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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/11/2021 TO 04/11/2021

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
2021/11/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	2025	04/11/2021		Bond Future	153.6895	153.6895	153.7045	153.7045	0.010	0.0000	0.0000	0
2021/11/04	2025	03/02/2022		Bond Future	153.8610	153.8610	153.8750	153.8750	0.009	0.0000	0.0000	5,057
2021/11/04	2025	05/05/2022		Bond Future	155.7210	155.7210	155.7348	155.7348	0.009	0.0000	0.0000	164
2021/11/04	2025	04/08/2022		Bond Future	156.0278	156.0278	156.0417	156.0417	0.009	0.0000	0.0000	0
2021/11/04	2025	03/11/2022		Bond Future	158.0051	158.0051	158.0188	158.0188	0.009	0.0000	0.0000	0
2021/11/04	2029	04/11/2021		Bond Future	112.6740	112.6740	112.6107	112.6107	(0.056)	0.0000	0.0000	0
2021/11/04	2029	03/02/2022		Bond Future	113.9604	113.9604	113.8186	113.8186	(0.124)	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
2021/11/04	2029	05/05/2022			Bond Future	114.1409	114.1409	113.9970	113.9970	(0.126)	0.0000	0.0000	186
2021/11/04	2029	04/08/2022			Bond Future	115.5471	115.5471	115.4013	115.4013	(0.126)	0.0000	0.0000	0
2021/11/04	2029	03/11/2022			Bond Future	115.7881	115.7881	115.6403	115.6403	(0.128)	0.0000	0.0000	0
2021/11/04	2030	04/11/2021	8.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	2030	04/11/2021	8.27	Put	Bond Future	7,650.8200	7.6508	7,611.3500	7.6113	(0.516)	0	0	0
2021/11/04	2030	04/11/2021	8.77	Put	Bond Future	4,791.9800	4.7920	4,752.5100	4.7525	(0.824)	0	0	0
2021/11/04	2030	04/11/2021	9.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	2030	04/11/2021	9.30	Put	Bond Future	1,876.3300	1.8763	1,836.8600	1.8369	(2.104)	0	0	0
2021/11/04	2030	04/11/2021	9.35	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/11/04	2030	04/11/2021	9.35	Put	Bond Future	1,607.1900	1.6072	1,567.7100	1.5677	(2.456)	0	0	0
2021/11/04	2030	04/11/2021	9.40	Put	Bond Future	1,339.1200	1.3391	1,299.5700	1.2996	(2.953)	0	0	0
2021/11/04	2030	04/11/2021	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	2030	04/11/2021	10.60	Call	Bond Future	4,806.4800	4.8065	4,845.9500	4.8460	0.821	0	0	0
2021/11/04	2030	04/11/2021	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	2030	04/11/2021	11.26	Call	Bond Future	7,961.3500	7.9613	8,000.8200	8.0008	0.496	0	0	0
2021/11/04	2030	04/11/2021	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	2030	04/11/2021			Bond Future	9.6525	92.9363	9.6450	92.9758	(0.078)	0.0000	0.0000	0
2021/11/04	2030	04/11/2021	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	2030	04/11/2021	8.75	Put	Bond Future	4,904.2800	4.9043	4,864.8100	4.8648	(0.805)	0	0	0
2021/11/04	2030	04/11/2021	8.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	2030	04/11/2021	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	2030	04/11/2021	8.80	Put	Bond Future	4,623.8400	4.6238	4,584.3700	4.5844	(0.854)	0	0	0
2021/11/04	2030	04/11/2021	9.20	Put	Bond Future	2,417.6500	2.4176	2,378.1800	2.3782	(1.633)	0	0	0
2021/11/04	2030	04/11/2021	9.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	2030	04/11/2021	9.25	Put	Bond Future	2,146.4900	2.1465	2,107.0200	2.1070	(1.839)	0	0	0
2021/11/04	2030	04/11/2021	9.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	2030	04/11/2021	9.40	Call	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	0
2021/11/04	2030	04/11/2021	9.90	Call	Bond Future	1,288.5700	1.2886	1,327.7000	1.3277	3.037	0	0	0
2021/11/04	2030	04/11/2021	9.90	Put	Bond Future	0.3400	0.0003	0.0000	0.0000	(100.000)	0	0	0
2021/11/04	2030	04/11/2021	10.59	Call	Bond Future	4,757.4900	4.7575	4,796.9600	4.7970	0.830	0	0	0
2021/11/04	2030	04/11/2021	10.61	Call	Bond Future	4,855.4400	4.8554	4,894.9100	4.8949	0.813	0	0	0
2021/11/04	2030	04/11/2021	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	2030	04/11/2021	11.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	2030	04/11/2021	11.44	Call	Bond Future	8,795.5600	8.7956	8,835.0300	8.8350	0.449	0	0	0
2021/11/04	2030	03/02/2022	9.35	Call	Bond Future	661.3100	0.6613	836.1600	0.8362	26.440	0	0	0
2021/11/04	2030	03/02/2022	9.35	Put	Bond Future	3,390.2700	3.3903	2,938.8400	2.9388	(13.315)	0	0	101
2021/11/04	2030	03/02/2022	9.90	Put	Bond Future	0.0000	0.0000	1,388.5800	1.3886	100.000	0	0	8,000
2021/11/04	2030	03/02/2022	9.45	Call	Bond Future	818.0300	0.8180	1,020.5800	1.0206	24.761	0	0	0
2021/11/04	2030	03/02/2022	9.45	Put	Bond Future	3,022.1000	3.0221	2,598.3700	2.5984	(14.021)	0	0	0
2021/11/04	2030	03/02/2022	8.39	Call	Bond Future	44.1900	0.0442	64.1500	0.0642	45.169	0	0	101
2021/11/04	2030	03/02/2022	8.39	Put	Bond Future	8,011.7000	8.0117	7,405.3800	7.4054	(7.568)	0	0	0
2021/11/04	2030	03/02/2022	8.85	Call	Bond Future	177.2800	0.1773	242.3200	0.2423	36.688	0	0	1,000
2021/11/04	2030	03/02/2022	8.85	Put	Bond Future	5,588.7800	5.5888	5,027.5400	5.0275	(10.042)	0	0	0
2021/11/04	2030	03/02/2022	9.10	Call	Bond Future	0.0000	0.0000	475.4500	0.4755	100.000	0	0	4,000
2021/11/04	2030	03/02/2022	9.10	Put	Bond Future	0.0000	0.0000	3,907.1700	3.9072	100.000	0	0	0
2021/11/04	2030	03/02/2022			Bond Future	9.8780	89.9703	9.7550	90.5966	(1.245)	0.0000	0.0000	83,982
2021/11/04	2030	03/02/2022	9.43	Call	Bond Future	784.8400	0.7848	981.7600	0.9818	25.090	0	0	0

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2021/11/04	2030	03/02/2022	9.43	Put	Bond Future	3,093.5800	3.0936	2,664.2200	2.6642	(13.879)	0	0	0
2021/11/04	2030	03/02/2022	9.44	Call	Bond Future	801.3200	0.8013	1,001.0500	1.0011	24.925	0	0	0
2021/11/04	2030	03/02/2022	9.44	Put	Bond Future	3,057.7100	3.0577	2,631.1600	2.6312	(13.950)	0	0	0
2021/11/04	2030	03/02/2022	9.60	Call	Bond Future	1,091.9000	1.0919	1,337.7200	1.3377	22.513	0	0	1,000
2021/11/04	2030	03/02/2022	9.60	Put	Bond Future	2,515.7700	2.5158	2,135.3100	2.1353	(15.123)	0	0	0
2021/11/04	2030	03/02/2022	9.78	Call	Bond Future	1,486.5100	1.4865	1,785.5100	1.7855	20.114	0	0	0
2021/11/04	2030	03/02/2022	9.78	Put	Bond Future	1,985.2800	1.9853	1,658.0000	1.6580	(16.485)	0	0	101
2021/11/04	2030	03/02/2022	9.90	Call	Bond Future	0.0000	0.0000	2,126.1500	2.1262	100.000	0	0	0
2021/11/04	2030	03/02/2022	10.85	Call	Bond Future	5,153.9500	5.1539	5,688.6100	5.6886	10.374	0	0	0
2021/11/04	2030	03/02/2022	10.85	Put	Bond Future	395.2700	0.3953	303.6500	0.3036	(23.179)	0	0	1,000
2021/11/04	2030	05/05/2022	8.81	Put	Bond Future	6,982.8900	6.9829	6,432.4200	6.4324	(7.883)	0	0	0
2021/11/04	2030	05/05/2022	8.89	Put	Bond Future	6,604.3300	6.6043	6,064.0000	6.0640	(8.181)	0	0	0
2021/11/04	2030	05/05/2022	9.95	Call	Bond Future	1,958.2600	1.9583	2,256.4600	2.2565	15.228	0	0	0
2021/11/04	2030	05/05/2022	8.14	Call	Bond Future	86.1600	0.0862	113.1100	0.1131	31.279	0	0	1,800
2021/11/04	2030	05/05/2022	8.14	Put	Bond Future	10,425.8900	10.4259	9,819.4600	9.8195	(5.817)	0	0	0
2021/11/04	2030	05/05/2022	8.47	Call	Bond Future	171.0100	0.1710	219.6100	0.2196	28.419	0	0	1,073
2021/11/04	2030	05/05/2022	10.21	Call	Bond Future	2,608.6700	2.6087	2,961.5000	2.9615	13.525	0	0	0
2021/11/04	2030	05/05/2022	10.21	Put	Bond Future	2,117.5900	2.1176	1,837.0400	1.8370	(13.249)	0	0	0
2021/11/04	2030	05/05/2022			Bond Future	10.1093	91.0369	9.9804	91.6703	(1.275)	0.0000	0.0000	14,728
2021/11/04	2030	05/05/2022	9.35	Call	Bond Future	849.1500	0.8492	1,020.7700	1.0208	20.211	0	0	0
2021/11/04	2030	05/05/2022	9.35	Put	Bond Future	4,665.6100	4.6656	4,203.8500	4.2038	(9.897)	0	0	1,073
2021/11/04	2030	05/05/2022	10.20	Call	Bond Future	2,581.9300	2.5819	2,932.7200	2.9327	13.586	0	0	0
2021/11/04	2030	05/05/2022	10.20	Put	Bond Future	2,139.4500	2.1394	1,856.8600	1.8569	(13.209)	0	0	200
2021/11/04	2030	05/05/2022	8.81	Call	Bond Future	324.5400	0.3245	407.4500	0.4074	25.547	0	0	200
2021/11/04	2030	05/05/2022	8.89	Call	Bond Future	373.9100	0.3739	466.9600	0.4670	24.886	0	0	1,800
2021/11/04	2030	05/05/2022	11.04	Call	Bond Future	5,320.6900	5.3207	5,811.0100	5.8110	9.215	0	0	0
2021/11/04	2030	05/05/2022	11.04	Put	Bond Future	912.3300	0.9123	769.2700	0.7693	(15.681)	0	0	1,800
2021/11/04	2030	05/05/2022	9.95	Put	Bond Future	2,742.0000	2.7420	2,406.8200	2.4068	(12.224)	0	0	1,073
2021/11/04	2030	05/05/2022	10.19	Call	Bond Future	2,555.3400	2.5553	2,904.0700	2.9041	13.647	0	0	0
2021/11/04	2030	05/05/2022	10.19	Put	Bond Future	2,161.4900	2.1615	1,876.8400	1.8768	(13.169)	0	0	0
2021/11/04	2030	05/05/2022	8.47	Put	Bond Future	8,675.5200	8.6755	8,090.7400	8.0907	(6.741)	0	0	0
2021/11/04	2030	05/05/2022	7.73	Call	Bond Future	32.4500	0.0325	43.9000	0.0439	35.285	0	0	200
2021/11/04	2030	05/05/2022	7.73	Put	Bond Future	12,713.5100	12.7135	12,091.5800	12.0916	(4.892)	0	0	0
2021/11/04	2030	04/08/2022	10.95	Call	Bond Future	4,435.0300	4.4350	4,864.9900	4.8650	9.695	0	0	0
2021/11/04	2030	04/08/2022	10.95	Put	Bond Future	1,719.4000	1.7194	1,508.1100	1.5081	(12.289)	0	0	800
2021/11/04	2030	04/08/2022	9.56	Call	Bond Future	1,161.6800	1.1617	1,356.3000	1.3563	16.753	0	0	0
2021/11/04	2030	04/08/2022	9.56	Put	Bond Future	5,047.1300	5.0471	4,600.5000	4.6005	(8.849)	0	0	0
2021/11/04	2030	04/08/2022			Bond Future	10.3621	88.0832	10.2266	88.7244	(1.307)	0.0000	0.0000	0
2021/11/04	2030	04/08/2022	9.54	Call	Bond Future	1,131.5500	1.1316	1,322.7100	1.3227	16.894	0	0	0
2021/11/04	2030	04/08/2022	9.54	Put	Bond Future	5,116.6500	5.1167	4,666.5600	4.6666	(8.797)	0	0	0
2021/11/04	2030	04/08/2022	9.55	Call	Bond Future	1,146.5500	1.1466	1,339.4400	1.3394	16.824	0	0	0
2021/11/04	2030	04/08/2022	9.55	Put	Bond Future	5,081.8100	5.0818	4,633.4500	4.6335	(8.823)	0	0	0
2021/11/04	2030	04/08/2022	8.30	Call	Bond Future	174.8300	0.1748	218.9600	0.2190	25.242	0	0	800
2021/11/04	2030	04/08/2022	8.30	Put	Bond Future	10,615.2700	10.6153	10,018.1500	10.0182	(5.625)	0	0	0
2021/11/04	2030	04/08/2022	9.05	Call	Bond Future	572.1700	0.5722	688.2000	0.6882	20.279	0	0	800
2021/11/04	2030	04/08/2022	9.05	Put	Bond Future	7,042.1700	7.0422	6,516.9500	6.5170	(7.458)	0	0	0
2021/11/04	2030	03/11/2022	10.10	Call	Bond Future	2,076.0700	2.0761	2,341.3200	2.3413	12.777	0	0	0
2021/11/04	2030	03/11/2022	10.10	Put	Bond Future	4,402.9600	4.4030	4,019.4600	4.0195	(8.710)	0	0	0

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2021/11/04	2030	03/11/2022			Bond Future	10.6035	89.2301	10.4614	89.8789	(1.340)	0.0000	0.0000	0
2021/11/04	2030	03/11/2022	10.08	Call	Bond Future	2,037.3900	2.0374	2,299.5200	2.2995	12.866	0	0	0
2021/11/04	2030	03/11/2022	10.08	Put	Bond Future	4,458.3300	4.4583	4,071.7100	4.0717	(8.672)	0	0	0
