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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/11/2021 TO 03/11/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	2025	04/11/2021		Bond Future	153.6684	153.6684	153.6895	153.6895	0.014	0.0000	0.0000	735
2021/11/03	2025	03/02/2022		Bond Future	153.8427	153.8427	153.8610	153.8610	0.012	0.0000	0.0000	5,057
2021/11/03	2025	05/05/2022		Bond Future	155.7039	155.7039	155.7210	155.7210	0.011	0.0000	0.0000	164
2021/11/03	2025	04/08/2022		Bond Future	156.0099	156.0099	156.0278	156.0278	0.011	0.0000	0.0000	0
2021/11/03	2025	03/11/2022		Bond Future	157.9877	157.9877	158.0051	158.0051	0.011	0.0000	0.0000	0
2021/11/03	2029	04/11/2021		Bond Future	112.8645	112.8645	112.6740	112.6740	(0.169)	0.0000	0.0000	1,922
2021/11/03	2029	03/02/2022		Bond Future	114.1555	114.1555	113.9604	113.9604	(0.171)	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
2021/11/03	2029	05/05/2022			Bond Future	114.3390	114.3390	114.1409	114.1409	(0.173)	0.0000	0.0000	186
2021/11/03	2029	04/08/2022			Bond Future	115.7478	115.7478	115.5471	115.5471	(0.173)	0.0000	0.0000	0
2021/11/03	2029	03/11/2022			Bond Future	115.9911	115.9911	115.7881	115.7881	(0.175)	0.0000	0.0000	0
2021/11/03	2030	04/11/2021	8.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/11/03	2030	04/11/2021	8.27	Put	Bond Future	7,505.9400	7.5059	7,650.8200	7.6508	1.930	0	0	0
2021/11/03	2030	04/11/2021	8.77	Put	Bond Future	4,647.1000	4.6471	4,791.9800	4.7920	3.118	0	0	0
2021/11/03	2030	04/11/2021	9.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	29
2021/11/03	2030	04/11/2021	9.30	Put	Bond Future	1,731.6600	1.7317	1,876.3300	1.8763	8.354	0	0	0
2021/11/03	2030	04/11/2021	9.35	Call	Bond Future	1.0900	0.0011	0.0100	0.0000	(99.083)	0	0	0
2021/11/03	2030	04/11/2021	9.35	Put	Bond Future	1,463.3900	1.4634	1,607.1900	1.6072	9.826	0	0	9,100
2021/11/03	2030	04/11/2021	9.40	Put	Bond Future	1,198.6700	1.1987	1,339.1200	1.3391	11.717	0	0	0
2021/11/03	2030	04/11/2021	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	2030	04/11/2021	10.60	Call	Bond Future	4,951.3600	4.9514	4,806.4800	4.8065	(2.926)	0	0	0
2021/11/03	2030	04/11/2021	10.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	2030	04/11/2021	11.26	Call	Bond Future	8,106.2300	8.1062	7,961.3500	7.9613	(1.787)	0	0	0
2021/11/03	2030	04/11/2021	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/11/03	2030	04/11/2021			Bond Future	9.6250	93.0812	9.6525	92.9363	0.286	0.0000	0.0000	62,449
2021/11/03	2030	04/11/2021	8.75	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	3,250
2021/11/03	2030	04/11/2021	8.75	Put	Bond Future	4,759.4000	4.7594	4,904.2800	4.9043	3.044	0	0	0
2021/11/03	2030	04/11/2021	8.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/11/03	2030	04/11/2021	8.80	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	560
2021/11/03	2030	04/11/2021	8.80	Put	Bond Future	4,478.9600	4.4790	4,623.8400	4.6238	3.235	0	0	0
2021/11/03	2030	04/11/2021	9.20	Put	Bond Future	2,272.7700	2.2728	2,417.6500	2.4176	6.375	0	0	0
2021/11/03	2030	04/11/2021	9.25	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/11/03	2030	04/11/2021	9.25	Put	Bond Future	2,001.6400	2.0016	2,146.4900	2.1465	7.237	0	0	5,000
2021/11/03	2030	04/11/2021	9.30	Call	Bond Future	0.2100	0.0002	0.0000	0.0000	(100.000)	0	0	0
2021/11/03	2030	04/11/2021	9.40	Call	Bond Future	4.5100	0.0045	0.0800	0.0001	(98.226)	0	0	560
2021/11/03	2030	04/11/2021	9.90	Call	Bond Future	1,436.8700	1.4369	1,288.5700	1.2886	(10.321)	0	0	29
2021/11/03	2030	04/11/2021	9.90	Put	Bond Future	3.7600	0.0038	0.3400	0.0003	(90.957)	0	0	0
2021/11/03	2030	04/11/2021	10.59	Call	Bond Future	4,902.3700	4.9024	4,757.4900	4.7575	(2.955)	0	0	0
2021/11/03	2030	04/11/2021	10.61	Call	Bond Future	5,000.3200	5.0003	4,855.4400	4.8554	(2.897)	0	0	0
2021/11/03	2030	04/11/2021	10.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	2030	04/11/2021	11.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	29
2021/11/03	2030	04/11/2021	11.44	Call	Bond Future	8,940.4400	8.9404	8,795.5600	8.7956	(1.621)	0	0	0
2021/11/03	2030	03/02/2022	9.45	Call	Bond Future	795.2400	0.7952	818.0300	0.8180	2.866	0	0	0
2021/11/03	2030	03/02/2022	9.45	Put	Bond Future	2,850.8600	2.8509	3,022.1000	3.0221	6.007	0	0	0
2021/11/03	2030	03/02/2022	8.39	Call	Bond Future	35.8100	0.0358	44.1900	0.0442	23.401	0	0	101
2021/11/03	2030	03/02/2022	8.39	Put	Bond Future	7,854.8700	7.8549	8,011.7000	8.0117	1.997	0	0	0
2021/11/03	2030	03/02/2022	8.85	Call	Bond Future	157.6500	0.1577	177.2800	0.1773	12.452	0	0	1,000
2021/11/03	2030	03/02/2022	8.85	Put	Bond Future	5,420.7000	5.4207	5,588.7800	5.5888	3.101	0	0	0
2021/11/03	2030	03/02/2022	9.35	Call	Bond Future	636.6500	0.6366	661.3100	0.6613	3.873	0	0	0
2021/11/03	2030	03/02/2022	9.35	Put	Bond Future	3,217.1600	3.2172	3,390.2700	3.3903	5.381	0	0	101
2021/11/03	2030	03/02/2022			Bond Future	9.8488	90.1188	9.8780	89.9703	0.297	0.0000	0.0000	85,727
2021/11/03	2030	03/02/2022	9.43	Call	Bond Future	761.5800	0.7616	784.8400	0.7848	3.054	0	0	0
2021/11/03	2030	03/02/2022	9.43	Put	Bond Future	2,921.8700	2.9219	3,093.5800	3.0936	5.877	0	0	0
2021/11/03	2030	03/02/2022	9.44	Call	Bond Future	778.2900	0.7783	801.3200	0.8013	2.959	0	0	0
2021/11/03	2030	03/02/2022	9.44	Put	Bond Future	2,886.2300	2.8862	3,057.7100	3.0577	5.941	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
2021/11/03	2030	03/02/2022	9.60	Call	Bond Future	1,074.9500	1.0750	1,091.9000	1.0919	1.577	0	0	1,000
2021/11/03	2030	03/02/2022	9.60	Put	Bond Future	2,350.3700	2.3504	2,515.7700	2.5158	7.037	0	0	0
2021/11/03	2030	03/02/2022	9.78	Call	Bond Future	1,480.3500	1.4803	1,486.5100	1.4865	0.416	0	0	0
2021/11/03	2030	03/02/2022	9.78	Put	Bond Future	1,830.6700	1.8307	1,985.2800	1.9853	8.446	0	0	101
2021/11/03	2030	03/02/2022	10.85	Call	Bond Future	5,238.0900	5.2381	5,153.9500	5.1539	(1.606)	0	0	0
2021/11/03	2030	03/02/2022	10.85	Put	Bond Future	330.9600	0.3310	395.2700	0.3953	19.431	0	0	1,000
2021/11/03	2030	05/05/2022	8.89	Put	Bond Future	6,400.7900	6.4008	6,604.3300	6.6043	3.180	0	0	0
2021/11/03	2030	05/05/2022	8.81	Put	Bond Future	6,783.8300	6.7838	6,982.8900	6.9829	2.934	0	0	0
2021/11/03	2030	05/05/2022	10.21	Call	Bond Future	2,565.0800	2.5651	2,608.6700	2.6087	1.699	0	0	0
2021/11/03	2030	05/05/2022	10.21	Put	Bond Future	1,922.9900	1.9230	2,117.5900	2.1176	10.120	0	0	0
2021/11/03	2030	05/05/2022	9.95	Call	Bond Future	1,898.2600	1.8983	1,958.2600	1.9583	3.161	0	0	0
2021/11/03	2030	05/05/2022	8.14	Call	Bond Future	67.4500	0.0675	86.1600	0.0862	27.739	0	0	1,800
2021/11/03	2030	05/05/2022	8.14	Put	Bond Future	10,256.1700	10.2562	10,425.8900	10.4259	1.655	0	0	0
2021/11/03	2030	05/05/2022	8.47	Call	Bond Future	139.6900	0.1397	171.0100	0.1710	22.421	0	0	1,073
2021/11/03	2030	05/05/2022			Bond Future	10.0785	91.1879	10.1093	91.0369	0.306	0.0000	0.0000	14,728
2021/11/03	2030	05/05/2022	8.89	Call	Bond Future	321.3800	0.3214	373.9100	0.3739	16.345	0	0	1,800
2021/11/03	2030	05/05/2022	9.35	Call	Bond Future	779.5400	0.7795	849.1500	0.8492	8.930	0	0	0
2021/11/03	2030	05/05/2022	9.35	Put	Bond Future	4,444.9900	4.4450	4,665.6100	4.6656	4.963	0	0	1,073
2021/11/03	2030	05/05/2022	10.19	Call	Bond Future	2,509.9600	2.5100	2,555.3400	2.5553	1.808	0	0	0
2021/11/03	2030	05/05/2022	10.19	Put	Bond Future	1,965.1000	1.9651	2,161.4900	2.1615	9.994	0	0	0
2021/11/03	2030	05/05/2022	10.20	Call	Bond Future	2,537.4500	2.5375	2,581.9300	2.5819	1.753	0	0	0
2021/11/03	2030	05/05/2022	10.20	Put	Bond Future	1,943.9600	1.9440	2,139.4500	2.1394	10.056	0	0	200
2021/11/03	2030	05/05/2022	8.81	Call	Bond Future	276.4900	0.2765	324.5400	0.3245	17.379	0	0	200
2021/11/03	2030	05/05/2022	11.04	Call	Bond Future	5,344.3800	5.3444	5,320.6900	5.3207	(0.443)	0	0	0
2021/11/03	2030	05/05/2022	11.04	Put	Bond Future	785.0100	0.7850	912.3300	0.9123	16.219	0	0	1,800
2021/11/03	2030	05/05/2022	9.95	Put	Bond Future	2,530.9900	2.5310	2,742.0000	2.7420	8.337	0	0	1,073
2021/11/03	2030	05/05/2022	7.73	Call	Bond Future	23.5700	0.0236	32.4500	0.0325	37.675	0	0	200
2021/11/03	2030	05/05/2022	7.73	Put	Bond Future	12,553.6200	12.5536	12,713.5100	12.7135	1.274	0	0	0
2021/11/03	2030	05/05/2022	8.47	Put	Bond Future	8,493.1900	8.4932	8,675.5200	8.6755	2.147	0	0	0
2021/11/03	2030	04/08/2022	9.56	Call	Bond Future	1,121.1800	1.1212	1,161.6800	1.1617	3.612	0	0	0
2021/11/03	2030	04/08/2022	9.56	Put	Bond Future	4,853.4500	4.8535	5,047.1300	5.0471	3.991	0	0	0
