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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 18/11/2021 TO 18/11/2021

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
2021/11/18	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	2025	03/02/2022		Bond Future	155.1118	155.1118	155.2171	155.2171	0.068	0.0000	0.0000	5,316
2021/11/18	2025	05/05/2022		Bond Future	156.9783	156.9783	157.1164	157.1164	0.088	0.0000	0.0000	164
2021/11/18	2025	04/08/2022		Bond Future	157.3052	157.3052	157.4918	157.4918	0.119	0.0000	0.0000	0
2021/11/18	2025	03/11/2022		Bond Future	159.3253	159.3253	159.5118	159.5118	0.117	0.0000	0.0000	0
2021/11/18	2029	03/02/2022		Bond Future	115.2216	115.2216	115.0759	115.0759	(0.126)	0.0000	0.0000	2,806
2021/11/18	2029	05/05/2022		Bond Future	115.4106	115.4106	115.2865	115.2865	(0.108)	0.0000	0.0000	186
2021/11/18	2029	04/08/2022		Bond Future	116.8342	116.8342	116.7430	116.7430	(0.078)	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
2021/11/18	2029	03/11/2022			Bond Future	117.1133	117.1133	117.0191	117.0191	(0.080)	0.0000	0.0000	0
2021/11/18	2030	03/02/2022	8.39	Call	Bond Future	56.4500	0.0564	56.9900	0.0570	0.957	0	0	101
2021/11/18	2030	03/02/2022	8.39	Put	Bond Future	6,720.8900	6.7209	6,657.3600	6.6574	(0.945)	0	0	0
2021/11/18	2030	03/02/2022	8.80	Put	Bond Future	4,591.0200	4.5910	4,530.0800	4.5301	(1.327)	0	0	0
2021/11/18	2030	03/02/2022	8.85	Call	Bond Future	245.5600	0.2456	249.2900	0.2493	1.519	0	0	1,000
2021/11/18	2030	03/02/2022	8.85	Put	Bond Future	4,353.9900	4.3540	4,293.6500	4.2937	(1.386)	0	0	0
2021/11/18	2030	03/02/2022	9.90	Put	Bond Future	964.5800	0.9646	932.8200	0.9328	(3.293)	0	0	8,000
2021/11/18	2030	03/02/2022	9.45	Call	Bond Future	1,124.5700	1.1246	1,141.7700	1.1418	1.529	0	0	0
2021/11/18	2030	03/02/2022	9.45	Put	Bond Future	2,025.5700	2.0256	1,978.7000	1.9787	(2.314)	0	0	0
2021/11/18	2030	03/02/2022	9.10	Call	Bond Future	504.7000	0.5047	512.6600	0.5127	1.577	0	0	4,000
2021/11/18	2030	03/02/2022	9.10	Put	Bond Future	3,259.6300	3.2596	3,203.5200	3.2035	(1.721)	0	0	0
2021/11/18	2030	03/02/2022	9.35	Call	Bond Future	914.0400	0.9140	928.2600	0.9283	1.556	0	0	0
2021/11/18	2030	03/02/2022	9.35	Put	Bond Future	2,339.9300	2.3399	2,290.0800	2.2901	(2.130)	0	0	101
2021/11/18	2030	03/02/2022	9.40	Call	Bond Future	1,015.9600	1.0160	1,031.6400	1.0316	1.543	0	0	950
2021/11/18	2030	03/02/2022	9.40	Put	Bond Future	2,178.9300	2.1789	2,130.5400	2.1305	(2.221)	0	0	0
2021/11/18	2030	03/02/2022			Bond Future	9.6234	91.2734	9.6110	91.3375	(0.129)	0.0000	0.0000	83,335
2021/11/18	2030	03/02/2022	8.80	Call	Bond Future	208.9100	0.2089	212.0400	0.2120	1.498	0	0	950
2021/11/18	2030	03/02/2022	10.85	Call	Bond Future	6,218.2900	6.2183	6,273.5100	6.2735	0.888	0	0	0
2021/11/18	2030	03/02/2022	10.85	Put	Bond Future	156.5400	0.1565	147.6900	0.1477	(5.654)	0	0	1,000
2021/11/18	2030	03/02/2022	9.60	Call	Bond Future	1,486.8500	1.4869	1,508.8900	1.5089	1.482	0	0	1,000
2021/11/18	2030	03/02/2022	9.60	Put	Bond Future	1,607.6500	1.6076	1,565.6200	1.5656	(2.614)	0	0	0
2021/11/18	2030	03/02/2022	9.78	Call	Bond Future	1,995.7800	1.9958	2,023.9800	2.0240	1.413	0	0	0
2021/11/18	2030	03/02/2022	9.78	Put	Bond Future	1,191.4800	1.1915	1,155.6100	1.1556	(3.011)	0	0	101
2021/11/18	2030	03/02/2022	9.90	Call	Bond Future	2,378.9400	2.3789	2,411.2500	2.4113	1.358	0	0	0
2021/11/18	2030	03/02/2022	9.43	Call	Bond Future	1,080.2200	1.0802	1,096.8100	1.0968	1.536	0	0	0
2021/11/18	2030	03/02/2022	9.43	Put	Bond Future	2,085.8900	2.0859	2,038.4100	2.0384	(2.276)	0	0	0
2021/11/18	2030	03/02/2022	9.44	Call	Bond Future	1,102.3400	1.1023	1,119.2400	1.1192	1.533	0	0	0
2021/11/18	2030	03/02/2022	9.44	Put	Bond Future	2,055.6600	2.0557	2,008.4900	2.0085	(2.295)	0	0	0
2021/11/18	2030	05/05/2022	10.21	Call	Bond Future	3,314.9600	3.3150	3,361.8400	3.3618	1.414	0	0	0
2021/11/18	2030	05/05/2022	10.21	Put	Bond Future	1,510.8700	1.5109	1,474.0500	1.4741	(2.437)	0	0	0
2021/11/18	2030	05/05/2022	9.95	Call	Bond Future	2,533.4100	2.5334	2,572.9800	2.5730	1.562	0	0	0
2021/11/18	2030	05/05/2022	8.47	Call	Bond Future	230.3300	0.2303	235.8300	0.2358	2.388	0	0	1,073
2021/11/18	2030	05/05/2022	8.81	Put	Bond Future	5,789.5400	5.7895	5,715.9700	5.7160	(1.271)	0	0	0
2021/11/18	2030	05/05/2022	8.89	Put	Bond Future	5,440.3600	5.4404	5,368.2900	5.3683	(1.325)	0	0	0
2021/11/18	2030	05/05/2022	8.14	Call	Bond Future	116.0700	0.1161	118.8800	0.1189	2.421	0	0	1,800
2021/11/18	2030	05/05/2022	8.14	Put	Bond Future	9,142.7900	9.1428	9,061.9000	9.0619	(0.885)	0	0	0
2021/11/18	2030	05/05/2022			Bond Future	9.8434	92.3499	9.8267	92.4336	(0.170)	0.0000	0.0000	14,727
2021/11/18	2030	05/05/2022	10.20	Call	Bond Future	3,282.9900	3.2830	3,329.6000	3.3296	1.420	0	0	0
2021/11/18	2030	05/05/2022	10.20	Put	Bond Future	1,527.5000	1.5275	1,490.4100	1.4904	(2.428)	0	0	200
2021/11/18	2030	05/05/2022	11.04	Call	Bond Future	6,329.3700	6.3294	6,394.1300	6.3941	1.023	0	0	0
2021/11/18	2030	05/05/2022	11.04	Put	Bond Future	608.0000	0.6080	589.0600	0.5891	(3.115)	0	0	1,800
2021/11/18	2030	05/05/2022	9.35	Call	Bond Future	1,168.4000	1.1684	1,190.7900	1.1908	1.916	0	0	0
2021/11/18	2030	05/05/2022	9.35	Put	Bond Future	3,671.8500	3.6719	3,610.5400	3.6105	(1.670)	0	0	1,073
2021/11/18	2030	05/05/2022	9.95	Put	Bond Future	2,004.1400	2.0041	1,960.0100	1.9600	(2.202)	0	0	1,073
2021/11/18	2030	05/05/2022	10.19	Call	Bond Future	3,251.1400	3.2511	3,297.4900	3.2975	1.426	0	0	0
2021/11/18	2030	05/05/2022	10.19	Put	Bond Future	1,544.2800	1.5443	1,506.9300	1.5069	(2.419)	0	0	0
2021/11/18	2030	05/05/2022	8.47	Put	Bond Future	7,421.8300	7.4218	7,343.6300	7.3436	(1.054)	0	0	0

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2021/11/18	2030	05/05/2022	8.81	Call	Bond Future	444.2000	0.4442	454.3300	0.4543	2.281	0	0	200
2021/11/18	2030	05/05/2022	8.89	Call	Bond Future	522.9500	0.5230	534.5800	0.5346	2.224	0	0	1,800
2021/11/18	2030	05/05/2022	7.73	Call	Bond Future	45.0400	0.0450	46.1300	0.0461	2.420	0	0	200
2021/11/18	2030	05/05/2022	7.73	Put	Bond Future	11,413.0900	11.4131	11,330.4800	11.3305	(0.724)	0	0	0
2021/11/18	2030	04/08/2022	9.56	Call	Bond Future	1,543.7000	1.5437	1,580.0800	1.5801	2.357	0	0	0
2021/11/18	2030	04/08/2022	9.56	Put	Bond Future	4,098.3600	4.0984	4,022.3500	4.0224	(1.855)	0	0	0
2021/11/18	2030	04/08/2022	10.95	Call	Bond Future	5,327.5500	5.3275	5,404.9400	5.4049	1.453	0	0	0
2021/11/18	2030	04/08/2022	10.95	Put	Bond Future	1,281.1300	1.2811	1,246.1300	1.2461	(2.732)	0	0	800
2021/11/18	2030	04/08/2022			Bond Future	10.0824	89.4140	10.0590	89.5264	(0.232)	0.0000	0.0000	0
2021/11/18	2030	04/08/2022	9.55	Call	Bond Future	1,525.0700	1.5251	1,561.1400	1.5611	2.365	0	0	0
2021/11/18	2030	04/08/2022	9.55	Put	Bond Future	4,129.5400	4.1295	4,053.2200	4.0532	(1.848)	0	0	0
2021/11/18	2030	04/08/2022	8.30	Call	Bond Future	242.8200	0.2428	250.8300	0.2508	3.299	0	0	800
2021/11/18	2030	04/08/2022	8.30	Put	Bond Future	9,352.4700	9.3525	9,248.0900	9.2481	(1.116)	0	0	0
2021/11/18	2030	04/08/2022	9.05	Call	Bond Future	766.6900	0.7667	788.2600	0.7883	2.813	0	0	800
2021/11/18	2030	04/08/2022	9.05	Put	Bond Future	5,905.9000	5.9059	5,815.0800	5.8151	(1.538)	0	0	0
2021/11/18	2030	04/08/2022	9.54	Call	Bond Future	1,506.5800	1.5066	1,542.3400	1.5423	2.374	0	0	0
2021/11/18	2030	04/08/2022	9.54	Put	Bond Future	4,160.8900	4.1609	4,084.2600	4.0843	(1.842)	0	0	0
2021/11/18	2030	03/11/2022	10.10	Call	Bond Future	2,589.4800	2.5895	2,637.6100	2.6376	1.859	0	0	0
2021/11/18	2030	03/11/2022	10.10	Put	Bond Future	3,554.1900	3.5542	3,490.5700	3.4906	(1.790)	0	0	0
2021/11/18	2030	03/11/2022			Bond Future	10.3067	90.5923	10.2826	90.7041	(0.234)	0.0000	0.0000	0
2021/11/18	2030	03/11/2022	10.08	Call	Bond Future	2,545.0800	2.5451	2,592.6700	2.5927	1.870	0	0	0
2021/11/18	2030	03/11/2022	10.08	Put	Bond Future	3,603.8400	3.6038	3,539.6800	3.5397	(1.780)	0	0	0
2021/11/18	2030	03/11/2022	10.09	Call	Bond Future	2,567.0500	2.5670	2,614.9100	2.6149	1.864	0	0	0
2021/11/18	2030	03/11/2022	10.09	Put	Bond Future	3,578.7700	3.5788	3,514.8800	3.5149	(1.785)	0	0	0
2021/11/18	2032	03/02/2022	8.91	Put	Bond Future	7,348.9300	7.3489	7,278.5600	7.2786	(0.958)	0	0	0
2021/11/18	2032	03/02/2022	11.13	Call	Bond Future	5,884.0100	5.8840	5,941.0800	5.9411	0.970	0	0	0
2021/11/18	2032	03/02/2022	11.13	Put	Bond Future	276.4500	0.2764	262.5700	0.2626	(5.021)	0	0	210
2021/11/18	2032	03/02/2022	10.65	Call	Bond Future	3,693.9500	3.6939	3,738.8300	3.7388	1.215	0	0	0