2021/11/04	2030	03/11/2022	10.09	Call	Bond Future	2,056.5100	2.0565	2,320.1900	2.3202	12.822	0	0	0
2021/11/04	2030	03/11/2022	10.09	Put	Bond Future	4,430.4100	4.4304	4,045.3400	4.0453	(8.692)	0	0	0
2021/11/04	2032	04/11/2021	9.83	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	2032	04/11/2021	11.69	Call	Bond Future	8,175.3500	8.1753	8,363.3900	8.3634	2.300	0	0	0
2021/11/04	2032	04/11/2021	11.70	Call	Bond Future	8,226.0400	8.2260	8,414.0800	8.4141	2.286	0	0	0
2021/11/04	2032	04/11/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	2032	04/11/2021			Bond Future	10.1824	88.6734	10.1500	88.8615	(0.318)	0.0000	0.0000	0
2021/11/04	2032	04/11/2021	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	2032	04/11/2021	9.33	Put	Bond Future	5,129.6400	5.1296	4,941.6000	4.9416	(3.666)	0	0	0
2021/11/04	2032	04/11/2021	9.83	Put	Bond Future	2,073.5500	2.0735	1,885.5100	1.8855	(9.069)	0	0	0
2021/11/04	2032	04/11/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	2032	04/11/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	2032	04/11/2021	11.71	Call	Bond Future	8,276.6900	8.2767	8,464.7300	8.4647	2.272	0	0	0
2021/11/04	2032	04/11/2021	12.81	Call	Bond Future	13,587.8400	13.5878	13,775.8800	13.7759	1.384	0	0	0
2021/11/04	2032	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	2032	03/02/2022	9.67	Call	Bond Future	366.9300	0.3669	510.0700	0.5101	39.010	0	0	0
2021/11/04	2032	03/02/2022	9.90	Put	Bond Future	3,566.8100	3.5668	3,009.9200	3.0099	(15.613)	0	0	900
2021/11/04	2032	03/02/2022	9.58	Call	Bond Future	275.2900	0.2753	391.3900	0.3914	42.174	0	0	400
2021/11/04	2032	03/02/2022	9.58	Put	Bond Future	5,053.2500	5.0532	4,389.7900	4.3898	(13.129)	0	0	0
2021/11/04	2032	03/02/2022	10.42	Call	Bond Future	1,922.5500	1.9225	2,343.0800	2.3431	21.874	0	0	0
2021/11/04	2032	03/02/2022	10.42	Put	Bond Future	1,816.2100	1.8162	1,457.1800	1.4572	(19.768)	0	0	0
2021/11/04	2032	03/02/2022	10.43	Call	Bond Future	1,952.4100	1.9524	2,376.6200	2.3766	21.728	0	0	0
2021/11/04	2032	03/02/2022	10.43	Put	Bond Future	1,790.0500	1.7900	1,434.7000	1.4347	(19.851)	0	0	0
2021/11/04	2032	03/02/2022	9.81	Call	Bond Future	548.3200	0.5483	738.3800	0.7384	34.662	0	0	0
2021/11/04	2032	03/02/2022	9.81	Put	Bond Future	3,953.0600	3.9531	3,363.5600	3.3636	(14.912)	0	0	198
2021/11/04	2032	03/02/2022	10.45	Put	Bond Future	1,738.9500	1.7390	1,390.9000	1.3909	(20.015)	0	0	198
2021/11/04	2032	03/02/2022	10.53	Call	Bond Future	2,265.1900	2.2652	2,725.3100	2.7253	20.313	0	0	0
2021/11/04	2032	03/02/2022	10.53	Put	Bond Future	1,545.3200	1.5453	1,225.8800	1.2259	(20.671)	0	0	210
2021/11/04	2032	03/02/2022	10.35	Put	Bond Future	2,006.4300	2.0064	1,621.3900	1.6214	(19.190)	0	0	400
2021/11/04	2032	03/02/2022	10.66	Call	Bond Future	2,704.4600	2.7045	3,208.6700	3.2087	18.644	0	0	0
2021/11/04	2032	03/02/2022	10.66	Put	Bond Future	1,267.0300	1.2670	991.6800	0.9917	(21.732)	0	0	97
2021/11/04	2032	03/02/2022	11.13	Call	Bond Future	4,572.7200	4.5727	5,201.2500	5.2013	13.745	0	0	0
2021/11/04	2032	03/02/2022	11.13	Put	Bond Future	607.4100	0.6074	456.3800	0.4564	(24.865)	0	0	210
2021/11/04	2032	03/02/2022	10.65	Call	Bond Future	2,669.4700	2.6695	3,170.4100	3.1704	18.766	0	0	0
2021/11/04	2032	03/02/2022	10.65	Put	Bond Future	1,286.9500	1.2869	1,008.3300	1.0083	(21.650)	0	0	1,050
2021/11/04	2032	03/02/2022	8.91	Put	Bond Future	8,973.0400	8.9730	8,212.9100	8.2129	(8.471)	0	0	0
2021/11/04	2032	03/02/2022			Bond Future	10.4010	89.6637	10.2630	90.4433	(1.327)	0.0000	0.0000	109,441
2021/11/04	2032	03/02/2022	9.62	Call	Bond Future	313.7600	0.3138	441.5400	0.4415	40.725	0	0	210
2021/11/04	2032	03/02/2022	9.62	Put	Bond Future	4,850.9100	4.8509	4,199.1300	4.1991	(13.436)	0	0	0
2021/11/04	2032	03/02/2022	9.67	Put	Bond Future	4,604.2500	4.6043	3,967.8300	3.9678	(13.822)	0	0	1,050
2021/11/04	2032	03/02/2022	9.90	Call	Bond Future	691.9300	0.6919	914.6000	0.9146	32.181	0	0	900
2021/11/04	2032	03/02/2022	10.14	Call	Bond Future	1,177.3100	1.1773	1,491.4900	1.4915	26.686	0	0	0
2021/11/04	2032	03/02/2022	10.14	Put	Bond Future	2,659.4300	2.6594	2,194.0500	2.1941	(17.499)	0	0	97
2021/11/04	2032	03/02/2022	10.45	Call	Bond Future	2,013.2000	2.0132	2,444.7100	2.4447	21.434	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
2021/11/04	2032	03/02/2022	10.35	Call	Bond Future	1,719.2800	1.7193	2,113.8000	2.1138	22.947	0	0	0
2021/11/04	2032	03/02/2022	10.90	Call	Bond Future	3,612.2800	3.6123	4,187.3000	4.1873	15.918	0	0	0
2021/11/04	2032	03/02/2022	10.90	Put	Bond Future	871.1800	0.8712	666.6400	0.6666	(23.479)	0	0	900
2021/11/04	2032	03/02/2022	10.44	Call	Bond Future	1,982.6900	1.9827	2,410.5500	2.4106	21.580	0	0	0
2021/11/04	2032	03/02/2022	10.44	Put	Bond Future	1,764.3600	1.7644	1,412.6600	1.4127	(19.934)	0	0	0
2021/11/04	2032	03/02/2022	10.95	Call	Bond Future	3,814.4200	3.8144	4,402.3000	4.4023	15.412	0	0	0
2021/11/04	2032	03/02/2022	10.95	Put	Bond Future	805.1200	0.8051	613.4400	0.6134	(23.808)	0	0	400
2021/11/04	2032	03/02/2022	8.91	Call	Bond Future	32.8700	0.0329	52.3000	0.0523	59.112	0	0	198
2021/11/04	2032	03/02/2022	9.14	Call	Bond Future	71.1300	0.0711	109.2600	0.1093	53.606	0	0	97
2021/11/04	2032	03/02/2022	9.14	Put	Bond Future	7,554.7000	7.5547	6,813.2700	6.8133	(9.814)	0	0	0
2021/11/04	2032	03/02/2022	9.57	Call	Bond Future	266.3000	0.2663	379.5800	0.3796	42.538	0	0	1,050
2021/11/04	2032	03/02/2022	9.57	Put	Bond Future	5,104.6000	5.1046	4,438.3200	4.4383	(13.053)	0	0	0
2021/11/04	2032	05/05/2022	11.03	Call	Bond Future	3,879.8500	3.8799	4,397.8000	4.3978	13.350	0	0	0
2021/11/04	2032	05/05/2022	11.03	Put	Bond Future	1,694.3300	1.6943	1,423.7500	1.4238	(15.970)	0	0	0
2021/11/04	2032	05/05/2022	11.18	Call	Bond Future	4,427.1100	4.4271	4,976.3500	4.9763	12.406	0	0	0
2021/11/04	2032	05/05/2022	11.18	Put	Bond Future	1,458.3400	1.4583	1,219.0500	1.2191	(16.408)	0	0	780
2021/11/04	2032	05/05/2022	10.98	Call	Bond Future	3,704.1200	3.7041	4,210.9400	4.2109	13.683	0	0	0
2021/11/04	2032	05/05/2022	10.98	Put	Bond Future	1,781.9000	1.7819	1,500.1900	1.5002	(15.810)	0	0	993
2021/11/04	2032	05/05/2022	11.02	Put	Bond Future	1,711.2400	1.7112	1,438.4800	1.4385	(15.939)	0	0	0
2021/11/04	2032	05/05/2022	10.29	Put	Bond Future	3,540.2500	3.5402	3,079.7200	3.0797	(13.008)	0	0	0
2021/11/04	2032	05/05/2022			Bond Future	10.6213	86.5796	10.4772	87.3682	(1.356)	0.0000	0.0000	20,384
2021/11/04	2032	05/05/2022	11.02	Call	Bond Future	3,844.1900	3.8442	4,359.9600	4.3600	13.417	0	0	0
2021/11/04	2032	05/05/2022	10.18	Call	Bond Future	1,467.5800	1.4676	1,765.1100	1.7651	20.274	0	0	780
2021/11/04	2032	05/05/2022	10.18	Put	Bond Future	3,914.0300	3.9140	3,423.0300	3.4230	(12.545)	0	0	0
2021/11/04	2032	05/05/2022	10.29	Call	Bond Future	1,712.3000	1.7123	2,040.3000	2.0403	19.156	0	0	993
2021/11/04	2032	05/05/2022	11.04	Call	Bond Future	3,915.6200	3.9156	4,435.7400	4.4357	13.283	0	0	0
2021/11/04	2032	05/05/2022	11.04	Put	Bond Future	1,677.5800	1.6776	1,409.1700	1.4092	(16.000)	0	0	0
2021/11/04	2032	05/05/2022	9.58	Call	Bond Future	494.2800	0.4943	635.5800	0.6356	28.587	0	0	780
2021/11/04	2032	05/05/2022	9.58	Put	Bond Future	6,418.9200	6.4189	5,771.6900	5.7717	(10.083)	0	0	0
2021/11/04	2032	04/08/2022	10.22	Call	Bond Future	1,533.0700	1.5331	1,812.0500	1.8121	18.197	0	0	0
2021/11/04	2032	04/08/2022	10.20	Put	Bond Future	5,033.9100	5.0339	4,510.1300	4.5101	(10.405)	0	0	0
2021/11/04	2032	04/08/2022	10.21	Put	Bond Future	4,997.5500	4.9975	4,476.0800	4.4761	(10.435)	0	0	0
2021/11/04	2032	04/08/2022	8.97	Call	Bond Future	209.9400	0.2099	272.1900	0.2722	29.651	0	0	800
2021/11/04	2032	04/08/2022	8.97	Put	Bond Future	10,962.9900	10.9630	10,227.1100	10.2271	(6.712)	0	0	0
2021/11/04	2032	04/08/2022	9.72	Call	Bond Future	739.1400	0.7391	908.2200	0.9082	22.875	0	0	800
2021/11/04	2032	04/08/2022	9.72	Put	Bond Future	7,005.2100	7.0052	6,376.1600	6.3762	(8.980)	0	0	0
2021/11/04	2032	04/08/2022			Bond Future	10.8535	87.5753	10.7030	88.3735	(1.387)	0.0000	0.0000	0
2021/11/04	2032	04/08/2022	10.22	Put	Bond Future	4,961.6500	4.9617	4,442.5000	4.4425	(10.463)	0	0	0
2021/11/04	2032	04/08/2022	11.60	Call	Bond Future	5,457.8000	5.4578	6,024.3900	6.0244	10.381	0	0	0
2021/11/04	2032	04/08/2022	11.60	Put	Bond Future	1,642.9400	1.6429	1,411.4000	1.4114	(14.093)	0	0	800
2021/11/04	2032	04/08/2022	10.20	Call	Bond Future	1,494.1100	1.4941	1,768.4600	1.7685	18.362	0	0	0
2021/11/04	2032	04/08/2022	11.89	Call	Bond Future	6,537.4700	6.5375	7,145.8100	7.1458	9.305	0	0	0
2021/11/04	2032	04/08/2022	11.89	Put	Bond Future	1,303.0000	1.3030	1,113.2100	1.1132	(14.566)	0	0	0
2021/11/04	2032	04/08/2022	10.21	Call	Bond Future	1,513.3800	1.5134	1,790.0400	1.7900	18.281	0	0	0
2021/11/04	2032	03/11/2022			Bond Future	11.0857	84.5704	10.9285	85.3781	(1.418)	0.0000	0.0000	0
2021/11/04	2032	03/11/2022	10.66	Call	Bond Future	2,456.8200	2.4568	2,805.3200	2.8053	14.185	0	0	0
2021/11/04	2032	03/11/2022	10.66	Put	Bond Future	4,667.7400	4.6677	4,208.5600	4.2086	(9.837)	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
2021/11/04	2033	04/11/2021			Bond Future	107.0920	107.0920	106.9064	106.9064	(0.173)	0.0000	0.0000	0
2021/11/04	2033	03/02/2022			Bond Future	108.3146	108.3146	108.0731	108.0731	(0.223)	0.0000	0.0000	7,393
2021/11/04	2033	05/05/2022			Bond Future	108.3457	108.3457	108.1010	108.1010	(0.226)	0.0000	0.0000	2,121
2021/11/04	2033	04/08/2022			Bond Future	109.6806	109.6806	109.4327	109.4327	(0.226)	0.0000	0.0000	0
2021/11/04	2033	03/11/2022			Bond Future	109.7664	109.7664	109.5153	109.5153	(0.229)	0.0000	0.0000	0
2021/11/04	2037	04/11/2021	11.49	Call	Bond Future	4,321.9700	4.3220	4,433.4200	4.4334	2.579	0	0	0
2021/11/04	2037	04/11/2021	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	2037	04/11/2021	12.30	Call	Bond Future	8,926.1300	8.9261	9,037.5800	9.0376	1.249	0	0	0
2021/11/04	2037	04/11/2021	12.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	2037	04/11/2021	12.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	2037	04/11/2021	12.83	Call	Bond Future	11,719.2700	11.7193	11,830.7200	11.8307	0.951	0	0	0
2021/11/04	2037	04/11/2021			Bond Future	10.7923	85.3519	10.7750	85.4634	(0.160)	0.0000	0.0000	0
2021/11/04	2037	04/11/2021	12.81	Call	Bond Future	11,616.8400	11.6168	11,728.2900	11.7283	0.959	0	0	0
2021/11/04	2037	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	2037	04/11/2021	12.82	Call	Bond Future	11,668.0800	11.6681	11,779.5300	11.7795	0.955	0	0	0
