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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/11/2021 TO 02/11/2021

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
2021/11/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	2025	04/11/2021		Bond Future	154.1055	154.1055	153.6684	153.6684	(0.284)	0.0000	0.0000	1,035
2021/11/02	2025	03/02/2022		Bond Future	154.2802	154.2802	153.8427	153.8427	(0.284)	0.0000	0.0000	4,707
2021/11/02	2025	05/05/2022		Bond Future	156.1315	156.1315	155.7039	155.7039	(0.274)	0.0000	0.0000	164
2021/11/02	2025	04/08/2022		Bond Future	156.4756	156.4756	156.0099	156.0099	(0.298)	0.0000	0.0000	0
2021/11/02	2025	03/11/2022		Bond Future	158.4483	158.4483	157.9877	157.9877	(0.291)	0.0000	0.0000	0
2021/11/02	2029	04/11/2021		Bond Future	113.2352	113.2352	112.8645	112.8645	(0.327)	0.0000	0.0000	2,232
2021/11/02	2029	03/02/2022		Bond Future	114.5271	114.5271	114.1555	114.1555	(0.324)	0.0000	0.0000	2,606

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
2021/11/02	2029	05/05/2022			Bond Future	114.7038	114.7038	114.3390	114.3390	(0.318)	0.0000	0.0000	186
2021/11/02	2029	04/08/2022			Bond Future	116.1413	116.1413	115.7478	115.7478	(0.339)	0.0000	0.0000	0
2021/11/02	2029	03/11/2022			Bond Future	116.3815	116.3815	115.9911	115.9911	(0.335)	0.0000	0.0000	0
2021/11/02	2030	04/11/2021	8.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/11/02	2030	04/11/2021	8.27	Put	Bond Future	7,571.7100	7.5717	7,505.9400	7.5059	(0.869)	0	0	0
2021/11/02	2030	04/11/2021	8.77	Put	Bond Future	4,712.8700	4.7129	4,647.1000	4.6471	(1.396)	0	0	0
2021/11/02	2030	04/11/2021	9.20	Call	Bond Future	2.7600	0.0028	0.0000	0.0000	(100.000)	0	0	29
2021/11/02	2030	04/11/2021	9.30	Put	Bond Future	1,811.0900	1.8111	1,731.6600	1.7317	(4.386)	0	0	0
2021/11/02	2030	04/11/2021	9.35	Call	Bond Future	28.0300	0.0280	1.0900	0.0011	(96.111)	0	0	0
2021/11/02	2030	04/11/2021	9.35	Put	Bond Future	1,556.1000	1.5561	1,463.3900	1.4634	(5.958)	0	0	9,100
2021/11/02	2030	04/11/2021	9.40	Put	Bond Future	1,312.2600	1.3123	1,198.6700	1.1987	(8.656)	0	0	0
2021/11/02	2030	04/11/2021	10.59	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/11/02	2030	04/11/2021	10.60	Call	Bond Future	4,885.6200	4.8856	4,951.3600	4.9514	1.346	0	0	0
2021/11/02	2030	04/11/2021	10.60	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/11/02	2030	04/11/2021	11.26	Call	Bond Future	8,040.4600	8.0405	8,106.2300	8.1062	0.818	0	0	0
2021/11/02	2030	04/11/2021	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/11/02	2030	04/11/2021			Bond Future	9.6375	93.0154	9.6250	93.0812	(0.130)	0.0000	0.0000	62,931
2021/11/02	2030	04/11/2021	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,250
2021/11/02	2030	04/11/2021	8.75	Put	Bond Future	4,825.1700	4.8252	4,759.4000	4.7594	(1.363)	0	0	0
2021/11/02	2030	04/11/2021	8.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/11/02	2030	04/11/2021	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	560
2021/11/02	2030	04/11/2021	8.80	Put	Bond Future	4,544.7300	4.5447	4,478.9600	4.4790	(1.447)	0	0	0
2021/11/02	2030	04/11/2021	9.20	Put	Bond Future	2,341.3000	2.3413	2,272.7700	2.2728	(2.927)	0	0	0
2021/11/02	2030	04/11/2021	9.25	Call	Bond Future	6.2900	0.0063	0.0300	0.0000	(99.523)	0	0	0
2021/11/02	2030	04/11/2021	9.25	Put	Bond Future	2,073.6700	2.0737	2,001.6400	2.0016	(3.474)	0	0	5,000
2021/11/02	2030	04/11/2021	9.30	Call	Bond Future	13.8700	0.0139	0.2100	0.0002	(98.486)	0	0	0
2021/11/02	2030	04/11/2021	9.40	Call	Bond Future	52.3300	0.0523	4.5100	0.0045	(91.382)	0	0	560
2021/11/02	2030	04/11/2021	9.90	Call	Bond Future	1,434.1800	1.4342	1,436.8700	1.4369	0.188	0	0	29
2021/11/02	2030	04/11/2021	9.90	Put	Bond Future	66.8400	0.0668	3.7600	0.0038	(94.375)	0	0	0
2021/11/02	2030	04/11/2021	10.59	Call	Bond Future	4,836.6300	4.8366	4,902.3700	4.9024	1.359	0	0	0
2021/11/02	2030	04/11/2021	10.61	Call	Bond Future	4,934.5700	4.9346	5,000.3200	5.0003	1.332	0	0	0
2021/11/02	2030	04/11/2021	10.61	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/11/02	2030	04/11/2021	11.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	29
2021/11/02	2030	04/11/2021	11.44	Call	Bond Future	8,874.6700	8.8747	8,940.4400	8.9404	0.741	0	0	0
2021/11/02	2030	03/02/2022	9.45	Call	Bond Future	803.8300	0.8038	795.2400	0.7952	(1.069)	0	0	0
2021/11/02	2030	03/02/2022	9.45	Put	Bond Future	2,928.6600	2.9287	2,850.8600	2.8509	(2.657)	0	0	0
2021/11/02	2030	03/02/2022	8.39	Call	Bond Future	38.8800	0.0389	35.8100	0.0358	(7.896)	0	0	101
2021/11/02	2030	03/02/2022	8.39	Put	Bond Future	7,927.1500	7.9272	7,854.8700	7.8549	(0.912)	0	0	0
2021/11/02	2030	03/02/2022	8.85	Call	Bond Future	164.5500	0.1645	157.6500	0.1577	(4.193)	0	0	1,000
2021/11/02	2030	03/02/2022	8.85	Put	Bond Future	5,496.8100	5.4968	5,420.7000	5.4207	(1.385)	0	0	0
2021/11/02	2030	03/02/2022	9.35	Call	Bond Future	645.9600	0.6460	636.6500	0.6366	(1.441)	0	0	0
2021/11/02	2030	03/02/2022	9.35	Put	Bond Future	3,295.6800	3.2957	3,217.1600	3.2172	(2.383)	0	0	101
2021/11/02	2030	03/02/2022			Bond Future	9.8624	90.0496	9.8488	90.1188	(0.138)	0.0000	0.0000	83,941
2021/11/02	2030	03/02/2022	9.43	Call	Bond Future	770.3600	0.7704	761.5800	0.7616	(1.140)	0	0	0
2021/11/02	2030	03/02/2022	9.43	Put	Bond Future	2,999.8600	2.9999	2,921.8700	2.9219	(2.600)	0	0	0
2021/11/02	2030	03/02/2022	9.44	Call	Bond Future	786.9800	0.7870	778.2900	0.7783	(1.104)	0	0	0
2021/11/02	2030	03/02/2022	9.44	Put	Bond Future	2,964.1300	2.9641	2,886.2300	2.8862	(2.628)	0	0	0

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2021/11/02	2030	03/02/2022	9.60	Call	Bond Future	1,081.4000	1.0814	1,074.9500	1.0750	(0.596)	0	0	1,000
2021/11/02	2030	03/02/2022	9.60	Put	Bond Future	2,426.0300	2.4260	2,350.3700	2.3504	(3.119)	0	0	0
2021/11/02	2030	03/02/2022	9.78	Call	Bond Future	1,482.5800	1.4826	1,480.3500	1.4803	(0.150)	0	0	0
2021/11/02	2030	03/02/2022	9.78	Put	Bond Future	1,902.1100	1.9021	1,830.6700	1.8307	(3.756)	0	0	101
2021/11/02	2030	03/02/2022	10.85	Call	Bond Future	5,200.8200	5.2008	5,238.0900	5.2381	0.717	0	0	0
2021/11/02	2030	03/02/2022	10.85	Put	Bond Future	362.9000	0.3629	330.9600	0.3310	(8.801)	0	0	1,000
2021/11/02	2030	05/05/2022	8.89	Put	Bond Future	6,481.1600	6.4812	6,400.7900	6.4008	(1.240)	0	0	0
2021/11/02	2030	05/05/2022	8.81	Put	Bond Future	6,864.4500	6.8645	6,783.8300	6.7838	(1.174)	0	0	0
2021/11/02	2030	05/05/2022	10.21	Call	Bond Future	2,545.1900	2.5452	2,565.0800	2.5651	0.781	0	0	0
2021/11/02	2030	05/05/2022	10.21	Put	Bond Future	1,982.1000	1.9821	1,922.9900	1.9230	(2.982)	0	0	0
2021/11/02	2030	05/05/2022	9.95	Call	Bond Future	1,885.2200	1.8852	1,898.2600	1.8983	0.692	0	0	0
2021/11/02	2030	05/05/2022	8.14	Call	Bond Future	69.0000	0.0690	67.4500	0.0675	(2.246)	0	0	1,800
2021/11/02	2030	05/05/2022	8.14	Put	Bond Future	10,336.7200	10.3367	10,256.1700	10.2562	(0.779)	0	0	0
2021/11/02	2030	05/05/2022	8.47	Call	Bond Future	141.6000	0.1416	139.6900	0.1397	(1.349)	0	0	1,073
2021/11/02	2030	05/05/2022			Bond Future	10.0946	91.1089	10.0785	91.1879	(0.160)	0.0000	0.0000	14,728
2021/11/02	2030	05/05/2022	8.89	Call	Bond Future	322.7500	0.3227	321.3800	0.3214	(0.424)	0	0	1,800
2021/11/02	2030	05/05/2022	9.35	Call	Bond Future	777.5900	0.7776	779.5400	0.7795	0.251	0	0	0
2021/11/02	2030	05/05/2022	9.35	Put	Bond Future	4,522.0400	4.5220	4,444.9900	4.4450	(1.704)	0	0	1,073
2021/11/02	2030	05/05/2022	10.19	Call	Bond Future	2,490.6200	2.4906	2,509.9600	2.5100	0.777	0	0	0
2021/11/02	2030	05/05/2022	10.19	Put	Bond Future	2,024.7600	2.0248	1,965.1000	1.9651	(2.947)	0	0	0
2021/11/02	2030	05/05/2022	10.20	Call	Bond Future	2,517.8300	2.5178	2,537.4500	2.5375	0.779	0	0	0
2021/11/02	2030	05/05/2022	10.20	Put	Bond Future	2,003.3400	2.0033	1,943.9600	1.9440	(2.964)	0	0	200
2021/11/02	2030	05/05/2022	8.81	Call	Bond Future	278.1100	0.2781	276.4900	0.2765	(0.583)	0	0	200
2021/11/02	2030	05/05/2022	11.04	Call	Bond Future	5,302.3300	5.3023	5,344.3800	5.3444	0.793	0	0	0
2021/11/02	2030	05/05/2022	11.04	Put	Bond Future	821.9600	0.8220	785.0100	0.7850	(4.495)	0	0	1,800
2021/11/02	2030	05/05/2022	9.95	Put	Bond Future	2,596.9500	2.5969	2,530.9900	2.5310	(2.540)	0	0	1,073
2021/11/02	2030	05/05/2022	7.73	Call	Bond Future	24.4400	0.0244	23.5700	0.0236	(3.560)	0	0	200
2021/11/02	2030	05/05/2022	7.73	Put	Bond Future	12,633.4900	12.6335	12,553.6200	12.5536	(0.632)	0	0	0
2021/11/02	2030	05/05/2022	8.47	Put	Bond Future	8,574.1000	8.5741	8,493.1900	8.4932	(0.944)	0	0	0
2021/11/02	2030	04/08/2022	9.56	Call	Bond Future	1,119.1400	1.1191	1,121.1800	1.1212	0.182	0	0	0
2021/11/02	2030	04/08/2022	9.56	Put	Bond Future	4,912.0700	4.9121	4,853.4500	4.8535	(1.193)	0	0	0
2021/11/02	2030	04/08/2022	10.95	Call	Bond Future	4,425.5600	4.4256	4,447.7900	4.4478	0.502	0	0	0
2021/11/02	2030	04/08/2022	10.95	Put	Bond Future	1,617.4100	1.6174	1,578.9800	1.5790	(2.376)	0	0	800
2021/11/02	2030	04/08/2022			Bond Future	10.3424	88.1757	10.3296	88.2364	(0.124)	0.0000	0.0000	0
2021/11/02	2030	04/08/2022	9.05	Call	Bond Future	538.1500	0.5381	537.1800	0.5372	(0.180)	0	0	800
2021/11/02	2030	04/08/2022	9.05	Put	Bond Future	6,915.6300	6.9156	6,854.0000	6.8540	(0.891)	0	0	0
2021/11/02	2030	04/08/2022	9.54	Call	Bond Future	1,089.0800	1.0891	1,090.9600	1.0910	0.173	0	0	0
2021/11/02	2030	04/08/2022	9.54	Put	Bond Future	4,981.6600	4.9817	4,922.8800	4.9229	(1.180)	0	0	0
2021/11/02	2030	04/08/2022	9.55	Call	Bond Future	1,104.0500	1.1041	1,106.0000	1.1060	0.177	0	0	0
2021/11/02	2030	04/08/2022	9.55	Put	Bond Future	4,946.7900	4.9468	4,888.0800	4.8881	(1.187)	0	0	0
2021/11/02	2030	04/08/2022	8.30	Call	Bond Future	159.9600	0.1600	158.2800	0.1583	(1.050)	0	0	800
2021/11/02	2030	04/08/2022	8.30	Put	Bond Future	10,507.8800	10.5079	10,445.5400	10.4455	(0.593)	0	0	0
2021/11/02	2030	03/11/2022	10.10	Call	Bond Future	1,988.9900	1.9890	2,000.6500	2.0006	0.586	0	0	0
2021/11/02	2030	03/11/2022	10.10	Put	Bond Future	4,228.2500	4.2282	4,172.0800	4.1721	(1.328)	0	0	0
2021/11/02	2030	03/11/2022			Bond Future	10.5842	89.3178	10.5693	89.3856	(0.141)	0.0000	0.0000	0
2021/11/02	2030	03/11/2022	10.09	Call	Bond Future	1,969.4000	1.9694	1,980.9200	1.9809	0.585	0	0	0
2021/11/02	2030	03/11/2022	10.09	Put	Bond Future	4,255.6700	4.2557	4,199.3600	4.1994	(1.323)	0	0	0
2021/11/02	2030	03/11/2022	10.08	Call	Bond Future	1,950.2600	1.9503	1,961.6500	1.9616	0.584	0	0	0