2021/11/18	2032	03/02/2022	10.65	Put	Bond Future	669.1800	0.6692	643.1100	0.6431	(3.896)	0	0	1,050
2021/11/18	2032	03/02/2022	10.66	Call	Bond Future	3,736.7600	3.7368	3,781.9500	3.7819	1.209	0	0	0
2021/11/18	2032	03/02/2022	10.66	Put	Bond Future	657.0800	0.6571	631.3200	0.6313	(3.920)	0	0	97
2021/11/18	2032	03/02/2022	10.45	Put	Bond Future	959.4500	0.9594	926.5800	0.9266	(3.426)	0	0	198
2021/11/18	2032	03/02/2022	10.53	Call	Bond Future	3,192.4200	3.1924	3,233.3500	3.2333	1.282	0	0	0
2021/11/18	2032	03/02/2022	10.53	Put	Bond Future	830.3000	0.8303	800.2800	0.8003	(3.616)	0	0	210
2021/11/18	2032	03/02/2022	10.35	Put	Bond Future	1,146.7600	1.1468	1,110.1800	1.1102	(3.190)	0	0	400
2021/11/18	2032	03/02/2022	10.42	Call	Bond Future	2,761.4400	2.7614	2,798.4200	2.7984	1.339	0	0	0
2021/11/18	2032	03/02/2022	10.42	Put	Bond Future	1,012.8500	1.0128	978.8800	0.9789	(3.354)	0	0	0
2021/11/18	2032	03/02/2022	10.43	Call	Bond Future	2,799.2900	2.7993	2,836.6400	2.8366	1.334	0	0	0
2021/11/18	2032	03/02/2022	10.43	Put	Bond Future	994.6800	0.9947	961.0800	0.9611	(3.378)	0	0	0
2021/11/18	2032	03/02/2022	9.81	Call	Bond Future	923.2900	0.9233	938.1200	0.9381	1.606	0	0	0
2021/11/18	2032	03/02/2022	9.81	Put	Bond Future	2,685.7800	2.6858	2,629.6600	2.6297	(2.090)	0	0	198
2021/11/18	2032	03/02/2022	9.90	Put	Bond Future	2,364.0200	2.3640	2,310.8400	2.3108	(2.250)	0	0	900
2021/11/18	2032	03/02/2022	9.58	Call	Bond Future	505.1600	0.5052	513.5700	0.5136	1.665	0	0	400
2021/11/18	2032	03/02/2022	9.58	Put	Bond Future	3,640.8700	3.6409	3,578.3300	3.5783	(1.718)	0	0	0
2021/11/18	2032	03/02/2022	9.67	Call	Bond Future	649.6700	0.6497	660.3700	0.6604	1.647	0	0	0
2021/11/18	2032	03/02/2022			Bond Future	10.1122	91.3060	10.0998	91.3769	(0.122)	0.0000	0.0000	109,673
2021/11/18	2032	03/02/2022	8.91	Call	Bond Future	51.0100	0.0510	51.5900	0.0516	1.137	0	0	198

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2021/11/18	2032	03/02/2022	9.14	Call	Bond Future	114.1500	0.1141	115.8600	0.1159	1.498	0	0	97
2021/11/18	2032	03/02/2022	9.14	Put	Bond Future	5,955.4700	5.9555	5,886.2300	5.8862	(1.163)	0	0	0
2021/11/18	2032	03/02/2022	9.57	Call	Bond Future	490.6000	0.4906	498.7800	0.4988	1.667	0	0	1,050
2021/11/18	2032	03/02/2022	9.57	Put	Bond Future	3,686.6500	3.6867	3,623.8800	3.6239	(1.703)	0	0	0
2021/11/18	2032	03/02/2022	10.95	Call	Bond Future	5,037.8700	5.0379	5,091.0500	5.0911	1.056	0	0	0
2021/11/18	2032	03/02/2022	10.95	Put	Bond Future	386.3200	0.3863	368.5500	0.3685	(4.600)	0	0	400
2021/11/18	2032	03/02/2022	10.90	Call	Bond Future	4,806.9500	4.8069	4,858.9100	4.8589	1.081	0	0	0
2021/11/18	2032	03/02/2022	10.90	Put	Bond Future	423.6000	0.4236	404.6100	0.4046	(4.483)	0	0	900
2021/11/18	2032	03/02/2022	10.44	Call	Bond Future	2,837.5100	2.8375	2,875.2300	2.8752	1.329	0	0	0
2021/11/18	2032	03/02/2022	10.44	Put	Bond Future	976.9300	0.9769	943.7000	0.9437	(3.401)	0	0	0
2021/11/18	2032	03/02/2022	10.45	Call	Bond Future	2,875.9500	2.8760	2,914.0300	2.9140	1.324	0	0	0
2021/11/18	2032	03/02/2022	10.35	Call	Bond Future	2,501.8600	2.5019	2,536.2300	2.5362	1.374	0	0	0
2021/11/18	2032	03/02/2022	9.90	Call	Bond Future	1,131.3900	1.1314	1,149.1600	1.1492	1.571	0	0	900
2021/11/18	2032	03/02/2022	10.14	Call	Bond Future	1,795.6300	1.7956	1,822.0500	1.8221	1.471	0	0	0
2021/11/18	2032	03/02/2022	10.14	Put	Bond Future	1,635.5000	1.6355	1,590.9700	1.5910	(2.723)	0	0	97
2021/11/18	2032	03/02/2022	9.62	Call	Bond Future	566.4300	0.5664	575.8200	0.5758	1.658	0	0	210
2021/11/18	2032	03/02/2022	9.62	Put	Bond Future	3,461.3300	3.4613	3,399.7700	3.3998	(1.779)	0	0	0
2021/11/18	2032	03/02/2022	9.67	Put	Bond Future	3,244.7400	3.2447	3,184.4900	3.1845	(1.857)	0	0	1,050
2021/11/18	2032	05/05/2022	11.18	Call	Bond Future	5,596.6200	5.5966	5,659.7900	5.6598	1.129	0	0	0
2021/11/18	2032	05/05/2022	11.18	Put	Bond Future	971.3700	0.9714	944.3900	0.9444	(2.778)	0	0	780
2021/11/18	2032	05/05/2022	11.02	Put	Bond Future	1,156.9100	1.1569	1,126.2400	1.1262	(2.651)	0	0	0
2021/11/18	2032	05/05/2022	11.03	Call	Bond Future	4,986.4100	4.9864	5,046.1200	5.0461	1.197	0	0	0
2021/11/18	2032	05/05/2022	11.03	Put	Bond Future	1,144.4100	1.1444	1,113.9700	1.1140	(2.660)	0	0	0
2021/11/18	2032	05/05/2022	10.29	Put	Bond Future	2,559.7700	2.5598	2,507.9000	2.5079	(2.026)	0	0	0
2021/11/18	2032	05/05/2022	10.98	Call	Bond Future	4,787.1900	4.7872	4,845.6800	4.8457	1.222	0	0	0
2021/11/18	2032	05/05/2022	10.98	Put	Bond Future	1,208.4900	1.2085	1,176.8300	1.1768	(2.620)	0	0	993
2021/11/18	2032	05/05/2022			Bond Future	10.3207	88.2361	10.3045	88.3263	(0.156)	0.0000	0.0000	20,384
2021/11/18	2032	05/05/2022	11.02	Call	Bond Future	4,946.3400	4.9463	5,005.8200	5.0058	1.203	0	0	0
2021/11/18	2032	05/05/2022	11.04	Call	Bond Future	5,026.5500	5.0265	5,086.5100	5.0865	1.193	0	0	0
2021/11/18	2032	05/05/2022	11.04	Put	Bond Future	1,132.0300	1.1320	1,101.8400	1.1018	(2.667)	0	0	0
2021/11/18	2032	05/05/2022	10.18	Call	Bond Future	2,083.1100	2.0831	2,117.8600	2.1179	1.668	0	0	780
2021/11/18	2032	05/05/2022	10.18	Put	Bond Future	2,873.0800	2.8731	2,817.6800	2.8177	(1.928)	0	0	0
2021/11/18	2032	05/05/2022	10.29	Call	Bond Future	2,388.3000	2.3883	2,426.5800	2.4266	1.603	0	0	993
2021/11/18	2032	05/05/2022	9.58	Call	Bond Future	800.8000	0.8008	817.6000	0.8176	2.098	0	0	780
2021/11/18	2032	05/05/2022	9.58	Put	Bond Future	5,068.9600	5.0690	4,995.6100	4.9956	(1.447)	0	0	0
2021/11/18	2032	04/08/2022	10.20	Put	Bond Future	3,955.5700	3.9556	3,881.5300	3.8815	(1.872)	0	0	0
2021/11/18	2032	04/08/2022	10.21	Put	Bond Future	3,924.0500	3.9240	3,850.3500	3.8504	(1.878)	0	0	0
2021/11/18	2032	04/08/2022	10.22	Call	Bond Future	2,142.3300	2.1423	2,186.9800	2.1870	2.084	0	0	0
2021/11/18	2032	04/08/2022	8.97	Call	Bond Future	329.9100	0.3299	340.1700	0.3402	3.110	0	0	800
2021/11/18	2032	04/08/2022	8.97	Put	Bond Future	9,404.7700	9.4048	9,297.0300	9.2970	(1.146)	0	0	0
2021/11/18	2032	04/08/2022	9.72	Call	Bond Future	1,113.0800	1.1131	1,141.0500	1.1411	2.513	0	0	800
2021/11/18	2032	04/08/2022	9.72	Put	Bond Future	5,700.9600	5.7010	5,610.9300	5.6109	(1.579)	0	0	0
2021/11/18	2032	04/08/2022			Bond Future	10.5392	89.2535	10.5174	89.3715	(0.207)	0.0000	0.0000	0
2021/11/18	2032	04/08/2022	11.60	Call	Bond Future	6,684.3500	6.6843	6,770.1700	6.7702	1.284	0	0	0
2021/11/18	2032	04/08/2022	11.60	Put	Bond Future	1,191.3000	1.1913	1,159.1200	1.1591	(2.701)	0	0	800
2021/11/18	2032	04/08/2022	11.89	Call	Bond Future	7,847.4200	7.8474	7,938.9600	7.9390	1.166	0	0	0
2021/11/18	2032	04/08/2022	11.89	Put	Bond Future	934.7600	0.9348	908.3000	0.9083	(2.831)	0	0	0
2021/11/18	2032	04/08/2022	10.20	Call	Bond Future	2,093.9600	2.0940	2,137.9200	2.1379	2.099	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
2021/11/18	2032	04/08/2022	10.21	Call	Bond Future	2,118.0700	2.1181	2,162.3700	2.1624	2.092	0	0	0
2021/11/18	2032	04/08/2022	10.22	Put	Bond Future	3,892.7200	3.8927	3,819.3700	3.8194	(1.884)	0	0	0
2021/11/18	2032	03/11/2022			Bond Future	10.7545	86.2840	10.7321	86.4016	(0.208)	0.0000	0.0000	0
2021/11/18	2032	03/11/2022	10.66	Call	Bond Future	3,163.4000	3.1634	3,217.2500	3.2173	1.702	0	0	0
2021/11/18	2032	03/11/2022	10.66	Put	Bond Future	3,660.6700	3.6607	3,596.9400	3.5969	(1.741)	0	0	0
2021/11/18	2033	03/02/2022			Bond Future	111.1081	111.1081	111.3375	111.3375	0.206	0.0000	0.0000	7,393
2021/11/18	2033	05/05/2022			Bond Future	111.1659	111.1659	111.4206	111.4206	0.229	0.0000	0.0000	2,121
2021/11/18	2033	04/08/2022			Bond Future	112.5372	112.5372	112.8283	112.8283	0.259	0.0000	0.0000	0
2021/11/18	2033	03/11/2022			Bond Future	112.6804	112.6804	112.9733	112.9733	0.260	0.0000	0.0000	0
2021/11/18	2037	03/02/2022	11.45	Call	Bond Future	5,013.3300	5.0133	5,122.4300	5.1224	2.176	0	0	0
2021/11/18	2037	03/02/2022	11.46	Call	Bond Future	5,062.8300	5.0628	5,172.4000	5.1724	2.164	0	0	0
2021/11/18	2037	03/02/2022	11.47	Put	Bond Future	568.8200	0.5688	533.1500	0.5331	(6.271)	0	0	0
2021/11/18	2037	03/02/2022			Bond Future	10.7360	83.7047	10.7135	83.8504	(0.210)	0.0000	0.0000	111,681
2021/11/18	2037	03/02/2022	11.45	Put	Bond Future	588.6700	0.5887	552.0600	0.5521	(6.219)	0	0	0
2021/11/18	2037	03/02/2022	11.46	Put	Bond Future	578.7100	0.5787	542.5700	0.5426	(6.245)	0	0	0
2021/11/18	2037	03/02/2022	11.47	Call	Bond Future	5,112.3300	5.1123	5,222.3700	5.2224	2.152	0	0	0
2021/11/18	2037	05/05/2022	11.82	Call	Bond Future	6,357.7800	6.3578	6,479.2600	6.4793	1.911	0	0	0