2021/11/04	2037	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	2037	03/02/2022	11.46	Call	Bond Future	3,898.2500	3.8982	4,550.8000	4.5508	16.740	0	0	0
2021/11/04	2037	03/02/2022	11.47	Put	Bond Future	1,051.9800	1.0520	806.2200	0.8062	(23.362)	0	0	0
2021/11/04	2037	03/02/2022	11.45	Call	Bond Future	3,854.9900	3.8550	4,504.4600	4.5045	16.848	0	0	0
2021/11/04	2037	03/02/2022			Bond Future	10.9961	82.0510	10.8534	82.9523	(1.298)	0.0000	0.0000	112,641
2021/11/04	2037	03/02/2022	11.46	Put	Bond Future	1,067.8100	1.0678	819.0200	0.8190	(23.299)	0	0	0
2021/11/04	2037	03/02/2022	11.47	Call	Bond Future	3,941.8100	3.9418	4,597.3900	4.5974	16.631	0	0	0
2021/11/04	2037	03/02/2022	11.45	Put	Bond Future	1,084.0100	1.0840	832.1400	0.8321	(23.235)	0	0	0
2021/11/04	2037	05/05/2022	11.83	Call	Bond Future	5,189.3500	5.1893	5,844.0600	5.8441	12.616	0	0	0
2021/11/04	2037	05/05/2022	11.84	Put	Bond Future	1,477.0700	1.4771	1,222.2100	1.2222	(17.254)	0	0	0
2021/11/04	2037	05/05/2022	11.82	Call	Bond Future	5,147.5300	5.1475	5,800.0600	5.8001	12.677	0	0	0
2021/11/04	2037	05/05/2022			Bond Future	11.2014	83.0238	11.0530	83.9356	(1.325)	0.0000	0.0000	11,855
2021/11/04	2037	05/05/2022	11.83	Put	Bond Future	1,491.7100	1.4917	1,234.7100	1.2347	(17.229)	0	0	0
2021/11/04	2037	05/05/2022	11.84	Call	Bond Future	5,231.4700	5.2315	5,888.3200	5.8883	12.556	0	0	0
2021/11/04	2037	05/05/2022	11.82	Put	Bond Future	1,506.7100	1.5067	1,247.5300	1.2475	(17.202)	0	0	0
2021/11/04	2037	04/08/2022	10.89	Call	Bond Future	1,912.9800	1.9130	2,264.7700	2.2648	18.390	0	0	0
2021/11/04	2037	04/08/2022	10.89	Put	Bond Future	5,150.4500	5.1504	4,579.4900	4.5795	(11.086)	0	0	0
2021/11/04	2037	04/08/2022	10.90	Call	Bond Future	1,936.5300	1.9365	2,291.0700	2.2911	18.308	0	0	0
2021/11/04	2037	04/08/2022	10.91	Put	Bond Future	5,072.6400	5.0726	4,507.2000	4.5072	(11.147)	0	0	0
2021/11/04	2037	04/08/2022			Bond Future	11.4215	79.7233	11.2668	80.6460	(1.355)	0.0000	0.0000	0
2021/11/04	2037	04/08/2022	11.42	Call	Bond Future	3,360.4400	3.3604	3,854.7100	3.8547	14.708	0	0	0
2021/11/04	2037	04/08/2022	11.42	Put	Bond Future	3,369.4300	3.3694	2,940.9500	2.9410	(12.717)	0	0	50
2021/11/04	2037	04/08/2022	10.90	Put	Bond Future	5,111.3000	5.1113	4,543.0900	4.5431	(11.117)	0	0	50
2021/11/04	2037	04/08/2022	10.91	Call	Bond Future	1,960.4900	1.9605	2,317.8000	2.3178	18.226	0	0	0
2021/11/04	2037	04/08/2022	10.10	Call	Bond Future	628.6700	0.6287	787.6200	0.7876	25.284	0	0	50
2021/11/04	2037	04/08/2022	10.10	Put	Bond Future	9,048.3000	9.0483	8,284.5000	8.2845	(8.441)	0	0	0
2021/11/04	2037	03/11/2022	11.32	Call	Bond Future	3,084.5700	3.0846	3,518.1700	3.5182	14.057	0	0	0
2021/11/04	2037	03/11/2022	11.30	Put	Bond Future	4,954.2000	4.9542	4,449.2800	4.4493	(10.192)	0	0	0
2021/11/04	2037	03/11/2022	11.31	Call	Bond Future	3,058.3600	3.0584	3,489.7000	3.4897	14.104	0	0	0
2021/11/04	2037	03/11/2022	11.31	Put	Bond Future	4,920.6900	4.9207	4,418.0300	4.4180	(10.215)	0	0	0
2021/11/04	2037	03/11/2022			Bond Future	11.6281	80.7661	11.4672	81.7001	(1.384)	0.0000	0.0000	0
2021/11/04	2037	03/11/2022	11.32	Put	Bond Future	4,887.3600	4.8874	4,386.9600	4.3870	(10.239)	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
2021/11/04	2037	03/11/2022	11.30	Call	Bond Future	3,032.2600	3.0323	3,461.3400	3.4613	14.151	0	0	0
2021/11/04	2038	04/11/2021			Bond Future	120.6874	120.6874	120.5489	120.5489	(0.115)	0.0000	0.0000	0
2021/11/04	2038	03/02/2022			Bond Future	120.2841	120.2841	120.1432	120.1432	(0.117)	0.0000	0.0000	5,273
2021/11/04	2038	05/05/2022			Bond Future	121.7383	121.7383	121.5953	121.5953	(0.117)	0.0000	0.0000	677
2021/11/04	2038	04/08/2022			Bond Future	121.4252	121.4252	121.2803	121.2803	(0.119)	0.0000	0.0000	0
2021/11/04	2038	03/11/2022			Bond Future	122.9642	122.9642	122.8173	122.8173	(0.119)	0.0000	0.0000	0
2021/11/04	2040	04/11/2021	12.89	Call	Bond Future	12,228.5500	12.2286	12,243.7900	12.2438	0.125	0	0	0
2021/11/04	2040	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	2040	04/11/2021	12.90	Call	Bond Future	12,282.4600	12.2825	12,297.7000	12.2977	0.124	0	0	0
2021/11/04	2040	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	2040	04/11/2021			Bond Future	10.8922	87.5825	10.8900	87.5977	(0.020)	0.0000	0.0000	0
2021/11/04	2040	04/11/2021	12.91	Call	Bond Future	12,336.3000	12.3363	12,351.5400	12.3515	0.124	0	0	0
2021/11/04	2040	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	2040	03/02/2022	11.57	Put	Bond Future	1,140.5400	1.1405	910.7800	0.9108	(20.145)	0	0	0
2021/11/04	2040	03/02/2022	11.58	Put	Bond Future	1,124.2800	1.1243	897.2300	0.8972	(20.195)	0	0	0
2021/11/04	2040	03/02/2022	11.59	Call	Bond Future	4,369.5900	4.3696	4,971.5100	4.9715	13.775	0	0	0
2021/11/04	2040	03/02/2022			Bond Future	11.0898	84.0563	10.9680	84.8825	(1.099)	0.0000	0.0000	76,850
2021/11/04	2040	03/02/2022	11.57	Call	Bond Future	4,275.3800	4.2754	4,871.9100	4.8719	13.953	0	0	0
2021/11/04	2040	03/02/2022	11.58	Call	Bond Future	4,322.4100	4.3224	4,921.6500	4.9217	13.864	0	0	0
2021/11/04	2040	03/02/2022	11.59	Put	Bond Future	1,108.2500	1.1083	883.8800	0.8839	(20.245)	0	0	0
2021/11/04	2040	05/05/2022	11.91	Put	Bond Future	1,631.8900	1.6319	1,390.7100	1.3907	(14.779)	0	0	0
2021/11/04	2040	05/05/2022	11.92	Call	Bond Future	5,590.5900	5.5906	6,187.2300	6.1872	10.672	0	0	0
2021/11/04	2040	05/05/2022	11.92	Put	Bond Future	1,616.0800	1.6161	1,376.8700	1.3769	(14.802)	0	0	0
2021/11/04	2040	05/05/2022	13.04	Call	Bond Future	10,874.4900	10.8745	11,616.2900	11.6163	6.821	0	0	0
2021/11/04	2040	05/05/2022	13.04	Put	Bond Future	566.7000	0.5667	472.6500	0.4727	(16.596)	0	0	1,200
2021/11/04	2040	05/05/2022	10.57	Call	Bond Future	1,104.3500	1.1044	1,335.4300	1.3354	20.925	0	0	1,200
2021/11/04	2040	05/05/2022	10.57	Put	Bond Future	6,023.3300	6.0233	5,418.5600	5.4186	(10.040)	0	0	0
2021/11/04	2040	05/05/2022			Bond Future	11.2884	85.0528	11.1616	85.8887	(1.123)	0.0000	0.0000	8,498
2021/11/04	2040	05/05/2022	11.91	Call	Bond Future	5,545.8700	5.5459	6,140.5400	6.1405	10.723	0	0	0
2021/11/04	2040	05/05/2022	9.82	Call	Bond Future	246.2800	0.2463	318.5800	0.3186	29.357	0	0	1,200
2021/11/04	2040	05/05/2022	9.82	Put	Bond Future	10,804.1800	10.8042	10,040.6300	10.0406	(7.067)	0	0	0
2021/11/04	2040	05/05/2022	11.90	Call	Bond Future	5,501.4500	5.5014	6,094.1100	6.0941	10.773	0	0	0
2021/11/04	2040	05/05/2022	11.90	Put	Bond Future	1,648.0800	1.6481	1,404.8900	1.4049	(14.756)	0	0	0
2021/11/04	2040	04/08/2022	11.05	Call	Bond Future	2,262.2000	2.2622	2,602.0000	2.6020	15.021	0	0	0
2021/11/04	2040	04/08/2022	11.05	Put	Bond Future	5,207.0000	5.2070	4,700.8900	4.7009	(9.720)	0	0	0
2021/11/04	2040	04/08/2022			Bond Future	11.5009	81.5250	11.3688	82.3709	(1.149)	0.0000	0.0000	0
2021/11/04	2040	04/08/2022	11.03	Call	Bond Future	2,209.8200	2.2098	2,544.5800	2.5446	15.149	0	0	0
2021/11/04	2040	04/08/2022	11.03	Put	Bond Future	5,289.0900	5.2891	4,777.9400	4.7779	(9.664)	0	0	0
2021/11/04	2040	04/08/2022	11.04	Call	Bond Future	2,236.0600	2.2361	2,573.3500	2.5733	15.084	0	0	0
2021/11/04	2040	04/08/2022	11.04	Put	Bond Future	5,248.0500	5.2480	4,739.4300	4.7394	(9.692)	0	0	0
2021/11/04	2040	03/11/2022	11.39	Call	Bond Future	3,225.9200	3.2259	3,619.4500	3.6194	12.199	0	0	0
2021/11/04	2040	03/11/2022	11.40	Call	Bond Future	3,254.3400	3.2543	3,650.0000	3.6500	12.158	0	0	0
2021/11/04	2040	03/11/2022	11.41	Put	Bond Future	5,106.2000	5.1062	4,647.7700	4.6478	(8.978)	0	0	0
2021/11/04	2040	03/11/2022			Bond Future	11.6998	82.5919	11.5625	83.4481	(1.174)	0.0000	0.0000	0
2021/11/04	2040	03/11/2022	11.39	Put	Bond Future	5,177.4400	5.1774	4,714.7600	4.7148	(8.936)	0	0	0
2021/11/04	2040	03/11/2022	11.40	Put	Bond Future	5,141.7200	5.1417	4,681.1700	4.6812	(8.957)	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
2021/11/04	2040	03/11/2022	11.41	Call	Bond Future	3,282.8900	3.2829	3,680.6700	3.6807	12.117	0	0	0
2021/11/04	2044	04/11/2021	12.91	Call	Bond Future	12,319.9400	12.3199	12,369.9300	12.3699	0.406	0	0	0
2021/11/04	2044	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	2044	04/11/2021			Bond Future	10.9071	84.4625	10.9000	84.5125	(0.065)	0.0000	0.0000	0
2021/11/04	2044	04/11/2021	12.89	Call	Bond Future	12,212.9100	12.2129	12,262.9000	12.2629	0.409	0	0	0
2021/11/04	2044	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	2044	04/11/2021	12.90	Call	Bond Future	12,266.4600	12.2665	12,316.4500	12.3164	0.408	0	0	0
2021/11/04	2044	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	2044	03/02/2022	11.59	Call	Bond Future	4,399.4300	4.3994	4,985.7100	4.9857	13.326	0	0	0
2021/11/04	2044	03/02/2022	11.59	Put	Bond Future	1,117.2100	1.1172	897.8000	0.8978	(19.639)	0	0	0
2021/11/04	2044	03/02/2022	11.60	Call	Bond Future	4,447.3800	4.4474	5,036.2700	5.0363	13.241	0	0	0
2021/11/04	2044	03/02/2022	11.60	Put	Bond Future	1,101.2600	1.1013	884.4600	0.8845	(19.687)	0	0	0
2021/11/04	2044	03/02/2022			Bond Future	11.0944	81.0265	10.9779	81.8322	(1.050)	0.0000	0.0000	53,927
2021/11/04	2044	03/02/2022	11.61	Call	Bond Future	4,495.4700	4.4955	5,086.9400	5.0869	13.157	0	0	0
2021/11/04	2044	03/02/2022	11.61	Put	Bond Future	1,085.5400	1.0855	871.3200	0.8713	(19.734)	0	0	0
2021/11/04	2044	05/05/2022	11.91	Call	Bond Future	5,629.0800	5.6291	6,211.2300	6.2112	10.342	0	0	0
2021/11/04	2044	05/05/2022	11.91	Put	Bond Future	1,619.8400	1.6198	1,387.0200	1.3870	(14.373)	0	0	0
2021/11/04	2044	05/05/2022	11.92	Call	Bond Future	5,674.3400	5.6743	6,258.4100	6.2584	10.293	0	0	0
2021/11/04	2044	05/05/2022	11.92	Put	Bond Future	1,604.0200	1.6040	1,373.1200	1.3731	(14.395)	0	0	0
2021/11/04	2044	05/05/2022			Bond Future	11.2821	81.9872	11.1610	82.8021	(1.074)	0.0000	0.0000	5,735
2021/11/04	2044	05/05/2022	11.93	Call	Bond Future	5,719.6700	5.7197	6,305.6500	6.3057	10.245	0	0	0
2021/11/04	2044	05/05/2022	11.93	Put	Bond Future	1,588.3600	1.5884	1,359.3700	1.3594	(14.417)	0	0	0
2021/11/04	2044	04/08/2022	11.08	Call	Bond Future	2,385.6700	2.3857	2,727.2400	2.7272	14.318	0	0	0
2021/11/04	2044	04/08/2022	11.08	Put	Bond Future	5,067.1700	5.0672	4,584.0200	4.5840	(9.535)	0	0	0
2021/11/04	2044	04/08/2022	11.09	Call	Bond Future	2,413.3700	2.4134	2,757.4400	2.7574	14.257	0	0	0
2021/11/04	2044	04/08/2022	11.09	Put	Bond Future	5,026.4500	5.0264	4,545.8000	4.5458	(9.562)	0	0	0
2021/11/04	2044	04/08/2022			Bond Future	11.4828	78.5494	11.3565	79.3741	(1.100)	0.0000	0.0000	0
2021/11/04	2044	04/08/2022	11.10	Call	Bond Future	2,441.2400	2.4412	2,787.8100	2.7878	14.196	0	0	0