2021/11/03	2030	04/08/2022	10.95	Call	Bond Future	4,447.7900	4.4478	4,435.0300	4.4350	(0.287)	0	0	0
2021/11/03	2030	04/08/2022	10.95	Put	Bond Future	1,578.9800	1.5790	1,719.4000	1.7194	8.893	0	0	800
2021/11/03	2030	04/08/2022			Bond Future	10.3296	88.2364	10.3621	88.0832	0.314	0.0000	0.0000	0
2021/11/03	2030	04/08/2022	9.05	Call	Bond Future	537.1800	0.5372	572.1700	0.5722	6.514	0	0	800
2021/11/03	2030	04/08/2022	9.05	Put	Bond Future	6,854.0000	6.8540	7,042.1700	7.0422	2.745	0	0	0
2021/11/03	2030	04/08/2022	9.54	Call	Bond Future	1,090.9600	1.0910	1,131.5500	1.1316	3.721	0	0	0
2021/11/03	2030	04/08/2022	9.54	Put	Bond Future	4,922.8800	4.9229	5,116.6500	5.1167	3.936	0	0	0
2021/11/03	2030	04/08/2022	9.55	Call	Bond Future	1,106.0000	1.1060	1,146.5500	1.1466	3.666	0	0	0
2021/11/03	2030	04/08/2022	9.55	Put	Bond Future	4,888.0800	4.8881	5,081.8100	5.0818	3.963	0	0	0
2021/11/03	2030	04/08/2022	8.30	Call	Bond Future	158.2800	0.1583	174.8300	0.1748	10.456	0	0	800
2021/11/03	2030	04/08/2022	8.30	Put	Bond Future	10,445.5400	10.4455	10,615.2700	10.6153	1.625	0	0	0
2021/11/03	2030	03/11/2022	10.10	Call	Bond Future	2,000.6500	2.0006	2,076.0700	2.0761	3.770	0	0	0
2021/11/03	2030	03/11/2022	10.10	Put	Bond Future	4,172.0800	4.1721	4,402.9600	4.4030	5.534	0	0	0
2021/11/03	2030	03/11/2022			Bond Future	10.5693	89.3856	10.6035	89.2301	0.323	0.0000	0.0000	0
2021/11/03	2030	03/11/2022	10.09	Call	Bond Future	1,980.9200	1.9809	2,056.5100	2.0565	3.816	0	0	0
2021/11/03	2030	03/11/2022	10.09	Put	Bond Future	4,199.3600	4.1994	4,430.4100	4.4304	5.502	0	0	0
2021/11/03	2030	03/11/2022	10.08	Call	Bond Future	1,961.6500	1.9616	2,037.3900	2.0374	3.861	0	0	0

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2021/11/03	2030	03/11/2022	10.08	Put	Bond Future	4,227.1300	4.2271	4,458.3300	4.4583	5.469	0	0	0
2021/11/03	2032	04/11/2021	9.83	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	700
2021/11/03	2032	04/11/2021	11.69	Call	Bond Future	8,278.2900	8.2783	8,175.3500	8.1753	(1.243)	0	0	0
2021/11/03	2032	04/11/2021	11.70	Call	Bond Future	8,328.9800	8.3290	8,226.0400	8.2260	(1.236)	0	0	0
2021/11/03	2032	04/11/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	2032	04/11/2021			Bond Future	10.1647	88.7764	10.1824	88.6734	0.175	0.0000	0.0000	80,724
2021/11/03	2032	04/11/2021	9.33	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2021/11/03	2032	04/11/2021	9.33	Put	Bond Future	5,026.7000	5.0267	5,129.6400	5.1296	2.048	0	0	0
2021/11/03	2032	04/11/2021	9.83	Put	Bond Future	1,970.6700	1.9707	2,073.5500	2.0735	5.221	0	0	0
2021/11/03	2032	04/11/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	2032	04/11/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	2032	04/11/2021	11.71	Call	Bond Future	8,379.6300	8.3796	8,276.6900	8.2767	(1.228)	0	0	0
2021/11/03	2032	04/11/2021	12.81	Call	Bond Future	13,690.7800	13.6908	13,587.8400	13.5878	(0.752)	0	0	0
2021/11/03	2032	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2021/11/03	2032	03/02/2022	9.67	Call	Bond Future	330.1300	0.3301	366.9300	0.3669	11.147	0	0	0
2021/11/03	2032	03/02/2022	9.90	Put	Bond Future	3,414.7800	3.4148	3,566.8100	3.5668	4.452	0	0	900
2021/11/03	2032	03/02/2022	9.58	Call	Bond Future	243.3000	0.2433	275.2900	0.2753	13.148	0	0	400
2021/11/03	2032	03/02/2022	9.58	Put	Bond Future	4,915.2400	4.9152	5,053.2500	5.0532	2.808	0	0	0
2021/11/03	2032	03/02/2022	10.42	Call	Bond Future	1,890.8600	1.8909	1,922.5500	1.9225	1.676	0	0	0
2021/11/03	2032	03/02/2022	10.42	Put	Bond Future	1,678.5000	1.6785	1,816.2100	1.8162	8.204	0	0	0
2021/11/03	2032	03/02/2022	10.43	Call	Bond Future	1,921.3100	1.9213	1,952.4100	1.9524	1.619	0	0	0
2021/11/03	2032	03/02/2022	10.43	Put	Bond Future	1,652.9300	1.6529	1,790.0500	1.7900	8.296	0	0	0
2021/11/03	2032	03/02/2022	9.81	Call	Bond Future	505.2600	0.5053	548.3200	0.5483	8.522	0	0	0
2021/11/03	2032	03/02/2022	9.81	Put	Bond Future	3,803.9800	3.8040	3,953.0600	3.9531	3.919	0	0	198
2021/11/03	2032	03/02/2022	10.45	Put	Bond Future	1,603.0600	1.6031	1,738.9500	1.7390	8.477	0	0	198
2021/11/03	2032	03/02/2022	10.53	Call	Bond Future	2,240.8300	2.2408	2,265.1900	2.2652	1.087	0	0	0
2021/11/03	2032	03/02/2022	10.53	Put	Bond Future	1,414.9400	1.4149	1,545.3200	1.5453	9.215	0	0	210
2021/11/03	2032	03/02/2022	10.35	Put	Bond Future	1,864.8700	1.8649	2,006.4300	2.0064	7.591	0	0	400
2021/11/03	2032	03/02/2022	10.66	Call	Bond Future	2,690.9300	2.6909	2,704.4600	2.7045	0.503	0	0	0
2021/11/03	2032	03/02/2022	10.66	Put	Bond Future	1,147.4800	1.1475	1,267.0300	1.2670	10.418	0	0	97
2021/11/03	2032	03/02/2022	11.13	Call	Bond Future	4,598.6900	4.5987	4,572.7200	4.5727	(0.565)	0	0	0
2021/11/03	2032	03/02/2022	11.13	Put	Bond Future	527.3600	0.5274	607.4100	0.6074	15.179	0	0	210
2021/11/03	2032	03/02/2022	10.65	Call	Bond Future	2,654.9700	2.6550	2,669.4700	2.6695	0.546	0	0	0
2021/11/03	2032	03/02/2022	10.65	Put	Bond Future	1,166.4300	1.1664	1,286.9500	1.2869	10.332	0	0	1,050
2021/11/03	2032	03/02/2022	8.91	Put	Bond Future	8,859.8100	8.8598	8,973.0400	8.9730	1.278	0	0	0
2021/11/03	2032	03/02/2022			Bond Future	10.3822	89.7697	10.4010	89.6637	0.182	0.0000	0.0000	109,441
2021/11/03	2032	03/02/2022	9.62	Call	Bond Future	279.5400	0.2795	313.7600	0.3138	12.242	0	0	210
2021/11/03	2032	03/02/2022	9.62	Put	Bond Future	4,710.6700	4.7107	4,850.9100	4.8509	2.977	0	0	0
2021/11/03	2032	03/02/2022	9.67	Put	Bond Future	4,461.4300	4.4614	4,604.2500	4.6043	3.201	0	0	1,050
2021/11/03	2032	03/02/2022	9.90	Call	Bond Future	645.9200	0.6459	691.9300	0.6919	7.123	0	0	900
2021/11/03	2032	03/02/2022	10.14	Call	Bond Future	1,132.6100	1.1326	1,177.3100	1.1773	3.947	0	0	0
2021/11/03	2032	03/02/2022	10.14	Put	Bond Future	2,508.7100	2.5087	2,659.4300	2.6594	6.008	0	0	97
2021/11/03	2032	03/02/2022	10.45	Call	Bond Future	1,983.3300	1.9833	2,013.2000	2.0132	1.506	0	0	0
2021/11/03	2032	03/02/2022	10.35	Call	Bond Future	1,683.7400	1.6837	1,719.2800	1.7193	2.111	0	0	0
2021/11/03	2032	03/02/2022	10.90	Call	Bond Future	3,619.2400	3.6192	3,612.2800	3.6123	(0.192)	0	0	0
2021/11/03	2032	03/02/2022	10.90	Put	Bond Future	772.1200	0.7721	871.1800	0.8712	12.830	0	0	900
2021/11/03	2032	03/02/2022	10.44	Call	Bond Future	1,952.2000	1.9522	1,982.6900	1.9827	1.562	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
2021/11/03	2032	03/02/2022	10.44	Put	Bond Future	1,627.8500	1.6278	1,764.3600	1.7644	8.386	0	0	0
2021/11/03	2032	03/02/2022	10.95	Call	Bond Future	3,825.6200	3.8256	3,814.4200	3.8144	(0.293)	0	0	0
2021/11/03	2032	03/02/2022	10.95	Put	Bond Future	710.3000	0.7103	805.1200	0.8051	13.349	0	0	400
2021/11/03	2032	03/02/2022	8.91	Call	Bond Future	25.6600	0.0257	32.8700	0.0329	28.098	0	0	198
2021/11/03	2032	03/02/2022	9.14	Call	Bond Future	57.9400	0.0579	71.1300	0.0711	22.765	0	0	97
2021/11/03	2032	03/02/2022	9.14	Put	Bond Future	7,435.4900	7.4355	7,554.7000	7.5547	1.603	0	0	0
2021/11/03	2032	03/02/2022	9.57	Call	Bond Future	234.7800	0.2348	266.3000	0.2663	13.425	0	0	1,050
2021/11/03	2032	03/02/2022	9.57	Put	Bond Future	4,967.0600	4.9671	5,104.6000	5.1046	2.769	0	0	0
2021/11/03	2032	05/05/2022	11.03	Call	Bond Future	3,813.3400	3.8133	3,879.8500	3.8799	1.744	0	0	0
2021/11/03	2032	05/05/2022	11.03	Put	Bond Future	1,519.7400	1.5197	1,694.3300	1.6943	11.488	0	0	0
2021/11/03	2032	05/05/2022	11.18	Call	Bond Future	4,372.6300	4.3726	4,427.1100	4.4271	1.246	0	0	0
2021/11/03	2032	05/05/2022	11.18	Put	Bond Future	1,295.7800	1.2958	1,458.3400	1.4583	12.545	0	0	780
2021/11/03	2032	05/05/2022	10.98	Call	Bond Future	3,633.7500	3.6338	3,704.1200	3.7041	1.937	0	0	0
2021/11/03	2032	05/05/2022	10.98	Put	Bond Future	1,603.4500	1.6034	1,781.9000	1.7819	11.129	0	0	993
2021/11/03	2032	05/05/2022	11.02	Put	Bond Future	1,535.9200	1.5359	1,711.2400	1.7112	11.415	0	0	0
2021/11/03	2032	05/05/2022	10.29	Put	Bond Future	3,327.5300	3.3275	3,540.2500	3.5402	6.393	0	0	0
2021/11/03	2032	05/05/2022			Bond Future	10.6014	86.6877	10.6213	86.5796	0.187	0.0000	0.0000	20,384
2021/11/03	2032	05/05/2022	11.02	Call	Bond Future	3,776.9500	3.7769	3,844.1900	3.8442	1.780	0	0	0
2021/11/03	2032	05/05/2022	10.18	Call	Bond Future	1,363.2300	1.3632	1,467.5800	1.4676	7.655	0	0	780
2021/11/03	2032	05/05/2022	10.18	Put	Bond Future	3,701.6000	3.7016	3,914.0300	3.9140	5.739	0	0	0
2021/11/03	2032	05/05/2022	10.29	Call	Bond Future	1,607.6600	1.6077	1,712.3000	1.7123	6.509	0	0	993