2021/11/18	2037	05/05/2022	11.83	Call	Bond Future	6,403.5500	6.4036	6,525.3900	6.5254	1.903	0	0	0
2021/11/18	2037	05/05/2022	11.84	Put	Bond Future	1,026.6300	1.0266	984.0800	0.9841	(4.145)	0	0	0
2021/11/18	2037	05/05/2022			Bond Future	10.9317	84.6920	10.9055	84.8568	(0.240)	0.0000	0.0000	11,855
2021/11/18	2037	05/05/2022	11.82	Put	Bond Future	1,048.7800	1.0488	1,005.5000	1.0055	(4.127)	0	0	0
2021/11/18	2037	05/05/2022	11.83	Put	Bond Future	1,037.7300	1.0377	994.8100	0.9948	(4.136)	0	0	0
2021/11/18	2037	05/05/2022	11.84	Call	Bond Future	6,449.2100	6.4492	6,571.4200	6.5714	1.895	0	0	0
2021/11/18	2037	04/08/2022	10.91	Put	Bond Future	4,132.6800	4.1327	4,022.1100	4.0221	(2.676)	0	0	0
2021/11/18	2037	04/08/2022	10.89	Call	Bond Future	2,653.9500	2.6539	2,734.4500	2.7344	3.033	0	0	0
2021/11/18	2037	04/08/2022	10.89	Put	Bond Future	4,201.7000	4.2017	4,090.0100	4.0900	(2.658)	0	0	0
2021/11/18	2037	04/08/2022	10.90	Call	Bond Future	2,682.0300	2.6820	2,763.0800	2.7631	3.022	0	0	0
2021/11/18	2037	04/08/2022			Bond Future	11.1402	81.4130	11.1087	81.6052	(0.282)	0.0000	0.0000	0
2021/11/18	2037	04/08/2022	10.91	Call	Bond Future	2,710.2500	2.7102	2,791.8700	2.7919	3.012	0	0	0
2021/11/18	2037	04/08/2022	11.42	Call	Bond Future	4,363.4300	4.3634	4,472.6200	4.4726	2.502	0	0	0
2021/11/18	2037	04/08/2022	11.42	Put	Bond Future	2,682.7000	2.6827	2,599.7000	2.5997	(3.094)	0	0	50
2021/11/18	2037	04/08/2022	10.10	Call	Bond Future	916.4600	0.9165	954.2600	0.9543	4.125	0	0	50
2021/11/18	2037	04/08/2022	10.10	Put	Bond Future	7,646.3700	7.6464	7,491.9800	7.4920	(2.019)	0	0	0
2021/11/18	2037	04/08/2022	10.90	Put	Bond Future	4,167.0800	4.1671	4,055.9400	4.0559	(2.667)	0	0	50
2021/11/18	2037	03/11/2022	11.31	Call	Bond Future	3,849.0400	3.8490	3,944.0300	3.9440	2.468	0	0	0
2021/11/18	2037	03/11/2022	11.31	Put	Bond Future	3,986.6700	3.9867	3,889.0100	3.8890	(2.450)	0	0	0
2021/11/18	2037	03/11/2022	11.32	Call	Bond Future	3,879.3900	3.8794	3,974.8500	3.9749	2.461	0	0	0
2021/11/18	2037	03/11/2022	11.30	Put	Bond Future	4,015.7100	4.0157	3,917.5800	3.9176	(2.444)	0	0	0
2021/11/18	2037	03/11/2022			Bond Future	11.3331	82.4908	11.3008	82.6835	(0.286)	0.0000	0.0000	0
2021/11/18	2037	03/11/2022	11.32	Put	Bond Future	3,957.4800	3.9575	3,860.2900	3.8603	(2.456)	0	0	0
2021/11/18	2037	03/11/2022	11.30	Call	Bond Future	3,818.4700	3.8185	3,912.9900	3.9130	2.475	0	0	0
2021/11/18	2038	03/02/2022			Bond Future	124.8250	124.8250	125.2461	125.2461	0.337	0.0000	0.0000	6,276
2021/11/18	2038	05/05/2022			Bond Future	126.3271	126.3271	126.7788	126.7788	0.358	0.0000	0.0000	677
2021/11/18	2038	04/08/2022			Bond Future	126.0747	126.0747	126.5700	126.5700	0.393	0.0000	0.0000	0
2021/11/18	2038	03/11/2022			Bond Future	127.6942	127.6942	128.1935	128.1935	0.391	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
2021/11/18	2040	03/02/2022	11.57	Put	Bond Future	642.2400	0.6422	596.3400	0.5963	(7.147)	0	0	0
2021/11/18	2040	03/02/2022	11.58	Put	Bond Future	631.6200	0.6316	586.3000	0.5863	(7.175)	0	0	0
2021/11/18	2040	03/02/2022	11.59	Call	Bond Future	5,583.1500	5.5832	5,730.9100	5.7309	2.647	0	0	0
2021/11/18	2040	03/02/2022			Bond Future	10.8411	85.7568	10.8134	85.9493	(0.255)	0.0000	0.0000	76,581
2021/11/18	2040	03/02/2022	11.57	Call	Bond Future	5,477.6200	5.4776	5,624.2100	5.6242	2.676	0	0	0
2021/11/18	2040	03/02/2022	11.58	Call	Bond Future	5,530.2900	5.5303	5,677.4600	5.6775	2.661	0	0	0
2021/11/18	2040	03/02/2022	11.59	Put	Bond Future	621.2700	0.6213	576.5400	0.5765	(7.200)	0	0	0
2021/11/18	2040	05/05/2022	11.91	Put	Bond Future	1,167.5300	1.1675	1,112.3200	1.1123	(4.729)	0	0	0
2021/11/18	2040	05/05/2022	11.92	Call	Bond Future	6,845.4800	6.8455	7,003.3500	7.0034	2.306	0	0	0
2021/11/18	2040	05/05/2022	11.92	Put	Bond Future	1,155.4800	1.1555	1,100.7300	1.1007	(4.738)	0	0	0
2021/11/18	2040	05/05/2022	13.04	Call	Bond Future	12,395.8400	12.3958	12,587.3900	12.5874	1.545	0	0	0
2021/11/18	2040	05/05/2022	13.04	Put	Bond Future	372.5600	0.3726	351.4900	0.3515	(5.655)	0	0	1,200
2021/11/18	2040	05/05/2022	10.57	Call	Bond Future	1,586.7900	1.5868	1,653.4900	1.6535	4.203	0	0	1,200
2021/11/18	2040	05/05/2022	10.57	Put	Bond Future	4,790.2800	4.7903	4,644.3600	4.6444	(3.046)	0	0	0
2021/11/18	2040	05/05/2022			Bond Future	11.0304	86.7683	10.9990	86.9809	(0.285)	0.0000	0.0000	8,498
2021/11/18	2040	05/05/2022	11.91	Call	Bond Future	6,797.0000	6.7970	6,954.4100	6.9544	2.316	0	0	0
2021/11/18	2040	05/05/2022	9.82	Call	Bond Future	348.2600	0.3483	368.6400	0.3686	5.852	0	0	1,200
2021/11/18	2040	05/05/2022	9.82	Put	Bond Future	9,190.6700	9.1907	8,998.4300	8.9984	(2.092)	0	0	0
2021/11/18	2040	05/05/2022	11.90	Call	Bond Future	6,748.5700	6.7486	6,905.5100	6.9055	2.326	0	0	0
2021/11/18	2040	05/05/2022	11.90	Put	Bond Future	1,179.7100	1.1797	1,124.0300	1.1240	(4.720)	0	0	0
2021/11/18	2040	04/08/2022	11.05	Call	Bond Future	3,001.4400	3.0014	3,108.6600	3.1087	3.572	0	0	0
2021/11/18	2040	04/08/2022	11.05	Put	Bond Future	4,208.6400	4.2086	4,074.7000	4.0747	(3.183)	0	0	0
2021/11/18	2040	04/08/2022	12.24	Put	Bond Future	1,514.4200	1.5144	1,451.3700	1.4514	(4.163)	0	0	460
2021/11/18	2040	04/08/2022	9.70	Put	Bond Future	11,514.8500	11.5148	11,298.1100	11.2981	(1.882)	0	0	0
2021/11/18	2040	04/08/2022			Bond Future	11.2318	83.2626	11.1952	83.5038	(0.326)	0.0000	0.0000	0
2021/11/18	2040	04/08/2022	11.04	Call	Bond Future	2,970.1600	2.9702	3,076.6700	3.0767	3.586	0	0	0
2021/11/18	2040	04/08/2022	11.04	Put	Bond Future	4,244.5500	4.2445	4,109.9000	4.1099	(3.172)	0	0	0
2021/11/18	2040	04/08/2022	12.24	Call	Bond Future	7,738.6800	7.7387	7,916.7900	7.9168	2.302	0	0	0
2021/11/18	2040	04/08/2022	9.70	Call	Bond Future	424.4700	0.4245	448.8900	0.4489	5.753	0	0	460
2021/11/18	2040	04/08/2022	10.70	Call	Bond Future	1,997.8400	1.9978	2,079.6600	2.0797	4.095	0	0	460
2021/11/18	2040	04/08/2022	10.70	Put	Bond Future	5,607.6300	5.6076	5,448.2900	5.4483	(2.841)	0	0	0
2021/11/18	2040	04/08/2022	11.03	Call	Bond Future	2,939.3300	2.9393	3,045.1100	3.0451	3.599	0	0	0
2021/11/18	2040	04/08/2022	11.03	Put	Bond Future	4,281.0000	4.2810	4,145.6200	4.1456	(3.162)	0	0	0
2021/11/18	2040	03/11/2022	11.39	Call	Bond Future	4,054.2300	4.0542	4,174.8500	4.1749	2.975	0	0	0
2021/11/18	2040	03/11/2022	11.40	Call	Bond Future	4,087.0100	4.0870	4,208.2300	4.2082	2.966	0	0	0
2021/11/18	2040	03/11/2022	11.41	Put	Bond Future	4,169.3000	4.1693	4,048.8900	4.0489	(2.888)	0	0	0
2021/11/18	2040	03/11/2022			Bond Future	11.4178	84.3655	11.3800	84.6077	(0.331)	0.0000	0.0000	0
2021/11/18	2040	03/11/2022	11.39	Put	Bond Future	4,232.1600	4.2322	4,110.5600	4.1106	(2.873)	0	0	0
2021/11/18	2040	03/11/2022	11.40	Put	Bond Future	4,200.8000	4.2008	4,079.8000	4.0798	(2.880)	0	0	0
2021/11/18	2040	03/11/2022	11.41	Call	Bond Future	4,119.5800	4.1196	4,241.3900	4.2414	2.957	0	0	0
2021/11/18	2044	03/02/2022	11.59	Call	Bond Future	5,462.0300	5.4620	5,609.7100	5.6097	2.704	0	0	0
2021/11/18	2044	03/02/2022	11.59	Put	Bond Future	675.0800	0.6751	627.3500	0.6273	(7.070)	0	0	0
2021/11/18	2044	03/02/2022	11.60	Call	Bond Future	5,514.9300	5.5149	5,663.2100	5.6632	2.689	0	0	0
2021/11/18	2044	03/02/2022	11.60	Put	Bond Future	664.0800	0.6641	616.9500	0.6170	(7.097)	0	0	0
2021/11/18	2044	03/02/2022			Bond Future	10.8783	82.5312	10.8507	82.7266	(0.254)	0.0000	0.0000	53,906
2021/11/18	2044	03/02/2022	11.61	Call	Bond Future	5,567.9100	5.5679	5,716.7900	5.7168	2.674	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
2021/11/18	2044	03/02/2022	11.61	Put	Bond Future	653.2500	0.6533	606.7200	0.6067	(7.123)	0	0	0
2021/11/18	2044	05/05/2022	11.91	Call	Bond Future	6,744.1200	6.7441	6,902.0600	6.9021	2.342	0	0	0
2021/11/18	2044	05/05/2022	11.91	Put	Bond Future	1,217.3700	1.2174	1,160.3800	1.1604	(4.681)	0	0	0
2021/11/18	2044	05/05/2022	11.92	Call	Bond Future	6,792.6700	6.7927	6,951.0700	6.9511	2.332	0	0	0
2021/11/18	2044	05/05/2022	11.92	Put	Bond Future	1,204.8400	1.2048	1,148.3100	1.1483	(4.692)	0	0	0
2021/11/18	2044	05/05/2022			Bond Future	11.0581	83.5047	11.0270	83.7196	(0.282)	0.0000	0.0000	5,735
2021/11/18	2044	05/05/2022	11.93	Call	Bond Future	6,841.4300	6.8414	7,000.3000	7.0003	2.322	0	0	0
2021/11/18	2044	05/05/2022	11.93	Put	Bond Future	1,192.6100	1.1926	1,136.5500	1.1366	(4.701)	0	0	0
2021/11/18	2044	04/08/2022	11.08	Call	Bond Future	3,064.0300	3.0640	3,172.8800	3.1729	3.553	0	0	0
2021/11/18	2044	04/08/2022	11.08	Put	Bond Future	4,208.4200	4.2084	4,074.7300	4.0747	(3.177)	0	0	0