2021/11/04	2044	04/08/2022	11.10	Put	Bond Future	4,986.0000	4.9860	4,507.8500	4.5079	(9.590)	0	0	0
2021/11/04	2044	03/11/2022	11.40	Put	Bond Future	5,135.3700	5.1354	4,692.6700	4.6927	(8.621)	0	0	0
2021/11/04	2044	03/11/2022	11.41	Call	Bond Future	3,430.6600	3.4307	3,824.8700	3.8249	11.491	0	0	0
2021/11/04	2044	03/11/2022	11.41	Put	Bond Future	5,099.0500	5.0990	4,658.4100	4.6584	(8.642)	0	0	0
2021/11/04	2044	03/11/2022			Bond Future	11.6701	79.5773	11.5388	80.4121	(1.125)	0.0000	0.0000	0
2021/11/04	2044	03/11/2022	11.39	Call	Bond Future	3,372.4100	3.3724	3,762.4900	3.7625	11.567	0	0	0
2021/11/04	2044	03/11/2022	11.39	Put	Bond Future	5,171.5900	5.1716	4,726.8200	4.7268	(8.600)	0	0	0
2021/11/04	2044	03/11/2022	11.40	Call	Bond Future	3,401.6300	3.4016	3,793.7800	3.7938	11.528	0	0	0
2021/11/04	2046	04/11/2021			Bond Future	108.4164	108.4164	107.7075	107.7075	(0.654)	0.0000	0.0000	0
2021/11/04	2046	03/02/2022			Bond Future	109.6542	109.6542	108.9365	108.9365	(0.655)	0.0000	0.0000	15,506
2021/11/04	2046	05/05/2022			Bond Future	109.0987	109.0987	108.3721	108.3721	(0.666)	0.0000	0.0000	171
2021/11/04	2046	04/08/2022			Bond Future	110.4428	110.4428	109.7072	109.7072	(0.666)	0.0000	0.0000	0
2021/11/04	2046	03/11/2022			Bond Future	109.9208	109.9208	109.1757	109.1757	(0.678)	0.0000	0.0000	0
2021/11/04	2050	04/11/2021			Bond Future	111.5373	111.5373	110.8389	110.8389	(0.626)	0.0000	0.0000	0
2021/11/04	2050	03/02/2022			Bond Future	110.8289	110.8289	110.1218	110.1218	(0.638)	0.0000	0.0000	8,281
2021/11/04	2050	05/05/2022			Bond Future	112.1689	112.1689	111.4527	111.4527	(0.638)	0.0000	0.0000	379
2021/11/04	2050	04/08/2022			Bond Future	111.5377	111.5377	110.8127	110.8127	(0.650)	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
2021/11/04	2050	03/11/2022			Bond Future	112.9514	112.9514	112.2170	112.2170	(0.650)	0.0000	0.0000	0
2021/11/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	AL37	04/11/2021			Index Future	784.8390	784.8390	786.4250	786.4250	0.202	0.0000	0.0000	0
2021/11/04	AL37	03/02/2022			Index Future	793.6040	793.6040	797.6400	797.6400	0.509	0.0000	0.0000	0
2021/11/04	AL37	05/05/2022			Index Future	803.0030	803.0030	807.0840	807.0840	0.508	0.0000	0.0000	0
2021/11/04	AL37	04/08/2022			Index Future	812.6000	812.6000	816.7300	816.7300	0.508	0.0000	0.0000	0
2021/11/04	AL37	03/11/2022			Index Future	822.8090	822.8090	826.9900	826.9900	0.508	0.0000	0.0000	0
2021/11/04	AL7T	04/11/2021			Index Future	894.6240	894.6240	895.7150	895.7150	0.122	0.0000	0.0000	0
2021/11/04	AL7T	03/02/2022			Index Future	904.6160	904.6160	911.5970	911.5970	0.772	0.0000	0.0000	0
2021/11/04	AL7T	05/05/2022			Index Future	915.3290	915.3290	922.3910	922.3910	0.772	0.0000	0.0000	0
2021/11/04	AL7T	04/08/2022			Index Future	926.2690	926.2690	933.4140	933.4140	0.771	0.0000	0.0000	0
2021/11/04	AL7T	03/11/2022			Index Future	937.9060	937.9060	945.1400	945.1400	0.771	0.0000	0.0000	0
2021/11/04	ALBI	04/11/2021			Index Future	794.7500	794.7500	795.6160	795.6160	0.109	0.0000	0.0000	0
2021/11/04	ALBI	03/02/2022			Index Future	803.6260	803.6260	809.9350	809.9350	0.785	0.0000	0.0000	193
2021/11/04	ALBI	05/05/2022			Index Future	813.1430	813.1430	819.5250	819.5250	0.785	0.0000	0.0000	29
2021/11/04	ALBI	04/08/2022			Index Future	822.8620	822.8620	829.3190	829.3190	0.785	0.0000	0.0000	0
2021/11/04	ALBI	03/11/2022			Index Future	833.2000	833.2000	839.7370	839.7370	0.785	0.0000	0.0000	0
2021/11/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	C048	28/02/2048			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
2021/11/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/11/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/04	ES33	04/11/2021			Bond Future	11.4928	75.6196	11.4850	75.6601	(0.068)	0.0000	0.0000	0
2021/11/04	ES33	03/02/2022			Bond Future	11.7456	76.4830	11.6124	77.1593	(1.134)	0.0000	0.0000	263
2021/11/04	ES33	05/05/2022			Bond Future	11.9962	73.6301	11.8572	74.3144	(1.158)	0.0000	0.0000	87
2021/11/04	ES33	04/08/2022			Bond Future	12.2604	74.4893	12.1153	75.1821	(1.183)	0.0000	0.0000	0
2021/11/04	ES33	03/11/2022			Bond Future	12.5265	71.7050	12.3751	72.4063	(1.209)	0.0000	0.0000	0
2021/11/04	ES42	04/11/2021			Bond Future	11.9675	74.0536	11.9600	74.0981	(0.063)	0.0000	0.0000	0
2021/11/04	ES42	03/02/2022			Bond Future	12.1979	74.8991	12.0753	75.6060	(1.005)	0.0000	0.0000	3,579
2021/11/04	ES42	05/05/2022			Bond Future	12.4344	71.5461	12.3063	72.2613	(1.030)	0.0000	0.0000	1,190
2021/11/04	ES42	04/08/2022			Bond Future	12.6768	72.3794	12.5430	73.1034	(1.055)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2021/11/04	ES42	03/11/2022			Bond Future		12.9220	69.0885	12.7821	69.8215	(1.083)	0.0000	0.0000	0
2021/11/04	GOVI	04/11/2021	728.40	Call	GOVI	560,460.0000	56.0460	569,230.0000	56.9230	1.565	0	0	0	
2021/11/04	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2021/11/04	GOVI	04/11/2021	728.41	Call	GOVI	560,360.0000	56.0360	569,130.0000	56.9130	1.565	0	0	0	
2021/11/04	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2021/11/04	GOVI	04/11/2021			GOVI	784.4460	784.4460	785.3230	785.3230	0.112	0.0000	0.0000	0	
2021/11/04	GOVI	04/11/2021	728.42	Call	GOVI	560,260.0000	56.0260	569,030.0000	56.9030	1.565	0	0	0	
2021/11/04	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2021/11/04	GOVI	03/02/2022	792.76	Call	GOVI	4,470.0000	0.4470	66,070.0000	6.6070	1378.076	0	0	0	
2021/11/04	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2021/11/04	GOVI	03/02/2022			GOVI	793.2070	793.2070	799.3670	799.3670	0.777	0.0000	0.0000	1,054	
2021/11/04	GOVI	03/02/2022	792.74	Call	GOVI	4,670.0000	0.4670	66,270.0000	6.6270	1319.058	0	0	0	
2021/11/04	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2021/11/04	GOVI	03/02/2022	792.75	Call	GOVI	4,570.0000	0.4570	66,170.0000	6.6170	1347.921	0	0	0	
2021/11/04	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2021/11/04	GOVI	05/05/2022	788.25	Call	GOVI	143,510.0000	14.3510	205,810.0000	20.5810	43.412	0	0	0	
2021/11/04	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2021/11/04	GOVI	05/05/2022			GOVI	802.6010	802.6010	808.8310	808.8310	0.776	0.0000	0.0000	0	
2021/11/04	GOVI	05/05/2022	788.23	Call	GOVI	143,710.0000	14.3710	206,010.0000	20.6010	43.351	0	0	0	
2021/11/04	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2021/11/04	GOVI	05/05/2022	788.24	Call	GOVI	143,610.0000	14.3610	205,910.0000	20.5910	43.381	0	0	0	
2021/11/04	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2021/11/04	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2021/11/04	GOVI	04/08/2022	819.28	Put	GOVI	70,870.0000	7.0870	7,830.0000	0.7830	(88.952)	0	0	0	
2021/11/04	GOVI	04/08/2022			GOVI	812.1930	812.1930	818.4970	818.4970	0.776	0.0000	0.0000	0	
2021/11/04	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2021/11/04	GOVI	04/08/2022	819.26	Put	GOVI	70,670.0000	7.0670	7,630.0000	0.7630	(89.203)	0	0	0	
2021/11/04	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2021/11/04	GOVI	04/08/2022	819.27	Put	GOVI	70,770.0000	7.0770	7,730.0000	0.7730	(89.077)	0	0	0	
2021/11/04	GOVI	03/11/2022	820.41	Call	GOVI	19,870.0000	1.9870	83,690.0000	8.3690	321.188	0	0	0	
2021/11/04	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2021/11/04	GOVI	03/11/2022	820.42	Call	GOVI	19,770.0000	1.9770	83,590.0000	8.3590	322.812	0	0	0	
2021/11/04	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2021/11/04	GOVI	03/11/2022			GOVI	822.3970	822.3970	828.7790	828.7790	0.776	0.0000	0.0000	0	
2021/11/04	GOVI	03/11/2022	820.43	Call	GOVI	19,670.0000	1.9670	83,490.0000	8.3490	324.453	0	0	0	
2021/11/04	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2021/11/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0	
2021/11/04	IGOV	04/11/2021			Index Future	295.0930	295.0930	294.5250	294.5250	(0.192)	0.0000	0.0000	0	
2021/11/04	IGOV	03/02/2022			Index Future	298.4630	298.4630	297.8830	297.8830	(0.194)	0.0000	0.0000	492	
2021/11/04	IGOV	05/05/2022			Index Future	302.0700	302.0700	301.4830	301.4830	(0.194)	0.0000	0.0000	16	
2021/11/04	IGOV	04/08/2022			Index Future	305.7520	305.7520	305.1570	305.1570	(0.195)	0.0000	0.0000	0	
2021/11/04	IGOV	03/11/2022			Index Future	309.6640	309.6640	309.0610	309.0610	(0.195)	0.0000	0.0000	0	
2021/11/04	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51	
2021/11/04	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0	

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/04	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/11/04	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/11/04	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/11/04	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/11/04	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/11/04	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/11/04	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/11/04	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/11/04	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/11/04	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/11/04	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/11/04	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/11/04	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/11/04	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/11/04	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/11/04	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/11/04	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/11/04	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/11/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/11/04	JBAF	17/11/2021			Jibar Tradeable Future	3.7150	96.2850	3.7050	96.2950	(0.269)	0.0000	0.0000	50,000
2021/11/04	JBAF	15/12/2021			Jibar Tradeable Future	3.9850	96.0150	3.9950	96.0050	0.251	0.0000	0.0000	0
2021/11/04	JBAF	19/01/2022			Jibar Tradeable Future	4.0700	95.9300	4.0700	95.9300	0.000	0.0000	0.0000	0
2021/11/04	JBAF	16/02/2022			Jibar Tradeable Future	4.3800	95.6200	4.3900	95.6100	0.228	0.0000	0.0000	0
2021/11/04	JBAF	16/03/2022			Jibar Tradeable Future	4.4550	95.5450	4.4550	95.5450	0.000	0.0000	0.0000	0
2021/11/04	JBAF	20/04/2022			Jibar Tradeable Future	4.7800	95.2200	4.7900	95.2100	0.209	0.0000	0.0000	0
2021/11/04	JBAF	15/06/2022			Jibar Tradeable Future	5.1700	94.8300	5.1700	94.8300	0.000	0.0000	0.0000	72
2021/11/04	JBAF	21/09/2022			Jibar Tradeable Future	5.6450	94.3550	5.6250	94.3750	(0.354)	0.0000	0.0000	0