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2021/11/02	2030	03/11/2022	10.08	Put	Bond Future	4,283.5700	4.2836	4,227.1300	4.2271	(1.318)	0	0	0
2021/11/02	2032	04/11/2021	9.83	Call	Bond Future	6.8100	0.0068	0.0600	0.0001	(99.119)	0	0	700
2021/11/02	2032	04/11/2021	11.69	Call	Bond Future	8,119.2500	8.1192	8,278.2900	8.2783	1.959	0	0	0
2021/11/02	2032	04/11/2021	11.70	Call	Bond Future	8,169.9400	8.1699	8,328.9800	8.3290	1.947	0	0	0
2021/11/02	2032	04/11/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	2032	04/11/2021			Bond Future	10.1921	88.6173	10.1647	88.7764	(0.269)	0.0000	0.0000	81,081
2021/11/02	2032	04/11/2021	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2021/11/02	2032	04/11/2021	9.33	Put	Bond Future	5,185.7400	5.1857	5,026.7000	5.0267	(3.067)	0	0	0
2021/11/02	2032	04/11/2021	9.83	Put	Bond Future	2,136.4600	2.1365	1,970.6700	1.9707	(7.760)	0	0	0
2021/11/02	2032	04/11/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	2032	04/11/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	2032	04/11/2021	11.71	Call	Bond Future	8,220.5900	8.2206	8,379.6300	8.3796	1.935	0	0	0
2021/11/02	2032	04/11/2021	12.81	Call	Bond Future	13,531.7400	13.5317	13,690.7800	13.6908	1.175	0	0	0
2021/11/02	2032	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2021/11/02	2032	03/02/2022	9.67	Call	Bond Future	324.7100	0.3247	330.1300	0.3301	1.669	0	0	0
2021/11/02	2032	03/02/2022	9.90	Put	Bond Future	3,564.4600	3.5645	3,414.7800	3.4148	(4.199)	0	0	900
2021/11/02	2032	03/02/2022	9.58	Call	Bond Future	239.9900	0.2400	243.3000	0.2433	1.379	0	0	400
2021/11/02	2032	03/02/2022	9.58	Put	Bond Future	5,075.4000	5.0754	4,915.2400	4.9152	(3.156)	0	0	0
2021/11/02	2032	03/02/2022	10.42	Call	Bond Future	1,843.4900	1.8435	1,890.8600	1.8909	2.570	0	0	0
2021/11/02	2032	03/02/2022	10.42	Put	Bond Future	1,794.6000	1.7946	1,678.5000	1.6785	(6.469)	0	0	0
2021/11/02	2032	03/02/2022	10.43	Call	Bond Future	1,873.1400	1.8731	1,921.3100	1.9213	2.572	0	0	0
2021/11/02	2032	03/02/2022	10.43	Put	Bond Future	1,768.2300	1.7682	1,652.9300	1.6529	(6.521)	0	0	0
2021/11/02	2032	03/02/2022	9.81	Call	Bond Future	495.2800	0.4953	505.2600	0.5053	2.015	0	0	0
2021/11/02	2032	03/02/2022	9.81	Put	Bond Future	3,957.4700	3.9575	3,803.9800	3.8040	(3.878)	0	0	198
2021/11/02	2032	03/02/2022	10.45	Put	Bond Future	1,716.7600	1.7168	1,603.0600	1.6031	(6.623)	0	0	198
2021/11/02	2032	03/02/2022	10.53	Call	Bond Future	2,184.5600	2.1846	2,240.8300	2.2408	2.576	0	0	0
2021/11/02	2032	03/02/2022	10.53	Put	Bond Future	1,522.1400	1.5221	1,414.9400	1.4149	(7.043)	0	0	210
2021/11/02	2032	03/02/2022	10.35	Put	Bond Future	1,986.4100	1.9864	1,864.8700	1.8649	(6.119)	0	0	400
2021/11/02	2032	03/02/2022	10.66	Call	Bond Future	2,623.9100	2.6239	2,690.9300	2.6909	2.554	0	0	0
2021/11/02	2032	03/02/2022	10.66	Put	Bond Future	1,243.9300	1.2439	1,147.4800	1.1475	(7.754)	0	0	97
2021/11/02	2032	03/02/2022	11.13	Call	Bond Future	4,496.4000	4.4964	4,598.6900	4.5987	2.275	0	0	0
2021/11/02	2032	03/02/2022	11.13	Put	Bond Future	588.5400	0.5885	527.3600	0.5274	(10.395)	0	0	210
2021/11/02	2032	03/02/2022	10.65	Call	Bond Future	2,588.7900	2.5888	2,654.9700	2.6550	2.556	0	0	0
2021/11/02	2032	03/02/2022	10.65	Put	Bond Future	1,263.7200	1.2637	1,166.4300	1.1664	(7.699)	0	0	1,050
2021/11/02	2032	03/02/2022	8.91	Put	Bond Future	9,024.0900	9.0241	8,859.8100	8.8598	(1.820)	0	0	0
2021/11/02	2032	03/02/2022			Bond Future	10.4113	89.6063	10.3822	89.7697	(0.280)	0.0000	0.0000	109,141
2021/11/02	2032	03/02/2022	9.62	Call	Bond Future	275.3700	0.2754	279.5400	0.2795	1.514	0	0	210
2021/11/02	2032	03/02/2022	9.62	Put	Bond Future	4,869.9700	4.8700	4,710.6700	4.7107	(3.271)	0	0	0
2021/11/02	2032	03/02/2022	9.67	Put	Bond Future	4,619.4800	4.6195	4,461.4300	4.4614	(3.421)	0	0	1,050
2021/11/02	2032	03/02/2022	9.90	Call	Bond Future	632.1300	0.6321	645.9200	0.6459	2.182	0	0	900
2021/11/02	2032	03/02/2022	10.14	Call	Bond Future	1,105.5300	1.1055	1,132.6100	1.1326	2.450	0	0	0
2021/11/02	2032	03/02/2022	10.14	Put	Bond Future	2,645.1000	2.6451	2,508.7100	2.5087	(5.156)	0	0	97
2021/11/02	2032	03/02/2022	10.45	Call	Bond Future	1,933.5600	1.9336	1,983.3300	1.9833	2.574	0	0	0
2021/11/02	2032	03/02/2022	10.35	Call	Bond Future	1,641.8100	1.6418	1,683.7400	1.6837	2.554	0	0	0
2021/11/02	2032	03/02/2022	10.90	Call	Bond Future	3,533.1000	3.5331	3,619.2400	3.6192	2.438	0	0	0
2021/11/02	2032	03/02/2022	10.90	Put	Bond Future	849.4500	0.8494	772.1200	0.7721	(9.104)	0	0	900
2021/11/02	2032	03/02/2022	10.44	Call	Bond Future	1,903.2300	1.9032	1,952.2000	1.9522	2.573	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
2021/11/02	2032	03/02/2022	10.44	Put	Bond Future	1,742.3500	1.7424	1,627.8500	1.6278	(6.572)	0	0	0
2021/11/02	2032	03/02/2022	10.95	Call	Bond Future	3,735.7400	3.7357	3,825.6200	3.8256	2.406	0	0	0
2021/11/02	2032	03/02/2022	10.95	Put	Bond Future	783.8900	0.7839	710.3000	0.7103	(9.388)	0	0	400
2021/11/02	2032	03/02/2022	8.91	Call	Bond Future	26.4700	0.0265	25.6600	0.0257	(3.060)	0	0	198
2021/11/02	2032	03/02/2022	9.14	Call	Bond Future	58.6500	0.0587	57.9400	0.0579	(1.211)	0	0	97
2021/11/02	2032	03/02/2022	9.14	Put	Bond Future	7,599.6700	7.5997	7,435.4900	7.4355	(2.160)	0	0	0
2021/11/02	2032	03/02/2022	9.57	Call	Bond Future	231.6700	0.2317	234.7800	0.2348	1.342	0	0	1,050
2021/11/02	2032	03/02/2022	9.57	Put	Bond Future	5,127.4200	5.1274	4,967.0600	4.9671	(3.127)	0	0	0
2021/11/02	2032	05/05/2022	11.03	Call	Bond Future	3,725.4700	3.7255	3,813.3400	3.8133	2.359	0	0	0
2021/11/02	2032	05/05/2022	11.03	Put	Bond Future	1,605.9600	1.6060	1,519.7400	1.5197	(5.369)	0	0	0
2021/11/02	2032	05/05/2022	11.18	Call	Bond Future	4,276.6400	4.2766	4,372.6300	4.3726	2.245	0	0	0
2021/11/02	2032	05/05/2022	11.18	Put	Bond Future	1,373.8800	1.3739	1,295.7800	1.2958	(5.685)	0	0	780
2021/11/02	2032	05/05/2022	10.98	Call	Bond Future	3,548.7100	3.5487	3,633.7500	3.6338	2.396	0	0	0
2021/11/02	2032	05/05/2022	10.98	Put	Bond Future	1,692.5000	1.6925	1,603.4500	1.6034	(5.261)	0	0	993
2021/11/02	2032	05/05/2022	11.02	Put	Bond Future	1,622.7000	1.6227	1,535.9200	1.5359	(5.348)	0	0	0
2021/11/02	2032	05/05/2022	10.29	Put	Bond Future	3,457.4500	3.4575	3,327.5300	3.3275	(3.758)	0	0	0
2021/11/02	2032	05/05/2022			Bond Future	10.6334	86.5136	10.6014	86.6877	(0.301)	0.0000	0.0000	20,384
2021/11/02	2032	05/05/2022	11.02	Call	Bond Future	3,689.6400	3.6896	3,776.9500	3.7769	2.366	0	0	0
2021/11/02	2032	05/05/2022	10.18	Call	Bond Future	1,325.0300	1.3250	1,363.2300	1.3632	2.883	0	0	780
2021/11/02	2032	05/05/2022	10.18	Put	Bond Future	3,837.4900	3.8375	3,701.6000	3.7016	(3.541)	0	0	0
2021/11/02	2032	05/05/2022	10.29	Call	Bond Future	1,563.4900	1.5635	1,607.6600	1.6077	2.825	0	0	993
2021/11/02	2032	05/05/2022	11.04	Call	Bond Future	3,761.4200	3.7614	3,849.8400	3.8498	2.351	0	0	0
2021/11/02	2032	05/05/2022	11.04	Put	Bond Future	1,589.3900	1.5894	1,503.7200	1.5037	(5.390)	0	0	0
2021/11/02	2032	05/05/2022	9.58	Call	Bond Future	401.4500	0.4015	414.1900	0.4142	3.173	0	0	780
2021/11/02	2032	05/05/2022	9.58	Put	Bond Future	6,392.1000	6.3921	6,230.7500	6.2308	(2.524)	0	0	0
2021/11/02	2032	04/08/2022	10.22	Call	Bond Future	1,416.1300	1.4161	1,449.9200	1.4499	2.386	0	0	0
2021/11/02	2032	04/08/2022	10.20	Put	Bond Future	4,965.9100	4.9659	4,841.3300	4.8413	(2.509)	0	0	0
2021/11/02	2032	04/08/2022	10.21	Put	Bond Future	4,929.0700	4.9291	4,804.8700	4.8049	(2.520)	0	0	0
2021/11/02	2032	04/08/2022	8.97	Call	Bond Future	175.8100	0.1758	180.0600	0.1801	2.417	0	0	800
2021/11/02	2032	04/08/2022	8.97	Put	Bond Future	10,976.8500	10.9768	10,823.4900	10.8235	(1.397)	0	0	0
2021/11/02	2032	04/08/2022	9.72	Call	Bond Future	653.0400	0.6530	670.0700	0.6701	2.608	0	0	800
2021/11/02	2032	04/08/2022	9.72	Put	Bond Future	6,967.1000	6.9671	6,826.5200	6.8265	(2.018)	0	0	0
2021/11/02	2032	04/08/2022			Bond Future	10.8626	87.5273	10.8327	87.6850	(0.275)	0.0000	0.0000	0
2021/11/02	2032	04/08/2022	10.22	Put	Bond Future	4,892.7000	4.8927	4,768.8800	4.7689	(2.531)	0	0	0
2021/11/02	2032	04/08/2022	11.60	Call	Bond Future	5,331.1900	5.3312	5,422.9100	5.4229	1.720	0	0	0
2021/11/02	2032	04/08/2022	11.60	Put	Bond Future	1,564.3200	1.5643	1,498.4300	1.4984	(4.212)	0	0	800
2021/11/02	2032	04/08/2022	10.20	Call	Bond Future	1,378.1200	1.3781	1,411.1500	1.4112	2.397	0	0	0
2021/11/02	2032	04/08/2022	11.89	Call	Bond Future	6,416.9700	6.4170	6,518.6800	6.5187	1.585	0	0	0
2021/11/02	2032	04/08/2022	11.89	Put	Bond Future	1,230.4900	1.2305	1,174.5900	1.1746	(4.543)	0	0	0
2021/11/02	2032	04/08/2022	10.21	Call	Bond Future	1,396.9100	1.3969	1,430.3200	1.4303	2.392	0	0	0
2021/11/02	2032	03/11/2022			Bond Future	11.0963	84.5161	11.0639	84.6818	(0.293)	0.0000	0.0000	0
2021/11/02	2032	03/11/2022	10.66	Call	Bond Future	2,281.1700	2.2812	2,332.6000	2.3326	2.255	0	0	0
2021/11/02	2032	03/11/2022	10.66	Put	Bond Future	4,546.4200	4.5464	4,432.0900	4.4321	(2.515)	0	0	0
2021/11/02	2033	04/11/2021			Bond Future	107.8920	107.8920	107.5772	107.5772	(0.292)	0.0000	0.0000	2,113
2021/11/02	2033	03/02/2022			Bond Future	109.1230	109.1230	108.8077	108.8077	(0.289)	0.0000	0.0000	7,143
2021/11/02	2033	05/05/2022			Bond Future	109.1539	109.1539	108.8455	108.8455	(0.283)	0.0000	0.0000	2,121
2021/11/02	2033	04/08/2022			Bond Future	110.5218	110.5218	110.1867	110.1867	(0.303)	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
2021/11/02	2033	03/11/2022			Bond Future	110.6103	110.6103	110.2787	110.2787	(0.300)	0.0000	0.0000	0
2021/11/02	2037	04/11/2021	11.49	Call	Bond Future	4,555.4900	4.5555	4,472.0600	4.4721	(1.831)	0	0	600
2021/11/02	2037	04/11/2021	11.49	Put	Bond Future	0.6900	0.0007	0.0000	0.0000	(100.000)	0	0	0
2021/11/02	2037	04/11/2021	12.30	Call	Bond Future	9,158.9600	9.1590	9,076.2200	9.0762	(0.903)	0	0	0
2021/11/02	2037	04/11/2021	12.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	600
2021/11/02	2037	04/11/2021	12.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	2037	04/11/2021	12.83	Call	Bond Future	11,952.1000	11.9521	11,869.3600	11.8694	(0.692)	0	0	0
2021/11/02	2037	04/11/2021			Bond Future	10.7562	85.5847	10.7690	85.5020	0.119	0.0000	0.0000	64,831
2021/11/02	2037	04/11/2021	12.81	Call	Bond Future	11,849.6700	11.8497	11,766.9300	11.7669	(0.698)	0	0	0
2021/11/02	2037	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	2037	04/11/2021	12.82	Call	Bond Future	11,900.9100	11.9009	11,818.1700	11.8182	(0.695)	0	0	0