2021/11/18	2044	04/08/2022	11.09	Call	Bond Future	3,096.0700	3.0961	3,205.6600	3.2057	3.540	0	0	0
2021/11/18	2044	04/08/2022	11.09	Put	Bond Future	4,172.0400	4.1720	4,039.0900	4.0391	(3.187)	0	0	0
2021/11/18	2044	04/08/2022			Bond Future	11.2491	80.0865	11.2130	80.3290	(0.322)	0.0000	0.0000	0
2021/11/18	2044	04/08/2022	11.10	Call	Bond Future	3,128.2800	3.1283	3,238.6000	3.2386	3.527	0	0	0
2021/11/18	2044	04/08/2022	11.10	Put	Bond Future	4,135.9300	4.1359	4,003.7100	4.0037	(3.197)	0	0	0
2021/11/18	2044	03/11/2022	11.40	Put	Bond Future	4,258.2900	4.2583	4,136.3900	4.1364	(2.863)	0	0	0
2021/11/18	2044	03/11/2022	11.41	Call	Bond Future	4,127.8400	4.1278	4,250.1900	4.2502	2.964	0	0	0
2021/11/18	2044	03/11/2022	11.41	Put	Bond Future	4,226.1500	4.2262	4,104.8600	4.1049	(2.870)	0	0	0
2021/11/18	2044	03/11/2022			Bond Future	11.4251	81.1474	11.3878	81.3910	(0.326)	0.0000	0.0000	0
2021/11/18	2044	03/11/2022	11.39	Call	Bond Future	4,061.5400	4.0615	4,182.6800	4.1827	2.983	0	0	0
2021/11/18	2044	03/11/2022	11.39	Put	Bond Future	4,290.6400	4.2906	4,168.1400	4.1681	(2.855)	0	0	0
2021/11/18	2044	03/11/2022	11.40	Call	Bond Future	4,094.6300	4.0946	4,216.3700	4.2164	2.973	0	0	0
2021/11/18	2046	03/02/2022			Bond Future	115.1613	115.1613	115.1728	115.1728	0.010	0.0000	0.0000	15,506
2021/11/18	2046	05/05/2022			Bond Future	114.6655	114.6655	114.7004	114.7004	0.030	0.0000	0.0000	171
2021/11/18	2046	04/08/2022			Bond Future	116.0800	116.0800	116.1499	116.1499	0.060	0.0000	0.0000	0
2021/11/18	2046	03/11/2022			Bond Future	115.6521	115.6521	115.7209	115.7209	0.059	0.0000	0.0000	0
2021/11/18	2050	03/02/2022			Bond Future	117.4882	117.4882	117.6116	117.6116	0.105	0.0000	0.0000	8,495
2021/11/18	2050	05/05/2022			Bond Future	118.9017	118.9017	119.0507	119.0507	0.125	0.0000	0.0000	379
2021/11/18	2050	04/08/2022			Bond Future	118.3573	118.3573	118.5433	118.5433	0.157	0.0000	0.0000	0
2021/11/18	2050	03/11/2022			Bond Future	119.8775	119.8775	120.0641	120.0641	0.156	0.0000	0.0000	0
2021/11/18	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	AL37	03/02/2022			Index Future	805.0710	805.0710	804.2130	804.2130	(0.107)	0.0000	0.0000	0
2021/11/18	AL37	05/05/2022			Index Future	814.5600	814.5600	813.8540	813.8540	(0.087)	0.0000	0.0000	0
2021/11/18	AL37	04/08/2022			Index Future	824.3070	824.3070	823.8340	823.8340	(0.057)	0.0000	0.0000	0
2021/11/18	AL37	03/11/2022			Index Future	834.8030	834.8030	834.3130	834.3130	(0.059)	0.0000	0.0000	0
2021/11/18	AL7T	03/02/2022			Index Future	919.1900	919.1900	919.9180	919.9180	0.079	0.0000	0.0000	0
2021/11/18	AL7T	05/05/2022			Index Future	930.0240	930.0240	930.9470	930.9470	0.099	0.0000	0.0000	0
2021/11/18	AL7T	04/08/2022			Index Future	941.1530	941.1530	942.3620	942.3620	0.128	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
2021/11/18	AL7T	03/11/2022			Index Future	953.1360	953.1360	954.3490	954.3490	0.127	0.0000	0.0000	0
2021/11/18	ALBI	03/02/2022			Index Future	816.7410	816.7410	817.6050	817.6050	0.106	0.0000	0.0000	193
2021/11/18	ALBI	05/05/2022			Index Future	826.3670	826.3670	827.4080	827.4080	0.126	0.0000	0.0000	29
2021/11/18	ALBI	04/08/2022			Index Future	836.2560	836.2560	837.5540	837.5540	0.155	0.0000	0.0000	0
2021/11/18	ALBI	03/11/2022			Index Future	846.9030	846.9030	848.2070	848.2070	0.154	0.0000	0.0000	0
2021/11/18	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/11/18	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	C214	28/02/2041			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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/18	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/18	ES33	03/02/2022			Bond Future	11.4981	77.7465	11.4750	77.8660	(0.201)	0.0000	0.0000	263
2021/11/18	ES33	05/05/2022			Bond Future	11.7389	74.9045	11.7117	75.0410	(0.232)	0.0000	0.0000	87
2021/11/18	ES33	04/08/2022			Bond Future	11.9915	75.7808	11.9585	75.9417	(0.275)	0.0000	0.0000	0
2021/11/18	ES33	03/11/2022			Bond Future	12.2431	73.0253	12.2089	73.1866	(0.279)	0.0000	0.0000	0
2021/11/18	ES42	03/02/2022			Bond Future	11.9591	76.2870	11.9310	76.4531	(0.235)	0.0000	0.0000	3,579
2021/11/18	ES42	05/05/2022			Bond Future	12.1856	72.9465	12.1536	73.1301	(0.263)	0.0000	0.0000	1,190
2021/11/18	ES42	04/08/2022			Bond Future	12.4167	73.7982	12.3793	74.0063	(0.301)	0.0000	0.0000	0
2021/11/18	ES42	03/11/2022			Bond Future	12.6478	70.5379	12.6090	70.7472	(0.307)	0.0000	0.0000	0
2021/11/18	GOVI	03/02/2022	792.76	Call	GOVI	133,190.0000	13.3190	141,590.0000	14.1590	6.307	0	0	0
2021/11/18	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/18	GOVI	03/02/2022			GOVI	806.0790	806.0790	806.9190	806.9190	0.104	0.0000	0.0000	985
2021/11/18	GOVI	03/02/2022	792.74	Call	GOVI	133,390.0000	13.3390	141,790.0000	14.1790	6.297	0	0	0
2021/11/18	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/18	GOVI	03/02/2022	792.75	Call	GOVI	133,290.0000	13.3290	141,690.0000	14.1690	6.302	0	0	0
2021/11/18	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/18	GOVI	05/05/2022	788.25	Call	GOVI	273,300.0000	27.3300	283,430.0000	28.3430	3.707	0	0	0
2021/11/18	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/18	GOVI	05/05/2022			GOVI	815.5800	815.5800	816.5930	816.5930	0.124	0.0000	0.0000	0
2021/11/18	GOVI	05/05/2022	788.23	Call	GOVI	273,500.0000	27.3500	283,630.0000	28.3630	3.704	0	0	0
2021/11/18	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/18	GOVI	05/05/2022	788.24	Call	GOVI	273,400.0000	27.3400	283,530.0000	28.3530	3.705	0	0	0
2021/11/18	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/18	GOVI	04/08/2022	819.28	Call	GOVI	60,590.0000	6.0590	73,260.0000	7.3260	20.911	0	0	0
2021/11/18	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/18	GOVI	04/08/2022			GOVI	825.3390	825.3390	826.6060	826.6060	0.154	0.0000	0.0000	0
2021/11/18	GOVI	04/08/2022	819.26	Call	GOVI	60,790.0000	6.0790	73,460.0000	7.3460	20.842	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
2021/11/18	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/18	GOVI	04/08/2022	819.27	Call	GOVI	60,690.0000	6.0690	73,360.0000	7.3360	20.877	0	0	0
2021/11/18	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/18	GOVI	03/11/2022	820.41	Call	GOVI	154,380.0000	15.4380	167,110.0000	16.7110	8.246	0	0	0
2021/11/18	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/18	GOVI	03/11/2022	820.42	Call	GOVI	154,280.0000	15.4280	167,010.0000	16.7010	8.251	0	0	0
2021/11/18	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/18	GOVI	03/11/2022			GOVI	835.8480	835.8480	837.1210	837.1210	0.152	0.0000	0.0000	0
2021/11/18	GOVI	03/11/2022	820.43	Call	GOVI	154,180.0000	15.4180	166,910.0000	16.6910	8.257	0	0	0
2021/11/18	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/18	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/11/18	IGOV	03/02/2022			Index Future	305.9490	305.9490	306.1740	306.1740	0.074	0.0000	0.0000	483
2021/11/18	IGOV	05/05/2022			Index Future	309.6290	309.6290	309.9190	309.9190	0.094	0.0000	0.0000	16
2021/11/18	IGOV	04/08/2022			Index Future	313.4080	313.4080	313.7940	313.7940	0.123	0.0000	0.0000	0
2021/11/18	IGOV	03/11/2022			Index Future	317.4720	317.4720	317.8580	317.8580	0.122	0.0000	0.0000	0
2021/11/18	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/11/18	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/11/18	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/11/18	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/11/18	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/11/18	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/11/18	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/11/18	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/11/18	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/11/18	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/11/18	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/11/18	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/11/18	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/11/18	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/11/18	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/11/18	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/11/18	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/11/18	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/11/18	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/11/18	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/11/18	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/11/18	JBAF	15/12/2021			Jibar Tradeable Future	3.8450	96.1550	3.9150	96.0850	1.821	0.0000	0.0000	0