2021/11/03	2032	05/05/2022	11.04	Call	Bond Future	3,849.8400	3.8498	3,915.6200	3.9156	1.709	0	0	0
2021/11/03	2032	05/05/2022	11.04	Put	Bond Future	1,503.7200	1.5037	1,677.5800	1.6776	11.562	0	0	0
2021/11/03	2032	05/05/2022	9.58	Call	Bond Future	414.1900	0.4142	494.2800	0.4943	19.337	0	0	780
2021/11/03	2032	05/05/2022	9.58	Put	Bond Future	6,230.7500	6.2308	6,418.9200	6.4189	3.020	0	0	0
2021/11/03	2032	04/08/2022	10.22	Call	Bond Future	1,449.9200	1.4499	1,533.0700	1.5331	5.735	0	0	0
2021/11/03	2032	04/08/2022	10.20	Put	Bond Future	4,841.3300	4.8413	5,033.9100	5.0339	3.978	0	0	0
2021/11/03	2032	04/08/2022	10.21	Put	Bond Future	4,804.8700	4.8049	4,997.5500	4.9975	4.010	0	0	0
2021/11/03	2032	04/08/2022	8.97	Call	Bond Future	180.0600	0.1801	209.9400	0.2099	16.594	0	0	800
2021/11/03	2032	04/08/2022	8.97	Put	Bond Future	10,823.4900	10.8235	10,962.9900	10.9630	1.289	0	0	0
2021/11/03	2032	04/08/2022	9.72	Call	Bond Future	670.0700	0.6701	739.1400	0.7391	10.308	0	0	800
2021/11/03	2032	04/08/2022	9.72	Put	Bond Future	6,826.5200	6.8265	7,005.2100	7.0052	2.618	0	0	0
2021/11/03	2032	04/08/2022			Bond Future	10.8327	87.6850	10.8535	87.5753	0.192	0.0000	0.0000	0
2021/11/03	2032	04/08/2022	10.22	Put	Bond Future	4,768.8800	4.7689	4,961.6500	4.9617	4.042	0	0	0
2021/11/03	2032	04/08/2022	11.60	Call	Bond Future	5,422.9100	5.4229	5,457.8000	5.4578	0.643	0	0	0
2021/11/03	2032	04/08/2022	11.60	Put	Bond Future	1,498.4300	1.4984	1,642.9400	1.6429	9.644	0	0	800
2021/11/03	2032	04/08/2022	10.20	Call	Bond Future	1,411.1500	1.4112	1,494.1100	1.4941	5.879	0	0	0
2021/11/03	2032	04/08/2022	11.89	Call	Bond Future	6,518.6800	6.5187	6,537.4700	6.5375	0.288	0	0	0
2021/11/03	2032	04/08/2022	11.89	Put	Bond Future	1,174.5900	1.1746	1,303.0000	1.3030	10.932	0	0	0
2021/11/03	2032	04/08/2022	10.21	Call	Bond Future	1,430.3200	1.4303	1,513.3800	1.5134	5.807	0	0	0
2021/11/03	2032	03/11/2022			Bond Future	11.0639	84.6818	11.0857	84.5704	0.197	0.0000	0.0000	0
2021/11/03	2032	03/11/2022	10.66	Call	Bond Future	2,332.6000	2.3326	2,456.8200	2.4568	5.325	0	0	0
2021/11/03	2032	03/11/2022	10.66	Put	Bond Future	4,432.0900	4.4321	4,667.7400	4.6677	5.317	0	0	0
2021/11/03	2033	04/11/2021			Bond Future	107.5772	107.5772	107.0920	107.0920	(0.451)	0.0000	0.0000	1,893
2021/11/03	2033	03/02/2022			Bond Future	108.8077	108.8077	108.3146	108.3146	(0.453)	0.0000	0.0000	7,393
2021/11/03	2033	05/05/2022			Bond Future	108.8455	108.8455	108.3457	108.3457	(0.459)	0.0000	0.0000	2,121
2021/11/03	2033	04/08/2022			Bond Future	110.1867	110.1867	109.6806	109.6806	(0.459)	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
2021/11/03	2033	03/11/2022			Bond Future	110.2787	110.2787	109.7664	109.7664	(0.465)	0.0000	0.0000	0
2021/11/03	2037	04/11/2021	11.49	Call	Bond Future	4,472.0600	4.4721	4,321.9700	4.3220	(3.356)	0	0	600
2021/11/03	2037	04/11/2021	11.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	2037	04/11/2021	12.30	Call	Bond Future	9,076.2200	9.0762	8,926.1300	8.9261	(1.654)	0	0	0
2021/11/03	2037	04/11/2021	12.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	600
2021/11/03	2037	04/11/2021	12.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	2037	04/11/2021	12.83	Call	Bond Future	11,869.3600	11.8694	11,719.2700	11.7193	(1.265)	0	0	0
2021/11/03	2037	04/11/2021			Bond Future	10.7690	85.5020	10.7923	85.3519	0.216	0.0000	0.0000	64,831
2021/11/03	2037	04/11/2021	12.81	Call	Bond Future	11,766.9300	11.7669	11,616.8400	11.6168	(1.276)	0	0	0
2021/11/03	2037	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	2037	04/11/2021	12.82	Call	Bond Future	11,818.1700	11.8182	11,668.0800	11.6681	(1.270)	0	0	0
2021/11/03	2037	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	2037	03/02/2022	11.46	Call	Bond Future	3,921.6200	3.9216	3,898.2500	3.8982	(0.596)	0	0	0
2021/11/03	2037	03/02/2022	11.47	Put	Bond Future	922.7300	0.9227	1,051.9800	1.0520	14.007	0	0	0
2021/11/03	2037	03/02/2022	11.45	Call	Bond Future	3,877.1400	3.8771	3,854.9900	3.8550	(0.571)	0	0	0
2021/11/03	2037	03/02/2022			Bond Future	10.9716	82.2046	10.9961	82.0510	0.223	0.0000	0.0000	112,587
2021/11/03	2037	03/02/2022	11.46	Put	Bond Future	937.6200	0.9376	1,067.8100	1.0678	13.885	0	0	0
2021/11/03	2037	03/02/2022	11.47	Call	Bond Future	3,966.1200	3.9661	3,941.8100	3.9418	(0.613)	0	0	0
2021/11/03	2037	03/02/2022	11.45	Put	Bond Future	952.6000	0.9526	1,084.0100	1.0840	13.795	0	0	0
2021/11/03	2037	05/05/2022	11.83	Call	Bond Future	5,151.7300	5.1517	5,189.3500	5.1893	0.730	0	0	0
2021/11/03	2037	05/05/2022	11.84	Put	Bond Future	1,284.1500	1.2841	1,477.0700	1.4771	15.023	0	0	0
2021/11/03	2037	05/05/2022	11.82	Call	Bond Future	5,108.8900	5.1089	5,147.5300	5.1475	0.756	0	0	0
2021/11/03	2037	05/05/2022			Bond Future	11.1758	83.1800	11.2014	83.0238	0.229	0.0000	0.0000	11,855
2021/11/03	2037	05/05/2022	11.83	Put	Bond Future	1,297.9800	1.2980	1,491.7100	1.4917	14.925	0	0	0
2021/11/03	2037	05/05/2022	11.84	Call	Bond Future	5,194.6600	5.1947	5,231.4700	5.2315	0.709	0	0	0
2021/11/03	2037	05/05/2022	11.82	Put	Bond Future	1,311.9600	1.3120	1,506.7100	1.5067	14.844	0	0	0
2021/11/03	2037	04/08/2022	10.89	Call	Bond Future	1,824.2300	1.8242	1,912.9800	1.9130	4.865	0	0	0
2021/11/03	2037	04/08/2022	10.89	Put	Bond Future	4,903.4700	4.9035	5,150.4500	5.1504	5.037	0	0	0
2021/11/03	2037	04/08/2022	10.90	Call	Bond Future	1,847.8600	1.8479	1,936.5300	1.9365	4.799	0	0	0
2021/11/03	2037	04/08/2022	10.91	Put	Bond Future	4,825.8400	4.8258	5,072.6400	5.0726	5.114	0	0	0
2021/11/03	2037	04/08/2022			Bond Future	11.3948	79.8815	11.4215	79.7233	0.234	0.0000	0.0000	0
2021/11/03	2037	04/08/2022	11.42	Call	Bond Future	3,287.5700	3.2876	3,360.4400	3.3604	2.217	0	0	0
2021/11/03	2037	04/08/2022	11.42	Put	Bond Future	3,138.3300	3.1383	3,369.4300	3.3694	7.364	0	0	50
2021/11/03	2037	04/08/2022	10.90	Put	Bond Future	4,864.4000	4.8644	5,111.3000	5.1113	5.076	0	0	50
2021/11/03	2037	04/08/2022	10.91	Call	Bond Future	1,871.9200	1.8719	1,960.4900	1.9605	4.732	0	0	0
2021/11/03	2037	04/08/2022	10.10	Call	Bond Future	562.9600	0.5630	628.6700	0.6287	11.672	0	0	50
2021/11/03	2037	04/08/2022	10.10	Put	Bond Future	8,824.3600	8.8244	9,048.3000	9.0483	2.538	0	0	0
2021/11/03	2037	03/11/2022	11.32	Call	Bond Future	2,888.5700	2.8886	3,084.5700	3.0846	6.785	0	0	0
2021/11/03	2037	03/11/2022	11.30	Put	Bond Future	4,596.5200	4.5965	4,954.2000	4.9542	7.782	0	0	0
2021/11/03	2037	03/11/2022	11.31	Call	Bond Future	2,861.8500	2.8619	3,058.3600	3.0584	6.867	0	0	0
2021/11/03	2037	03/11/2022	11.31	Put	Bond Future	4,563.5100	4.5635	4,920.6900	4.9207	7.827	0	0	0
2021/11/03	2037	03/11/2022			Bond Future	11.6002	80.9268	11.6281	80.7661	0.240	0.0000	0.0000	0
2021/11/03	2037	03/11/2022	11.32	Put	Bond Future	4,530.6900	4.5307	4,887.3600	4.8874	7.872	0	0	0
2021/11/03	2037	03/11/2022	11.30	Call	Bond Future	2,835.2500	2.8352	3,032.2600	3.0323	6.949	0	0	0
2021/11/03	2038	04/11/2021			Bond Future	122.0430	122.0430	120.6874	120.6874	(1.111)	0.0000	0.0000	3,126
2021/11/03	2038	03/02/2022			Bond Future	121.6577	121.6577	120.2841	120.2841	(1.129)	0.0000	0.0000	5,273

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
2021/11/03	2038	05/05/2022			Bond Future	123.1296	123.1296	121.7383	121.7383	(1.130)	0.0000	0.0000	677
2021/11/03	2038	04/08/2022			Bond Future	122.8328	122.8328	121.4252	121.4252	(1.146)	0.0000	0.0000	0
2021/11/03	2038	03/11/2022			Bond Future	124.3903	124.3903	122.9642	122.9642	(1.146)	0.0000	0.0000	0
2021/11/03	2040	04/11/2021	12.89	Call	Bond Future	12,426.0700	12.4261	12,228.5500	12.2286	(1.590)	0	0	0
2021/11/03	2040	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	2040	04/11/2021	12.90	Call	Bond Future	12,479.9800	12.4800	12,282.4600	12.2825	(1.583)	0	0	0
2021/11/03	2040	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	2040	04/11/2021			Bond Future	10.8637	87.7800	10.8922	87.5825	0.262	0.0000	0.0000	36,183
2021/11/03	2040	04/11/2021	12.91	Call	Bond Future	12,533.8200	12.5338	12,336.3000	12.3363	(1.576)	0	0	0
2021/11/03	2040	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	2040	03/02/2022	11.57	Put	Bond Future	917.6100	0.9176	1,140.5400	1.1405	24.295	0	0	0
2021/11/03	2040	03/02/2022	11.58	Put	Bond Future	902.6900	0.9027	1,124.2800	1.1243	24.548	0	0	0
2021/11/03	2040	03/02/2022	11.59	Call	Bond Future	4,350.8400	4.3508	4,369.5900	4.3696	0.431	0	0	0
2021/11/03	2040	03/02/2022			Bond Future	11.0599	84.2577	11.0898	84.0563	0.270	0.0000	0.0000	76,832