2021/11/02	2037	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	2037	03/02/2022	11.46	Call	Bond Future	4,018.5900	4.0186	3,921.6200	3.9216	(2.413)	0	0	0
2021/11/02	2037	03/02/2022	11.47	Put	Bond Future	938.6400	0.9386	922.7300	0.9227	(1.695)	0	0	0
2021/11/02	2037	03/02/2022	11.45	Call	Bond Future	3,974.0000	3.9740	3,877.1400	3.8771	(2.437)	0	0	0
2021/11/02	2037	03/02/2022			Bond Future	10.9587	82.2857	10.9716	82.2046	0.118	0.0000	0.0000	112,241
2021/11/02	2037	03/02/2022	11.46	Put	Bond Future	953.4400	0.9534	937.6200	0.9376	(1.659)	0	0	0
2021/11/02	2037	03/02/2022	11.47	Call	Bond Future	4,063.1800	4.0632	3,966.1200	3.9661	(2.389)	0	0	0
2021/11/02	2037	03/02/2022	11.45	Put	Bond Future	968.3100	0.9683	952.6000	0.9526	(1.622)	0	0	0
2021/11/02	2037	05/05/2022	11.83	Call	Bond Future	5,231.3400	5.2313	5,151.7300	5.1517	(1.522)	0	0	0
2021/11/02	2037	05/05/2022	11.84	Put	Bond Future	1,289.9600	1.2900	1,284.1500	1.2841	(0.450)	0	0	0
2021/11/02	2037	05/05/2022	11.82	Call	Bond Future	5,188.4000	5.1884	5,108.8900	5.1089	(1.532)	0	0	0
2021/11/02	2037	05/05/2022			Bond Future	11.1637	83.2539	11.1758	83.1800	0.108	0.0000	0.0000	11,855
2021/11/02	2037	05/05/2022	11.83	Put	Bond Future	1,303.6800	1.3037	1,297.9800	1.2980	(0.437)	0	0	0
2021/11/02	2037	05/05/2022	11.84	Call	Bond Future	5,274.3800	5.2744	5,194.6600	5.1947	(1.511)	0	0	0
2021/11/02	2037	05/05/2022	11.82	Put	Bond Future	1,317.5600	1.3176	1,311.9600	1.3120	(0.425)	0	0	0
2021/11/02	2037	04/08/2022	10.89	Call	Bond Future	1,879.2900	1.8793	1,824.2300	1.8242	(2.930)	0	0	0
2021/11/02	2037	04/08/2022	10.89	Put	Bond Future	4,865.9900	4.8660	4,903.4700	4.9035	0.770	0	0	0
2021/11/02	2037	04/08/2022	10.90	Call	Bond Future	1,903.2900	1.9033	1,847.8600	1.8479	(2.912)	0	0	0
2021/11/02	2037	04/08/2022	10.91	Put	Bond Future	4,789.1000	4.7891	4,825.8400	4.8258	0.767	0	0	0
2021/11/02	2037	04/08/2022			Bond Future	11.3792	79.9740	11.3948	79.8815	0.137	0.0000	0.0000	0
2021/11/02	2037	04/08/2022	11.42	Call	Bond Future	3,359.8600	3.3599	3,287.5700	3.2876	(2.152)	0	0	0
2021/11/02	2037	04/08/2022	11.42	Put	Bond Future	3,118.0800	3.1181	3,138.3300	3.1383	0.649	0	0	50
2021/11/02	2037	04/08/2022	10.90	Put	Bond Future	4,827.2900	4.8273	4,864.4000	4.8644	0.769	0	0	50
2021/11/02	2037	04/08/2022	10.91	Call	Bond Future	1,927.7200	1.9277	1,871.9200	1.8719	(2.895)	0	0	0
2021/11/02	2037	04/08/2022	10.10	Call	Bond Future	590.0900	0.5901	562.9600	0.5630	(4.598)	0	0	50
2021/11/02	2037	04/08/2022	10.10	Put	Bond Future	8,758.9500	8.7589	8,824.3600	8.8244	0.747	0	0	0
2021/11/02	2037	03/11/2022	11.32	Call	Bond Future	2,947.9100	2.9479	2,888.5700	2.8886	(2.013)	0	0	0
2021/11/02	2037	03/11/2022	11.30	Put	Bond Future	4,567.5900	4.5676	4,596.5200	4.5965	0.633	0	0	0
2021/11/02	2037	03/11/2022	11.31	Call	Bond Future	2,920.9300	2.9209	2,861.8500	2.8619	(2.023)	0	0	0
2021/11/02	2037	03/11/2022	11.31	Put	Bond Future	4,534.8400	4.5348	4,563.5100	4.5635	0.632	0	0	0
2021/11/02	2037	03/11/2022			Bond Future	11.5850	81.0145	11.6002	80.9268	0.131	0.0000	0.0000	0
2021/11/02	2037	03/11/2022	11.32	Put	Bond Future	4,502.2800	4.5023	4,530.6900	4.5307	0.631	0	0	0
2021/11/02	2037	03/11/2022	11.30	Call	Bond Future	2,894.0700	2.8941	2,835.2500	2.8352	(2.032)	0	0	0
2021/11/02	2038	04/11/2021			Bond Future	122.0268	122.0268	122.0430	122.0430	0.013	0.0000	0.0000	3,196
2021/11/02	2038	03/02/2022			Bond Future	121.6377	121.6377	121.6577	121.6577	0.016	0.0000	0.0000	4,314

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2021/11/02	2038	05/05/2022			Bond Future	123.0973	123.0973	123.1296	123.1296	0.026	0.0000	0.0000	677
2021/11/02	2038	04/08/2022			Bond Future	122.8261	122.8261	122.8328	122.8328	0.005	0.0000	0.0000	0
2021/11/02	2038	03/11/2022			Bond Future	124.3748	124.3748	124.3903	124.3903	0.012	0.0000	0.0000	0
2021/11/02	2040	04/11/2021	12.89	Call	Bond Future	12,445.8200	12.4458	12,426.0700	12.4261	(0.159)	0	0	0
2021/11/02	2040	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	2040	04/11/2021	12.90	Call	Bond Future	12,499.7300	12.4997	12,479.9800	12.4800	(0.158)	0	0	0
2021/11/02	2040	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	2040	04/11/2021			Bond Future	10.8609	87.7997	10.8637	87.7800	0.026	0.0000	0.0000	36,183
2021/11/02	2040	04/11/2021	12.91	Call	Bond Future	12,553.5700	12.5536	12,533.8200	12.5338	(0.157)	0	0	0
2021/11/02	2040	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	2040	03/02/2022	11.57	Put	Bond Future	951.9800	0.9520	917.6100	0.9176	(3.610)	0	0	0
2021/11/02	2040	03/02/2022	11.58	Put	Bond Future	936.9100	0.9369	902.6900	0.9027	(3.652)	0	0	0
2021/11/02	2040	03/02/2022	11.59	Call	Bond Future	4,402.3400	4.4023	4,350.8400	4.3508	(1.170)	0	0	0
2021/11/02	2040	03/02/2022			Bond Future	11.0573	84.2752	11.0599	84.2577	0.023	0.0000	0.0000	75,852
2021/11/02	2040	03/02/2022	11.57	Call	Bond Future	4,305.7400	4.3057	4,253.9400	4.2539	(1.203)	0	0	0
2021/11/02	2040	03/02/2022	11.58	Call	Bond Future	4,353.9600	4.3540	4,302.3100	4.3023	(1.186)	0	0	0
2021/11/02	2040	03/02/2022	11.59	Put	Bond Future	922.0800	0.9221	888.0100	0.8880	(3.695)	0	0	0
2021/11/02	2040	05/05/2022	11.91	Put	Bond Future	1,441.4700	1.4415	1,415.6100	1.4156	(1.794)	0	0	0
2021/11/02	2040	05/05/2022	11.92	Call	Bond Future	5,615.1900	5.6152	5,580.1900	5.5802	(0.623)	0	0	0
2021/11/02	2040	05/05/2022	11.92	Put	Bond Future	1,426.7500	1.4268	1,400.9500	1.4009	(1.808)	0	0	0
2021/11/02	2040	05/05/2022	13.04	Call	Bond Future	10,995.5200	10.9955	10,969.6700	10.9697	(0.235)	0	0	0
2021/11/02	2040	05/05/2022	13.04	Put	Bond Future	473.8000	0.4738	457.1500	0.4572	(3.514)	0	0	1,200
2021/11/02	2040	05/05/2022	10.57	Call	Bond Future	1,022.7600	1.0228	997.0300	0.9970	(2.516)	0	0	1,200
2021/11/02	2040	05/05/2022	10.57	Put	Bond Future	5,727.8100	5.7278	5,711.2800	5.7113	(0.289)	0	0	0
2021/11/02	2040	05/05/2022			Bond Future	11.2557	85.2667	11.2571	85.2575	0.012	0.0000	0.0000	8,498
2021/11/02	2040	05/05/2022	11.91	Call	Bond Future	5,569.3800	5.5694	5,534.3200	5.5343	(0.630)	0	0	0
2021/11/02	2040	05/05/2022	9.82	Call	Bond Future	204.9000	0.2049	194.7300	0.1947	(4.963)	0	0	1,200
2021/11/02	2040	05/05/2022	9.82	Put	Bond Future	10,548.8700	10.5489	10,547.9000	10.5479	(0.009)	0	0	0
2021/11/02	2040	05/05/2022	11.90	Call	Bond Future	5,523.8600	5.5239	5,488.7400	5.4887	(0.636)	0	0	0
2021/11/02	2040	05/05/2022	11.90	Put	Bond Future	1,456.5600	1.4566	1,430.6400	1.4306	(1.780)	0	0	0
2021/11/02	2040	04/08/2022	11.05	Call	Bond Future	2,217.5700	2.2176	2,183.5400	2.1835	(1.535)	0	0	0
2021/11/02	2040	04/08/2022	11.05	Put	Bond Future	4,927.4500	4.9275	4,920.8500	4.9208	(0.134)	0	0	0
2021/11/02	2040	04/08/2022			Bond Future	11.4640	81.7599	11.4683	81.7325	0.038	0.0000	0.0000	0
2021/11/02	2040	04/08/2022	11.03	Call	Bond Future	2,164.3300	2.1643	2,130.6100	2.1306	(1.558)	0	0	0
2021/11/02	2040	04/08/2022	11.03	Put	Bond Future	5,008.6800	5.0087	5,002.3900	5.0024	(0.126)	0	0	0
2021/11/02	2040	04/08/2022	11.04	Call	Bond Future	2,191.0000	2.1910	2,157.1200	2.1571	(1.546)	0	0	0
2021/11/02	2040	04/08/2022	11.04	Put	Bond Future	4,968.0700	4.9681	4,961.6200	4.9616	(0.130)	0	0	0
2021/11/02	2040	03/11/2022	11.39	Call	Bond Future	3,131.0000	3.1310	3,100.2000	3.1002	(0.984)	0	0	0
2021/11/02	2040	03/11/2022	11.40	Call	Bond Future	3,159.8800	3.1599	3,128.9900	3.1290	(0.978)	0	0	0
2021/11/02	2040	03/11/2022	11.41	Put	Bond Future	4,779.9800	4.7800	4,770.7300	4.7707	(0.194)	0	0	0
2021/11/02	2040	03/11/2022			Bond Future	11.6624	82.8241	11.6659	82.8024	0.030	0.0000	0.0000	0
2021/11/02	2040	03/11/2022	11.39	Put	Bond Future	4,850.3000	4.8503	4,841.2200	4.8412	(0.187)	0	0	0
2021/11/02	2040	03/11/2022	11.40	Put	Bond Future	4,815.0400	4.8150	4,805.8700	4.8059	(0.190)	0	0	0
2021/11/02	2040	03/11/2022	11.41	Call	Bond Future	3,188.8900	3.1889	3,157.9200	3.1579	(0.971)	0	0	0
2021/11/02	2044	04/11/2021	12.91	Call	Bond Future	12,580.0400	12.5800	12,594.6600	12.5947	0.116	0	0	0
2021/11/02	2044	04/11/2021	12.91	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/02	2044	04/11/2021			Bond Future	10.8703	84.7226	10.8683	84.7372	(0.019)	0.0000	0.0000	18,206
2021/11/02	2044	04/11/2021	12.89	Call	Bond Future	12,473.0100	12.4730	12,487.6300	12.4876	0.117	0	0	0
2021/11/02	2044	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	2044	04/11/2021	12.90	Call	Bond Future	12,526.5600	12.5266	12,541.1800	12.5412	0.117	0	0	0
2021/11/02	2044	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	2044	03/02/2022	11.59	Call	Bond Future	4,460.4000	4.4604	4,434.8100	4.4348	(0.574)	0	0	0
2021/11/02	2044	03/02/2022	11.59	Put	Bond Future	915.8100	0.9158	872.9800	0.8730	(4.677)	0	0	0
2021/11/02	2044	03/02/2022	11.60	Call	Bond Future	4,509.7600	4.5098	4,484.4300	4.4844	(0.562)	0	0	0
2021/11/02	2044	03/02/2022	11.60	Put	Bond Future	901.2700	0.9013	858.7000	0.8587	(4.723)	0	0	0
2021/11/02	2044	03/02/2022			Bond Future	11.0562	81.2888	11.0537	81.3061	(0.023)	0.0000	0.0000	52,985
2021/11/02	2044	03/02/2022	11.61	Call	Bond Future	4,559.1100	4.5591	4,534.0700	4.5341	(0.549)	0	0	0
2021/11/02	2044	03/02/2022	11.61	Put	Bond Future	886.8100	0.8868	844.5300	0.8445	(4.768)	0	0	0
2021/11/02	2044	05/05/2022	11.91	Call	Bond Future	5,682.5000	5.6825	5,672.7600	5.6728	(0.171)	0	0	0
2021/11/02	2044	05/05/2022	11.91	Put	Bond Future	1,415.1500	1.4151	1,379.8500	1.3799	(2.494)	0	0	0
2021/11/02	2044	05/05/2022	11.92	Call	Bond Future	5,728.9800	5.7290	5,719.3800	5.7194	(0.168)	0	0	0
2021/11/02	2044	05/05/2022	11.92	Put	Bond Future	1,400.5500	1.4006	1,365.3900	1.3654	(2.510)	0	0	0
2021/11/02	2044	05/05/2022			Bond Future	11.2435	82.2453	11.2397	82.2708	(0.034)	0.0000	0.0000	5,735
2021/11/02	2044	05/05/2022	11.93	Call	Bond Future	5,775.5300	5.7755	5,766.0800	5.7661	(0.164)	0	0	0
2021/11/02	2044	05/05/2022	11.93	Put	Bond Future	1,386.1100	1.3861	1,351.1000	1.3511	(2.526)	0	0	0
2021/11/02	2044	04/08/2022	11.08	Call	Bond Future	2,356.7600	2.3568	2,336.5100	2.3365	(0.859)	0	0	0
2021/11/02	2044	04/08/2022	11.08	Put	Bond Future	4,759.2900	4.7593	4,730.7100	4.7307	(0.601)	0	0	0
2021/11/02	2044	04/08/2022	11.09	Call	Bond Future	2,385.0900	2.3851	2,364.8100	2.3648	(0.850)	0	0	0
2021/11/02	2044	04/08/2022	11.09	Put	Bond Future	4,719.2000	4.7192	4,690.5900	4.6906	(0.606)	0	0	0
2021/11/02	2044	04/08/2022			Bond Future	11.4398	78.8284	11.4385	78.8367	(0.011)	0.0000	0.0000	0
2021/11/02	2044	04/08/2022	11.10	Call	Bond Future	2,413.6000	2.4136	2,393.2700	2.3933	(0.842)	0	0	0
2021/11/02	2044	04/08/2022	11.10	Put	Bond Future	4,679.3900	4.6794	4,650.7300	4.6507	(0.612)	0	0	0