2021/11/04	JBAF	21/12/2022			Jibar Tradeable Future	6.1900	93.8100	6.1600	93.8400	(0.485)	0.0000	0.0000	68
2021/11/04	JBAF	15/03/2023			Jibar Tradeable Future	6.5500	93.4500	6.5200	93.4800	(0.458)	0.0000	0.0000	0
2021/11/04	JBAF	21/06/2023			Jibar Tradeable Future	6.9550	93.0450	6.9200	93.0800	(0.503)	0.0000	0.0000	0
2021/11/04	JBAF	20/09/2023			Jibar Tradeable Future	7.2850	92.7150	7.2250	92.7750	(0.824)	0.0000	0.0000	0
2021/11/04	R023	04/11/2021	4.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	R023	04/11/2021	4.90	Put	Bond Future	757.5700	0.7576	696.6600	0.6967	(8.040)	0	0	0
2021/11/04	R023	04/11/2021	4.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	R023	04/11/2021	4.91	Put	Bond Future	744.7300	0.7447	683.8200	0.6838	(8.179)	0	0	0
2021/11/04	R023	04/11/2021			Bond Future	5.4929	104.2950	5.4450	104.3559	(0.872)	0.0000	0.0000	0
2021/11/04	R023	04/11/2021	4.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	R023	04/11/2021	4.92	Put	Bond Future	731.8900	0.7319	670.9800	0.6710	(8.322)	0	0	0
2021/11/04	R023	03/02/2022	5.08	Call	Bond Future	23.4000	0.0234	32.3400	0.0323	38.205	0	0	0
2021/11/04	R023	03/02/2022	5.08	Put	Bond Future	715.5900	0.7156	637.9500	0.6380	(10.850)	0	0	0
2021/11/04	R023	03/02/2022			Bond Future	5.7513	105.4598	5.6670	105.5464	(1.466)	0.0000	0.0000	13,381
2021/11/04	R023	03/02/2022	5.06	Call	Bond Future	21.0800	0.0211	29.3400	0.0293	39.184	0	0	0
2021/11/04	R023	03/02/2022	5.06	Put	Bond Future	734.0000	0.7340	655.6800	0.6557	(10.670)	0	0	0
2021/11/04	R023	03/02/2022	5.07	Call	Bond Future	22.1700	0.0222	30.7600	0.0308	38.746	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
2021/11/04	R023	03/02/2022	5.07	Put	Bond Future	724.7300	0.7247	646.7400	0.6467	(10.761)	0	0	0
2021/11/04	R023	05/05/2022	6.31	Call	Bond Future	439.1000	0.4391	492.2700	0.4923	12.109	0	0	0
2021/11/04	R023	05/05/2022	6.31	Put	Bond Future	237.3200	0.2373	203.1900	0.2032	(14.381)	0	0	0
2021/11/04	R023	05/05/2022			Bond Future	6.0531	102.7988	5.9423	102.8861	(1.832)	0.0000	0.0000	777
2021/11/04	R023	05/05/2022	6.29	Call	Bond Future	428.6900	0.4287	481.2500	0.4813	12.261	0	0	0
2021/11/04	R023	05/05/2022	6.29	Put	Bond Future	242.6000	0.2426	207.8600	0.2079	(14.320)	0	0	0
2021/11/04	R023	05/05/2022	6.30	Call	Bond Future	433.8800	0.4339	486.7500	0.4867	12.185	0	0	0
2021/11/04	R023	05/05/2022	6.30	Put	Bond Future	239.9400	0.2399	205.5100	0.2055	(14.349)	0	0	0
2021/11/04	R023	04/08/2022	6.05	Call	Bond Future	101.3400	0.1013	129.4700	0.1295	27.758	0	0	0
2021/11/04	R023	04/08/2022	6.05	Put	Bond Future	408.0500	0.4080	347.0600	0.3471	(14.947)	0	0	0
2021/11/04	R023	04/08/2022			Bond Future	6.6085	104.0040	6.4459	104.0932	(2.460)	0.0000	0.0000	0
2021/11/04	R023	04/08/2022	6.03	Call	Bond Future	93.9300	0.0939	121.0800	0.1211	28.905	0	0	0
2021/11/04	R023	04/08/2022	6.03	Put	Bond Future	411.6500	0.4116	349.6800	0.3497	(15.054)	0	0	0
2021/11/04	R023	04/08/2022	6.04	Call	Bond Future	97.6100	0.0976	125.2500	0.1253	28.317	0	0	0
2021/11/04	R023	04/08/2022	6.04	Put	Bond Future	409.8300	0.4098	348.3500	0.3484	(15.001)	0	0	0
2021/11/04	R023	03/11/2022	6.25	Call	Bond Future	47.0100	0.0470	64.0400	0.0640	36.226	0	0	0
2021/11/04	R023	03/11/2022	6.25	Put	Bond Future	542.3600	0.5424	470.2200	0.4702	(13.301)	0	0	0
2021/11/04	R023	03/11/2022	6.26	Call	Bond Future	47.5300	0.0475	64.7000	0.0647	36.125	0	0	0
2021/11/04	R023	03/11/2022	6.26	Put	Bond Future	539.8200	0.5398	467.8200	0.4678	(13.338)	0	0	0
2021/11/04	R023	03/11/2022			Bond Future	7.8722	101.4250	7.5790	101.5142	(3.724)	0.0000	0.0000	0
2021/11/04	R023	03/11/2022	6.27	Call	Bond Future	48.3100	0.0483	65.6800	0.0657	35.955	0	0	0
2021/11/04	R023	03/11/2022	6.27	Put	Bond Future	537.5300	0.5375	465.7300	0.4657	(13.357)	0	0	0
2021/11/04	R035	04/11/2021	10.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	R035	04/11/2021	10.11	Put	Bond Future	3,149.0800	3.1491	3,037.1900	3.0372	(3.553)	0	0	0
2021/11/04	R035	04/11/2021	10.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	R035	04/11/2021	10.12	Put	Bond Future	3,081.4700	3.0815	2,969.5800	2.9696	(3.631)	0	0	0
2021/11/04	R035	04/11/2021	10.23	Put	Bond Future	2,342.4600	2.3425	2,230.5700	2.2306	(4.777)	0	0	0
2021/11/04	R035	04/11/2021	10.62	Call	Bond Future	351.0500	0.3510	321.3300	0.3213	(8.466)	0	0	0
2021/11/04	R035	04/11/2021	10.62	Put	Bond Future	141.6100	0.1416	0.0000	0.0000	(100.000)	0	0	0
2021/11/04	R035	04/11/2021	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	R035	04/11/2021	10.60	Call	Bond Future	272.9600	0.2730	193.0000	0.1930	(29.294)	0	0	0
2021/11/04	R035	04/11/2021	10.60	Put	Bond Future	191.8500	0.1918	0.0000	0.0000	(100.000)	0	0	0
2021/11/04	R035	04/11/2021	12.53	Call	Bond Future	11,310.3700	11.3104	11,422.2600	11.4223	0.989	0	0	0
2021/11/04	R035	04/11/2021	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	R035	04/11/2021	11.08	Call	Bond Future	3,087.7900	3.0878	3,199.6800	3.1997	3.624	0	0	0
2021/11/04	R035	04/11/2021	11.08	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	R035	04/11/2021	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	R035	04/11/2021			Bond Future	10.5874	89.6137	10.5700	89.7256	(0.164)	0.0000	0.0000	0
2021/11/04	R035	04/11/2021	10.23	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	R035	04/11/2021	11.75	Call	Bond Future	7,040.4800	7.0405	7,152.3700	7.1524	1.589	0	0	0
2021/11/04	R035	04/11/2021	10.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	R035	04/11/2021	10.26	Put	Bond Future	2,142.4000	2.1424	2,030.5100	2.0305	(5.223)	0	0	0
2021/11/04	R035	04/11/2021	11.20	Call	Bond Future	3,816.1400	3.8161	3,928.0300	3.9280	2.932	0	0	0
2021/11/04	R035	04/11/2021	13.82	Call	Bond Future	17,669.1900	17.6692	17,781.0800	17.7811	0.633	0	0	0
2021/11/04	R035	04/11/2021	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	R035	04/11/2021	12.51	Call	Bond Future	11,205.0900	11.2051	11,316.9800	11.3170	0.999	0	0	0
2021/11/04	R035	04/11/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2021/11/04	R035	04/11/2021	12.52	Call	Bond Future	11,257.7600	11.2578	11,369.6500	11.3696	0.994	0	0	0
2021/11/04	R035	04/11/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	R035	03/02/2022	10.24	Put	Bond Future	4,320.9000	4.3209	3,706.5000	3.7065	(14.219)	0	0	0
2021/11/04	R035	03/02/2022	10.26	Call	Bond Future	745.7600	0.7458	972.2200	0.9722	30.366	0	0	200
2021/11/04	R035	03/02/2022	10.26	Put	Bond Future	4,224.4500	4.2244	3,617.5600	3.6176	(14.366)	0	0	0
2021/11/04	R035	03/02/2022	10.34	Call	Bond Future	899.5400	0.8995	1,156.7300	1.1567	28.591	0	0	0
2021/11/04	R035	03/02/2022	10.34	Put	Bond Future	3,852.2200	3.8522	3,276.0600	3.2761	(14.957)	0	0	500
2021/11/04	R035	03/02/2022	10.35	Call	Bond Future	920.0700	0.9201	1,181.1600	1.1812	28.377	0	0	1,600
2021/11/04	R035	03/02/2022	10.35	Put	Bond Future	3,807.3100	3.8073	3,235.0500	3.2350	(15.031)	0	0	0
2021/11/04	R035	03/02/2022	10.61	Call	Bond Future	1,547.2800	1.5473	1,912.1900	1.9122	23.584	0	0	0
2021/11/04	R035	03/02/2022	10.61	Put	Bond Future	2,756.7300	2.7567	2,288.2900	2.2883	(16.993)	0	0	200
2021/11/04	R035	03/02/2022	10.65	Call	Bond Future	1,659.0000	1.6590	2,039.9300	2.0399	22.961	0	0	0
2021/11/04	R035	03/02/2022	11.03	Call	Bond Future	2,935.0200	2.9350	3,459.8200	3.4598	17.881	0	0	0
2021/11/04	R035	03/02/2022	11.05	Put	Bond Future	1,484.6600	1.4847	1,182.9200	1.1829	(20.324)	0	0	1,600
2021/11/04	R035	03/02/2022	11.11	Call	Bond Future	3,253.7500	3.2538	3,805.1900	3.8052	16.948	0	0	0
2021/11/04	R035	03/02/2022	11.22	Call	Bond Future	3,711.8900	3.7119	4,297.3800	4.2974	15.773	0	0	0
2021/11/04	R035	03/02/2022	11.22	Put	Bond Future	1,158.1300	1.1581	910.2700	0.9103	(21.402)	0	0	0
2021/11/04	R035	03/02/2022	11.23	Call	Bond Future	3,754.7300	3.7547	4,343.1500	4.3431	15.671	0	0	0
2021/11/04	R035	03/02/2022	11.23	Put	Bond Future	1,141.2300	1.1412	896.3000	0.8963	(21.462)	0	0	0
2021/11/04	R035	03/02/2022	11.28	Call	Bond Future	3,971.8000	3.9718	4,574.4600	4.5745	15.173	0	0	0
2021/11/04	R035	03/02/2022	11.28	Put	Bond Future	1,060.5300	1.0605	829.8400	0.8298	(21.752)	0	0	200
2021/11/04	R035	03/02/2022	11.33	Put	Bond Future	985.9100	0.9859	768.7500	0.7688	(22.026)	0	0	500
2021/11/04	R035	03/02/2022	11.39	Call	Bond Future	4,464.0000	4.4640	5,095.5700	5.0956	14.148	0	0	0
2021/11/04	R035	03/02/2022	11.39	Put	Bond Future	902.9900	0.9030	701.2100	0.7012	(22.346)	0	0	683
2021/11/04	R035	03/02/2022	11.73	Call	Bond Future	6,069.6300	6.0696	6,771.9800	6.7720	11.572	0	0	0
2021/11/04	R035	03/02/2022	11.73	Put	Bond Future	546.0200	0.5460	415.0200	0.4150	(23.992)	0	0	280
2021/11/04	R035	03/02/2022	9.92	Call	Bond Future	283.4500	0.2834	396.2100	0.3962	39.781	0	0	200
2021/11/04	R035	03/02/2022	9.92	Put	Bond Future	6,047.4300	6.0474	5,326.8400	5.3268	(11.916)	0	0	0
2021/11/04	R035	03/02/2022			Bond Future	10.8019	90.6145	10.6693	91.4478	(1.228)	0.0000	0.0000	98,331
2021/11/04	R035	03/02/2022	10.24	Call	Bond Future	710.0300	0.7100	928.9800	0.9290	30.837	0	0	500
2021/11/04	R035	03/02/2022	10.65	Put	Bond Future	2,614.3300	2.6143	2,161.9100	2.1619	(17.305)	0	0	683
2021/11/04	R035	03/02/2022	11.03	Put	Bond Future	1,528.0700	1.5281	1,219.5200	1.2195	(20.192)	0	0	280
2021/11/04	R035	03/02/2022	11.05	Call	Bond Future	3,013.3900	3.0134	3,545.0000	3.5450	17.642	0	0	0
2021/11/04	R035	03/02/2022	11.11	Put	Bond Future	1,361.2000	1.3612	1,079.2900	1.0793	(20.710)	0	0	200
2021/11/04	R035	03/02/2022	11.24	Call	Bond Future	3,797.5700	3.7976	4,388.9100	4.3889	15.572	0	0	0
2021/11/04	R035	03/02/2022	11.24	Put	Bond Future	1,124.4000	1.1244	882.3900	0.8824	(21.523)	0	0	0
2021/11/04	R035	03/02/2022	11.33	Call	Bond Future	4,193.4300	4.1934	4,809.6200	4.8096	14.694	0	0	0
2021/11/04	R035	03/02/2022	10.10	Call	Bond Future	490.3900	0.4904	659.1400	0.6591	34.411	0	0	280
2021/11/04	R035	03/02/2022	10.10	Put	Bond Future	5,034.3700	5.0344	4,369.7700	4.3698	(13.201)	0	0	0
2021/11/04	R035	03/02/2022	11.88	Call	Bond Future	6,801.8900	6.8019	7,528.0800	7.5281	10.676	0	0	0
2021/11/04	R035	03/02/2022	11.88	Put	Bond Future	433.8800	0.4339	326.7200	0.3267	(24.698)	0	0	1,800
2021/11/04	R035	03/02/2022	9.70	Call	Bond Future	133.3500	0.1334	195.8600	0.1959	46.877	0	0	683
2021/11/04	R035	03/02/2022	9.70	Put	Bond Future	7,420.1000	7.4201	6,649.2600	6.6493	(10.389)	0	0	0
2021/11/04	R035	05/05/2022	11.63	Call	Bond Future	5,159.8700	5.1599	5,760.5300	5.7605	11.641	0	0	0
2021/11/04	R035	05/05/2022	11.63	Put	Bond Future	1,512.7400	1.5127	1,270.4900	1.2705	(16.014)	0	0	0