2021/11/03	2040	03/02/2022	11.57	Call	Bond Future	4,253.9400	4.2539	4,275.3800	4.2754	0.504	0	0	0
2021/11/03	2040	03/02/2022	11.58	Call	Bond Future	4,302.3100	4.3023	4,322.4100	4.3224	0.467	0	0	0
2021/11/03	2040	03/02/2022	11.59	Put	Bond Future	888.0100	0.8880	1,108.2500	1.1083	24.802	0	0	0
2021/11/03	2040	05/05/2022	11.91	Put	Bond Future	1,415.6100	1.4156	1,631.8900	1.6319	15.278	0	0	0
2021/11/03	2040	05/05/2022	11.92	Call	Bond Future	5,580.1900	5.5802	5,590.5900	5.5906	0.186	0	0	0
2021/11/03	2040	05/05/2022	11.92	Put	Bond Future	1,400.9500	1.4009	1,616.0800	1.6161	15.356	0	0	0
2021/11/03	2040	05/05/2022	13.04	Call	Bond Future	10,969.6700	10.9697	10,874.4900	10.8745	(0.868)	0	0	0
2021/11/03	2040	05/05/2022	13.04	Put	Bond Future	457.1500	0.4572	566.7000	0.5667	23.964	0	0	1,200
2021/11/03	2040	05/05/2022	10.57	Call	Bond Future	997.0300	0.9970	1,104.3500	1.1044	10.764	0	0	1,200
2021/11/03	2040	05/05/2022	10.57	Put	Bond Future	5,711.2800	5.7113	6,023.3300	6.0233	5.464	0	0	0
2021/11/03	2040	05/05/2022			Bond Future	11.2571	85.2575	11.2884	85.0528	0.277	0.0000	0.0000	8,498
2021/11/03	2040	05/05/2022	11.91	Call	Bond Future	5,534.3200	5.5343	5,545.8700	5.5459	0.209	0	0	0
2021/11/03	2040	05/05/2022	9.82	Call	Bond Future	194.7300	0.1947	246.2800	0.2463	26.473	0	0	1,200
2021/11/03	2040	05/05/2022	9.82	Put	Bond Future	10,547.9000	10.5479	10,804.1800	10.8042	2.430	0	0	0
2021/11/03	2040	05/05/2022	11.90	Call	Bond Future	5,488.7400	5.4887	5,501.4500	5.5014	0.232	0	0	0
2021/11/03	2040	05/05/2022	11.90	Put	Bond Future	1,430.6400	1.4306	1,648.0800	1.6481	15.199	0	0	0
2021/11/03	2040	04/08/2022	11.05	Call	Bond Future	2,183.5400	2.1835	2,262.2000	2.2622	3.602	0	0	0
2021/11/03	2040	04/08/2022	11.05	Put	Bond Future	4,920.8500	4.9208	5,207.0000	5.2070	5.815	0	0	0
2021/11/03	2040	04/08/2022			Bond Future	11.4683	81.7325	11.5009	81.5250	0.284	0.0000	0.0000	0
2021/11/03	2040	04/08/2022	11.03	Call	Bond Future	2,130.6100	2.1306	2,209.8200	2.2098	3.718	0	0	0
2021/11/03	2040	04/08/2022	11.03	Put	Bond Future	5,002.3900	5.0024	5,289.0900	5.2891	5.731	0	0	0
2021/11/03	2040	04/08/2022	11.04	Call	Bond Future	2,157.1200	2.1571	2,236.0600	2.2361	3.660	0	0	0
2021/11/03	2040	04/08/2022	11.04	Put	Bond Future	4,961.6200	4.9616	5,248.0500	5.2480	5.773	0	0	0
2021/11/03	2040	03/11/2022	11.39	Call	Bond Future	3,100.2000	3.1002	3,225.9200	3.2259	4.055	0	0	0
2021/11/03	2040	03/11/2022	11.40	Call	Bond Future	3,128.9900	3.1290	3,254.3400	3.2543	4.006	0	0	0
2021/11/03	2040	03/11/2022	11.41	Put	Bond Future	4,770.7300	4.7707	5,106.2000	5.1062	7.032	0	0	0
2021/11/03	2040	03/11/2022			Bond Future	11.6659	82.8024	11.6998	82.5919	0.291	0.0000	0.0000	0
2021/11/03	2040	03/11/2022	11.39	Put	Bond Future	4,841.2200	4.8412	5,177.4400	5.1774	6.945	0	0	0
2021/11/03	2040	03/11/2022	11.40	Put	Bond Future	4,805.8700	4.8059	5,141.7200	5.1417	6.988	0	0	0
2021/11/03	2040	03/11/2022	11.41	Call	Bond Future	3,157.9200	3.1579	3,282.8900	3.2829	3.957	0	0	0
2021/11/03	2044	04/11/2021	12.91	Call	Bond Future	12,594.6600	12.5947	12,319.9400	12.3199	(2.181)	0	0	0
2021/11/03	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/03	2044	04/11/2021			Bond Future	10.8683	84.7372	10.9071	84.4625	0.357	0.0000	0.0000	18,156
2021/11/03	2044	04/11/2021	12.89	Call	Bond Future	12,487.6300	12.4876	12,212.9100	12.2129	(2.200)	0	0	0
2021/11/03	2044	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	2044	04/11/2021	12.90	Call	Bond Future	12,541.1800	12.5412	12,266.4600	12.2665	(2.191)	0	0	0
2021/11/03	2044	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	2044	03/02/2022	11.59	Call	Bond Future	4,434.8100	4.4348	4,399.4300	4.3994	(0.798)	0	0	0
2021/11/03	2044	03/02/2022	11.59	Put	Bond Future	872.9800	0.8730	1,117.2100	1.1172	27.977	0	0	0
2021/11/03	2044	03/02/2022	11.60	Call	Bond Future	4,484.4300	4.4844	4,447.3800	4.4474	(0.826)	0	0	0
2021/11/03	2044	03/02/2022	11.60	Put	Bond Future	858.7000	0.8587	1,101.2600	1.1013	28.247	0	0	0
2021/11/03	2044	03/02/2022			Bond Future	11.0537	81.3061	11.0944	81.0265	0.368	0.0000	0.0000	53,885
2021/11/03	2044	03/02/2022	11.61	Call	Bond Future	4,534.0700	4.5341	4,495.4700	4.4955	(0.851)	0	0	0
2021/11/03	2044	03/02/2022	11.61	Put	Bond Future	844.5300	0.8445	1,085.5400	1.0855	28.538	0	0	0
2021/11/03	2044	05/05/2022	11.91	Call	Bond Future	5,672.7600	5.6728	5,629.0800	5.6291	(0.770)	0	0	0
2021/11/03	2044	05/05/2022	11.91	Put	Bond Future	1,379.8500	1.3799	1,619.8400	1.6198	17.392	0	0	0
2021/11/03	2044	05/05/2022	11.92	Call	Bond Future	5,719.3800	5.7194	5,674.3400	5.6743	(0.787)	0	0	0
2021/11/03	2044	05/05/2022	11.92	Put	Bond Future	1,365.3900	1.3654	1,604.0200	1.6040	17.477	0	0	0
2021/11/03	2044	05/05/2022			Bond Future	11.2397	82.2708	11.2821	81.9872	0.377	0.0000	0.0000	5,735
2021/11/03	2044	05/05/2022	11.93	Call	Bond Future	5,766.0800	5.7661	5,719.6700	5.7197	(0.805)	0	0	0
2021/11/03	2044	05/05/2022	11.93	Put	Bond Future	1,351.1000	1.3511	1,588.3600	1.5884	17.561	0	0	0
2021/11/03	2044	04/08/2022	11.08	Call	Bond Future	2,336.5100	2.3365	2,385.6700	2.3857	2.104	0	0	0
2021/11/03	2044	04/08/2022	11.08	Put	Bond Future	4,730.7100	4.7307	5,067.1700	5.0672	7.112	0	0	0
2021/11/03	2044	04/08/2022	11.09	Call	Bond Future	2,364.8100	2.3648	2,413.3700	2.4134	2.053	0	0	0
2021/11/03	2044	04/08/2022	11.09	Put	Bond Future	4,690.5900	4.6906	5,026.4500	5.0264	7.160	0	0	0
2021/11/03	2044	04/08/2022			Bond Future	11.4385	78.8367	11.4828	78.5494	0.387	0.0000	0.0000	0
2021/11/03	2044	04/08/2022	11.10	Call	Bond Future	2,393.2700	2.3933	2,441.2400	2.4412	2.004	0	0	0
2021/11/03	2044	04/08/2022	11.10	Put	Bond Future	4,650.7300	4.6507	4,986.0000	4.9860	7.209	0	0	0
2021/11/03	2044	03/11/2022	11.40	Put	Bond Future	4,690.4200	4.6904	5,135.3700	5.1354	9.486	0	0	0
2021/11/03	2044	03/11/2022	11.41	Call	Bond Future	3,278.2500	3.2782	3,430.6600	3.4307	4.649	0	0	0
2021/11/03	2044	03/11/2022	11.41	Put	Bond Future	4,655.3200	4.6553	5,099.0500	5.0990	9.532	0	0	0
2021/11/03	2044	03/11/2022			Bond Future	11.6240	79.8686	11.6701	79.5773	0.397	0.0000	0.0000	0
2021/11/03	2044	03/11/2022	11.39	Call	Bond Future	3,218.2000	3.2182	3,372.4100	3.3724	4.792	0	0	0
2021/11/03	2044	03/11/2022	11.39	Put	Bond Future	4,726.0600	4.7261	5,171.5900	5.1716	9.427	0	0	0
2021/11/03	2044	03/11/2022	11.40	Call	Bond Future	3,248.0000	3.2480	3,401.6300	3.4016	4.730	0	0	0
2021/11/03	2046	04/11/2021			Bond Future	108.0092	108.0092	108.4164	108.4164	0.377	0.0000	0.0000	7,194
2021/11/03	2046	03/02/2022			Bond Future	109.2448	109.2448	109.6542	109.6542	0.375	0.0000	0.0000	15,506
2021/11/03	2046	05/05/2022			Bond Future	108.6848	108.6848	109.0987	109.0987	0.381	0.0000	0.0000	171
2021/11/03	2046	04/08/2022			Bond Future	110.0241	110.0241	110.4428	110.4428	0.381	0.0000	0.0000	0
2021/11/03	2046	03/11/2022			Bond Future	109.4959	109.4959	109.9208	109.9208	0.388	0.0000	0.0000	0
2021/11/03	2050	04/11/2021			Bond Future	111.1855	111.1855	111.5373	111.5373	0.316	0.0000	0.0000	3,193
2021/11/03	2050	03/02/2022			Bond Future	110.4754	110.4754	110.8289	110.8289	0.320	0.0000	0.0000	8,281
2021/11/03	2050	05/05/2022			Bond Future	111.8119	111.8119	112.1689	112.1689	0.319	0.0000	0.0000	379
2021/11/03	2050	04/08/2022			Bond Future	111.1756	111.1756	111.5377	111.5377	0.326	0.0000	0.0000	0
2021/11/03	2050	03/11/2022			Bond Future	112.5855	112.5855	112.9514	112.9514	0.325	0.0000	0.0000	0
2021/11/03	8607	21/12/2026			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
2021/11/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	AL37	04/11/2021			Index Future	785.5040	785.5040	784.8390	784.8390	(0.085)	0.0000	0.0000	0
2021/11/03	AL37	03/02/2022			Index Future	794.2820	794.2820	793.6040	793.6040	(0.085)	0.0000	0.0000	0
2021/11/03	AL37	05/05/2022			Index Future	803.6910	803.6910	803.0030	803.0030	(0.086)	0.0000	0.0000	0
2021/11/03	AL37	04/08/2022			Index Future	813.2970	813.2970	812.6000	812.6000	(0.086)	0.0000	0.0000	0
2021/11/03	AL37	03/11/2022			Index Future	823.5170	823.5170	822.8090	822.8090	(0.086)	0.0000	0.0000	0
2021/11/03	AL7T	04/11/2021			Index Future	896.1020	896.1020	894.6240	894.6240	(0.165)	0.0000	0.0000	0
2021/11/03	AL7T	03/02/2022			Index Future	906.1160	906.1160	904.6160	904.6160	(0.166)	0.0000	0.0000	0
2021/11/03	AL7T	05/05/2022			Index Future	916.8500	916.8500	915.3290	915.3290	(0.166)	0.0000	0.0000	0
2021/11/03	AL7T	04/08/2022			Index Future	927.8090	927.8090	926.2690	926.2690	(0.166)	0.0000	0.0000	0