2021/11/02	2044	03/11/2022	11.40	Put	Bond Future	4,719.1800	4.7192	4,690.4200	4.6904	(0.609)	0	0	0
2021/11/02	2044	03/11/2022	11.41	Call	Bond Future	3,292.7400	3.2927	3,278.2500	3.2782	(0.440)	0	0	0
2021/11/02	2044	03/11/2022	11.41	Put	Bond Future	4,684.0700	4.6841	4,655.3200	4.6553	(0.614)	0	0	0
2021/11/02	2044	03/11/2022			Bond Future	11.6263	79.8543	11.6240	79.8686	(0.019)	0.0000	0.0000	0
2021/11/02	2044	03/11/2022	11.39	Call	Bond Future	3,232.7200	3.2327	3,218.2000	3.2182	(0.449)	0	0	0
2021/11/02	2044	03/11/2022	11.39	Put	Bond Future	4,754.8400	4.7548	4,726.0600	4.7261	(0.605)	0	0	0
2021/11/02	2044	03/11/2022	11.40	Call	Bond Future	3,262.5000	3.2625	3,248.0000	3.2480	(0.444)	0	0	0
2021/11/02	2046	04/11/2021			Bond Future	108.7214	108.7214	108.0092	108.0092	(0.655)	0.0000	0.0000	7,194
2021/11/02	2046	03/02/2022			Bond Future	109.9619	109.9619	109.2448	109.2448	(0.652)	0.0000	0.0000	15,506
2021/11/02	2046	05/05/2022			Bond Future	109.3998	109.3998	108.6848	108.6848	(0.654)	0.0000	0.0000	171
2021/11/02	2046	04/08/2022			Bond Future	110.7710	110.7710	110.0241	110.0241	(0.674)	0.0000	0.0000	0
2021/11/02	2046	03/11/2022			Bond Future	110.2445	110.2445	109.4959	109.4959	(0.679)	0.0000	0.0000	0
2021/11/02	2050	04/11/2021			Bond Future	111.7848	111.7848	111.1855	111.1855	(0.536)	0.0000	0.0000	3,193
2021/11/02	2050	03/02/2022			Bond Future	111.0784	111.0784	110.4754	110.4754	(0.543)	0.0000	0.0000	8,281
2021/11/02	2050	05/05/2022			Bond Future	112.4111	112.4111	111.8119	111.8119	(0.533)	0.0000	0.0000	379
2021/11/02	2050	04/08/2022			Bond Future	111.8059	111.8059	111.1756	111.1756	(0.564)	0.0000	0.0000	0
2021/11/02	2050	03/11/2022			Bond Future	113.2156	113.2156	112.5855	112.5855	(0.557)	0.0000	0.0000	0
2021/11/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2021/11/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	AL37	04/11/2021			Index Future	786.8210	786.8210	785.5040	785.5040	(0.167)	0.0000	0.0000	0
2021/11/02	AL37	03/02/2022			Index Future	795.6070	795.6070	794.2820	794.2820	(0.167)	0.0000	0.0000	0
2021/11/02	AL37	05/05/2022			Index Future	804.9610	804.9610	803.6910	803.6910	(0.158)	0.0000	0.0000	0
2021/11/02	AL37	04/08/2022			Index Future	814.7530	814.7530	813.2970	813.2970	(0.179)	0.0000	0.0000	0
2021/11/02	AL37	03/11/2022			Index Future	824.9380	824.9380	823.5170	823.5170	(0.172)	0.0000	0.0000	0
2021/11/02	AL7T	04/11/2021			Index Future	894.7840	894.7840	896.1020	896.1020	0.147	0.0000	0.0000	0
2021/11/02	AL7T	03/02/2022			Index Future	904.7750	904.7750	906.1160	906.1160	0.148	0.0000	0.0000	0
2021/11/02	AL7T	05/05/2022			Index Future	915.4120	915.4120	916.8500	916.8500	0.157	0.0000	0.0000	0
2021/11/02	AL7T	04/08/2022			Index Future	926.5470	926.5470	927.8090	927.8090	0.136	0.0000	0.0000	0
2021/11/02	AL7T	03/11/2022			Index Future	938.1300	938.1300	939.4670	939.4670	0.143	0.0000	0.0000	0
2021/11/02	ALBI	04/11/2021			Index Future	796.0760	796.0760	796.2590	796.2590	0.023	0.0000	0.0000	114
2021/11/02	ALBI	03/02/2022			Index Future	804.9650	804.9650	805.1580	805.1580	0.024	0.0000	0.0000	190
2021/11/02	ALBI	05/05/2022			Index Future	814.4280	814.4280	814.6950	814.6950	0.033	0.0000	0.0000	29
2021/11/02	ALBI	04/08/2022			Index Future	824.3350	824.3350	824.4330	824.4330	0.012	0.0000	0.0000	0
2021/11/02	ALBI	03/11/2022			Index Future	834.6410	834.6410	834.7930	834.7930	0.018	0.0000	0.0000	0
2021/11/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2021/11/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/11/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/02	ES33	04/11/2021			Bond Future	11.4638	75.7706	11.4711	75.7327	0.063	0.0000	0.0000	0
2021/11/02	ES33	03/02/2022			Bond Future	11.7155	76.6351	11.7226	76.5989	0.061	0.0000	0.0000	263
2021/11/02	ES33	05/05/2022			Bond Future	11.9661	73.7773	11.9721	73.7481	0.050	0.0000	0.0000	87
2021/11/02	ES33	04/08/2022			Bond Future	12.2257	74.6544	12.2352	74.6090	0.078	0.0000	0.0000	0
2021/11/02	ES33	03/11/2022			Bond Future	12.4913	71.8672	12.5001	71.8265	0.071	0.0000	0.0000	0
2021/11/02	ES42	04/11/2021			Bond Future	11.9526	74.1418	11.9451	74.1863	(0.063)	0.0000	0.0000	0
2021/11/02	ES42	03/02/2022			Bond Future	12.1824	74.9876	12.1741	75.0349	(0.068)	0.0000	0.0000	3,579
2021/11/02	ES42	05/05/2022			Bond Future	12.4194	71.6290	12.4095	71.6842	(0.080)	0.0000	0.0000	1,190
2021/11/02	ES42	04/08/2022			Bond Future	12.6582	72.4792	12.6507	72.5193	(0.059)	0.0000	0.0000	0
2021/11/02	ES42	03/11/2022			Bond Future	12.9035	69.1848	12.8947	69.2306	(0.068)	0.0000	0.0000	0
2021/11/02	GOVI	04/11/2021	728.40	Call	GOVI	573,500.0000	57.3500	575,530.0000	57.5530	0.354	0	0	0
2021/11/02	GOVI	04/11/2021	728.40	Put	GOVI	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
2021/11/02	GOVI	04/11/2021	728.41	Call	GOVI	573,400.0000	57.3400	575,430.0000	57.5430	0.354	0	0	0
2021/11/02	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	GOVI	04/11/2021			GOVI	785.7500	785.7500	785.9530	785.9530	0.026	0.0000	0.0000	49
2021/11/02	GOVI	04/11/2021	728.42	Call	GOVI	573,300.0000	57.3300	575,330.0000	57.5330	0.354	0	0	0
2021/11/02	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	GOVI	03/02/2022	792.76	Call	GOVI	17,640.0000	1.7640	19,760.0000	1.9760	12.018	0	0	0
2021/11/02	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	GOVI	03/02/2022			GOVI	794.5240	794.5240	794.7360	794.7360	0.027	0.0000	0.0000	1,048
2021/11/02	GOVI	03/02/2022	792.74	Call	GOVI	17,840.0000	1.7840	19,960.0000	1.9960	11.883	0	0	0
2021/11/02	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	GOVI	03/02/2022	792.75	Call	GOVI	17,740.0000	1.7740	19,860.0000	1.9860	11.950	0	0	0
2021/11/02	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	GOVI	05/05/2022	788.25	Call	GOVI	156,140.0000	15.6140	159,000.0000	15.9000	1.832	0	0	0
2021/11/02	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	GOVI	05/05/2022			GOVI	803.8640	803.8640	804.1500	804.1500	0.036	0.0000	0.0000	0
2021/11/02	GOVI	05/05/2022	788.23	Call	GOVI	156,340.0000	15.6340	159,200.0000	15.9200	1.829	0	0	0
2021/11/02	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	GOVI	05/05/2022	788.24	Call	GOVI	156,240.0000	15.6240	159,100.0000	15.9100	1.831	0	0	0
2021/11/02	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	GOVI	04/08/2022	819.28	Put	GOVI	56,370.0000	5.6370	55,180.0000	5.5180	(2.111)	0	0	0
2021/11/02	GOVI	04/08/2022			GOVI	813.6430	813.6430	813.7620	813.7620	0.015	0.0000	0.0000	0
2021/11/02	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	GOVI	04/08/2022	819.26	Put	GOVI	56,170.0000	5.6170	54,980.0000	5.4980	(2.119)	0	0	0
2021/11/02	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	GOVI	04/08/2022	819.27	Put	GOVI	56,270.0000	5.6270	55,080.0000	5.5080	(2.115)	0	0	0
2021/11/02	GOVI	03/11/2022	820.41	Call	GOVI	34,040.0000	3.4040	35,770.0000	3.5770	5.082	0	0	0
2021/11/02	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	GOVI	03/11/2022	820.42	Call	GOVI	33,940.0000	3.3940	35,670.0000	3.5670	5.097	0	0	0
2021/11/02	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	GOVI	03/11/2022			GOVI	823.8140	823.8140	823.9870	823.9870	0.021	0.0000	0.0000	0
2021/11/02	GOVI	03/11/2022	820.43	Call	GOVI	33,840.0000	3.3840	35,570.0000	3.5570	5.112	0	0	0
2021/11/02	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/11/02	IGOV	04/11/2021			Index Future	296.4110	296.4110	295.9120	295.9120	(0.168)	0.0000	0.0000	28
2021/11/02	IGOV	03/02/2022			Index Future	299.7940	299.7940	299.2920	299.2920	(0.167)	0.0000	0.0000	487
2021/11/02	IGOV	05/05/2022			Index Future	303.3920	303.3920	302.9110	302.9110	(0.159)	0.0000	0.0000	16
2021/11/02	IGOV	04/08/2022			Index Future	307.1540	307.1540	306.6030	306.6030	(0.179)	0.0000	0.0000	0
2021/11/02	IGOV	03/11/2022			Index Future	311.0650	311.0650	310.5270	310.5270	(0.173)	0.0000	0.0000	0
2021/11/02	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/11/02	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/11/02	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/11/02	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/11/02	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/11/02	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0

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2021/11/02	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/11/02	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/11/02	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/11/02	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/11/02	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/11/02	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/11/02	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/11/02	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/11/02	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/11/02	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/11/02	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/11/02	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/11/02	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/11/02	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/11/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/11/02	JBAF	17/11/2021			Jibar Tradeable Future	3.7250	96.2750	3.7150	96.2850	(0.268)	0.0000	0.0000	50,000
2021/11/02	JBAF	15/12/2021			Jibar Tradeable Future	4.0050	95.9950	3.9950	96.0050	(0.250)	0.0000	0.0000	0
2021/11/02	JBAF	19/01/2022			Jibar Tradeable Future	4.0900	95.9100	4.0900	95.9100	0.000	0.0000	0.0000	0
2021/11/02	JBAF	16/02/2022			Jibar Tradeable Future	4.3900	95.6100	4.4000	95.6000	0.228	0.0000	0.0000	0
2021/11/02	JBAF	16/03/2022			Jibar Tradeable Future	4.4650	95.5350	4.4750	95.5250	0.224	0.0000	0.0000	0
2021/11/02	JBAF	20/04/2022			Jibar Tradeable Future	4.8000	95.2000	4.8100	95.1900	0.208	0.0000	0.0000	0
2021/11/02	JBAF	15/06/2022			Jibar Tradeable Future	5.1600	94.8400	5.2000	94.8000	0.775	0.0000	0.0000	72
2021/11/02	JBAF	21/09/2022			Jibar Tradeable Future	5.6350	94.3650	5.6950	94.3050	1.065	0.0000	0.0000	0
2021/11/02	JBAF	21/12/2022			Jibar Tradeable Future	6.1950	93.8050	6.2600	93.7400	1.049	0.0000	0.0000	68
2021/11/02	JBAF	15/03/2023			Jibar Tradeable Future	6.5600	93.4400	6.6300	93.3700	1.067	0.0000	0.0000	0
2021/11/02	JBAF	21/06/2023			Jibar Tradeable Future	6.9800	93.0200	7.0400	92.9600	0.860	0.0000	0.0000	0
2021/11/02	JBAF	20/09/2023			Jibar Tradeable Future	7.3150	92.6850	7.3850	92.6150	0.957	0.0000	0.0000	0
