214	05/05/2022	11.74	Put	Bond Future	1,309.8800	1.3099	1,125.9400	1.1259	(14.043)	0	0	0
2021/11/05	R214	05/05/2022	11.75	Call	Bond Future	4,554.5600	4.5546	5,012.9000	5.0129	10.063	0	0	0
2021/11/05	R214	05/05/2022			Bond Future	11.1356	65.0283	11.0206	65.6690	(1.033)	0.0000	0.0000	441
2021/11/05	R214	05/05/2022	11.73	Call	Bond Future	4,480.6400	4.4806	4,935.7500	4.9357	10.157	0	0	0
2021/11/05	R214	05/05/2022	11.74	Call	Bond Future	4,517.5600	4.5176	4,974.2900	4.9743	10.110	0	0	0
2021/11/05	R214	05/05/2022	11.75	Put	Bond Future	1,295.9800	1.2960	1,113.6500	1.1136	(14.069)	0	0	0
2021/11/05	R214	04/08/2022	10.98	Put	Bond Future	3,951.5000	3.9515	3,582.0000	3.5820	(9.351)	0	0	0
2021/11/05	R214	04/08/2022	10.99	Call	Bond Future	2,107.4800	2.1075	2,388.4100	2.3884	13.330	0	0	0
2021/11/05	R214	04/08/2022			Bond Future	11.3190	65.7745	11.1995	66.4230	(1.055)	0.0000	0.0000	0
2021/11/05	R214	04/08/2022	10.97	Call	Bond Future	2,059.4800	2.0595	2,336.4300	2.3364	13.448	0	0	0
2021/11/05	R214	04/08/2022	10.97	Put	Bond Future	3,983.9900	3.9840	3,612.5000	3.6125	(9.325)	0	0	0
2021/11/05	R214	04/08/2022	10.98	Call	Bond Future	2,083.4100	2.0834	2,362.3500	2.3624	13.389	0	0	0
2021/11/05	R214	04/08/2022	10.99	Put	Bond Future	3,919.2300	3.9192	3,551.7200	3.5517	(9.377)	0	0	0
2021/11/05	R214	03/11/2022	11.34	Call	Bond Future	3,068.5200	3.0685	3,394.2300	3.3942	10.615	0	0	0
2021/11/05	R214	03/11/2022	11.36	Put	Bond Future	3,860.4000	3.8604	3,532.9900	3.5330	(8.481)	0	0	0
2021/11/05	R214	03/11/2022			Bond Future	11.4997	63.3532	11.3758	64.0095	(1.077)	0.0000	0.0000	0
2021/11/05	R214	03/11/2022	11.34	Put	Bond Future	3,916.7500	3.9168	3,586.1200	3.5861	(8.441)	0	0	0
2021/11/05	R214	03/11/2022	11.35	Call	Bond Future	3,093.9000	3.0939	3,421.2200	3.4212	10.580	0	0	0
2021/11/05	R214	03/11/2022	11.35	Put	Bond Future	3,888.5000	3.8885	3,559.4800	3.5595	(8.461)	0	0	0
2021/11/05	R214	03/11/2022	11.36	Call	Bond Future	3,119.3700	3.1194	3,448.3000	3.4483	10.545	0	0	0
2021/11/05	R248	04/11/2021			Bond Future	10.8500	83.5111	10.8500	83.5111	0.000	0.0000	0.0000	0
2021/11/05	R248	03/02/2022	9.80	Call	Bond Future	136.0700	0.1361	188.7100	0.1887	38.686	0	0	0
2021/11/05	R248	03/02/2022	9.80	Put	Bond Future	8,929.6500	8.9297	8,175.9600	8.1760	(8.440)	0	0	0
2021/11/05	R248	03/02/2022	10.00	Call	Bond Future	244.0300	0.2440	331.0100	0.3310	35.643	0	0	1,300
2021/11/05	R248	03/02/2022	10.00	Put	Bond Future	7,349.2700	7.3493	6,629.9200	6.6299	(9.788)	0	0	0
2021/11/05	R248	03/02/2022	10.20	Put	Bond Future	5,935.5300	5.9355	5,272.2800	5.2723	(11.174)	0	0	0
2021/11/05	R248	03/02/2022	11.48	Call	Bond Future	4,825.8800	4.8259	5,436.4100	5.4364	12.651	0	0	0
2021/11/05	R248	03/02/2022	11.49	Put	Bond Future	948.3200	0.9483	755.0400	0.7550	(20.381)	0	0	0
2021/11/05	R248	03/02/2022	10.90	Call	Bond Future	2,234.0400	2.2340	2,650.1000	2.6501	18.624	0	0	900
2021/11/05	R248	03/02/2022	10.90	Put	Bond Future	2,371.9600	2.3720	1,981.6900	1.9817	(16.453)	0	0	0
2021/11/05	R248	03/02/2022	11.47	Call	Bond Future	4,775.0800	4.7751	5,383.0500	5.3830	12.732	0	0	0
2021/11/05	R248	03/02/2022	10.40	Call	Bond Future	802.4800	0.8025	1,015.7200	1.0157	26.573	0	0	100
2021/11/05	R248	03/02/2022	10.50	Call	Bond Future	1,019.8800	1.0199	1,272.0500	1.2720	24.725	0	0	0