2021/11/03	AL7T	03/11/2022			Index Future	939.4670	939.4670	937.9060	937.9060	(0.166)	0.0000	0.0000	0
2021/11/03	ALBI	04/11/2021			Index Future	796.2590	796.2590	794.7500	794.7500	(0.190)	0.0000	0.0000	114
2021/11/03	ALBI	03/02/2022			Index Future	805.1580	805.1580	803.6260	803.6260	(0.190)	0.0000	0.0000	190
2021/11/03	ALBI	05/05/2022			Index Future	814.6950	814.6950	813.1430	813.1430	(0.191)	0.0000	0.0000	29
2021/11/03	ALBI	04/08/2022			Index Future	824.4330	824.4330	822.8620	822.8620	(0.191)	0.0000	0.0000	0
2021/11/03	ALBI	03/11/2022			Index Future	834.7930	834.7930	833.2000	833.2000	(0.191)	0.0000	0.0000	0
2021/11/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	C186	21/12/2026			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
2021/11/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/11/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/11/03	ES33	04/11/2021			Bond Future	11.4711	75.7327	11.4928	75.6196	0.189	0.0000	0.0000	0
2021/11/03	ES33	03/02/2022			Bond Future	11.7226	76.5989	11.7456	76.4830	0.196	0.0000	0.0000	263
2021/11/03	ES33	05/05/2022			Bond Future	11.9721	73.7481	11.9962	73.6301	0.201	0.0000	0.0000	87
2021/11/03	ES33	04/08/2022			Bond Future	12.2352	74.6090	12.2604	74.4893	0.206	0.0000	0.0000	0
2021/11/03	ES33	03/11/2022			Bond Future	12.5001	71.8265	12.5265	71.7050	0.211	0.0000	0.0000	0
2021/11/03	ES42	04/11/2021			Bond Future	11.9451	74.1863	11.9675	74.0536	0.188	0.0000	0.0000	0
2021/11/03	ES42	03/02/2022			Bond Future	12.1741	75.0349	12.1979	74.8991	0.195	0.0000	0.0000	3,579
2021/11/03	ES42	05/05/2022			Bond Future	12.4095	71.6842	12.4344	71.5461	0.201	0.0000	0.0000	1,190
2021/11/03	ES42	04/08/2022			Bond Future	12.6507	72.5193	12.6768	72.3794	0.206	0.0000	0.0000	0
2021/11/03	ES42	03/11/2022			Bond Future	12.8947	69.2306	12.9220	69.0885	0.212	0.0000	0.0000	0
2021/11/03	GOVI	04/11/2021	728.40	Call	GOVI	575,530.0000	57.5530	560,460.0000	56.0460	(2.618)	0	0	0
2021/11/03	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/03	GOVI	04/11/2021	728.41	Call	GOVI	575,430.0000	57.5430	560,360.0000	56.0360	(2.619)	0	0	0
2021/11/03	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	GOVI	04/11/2021			GOVI	785.9530	785.9530	784.4460	784.4460	(0.192)	0.0000	0.0000	43
2021/11/03	GOVI	04/11/2021	728.42	Call	GOVI	575,330.0000	57.5330	560,260.0000	56.0260	(2.619)	0	0	0
2021/11/03	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	GOVI	03/02/2022	792.76	Call	GOVI	19,760.0000	1.9760	4,470.0000	0.4470	(77.379)	0	0	0
2021/11/03	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	GOVI	03/02/2022			GOVI	794.7360	794.7360	793.2070	793.2070	(0.192)	0.0000	0.0000	1,054
2021/11/03	GOVI	03/02/2022	792.74	Call	GOVI	19,960.0000	1.9960	4,670.0000	0.4670	(76.603)	0	0	0
2021/11/03	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	GOVI	03/02/2022	792.75	Call	GOVI	19,860.0000	1.9860	4,570.0000	0.4570	(76.989)	0	0	0
2021/11/03	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	GOVI	05/05/2022	788.25	Call	GOVI	159,000.0000	15.9000	143,510.0000	14.3510	(9.742)	0	0	0
2021/11/03	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	GOVI	05/05/2022			GOVI	804.1500	804.1500	802.6010	802.6010	(0.193)	0.0000	0.0000	0
2021/11/03	GOVI	05/05/2022	788.23	Call	GOVI	159,200.0000	15.9200	143,710.0000	14.3710	(9.730)	0	0	0
2021/11/03	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	GOVI	05/05/2022	788.24	Call	GOVI	159,100.0000	15.9100	143,610.0000	14.3610	(9.736)	0	0	0
2021/11/03	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	GOVI	04/08/2022	819.28	Put	GOVI	55,180.0000	5.5180	70,870.0000	7.0870	28.434	0	0	0
2021/11/03	GOVI	04/08/2022			GOVI	813.7620	813.7620	812.1930	812.1930	(0.193)	0.0000	0.0000	0
2021/11/03	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	GOVI	04/08/2022	819.26	Put	GOVI	54,980.0000	5.4980	70,670.0000	7.0670	28.538	0	0	0
2021/11/03	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	GOVI	04/08/2022	819.27	Put	GOVI	55,080.0000	5.5080	70,770.0000	7.0770	28.486	0	0	0
2021/11/03	GOVI	03/11/2022	820.41	Call	GOVI	35,770.0000	3.5770	19,870.0000	1.9870	(44.451)	0	0	0
2021/11/03	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	GOVI	03/11/2022	820.42	Call	GOVI	35,670.0000	3.5670	19,770.0000	1.9770	(44.575)	0	0	0
2021/11/03	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	GOVI	03/11/2022			GOVI	823.9870	823.9870	822.3970	822.3970	(0.193)	0.0000	0.0000	0
2021/11/03	GOVI	03/11/2022	820.43	Call	GOVI	35,570.0000	3.5570	19,670.0000	1.9670	(44.701)	0	0	0
2021/11/03	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/11/03	IGOV	04/11/2021			Index Future	295.9120	295.9120	295.0930	295.0930	(0.277)	0.0000	0.0000	28
2021/11/03	IGOV	03/02/2022			Index Future	299.2920	299.2920	298.4630	298.4630	(0.277)	0.0000	0.0000	487
2021/11/03	IGOV	05/05/2022			Index Future	302.9110	302.9110	302.0700	302.0700	(0.278)	0.0000	0.0000	16
2021/11/03	IGOV	04/08/2022			Index Future	306.6030	306.6030	305.7520	305.7520	(0.278)	0.0000	0.0000	0
2021/11/03	IGOV	03/11/2022			Index Future	310.5270	310.5270	309.6640	309.6640	(0.278)	0.0000	0.0000	0
2021/11/03	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/11/03	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/11/03	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/11/03	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/11/03	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/11/03	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	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
2021/11/03	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/11/03	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/11/03	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/11/03	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/11/03	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/11/03	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/11/03	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/11/03	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/11/03	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/11/03	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/11/03	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/11/03	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/11/03	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/11/03	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/11/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/11/03	JBAF	17/11/2021			Jibar Tradeable Future	3.7150	96.2850	3.7150	96.2850	0.000	0.0000	0.0000	50,000
2021/11/03	JBAF	15/12/2021			Jibar Tradeable Future	3.9950	96.0050	3.9850	96.0150	(0.250)	0.0000	0.0000	0
2021/11/03	JBAF	19/01/2022			Jibar Tradeable Future	4.0900	95.9100	4.0700	95.9300	(0.489)	0.0000	0.0000	0
2021/11/03	JBAF	16/02/2022			Jibar Tradeable Future	4.4000	95.6000	4.3800	95.6200	(0.455)	0.0000	0.0000	0
2021/11/03	JBAF	16/03/2022			Jibar Tradeable Future	4.4750	95.5250	4.4550	95.5450	(0.447)	0.0000	0.0000	0
2021/11/03	JBAF	20/04/2022			Jibar Tradeable Future	4.8100	95.1900	4.7800	95.2200	(0.624)	0.0000	0.0000	0
2021/11/03	JBAF	15/06/2022			Jibar Tradeable Future	5.2000	94.8000	5.1700	94.8300	(0.577)	0.0000	0.0000	72
2021/11/03	JBAF	21/09/2022			Jibar Tradeable Future	5.6950	94.3050	5.6450	94.3550	(0.878)	0.0000	0.0000	0
2021/11/03	JBAF	21/12/2022			Jibar Tradeable Future	6.2600	93.7400	6.1900	93.8100	(1.118)	0.0000	0.0000	68
2021/11/03	JBAF	15/03/2023			Jibar Tradeable Future	6.6300	93.3700	6.5500	93.4500	(1.207)	0.0000	0.0000	0
2021/11/03	JBAF	21/06/2023			Jibar Tradeable Future	7.0400	92.9600	6.9550	93.0450	(1.207)	0.0000	0.0000	0
2021/11/03	JBAF	20/09/2023			Jibar Tradeable Future	7.3850	92.6150	7.2850	92.7150	(1.354)	0.0000	0.0000	0
2021/11/03	R023	04/11/2021	4.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	R023	04/11/2021	4.90	Put	Bond Future	883.9100	0.8839	757.5700	0.7576	(14.293)	0	0	0
2021/11/03	R023	04/11/2021	4.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	R023	04/11/2021	4.91	Put	Bond Future	871.0700	0.8711	744.7300	0.7447	(14.504)	0	0	0
2021/11/03	R023	04/11/2021			Bond Future	5.5924	104.1687	5.4929	104.2950	(1.779)	0.0000	0.0000	4,790
2021/11/03	R023	04/11/2021	4.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	R023	04/11/2021	4.92	Put	Bond Future	858.2300	0.8582	731.8900	0.7319	(14.721)	0	0	0
2021/11/03	R023	03/02/2022	5.08	Call	Bond Future	6.5600	0.0066	23.4000	0.0234	256.707	0	0	0