2021/11/18	JBAF	19/01/2022			Jibar Tradeable Future	3.9300	96.0700	4.0250	95.9750	2.417	0.0000	0.0000	0
2021/11/18	JBAF	16/02/2022			Jibar Tradeable Future	4.1900	95.8100	4.2900	95.7100	2.387	0.0000	0.0000	0
2021/11/18	JBAF	16/03/2022			Jibar Tradeable Future	4.2750	95.7250	4.4650	95.5350	4.444	0.0000	0.0000	0
2021/11/18	JBAF	20/04/2022			Jibar Tradeable Future	4.5500	95.4500	4.6700	95.3300	2.637	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
2021/11/18	JBAF	18/05/2022			Jibar Tradeable Future	4.7100	95.2900	4.7550	95.2450	0.955	0.0000	0.0000	0
2021/11/18	JBAF	15/06/2022			Jibar Tradeable Future	4.8900	95.1100	5.0250	94.9750	2.761	0.0000	0.0000	72
2021/11/18	JBAF	21/09/2022			Jibar Tradeable Future	5.2950	94.7050	5.3250	94.6750	0.567	0.0000	0.0000	0
2021/11/18	JBAF	21/12/2022			Jibar Tradeable Future	5.8350	94.1650	5.9200	94.0800	1.457	0.0000	0.0000	68
2021/11/18	JBAF	15/03/2023			Jibar Tradeable Future	6.1600	93.8400	6.3800	93.6200	3.571	0.0000	0.0000	0
2021/11/18	JBAF	21/06/2023			Jibar Tradeable Future	6.5050	93.4950	6.6300	93.3700	1.922	0.0000	0.0000	0
2021/11/18	JBAF	20/09/2023			Jibar Tradeable Future	6.7750	93.2250	6.9150	93.0850	2.066	0.0000	0.0000	75
2021/11/18	R023	03/02/2022	5.08	Call	Bond Future	108.5700	0.1086	99.6200	0.0996	(8.244)	0	0	0
2021/11/18	R023	03/02/2022	5.08	Put	Bond Future	364.1800	0.3642	380.4200	0.3804	4.459	0	0	0
2021/11/18	R023	03/02/2022			Bond Future	5.3271	105.8964	5.3515	105.8712	0.458	0.0000	0.0000	16,528
2021/11/18	R023	03/02/2022	5.06	Call	Bond Future	100.9900	0.1010	92.4500	0.0924	(8.456)	0	0	0
2021/11/18	R023	03/02/2022	5.06	Put	Bond Future	377.3300	0.3773	393.9800	0.3940	4.413	0	0	0
2021/11/18	R023	03/02/2022	5.07	Call	Bond Future	104.6500	0.1046	95.9100	0.0959	(8.352)	0	0	0
2021/11/18	R023	03/02/2022	5.07	Put	Bond Future	370.6300	0.3706	387.0800	0.3871	4.438	0	0	0
2021/11/18	R023	05/05/2022	6.31	Call	Bond Future	732.0800	0.7321	727.9800	0.7280	(0.560)	0	0	0
2021/11/18	R023	05/05/2022	6.31	Put	Bond Future	94.5900	0.0946	94.8200	0.0948	0.243	0	0	0
2021/11/18	R023	05/05/2022			Bond Future	5.5013	103.2345	5.5068	103.2302	0.099	0.0000	0.0000	777
2021/11/18	R023	05/05/2022	6.29	Call	Bond Future	718.9400	0.7189	714.8500	0.7148	(0.569)	0	0	0
2021/11/18	R023	05/05/2022	6.29	Put	Bond Future	97.1400	0.0971	97.3800	0.0974	0.247	0	0	0
2021/11/18	R023	05/05/2022	6.30	Call	Bond Future	725.5100	0.7255	721.4100	0.7214	(0.565)	0	0	0
2021/11/18	R023	05/05/2022	6.30	Put	Bond Future	95.8600	0.0959	96.0900	0.0961	0.240	0	0	0
2021/11/18	R023	04/08/2022	6.05	Call	Bond Future	337.4800	0.3375	352.9500	0.3530	4.584	0	0	0
2021/11/18	R023	04/08/2022	6.05	Put	Bond Future	197.3900	0.1974	185.9800	0.1860	(5.780)	0	0	0
2021/11/18	R023	04/08/2022			Bond Future	5.7960	104.4508	5.7473	104.4777	(0.840)	0.0000	0.0000	0
2021/11/18	R023	04/08/2022	6.03	Call	Bond Future	330.4000	0.3304	345.7000	0.3457	4.631	0	0	0
2021/11/18	R023	04/08/2022	6.03	Put	Bond Future	201.3200	0.2013	189.7400	0.1897	(5.752)	0	0	0
2021/11/18	R023	04/08/2022	6.04	Call	Bond Future	333.9300	0.3339	349.3200	0.3493	4.609	0	0	0
2021/11/18	R023	04/08/2022	6.04	Put	Bond Future	199.3500	0.1993	187.8600	0.1879	(5.764)	0	0	0
2021/11/18	R023	03/11/2022	6.25	Call	Bond Future	292.2300	0.2922	304.0400	0.3040	4.041	0	0	0
2021/11/18	R023	03/11/2022	6.25	Put	Bond Future	322.1800	0.3222	309.1200	0.3091	(4.054)	0	0	0
2021/11/18	R023	03/11/2022	6.26	Call	Bond Future	294.1100	0.2941	305.9600	0.3060	4.029	0	0	0
2021/11/18	R023	03/11/2022	6.26	Put	Bond Future	321.0000	0.3210	307.9800	0.3080	(4.056)	0	0	0
2021/11/18	R023	03/11/2022			Bond Future	6.3476	101.8904	6.2666	101.9153	(1.277)	0.0000	0.0000	0
2021/11/18	R023	03/11/2022	6.27	Call	Bond Future	296.0000	0.2960	307.8900	0.3079	4.017	0	0	0
2021/11/18	R023	03/11/2022	6.27	Put	Bond Future	319.8200	0.3198	306.8400	0.3068	(4.059)	0	0	0
2021/11/18	R035	03/02/2022	9.92	Call	Bond Future	459.4000	0.4594	479.3800	0.4794	4.349	0	0	200
2021/11/18	R035	03/02/2022	9.92	Put	Bond Future	4,665.3500	4.6654	4,539.9500	4.5400	(2.688)	0	0	0
2021/11/18	R035	03/02/2022	11.73	Call	Bond Future	7,347.4900	7.3475	7,473.2100	7.4732	1.711	0	0	0
2021/11/18	R035	03/02/2022	11.73	Put	Bond Future	265.8500	0.2659	246.1900	0.2462	(7.395)	0	0	280
2021/11/18	R035	03/02/2022	11.28	Call	Bond Future	5,061.1900	5.0612	5,169.9100	5.1699	2.148	0	0	0
2021/11/18	R035	03/02/2022	11.28	Put	Bond Future	591.8900	0.5919	555.2300	0.5552	(6.194)	0	0	200
2021/11/18	R035	03/02/2022	11.33	Put	Bond Future	543.4500	0.5434	509.0800	0.5091	(6.324)	0	0	500
2021/11/18	R035	03/02/2022	11.39	Call	Bond Future	5,609.4400	5.6094	5,723.0600	5.7231	2.026	0	0	0
2021/11/18	R035	03/02/2022	11.39	Put	Bond Future	490.4000	0.4904	458.6400	0.4586	(6.476)	0	0	683
2021/11/18	R035	03/02/2022	11.22	Call	Bond Future	4,767.3600	4.7674	4,873.1600	4.8732	2.219	0	0	0
2021/11/18	R035	03/02/2022	11.22	Put	Bond Future	655.5700	0.6556	615.9900	0.6160	(6.037)	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
2021/11/18	R035	03/02/2022	11.23	Call	Bond Future	4,815.9900	4.8160	4,922.2900	4.9223	2.207	0	0	0
2021/11/18	R035	03/02/2022	11.23	Put	Bond Future	644.4600	0.6445	605.3800	0.6054	(6.064)	0	0	0
2021/11/18	R035	03/02/2022	11.03	Call	Bond Future	3,867.3200	3.8673	3,962.7100	3.9627	2.467	0	0	0
2021/11/18	R035	03/02/2022	11.05	Put	Bond Future	872.7300	0.8727	823.9200	0.8239	(5.593)	0	0	1,600
2021/11/18	R035	03/02/2022	11.11	Call	Bond Future	4,239.9400	4.2399	4,339.9300	4.3399	2.358	0	0	0
2021/11/18	R035	03/02/2022	10.35	Call	Bond Future	1,342.0600	1.3421	1,389.2800	1.3893	3.518	0	0	1,600
2021/11/18	R035	03/02/2022	10.35	Put	Bond Future	2,671.2700	2.6713	2,573.1100	2.5731	(3.675)	0	0	0
2021/11/18	R035	03/02/2022	10.61	Call	Bond Future	2,149.1000	2.1491	2,215.6600	2.2157	3.097	0	0	0
2021/11/18	R035	03/02/2022	10.61	Put	Bond Future	1,800.5200	1.8005	1,721.7000	1.7217	(4.378)	0	0	200
2021/11/18	R035	03/02/2022	10.65	Call	Bond Future	2,291.2700	2.2913	2,360.8200	2.3608	3.035	0	0	0
2021/11/18	R035	03/02/2022	10.24	Put	Bond Future	3,117.0100	3.1170	3,011.0900	3.0111	(3.398)	0	0	0
2021/11/18	R035	03/02/2022	10.26	Call	Bond Future	1,112.4300	1.1124	1,153.2700	1.1533	3.671	0	0	200
2021/11/18	R035	03/02/2022	10.26	Put	Bond Future	3,033.0900	3.0331	2,928.5500	2.9286	(3.447)	0	0	0
2021/11/18	R035	03/02/2022	10.34	Call	Bond Future	1,315.2600	1.3153	1,361.7600	1.3618	3.535	0	0	0
2021/11/18	R035	03/02/2022	10.34	Put	Bond Future	2,709.9100	2.7099	2,611.0300	2.6110	(3.649)	0	0	500
2021/11/18	R035	03/02/2022			Bond Future	10.5554	92.1725	10.5327	92.3179	(0.215)	0.0000	0.0000	98,967
2021/11/18	R035	03/02/2022	9.70	Call	Bond Future	219.7200	0.2197	230.2900	0.2303	4.811	0	0	683
2021/11/18	R035	03/02/2022	9.70	Put	Bond Future	5,948.4400	5.9484	5,813.6300	5.8136	(2.266)	0	0	0
2021/11/18	R035	03/02/2022	10.10	Call	Bond Future	759.1400	0.7591	789.3600	0.7894	3.981	0	0	280
2021/11/18	R035	03/02/2022	10.10	Put	Bond Future	3,745.0900	3.7451	3,629.9300	3.6299	(3.075)	0	0	0
2021/11/18	R035	03/02/2022	11.88	Call	Bond Future	8,126.9400	8.1269	8,256.6300	8.2566	1.596	0	0	0
2021/11/18	R035	03/02/2022	11.88	Put	Bond Future	200.9000	0.2009	185.2100	0.1852	(7.810)	0	0	1,800
2021/11/18	R035	03/02/2022	11.33	Call	Bond Future	5,309.0000	5.3090	5,420.0100	5.4200	2.091	0	0	0
2021/11/18	R035	03/02/2022	11.24	Call	Bond Future	4,864.8500	4.8649	4,971.6400	4.9716	2.195	0	0	0
2021/11/18	R035	03/02/2022	11.24	Put	Bond Future	633.6500	0.6337	595.0600	0.5951	(6.090)	0	0	0
2021/11/18	R035	03/02/2022	11.03	Put	Bond Future	902.3400	0.9023	852.3500	0.8523	(5.540)	0	0	280
2021/11/18	R035	03/02/2022	11.05	Call	Bond Future	3,959.4900	3.9595	4,056.0600	4.0561	2.439	0	0	0
2021/11/18	R035	03/02/2022	11.11	Put	Bond Future	789.3600	0.7894	743.9700	0.7440	(5.750)	0	0	200
2021/11/18	R035	03/02/2022	10.65	Put	Bond Future	1,688.5700	1.6886	1,612.7400	1.6127	(4.491)	0	0	683
2021/11/18	R035	03/02/2022	10.24	Call	Bond Future	1,064.1700	1.0642	1,103.6300	1.1036	3.708	0	0	500
2021/11/18	R035	05/05/2022	11.64	Call	Bond Future	6,336.6900	6.3367	6,458.2700	6.4583	1.919	0	0	0
2021/11/18	R035	05/05/2022	11.64	Put	Bond Future	1,061.4900	1.0615	1,017.6200	1.0176	(4.133)	0	0	0
2021/11/18	R035	05/05/2022	11.63	Call	Bond Future	6,291.2000	6.2912	6,412.4100	6.4124	1.927	0	0	0