2021/11/05	R248	03/02/2022	10.50	Put	Bond Future	4,132.9100	4.1329	3,578.7500	3.5788	(13.408)	0	0	0
2021/11/05	R248	03/02/2022			Bond Future	10.9192	85.2592	10.8079	86.0655	(1.019)	0.0000	0.0000	179,193
2021/11/05	R248	03/02/2022	10.20	Call	Bond Future	465.3300	0.4653	608.4100	0.6084	30.748	0	0	900
2021/11/05	R248	03/02/2022	11.48	Put	Bond Future	963.1800	0.9632	767.3800	0.7674	(20.328)	0	0	0
2021/11/05	R248	03/02/2022	11.49	Call	Bond Future	4,876.9400	4.8769	5,489.9900	5.4900	12.570	0	0	0
2021/11/05	R248	03/02/2022	11.00	Call	Bond Future	2,615.1700	2.6152	3,070.5800	3.0706	17.414	0	0	100
2021/11/05	R248	03/02/2022	11.00	Put	Bond Future	2,037.7400	2.0377	1,686.8200	1.6868	(17.221)	0	0	0
2021/11/05	R248	03/02/2022	11.47	Put	Bond Future	978.4100	0.9784	780.0500	0.7800	(20.274)	0	0	0
2021/11/05	R248	03/02/2022	10.40	Put	Bond Future	4,688.8500	4.6888	4,095.7600	4.0958	(12.649)	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
2021/11/05	R248	03/02/2022	10.70	Call	Bond Future	1,562.8200	1.5628	1,897.0200	1.8970	21.384	0	0	1,300
2021/11/05	R248	03/02/2022	10.70	Put	Bond Future	3,165.1100	3.1651	2,692.9800	2.6930	(14.917)	0	0	0
2021/11/05	R248	05/05/2022	11.80	Call	Bond Future	6,135.4800	6.1355	6,740.0800	6.7401	9.854	0	0	0
2021/11/05	R248	05/05/2022	11.79	Call	Bond Future	6,087.3500	6.0874	6,690.0900	6.6901	9.902	0	0	0
2021/11/05	R248	05/05/2022	11.79	Put	Bond Future	1,448.2100	1.4482	1,235.3400	1.2353	(14.699)	0	0	0
2021/11/05	R248	05/05/2022			Bond Future	11.0911	81.8541	10.9756	82.6698	(1.042)	0.0000	0.0000	2,035
2021/11/05	R248	05/05/2022	11.80	Put	Bond Future	1,433.4300	1.4334	1,222.4200	1.2224	(14.721)	0	0	0
2021/11/05	R248	05/05/2022	11.81	Call	Bond Future	6,183.6800	6.1837	6,790.1300	6.7901	9.807	0	0	0
2021/11/05	R248	05/05/2022	11.81	Put	Bond Future	1,418.8000	1.4188	1,209.6400	1.2096	(14.742)	0	0	0
2021/11/05	R248	04/08/2022	10.99	Call	Bond Future	2,799.1300	2.7991	3,168.5000	3.1685	13.196	0	0	0
2021/11/05	R248	04/08/2022	10.99	Put	Bond Future	4,761.2900	4.7613	4,305.2300	4.3052	(9.578)	0	0	0
2021/11/05	R248	04/08/2022	10.98	Call	Bond Future	2,768.3800	2.7684	3,135.2300	3.1352	13.251	0	0	0
2021/11/05	R248	04/08/2022	10.98	Put	Bond Future	4,801.5500	4.8015	4,342.9700	4.3430	(9.551)	0	0	0
2021/11/05	R248	04/08/2022			Bond Future	11.2725	82.7938	11.1522	83.6192	(1.067)	0.0000	0.0000	0
2021/11/05	R248	04/08/2022	11.00	Call	Bond Future	2,830.0500	2.8300	3,201.9500	3.2019	13.141	0	0	0
2021/11/05	R248	04/08/2022	11.00	Put	Bond Future	4,721.3000	4.7213	4,267.7700	4.2678	(9.606)	0	0	0
2021/11/05	R248	03/11/2022	11.31	Put	Bond Future	4,773.7400	4.7737	4,356.2500	4.3563	(8.746)	0	0	0
2021/11/05	R248	03/11/2022	11.32	Call	Bond Future	3,862.4600	3.8625	4,282.5400	4.2825	10.876	0	0	0
2021/11/05	R248	03/11/2022	11.30	Put	Bond Future	4,809.2600	4.8093	4,389.6600	4.3897	(8.725)	0	0	0
2021/11/05	R248	03/11/2022			Bond Future	11.4512	79.4591	11.3260	80.2946	(1.093)	0.0000	0.0000	0
2021/11/05	R248	03/11/2022	11.31	Call	Bond Future	3,830.2500	3.8302	4,248.2300	4.2482	10.913	0	0	0
2021/11/05	R248	03/11/2022	11.32	Put	Bond Future	4,738.4500	4.7385	4,323.0600	4.3231	(8.766)	0	0	0
2021/11/05	R248	03/11/2022	11.30	Call	Bond Future	3,798.1700	3.7982	4,214.0400	4.2140	10.949	0	0	0

Total

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