2021/11/03	R023	03/02/2022	5.08	Put	Bond Future	824.3200	0.8243	715.5900	0.7156	(13.190)	0	0	0
2021/11/03	R023	03/02/2022			Bond Future	5.8738	105.3342	5.7513	105.4598	(2.086)	0.0000	0.0000	13,381
2021/11/03	R023	03/02/2022	5.06	Call	Bond Future	5.8100	0.0058	21.0800	0.0211	262.823	0	0	0
2021/11/03	R023	03/02/2022	5.06	Put	Bond Future	844.3000	0.8443	734.0000	0.7340	(13.064)	0	0	0
2021/11/03	R023	03/02/2022	5.07	Call	Bond Future	6.2000	0.0062	22.1700	0.0222	257.581	0	0	0
2021/11/03	R023	03/02/2022	5.07	Put	Bond Future	834.3300	0.8343	724.7300	0.7247	(13.136)	0	0	0
2021/11/03	R023	05/05/2022	6.31	Call	Bond Future	333.0000	0.3330	439.1000	0.4391	31.862	0	0	0
2021/11/03	R023	05/05/2022	6.31	Put	Bond Future	257.3400	0.2573	237.3200	0.2373	(7.780)	0	0	0
2021/11/03	R023	05/05/2022			Bond Future	6.2136	102.6727	6.0531	102.7988	(2.582)	0.0000	0.0000	777

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
2021/11/03	R023	05/05/2022	6.29	Call	Bond Future	323.4400	0.3234	428.6900	0.4287	32.541	0	0	0
2021/11/03	R023	05/05/2022	6.29	Put	Bond Future	263.4700	0.2635	242.6000	0.2426	(7.921)	0	0	0
2021/11/03	R023	05/05/2022	6.30	Call	Bond Future	328.2100	0.3282	433.8800	0.4339	32.196	0	0	0
2021/11/03	R023	05/05/2022	6.30	Put	Bond Future	260.3900	0.2604	239.9400	0.2399	(7.854)	0	0	0
2021/11/03	R023	04/08/2022	6.05	Call	Bond Future	58.1300	0.0581	101.3400	0.1013	74.333	0	0	0
2021/11/03	R023	04/08/2022	6.05	Put	Bond Future	493.4500	0.4934	408.0500	0.4080	(17.307)	0	0	0
2021/11/03	R023	04/08/2022			Bond Future	6.8436	103.8754	6.6085	104.0040	(3.436)	0.0000	0.0000	0
2021/11/03	R023	04/08/2022	6.03	Call	Bond Future	53.0000	0.0530	93.9300	0.0939	77.226	0	0	0
2021/11/03	R023	04/08/2022	6.03	Put	Bond Future	499.3300	0.4993	411.6500	0.4116	(17.560)	0	0	0
2021/11/03	R023	04/08/2022	6.04	Call	Bond Future	55.5400	0.0555	97.6100	0.0976	75.747	0	0	0
2021/11/03	R023	04/08/2022	6.04	Put	Bond Future	496.3700	0.4964	409.8300	0.4098	(17.435)	0	0	0
2021/11/03	R023	03/11/2022	6.25	Call	Bond Future	14.8600	0.0149	47.0100	0.0470	216.353	0	0	0
2021/11/03	R023	03/11/2022	6.25	Put	Bond Future	638.6200	0.6386	542.3600	0.5424	(15.073)	0	0	0
2021/11/03	R023	03/11/2022	6.26	Call	Bond Future	15.1000	0.0151	47.5300	0.0475	214.768	0	0	0
2021/11/03	R023	03/11/2022	6.26	Put	Bond Future	635.8000	0.6358	539.8200	0.5398	(15.096)	0	0	0
2021/11/03	R023	03/11/2022			Bond Future	8.2953	101.2966	7.8722	101.4250	(5.101)	0.0000	0.0000	0
2021/11/03	R023	03/11/2022	6.27	Call	Bond Future	15.3300	0.0153	48.3100	0.0483	215.134	0	0	0
2021/11/03	R023	03/11/2022	6.27	Put	Bond Future	632.9600	0.6330	537.5300	0.5375	(15.077)	0	0	0
2021/11/03	R035	04/11/2021	10.11	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	350
2021/11/03	R035	04/11/2021	10.11	Put	Bond Future	2,936.8500	2.9369	3,149.0800	3.1491	7.226	0	0	0
2021/11/03	R035	04/11/2021	10.12	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2021/11/03	R035	04/11/2021	10.12	Put	Bond Future	2,869.2400	2.8692	3,081.4700	3.0815	7.397	0	0	0
2021/11/03	R035	04/11/2021	10.23	Put	Bond Future	2,130.3700	2.1304	2,342.4600	2.3425	9.956	0	0	0
2021/11/03	R035	04/11/2021	10.62	Call	Bond Future	557.5700	0.5576	351.0500	0.3510	(37.039)	0	0	0
2021/11/03	R035	04/11/2021	10.62	Put	Bond Future	135.9000	0.1359	141.6100	0.1416	4.202	0	0	0
2021/11/03	R035	04/11/2021	11.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	782
2021/11/03	R035	04/11/2021	10.60	Call	Bond Future	468.2300	0.4682	272.9600	0.2730	(41.704)	0	0	0
2021/11/03	R035	04/11/2021	10.60	Put	Bond Future	174.8900	0.1749	191.8500	0.1918	9.698	0	0	350
2021/11/03	R035	04/11/2021	12.53	Call	Bond Future	11,522.6000	11.5226	11,310.3700	11.3104	(1.842)	0	0	0
2021/11/03	R035	04/11/2021	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	R035	04/11/2021	11.08	Call	Bond Future	3,300.0300	3.3000	3,087.7900	3.0878	(6.431)	0	0	0
2021/11/03	R035	04/11/2021	11.08	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	782
2021/11/03	R035	04/11/2021	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	350
2021/11/03	R035	04/11/2021			Bond Future	10.5544	89.8259	10.5874	89.6137	0.312	0.0000	0.0000	37,553
2021/11/03	R035	04/11/2021	10.23	Call	Bond Future	0.1400	0.0001	0.0000	0.0000	(100.000)	0	0	782
2021/11/03	R035	04/11/2021	11.75	Call	Bond Future	7,252.7100	7.2527	7,040.4800	7.0405	(2.926)	0	0	0
2021/11/03	R035	04/11/2021	10.26	Call	Bond Future	0.4300	0.0004	0.0000	0.0000	(100.000)	0	0	150
2021/11/03	R035	04/11/2021	10.26	Put	Bond Future	1,930.6000	1.9306	2,142.4000	2.1424	10.971	0	0	0
2021/11/03	R035	04/11/2021	11.20	Call	Bond Future	4,028.3700	4.0284	3,816.1400	3.8161	(5.268)	0	0	0
2021/11/03	R035	04/11/2021	13.82	Call	Bond Future	17,881.4200	17.8814	17,669.1900	17.6692	(1.187)	0	0	0
2021/11/03	R035	04/11/2021	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2021/11/03	R035	04/11/2021	12.51	Call	Bond Future	11,417.3200	11.4173	11,205.0900	11.2051	(1.859)	0	0	0
2021/11/03	R035	04/11/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	R035	04/11/2021	12.52	Call	Bond Future	11,469.9900	11.4700	11,257.7600	11.2578	(1.850)	0	0	0
2021/11/03	R035	04/11/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	R035	03/02/2022	10.24	Put	Bond Future	4,076.7800	4.0768	4,320.9000	4.3209	5.988	0	0	0
2021/11/03	R035	03/02/2022	10.26	Call	Bond Future	718.5700	0.7186	745.7600	0.7458	3.784	0	0	200

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
2021/11/03	R035	03/02/2022	10.26	Put	Bond Future	3,980.7600	3.9808	4,224.4500	4.2244	6.122	0	0	0
2021/11/03	R035	03/02/2022	10.34	Call	Bond Future	875.4600	0.8755	899.5400	0.8995	2.751	0	0	0
2021/11/03	R035	03/02/2022	10.34	Put	Bond Future	3,611.6400	3.6116	3,852.2200	3.8522	6.661	0	0	500
2021/11/03	R035	03/02/2022	10.35	Call	Bond Future	896.3800	0.8964	920.0700	0.9201	2.643	0	0	1,600
2021/11/03	R035	03/02/2022	10.35	Put	Bond Future	3,567.1200	3.5671	3,807.3100	3.8073	6.733	0	0	0
2021/11/03	R035	03/02/2022	10.61	Call	Bond Future	1,541.1200	1.5411	1,547.2800	1.5473	0.400	0	0	0
2021/11/03	R035	03/02/2022	10.61	Put	Bond Future	2,534.0700	2.5341	2,756.7300	2.7567	8.787	0	0	200
2021/11/03	R035	03/02/2022	10.65	Call	Bond Future	1,656.3600	1.6564	1,659.0000	1.6590	0.159	0	0	0
2021/11/03	R035	03/02/2022	11.03	Call	Bond Future	2,977.0600	2.9771	2,935.0200	2.9350	(1.412)	0	0	0
2021/11/03	R035	03/02/2022	11.05	Put	Bond Future	1,312.7500	1.3128	1,484.6600	1.4847	13.095	0	0	1,600
2021/11/03	R035	03/02/2022	11.11	Call	Bond Future	3,306.0200	3.3060	3,253.7500	3.2538	(1.581)	0	0	0
2021/11/03	R035	03/02/2022	11.22	Call	Bond Future	3,778.2900	3.7783	3,711.8900	3.7119	(1.757)	0	0	0
2021/11/03	R035	03/02/2022	11.22	Put	Bond Future	1,008.0300	1.0080	1,158.1300	1.1581	14.890	0	0	0
2021/11/03	R035	03/02/2022	11.23	Call	Bond Future	3,822.4000	3.8224	3,754.7300	3.7547	(1.770)	0	0	0
2021/11/03	R035	03/02/2022	11.23	Put	Bond Future	992.4000	0.9924	1,141.2300	1.1412	14.997	0	0	0
2021/11/03	R035	03/02/2022	11.28	Call	Bond Future	4,045.7900	4.0458	3,971.8000	3.9718	(1.829)	0	0	0
2021/11/03	R035	03/02/2022	11.28	Put	Bond Future	918.0200	0.9180	1,060.5300	1.0605	15.524	0	0	200
2021/11/03	R035	03/02/2022	11.33	Put	Bond Future	849.6300	0.8496	985.9100	0.9859	16.040	0	0	500
2021/11/03	R035	03/02/2022	11.39	Call	Bond Future	4,551.5400	4.5515	4,464.0000	4.4640	(1.923)	0	0	0
2021/11/03	R035	03/02/2022	11.39	Put	Bond Future	774.0300	0.7740	902.9900	0.9030	16.661	0	0	683
2021/11/03	R035	03/02/2022	11.73	Call	Bond Future	6,194.5100	6.1945	6,069.6300	6.0696	(2.016)	0	0	0
2021/11/03	R035	03/02/2022	11.73	Put	Bond Future	454.4000	0.4544	546.0200	0.5460	20.163	0	0	280
2021/11/03	R035	03/02/2022	9.92	Call	Bond Future	258.8100	0.2588	283.4500	0.2834	9.520	0	0	200
2021/11/03	R035	03/02/2022	9.92	Put	Bond Future	5,806.2900	5.8063	6,047.4300	6.0474	4.153	0	0	0
2021/11/03	R035	03/02/2022			Bond Future	10.7672	90.8310	10.8019	90.6145	0.322	0.0000	0.0000	98,329
2021/11/03	R035	03/02/2022	10.24	Call	Bond Future	682.4100	0.6824	710.0300	0.7100	4.047	0	0	500
2021/11/03	R035	03/02/2022	10.65	Put	Bond Future	2,395.1900	2.3952	2,614.3300	2.6143	9.149	0	0	683
2021/11/03	R035	03/02/2022	11.03	Put	Bond Future	1,353.6100	1.3536	1,528.0700	1.5281	12.888	0	0	280
2021/11/03	R035	03/02/2022	11.05	Call	Bond Future	3,057.9800	3.0580	3,013.3900	3.0134	(1.458)	0	0	0
2021/11/03	R035	03/02/2022	11.11	Put	Bond Future	1,196.9700	1.1970	1,361.2000	1.3612	13.720	0	0	200