2021/11/04	R035	05/05/2022	11.64	Call	Bond Future	5,201.7700	5.2018	5,804.4600	5.8045	11.586	0	0	0
2021/11/04	R035	05/05/2022	11.64	Put	Bond Future	1,497.7100	1.4977	1,257.4900	1.2575	(16.039)	0	0	0
2021/11/04	R035	05/05/2022			Bond Future	11.0095	87.2101	10.8715	88.0531	(1.253)	0.0000	0.0000	8,926

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
2021/11/04	R035	05/05/2022	11.65	Call	Bond Future	5,243.5500	5.2436	5,848.2600	5.8483	11.532	0	0	0
2021/11/04	R035	05/05/2022	11.65	Put	Bond Future	1,482.6200	1.4826	1,244.4200	1.2444	(16.066)	0	0	0
2021/11/04	R035	04/08/2022	10.64	Call	Bond Future	1,777.3800	1.7774	2,084.9600	2.0850	17.305	0	0	0
2021/11/04	R035	04/08/2022	10.64	Put	Bond Future	5,358.0900	5.3581	4,812.4800	4.8125	(10.183)	0	0	100
2021/11/04	R035	04/08/2022	10.72	Call	Bond Future	1,963.7300	1.9637	2,291.5500	2.2916	16.694	0	0	0
2021/11/04	R035	04/08/2022	10.72	Put	Bond Future	5,046.6900	5.0467	4,521.3200	4.5213	(10.410)	0	0	0
2021/11/04	R035	04/08/2022	10.73	Call	Bond Future	1,987.5700	1.9876	2,317.9300	2.3179	16.621	0	0	0
2021/11/04	R035	04/08/2022	10.73	Put	Bond Future	5,008.5900	5.0086	4,485.7600	4.4858	(10.439)	0	0	0
2021/11/04	R035	04/08/2022	11.13	Put	Bond Future	3,652.2400	3.6522	3,228.8700	3.2289	(11.592)	0	0	100
2021/11/04	R035	04/08/2022	9.53	Call	Bond Future	324.5100	0.3245	410.9200	0.4109	26.628	0	0	400
2021/11/04	R035	04/08/2022	9.53	Put	Bond Future	11,245.5100	11.2455	10,478.7300	10.4787	(6.819)	0	0	0
2021/11/04	R035	04/08/2022	9.84	Call	Bond Future	552.6300	0.5526	684.9400	0.6849	23.942	0	0	100
2021/11/04	R035	04/08/2022	9.84	Put	Bond Future	9,339.3300	9.3393	8,618.4500	8.6185	(7.719)	0	0	0
2021/11/04	R035	04/08/2022	10.53	Put	Bond Future	5,810.3300	5.8103	5,237.0400	5.2370	(9.867)	0	0	0
2021/11/04	R035	04/08/2022			Bond Future	11.2304	88.2115	11.0865	89.0647	(1.281)	0.0000	0.0000	0
2021/11/04	R035	04/08/2022	10.74	Call	Bond Future	2,011.8700	2.0119	2,344.7600	2.3448	16.546	0	0	0
2021/11/04	R035	04/08/2022	10.74	Put	Bond Future	4,971.0200	4.9710	4,450.7200	4.4507	(10.467)	0	0	0
2021/11/04	R035	04/08/2022	11.13	Call	Bond Future	3,058.2200	3.0582	3,488.0400	3.4880	14.055	0	0	0
2021/11/04	R035	04/08/2022	12.18	Call	Bond Future	6,865.0300	6.8650	7,504.3200	7.5043	9.312	0	0	0
2021/11/04	R035	04/08/2022	12.18	Put	Bond Future	1,531.2500	1.5313	1,317.3500	1.3174	(13.969)	0	0	400
2021/11/04	R035	04/08/2022	10.53	Call	Bond Future	1,538.6100	1.5386	1,818.5100	1.8185	18.192	0	0	400
2021/11/04	R035	03/11/2022	11.15	Call	Bond Future	3,041.1300	3.0411	3,440.4000	3.4404	13.129	0	0	0
2021/11/04	R035	03/11/2022	11.15	Put	Bond Future	4,782.6100	4.7826	4,318.3900	4.3184	(9.706)	0	0	0
2021/11/04	R035	03/11/2022			Bond Future	11.4501	84.8844	11.3002	85.7479	(1.309)	0.0000	0.0000	0
2021/11/04	R035	03/11/2022	11.13	Call	Bond Future	2,988.7800	2.9888	3,383.8300	3.3838	13.218	0	0	0
2021/11/04	R035	03/11/2022	11.13	Put	Bond Future	4,848.1700	4.8482	4,379.7300	4.3797	(9.662)	0	0	0
2021/11/04	R035	03/11/2022	11.14	Call	Bond Future	3,014.8900	3.0149	3,412.0500	3.4120	13.173	0	0	0
2021/11/04	R035	03/11/2022	11.14	Put	Bond Future	4,815.3000	4.8153	4,348.9700	4.3490	(9.684)	0	0	0
2021/11/04	R186	04/11/2021		Call	Bond Future	13,228.8300	13.2288	13,458.1500	13.4582	1.733	0	0	0
2021/11/04	R186	04/11/2021		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	R186	04/11/2021	7.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	R186	04/11/2021	8.09	Call	Bond Future	1.5800	0.0016	0.0000	0.0000	(100.000)	0	0	0
2021/11/04	R186	04/11/2021	8.09	Put	Bond Future	732.6600	0.7327	501.7600	0.5018	(31.515)	0	0	0
2021/11/04	R186	04/11/2021	8.10	Call	Bond Future	2.2900	0.0023	0.0000	0.0000	(100.000)	0	0	0
2021/11/04	R186	04/11/2021	8.10	Put	Bond Future	689.6300	0.6896	458.0200	0.4580	(33.585)	0	0	0
2021/11/04	R186	04/11/2021			Bond Future	8.2578	113.2288	8.2050	113.4582	(0.639)	0.0000	0.0000	0
2021/11/04	R186	04/11/2021	7.77	Put	Bond Future	2,142.5500	2.1425	1,913.2300	1.9132	(10.703)	0	0	0
2021/11/04	R186	04/11/2021	8.11	Call	Bond Future	3.2900	0.0033	0.0000	0.0000	(100.000)	0	0	0
2021/11/04	R186	04/11/2021	8.11	Put	Bond Future	646.9000	0.6469	414.2900	0.4143	(35.958)	0	0	0
2021/11/04	R186	04/11/2021	8.77	Call	Bond Future	2,194.5100	2.1945	2,423.8300	2.4238	10.450	0	0	0
2021/11/04	R186	04/11/2021	8.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	R186	03/02/2022	7.30	Call	Bond Future	89.9900	0.0900	131.9100	0.1319	46.583	0	0	0
2021/11/04	R186	03/02/2022	7.30	Put	Bond Future	5,182.6000	5.1826	4,640.7800	4.6408	(10.455)	0	0	0
2021/11/04	R186	03/02/2022			Bond Future	8.5039	109.2119	8.3624	109.7956	(1.665)	0.0000	0.0000	56,765
2021/11/04	R186	03/02/2022	7.28	Call	Bond Future	85.7700	0.0858	125.9300	0.1259	46.823	0	0	0
2021/11/04	R186	03/02/2022	7.28	Put	Bond Future	5,265.4900	5.2655	4,721.9100	4.7219	(10.323)	0	0	0
2021/11/04	R186	03/02/2022	7.29	Call	Bond Future	87.8600	0.0879	128.8900	0.1289	46.699	0	0	0

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2021/11/04	R186	03/02/2022	7.29	Put	Bond Future	5,224.0200	5.2240	4,681.3100	4.6813	(10.389)	0	0	0
2021/11/04	R186	05/05/2022	8.14	Call	Bond Future	763.5400	0.7635	945.6700	0.9457	23.853	0	0	454
2021/11/04	R186	05/05/2022	8.14	Put	Bond Future	3,208.7500	3.2088	2,800.5500	2.8006	(12.721)	0	0	0
2021/11/04	R186	05/05/2022	8.32	Call	Bond Future	1,017.5700	1.0176	1,236.9200	1.2369	21.556	0	0	0
2021/11/04	R186	05/05/2022	8.32	Put	Bond Future	2,746.7800	2.7468	2,375.8000	2.3758	(13.506)	0	0	0
2021/11/04	R186	05/05/2022	9.18	Call	Bond Future	2,760.6500	2.7606	3,150.1100	3.1501	14.108	0	0	0
2021/11/04	R186	05/05/2022	9.18	Put	Bond Future	1,149.1400	1.1491	948.2700	0.9483	(17.480)	0	0	454
2021/11/04	R186	05/05/2022	7.28	Call	Bond Future	152.0100	0.1520	205.3800	0.2054	35.110	0	0	435
2021/11/04	R186	05/05/2022	7.28	Put	Bond Future	6,101.0000	6.1010	5,564.0400	5.5640	(8.801)	0	0	0
2021/11/04	R186	05/05/2022	7.48	Call	Bond Future	221.0500	0.2211	294.0700	0.2941	33.033	0	0	3,600
2021/11/04	R186	05/05/2022	7.48	Put	Bond Future	5,342.8000	5.3428	4,825.4900	4.8255	(9.682)	0	0	0
2021/11/04	R186	05/05/2022			Bond Future	8.7609	110.5059	8.6094	111.0962	(1.730)	0.0000	0.0000	4,404
2021/11/04	R186	05/05/2022	7.88	Call	Bond Future	469.2000	0.4692	600.1000	0.6001	27.899	0	0	435
2021/11/04	R186	05/05/2022	7.88	Put	Bond Future	3,959.1300	3.9591	3,499.7000	3.4997	(11.604)	0	0	0
2021/11/04	R186	05/05/2022	8.30	Call	Bond Future	988.0500	0.9881	1,203.2600	1.2033	21.781	0	0	0
2021/11/04	R186	05/05/2022	8.30	Put	Bond Future	2,796.5200	2.7965	2,421.4000	2.4214	(13.414)	0	0	0
2021/11/04	R186	05/05/2022	8.31	Call	Bond Future	1,002.7500	1.0028	1,220.0200	1.2200	21.667	0	0	0
2021/11/04	R186	05/05/2022	8.31	Put	Bond Future	2,771.5800	2.7716	2,398.5200	2.3985	(13.460)	0	0	0
2021/11/04	R186	05/05/2022	8.35	Call	Bond Future	1,063.1600	1.0632	1,288.7300	1.2887	21.217	0	0	454
2021/11/04	R186	05/05/2022	8.35	Put	Bond Future	2,673.6100	2.6736	2,308.8500	2.3088	(13.643)	0	0	0
2021/11/04	R186	05/05/2022	8.64	Call	Bond Future	1,559.3200	1.5593	1,845.1200	1.8451	18.329	0	0	0
2021/11/04	R186	05/05/2022	8.64	Put	Bond Future	2,030.1100	2.0301	1,725.5800	1.7256	(15.001)	0	0	4,035
2021/11/04	R186	05/05/2022	8.94	Call	Bond Future	2,179.9900	2.1800	2,525.7800	2.5258	15.862	0	0	0
2021/11/04	R186	05/05/2022	8.94	Put	Bond Future	1,487.6200	1.4876	1,243.0800	1.2431	(16.438)	0	0	454
2021/11/04	R186	05/05/2022	6.73	Call	Bond Future	49.1100	0.0491	69.1800	0.0692	40.867	0	0	3,600
2021/11/04	R186	05/05/2022	6.73	Put	Bond Future	8,312.7700	8.3128	7,742.5100	7.7425	(6.860)	0	0	0
2021/11/04	R186	04/08/2022	8.15	Call	Bond Future	749.8000	0.7498	913.4400	0.9134	21.824	0	0	0
2021/11/04	R186	04/08/2022	8.15	Put	Bond Future	4,096.0700	4.0961	3,661.7500	3.6618	(10.603)	0	0	0
2021/11/04	R186	04/08/2022	9.78	Call	Bond Future	3,857.5500	3.8575	4,275.0300	4.2750	10.822	0	0	0
2021/11/04	R186	04/08/2022	9.78	Put	Bond Future	1,216.1600	1.2162	1,035.6800	1.0357	(14.840)	0	0	3,600
2021/11/04	R186	04/08/2022	7.96	Call	Bond Future	555.1700	0.5552	688.4100	0.6884	24.000	0	0	3,600
2021/11/04	R186	04/08/2022			Bond Future	9.0466	106.5053	8.8838	107.1033	(1.800)	0.0000	0.0000	0
2021/11/04	R186	04/08/2022	8.14	Call	Bond Future	738.1800	0.7382	900.1400	0.9001	21.940	0	0	0
2021/11/04	R186	04/08/2022	8.14	Put	Bond Future	4,122.5200	4.1225	3,686.5200	3.6865	(10.576)	0	0	0
2021/11/04	R186	04/08/2022	6.96	Call	Bond Future	97.6800	0.0977	131.3500	0.1313	34.470	0	0	3,600
2021/11/04	R186	04/08/2022	6.96	Put	Bond Future	8,093.1700	8.0932	7,528.8800	7.5289	(6.972)	0	0	0
2021/11/04	R186	04/08/2022	7.96	Put	Bond Future	4,627.5500	4.6275	4,162.8300	4.1628	(10.042)	0	0	0
2021/11/04	R186	04/08/2022	8.13	Call	Bond Future	726.6700	0.7267	886.9600	0.8870	22.058	0	0	0
2021/11/04	R186	04/08/2022	8.13	Put	Bond Future	4,149.0900	4.1491	3,711.4200	3.7114	(10.549)	0	0	0
2021/11/04	R186	03/11/2022	8.53	Call	Bond Future	1,212.7800	1.2128	1,418.2600	1.4183	16.943	0	0	0
2021/11/04	R186	03/11/2022	8.53	Put	Bond Future	4,046.1200	4.0461	3,647.0100	3.6470	(9.864)	0	0	0
2021/11/04	R186	03/11/2022	8.54	Call	Bond Future	1,225.6700	1.2257	1,432.5500	1.4325	16.879	0	0	0
2021/11/04	R186	03/11/2022	8.54	Put	Bond Future	4,023.4600	4.0235	3,625.7500	3.6257	(9.885)	0	0	0
2021/11/04	R186	03/11/2022			Bond Future	9.3404	107.8845	9.1652	108.4891	(1.876)	0.0000	0.0000	0
2021/11/04	R186	03/11/2022	8.55	Call	Bond Future	1,238.2400	1.2382	1,446.5200	1.4465	16.821	0	0	0
2021/11/04	R186	03/11/2022	8.55	Put	Bond Future	4,000.5000	4.0005	3,604.1900	3.6042	(9.907)	0	0	0
2021/11/04	R197	04/11/2021			Bond Future	326.8399	326.8399	326.8601	326.8601	0.006	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/04	R197	03/02/2022			Bond Future	322.3346	322.3346	322.3527	322.3527	0.006	0.0000	0.0000	1,097
2021/11/04	R197	05/05/2022			Bond Future	326.2311	326.2311	326.2485	326.2485	0.005	0.0000	0.0000	237
2021/11/04	R197	04/08/2022			Bond Future	321.8894	321.8894	321.9068	321.9068	0.005	0.0000	0.0000	0
2021/11/04	R197	03/11/2022			Bond Future	325.9699	325.9699	325.9869	325.9869	0.005	0.0000	0.0000	0
2021/11/04	R202	04/11/2021			Bond Future	238.0829	238.0829	238.0007	238.0007	(0.035)	0.0000	0.0000	0
2021/11/04	R202	03/02/2022			Bond Future	236.4260	236.4260	236.4562	236.4562	0.013	0.0000	0.0000	7,843
2021/11/04	R202	05/05/2022			Bond Future	239.2840	239.2840	239.3137	239.3137	0.012	0.0000	0.0000	413