2021/11/02	R023	04/11/2021	4.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	R023	04/11/2021	4.90	Put	Bond Future	881.3400	0.8813	883.9100	0.8839	0.292	0	0	0
2021/11/02	R023	04/11/2021	4.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	R023	04/11/2021	4.91	Put	Bond Future	868.5000	0.8685	871.0700	0.8711	0.296	0	0	0
2021/11/02	R023	04/11/2021			Bond Future	5.5903	104.1712	5.5924	104.1687	0.036	0.0000	0.0000	6,810
2021/11/02	R023	04/11/2021	4.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	R023	04/11/2021	4.92	Put	Bond Future	855.6600	0.8557	858.2300	0.8582	0.300	0	0	0
2021/11/02	R023	03/02/2022	5.08	Call	Bond Future	7.3400	0.0073	6.5600	0.0066	(10.627)	0	0	0
2021/11/02	R023	03/02/2022	5.08	Put	Bond Future	825.5600	0.8256	824.3200	0.8243	(0.150)	0	0	0
2021/11/02	R023	03/02/2022			Bond Future	5.8742	105.3338	5.8738	105.3342	(0.008)	0.0000	0.0000	11,361
2021/11/02	R023	03/02/2022	5.06	Call	Bond Future	6.5300	0.0065	5.8100	0.0058	(11.026)	0	0	0
2021/11/02	R023	03/02/2022	5.06	Put	Bond Future	845.4800	0.8455	844.3000	0.8443	(0.140)	0	0	0
2021/11/02	R023	03/02/2022	5.07	Call	Bond Future	6.9500	0.0070	6.2000	0.0062	(10.791)	0	0	0
2021/11/02	R023	03/02/2022	5.07	Put	Bond Future	835.5400	0.8355	834.3300	0.8343	(0.145)	0	0	0
2021/11/02	R023	05/05/2022	6.31	Call	Bond Future	330.4400	0.3304	333.0000	0.3330	0.775	0	0	0
2021/11/02	R023	05/05/2022	6.31	Put	Bond Future	265.3900	0.2654	257.3400	0.2573	(3.033)	0	0	0
2021/11/02	R023	05/05/2022			Bond Future	6.2271	102.6620	6.2136	102.6727	(0.217)	0.0000	0.0000	777

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
2021/11/02	R023	05/05/2022	6.29	Call	Bond Future	320.9600	0.3210	323.4400	0.3234	0.773	0	0	0
2021/11/02	R023	05/05/2022	6.29	Put	Bond Future	271.6000	0.2716	263.4700	0.2635	(2.993)	0	0	0
2021/11/02	R023	05/05/2022	6.30	Call	Bond Future	325.6900	0.3257	328.2100	0.3282	0.774	0	0	0
2021/11/02	R023	05/05/2022	6.30	Put	Bond Future	268.4800	0.2685	260.3900	0.2604	(3.013)	0	0	0
2021/11/02	R023	04/08/2022	6.05	Call	Bond Future	61.5000	0.0615	58.1300	0.0581	(5.480)	0	0	0
2021/11/02	R023	04/08/2022	6.05	Put	Bond Future	485.5900	0.4856	493.4500	0.4934	1.619	0	0	0
2021/11/02	R023	04/08/2022			Bond Future	6.8230	103.8867	6.8436	103.8754	0.301	0.0000	0.0000	0
2021/11/02	R023	04/08/2022	6.03	Call	Bond Future	56.1900	0.0562	53.0000	0.0530	(5.677)	0	0	0
2021/11/02	R023	04/08/2022	6.03	Put	Bond Future	491.2900	0.4913	499.3300	0.4993	1.637	0	0	0
2021/11/02	R023	04/08/2022	6.04	Call	Bond Future	58.8200	0.0588	55.5400	0.0555	(5.576)	0	0	0
2021/11/02	R023	04/08/2022	6.04	Put	Bond Future	488.4200	0.4884	496.3700	0.4964	1.628	0	0	0
2021/11/02	R023	03/11/2022	6.25	Call	Bond Future	15.5100	0.0155	14.8600	0.0149	(4.191)	0	0	0
2021/11/02	R023	03/11/2022	6.25	Put	Bond Future	635.3200	0.6353	638.6200	0.6386	0.519	0	0	0
2021/11/02	R023	03/11/2022	6.26	Call	Bond Future	15.7500	0.0157	15.1000	0.0151	(4.127)	0	0	0
2021/11/02	R023	03/11/2022	6.26	Put	Bond Future	632.5000	0.6325	635.8000	0.6358	0.522	0	0	0
2021/11/02	R023	03/11/2022			Bond Future	8.2822	101.3006	8.2953	101.2966	0.157	0.0000	0.0000	0
2021/11/02	R023	03/11/2022	6.27	Call	Bond Future	16.0000	0.0160	15.3300	0.0153	(4.188)	0	0	0
2021/11/02	R023	03/11/2022	6.27	Put	Bond Future	629.6800	0.6297	632.9600	0.6330	0.521	0	0	0
2021/11/02	R035	04/11/2021	10.11	Call	Bond Future	2.6300	0.0026	0.0000	0.0000	(100.000)	0	0	350
2021/11/02	R035	04/11/2021	10.11	Put	Bond Future	2,857.5200	2.8575	2,936.8500	2.9369	2.776	0	0	0
2021/11/02	R035	04/11/2021	10.12	Call	Bond Future	3.1600	0.0032	0.0000	0.0000	(100.000)	0	0	400
2021/11/02	R035	04/11/2021	10.12	Put	Bond Future	2,790.4400	2.7904	2,869.2400	2.8692	2.824	0	0	0
2021/11/02	R035	04/11/2021	10.23	Put	Bond Future	2,066.9300	2.0669	2,130.3700	2.1304	3.069	0	0	0
2021/11/02	R035	04/11/2021	10.62	Call	Bond Future	811.4600	0.8115	557.5700	0.5576	(31.288)	0	0	0
2021/11/02	R035	04/11/2021	10.62	Put	Bond Future	307.8300	0.3078	135.9000	0.1359	(55.852)	0	0	0
2021/11/02	R035	04/11/2021	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	782
2021/11/02	R035	04/11/2021	10.60	Call	Bond Future	727.1500	0.7272	468.2300	0.4682	(35.608)	0	0	0
2021/11/02	R035	04/11/2021	10.60	Put	Bond Future	351.8500	0.3519	174.8900	0.1749	(50.294)	0	0	350
2021/11/02	R035	04/11/2021	12.53	Call	Bond Future	11,604.5600	11.6046	11,522.6000	11.5226	(0.706)	0	0	0
2021/11/02	R035	04/11/2021	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	R035	04/11/2021	11.08	Call	Bond Future	3,387.9400	3.3879	3,300.0300	3.3000	(2.595)	0	0	0
2021/11/02	R035	04/11/2021	11.08	Put	Bond Future	5.9600	0.0060	0.0100	0.0000	(99.832)	0	0	782
2021/11/02	R035	04/11/2021	11.20	Put	Bond Future	1.5400	0.0015	0.0000	0.0000	(100.000)	0	0	350
2021/11/02	R035	04/11/2021			Bond Future	10.5417	89.9078	10.5544	89.8259	0.120	0.0000	0.0000	38,003
2021/11/02	R035	04/11/2021	10.23	Call	Bond Future	18.6600	0.0187	0.1400	0.0001	(99.250)	0	0	782
2021/11/02	R035	04/11/2021	11.75	Call	Bond Future	7,334.6700	7.3347	7,252.7100	7.2527	(1.117)	0	0	0
2021/11/02	R035	04/11/2021	10.26	Call	Bond Future	28.7500	0.0288	0.4300	0.0004	(98.504)	0	0	150
2021/11/02	R035	04/11/2021	10.26	Put	Bond Future	1,876.9600	1.8770	1,930.6000	1.9306	2.858	0	0	0
2021/11/02	R035	04/11/2021	11.20	Call	Bond Future	4,111.8700	4.1119	4,028.3700	4.0284	(2.031)	0	0	0
2021/11/02	R035	04/11/2021	13.82	Call	Bond Future	17,963.3800	17.9634	17,881.4200	17.8814	(0.456)	0	0	0
2021/11/02	R035	04/11/2021	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2021/11/02	R035	04/11/2021	12.51	Call	Bond Future	11,499.2800	11.4993	11,417.3200	11.4173	(0.713)	0	0	0
2021/11/02	R035	04/11/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	R035	04/11/2021	12.52	Call	Bond Future	11,551.9500	11.5519	11,469.9900	11.4700	(0.709)	0	0	0
2021/11/02	R035	04/11/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	R035	03/02/2022	10.24	Put	Bond Future	4,049.1600	4.0492	4,076.7800	4.0768	0.682	0	0	0
2021/11/02	R035	03/02/2022	10.26	Call	Bond Future	772.6300	0.7726	718.5700	0.7186	(6.997)	0	0	200

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
2021/11/02	R035	03/02/2022	10.26	Put	Bond Future	3,954.6000	3.9546	3,980.7600	3.9808	0.662	0	0	0
2021/11/02	R035	03/02/2022	10.34	Call	Bond Future	935.2700	0.9353	875.4600	0.8755	(6.395)	0	0	0
2021/11/02	R035	03/02/2022	10.34	Put	Bond Future	3,591.2300	3.5912	3,611.6400	3.6116	0.568	0	0	500
2021/11/02	R035	03/02/2022	10.35	Call	Bond Future	956.9000	0.9569	896.3800	0.8964	(6.325)	0	0	1,600
2021/11/02	R035	03/02/2022	10.35	Put	Bond Future	3,547.4200	3.5474	3,567.1200	3.5671	0.555	0	0	0
2021/11/02	R035	03/02/2022	10.61	Call	Bond Future	1,617.9000	1.6179	1,541.1200	1.5411	(4.746)	0	0	0
2021/11/02	R035	03/02/2022	10.61	Put	Bond Future	2,530.6300	2.5306	2,534.0700	2.5341	0.136	0	0	200
2021/11/02	R035	03/02/2022	10.65	Call	Bond Future	1,735.2000	1.7352	1,656.3600	1.6564	(4.544)	0	0	0
2021/11/02	R035	03/02/2022	11.03	Call	Bond Future	3,069.8200	3.0698	2,977.0600	2.9771	(3.022)	0	0	0
2021/11/02	R035	03/02/2022	11.05	Put	Bond Future	1,325.7500	1.3257	1,312.7500	1.3128	(0.981)	0	0	1,600
2021/11/02	R035	03/02/2022	11.11	Call	Bond Future	3,400.4800	3.4005	3,306.0200	3.3060	(2.778)	0	0	0
2021/11/02	R035	03/02/2022	11.22	Call	Bond Future	3,874.4100	3.8744	3,778.2900	3.7783	(2.481)	0	0	0
2021/11/02	R035	03/02/2022	11.22	Put	Bond Future	1,023.9300	1.0239	1,008.0300	1.0080	(1.553)	0	0	0
2021/11/02	R035	03/02/2022	11.23	Call	Bond Future	3,918.6400	3.9186	3,822.4000	3.8224	(2.456)	0	0	0
2021/11/02	R035	03/02/2022	11.23	Put	Bond Future	1,008.4200	1.0084	992.4000	0.9924	(1.589)	0	0	0
2021/11/02	R035	03/02/2022	11.28	Call	Bond Future	4,142.5500	4.1425	4,045.7900	4.0458	(2.336)	0	0	0
2021/11/02	R035	03/02/2022	11.28	Put	Bond Future	934.5600	0.9346	918.0200	0.9180	(1.770)	0	0	200
2021/11/02	R035	03/02/2022	11.33	Put	Bond Future	866.5600	0.8666	849.6300	0.8496	(1.954)	0	0	500
2021/11/02	R035	03/02/2022	11.39	Call	Bond Future	4,649.0300	4.6490	4,551.5400	4.5515	(2.097)	0	0	0
2021/11/02	R035	03/02/2022	11.39	Put	Bond Future	791.3000	0.7913	774.0300	0.7740	(2.182)	0	0	683
2021/11/02	R035	03/02/2022	11.73	Call	Bond Future	6,291.5200	6.2915	6,194.5100	6.1945	(1.542)	0	0	0
2021/11/02	R035	03/02/2022	11.73	Put	Bond Future	471.1900	0.4712	454.4000	0.4544	(3.563)	0	0	280
2021/11/02	R035	03/02/2022	9.92	Call	Bond Future	288.3400	0.2883	258.8100	0.2588	(10.241)	0	0	200
2021/11/02	R035	03/02/2022	9.92	Put	Bond Future	5,755.6000	5.7556	5,806.2900	5.8063	0.881	0	0	0
2021/11/02	R035	03/02/2022			Bond Future	10.7544	90.9112	10.7672	90.8310	0.119	0.0000	0.0000	97,879
2021/11/02	R035	03/02/2022	10.24	Call	Bond Future	735.0100	0.7350	682.4100	0.6824	(7.156)	0	0	500
2021/11/02	R035	03/02/2022	10.65	Put	Bond Future	2,393.8100	2.3938	2,395.1900	2.3952	0.058	0	0	683
2021/11/02	R035	03/02/2022	11.03	Put	Bond Future	1,366.1500	1.3662	1,353.6100	1.3536	(0.918)	0	0	280
2021/11/02	R035	03/02/2022	11.05	Call	Bond Future	3,151.2000	3.1512	3,057.9800	3.0580	(2.958)	0	0	0
2021/11/02	R035	03/02/2022	11.11	Put	Bond Future	1,211.2100	1.2112	1,196.9700	1.1970	(1.176)	0	0	200
2021/11/02	R035	03/02/2022	11.24	Call	Bond Future	3,962.8600	3.9629	3,866.5100	3.8665	(2.431)	0	0	0
2021/11/02	R035	03/02/2022	11.24	Put	Bond Future	992.9700	0.9930	976.8400	0.9768	(1.624)	0	0	0
2021/11/02	R035	03/02/2022	11.33	Call	Bond Future	4,370.8000	4.3708	4,273.6500	4.2737	(2.223)	0	0	0
2021/11/02	R035	03/02/2022	10.10	Call	Bond Future	504.6700	0.5047	462.4100	0.4624	(8.374)	0	0	280
2021/11/02	R035	03/02/2022	10.10	Put	Bond Future	4,751.9300	4.7519	4,789.8900	4.7899	0.799	0	0	0
2021/11/02	R035	03/02/2022	11.88	Call	Bond Future	7,035.5700	7.0356	6,939.7100	6.9397	(1.363)	0	0	0
2021/11/02	R035	03/02/2022	11.88	Put	Bond Future	370.8400	0.3708	355.2000	0.3552	(4.217)	0	0	1,800
2021/11/02	R035	03/02/2022	9.70	Call	Bond Future	133.1600	0.1332	116.0100	0.1160	(12.879)	0	0	683
2021/11/02	R035	03/02/2022	9.70	Put	Bond Future	7,123.1900	7.1232	7,186.2600	7.1863	0.885	0	0	0
2021/11/02	R035	05/05/2022	11.63	Call	Bond Future	5,252.2000	5.2522	5,173.5800	5.1736	(1.497)	0	0	0
2021/11/02	R035	05/05/2022	11.63	Put	Bond Future	1,312.8000	1.3128	1,306.6100	1.3066	(0.472)	0	0	0
2021/11/02	R035	05/05/2022	11.64	Call	Bond Future	5,295.3500	5.2953	5,216.6200	5.2166	(1.487)	0	0	0
2021/11/02	R035	05/05/2022	11.64	Put	Bond Future	1,299.0200	1.2990	1,292.7200	1.2927	(0.485)	0	0	0