2021/11/03	R035	03/02/2022	11.24	Call	Bond Future	3,866.5100	3.8665	3,797.5700	3.7976	(1.783)	0	0	0
2021/11/03	R035	03/02/2022	11.24	Put	Bond Future	976.8400	0.9768	1,124.4000	1.1244	15.106	0	0	0
2021/11/03	R035	03/02/2022	11.33	Call	Bond Future	4,273.6500	4.2737	4,193.4300	4.1934	(1.877)	0	0	0
2021/11/03	R035	03/02/2022	10.10	Call	Bond Future	462.4100	0.4624	490.3900	0.4904	6.051	0	0	280
2021/11/03	R035	03/02/2022	10.10	Put	Bond Future	4,789.8900	4.7899	5,034.3700	5.0344	5.104	0	0	0
2021/11/03	R035	03/02/2022	11.88	Call	Bond Future	6,939.7100	6.9397	6,801.8900	6.8019	(1.986)	0	0	0
2021/11/03	R035	03/02/2022	11.88	Put	Bond Future	355.2000	0.3552	433.8800	0.4339	22.151	0	0	1,800
2021/11/03	R035	03/02/2022	9.70	Call	Bond Future	116.0100	0.1160	133.3500	0.1334	14.947	0	0	683
2021/11/03	R035	03/02/2022	9.70	Put	Bond Future	7,186.2600	7.1863	7,420.1000	7.4201	3.254	0	0	0
2021/11/03	R035	05/05/2022	11.63	Call	Bond Future	5,173.5800	5.1736	5,159.8700	5.1599	(0.265)	0	0	0
2021/11/03	R035	05/05/2022	11.63	Put	Bond Future	1,306.6100	1.3066	1,512.7400	1.5127	15.776	0	0	0
2021/11/03	R035	05/05/2022	11.64	Call	Bond Future	5,216.6200	5.2166	5,201.7700	5.2018	(0.285)	0	0	0
2021/11/03	R035	05/05/2022	11.64	Put	Bond Future	1,292.7200	1.2927	1,497.7100	1.4977	15.857	0	0	0
2021/11/03	R035	05/05/2022			Bond Future	10.9734	87.4300	11.0095	87.2101	0.330	0.0000	0.0000	8,926
2021/11/03	R035	05/05/2022	11.65	Call	Bond Future	5,259.7600	5.2598	5,243.5500	5.2436	(0.308)	0	0	0
2021/11/03	R035	05/05/2022	11.65	Put	Bond Future	1,278.9900	1.2790	1,482.6200	1.4826	15.921	0	0	0
2021/11/03	R035	04/08/2022	10.64	Call	Bond Future	1,718.0900	1.7181	1,777.3800	1.7774	3.451	0	0	0
2021/11/03	R035	04/08/2022	10.64	Put	Bond Future	5,076.0400	5.0760	5,358.0900	5.3581	5.556	0	0	100

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2021/11/03	R035	04/08/2022	10.72	Call	Bond Future	1,906.9600	1.9070	1,963.7300	1.9637	2.977	0	0	0
2021/11/03	R035	04/08/2022	10.72	Put	Bond Future	4,767.1600	4.7672	5,046.6900	5.0467	5.864	0	0	0
2021/11/03	R035	04/08/2022	10.73	Call	Bond Future	1,931.4100	1.9314	1,987.5700	1.9876	2.908	0	0	0
2021/11/03	R035	04/08/2022	10.73	Put	Bond Future	4,729.6700	4.7297	5,008.5900	5.0086	5.897	0	0	0
2021/11/03	R035	04/08/2022	11.13	Put	Bond Future	3,389.9000	3.3899	3,652.2400	3.6522	7.739	0	0	100
2021/11/03	R035	04/08/2022	9.53	Call	Bond Future	291.0000	0.2910	324.5100	0.3245	11.515	0	0	400
2021/11/03	R035	04/08/2022	9.53	Put	Bond Future	10,989.2400	10.9892	11,245.5100	11.2455	2.332	0	0	0
2021/11/03	R035	04/08/2022	9.84	Call	Bond Future	505.6900	0.5057	552.6300	0.5526	9.282	0	0	100
2021/11/03	R035	04/08/2022	9.84	Put	Bond Future	9,069.6300	9.0696	9,339.3300	9.3393	2.974	0	0	0
2021/11/03	R035	04/08/2022	10.53	Put	Bond Future	5,525.3500	5.5253	5,810.3300	5.8103	5.158	0	0	0
2021/11/03	R035	04/08/2022			Bond Future	11.1926	88.4343	11.2304	88.2115	0.337	0.0000	0.0000	0
2021/11/03	R035	04/08/2022	10.74	Call	Bond Future	1,956.0400	1.9560	2,011.8700	2.0119	2.854	0	0	0
2021/11/03	R035	04/08/2022	10.74	Put	Bond Future	4,692.4300	4.6924	4,971.0200	4.9710	5.937	0	0	0
2021/11/03	R035	04/08/2022	11.13	Call	Bond Future	3,018.6400	3.0186	3,058.2200	3.0582	1.311	0	0	0
2021/11/03	R035	04/08/2022	12.18	Call	Bond Future	6,914.8800	6.9149	6,865.0300	6.8650	(0.721)	0	0	0
2021/11/03	R035	04/08/2022	12.18	Put	Bond Future	1,358.3400	1.3583	1,531.2500	1.5313	12.730	0	0	400
2021/11/03	R035	04/08/2022	10.53	Call	Bond Future	1,476.3900	1.4764	1,538.6100	1.5386	4.214	0	0	400
2021/11/03	R035	03/11/2022	11.15	Call	Bond Future	2,944.9900	2.9450	3,041.1300	3.0411	3.265	0	0	0
2021/11/03	R035	03/11/2022	11.15	Put	Bond Future	4,460.5300	4.4605	4,782.6100	4.7826	7.221	0	0	0
2021/11/03	R035	03/11/2022			Bond Future	11.4107	85.1103	11.4501	84.8844	0.346	0.0000	0.0000	0
2021/11/03	R035	03/11/2022	11.13	Call	Bond Future	2,891.4800	2.8915	2,988.7800	2.9888	3.365	0	0	0
2021/11/03	R035	03/11/2022	11.13	Put	Bond Future	4,524.9300	4.5249	4,848.1700	4.8482	7.144	0	0	0
2021/11/03	R035	03/11/2022	11.14	Call	Bond Future	2,918.0000	2.9180	3,014.8900	3.0149	3.320	0	0	0
2021/11/03	R035	03/11/2022	11.14	Put	Bond Future	4,492.4700	4.4925	4,815.3000	4.8153	7.186	0	0	0
2021/11/03	R186	04/11/2021		Call	Bond Future	13,301.4100	13.3014	13,228.8300	13.2288	(0.546)	0	0	0
2021/11/03	R186	04/11/2021		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	R186	04/11/2021	7.77	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	R186	04/11/2021	8.09	Call	Bond Future	14.3400	0.0143	1.5800	0.0016	(88.982)	0	0	0
2021/11/03	R186	04/11/2021	8.09	Put	Bond Future	672.8400	0.6728	732.6600	0.7327	8.891	0	0	0
2021/11/03	R186	04/11/2021	8.10	Call	Bond Future	17.9400	0.0179	2.2900	0.0023	(87.235)	0	0	0
2021/11/03	R186	04/11/2021	8.10	Put	Bond Future	632.7000	0.6327	689.6300	0.6896	8.998	0	0	0
2021/11/03	R186	04/11/2021			Bond Future	8.2411	113.3014	8.2578	113.2288	0.203	0.0000	0.0000	15,375
2021/11/03	R186	04/11/2021	7.77	Put	Bond Future	2,069.9700	2.0700	2,142.5500	2.1425	3.506	0	0	15,177
2021/11/03	R186	04/11/2021	8.11	Call	Bond Future	22.2400	0.0222	3.2900	0.0033	(85.207)	0	0	0
2021/11/03	R186	04/11/2021	8.11	Put	Bond Future	593.2700	0.5933	646.9000	0.6469	9.040	0	0	0
2021/11/03	R186	04/11/2021	8.77	Call	Bond Future	2,267.0900	2.2671	2,194.5100	2.1945	(3.201)	0	0	0
2021/11/03	R186	04/11/2021	8.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	15,177
2021/11/03	R186	03/02/2022	7.30	Call	Bond Future	63.8500	0.0638	89.9900	0.0900	40.940	0	0	0
2021/11/03	R186	03/02/2022	7.30	Put	Bond Future	5,080.7000	5.0807	5,182.6000	5.1826	2.006	0	0	0
2021/11/03	R186	03/02/2022			Bond Future	8.4855	109.2876	8.5039	109.2119	0.217	0.0000	0.0000	61,106
2021/11/03	R186	03/02/2022	7.28	Call	Bond Future	59.5600	0.0596	85.7700	0.0858	44.006	0	0	0
2021/11/03	R186	03/02/2022	7.28	Put	Bond Future	5,163.5200	5.1635	5,265.4900	5.2655	1.975	0	0	0
2021/11/03	R186	03/02/2022	7.29	Call	Bond Future	61.6400	0.0616	87.8600	0.0879	42.537	0	0	0
2021/11/03	R186	03/02/2022	7.29	Put	Bond Future	5,122.0400	5.1220	5,224.0200	5.2240	1.991	0	0	0
2021/11/03	R186	05/05/2022	8.14	Call	Bond Future	734.9600	0.7350	763.5400	0.7635	3.889	0	0	454
2021/11/03	R186	05/05/2022	8.14	Put	Bond Future	3,102.4900	3.1025	3,208.7500	3.2088	3.425	0	0	0
2021/11/03	R186	05/05/2022	8.32	Call	Bond Future	980.0100	0.9800	1,017.5700	1.0176	3.833	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/11/03	R186	05/05/2022	8.32	Put	Bond Future	2,631.5400		2.6315	2,746.7800	2.7468	4.379	0	0	0
2021/11/03	R186	05/05/2022	9.18	Call	Bond Future	2,754.1400		2.7541	2,760.6500	2.7606	0.236	0	0	0
2021/11/03	R186	05/05/2022	9.18	Put	Bond Future	1,064.9500		1.0650	1,149.1400	1.1491	7.906	0	0	454
2021/11/03	R186	05/05/2022	7.28	Call	Bond Future	114.5400		0.1145	152.0100	0.1520	32.713	0	0	435
2021/11/03	R186	05/05/2022	7.28	Put	Bond Future	5,985.8500		5.9859	6,101.0000	6.1010	1.924	0	0	0
2021/11/03	R186	05/05/2022	7.48	Call	Bond Future	171.6400		0.1716	221.0500	0.2211	28.787	0	0	3,600
2021/11/03	R186	05/05/2022	7.48	Put	Bond Future	5,215.7100		5.2157	5,342.8000	5.3428	2.437	0	0	0
2021/11/03	R186	05/05/2022			Bond Future	8.7409		110.5836	8.7609	110.5059	0.229	0.0000	0.0000	4,404
2021/11/03	R186	05/05/2022	7.88	Call	Bond Future	449.2700		0.4493	469.2000	0.4692	4.436	0	0	435
2021/11/03	R186	05/05/2022	7.88	Put	Bond Future	3,861.5200		3.8615	3,959.1300	3.9591	2.528	0	0	0
2021/11/03	R186	05/05/2022	8.30	Call	Bond Future	950.9900		0.9510	988.0500	0.9881	3.897	0	0	0
2021/11/03	R186	05/05/2022	8.30	Put	Bond Future	2,681.7800		2.6818	2,796.5200	2.7965	4.279	0	0	0
2021/11/03	R186	05/05/2022	8.31	Call	Bond Future	965.4300		0.9654	1,002.7500	1.0028	3.866	0	0	0
2021/11/03	R186	05/05/2022	8.31	Put	Bond Future	2,656.5800		2.6566	2,771.5800	2.7716	4.329	0	0	0
2021/11/03	R186	05/05/2022	8.35	Call	Bond Future	1,024.5900		1.0246	1,063.1600	1.0632	3.764	0	0	454
2021/11/03	R186	05/05/2022	8.35	Put	Bond Future	2,557.3600		2.5574	2,673.6100	2.6736	4.546	0	0	0
2021/11/03	R186	05/05/2022	8.64	Call	Bond Future	1,517.5300		1.5175	1,559.3200	1.5593	2.754	0	0	0
2021/11/03	R186	05/05/2022	8.64	Put	Bond Future	1,910.6400		1.9106	2,030.1100	2.0301	6.253	0	0	4,035
2021/11/03	R186	05/05/2022	8.94	Call	Bond Future	2,155.5100		2.1555	2,179.9900	2.1800	1.136	0	0	0
2021/11/03	R186	05/05/2022	8.94	Put	Bond Future	1,385.4600		1.3855	1,487.6200	1.4876	7.374	0	0	454
2021/11/03	R186	05/05/2022	6.73	Call	Bond Future	34.3900		0.0344	49.1100	0.0491	42.803	0	0	3,600