2021/11/18	R035	05/05/2022	11.63	Put	Bond Future	1,072.9300	1.0729	1,028.6900	1.0287	(4.123)	0	0	0
2021/11/18	R035	05/05/2022			Bond Future	10.7539	88.7813	10.7273	88.9467	(0.247)	0.0000	0.0000	8,926
2021/11/18	R035	05/05/2022	11.65	Call	Bond Future	6,382.2500	6.3823	6,504.2000	6.5042	1.911	0	0	0
2021/11/18	R035	05/05/2022	11.65	Put	Bond Future	1,050.1800	1.0502	1,006.6800	1.0067	(4.142)	0	0	0
2021/11/18	R035	04/08/2022	11.13	Put	Bond Future	2,878.9000	2.8789	2,789.0500	2.7890	(3.121)	0	0	100
2021/11/18	R035	04/08/2022	10.72	Call	Bond Future	2,602.8000	2.6028	2,684.1300	2.6841	3.125	0	0	0
2021/11/18	R035	04/08/2022	10.72	Put	Bond Future	4,094.0700	4.0941	3,981.1800	3.9812	(2.757)	0	0	0
2021/11/18	R035	04/08/2022	10.73	Call	Bond Future	2,631.3200	2.6313	2,713.2300	2.7132	3.113	0	0	0
2021/11/18	R035	04/08/2022	10.73	Put	Bond Future	4,060.6500	4.0606	3,948.3400	3.9483	(2.766)	0	0	0
2021/11/18	R035	04/08/2022	9.84	Call	Bond Future	775.0700	0.7751	809.0100	0.8090	4.379	0	0	100
2021/11/18	R035	04/08/2022	9.84	Put	Bond Future	7,970.0800	7.9701	7,809.8000	7.8098	(2.011)	0	0	0
2021/11/18	R035	04/08/2022	10.53	Put	Bond Future	4,774.3100	4.7743	4,650.4600	4.6505	(2.594)	0	0	0
2021/11/18	R035	04/08/2022	10.64	Call	Bond Future	2,381.3500	2.3813	2,458.0700	2.4581	3.222	0	0	0
2021/11/18	R035	04/08/2022	10.64	Put	Bond Future	4,370.3700	4.3704	4,252.8700	4.2529	(2.689)	0	0	100
2021/11/18	R035	04/08/2022	9.53	Call	Bond Future	468.7100	0.4687	491.0800	0.4911	4.773	0	0	400

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
2021/11/18	R035	04/08/2022	9.53	Put	Bond Future	9,798.0200	9.7980	9,626.1700	9.6262	(1.754)	0	0	0
2021/11/18	R035	04/08/2022			Bond Future	10.9636	89.8032	10.9315	89.9974	(0.293)	0.0000	0.0000	0
2021/11/18	R035	04/08/2022	11.13	Call	Bond Future	3,876.5700	3.8766	3,980.9400	3.9809	2.692	0	0	0
2021/11/18	R035	04/08/2022	12.18	Call	Bond Future	8,100.7600	8.1008	8,249.9300	8.2499	1.841	0	0	0
2021/11/18	R035	04/08/2022	12.18	Put	Bond Future	1,175.2900	1.1753	1,130.2400	1.1302	(3.833)	0	0	400
2021/11/18	R035	04/08/2022	10.74	Call	Bond Future	2,659.6900	2.6597	2,742.1700	2.7422	3.101	0	0	0
2021/11/18	R035	04/08/2022	10.74	Put	Bond Future	4,027.1500	4.0271	3,915.4100	3.9154	(2.775)	0	0	0
2021/11/18	R035	04/08/2022	10.53	Call	Bond Future	2,094.2800	2.0943	2,164.6500	2.1647	3.360	0	0	400
2021/11/18	R035	03/11/2022	11.15	Call	Bond Future	3,781.8300	3.7818	3,877.8900	3.8779	2.540	0	0	0
2021/11/18	R035	03/11/2022	11.15	Put	Bond Future	3,897.1500	3.8971	3,798.5000	3.7985	(2.531)	0	0	0
2021/11/18	R035	03/11/2022			Bond Future	11.1696	86.5105	11.1365	86.7052	(0.296)	0.0000	0.0000	0
2021/11/18	R035	03/11/2022	11.14	Call	Bond Future	3,751.6600	3.7517	3,847.2400	3.8472	2.548	0	0	0
2021/11/18	R035	03/11/2022	11.14	Put	Bond Future	3,925.9100	3.9259	3,826.7800	3.8268	(2.525)	0	0	0
2021/11/18	R035	03/11/2022	11.13	Call	Bond Future	3,721.6000	3.7216	3,816.7100	3.8167	2.556	0	0	0
2021/11/18	R035	03/11/2022	11.13	Put	Bond Future	3,954.8300	3.9548	3,855.2300	3.8552	(2.518)	0	0	0
2021/11/18	R186	03/02/2022	7.30	Call	Bond Future	162.4600	0.1625	144.8500	0.1448	(10.840)	0	0	0
2021/11/18	R186	03/02/2022	7.30	Put	Bond Future	3,594.9600	3.5950	3,701.9200	3.7019	2.975	0	0	0
2021/11/18	R186	03/02/2022			Bond Future	8.1038	110.8720	8.1336	110.7474	0.367	0.0000	0.0000	53,981
2021/11/18	R186	03/02/2022	7.28	Call	Bond Future	152.6300	0.1526	135.8600	0.1359	(10.987)	0	0	0
2021/11/18	R186	03/02/2022	7.28	Put	Bond Future	3,672.2400	3.6722	3,780.0400	3.7800	2.936	0	0	0
2021/11/18	R186	03/02/2022	7.29	Call	Bond Future	157.4800	0.1575	140.2900	0.1403	(10.916)	0	0	0
2021/11/18	R186	03/02/2022	7.29	Put	Bond Future	3,633.5300	3.6335	3,740.9100	3.7409	2.955	0	0	0
2021/11/18	R186	05/05/2022	9.18	Call	Bond Future	3,867.2400	3.8672	3,783.1300	3.7831	(2.175)	0	0	0
2021/11/18	R186	05/05/2022	9.18	Put	Bond Future	582.4800	0.5825	601.7900	0.6018	3.315	0	0	454
2021/11/18	R186	05/05/2022	8.32	Call	Bond Future	1,628.4900	1.6285	1,572.1800	1.5722	(3.458)	0	0	0
2021/11/18	R186	05/05/2022	8.32	Put	Bond Future	1,684.4500	1.6844	1,731.5600	1.7316	2.797	0	0	0
2021/11/18	R186	05/05/2022	8.14	Call	Bond Future	1,279.7500	1.2797	1,230.7900	1.2308	(3.826)	0	0	454
2021/11/18	R186	05/05/2022	8.14	Put	Bond Future	2,051.7100	2.0517	2,106.1700	2.1062	2.654	0	0	0
2021/11/18	R186	05/05/2022	7.28	Call	Bond Future	272.7100	0.2727	255.9500	0.2559	(6.146)	0	0	435
2021/11/18	R186	05/05/2022	7.28	Put	Bond Future	4,548.4500	4.5485	4,635.1100	4.6351	1.905	0	0	0
2021/11/18	R186	05/05/2022	7.48	Call	Bond Future	389.5000	0.3895	367.2900	0.3673	(5.702)	0	0	3,600
2021/11/18	R186	05/05/2022	7.48	Put	Bond Future	3,838.0000	3.8380	3,919.2100	3.9192	2.116	0	0	0
2021/11/18	R186	05/05/2022			Bond Future	8.3341	112.1792	8.3603	112.0757	0.314	0.0000	0.0000	4,514
2021/11/18	R186	05/05/2022	8.64	Call	Bond Future	2,353.0500	2.3531	2,284.6600	2.2847	(2.906)	0	0	0
2021/11/18	R186	05/05/2022	8.64	Put	Bond Future	1,150.5900	1.1506	1,185.6200	1.1856	3.045	0	0	4,035
2021/11/18	R186	05/05/2022	8.94	Call	Bond Future	3,154.6500	3.1546	3,076.6800	3.0767	(2.472)	0	0	0
2021/11/18	R186	05/05/2022	8.94	Put	Bond Future	789.0300	0.7890	814.4800	0.8145	3.225	0	0	454
2021/11/18	R186	05/05/2022	8.31	Call	Bond Future	1,608.0400	1.6080	1,552.1300	1.5521	(3.477)	0	0	0
2021/11/18	R186	05/05/2022	8.31	Put	Bond Future	1,703.6200	1.7036	1,751.1300	1.7511	2.789	0	0	0
2021/11/18	R186	05/05/2022	8.35	Call	Bond Future	1,690.6800	1.6907	1,633.1900	1.6332	(3.400)	0	0	454
2021/11/18	R186	05/05/2022	8.35	Put	Bond Future	1,627.8800	1.6279	1,673.8100	1.6738	2.821	0	0	0
2021/11/18	R186	05/05/2022	7.88	Call	Bond Future	852.6900	0.8527	814.6600	0.8147	(4.460)	0	0	435
2021/11/18	R186	05/05/2022	7.88	Put	Bond Future	2,669.3700	2.6694	2,734.7600	2.7348	2.450	0	0	0
2021/11/18	R186	05/05/2022	8.30	Call	Bond Future	1,587.7300	1.5877	1,532.2300	1.5322	(3.496)	0	0	0
2021/11/18	R186	05/05/2022	8.30	Put	Bond Future	1,722.9500	1.7229	1,770.8700	1.7709	2.781	0	0	0
2021/11/18	R186	05/05/2022	6.73	Call	Bond Future	93.1500	0.0931	86.2700	0.0863	(7.386)	0	0	3,600
2021/11/18	R186	05/05/2022	6.73	Put	Bond Future	6,683.5600	6.6836	6,780.1000	6.7801	1.444	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
2021/11/18	R186	04/08/2022	8.15	Call	Bond Future	1,203.2300	1.2032	1,173.1400	1.1731	(2.501)	0	0	0
2021/11/18	R186	04/08/2022	8.15	Put	Bond Future	2,852.7200	2.8527	2,894.3900	2.8944	1.461	0	0	0
2021/11/18	R186	04/08/2022	9.78	Call	Bond Future	5,024.2000	5.0242	4,964.4300	4.9644	(1.190)	0	0	0
2021/11/18	R186	04/08/2022	9.78	Put	Bond Future	686.0300	0.6860	698.0200	0.6980	1.748	0	0	3,600
2021/11/18	R186	04/08/2022	7.96	Call	Bond Future	914.2200	0.9142	888.8000	0.8888	(2.781)	0	0	3,600
2021/11/18	R186	04/08/2022			Bond Future	8.5876	108.2021	8.6068	108.1303	0.224	0.0000	0.0000	0
2021/11/18	R186	04/08/2022	8.14	Call	Bond Future	1,186.9200	1.1869	1,157.0700	1.1571	(2.515)	0	0	0
2021/11/18	R186	04/08/2022	8.14	Put	Bond Future	2,874.4800	2.8745	2,916.3900	2.9164	1.458	0	0	0
2021/11/18	R186	04/08/2022	6.96	Call	Bond Future	177.4500	0.1775	169.9000	0.1699	(4.255)	0	0	3,600
2021/11/18	R186	04/08/2022	6.96	Put	Bond Future	6,476.1600	6.4762	6,540.3700	6.5404	0.991	0	0	0
2021/11/18	R186	04/08/2022	7.96	Put	Bond Future	3,289.8200	3.2898	3,336.1600	3.3362	1.409	0	0	0
2021/11/18	R186	04/08/2022	8.13	Call	Bond Future	1,170.7300	1.1707	1,141.1300	1.1411	(2.528)	0	0	0
2021/11/18	R186	04/08/2022	8.13	Put	Bond Future	2,896.3700	2.8964	2,938.5300	2.9385	1.456	0	0	0
2021/11/18	R186	03/11/2022	8.53	Call	Bond Future	1,760.9200	1.7609	1,725.5200	1.7255	(2.010)	0	0	0
2021/11/18	R186	03/11/2022	8.53	Put	Bond Future	2,859.6500	2.8596	2,899.0700	2.8991	1.378	0	0	0
2021/11/18	R186	03/11/2022	8.54	Call	Bond Future	1,777.7800	1.7778	1,742.1800	1.7422	(2.002)	0	0	0
2021/11/18	R186	03/11/2022	8.54	Put	Bond Future	2,840.9600	2.8410	2,880.1800	2.8802	1.381	0	0	0
2021/11/18	R186	03/11/2022			Bond Future	8.8410	109.6192	8.8624	109.5443	0.241	0.0000	0.0000	0
2021/11/18	R186	03/11/2022	8.55	Call	Bond Future	1,794.2900	1.7943	1,758.4900	1.7585	(1.995)	0	0	0
2021/11/18	R186	03/11/2022	8.55	Put	Bond Future	2,821.9400	2.8219	2,860.9600	2.8610	1.383	0	0	0
2021/11/18	R197	03/02/2022			Bond Future	322.2308	322.2308	322.2425	322.2425	0.004	0.0000	0.0000	1,079
2021/11/18	R197	05/05/2022			Bond Future	326.1078	326.1078	326.1851	326.1851	0.024	0.0000	0.0000	237