2021/11/02	R035	05/05/2022			Bond Future	10.9615	87.5024	10.9734	87.4300	0.108	0.0000	0.0000	8,926
2021/11/02	R035	05/05/2022	11.65	Call	Bond Future	5,338.5800	5.3386	5,259.7600	5.2598	(1.476)	0	0	0
2021/11/02	R035	05/05/2022	11.65	Put	Bond Future	1,285.3800	1.2854	1,278.9900	1.2790	(0.497)	0	0	0
2021/11/02	R035	04/08/2022	10.64	Call	Bond Future	1,771.1500	1.7712	1,718.0900	1.7181	(2.996)	0	0	0
2021/11/02	R035	04/08/2022	10.64	Put	Bond Future	5,037.0200	5.0370	5,076.0400	5.0760	0.775	0	0	100

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2021/11/02	R035	04/08/2022	10.72	Call	Bond Future	1,962.9600	1.9630	1,906.9600	1.9070	(2.853)	0	0	0
2021/11/02	R035	04/08/2022	10.72	Put	Bond Future	4,731.0800	4.7311	4,767.1600	4.7672	0.763	0	0	0
2021/11/02	R035	04/08/2022	10.73	Call	Bond Future	1,987.7800	1.9878	1,931.4100	1.9314	(2.836)	0	0	0
2021/11/02	R035	04/08/2022	10.73	Put	Bond Future	4,693.9600	4.6940	4,729.6700	4.7297	0.761	0	0	0
2021/11/02	R035	04/08/2022	11.13	Put	Bond Future	3,367.2100	3.3672	3,389.9000	3.3899	0.674	0	0	100
2021/11/02	R035	04/08/2022	9.53	Call	Bond Future	0.0000	0.0000	291.0000	0.2910	100.000	0	0	400
2021/11/02	R035	04/08/2022	9.53	Put	Bond Future	0.0000	0.0000	10,989.2400	10.9892	100.000	0	0	0
2021/11/02	R035	04/08/2022	9.84	Call	Bond Future	530.8200	0.5308	505.6900	0.5057	(4.734)	0	0	100
2021/11/02	R035	04/08/2022	9.84	Put	Bond Future	9,002.6800	9.0027	9,069.6300	9.0696	0.744	0	0	0
2021/11/02	R035	04/08/2022	10.53	Put	Bond Future	0.0000	0.0000	5,525.3500	5.5253	100.000	0	0	0
2021/11/02	R035	04/08/2022			Bond Future	11.1771	88.5264	11.1926	88.4343	0.139	0.0000	0.0000	0
2021/11/02	R035	04/08/2022	10.74	Call	Bond Future	2,012.7700	2.0128	1,956.0400	1.9560	(2.819)	0	0	0
2021/11/02	R035	04/08/2022	10.74	Put	Bond Future	4,657.0800	4.6571	4,692.4300	4.6924	0.759	0	0	0
2021/11/02	R035	04/08/2022	11.13	Call	Bond Future	3,088.0300	3.0880	3,018.6400	3.0186	(2.247)	0	0	0
2021/11/02	R035	04/08/2022	12.18	Call	Bond Future	0.0000	0.0000	6,914.8800	6.9149	100.000	0	0	0
2021/11/02	R035	04/08/2022	12.18	Put	Bond Future	0.0000	0.0000	1,358.3400	1.3583	100.000	0	0	400
2021/11/02	R035	04/08/2022	10.53	Call	Bond Future	0.0000	0.0000	1,476.3900	1.4764	100.000	0	0	400
2021/11/02	R035	03/11/2022	11.15	Call	Bond Future	3,004.4400	3.0044	2,944.9900	2.9450	(1.979)	0	0	0
2021/11/02	R035	03/11/2022	11.15	Put	Bond Future	4,432.9600	4.4330	4,460.5300	4.4605	0.622	0	0	0
2021/11/02	R035	03/11/2022			Bond Future	11.3955	85.1973	11.4107	85.1103	0.133	0.0000	0.0000	0
2021/11/02	R035	03/11/2022	11.13	Call	Bond Future	2,950.4200	2.9504	2,891.4800	2.8915	(1.998)	0	0	0
2021/11/02	R035	03/11/2022	11.13	Put	Bond Future	4,496.8500	4.4969	4,524.9300	4.5249	0.624	0	0	0
2021/11/02	R035	03/11/2022	11.14	Call	Bond Future	2,977.2000	2.9772	2,918.0000	2.9180	(1.988)	0	0	0
2021/11/02	R035	03/11/2022	11.14	Put	Bond Future	4,464.6500	4.4646	4,492.4700	4.4925	0.623	0	0	0
2021/11/02	R186	04/11/2021		Call	Bond Future	13,529.4900	13.5295	13,301.4100	13.3014	(1.686)	0	0	0
2021/11/02	R186	04/11/2021		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	R186	04/11/2021	7.77	Call	Bond Future	1.7200	0.0017	0.0000	0.0000	(100.000)	0	0	0
2021/11/02	R186	04/11/2021	8.09	Call	Bond Future	142.3000	0.1423	14.3400	0.0143	(89.923)	0	0	0
2021/11/02	R186	04/11/2021	8.09	Put	Bond Future	572.7200	0.5727	672.8400	0.6728	17.481	0	0	0
2021/11/02	R186	04/11/2021	8.10	Call	Bond Future	156.0500	0.1561	17.9400	0.0179	(88.504)	0	0	0
2021/11/02	R186	04/11/2021	8.10	Put	Bond Future	542.7300	0.5427	632.7000	0.6327	16.577	0	0	0
2021/11/02	R186	04/11/2021			Bond Future	8.1886	113.5295	8.2411	113.3014	0.641	0.0000	0.0000	15,900
2021/11/02	R186	04/11/2021	7.77	Put	Bond Future	1,843.6100	1.8436	2,069.9700	2.0700	12.278	0	0	15,177
2021/11/02	R186	04/11/2021	8.11	Call	Bond Future	170.6400	0.1706	22.2400	0.0222	(86.967)	0	0	0
2021/11/02	R186	04/11/2021	8.11	Put	Bond Future	513.5900	0.5136	593.2700	0.5933	15.514	0	0	0
2021/11/02	R186	04/11/2021	8.77	Call	Bond Future	2,496.2800	2.4963	2,267.0900	2.2671	(9.181)	0	0	0
2021/11/02	R186	04/11/2021	8.77	Put	Bond Future	1.1100	0.0011	0.0000	0.0000	(100.000)	0	0	15,177
2021/11/02	R186	03/02/2022	7.30	Call	Bond Future	84.2900	0.0843	63.8500	0.0638	(24.250)	0	0	0
2021/11/02	R186	03/02/2022	7.30	Put	Bond Future	4,873.7300	4.8737	5,080.7000	5.0807	4.247	0	0	0
2021/11/02	R186	03/02/2022			Bond Future	8.4303	109.5150	8.4855	109.2876	0.655	0.0000	0.0000	57,836
2021/11/02	R186	03/02/2022	7.28	Call	Bond Future	78.9400	0.0789	59.5600	0.0596	(24.550)	0	0	0
2021/11/02	R186	03/02/2022	7.28	Put	Bond Future	4,955.4900	4.9555	5,163.5200	5.1635	4.198	0	0	0
2021/11/02	R186	03/02/2022	7.29	Call	Bond Future	81.5500	0.0815	61.6400	0.0616	(24.414)	0	0	0
2021/11/02	R186	03/02/2022	7.29	Put	Bond Future	4,914.5400	4.9145	5,122.0400	5.1220	4.222	0	0	0
2021/11/02	R186	05/05/2022	8.14	Call	Bond Future	816.4200	0.8164	734.9600	0.7350	(9.978)	0	0	454
2021/11/02	R186	05/05/2022	8.14	Put	Bond Future	2,964.6500	2.9646	3,102.4900	3.1025	4.649	0	0	0
2021/11/02	R186	05/05/2022	8.32	Call	Bond Future	1,077.0100	1.0770	980.0100	0.9800	(9.006)	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
2021/11/02	R186	05/05/2022	8.32	Put	Bond Future	2,509.2400	2.5092	2,631.5400	2.6315	4.874	0	0	0
2021/11/02	R186	05/05/2022	9.18	Call	Bond Future	2,917.3200	2.9173	2,754.1400	2.7541	(5.593)	0	0	0
2021/11/02	R186	05/05/2022	9.18	Put	Bond Future	1,008.8300	1.0088	1,064.9500	1.0650	5.563	0	0	454
2021/11/02	R186	05/05/2022	7.28	Call	Bond Future	136.5600	0.1366	114.5400	0.1145	(16.125)	0	0	435
2021/11/02	R186	05/05/2022	7.28	Put	Bond Future	5,788.5700	5.7886	5,985.8500	5.9859	3.408	0	0	0
2021/11/02	R186	05/05/2022	7.48	Call	Bond Future	201.9300	0.2019	171.6400	0.1716	(15.000)	0	0	3,600
2021/11/02	R186	05/05/2022	7.48	Put	Bond Future	5,026.7000	5.0267	5,215.7100	5.2157	3.760	0	0	0
2021/11/02	R186	05/05/2022			Bond Future	8.6846	110.8029	8.7409	110.5836	0.649	0.0000	0.0000	4,404
2021/11/02	R186	05/05/2022	7.88	Call	Bond Future	508.6500	0.5087	449.2700	0.4493	(11.674)	0	0	435
2021/11/02	R186	05/05/2022	7.88	Put	Bond Future	3,701.6000	3.7016	3,861.5200	3.8615	4.320	0	0	0
2021/11/02	R186	05/05/2022	8.30	Call	Bond Future	1,046.2700	1.0463	950.9900	0.9510	(9.107)	0	0	0
2021/11/02	R186	05/05/2022	8.30	Put	Bond Future	2,557.7600	2.5578	2,681.7800	2.6818	4.849	0	0	0
2021/11/02	R186	05/05/2022	8.31	Call	Bond Future	1,061.5700	1.0616	965.4300	0.9654	(9.056)	0	0	0
2021/11/02	R186	05/05/2022	8.31	Put	Bond Future	2,533.4200	2.5334	2,656.5800	2.6566	4.861	0	0	0
2021/11/02	R186	05/05/2022	8.35	Call	Bond Future	1,124.1600	1.1242	1,024.5900	1.0246	(8.857)	0	0	454
2021/11/02	R186	05/05/2022	8.35	Put	Bond Future	2,437.6300	2.4376	2,557.3600	2.5574	4.912	0	0	0
2021/11/02	R186	05/05/2022	8.64	Call	Bond Future	1,641.5400	1.6415	1,517.5300	1.5175	(7.554)	0	0	0
2021/11/02	R186	05/05/2022	8.64	Put	Bond Future	1,815.3500	1.8153	1,910.6400	1.9106	5.249	0	0	4,035
2021/11/02	R186	05/05/2022	8.94	Call	Bond Future	2,302.7300	2.3027	2,155.5100	2.1555	(6.393)	0	0	0
2021/11/02	R186	05/05/2022	8.94	Put	Bond Future	1,313.3800	1.3134	1,385.4600	1.3855	5.488	0	0	454
2021/11/02	R186	05/05/2022	6.73	Call	Bond Future	42.6100	0.0426	34.3900	0.0344	(19.291)	0	0	3,600
2021/11/02	R186	05/05/2022	6.73	Put	Bond Future	8,009.2900	8.0093	8,220.3700	8.2204	2.635	0	0	0
2021/11/02	R186	04/08/2022	8.15	Call	Bond Future	802.4600	0.8025	725.5800	0.7256	(9.581)	0	0	0
2021/11/02	R186	04/08/2022	8.15	Put	Bond Future	3,824.2700	3.8243	3,992.8400	3.9928	4.408	0	0	0
2021/11/02	R186	04/08/2022	9.78	Call	Bond Future	4,035.9100	4.0359	3,849.1400	3.8491	(4.628)	0	0	0
2021/11/02	R186	04/08/2022	9.78	Put	Bond Future	1,070.0600	1.0701	1,128.7400	1.1287	5.484	0	0	3,600
2021/11/02	R186	04/08/2022	7.96	Call	Bond Future	580.4700	0.5805	518.5600	0.5186	(10.665)	0	0	3,600
2021/11/02	R186	04/08/2022			Bond Future	8.9581	106.8298	9.0250	106.5843	0.747	0.0000	0.0000	0
2021/11/02	R186	04/08/2022	8.14	Call	Bond Future	789.7700	0.7898	713.6800	0.7137	(9.634)	0	0	0
2021/11/02	R186	04/08/2022	8.14	Put	Bond Future	3,849.6500	3.8496	4,019.0100	4.0190	4.399	0	0	0
2021/11/02	R186	04/08/2022	6.96	Call	Bond Future	85.3700	0.0854	71.5300	0.0715	(16.212)	0	0	3,600
2021/11/02	R186	04/08/2022	6.96	Put	Bond Future	7,756.4000	7.7564	7,988.0100	7.9880	2.986	0	0	0
2021/11/02	R186	04/08/2022	7.96	Put	Bond Future	4,328.3900	4.3284	4,511.9300	4.5119	4.240	0	0	0
2021/11/02	R186	04/08/2022	8.13	Call	Bond Future	776.8900	0.7769	701.6200	0.7016	(9.689)	0	0	0
2021/11/02	R186	04/08/2022	8.13	Put	Bond Future	3,874.8500	3.8749	4,045.0300	4.0450	4.392	0	0	0
2021/11/02	R186	03/11/2022	8.53	Call	Bond Future	1,174.4200	1.1744	1,085.4600	1.0855	(7.575)	0	0	0
2021/11/02	R186	03/11/2022	8.53	Put	Bond Future	3,686.7400	3.6867	3,838.2800	3.8383	4.110	0	0	0
2021/11/02	R186	03/11/2022	8.54	Call	Bond Future	1,187.6800	1.1877	1,098.0800	1.0981	(7.544)	0	0	0
2021/11/02	R186	03/11/2022	8.54	Put	Bond Future	3,664.4500	3.6644	3,815.3500	3.8154	4.118	0	0	0
2021/11/02	R186	03/11/2022			Bond Future	9.2472	108.2056	9.3170	107.9651	0.755	0.0000	0.0000	0
2021/11/02	R186	03/11/2022	8.55	Call	Bond Future	1,201.0200	1.2010	1,110.7800	1.1108	(7.514)	0	0	0
2021/11/02	R186	03/11/2022	8.55	Put	Bond Future	3,642.2600	3.6423	3,792.5200	3.7925	4.125	0	0	0
2021/11/02	R197	04/11/2021			Bond Future	327.3979	327.3979	327.4169	327.4169	0.006	0.0000	0.0000	1,189
2021/11/02	R197	03/02/2022			Bond Future	322.8962	322.8962	322.9250	322.9250	0.009	0.0000	0.0000	1,097
2021/11/02	R197	05/05/2022			Bond Future	326.7706	326.7706	326.8315	326.8315	0.019	0.0000	0.0000	237
2021/11/02	R197	04/08/2022			Bond Future	322.5013	322.5013	322.4945	322.4945	(0.002)	0.0000	0.0000	0
2021/11/02	R197	03/11/2022			Bond Future	326.5683	326.5683	326.5843	326.5843	0.005	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
2021/11/02	R202	04/11/2021			Bond Future	240.8203	240.8203	240.6205	240.6205	(0.083)	0.0000	0.0000	4,415
2021/11/02	R202	03/02/2022			Bond Future	239.1929	239.1929	238.9977	238.9977	(0.082)	0.0000	0.0000	7,843
2021/11/02	R202	05/05/2022			Bond Future	242.0628	242.0628	241.8888	241.8888	(0.072)	0.0000	0.0000	413
2021/11/02	R202	04/08/2022			Bond Future	240.6533	240.6533	240.4266	240.4266	(0.094)	0.0000	0.0000	0
2021/11/02	R202	03/11/2022			Bond Future	243.6876	243.6876	243.4750	243.4750	(0.087)	0.0000	0.0000	0