2021/11/04	R202	04/08/2022			Bond Future	237.7910	237.7910	237.8208	237.8208	0.013	0.0000	0.0000	0
2021/11/04	R202	03/11/2022			Bond Future	240.8047	240.8047	240.8346	240.8346	0.012	0.0000	0.0000	0
2021/11/04	R209	04/11/2021	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	R209	04/11/2021	10.00	Put	Bond Future	3,140.1600	3.1402	3,100.4700	3.1005	(1.264)	0	0	0
2021/11/04	R209	04/11/2021	10.25	Put	Bond Future	1,667.2200	1.6672	1,627.5200	1.6275	(2.381)	0	0	0
2021/11/04	R209	04/11/2021	12.00	Call	Bond Future	7,530.4000	7.5304	7,570.0900	7.5701	0.527	0	0	0
2021/11/04	R209	04/11/2021	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	R209	04/11/2021	12.17	Call	Bond Future	8,329.5200	8.3295	8,369.2100	8.3692	0.476	0	0	0
2021/11/04	R209	04/11/2021	12.19	Call	Bond Future	8,422.5300	8.4225	8,462.2200	8.4622	0.471	0	0	0
2021/11/04	R209	04/11/2021	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	R209	04/11/2021	10.50	Call	Bond Future	96.3400	0.0963	0.0000	0.0000	(100.000)	0	0	0
2021/11/04	R209	04/11/2021			Bond Future	10.5421	69.2423	10.5350	69.2820	(0.067)	0.0000	0.0000	0
2021/11/04	R209	04/11/2021	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	R209	04/11/2021	9.50	Put	Bond Future	6,219.0700	6.2191	6,179.3800	6.1794	(0.638)	0	0	0
2021/11/04	R209	04/11/2021	10.25	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/11/04	R209	04/11/2021	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	R209	04/11/2021	12.18	Call	Bond Future	8,376.0500	8.3761	8,415.7400	8.4157	0.474	0	0	0
2021/11/04	R209	04/11/2021	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	R209	04/11/2021	10.50	Put	Bond Future	333.0000	0.3330	196.9700	0.1970	(40.850)	0	0	0
2021/11/04	R209	03/02/2022	11.03	Call	Bond Future	2,776.6800	2.7767	3,259.3300	3.2593	17.382	0	0	0
2021/11/04	R209	03/02/2022	11.03	Put	Bond Future	1,152.6000	1.1526	909.3000	0.9093	(21.109)	0	0	0
2021/11/04	R209	03/02/2022	11.02	Call	Bond Future	2,741.1700	2.7412	3,220.9400	3.2209	17.502	0	0	0
2021/11/04	R209	03/02/2022	11.02	Put	Bond Future	1,169.9700	1.1700	923.7900	0.9238	(21.042)	0	0	0
2021/11/04	R209	03/02/2022			Bond Future	10.7280	70.0156	10.5963	70.7416	(1.228)	0.0000	0.0000	22,105
2021/11/04	R209	03/02/2022	11.04	Call	Bond Future	2,812.3500	2.8124	3,297.8800	3.2979	17.264	0	0	0
2021/11/04	R209	03/02/2022	11.04	Put	Bond Future	1,135.4400	1.1354	895.0200	0.8950	(21.174)	0	0	0
2021/11/04	R209	05/05/2022	10.75	Call	Bond Future	2,011.9400	2.0119	2,360.8600	2.3609	17.342	0	0	0
2021/11/04	R209	05/05/2022	10.75	Put	Bond Future	2,891.7500	2.8918	2,506.4100	2.5064	(13.325)	0	0	12,050
2021/11/04	R209	05/05/2022	11.43	Call	Bond Future	4,082.0500	4.0820	4,590.9400	4.5909	12.467	0	0	0
2021/11/04	R209	05/05/2022	11.43	Put	Bond Future	1,403.8800	1.4039	1,178.5100	1.1785	(16.053)	0	0	0
2021/11/04	R209	05/05/2022	11.44	Call	Bond Future	4,117.3900	4.1174	4,628.2400	4.6282	12.407	0	0	0
2021/11/04	R209	05/05/2022	11.44	Put	Bond Future	1,388.9000	1.3889	1,165.4900	1.1655	(16.085)	0	0	0
2021/11/04	R209	05/05/2022	9.75	Call	Bond Future	361.9000	0.3619	467.9000	0.4679	29.290	0	0	8,525
2021/11/04	R209	05/05/2022	9.75	Put	Bond Future	6,997.6900	6.9977	6,369.4300	6.3694	(8.978)	0	0	0
2021/11/04	R209	05/05/2022			Bond Future	10.9134	67.7040	10.7768	68.4382	(1.251)	0.0000	0.0000	5,396
2021/11/04	R209	05/05/2022	11.45	Call	Bond Future	4,152.6600	4.1527	4,665.4600	4.6655	12.349	0	0	0
2021/11/04	R209	05/05/2022	11.45	Put	Bond Future	1,373.9000	1.3739	1,152.4400	1.1524	(16.119)	0	0	0
2021/11/04	R209	05/05/2022	12.00	Call	Bond Future	6,234.6600	6.2347	6,833.2200	6.8332	9.601	0	0	0
2021/11/04	R209	05/05/2022	12.00	Put	Bond Future	775.6900	0.7757	639.9900	0.6400	(17.494)	0	0	12,050

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
2021/11/04	R209	04/08/2022	10.58	Call	Bond Future	1,685.7900	1.6858	1,968.5100	1.9685	16.771	0	0	0
2021/11/04	R209	04/08/2022	10.58	Put	Bond Future	4,505.7700	4.5058	4,045.3200	4.0453	(10.219)	0	0	0
2021/11/04	R209	04/08/2022	10.57	Put	Bond Future	4,540.6500	4.5406	4,077.9900	4.0780	(10.189)	0	0	0
2021/11/04	R209	04/08/2022			Bond Future	11.1063	68.4816	10.9646	69.2248	(1.276)	0.0000	0.0000	0
2021/11/04	R209	04/08/2022	10.59	Call	Bond Future	1,706.4800	1.7065	1,991.4100	1.9914	16.697	0	0	0
2021/11/04	R209	04/08/2022	10.59	Put	Bond Future	4,471.3300	4.4713	4,013.0900	4.0131	(10.248)	0	0	0
2021/11/04	R209	04/08/2022	10.57	Call	Bond Future	1,665.4700	1.6655	1,945.9800	1.9460	16.843	0	0	0
2021/11/04	R209	03/11/2022	11.03	Call	Bond Future	2,727.7800	2.7278	3,082.9000	3.0829	13.019	0	0	0
2021/11/04	R209	03/11/2022	11.03	Put	Bond Future	4,101.8800	4.1019	3,704.7800	3.7048	(9.681)	0	0	0
2021/11/04	R209	03/11/2022			Bond Future	11.2969	66.2339	11.1498	66.9862	(1.302)	0.0000	0.0000	0
2021/11/04	R209	03/11/2022	11.02	Call	Bond Future	2,704.2600	2.7043	3,057.5200	3.0575	13.063	0	0	0
2021/11/04	R209	03/11/2022	11.02	Put	Bond Future	4,130.6400	4.1306	3,731.6800	3.7317	(9.659)	0	0	0
2021/11/04	R209	03/11/2022	11.01	Call	Bond Future	2,680.8600	2.6809	3,032.2400	3.0322	13.107	0	0	0
2021/11/04	R209	03/11/2022	11.01	Put	Bond Future	4,159.5700	4.1596	3,758.7300	3.7587	(9.637)	0	0	0
2021/11/04	R210	04/11/2021			Bond Future	211.1523	211.1523	210.8670	210.8670	(0.135)	0.0000	0.0000	0
2021/11/04	R210	03/02/2022			Bond Future	213.5632	213.5632	213.2731	213.2731	(0.136)	0.0000	0.0000	1,381
2021/11/04	R210	05/05/2022			Bond Future	213.2932	213.2932	212.9990	212.9990	(0.138)	0.0000	0.0000	104
2021/11/04	R210	04/08/2022			Bond Future	215.9210	215.9210	215.6230	215.6230	(0.138)	0.0000	0.0000	0
2021/11/04	R210	03/11/2022			Bond Future	215.7440	215.7440	215.4419	215.4419	(0.140)	0.0000	0.0000	0
2021/11/04	R212	04/11/2021			Bond Future	175.9023	175.9023	175.9122	175.9122	0.006	0.0000	0.0000	0
2021/11/04	R213	04/11/2021	11.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	R213	04/11/2021	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	R213	04/11/2021	11.11	Call	Bond Future	5,688.4000	5.6884	5,832.9900	5.8330	2.542	0	0	0
2021/11/04	R213	04/11/2021			Bond Future	9.9775	83.5501	9.9500	83.6947	(0.275)	0.0000	0.0000	0
2021/11/04	R213	04/11/2021	11.09	Call	Bond Future	5,592.4700	5.5925	5,737.0600	5.7371	2.585	0	0	0
2021/11/04	R213	04/11/2021	11.10	Call	Bond Future	5,640.4500	5.6404	5,785.0400	5.7850	2.563	0	0	0
2021/11/04	R213	04/11/2021	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	R213	03/02/2022	9.22	Put	Bond Future	5,360.9300	5.3609	4,729.6000	4.7296	(11.777)	0	0	0
2021/11/04	R213	03/02/2022	9.58	Put	Bond Future	3,725.8700	3.7259	3,185.9900	3.1860	(14.490)	0	0	200
2021/11/04	R213	03/02/2022	9.98	Call	Bond Future	1,182.9600	1.1830	1,483.6400	1.4836	25.418	0	0	0
2021/11/04	R213	03/02/2022	9.98	Put	Bond Future	2,306.8400	2.3068	1,899.5600	1.8996	(17.655)	0	0	0
2021/11/04	R213	03/02/2022	10.00	Call	Bond Future	1,227.2000	1.2272	1,534.7800	1.5348	25.064	0	0	0
2021/11/04	R213	03/02/2022	10.00	Put	Bond Future	2,247.4500	2.2475	1,847.0700	1.8471	(17.815)	0	0	430
2021/11/04	R213	03/02/2022	10.60	Put	Bond Future	932.1400	0.9321	720.8300	0.7208	(22.669)	0	0	430
2021/11/04	R213	03/02/2022	10.67	Call	Bond Future	3,192.0100	3.1920	3,706.4200	3.7064	16.116	0	0	0
2021/11/04	R213	03/02/2022	10.67	Put	Bond Future	835.9500	0.8359	642.4000	0.6424	(23.153)	0	0	220
2021/11/04	R213	03/02/2022	8.63	Call	Bond Future	27.9200	0.0279	43.9700	0.0440	57.486	0	0	200
2021/11/04	R213	03/02/2022	8.63	Put	Bond Future	8,551.4700	8.5515	7,859.5600	7.8596	(8.091)	0	0	0
2021/11/04	R213	03/02/2022	8.80	Call	Bond Future	49.1100	0.0491	75.5000	0.0755	53.737	0	0	102
2021/11/04	R213	03/02/2022	8.80	Put	Bond Future	7,595.3100	7.5953	6,913.7400	6.9137	(8.974)	0	0	0
2021/11/04	R213	03/02/2022			Bond Future	10.1987	84.4832	10.0605	85.1911	(1.355)	0.0000	0.0000	20,720
2021/11/04	R213	03/02/2022	9.22	Call	Bond Future	171.8200	0.1718	248.4500	0.2484	44.599	0	0	430
2021/11/04	R213	03/02/2022	9.58	Call	Bond Future	493.7500	0.4938	661.8300	0.6618	34.042	0	0	0
2021/11/04	R213	03/02/2022	9.76	Call	Bond Future	758.8100	0.7588	984.5400	0.9845	29.748	0	0	0
2021/11/04	R213	03/02/2022	9.76	Put	Bond Future	3,033.7400	3.0337	2,551.5100	2.5515	(15.896)	0	0	102

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
2021/11/04	R213	03/02/2022	9.96	Call	Bond Future	1,139.6600	1.1397	1,433.4600	1.4335	25.780	0	0	0
2021/11/04	R213	03/02/2022	9.96	Put	Bond Future	2,367.3300	2.3673	1,953.1700	1.9532	(17.495)	0	0	0
2021/11/04	R213	03/02/2022	9.97	Call	Bond Future	1,161.1100	1.1611	1,458.3500	1.4584	25.600	0	0	0
2021/11/04	R213	03/02/2022	9.97	Put	Bond Future	2,336.8600	2.3369	1,926.1400	1.9261	(17.576)	0	0	0
2021/11/04	R213	03/02/2022	10.15	Call	Bond Future	1,582.9300	1.5829	1,941.6900	1.9417	22.664	0	0	0
2021/11/04	R213	03/02/2022	10.15	Put	Bond Future	1,831.3200	1.8313	1,482.1200	1.4821	(19.068)	0	0	200
2021/11/04	R213	03/02/2022	10.17	Call	Bond Future	1,634.1700	1.6342	1,999.6600	1.9997	22.365	0	0	0
2021/11/04	R213	03/02/2022	10.17	Put	Bond Future	1,780.3500	1.7803	1,437.8800	1.4379	(19.236)	0	0	220
2021/11/04	R213	03/02/2022	10.25	Call	Bond Future	1,848.3100	1.8483	2,240.3700	2.2404	21.212	0	0	0
2021/11/04	R213	03/02/2022	10.25	Put	Bond Future	1,587.3100	1.5873	1,271.4100	1.2714	(19.902)	0	0	102
2021/11/04	R213	03/02/2022	10.60	Call	Bond Future	2,943.9400	2.9439	3,440.5900	3.4406	16.870	0	0	0
2021/11/04	R213	03/02/2022	9.15	Call	Bond Future	141.4500	0.1414	206.6500	0.2066	46.094	0	0	220
2021/11/04	R213	03/02/2022	9.15	Put	Bond Future	5,717.8100	5.7178	5,075.0500	5.0750	(11.241)	0	0	0
2021/11/04	R213	05/05/2022	10.63	Call	Bond Future	2,902.9100	2.9029	3,332.8000	3.3328	14.809	0	0	0
2021/11/04	R213	05/05/2022	10.65	Put	Bond Future	1,808.2500	1.8082	1,526.5800	1.5266	(15.577)	0	0	0
2021/11/04	R213	05/05/2022			Bond Future	10.4144	81.9521	10.2703	82.6682	(1.384)	0.0000	0.0000	0
2021/11/04	R213	05/05/2022	10.63	Put	Bond Future	1,847.2800	1.8473	1,561.1100	1.5611	(15.491)	0	0	0
2021/11/04	R213	05/05/2022	10.64	Call	Bond Future	2,931.8500	2.9319	3,364.0000	3.3640	14.740	0	0	0
2021/11/04	R213	05/05/2022	10.64	Put	Bond Future	1,827.6800	1.8277	1,543.7700	1.5438	(15.534)	0	0	0
2021/11/04	R213	05/05/2022	10.65	Call	Bond Future	2,960.9100	2.9609	3,395.3000	3.3953	14.671	0	0	0
2021/11/04	R213	04/08/2022	9.88	Call	Bond Future	1,152.3800	1.1524	1,376.9600	1.3770	19.488	0	0	0
2021/11/04	R213	04/08/2022	9.89	Call	Bond Future	1,168.3700	1.1684	1,395.0200	1.3950	19.399	0	0	0