2021/11/18	R197	04/08/2022			Bond Future	321.7764	321.7764	321.9508	321.9508	0.054	0.0000	0.0000	0
2021/11/18	R197	03/11/2022			Bond Future	325.9101	325.9101	326.0811	326.0811	0.052	0.0000	0.0000	0
2021/11/18	R202	03/02/2022			Bond Future	242.9134	242.9134	242.9374	242.9374	0.010	0.0000	0.0000	8,050
2021/11/18	R202	05/05/2022			Bond Future	245.8362	245.8362	245.9097	245.9097	0.030	0.0000	0.0000	413
2021/11/18	R202	04/08/2022			Bond Future	244.4312	244.4312	244.5783	244.5783	0.060	0.0000	0.0000	0
2021/11/18	R202	03/11/2022			Bond Future	247.5706	247.5706	247.7155	247.7155	0.059	0.0000	0.0000	0
2021/11/18	R209	03/02/2022	11.02	Call	Bond Future	3,563.4700	3.5635	3,649.6100	3.6496	2.417	0	0	0
2021/11/18	R209	03/02/2022	11.02	Put	Bond Future	683.9200	0.6839	644.4300	0.6444	(5.774)	0	0	0
2021/11/18	R209	03/02/2022	11.03	Call	Bond Future	3,604.5800	3.6046	3,691.2200	3.6912	2.404	0	0	0
2021/11/18	R209	03/02/2022	11.03	Put	Bond Future	672.1500	0.6722	633.1600	0.6332	(5.801)	0	0	0
2021/11/18	R209	03/02/2022			Bond Future	10.4921	71.3240	10.4698	71.4496	(0.213)	0.0000	0.0000	17,702
2021/11/18	R209	03/02/2022	11.04	Call	Bond Future	3,645.8200	3.6458	3,732.9600	3.7330	2.390	0	0	0
2021/11/18	R209	03/02/2022	11.04	Put	Bond Future	660.5600	0.6606	622.0700	0.6221	(5.827)	0	0	0
2021/11/18	R209	05/05/2022	11.44	Call	Bond Future	5,043.1500	5.0431	5,144.3800	5.1444	2.007	0	0	0
2021/11/18	R209	05/05/2022	11.44	Put	Bond Future	994.9400	0.9949	954.6700	0.9547	(4.047)	0	0	0
2021/11/18	R209	05/05/2022	9.75	Call	Bond Future	495.0000	0.4950	516.4700	0.5165	4.337	0	0	8,525
2021/11/18	R209	05/05/2022	9.75	Put	Bond Future	5,811.0700	5.8111	5,691.0400	5.6910	(2.066)	0	0	0
2021/11/18	R209	05/05/2022	10.75	Call	Bond Future	2,614.4900	2.6145	2,685.4400	2.6854	2.714	0	0	0
2021/11/18	R209	05/05/2022	10.75	Put	Bond Future	2,174.5800	2.1746	2,104.0300	2.1040	(3.244)	0	0	12,050
2021/11/18	R209	05/05/2022	11.43	Call	Bond Future	5,003.9800	5.0040	5,104.8600	5.1049	2.016	0	0	0
2021/11/18	R209	05/05/2022	11.43	Put	Bond Future	1,006.0900	1.0061	965.4700	0.9655	(4.037)	0	0	0
2021/11/18	R209	05/05/2022			Bond Future	10.6694	69.0237	10.6437	69.1652	(0.241)	0.0000	0.0000	5,396
2021/11/18	R209	05/05/2022	11.45	Call	Bond Future	5,082.3900	5.0824	5,183.9800	5.1840	1.999	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
2021/11/18	R209	05/05/2022	11.45	Put	Bond Future	983.9100	0.9839	944.0000	0.9440	(4.056)	0	0	0
2021/11/18	R209	05/05/2022	12.00	Call	Bond Future	7,314.8800	7.3149	7,431.9200	7.4319	1.600	0	0	0
2021/11/18	R209	05/05/2022	12.00	Put	Bond Future	536.1900	0.5362	511.7300	0.5117	(4.562)	0	0	12,050
2021/11/18	R209	04/08/2022	10.57	Put	Bond Future	3,726.3300	3.7263	3,629.0600	3.6291	(2.610)	0	0	0
2021/11/18	R209	04/08/2022	10.58	Call	Bond Future	2,211.9900	2.2120	2,279.3300	2.2793	3.044	0	0	0
2021/11/18	R209	04/08/2022	10.58	Put	Bond Future	3,695.1700	3.6952	3,598.3800	3.5984	(2.619)	0	0	0
2021/11/18	R209	04/08/2022			Bond Future	10.8530	69.8184	10.8224	69.9826	(0.282)	0.0000	0.0000	0
2021/11/18	R209	04/08/2022	10.57	Call	Bond Future	2,187.9500	2.1879	2,254.8100	2.2548	3.056	0	0	0
2021/11/18	R209	04/08/2022	10.59	Call	Bond Future	2,236.1600	2.2362	2,303.9900	2.3040	3.033	0	0	0
2021/11/18	R209	04/08/2022	10.59	Put	Bond Future	3,664.2100	3.6642	3,567.9100	3.5679	(2.628)	0	0	0
2021/11/18	R209	03/11/2022	11.03	Call	Bond Future	3,361.1400	3.3611	3,443.3800	3.4434	2.447	0	0	0
2021/11/18	R209	03/11/2022	11.03	Put	Bond Future	3,370.1800	3.3702	3,287.6900	3.2877	(2.448)	0	0	0
2021/11/18	R209	03/11/2022			Bond Future	11.0317	67.5990	11.0003	67.7637	(0.285)	0.0000	0.0000	0
2021/11/18	R209	03/11/2022	11.01	Call	Bond Future	3,307.5200	3.3075	3,388.9400	3.3889	2.462	0	0	0
2021/11/18	R209	03/11/2022	11.01	Put	Bond Future	3,421.1700	3.4212	3,337.8600	3.3379	(2.435)	0	0	0
2021/11/18	R209	03/11/2022	11.02	Call	Bond Future	3,334.2800	3.3343	3,416.1100	3.4161	2.454	0	0	0
2021/11/18	R209	03/11/2022	11.02	Put	Bond Future	3,395.6000	3.3956	3,312.7000	3.3127	(2.441)	0	0	0
2021/11/18	R210	03/02/2022			Bond Future	215.0388	215.0388	215.0541	215.0541	0.007	0.0000	0.0000	1,381
2021/11/18	R210	05/05/2022			Bond Future	214.7742	214.7742	214.8331	214.8331	0.027	0.0000	0.0000	104
2021/11/18	R210	04/08/2022			Bond Future	217.4237	217.4237	217.5475	217.5475	0.057	0.0000	0.0000	0
2021/11/18	R210	03/11/2022			Bond Future	217.3071	217.3071	217.4290	217.4290	0.056	0.0000	0.0000	0
2021/11/18	R213	03/02/2022	8.63	Call	Bond Future	41.2200	0.0412	42.4400	0.0424	2.960	0	0	200
2021/11/18	R213	03/02/2022	8.63	Put	Bond Future	7,072.3900	7.0724	6,982.1200	6.9821	(1.276)	0	0	0
2021/11/18	R213	03/02/2022	8.80	Call	Bond Future	75.0700	0.0751	77.4100	0.0774	3.117	0	0	102
2021/11/18	R213	03/02/2022	8.80	Put	Bond Future	6,128.8900	6.1289	6,039.7400	6.0397	(1.455)	0	0	0
2021/11/18	R213	03/02/2022	10.60	Put	Bond Future	468.0300	0.4680	443.1900	0.4432	(5.307)	0	0	430
2021/11/18	R213	03/02/2022	10.67	Call	Bond Future	4,260.1000	4.2601	4,328.9800	4.3290	1.617	0	0	0
2021/11/18	R213	03/02/2022	10.67	Put	Bond Future	411.6600	0.4117	389.0500	0.3891	(5.492)	0	0	220
2021/11/18	R213	03/02/2022	10.00	Call	Bond Future	1,826.7700	1.8268	1,868.0500	1.8681	2.260	0	0	0
2021/11/18	R213	03/02/2022	10.00	Put	Bond Future	1,354.6400	1.3546	1,304.4300	1.3044	(3.707)	0	0	430
2021/11/18	R213	03/02/2022	9.98	Call	Bond Future	1,768.6900	1.7687	1,809.0100	1.8090	2.280	0	0	0
2021/11/18	R213	03/02/2022	9.98	Put	Bond Future	1,400.1900	1.4002	1,349.0200	1.3490	(3.655)	0	0	0
2021/11/18	R213	03/02/2022	9.22	Put	Bond Future	4,004.7700	4.0048	3,922.6700	3.9227	(2.050)	0	0	0
2021/11/18	R213	03/02/2022	9.58	Put	Bond Future	2,554.3700	2.5544	2,484.7800	2.4848	(2.724)	0	0	200
2021/11/18	R213	03/02/2022			Bond Future	9.9091	85.9755	9.8916	86.0670	(0.177)	0.0000	0.0000	20,884
2021/11/18	R213	03/02/2022	9.15	Call	Bond Future	245.6100	0.2456	253.2500	0.2532	3.111	0	0	220
2021/11/18	R213	03/02/2022	9.15	Put	Bond Future	4,329.5900	4.3296	4,245.7400	4.2457	(1.937)	0	0	0
2021/11/18	R213	03/02/2022	10.25	Call	Bond Future	2,632.0200	2.6320	2,685.0400	2.6850	2.014	0	0	0
2021/11/18	R213	03/02/2022	10.25	Put	Bond Future	878.6400	0.8786	840.1700	0.8402	(4.378)	0	0	102
2021/11/18	R213	03/02/2022	10.60	Call	Bond Future	3,972.2100	3.9722	4,038.8600	4.0389	1.678	0	0	0
2021/11/18	R213	03/02/2022	10.15	Call	Bond Future	2,293.6000	2.2936	2,342.0300	2.3420	2.112	0	0	0
2021/11/18	R213	03/02/2022	10.15	Put	Bond Future	1,049.6100	1.0496	1,006.5500	1.0066	(4.102)	0	0	200
2021/11/18	R213	03/02/2022	10.17	Call	Bond Future	2,359.6100	2.3596	2,408.9600	2.4090	2.091	0	0	0
2021/11/18	R213	03/02/2022	10.17	Put	Bond Future	1,013.4100	1.0134	971.2700	0.9713	(4.158)	0	0	220
2021/11/18	R213	03/02/2022	9.96	Call	Bond Future	1,711.7600	1.7118	1,751.1100	1.7511	2.299	0	0	0
2021/11/18	R213	03/02/2022	9.96	Put	Bond Future	1,447.0500	1.4471	1,394.9100	1.3949	(3.603)	0	0	0

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2021/11/18	R213	03/02/2022	9.97	Call	Bond Future	1,740.1800	1.7402	1,780.0100	1.7800	2.289	0	0	0
2021/11/18	R213	03/02/2022	9.97	Put	Bond Future	1,423.5500	1.4235	1,371.8900	1.3719	(3.629)	0	0	0
2021/11/18	R213	03/02/2022	9.22	Call	Bond Future	308.0400	0.3080	317.4300	0.3174	3.048	0	0	430
2021/11/18	R213	03/02/2022	9.58	Call	Bond Future	814.6300	0.8146	836.5300	0.8365	2.688	0	0	0
2021/11/18	R213	03/02/2022	9.76	Call	Bond Future	1,197.3500	1.1973	1,227.2000	1.2272	2.493	0	0	0
2021/11/18	R213	03/02/2022	9.76	Put	Bond Future	1,979.9000	1.9799	1,918.2600	1.9183	(3.113)	0	0	102
2021/11/18	R213	05/05/2022	10.63	Call	Bond Future	3,808.0000	3.8080	3,877.2700	3.8773	1.819	0	0	0
2021/11/18	R213	05/05/2022	10.65	Put	Bond Future	1,219.0000	1.2190	1,179.1900	1.1792	(3.266)	0	0	0
2021/11/18	R213	05/05/2022			Bond Future	10.1133	83.4572	10.0916	83.5670	(0.214)	0.0000	0.0000	0
2021/11/18	R213	05/05/2022	10.63	Put	Bond Future	1,247.2400	1.2472	1,206.7600	1.2068	(3.246)	0	0	0
2021/11/18	R213	05/05/2022	10.64	Call	Bond Future	3,842.4500	3.8425	3,912.0500	3.9120	1.811	0	0	0
2021/11/18	R213	05/05/2022	10.64	Put	Bond Future	1,233.1500	1.2331	1,193.0000	1.1930	(3.256)	0	0	0
2021/11/18	R213	05/05/2022	10.65	Call	Bond Future	3,876.7900	3.8768	3,946.7300	3.9467	1.804	0	0	0
2021/11/18	R213	04/08/2022	9.88	Call	Bond Future	1,686.1300	1.6861	1,733.9600	1.7340	2.837	0	0	0
2021/11/18	R213	04/08/2022	9.89	Call	Bond Future	1,706.3000	1.7063	1,754.5300	1.7545	2.827	0	0	0