2021/11/02	R209	04/11/2021	10.00	Call	Bond Future	0.4100	0.0004	0.0000	0.0000	(100.000)	0	0	0
2021/11/02	R209	04/11/2021	10.00	Put	Bond Future	2,961.7300	2.9617	3,006.2500	3.0063	1.503	0	0	3,100
2021/11/02	R209	04/11/2021	10.25	Put	Bond Future	1,518.8600	1.5189	1,534.0300	1.5340	0.999	0	0	4,250
2021/11/02	R209	04/11/2021	12.00	Call	Bond Future	7,709.2400	7.7092	7,664.3100	7.6643	(0.583)	0	0	0
2021/11/02	R209	04/11/2021	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,000
2021/11/02	R209	04/11/2021	12.17	Call	Bond Future	8,508.3600	8.5084	8,463.4300	8.4634	(0.528)	0	0	0
2021/11/02	R209	04/11/2021	12.19	Call	Bond Future	8,601.3700	8.6014	8,556.4400	8.5564	(0.522)	0	0	0
2021/11/02	R209	04/11/2021	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	R209	04/11/2021	10.50	Call	Bond Future	400.8300	0.4008	199.6800	0.1997	(50.183)	0	0	0
2021/11/02	R209	04/11/2021			Bond Future	10.5103	69.4212	10.5182	69.3763	0.076	0.0000	0.0000	14,491
2021/11/02	R209	04/11/2021	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,445
2021/11/02	R209	04/11/2021	9.50	Put	Bond Future	6,040.2300	6.0402	6,085.1600	6.0852	0.744	0	0	0
2021/11/02	R209	04/11/2021	10.25	Call	Bond Future	30.4900	0.0305	0.7300	0.0007	(97.606)	0	0	0
2021/11/02	R209	04/11/2021	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	R209	04/11/2021	12.18	Call	Bond Future	8,554.8900	8.5549	8,509.9600	8.5100	(0.525)	0	0	0
2021/11/02	R209	04/11/2021	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	R209	04/11/2021	10.50	Put	Bond Future	458.6500	0.4587	302.4300	0.3024	(34.061)	0	0	150
2021/11/02	R209	03/02/2022	11.03	Call	Bond Future	2,851.3400	2.8513	2,787.6900	2.7877	(2.232)	0	0	0
2021/11/02	R209	03/02/2022	11.03	Put	Bond Future	1,047.0300	1.0470	1,026.7000	1.0267	(1.942)	0	0	0
2021/11/02	R209	03/02/2022	11.02	Call	Bond Future	2,814.8300	2.8148	2,751.2400	2.7512	(2.259)	0	0	0
2021/11/02	R209	03/02/2022	11.02	Put	Bond Future	1,063.4000	1.0634	1,043.1300	1.0431	(1.906)	0	0	0
2021/11/02	R209	03/02/2022			Bond Future	10.6951	70.1959	10.7030	70.1526	0.074	0.0000	0.0000	22,156
2021/11/02	R209	03/02/2022	11.04	Call	Bond Future	2,888.0200	2.8880	2,824.3100	2.8243	(2.206)	0	0	0
2021/11/02	R209	03/02/2022	11.04	Put	Bond Future	1,030.8800	1.0309	1,010.4900	1.0105	(1.978)	0	0	0
2021/11/02	R209	05/05/2022	10.75	Call	Bond Future	1,967.8100	1.9678	1,926.1100	1.9261	(2.119)	0	0	0
2021/11/02	R209	05/05/2022	10.75	Put	Bond Future	2,671.4800	2.6715	2,666.8300	2.6668	(0.174)	0	0	12,050
2021/11/02	R209	05/05/2022	11.43	Call	Bond Future	4,096.5300	4.0965	4,047.7000	4.0477	(1.192)	0	0	0
2021/11/02	R209	05/05/2022	11.43	Put	Bond Future	1,242.2200	1.2422	1,230.4400	1.2304	(0.948)	0	0	0
2021/11/02	R209	05/05/2022	11.44	Call	Bond Future	4,132.8200	4.1328	4,083.9500	4.0839	(1.182)	0	0	0
2021/11/02	R209	05/05/2022	11.44	Put	Bond Future	1,228.1900	1.2282	1,216.3700	1.2164	(0.962)	0	0	0
2021/11/02	R209	05/05/2022	9.75	Call	Bond Future	316.2200	0.3162	300.2300	0.3002	(5.057)	0	0	8,525
2021/11/02	R209	05/05/2022	9.75	Put	Bond Future	6,775.8700	6.7759	6,796.9300	6.7969	0.311	0	0	0
2021/11/02	R209	05/05/2022			Bond Future	10.8804	67.8801	10.8873	67.8431	0.064	0.0000	0.0000	5,396
2021/11/02	R209	05/05/2022	11.45	Call	Bond Future	4,169.1900	4.1692	4,120.2900	4.1203	(1.173)	0	0	0
2021/11/02	R209	05/05/2022	11.45	Put	Bond Future	1,214.2900	1.2143	1,202.4400	1.2024	(0.976)	0	0	0
2021/11/02	R209	05/05/2022	12.00	Call	Bond Future	6,301.1400	6.3011	6,252.1300	6.2521	(0.778)	0	0	0
2021/11/02	R209	05/05/2022	12.00	Put	Bond Future	666.0300	0.6660	654.0700	0.6541	(1.796)	0	0	12,050
2021/11/02	R209	04/08/2022	10.58	Call	Bond Future	1,587.4100	1.5874	1,550.4300	1.5504	(2.330)	0	0	0
2021/11/02	R209	04/08/2022	10.58	Put	Bond Future	4,214.2900	4.2143	4,229.4200	4.2294	0.359	0	0	0
2021/11/02	R209	04/08/2022	10.57	Put	Bond Future	4,248.5800	4.2486	4,263.9500	4.2639	0.362	0	0	0
2021/11/02	R209	04/08/2022			Bond Future	11.0693	68.6747	11.0793	68.6226	0.090	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
2021/11/02	R209	04/08/2022	10.59	Call	Bond Future	1,608.4700	1.6085	1,571.2600	1.5713	(2.313)	0	0	0
2021/11/02	R209	04/08/2022	10.59	Put	Bond Future	4,180.2200	4.1802	4,195.1200	4.1951	0.356	0	0	0
2021/11/02	R209	04/08/2022	10.57	Call	Bond Future	1,566.5000	1.5665	1,529.7600	1.5298	(2.345)	0	0	0
2021/11/02	R209	03/11/2022	11.03	Call	Bond Future	2,658.7900	2.6588	2,619.3400	2.6193	(1.484)	0	0	0
2021/11/02	R209	03/11/2022	11.03	Put	Bond Future	3,841.9100	3.8419	3,850.3800	3.8504	0.220	0	0	0
2021/11/02	R209	03/11/2022			Bond Future	11.2593	66.4249	11.2687	66.3770	0.084	0.0000	0.0000	0
2021/11/02	R209	03/11/2022	11.02	Call	Bond Future	2,634.8700	2.6349	2,595.5700	2.5956	(1.492)	0	0	0
2021/11/02	R209	03/11/2022	11.02	Put	Bond Future	3,870.2700	3.8703	3,878.8900	3.8789	0.223	0	0	0
2021/11/02	R209	03/11/2022	11.01	Call	Bond Future	2,611.0700	2.6111	2,571.9100	2.5719	(1.500)	0	0	0
2021/11/02	R209	03/11/2022	11.01	Put	Bond Future	3,898.8000	3.8988	3,907.5600	3.9076	0.225	0	0	0
2021/11/02	R210	04/11/2021			Bond Future	211.9917	211.9917	211.0878	211.0878	(0.426)	0.0000	0.0000	1,253
2021/11/02	R210	03/02/2022			Bond Future	214.4103	214.4103	213.5022	213.5022	(0.424)	0.0000	0.0000	1,381
2021/11/02	R210	05/05/2022			Bond Future	214.1308	214.1308	213.2327	213.2327	(0.419)	0.0000	0.0000	104
2021/11/02	R210	04/08/2022			Bond Future	216.8144	216.8144	215.8603	215.8603	(0.440)	0.0000	0.0000	0
2021/11/02	R210	03/11/2022			Bond Future	216.6326	216.6326	215.6814	215.6814	(0.439)	0.0000	0.0000	0
2021/11/02	R212	04/11/2021			Bond Future	175.9244	175.9244	175.9143	175.9143	(0.006)	0.0000	0.0000	2,585
2021/11/02	R213	04/11/2021	11.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	R213	04/11/2021	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	R213	04/11/2021	11.11	Call	Bond Future	5,715.9200	5.7159	5,781.4900	5.7815	1.147	0	0	0
2021/11/02	R213	04/11/2021			Bond Future	9.9722	83.5776	9.9598	83.6432	(0.125)	0.0000	0.0000	6,837
2021/11/02	R213	04/11/2021	11.09	Call	Bond Future	5,619.9900	5.6200	5,685.5600	5.6856	1.167	0	0	0
2021/11/02	R213	04/11/2021	11.10	Call	Bond Future	5,667.9700	5.6680	5,733.5400	5.7335	1.157	0	0	0
2021/11/02	R213	04/11/2021	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	R213	03/02/2022	9.22	Put	Bond Future	5,314.8800	5.3149	5,239.7900	5.2398	(1.413)	0	0	0
2021/11/02	R213	03/02/2022	9.58	Put	Bond Future	3,667.3400	3.6673	3,589.7900	3.5898	(2.115)	0	0	200
2021/11/02	R213	03/02/2022	9.98	Call	Bond Future	1,149.4500	1.1494	1,144.3700	1.1444	(0.442)	0	0	0
2021/11/02	R213	03/02/2022	9.98	Put	Bond Future	2,246.2200	2.2462	2,172.3500	2.1724	(3.289)	0	0	0
2021/11/02	R213	03/02/2022	10.00	Call	Bond Future	1,194.1400	1.1941	1,189.4800	1.1895	(0.390)	0	0	0
2021/11/02	R213	03/02/2022	10.00	Put	Bond Future	2,187.2800	2.1873	2,113.8300	2.1138	(3.358)	0	0	430
2021/11/02	R213	03/02/2022	10.60	Put	Bond Future	887.4300	0.8874	834.7000	0.8347	(5.942)	0	0	430
2021/11/02	R213	03/02/2022	10.67	Call	Bond Future	3,176.9000	3.1769	3,195.8000	3.1958	0.595	0	0	0
2021/11/02	R213	03/02/2022	10.67	Put	Bond Future	793.7300	0.7937	743.8400	0.7438	(6.286)	0	0	220
2021/11/02	R213	03/02/2022	8.63	Call	Bond Future	23.0600	0.0231	20.9500	0.0210	(9.150)	0	0	200
2021/11/02	R213	03/02/2022	8.63	Put	Bond Future	8,519.5000	8.5195	8,448.6000	8.4486	(0.832)	0	0	0
2021/11/02	R213	03/02/2022	8.80	Call	Bond Future	41.4900	0.0415	38.3600	0.0384	(7.544)	0	0	102
2021/11/02	R213	03/02/2022	8.80	Put	Bond Future	7,560.5800	7.5606	7,488.6600	7.4887	(0.951)	0	0	0
2021/11/02	R213	03/02/2022			Bond Future	10.1933	84.5103	10.1799	84.5791	(0.132)	0.0000	0.0000	16,880
2021/11/02	R213	03/02/2022	9.22	Call	Bond Future	152.8800	0.1529	146.5800	0.1466	(4.121)	0	0	430
2021/11/02	R213	03/02/2022	9.58	Call	Bond Future	462.3300	0.4623	453.5700	0.4536	(1.895)	0	0	0
2021/11/02	R213	03/02/2022	9.76	Call	Bond Future	723.5300	0.7235	715.3400	0.7153	(1.132)	0	0	0
2021/11/02	R213	03/02/2022	9.76	Put	Bond Future	2,971.3500	2.9713	2,894.3700	2.8944	(2.591)	0	0	102
2021/11/02	R213	03/02/2022	9.96	Call	Bond Future	1,105.9000	1.1059	1,100.4300	1.1004	(0.495)	0	0	0
2021/11/02	R213	03/02/2022	9.96	Put	Bond Future	2,306.4600	2.3065	2,232.2000	2.2322	(3.220)	0	0	0
2021/11/02	R213	03/02/2022	9.97	Call	Bond Future	1,127.5500	1.1275	1,122.2800	1.1223	(0.467)	0	0	0
2021/11/02	R213	03/02/2022	9.97	Put	Bond Future	2,276.1900	2.2762	2,202.1300	2.2021	(3.254)	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
2021/11/02	R213	03/02/2022	10.15	Call	Bond Future	1,551.4500	1.5515	1,550.7200	1.5507	(0.047)	0	0	0
2021/11/02	R213	03/02/2022	10.15	Put	Bond Future	1,772.7300	1.7727	1,703.2100	1.7032	(3.922)	0	0	200
2021/11/02	R213	03/02/2022	10.17	Call	Bond Future	1,603.0200	1.6030	1,602.9000	1.6029	(0.007)	0	0	0
2021/11/02	R213	03/02/2022	10.17	Put	Bond Future	1,722.0900	1.7221	1,653.1800	1.6532	(4.002)	0	0	220
2021/11/02	R213	03/02/2022	10.25	Call	Bond Future	1,818.7100	1.8187	1,821.2000	1.8212	0.137	0	0	0
2021/11/02	R213	03/02/2022	10.25	Put	Bond Future	1,530.6000	1.5306	1,464.3000	1.4643	(4.332)	0	0	102
2021/11/02	R213	03/02/2022	10.60	Call	Bond Future	2,926.3400	2.9263	2,942.4000	2.9424	0.549	0	0	0
2021/11/02	R213	03/02/2022	9.15	Call	Bond Future	124.8400	0.1248	119.0600	0.1191	(4.630)	0	0	220
2021/11/02	R213	03/02/2022	9.15	Put	Bond Future	5,674.0900	5.6741	5,599.5200	5.5995	(1.314)	0	0	0
2021/11/02	R213	05/05/2022	10.63	Call	Bond Future	2,801.6300	2.8016	2,824.3900	2.8244	0.812	0	0	0
2021/11/02	R213	05/05/2022	10.65	Put	Bond Future	1,687.4900	1.6875	1,633.1600	1.6332	(3.220)	0	0	0
2021/11/02	R213	05/05/2022			Bond Future	10.4104	81.9722	10.3947	82.0499	(0.151)	0.0000	0.0000	0
2021/11/02	R213	05/05/2022	10.63	Put	Bond Future	1,725.9000	1.7259	1,670.9900	1.6710	(3.182)	0	0	0
2021/11/02	R213	05/05/2022	10.64	Call	Bond Future	2,830.8700	2.8309	2,853.9200	2.8539	0.814	0	0	0
2021/11/02	R213	05/05/2022	10.64	Put	Bond Future	1,706.6000	1.7066	1,651.9800	1.6520	(3.201)	0	0	0
2021/11/02	R213	05/05/2022	10.65	Call	Bond Future	2,860.2500	2.8602	2,883.5900	2.8836	0.816	0	0	0
2021/11/02	R213	04/08/2022	9.88	Call	Bond Future	1,129.4600	1.1295	1,131.8200	1.1318	0.209	0	0	0
2021/11/02	R213	04/08/2022	9.89	Call	Bond Future	1,145.1700	1.1452	1,147.6300	1.1476	0.215	0	0	0
2021/11/02	R213	04/08/2022	9.90	Put	Bond Future	4,794.6600	4.7947	4,736.0400	4.7360	(1.223)	0	0	0