2021/11/04	R213	04/08/2022	9.90	Put	Bond Future	4,855.7100	4.8557	4,359.5400	4.3595	(10.218)	0	0	0
2021/11/04	R213	04/08/2022			Bond Future	10.6459	82.8955	10.4952	83.6204	(1.416)	0.0000	0.0000	0
2021/11/04	R213	04/08/2022	9.88	Put	Bond Future	4,925.2400	4.9252	4,424.9300	4.4249	(10.158)	0	0	0
2021/11/04	R213	04/08/2022	9.89	Put	Bond Future	4,890.5200	4.8905	4,392.2800	4.3923	(10.188)	0	0	0
2021/11/04	R213	04/08/2022	9.90	Call	Bond Future	1,184.2400	1.1842	1,412.9600	1.4130	19.314	0	0	0
2021/11/04	R213	03/11/2022	10.38	Call	Bond Future	2,099.8300	2.0998	2,403.1300	2.4031	14.444	0	0	0
2021/11/04	R213	03/11/2022	10.38	Put	Bond Future	4,453.4400	4.4534	4,023.2400	4.0232	(9.660)	0	0	0
2021/11/04	R213	03/11/2022	10.39	Call	Bond Future	2,119.2500	2.1193	2,424.3200	2.4243	14.395	0	0	0
2021/11/04	R213	03/11/2022	10.39	Put	Bond Future	4,424.8200	4.4248	3,996.3900	3.9964	(9.682)	0	0	0
2021/11/04	R213	03/11/2022			Bond Future	10.8790	80.4425	10.7214	81.1760	(1.448)	0.0000	0.0000	0
2021/11/04	R213	03/11/2022	10.40	Call	Bond Future	2,139.0800	2.1391	2,445.9300	2.4459	14.345	0	0	0
2021/11/04	R213	03/11/2022	10.40	Put	Bond Future	4,396.6400	4.3966	3,969.9900	3.9700	(9.704)	0	0	0
2021/11/04	R214	04/11/2021	12.46	Call	Bond Future	8,050.1400	8.0501	8,090.5700	8.0906	0.502	0	0	0
2021/11/04	R214	04/11/2021	12.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	R214	04/11/2021	12.47	Call	Bond Future	8,096.3700	8.0964	8,136.8000	8.1368	0.499	0	0	0
2021/11/04	R214	04/11/2021			Bond Future	10.8971	66.0878	10.8900	66.1282	(0.065)	0.0000	0.0000	0
2021/11/04	R214	04/11/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	R214	04/11/2021	12.48	Call	Bond Future	8,142.5300	8.1425	8,182.9600	8.1830	0.497	0	0	0
2021/11/04	R214	04/11/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	R214	03/02/2022	11.39	Put	Bond Future	1,202.4800	1.2025	971.1100	0.9711	(19.241)	0	0	0
2021/11/04	R214	03/02/2022	11.40	Put	Bond Future	1,185.1300	1.1851	956.4100	0.9564	(19.299)	0	0	0
2021/11/04	R214	03/02/2022	11.41	Call	Bond Future	2,950.2300	2.9502	3,406.5600	3.4066	15.468	0	0	0
2021/11/04	R214	03/02/2022			Bond Future	11.0829	66.8259	10.9614	67.5083	(1.096)	0.0000	0.0000	20,094
2021/11/04	R214	03/02/2022	11.39	Call	Bond Future	2,878.1200	2.8781	3,329.1900	3.3292	15.672	0	0	0
2021/11/04	R214	03/02/2022	11.40	Call	Bond Future	2,914.1500	2.9142	3,367.8700	3.3679	15.570	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
2021/11/04	R214	03/02/2022	11.41	Put	Bond Future	1,167.9000	1.1679	941.7900	0.9418	(19.360)	0	0	0
2021/11/04	R214	05/05/2022	11.73	Put	Bond Future	1,547.6900	1.5477	1,323.9300	1.3239	(14.458)	0	0	0
2021/11/04	R214	05/05/2022	11.74	Put	Bond Future	1,531.7900	1.5318	1,309.8800	1.3099	(14.487)	0	0	0
2021/11/04	R214	05/05/2022	11.75	Call	Bond Future	4,084.2600	4.0843	4,554.5600	4.5546	11.515	0	0	0
2021/11/04	R214	05/05/2022			Bond Future	11.2615	64.3379	11.1356	65.0283	(1.119)	0.0000	0.0000	441
2021/11/04	R214	05/05/2022	11.73	Call	Bond Future	4,014.0400	4.0140	4,480.6400	4.4806	11.624	0	0	0
2021/11/04	R214	05/05/2022	11.74	Call	Bond Future	4,049.1100	4.0491	4,517.5600	4.5176	11.569	0	0	0
2021/11/04	R214	05/05/2022	11.75	Put	Bond Future	1,516.0400	1.5160	1,295.9800	1.2960	(14.515)	0	0	0
2021/11/04	R214	04/08/2022	10.98	Put	Bond Future	4,374.2900	4.3743	3,951.5000	3.9515	(9.665)	0	0	0
2021/11/04	R214	04/08/2022	10.99	Call	Bond Future	1,829.5600	1.8296	2,107.4800	2.1075	15.191	0	0	0
2021/11/04	R214	04/08/2022			Bond Future	11.4498	65.0760	11.3190	65.7745	(1.143)	0.0000	0.0000	0
2021/11/04	R214	04/08/2022	10.97	Call	Bond Future	1,785.8000	1.7858	2,059.4800	2.0595	15.325	0	0	0
2021/11/04	R214	04/08/2022	10.97	Put	Bond Future	4,408.9000	4.4089	3,983.9900	3.9840	(9.638)	0	0	0
2021/11/04	R214	04/08/2022	10.98	Call	Bond Future	1,807.6100	1.8076	2,083.4100	2.0834	15.258	0	0	0
2021/11/04	R214	04/08/2022	10.99	Put	Bond Future	4,339.9000	4.3399	3,919.2300	3.9192	(9.693)	0	0	0
2021/11/04	R214	03/11/2022	11.34	Call	Bond Future	2,739.2900	2.7393	3,068.5200	3.0685	12.019	0	0	0
2021/11/04	R214	03/11/2022	11.36	Put	Bond Future	4,234.8500	4.2349	3,860.4000	3.8604	(8.842)	0	0	0
2021/11/04	R214	03/11/2022			Bond Future	11.6355	62.6460	11.4997	63.3532	(1.167)	0.0000	0.0000	0
2021/11/04	R214	03/11/2022	11.34	Put	Bond Future	4,294.7000	4.2947	3,916.7500	3.9168	(8.800)	0	0	0
2021/11/04	R214	03/11/2022	11.35	Call	Bond Future	2,762.9100	2.7629	3,093.9000	3.0939	11.980	0	0	0
2021/11/04	R214	03/11/2022	11.35	Put	Bond Future	4,264.6900	4.2647	3,888.5000	3.8885	(8.821)	0	0	0
2021/11/04	R214	03/11/2022	11.36	Call	Bond Future	2,786.6400	2.7866	3,119.3700	3.1194	11.940	0	0	0
2021/11/04	R248	04/11/2021	10.20	Put	Bond Future	4,992.2400	4.9922	4,977.4000	4.9774	(0.297)	0	0	0
2021/11/04	R248	04/11/2021	12.85	Call	Bond Future	12,538.0100	12.5380	12,552.8500	12.5529	0.118	0	0	0
2021/11/04	R248	04/11/2021	12.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	R248	04/11/2021	10.80	Call	Bond Future	104.3700	0.1044	0.0000	0.0000	(100.000)	0	0	0
2021/11/04	R248	04/11/2021	10.80	Put	Bond Future	484.3000	0.4843	365.0900	0.3651	(24.615)	0	0	0
2021/11/04	R248	04/11/2021			Bond Future	10.8520	83.4963	10.8500	83.5111	(0.019)	0.0000	0.0000	0
2021/11/04	R248	04/11/2021	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	R248	04/11/2021	9.60	Put	Bond Future	10,068.6900	10.0687	10,053.8500	10.0538	(0.147)	0	0	0
2021/11/04	R248	04/11/2021	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	R248	04/11/2021	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	R248	04/11/2021	10.30	Put	Bond Future	4,192.7900	4.1928	4,177.9500	4.1780	(0.354)	0	0	0
2021/11/04	R248	04/11/2021	12.84	Call	Bond Future	12,483.9800	12.4840	12,498.8200	12.4988	0.119	0	0	0
2021/11/04	R248	04/11/2021	12.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	R248	04/11/2021	12.83	Call	Bond Future	12,429.8700	12.4299	12,444.7100	12.4447	0.119	0	0	0
2021/11/04	R248	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/04	R248	03/02/2022	10.40	Call	Bond Future	620.2000	0.6202	802.4800	0.8025	29.391	0	0	100
2021/11/04	R248	03/02/2022	10.50	Call	Bond Future	800.7700	0.8008	1,019.8800	1.0199	27.362	0	0	0
2021/11/04	R248	03/02/2022	10.50	Put	Bond Future	4,744.1700	4.7442	4,132.9100	4.1329	(12.884)	0	0	0
2021/11/04	R248	03/02/2022	10.90	Call	Bond Future	1,851.8200	1.8518	2,234.0400	2.2340	20.640	0	0	900
2021/11/04	R248	03/02/2022	10.90	Put	Bond Future	2,820.1100	2.8201	2,371.9600	2.3720	(15.891)	0	0	0
2021/11/04	R248	03/02/2022	11.47	Call	Bond Future	4,185.4500	4.1855	4,775.0800	4.7751	14.088	0	0	0
2021/11/04	R248	03/02/2022	10.20	Put	Bond Future	6,647.9200	6.6479	5,935.5300	5.9355	(10.716)	0	0	0
2021/11/04	R248	03/02/2022	11.48	Call	Bond Future	4,233.3400	4.2333	4,825.8800	4.8259	13.997	0	0	0
2021/11/04	R248	03/02/2022	11.49	Put	Bond Future	1,183.2900	1.1833	948.3200	0.9483	(19.857)	0	0	0
2021/11/04	R248	03/02/2022	9.80	Call	Bond Future	95.4700	0.0955	136.0700	0.1361	42.526	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
2021/11/04	R248	03/02/2022	9.80	Put	Bond Future	9,719.4200	9.7194	8,929.6500	8.9297	(8.126)	0	0	0
2021/11/04	R248	03/02/2022	10.00	Call	Bond Future	175.1500	0.1752	244.0300	0.2440	39.326	0	0	1,300
2021/11/04	R248	03/02/2022	10.00	Put	Bond Future	8,110.7600	8.1108	7,349.2700	7.3493	(9.389)	0	0	0
2021/11/04	R248	03/02/2022			Bond Future	11.0357	84.4288	10.9192	85.2592	(1.056)	0.0000	0.0000	179,095
2021/11/04	R248	03/02/2022	10.40	Put	Bond Future	5,336.9400	5.3369	4,688.8500	4.6888	(12.143)	0	0	0
2021/11/04	R248	03/02/2022	10.70	Call	Bond Future	1,263.5700	1.2636	1,562.8200	1.5628	23.683	0	0	1,300
2021/11/04	R248	03/02/2022	10.70	Put	Bond Future	3,696.2300	3.6962	3,165.1100	3.1651	(14.369)	0	0	0
2021/11/04	R248	03/02/2022	11.00	Call	Bond Future	2,192.0500	2.1921	2,615.1700	2.6152	19.302	0	0	100
2021/11/04	R248	03/02/2022	11.00	Put	Bond Future	2,444.9900	2.4450	2,037.7400	2.0377	(16.657)	0	0	0
2021/11/04	R248	03/02/2022	11.47	Put	Bond Future	1,219.1500	1.2192	978.4100	0.9784	(19.747)	0	0	0
2021/11/04	R248	03/02/2022	10.20	Call	Bond Future	347.3500	0.3473	465.3300	0.4653	33.966	0	0	900
2021/11/04	R248	03/02/2022	11.48	Put	Bond Future	1,201.0100	1.2010	963.1800	0.9632	(19.802)	0	0	0
2021/11/04	R248	03/02/2022	11.49	Call	Bond Future	4,281.5400	4.2815	4,876.9400	4.8769	13.906	0	0	0
2021/11/04	R248	05/05/2022	11.79	Call	Bond Future	5,494.4100	5.4944	6,087.3500	6.0874	10.792	0	0	0
2021/11/04	R248	05/05/2022	11.79	Put	Bond Future	1,695.2200	1.6952	1,448.2100	1.4482	(14.571)	0	0	0
2021/11/04	R248	05/05/2022	11.80	Call	Bond Future	5,540.4700	5.5405	6,135.4800	6.1355	10.739	0	0	0
2021/11/04	R248	05/05/2022			Bond Future	11.2123	81.0142	11.0911	81.8541	(1.081)	0.0000	0.0000	2,035
2021/11/04	R248	05/05/2022	11.80	Put	Bond Future	1,678.3700	1.6784	1,433.4300	1.4334	(14.594)	0	0	0
2021/11/04	R248	05/05/2022	11.81	Call	Bond Future	5,586.6200	5.5866	6,183.6800	6.1837	10.687	0	0	0
2021/11/04	R248	05/05/2022	11.81	Put	Bond Future	1,661.6900	1.6617	1,418.8000	1.4188	(14.617)	0	0	0
2021/11/04	R248	04/08/2022	10.98	Call	Bond Future	2,420.6200	2.4206	2,768.3800	2.7684	14.367	0	0	0
2021/11/04	R248	04/08/2022	10.98	Put	Bond Future	5,303.8500	5.3038	4,801.5500	4.8015	(9.470)	0	0	0
2021/11/04	R248	04/08/2022	10.99	Call	Bond Future	2,448.7900	2.4488	2,799.1300	2.7991	14.307	0	0	0
2021/11/04	R248	04/08/2022	10.99	Put	Bond Future	5,261.0100	5.2610	4,761.2900	4.7613	(9.499)	0	0	0
2021/11/04	R248	04/08/2022			Bond Future	11.3987	81.9437	11.2725	82.7938	(1.107)	0.0000	0.0000	0
2021/11/04	R248	04/08/2022	11.00	Call	Bond Future	2,477.1400	2.4771	2,830.0500	2.8300	14.247	0	0	0
2021/11/04	R248	04/08/2022	11.00	Put	Bond Future	5,218.4500	5.2185	4,721.3000	4.7213	(9.527)	0	0	0
2021/11/04	R248	03/11/2022	11.30	Put	Bond Future	5,268.3300	5.2683	4,809.2600	4.8093	(8.714)	0	0	0
2021/11/04	R248	03/11/2022	11.31	Put	Bond Future	5,230.6400	5.2306	4,773.7400	4.7737	(8.735)	0	0	0
2021/11/04	R248	03/11/2022	11.32	Call	Bond Future	3,456.6900	3.4567	3,862.4600	3.8625	11.739	0	0	0
2021/11/04	R248	03/11/2022			Bond Future	11.5825	78.5986	11.4512	79.4591	(1.134)	0.0000	0.0000	0
2021/11/04	R248	03/11/2022	11.30	Call	Bond Future	3,396.7500	3.3968	3,798.1700	3.7982	11.818	0	0	0
2021/11/04	R248	03/11/2022	11.31	Call	Bond Future	3,426.6600	3.4267	3,830.2500	3.8302	11.778	0	0	0
2021/11/04	R248	03/11/2022	11.32	Put	Bond Future	5,193.1700	5.1932	4,738.4500	4.7385	(8.756)	0	0	0

Total

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