2021/11/18	R213	04/08/2022	9.90	Put	Bond Future	3,872.7700	3.8728	3,785.1300	3.7851	(2.263)	0	0	0
2021/11/18	R213	04/08/2022			Bond Future	10.3309	84.4206	10.3031	84.5568	(0.269)	0.0000	0.0000	0
2021/11/18	R213	04/08/2022	9.88	Put	Bond Future	3,933.9400	3.9339	3,845.5200	3.8455	(2.248)	0	0	0
2021/11/18	R213	04/08/2022	9.89	Put	Bond Future	3,903.4000	3.9034	3,815.3800	3.8154	(2.255)	0	0	0
2021/11/18	R213	04/08/2022	9.90	Call	Bond Future	1,726.3500	1.7263	1,774.9600	1.7750	2.816	0	0	0
2021/11/18	R213	03/11/2022	10.38	Call	Bond Future	2,693.4400	2.6934	2,754.5700	2.7546	2.270	0	0	0
2021/11/18	R213	03/11/2022	10.38	Put	Bond Future	3,489.5000	3.4895	3,414.4600	3.4145	(2.150)	0	0	0
2021/11/18	R213	03/11/2022	10.39	Call	Bond Future	2,716.8900	2.7169	2,778.3700	2.7784	2.263	0	0	0
2021/11/18	R213	03/11/2022	10.39	Put	Bond Future	3,464.9100	3.4649	3,390.2200	3.3902	(2.156)	0	0	0
2021/11/18	R213	03/11/2022			Bond Future	10.5467	82.0000	10.5180	82.1362	(0.272)	0.0000	0.0000	0
2021/11/18	R213	03/11/2022	10.40	Call	Bond Future	2,740.1400	2.7401	2,801.9500	2.8019	2.256	0	0	0
2021/11/18	R213	03/11/2022	10.40	Put	Bond Future	3,440.1500	3.4401	3,365.7900	3.3658	(2.162)	0	0	0
2021/11/18	R214	03/02/2022	11.39	Put	Bond Future	728.8000	0.7288	680.7000	0.6807	(6.600)	0	0	0
2021/11/18	R214	03/02/2022	11.40	Put	Bond Future	716.8800	0.7169	669.3700	0.6694	(6.627)	0	0	0
2021/11/18	R214	03/02/2022	11.41	Call	Bond Future	3,794.7100	3.7947	3,906.3600	3.9064	2.942	0	0	0
2021/11/18	R214	03/02/2022			Bond Future	10.8519	68.1331	10.8244	68.2917	(0.254)	0.0000	0.0000	19,929
2021/11/18	R214	03/02/2022	11.39	Call	Bond Future	3,711.6600	3.7117	3,822.1400	3.8221	2.977	0	0	0
2021/11/18	R214	03/02/2022	11.40	Call	Bond Future	3,753.1200	3.7531	3,864.1900	3.8642	2.959	0	0	0
2021/11/18	R214	03/02/2022	11.41	Put	Bond Future	705.1600	0.7052	658.2300	0.6582	(6.655)	0	0	0
2021/11/18	R214	05/05/2022	11.73	Put	Bond Future	1,144.1400	1.1441	1,092.3700	1.0924	(4.525)	0	0	0
2021/11/18	R214	05/05/2022	11.74	Put	Bond Future	1,132.1600	1.1322	1,080.8200	1.0808	(4.535)	0	0	0
2021/11/18	R214	05/05/2022	11.75	Call	Bond Future	5,007.3800	5.0074	5,130.4900	5.1305	2.459	0	0	0
2021/11/18	R214	05/05/2022			Bond Future	11.0227	65.6568	10.9918	65.8308	(0.281)	0.0000	0.0000	441
2021/11/18	R214	05/05/2022	11.73	Call	Bond Future	4,929.3400	4.9293	5,051.5900	5.0516	2.480	0	0	0
2021/11/18	R214	05/05/2022	11.74	Call	Bond Future	4,968.3300	4.9683	5,091.0100	5.0910	2.469	0	0	0
2021/11/18	R214	05/05/2022	11.75	Put	Bond Future	1,120.3100	1.1203	1,069.4000	1.0694	(4.544)	0	0	0
2021/11/18	R214	04/08/2022	10.98	Put	Bond Future	3,601.3000	3.6013	3,490.0200	3.4900	(3.090)	0	0	0
2021/11/18	R214	04/08/2022	10.99	Call	Bond Future	2,396.2900	2.3963	2,481.6000	2.4816	3.560	0	0	0
2021/11/18	R214	04/08/2022			Bond Future	11.2016	66.4117	11.1659	66.6076	(0.319)	0.0000	0.0000	0
2021/11/18	R214	04/08/2022	10.97	Call	Bond Future	2,344.7000	2.3447	2,428.8100	2.4288	3.587	0	0	0
2021/11/18	R214	04/08/2022	10.97	Put	Bond Future	3,632.1000	3.6321	3,520.2300	3.5202	(3.080)	0	0	0
2021/11/18	R214	04/08/2022	10.98	Call	Bond Future	2,370.3200	2.3703	2,455.0200	2.4550	3.573	0	0	0



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2021/11/18	R214	04/08/2022	10.99	Put	Bond Future	3,570.9300	3.5709	3,460.2600	3.4603	(3.099)	0	0	0
2021/11/18	R214	03/11/2022	11.34	Call	Bond Future	3,382.8600	3.3829	3,480.9100	3.4809	2.898	0	0	0
2021/11/18	R214	03/11/2022	11.36	Put	Bond Future	3,522.2400	3.5222	3,424.2500	3.4243	(2.782)	0	0	0
2021/11/18	R214	03/11/2022			Bond Future	11.3759	64.0094	11.3391	64.2064	(0.323)	0.0000	0.0000	0
2021/11/18	R214	03/11/2022	11.34	Put	Bond Future	3,574.9200	3.5749	3,475.9700	3.4760	(2.768)	0	0	0
2021/11/18	R214	03/11/2022	11.35	Call	Bond Future	3,410.0700	3.4101	3,508.6000	3.5086	2.889	0	0	0
2021/11/18	R214	03/11/2022	11.35	Put	Bond Future	3,548.5000	3.5485	3,450.0300	3.4500	(2.775)	0	0	0
2021/11/18	R214	03/11/2022	11.36	Call	Bond Future	3,437.3800	3.4374	3,536.3900	3.5364	2.880	0	0	0
2021/11/18	R248	03/02/2022	9.80	Call	Bond Future	120.9300	0.1209	134.3100	0.1343	11.064	0	0	0
2021/11/18	R248	03/02/2022	9.80	Put	Bond Future	8,197.3800	8.1974	7,933.3300	7.9333	(3.221)	0	0	0
2021/11/18	R248	03/02/2022	10.00	Call	Bond Future	264.9700	0.2650	291.2300	0.2912	9.911	0	0	1,300
2021/11/18	R248	03/02/2022	10.00	Put	Bond Future	6,653.0800	6.6531	6,401.9100	6.4019	(3.775)	0	0	0
2021/11/18	R248	03/02/2022	10.20	Put	Bond Future	5,264.7400	5.2647	5,032.5000	5.0325	(4.411)	0	0	0
2021/11/18	R248	03/02/2022	11.48	Call	Bond Future	5,309.5600	5.3096	5,520.5700	5.5206	3.974	0	0	0
2021/11/18	R248	03/02/2022	11.49	Put	Bond Future	717.7500	0.7178	652.1900	0.6522	(9.134)	0	0	0
2021/11/18	R248	03/02/2022	10.90	Call	Bond Future	2,487.5300	2.4875	2,630.2900	2.6303	5.739	0	0	900
2021/11/18	R248	03/02/2022	10.90	Put	Bond Future	1,908.3200	1.9083	1,773.6500	1.7737	(7.057)	0	0	0
2021/11/18	R248	03/02/2022	11.47	Call	Bond Future	5,255.7200	5.2557	5,465.8500	5.4659	3.998	0	0	0
2021/11/18	R248	03/02/2022	10.40	Call	Bond Future	895.6800	0.8957	965.5700	0.9656	7.803	0	0	100
2021/11/18	R248	03/02/2022	10.50	Call	Bond Future	1,144.3200	1.1443	1,228.1100	1.2281	7.322	0	0	0
2021/11/18	R248	03/02/2022	10.50	Put	Bond Future	3,540.2200	3.5402	3,346.5800	3.3466	(5.470)	0	0	0
2021/11/18	R248	03/02/2022			Bond Future	10.8202	85.9763	10.7822	86.2537	(0.350)	0.0000	0.0000	179,022
2021/11/18	R248	03/02/2022	10.20	Call	Bond Future	511.6700	0.5117	556.8600	0.5569	8.832	0	0	900
2021/11/18	R248	03/02/2022	11.48	Put	Bond Future	729.7300	0.7297	663.3100	0.6633	(9.102)	0	0	0
2021/11/18	R248	03/02/2022	11.49	Call	Bond Future	5,363.5000	5.3635	5,575.3700	5.5754	3.950	0	0	0
2021/11/18	R248	03/02/2022	11.00	Call	Bond Future	2,908.5400	2.9085	3,065.5000	3.0655	5.397	0	0	100
2021/11/18	R248	03/02/2022	11.00	Put	Bond Future	1,613.9800	1.6140	1,493.5100	1.4935	(7.464)	0	0	0
2021/11/18	R248	03/02/2022	11.47	Put	Bond Future	741.9200	0.7419	674.6200	0.6746	(9.071)	0	0	0
2021/11/18	R248	03/02/2022	10.40	Put	Bond Future	4,064.9200	4.0649	3,857.3800	3.8574	(5.106)	0	0	0
2021/11/18	R248	03/02/2022	10.70	Call	Bond Future	1,742.5600	1.7426	1,855.6900	1.8557	6.492	0	0	1,300
2021/11/18	R248	03/02/2022	10.70	Put	Bond Future	2,627.7200	2.6277	2,463.4200	2.4634	(6.253)	0	0	0
2021/11/18	R248	05/05/2022	11.80	Call	Bond Future	6,682.6900	6.6827	6,903.3500	6.9034	3.302	0	0	0
2021/11/18	R248	05/05/2022	11.79	Call	Bond Future	6,632.9400	6.6329	6,852.9300	6.8529	3.317	0	0	0
2021/11/18	R248	05/05/2022	11.79	Put	Bond Future	1,272.8600	1.2729	1,195.0300	1.1950	(6.115)	0	0	0
2021/11/18	R248	05/05/2022			Bond Future	10.9889	82.5751	10.9471	82.8729	(0.380)	0.0000	0.0000	2,035
2021/11/18	R248	05/05/2022	11.80	Put	Bond Future	1,259.7000	1.2597	1,182.5400	1.1825	(6.125)	0	0	0
2021/11/18	R248	05/05/2022	11.81	Call	Bond Future	6,732.3300	6.7323	6,953.6500	6.9537	3.287	0	0	0
2021/11/18	R248	05/05/2022	11.81	Put	Bond Future	1,246.5100	1.2465	1,170.0100	1.1700	(6.137)	0	0	0
2021/11/18	R248	04/08/2022	10.99	Call	Bond Future	3,143.0300	3.1430	3,291.4700	3.2915	4.723	0	0	0
2021/11/18	R248	04/08/2022	10.99	Put	Bond Future	4,374.2300	4.3742	4,196.2500	4.1963	(4.069)	0	0	0
2021/11/18	R248	04/08/2022	10.98	Call	Bond Future	3,110.3900	3.1104	3,257.8300	3.2578	4.740	0	0	0
2021/11/18	R248	04/08/2022	10.98	Put	Bond Future	4,412.6000	4.4126	4,233.6200	4.2336	(4.056)	0	0	0
2021/11/18	R248	04/08/2022			Bond Future	11.1658	83.5248	11.1188	83.8512	(0.422)	0.0000	0.0000	0
2021/11/18	R248	04/08/2022	11.00	Call	Bond Future	3,176.1300	3.1761	3,325.5600	3.3256	4.705	0	0	0
2021/11/18	R248	04/08/2022	11.00	Put	Bond Future	4,336.4200	4.3364	4,159.4300	4.1594	(4.081)	0	0	0
2021/11/18	R248	03/11/2022	11.31	Put	Bond Future	4,394.8500	4.3949	4,232.8800	4.2329	(3.685)	0	0	0
2021/11/18	R248	03/11/2022	11.32	Call	Bond Future	4,239.7400	4.2397	4,407.2500	4.4073	3.951	0	0	0

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2021/11/18	R248	03/11/2022	11.30	Put	Bond Future	4,428.1900	4.4282	4,265.4000	4.2654	(3.676)	0	0	0
2021/11/18	R248	03/11/2022			Bond Future	11.3381	80.2131	11.2894	80.5418	(0.429)	0.0000	0.0000	0
2021/11/18	R248	03/11/2022	11.31	Call	Bond Future	4,205.3600	4.2054	4,372.0500	4.3720	3.964	0	0	0
2021/11/18	R248	03/11/2022	11.32	Put	Bond Future	4,361.7300	4.3617	4,200.5800	4.2006	(3.695)	0	0	0
2021/11/18	R248	03/11/2022	11.30	Call	Bond Future	4,171.1000	4.1711	4,336.9700	4.3370	3.977	0	0	0

**Total** **1119256**