2021/11/02	R213	04/08/2022			Bond Future	10.6380	82.9336	10.6252	82.9948	(0.120)	0.0000	0.0000	0
2021/11/02	R213	04/08/2022	9.88	Put	Bond Future	4,864.2400	4.8642	4,805.4300	4.8054	(1.209)	0	0	0
2021/11/02	R213	04/08/2022	9.89	Put	Bond Future	4,829.2400	4.8292	4,770.5300	4.7705	(1.216)	0	0	0
2021/11/02	R213	04/08/2022	9.90	Call	Bond Future	1,161.2700	1.1613	1,163.8200	1.1638	0.220	0	0	0
2021/11/02	R213	03/11/2022	10.38	Call	Bond Future	1,970.8700	1.9709	1,982.3500	1.9824	0.582	0	0	0
2021/11/02	R213	03/11/2022	10.38	Put	Bond Future	4,291.3700	4.2914	4,235.1000	4.2351	(1.311)	0	0	0
2021/11/02	R213	03/11/2022	10.39	Call	Bond Future	1,990.1600	1.9902	2,001.7600	2.0018	0.583	0	0	0
2021/11/02	R213	03/11/2022	10.39	Put	Bond Future	4,262.6200	4.2626	4,206.4700	4.2065	(1.317)	0	0	0
2021/11/02	R213	03/11/2022			Bond Future	10.8718	80.4756	10.8572	80.5433	(0.134)	0.0000	0.0000	0
2021/11/02	R213	03/11/2022	10.40	Call	Bond Future	2,009.8600	2.0099	2,021.6000	2.0216	0.584	0	0	0
2021/11/02	R213	03/11/2022	10.40	Put	Bond Future	4,234.3100	4.2343	4,178.3000	4.1783	(1.323)	0	0	0
2021/11/02	R214	04/11/2021	12.46	Call	Bond Future	8,146.3900	8.1464	8,186.8500	8.1868	0.497	0	0	0
2021/11/02	R214	04/11/2021	12.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	R214	04/11/2021	12.47	Call	Bond Future	8,192.6200	8.1926	8,233.0800	8.2331	0.494	0	0	0
2021/11/02	R214	04/11/2021			Bond Future	10.8803	66.1840	10.8732	66.2245	(0.065)	0.0000	0.0000	4,531
2021/11/02	R214	04/11/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	R214	04/11/2021	12.48	Call	Bond Future	8,238.7800	8.2388	8,279.2400	8.2792	0.491	0	0	0
2021/11/02	R214	04/11/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	R214	03/02/2022	11.39	Put	Bond Future	1,061.7100	1.0617	1,012.6200	1.0126	(4.624)	0	0	0
2021/11/02	R214	03/02/2022	11.40	Put	Bond Future	1,044.4400	1.0444	995.6600	0.9957	(4.670)	0	0	0
2021/11/02	R214	03/02/2022	11.41	Call	Bond Future	2,906.5100	2.9065	2,900.9000	2.9009	(0.193)	0	0	0
2021/11/02	R214	03/02/2022			Bond Future	11.0655	66.9226	11.0578	66.9655	(0.069)	0.0000	0.0000	18,846
2021/11/02	R214	03/02/2022	11.39	Call	Bond Future	2,834.1200	2.8341	2,827.8800	2.8279	(0.220)	0	0	0
2021/11/02	R214	03/02/2022	11.40	Call	Bond Future	2,870.2300	2.8702	2,864.3000	2.8643	(0.207)	0	0	0
2021/11/02	R214	03/02/2022	11.41	Put	Bond Future	1,027.4100	1.0274	978.9500	0.9789	(4.717)	0	0	0
2021/11/02	R214	05/05/2022	11.73	Put	Bond Future	1,401.4900	1.4015	1,361.3600	1.3614	(2.863)	0	0	0
2021/11/02	R214	05/05/2022	11.74	Put	Bond Future	1,386.2900	1.3863	1,346.3600	1.3464	(2.880)	0	0	0
2021/11/02	R214	05/05/2022	11.75	Call	Bond Future	4,031.6200	4.0316	4,041.6400	4.0416	0.249	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
2021/11/02	R214	05/05/2022			Bond Future	11.2446	64.4301	11.2355	64.4798	(0.081)	0.0000	0.0000	441
2021/11/02	R214	05/05/2022	11.73	Call	Bond Future	3,959.9900	3.9600	3,969.6100	3.9696	0.243	0	0	0
2021/11/02	R214	05/05/2022	11.74	Call	Bond Future	3,995.7600	3.9958	4,005.5800	4.0056	0.246	0	0	0
2021/11/02	R214	05/05/2022	11.75	Put	Bond Future	1,371.2500	1.3713	1,331.5200	1.3315	(2.897)	0	0	0
2021/11/02	R214	04/08/2022	10.98	Put	Bond Future	4,193.7000	4.1937	4,152.2500	4.1523	(0.988)	0	0	0
2021/11/02	R214	04/08/2022	10.99	Call	Bond Future	1,756.2500	1.7563	1,751.4300	1.7514	(0.274)	0	0	0
2021/11/02	R214	04/08/2022			Bond Future	11.4296	65.1832	11.4227	65.2197	(0.060)	0.0000	0.0000	0
2021/11/02	R214	04/08/2022	10.97	Call	Bond Future	1,712.3400	1.7123	1,707.4100	1.7074	(0.288)	0	0	0
2021/11/02	R214	04/08/2022	10.97	Put	Bond Future	4,228.2400	4.2282	4,186.7300	4.1867	(0.982)	0	0	0
2021/11/02	R214	04/08/2022	10.98	Call	Bond Future	1,734.2200	1.7342	1,729.3500	1.7294	(0.281)	0	0	0
2021/11/02	R214	04/08/2022	10.99	Put	Bond Future	4,159.3900	4.1594	4,117.9900	4.1180	(0.995)	0	0	0
2021/11/02	R214	03/11/2022	11.34	Call	Bond Future	2,566.7700	2.5668	2,568.4400	2.5684	0.065	0	0	0
2021/11/02	R214	03/11/2022	11.36	Put	Bond Future	3,958.5100	3.9585	3,918.7300	3.9187	(1.005)	0	0	0
2021/11/02	R214	03/11/2022			Bond Future	11.6154	62.7503	11.6073	62.7920	(0.069)	0.0000	0.0000	0
2021/11/02	R214	03/11/2022	11.34	Put	Bond Future	4,017.8500	4.0179	3,977.9000	3.9779	(0.994)	0	0	0
2021/11/02	R214	03/11/2022	11.35	Call	Bond Future	2,590.5100	2.5905	2,592.2700	2.5923	0.068	0	0	0
2021/11/02	R214	03/11/2022	11.35	Put	Bond Future	3,987.9600	3.9880	3,948.1000	3.9481	(1.000)	0	0	0
2021/11/02	R214	03/11/2022	11.36	Call	Bond Future	2,614.6300	2.6146	2,616.4700	2.6165	0.070	0	0	0
2021/11/02	R248	04/11/2021	10.20	Put	Bond Future	4,796.1400	4.7961	4,744.6500	4.7446	(1.074)	0	0	0
2021/11/02	R248	04/11/2021	12.85	Call	Bond Future	12,734.2400	12.7342	12,785.6000	12.7856	0.403	0	0	0
2021/11/02	R248	04/11/2021	12.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	R248	04/11/2021	10.80	Call	Bond Future	433.2600	0.4333	238.7500	0.2388	(44.895)	0	0	1,050
2021/11/02	R248	04/11/2021	10.80	Put	Bond Future	616.9600	0.6170	371.0900	0.3711	(39.852)	0	0	0
2021/11/02	R248	04/11/2021			Bond Future	10.8251	83.6925	10.8181	83.7439	(0.065)	0.0000	0.0000	92,061
2021/11/02	R248	04/11/2021	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	R248	04/11/2021	9.60	Put	Bond Future	9,872.4600	9.8725	9,821.1000	9.8211	(0.520)	0	0	0
2021/11/02	R248	04/11/2021	10.20	Call	Bond Future	0.1300	0.0001	0.0000	0.0000	(100.000)	0	0	1,050
2021/11/02	R248	04/11/2021	10.30	Call	Bond Future	0.7900	0.0008	0.0000	0.0000	(100.000)	0	0	0
2021/11/02	R248	04/11/2021	10.30	Put	Bond Future	3,997.3500	3.9974	3,945.2000	3.9452	(1.305)	0	0	0
2021/11/02	R248	04/11/2021	12.84	Call	Bond Future	12,680.2100	12.6802	12,731.5700	12.7316	0.405	0	0	0
2021/11/02	R248	04/11/2021	12.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	R248	04/11/2021	12.83	Call	Bond Future	12,626.1000	12.6261	12,677.4600	12.6775	0.407	0	0	0
2021/11/02	R248	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/02	R248	03/02/2022	10.40	Call	Bond Future	603.5100	0.6035	583.4800	0.5835	(3.319)	0	0	100
2021/11/02	R248	03/02/2022	10.50	Call	Bond Future	786.4800	0.7865	764.8700	0.7649	(2.748)	0	0	0
2021/11/02	R248	03/02/2022	10.50	Put	Bond Future	4,532.2100	4.5322	4,456.1900	4.4562	(1.677)	0	0	0
2021/11/02	R248	03/02/2022	10.90	Call	Bond Future	1,868.7400	1.8687	1,847.6500	1.8476	(1.129)	0	0	900
2021/11/02	R248	03/02/2022	10.90	Put	Bond Future	2,639.3600	2.6394	2,563.8600	2.5639	(2.861)	0	0	0
2021/11/02	R248	03/02/2022	11.47	Call	Bond Future	4,267.0200	4.2670	4,263.9200	4.2639	(0.073)	0	0	0
2021/11/02	R248	03/02/2022	10.20	Put	Bond Future	6,432.8800	6.4329	6,362.9400	6.3629	(1.087)	0	0	0
2021/11/02	R248	03/02/2022	11.48	Call	Bond Future	4,316.0500	4.3161	4,313.3400	4.3133	(0.063)	0	0	0
2021/11/02	R248	03/02/2022	11.49	Put	Bond Future	1,069.4500	1.0694	1,012.7200	1.0127	(5.305)	0	0	0
2021/11/02	R248	03/02/2022	9.80	Call	Bond Future	85.3800	0.0854	78.2900	0.0783	(8.304)	0	0	0
2021/11/02	R248	03/02/2022	9.80	Put	Bond Future	9,511.6600	9.5117	9,450.1600	9.4502	(0.647)	0	0	0
2021/11/02	R248	03/02/2022	10.00	Call	Bond Future	150.9900	0.1610	150.5600	0.1506	(6.479)	0	0	1,300
2021/11/02	R248	03/02/2022	10.00	Put	Bond Future	7,898.9300	7.8989	7,834.0900	7.8341	(0.821)	0	0	0
2021/11/02	R248	03/02/2022			Bond Future	11.0078	84.6265	11.0001	84.6809	(0.070)	0.0000	0.0000	177,909

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
2021/11/02	R248	03/02/2022	10.40	Put	Bond Future	5,122.5800	5.1226	5,048.1400	5.0481	(1.453)	0	0	0
2021/11/02	R248	03/02/2022	10.70	Call	Bond Future	1,262.2700	1.2623	1,239.3100	1.2393	(1.819)	0	0	1,300
2021/11/02	R248	03/02/2022	10.70	Put	Bond Future	3,497.2600	3.4973	3,419.8900	3.4199	(2.212)	0	0	0
2021/11/02	R248	03/02/2022	11.00	Call	Bond Future	2,219.6900	2.2197	2,200.6900	2.2007	(0.856)	0	0	100
2021/11/02	R248	03/02/2022	11.00	Put	Bond Future	2,274.9600	2.2750	2,201.5500	2.2016	(3.227)	0	0	0
2021/11/02	R248	03/02/2022	11.47	Put	Bond Future	1,103.0500	1.1031	1,045.5400	1.0455	(5.214)	0	0	0
2021/11/02	R248	03/02/2022	10.20	Call	Bond Future	329.9800	0.3300	314.4500	0.3145	(4.706)	0	0	900
2021/11/02	R248	03/02/2022	11.48	Put	Bond Future	1,086.0500	1.0861	1,028.9300	1.0289	(5.259)	0	0	0
2021/11/02	R248	03/02/2022	11.49	Call	Bond Future	4,365.3700	4.3654	4,363.0500	4.3631	(0.053)	0	0	0
2021/11/02	R248	05/05/2022	11.79	Call	Bond Future	5,486.8500	5.4868	5,503.2400	5.5032	0.299	0	0	0
2021/11/02	R248	05/05/2022	11.79	Put	Bond Future	1,494.9700	1.4950	1,448.2200	1.4482	(3.127)	0	0	0
2021/11/02	R248	05/05/2022	11.80	Call	Bond Future	5,534.0400	5.5340	5,550.6700	5.5507	0.301	0	0	0
2021/11/02	R248	05/05/2022			Bond Future	11.1843	81.2069	11.1752	81.2700	(0.082)	0.0000	0.0000	2,035
2021/11/02	R248	05/05/2022	11.80	Put	Bond Future	1,479.2500	1.4793	1,432.7400	1.4327	(3.144)	0	0	0
2021/11/02	R248	05/05/2022	11.81	Call	Bond Future	5,581.3200	5.5813	5,598.1900	5.5982	0.302	0	0	0
2021/11/02	R248	05/05/2022	11.81	Put	Bond Future	1,463.7000	1.4637	1,417.4300	1.4174	(3.161)	0	0	0
2021/11/02	R248	04/08/2022	10.98	Call	Bond Future	2,282.5700	2.2826	2,277.4100	2.2774	(0.226)	0	0	0
2021/11/02	R248	04/08/2022	10.98	Put	Bond Future	4,953.0600	4.9531	4,901.4900	4.9015	(1.041)	0	0	0
2021/11/02	R248	04/08/2022	10.99	Call	Bond Future	2,310.9800	2.3110	2,305.9000	2.3059	(0.220)	0	0	0
2021/11/02	R248	04/08/2022	10.99	Put	Bond Future	4,910.4600	4.9105	4,858.9700	4.8590	(1.049)	0	0	0
2021/11/02	R248	04/08/2022			Bond Future	11.3669	82.1565	11.3600	82.2029	(0.061)	0.0000	0.0000	0
2021/11/02	R248	04/08/2022	11.00	Call	Bond Future	2,339.5700	2.3396	2,334.5700	2.3346	(0.214)	0	0	0
2021/11/02	R248	04/08/2022	11.00	Put	Bond Future	4,868.1400	4.8681	4,816.7300	4.8167	(1.056)	0	0	0
2021/11/02	R248	03/11/2022	11.30	Put	Bond Future	4,875.1200	4.8751	4,825.2700	4.8253	(1.023)	0	0	0
2021/11/02	R248	03/11/2022	11.31	Put	Bond Future	4,837.8100	4.8378	4,788.0700	4.7881	(1.028)	0	0	0
2021/11/02	R248	03/11/2022	11.32	Call	Bond Future	3,274.2400	3.2742	3,277.4500	3.2775	0.098	0	0	0
2021/11/02	R248	03/11/2022			Bond Future	11.5502	78.8086	11.5421	78.8614	(0.070)	0.0000	0.0000	0
2021/11/02	R248	03/11/2022	11.30	Call	Bond Future	3,213.5300	3.2135	3,216.5000	3.2165	0.092	0	0	0
2021/11/02	R248	03/11/2022	11.31	Call	Bond Future	3,243.8200	3.2438	3,246.9000	3.2469	0.095	0	0	0
2021/11/02	R248	03/11/2022	11.32	Put	Bond Future	4,800.7300	4.8007	4,751.1200	4.7511	(1.033)	0	0	0

Total

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