2021/11/03	R186	05/05/2022	6.73	Put	Bond Future	8,220.3700		8.2204	8,312.7700	8.3128	1.124	0	0	0
2021/11/03	R186	04/08/2022	8.15	Call	Bond Future	725.5800		0.7256	749.8000	0.7498	3.338	0	0	0
2021/11/03	R186	04/08/2022	8.15	Put	Bond Future	3,992.8400		3.9928	4,096.0700	4.0961	2.585	0	0	0
2021/11/03	R186	04/08/2022	9.78	Call	Bond Future	3,849.1400		3.8491	3,857.5500	3.8575	0.218	0	0	0
2021/11/03	R186	04/08/2022	9.78	Put	Bond Future	1,128.7400		1.1287	1,216.1600	1.2162	7.745	0	0	3,600
2021/11/03	R186	04/08/2022	7.96	Call	Bond Future	518.5600		0.5186	555.1700	0.5552	7.060	0	0	3,600
2021/11/03	R186	04/08/2022			Bond Future	9.0250		106.5843	9.0466	106.5053	0.239	0.0000	0.0000	0
2021/11/03	R186	04/08/2022	8.14	Call	Bond Future	713.6800		0.7137	738.1800	0.7382	3.433	0	0	0
2021/11/03	R186	04/08/2022	8.14	Put	Bond Future	4,019.0100		4.0190	4,122.5200	4.1225	2.576	0	0	0
2021/11/03	R186	04/08/2022	6.96	Call	Bond Future	71.5300		0.0715	97.6800	0.0977	36.558	0	0	3,600
2021/11/03	R186	04/08/2022	6.96	Put	Bond Future	7,988.0100		7.9880	8,093.1700	8.0932	1.316	0	0	0
2021/11/03	R186	04/08/2022	7.96	Put	Bond Future	4,511.9300		4.5119	4,627.5500	4.6275	2.563	0	0	0
2021/11/03	R186	04/08/2022	8.13	Call	Bond Future	701.6200		0.7016	726.6700	0.7267	3.570	0	0	0
2021/11/03	R186	04/08/2022	8.13	Put	Bond Future	4,045.0300		4.0450	4,149.0900	4.1491	2.573	0	0	0
2021/11/03	R186	03/11/2022	8.53	Call	Bond Future	1,085.4600		1.0855	1,212.7800	1.2128	11.730	0	0	0
2021/11/03	R186	03/11/2022	8.53	Put	Bond Future	3,838.2800		3.8383	4,046.1200	4.0461	5.415	0	0	0
2021/11/03	R186	03/11/2022	8.54	Call	Bond Future	1,098.0800		1.0981	1,225.6700	1.2257	11.619	0	0	0
2021/11/03	R186	03/11/2022	8.54	Put	Bond Future	3,815.3500		3.8154	4,023.4600	4.0235	5.455	0	0	0
2021/11/03	R186	03/11/2022			Bond Future	9.3170		107.9651	9.3404	107.8845	0.251	0.0000	0.0000	0
2021/11/03	R186	03/11/2022	8.55	Call	Bond Future	1,110.7800		1.1108	1,238.2400	1.2382	11.475	0	0	0
2021/11/03	R186	03/11/2022	8.55	Put	Bond Future	3,792.5200		3.7925	4,000.5000	4.0005	5.484	0	0	0
2021/11/03	R197	04/11/2021			Bond Future	327.4169		327.4169	326.8399	326.8399	(0.176)	0.0000	0.0000	1,189
2021/11/03	R197	03/02/2022			Bond Future	322.9250		322.9250	322.3346	322.3346	(0.183)	0.0000	0.0000	1,097
2021/11/03	R197	05/05/2022			Bond Future	326.8315		326.8315	326.2311	326.2311	(0.184)	0.0000	0.0000	237
2021/11/03	R197	04/08/2022			Bond Future	322.4945		322.4945	321.8894	321.8894	(0.188)	0.0000	0.0000	0
2021/11/03	R197	03/11/2022			Bond Future	326.5843		326.5843	325.9699	325.9699	(0.188)	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
2021/11/03	R202	04/11/2021			Bond Future	240.6205	240.6205	238.0829	238.0829	(1.055)	0.0000	0.0000	4,415
2021/11/03	R202	03/02/2022			Bond Future	238.9977	238.9977	236.4260	236.4260	(1.076)	0.0000	0.0000	7,843
2021/11/03	R202	05/05/2022			Bond Future	241.8888	241.8888	239.2840	239.2840	(1.077)	0.0000	0.0000	413
2021/11/03	R202	04/08/2022			Bond Future	240.4266	240.4266	237.7910	237.7910	(1.096)	0.0000	0.0000	0
2021/11/03	R202	03/11/2022			Bond Future	243.4750	243.4750	240.8047	240.8047	(1.097)	0.0000	0.0000	0
2021/11/03	R209	04/11/2021	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	R209	04/11/2021	10.00	Put	Bond Future	3,006.2500	3.0063	3,140.1600	3.1402	4.454	0	0	3,100
2021/11/03	R209	04/11/2021	10.25	Put	Bond Future	1,534.0300	1.5340	1,667.2200	1.6672	8.682	0	0	4,250
2021/11/03	R209	04/11/2021	12.00	Call	Bond Future	7,664.3100	7.6643	7,530.4000	7.5304	(1.747)	0	0	0
2021/11/03	R209	04/11/2021	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,000
2021/11/03	R209	04/11/2021	12.17	Call	Bond Future	8,463.4300	8.4634	8,329.5200	8.3295	(1.582)	0	0	0
2021/11/03	R209	04/11/2021	12.19	Call	Bond Future	8,556.4400	8.5564	8,422.5300	8.4225	(1.565)	0	0	0
2021/11/03	R209	04/11/2021	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	R209	04/11/2021	10.50	Call	Bond Future	199.6800	0.1997	96.3400	0.0963	(51.753)	0	0	0
2021/11/03	R209	04/11/2021			Bond Future	10.5182	69.3763	10.5421	69.2423	0.227	0.0000	0.0000	14,661
2021/11/03	R209	04/11/2021	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,445
2021/11/03	R209	04/11/2021	9.50	Put	Bond Future	6,085.1600	6.0852	6,219.0700	6.2191	2.201	0	0	0
2021/11/03	R209	04/11/2021	10.25	Call	Bond Future	0.7300	0.0007	0.0100	0.0000	(98.630)	0	0	0
2021/11/03	R209	04/11/2021	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	R209	04/11/2021	12.18	Call	Bond Future	8,509.9600	8.5100	8,376.0500	8.3761	(1.574)	0	0	0
2021/11/03	R209	04/11/2021	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	R209	04/11/2021	10.50	Put	Bond Future	302.4300	0.3024	333.0000	0.3330	10.108	0	0	150
2021/11/03	R209	03/02/2022	11.03	Call	Bond Future	2,787.6900	2.7877	2,776.6800	2.7767	(0.395)	0	0	0
2021/11/03	R209	03/02/2022	11.03	Put	Bond Future	1,026.7000	1.0267	1,152.6000	1.1526	12.263	0	0	0
2021/11/03	R209	03/02/2022	11.02	Call	Bond Future	2,751.2400	2.7512	2,741.1700	2.7412	(0.366)	0	0	0
2021/11/03	R209	03/02/2022	11.02	Put	Bond Future	1,043.1300	1.0431	1,169.9700	1.1700	12.160	0	0	0
2021/11/03	R209	03/02/2022			Bond Future	10.7030	70.1526	10.7280	70.0156	0.233	0.0000	0.0000	22,156
2021/11/03	R209	03/02/2022	11.04	Call	Bond Future	2,824.3100	2.8243	2,812.3500	2.8124	(0.423)	0	0	0
2021/11/03	R209	03/02/2022	11.04	Put	Bond Future	1,010.4900	1.0105	1,135.4400	1.1354	12.365	0	0	0
2021/11/03	R209	05/05/2022	10.75	Call	Bond Future	1,926.1100	1.9261	2,011.9400	2.0119	4.456	0	0	0
2021/11/03	R209	05/05/2022	10.75	Put	Bond Future	2,666.8300	2.6668	2,891.7500	2.8918	8.434	0	0	12,050
2021/11/03	R209	05/05/2022	11.43	Call	Bond Future	4,047.7000	4.0477	4,082.0500	4.0820	0.849	0	0	0
2021/11/03	R209	05/05/2022	11.43	Put	Bond Future	1,230.4400	1.2304	1,403.8800	1.4039	14.096	0	0	0
2021/11/03	R209	05/05/2022	11.44	Call	Bond Future	4,083.9500	4.0839	4,117.3900	4.1174	0.819	0	0	0
2021/11/03	R209	05/05/2022	11.44	Put	Bond Future	1,216.3700	1.2164	1,388.9000	1.3889	14.184	0	0	0
2021/11/03	R209	05/05/2022	9.75	Call	Bond Future	300.2300	0.3002	361.9000	0.3619	20.541	0	0	8,525
2021/11/03	R209	05/05/2022	9.75	Put	Bond Future	6,796.9300	6.7969	6,997.6900	6.9977	2.954	0	0	0
2021/11/03	R209	05/05/2022			Bond Future	10.8873	67.8431	10.9134	67.7040	0.239	0.0000	0.0000	5,396
2021/11/03	R209	05/05/2022	11.45	Call	Bond Future	4,120.2900	4.1203	4,152.6600	4.1527	0.786	0	0	0
2021/11/03	R209	05/05/2022	11.45	Put	Bond Future	1,202.4400	1.2024	1,373.9000	1.3739	14.259	0	0	0
2021/11/03	R209	05/05/2022	12.00	Call	Bond Future	6,252.1300	6.2521	6,234.6600	6.2347	(0.279)	0	0	0
2021/11/03	R209	05/05/2022	12.00	Put	Bond Future	654.0700	0.6541	775.6900	0.7757	18.594	0	0	12,050
2021/11/03	R209	04/08/2022	10.58	Call	Bond Future	1,550.4300	1.5504	1,685.7900	1.6858	8.730	0	0	0
2021/11/03	R209	04/08/2022	10.58	Put	Bond Future	4,229.4200	4.2294	4,505.7700	4.5058	6.534	0	0	0
2021/11/03	R209	04/08/2022	10.57	Put	Bond Future	4,263.9500	4.2639	4,540.6500	4.5406	6.489	0	0	0
2021/11/03	R209	04/08/2022			Bond Future	11.0793	68.6226	11.1063	68.4816	0.244	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
2021/11/03	R209	04/08/2022	10.59	Call	Bond Future	1,571.2600	1.5713	1,706.4800	1.7065	8.606	0	0	0
2021/11/03	R209	04/08/2022	10.59	Put	Bond Future	4,195.1200	4.1951	4,471.3300	4.4713	6.584	0	0	0
2021/11/03	R209	04/08/2022	10.57	Call	Bond Future	1,529.7600	1.5298	1,665.4700	1.6655	8.871	0	0	0
2021/11/03	R209	03/11/2022	11.03	Call	Bond Future	2,619.3400	2.6193	2,727.7800	2.7278	4.140	0	0	0
2021/11/03	R209	03/11/2022	11.03	Put	Bond Future	3,850.3800	3.8504	4,101.8800	4.1019	6.532	0	0	0
2021/11/03	R209	03/11/2022			Bond Future	11.2687	66.3770	11.2969	66.2339	0.250	0.0000	0.0000	0
2021/11/03	R209	03/11/2022	11.02	Call	Bond Future	2,595.5700	2.5956	2,704.2600	2.7043	4.188	0	0	0
2021/11/03	R209	03/11/2022	11.02	Put	Bond Future	3,878.8900	3.8789	4,130.6400	4.1306	6.490	0	0	0
2021/11/03	R209	03/11/2022	11.01	Call	Bond Future	2,571.9100	2.5719	2,680.8600	2.6809	4.236	0	0	0
2021/11/03	R209	03/11/2022	11.01	Put	Bond Future	3,907.5600	3.9076	4,159.5700	4.1596	6.449	0	0	0
2021/11/03	R210	04/11/2021			Bond Future	211.0878	211.0878	211.1523	211.1523	0.031	0.0000	0.0000	1,193
2021/11/03	R210	03/02/2022			Bond Future	213.5022	213.5022	213.5632	213.5632	0.029	0.0000	0.0000	1,381
2021/11/03	R210	05/05/2022			Bond Future	213.2327	213.2327	213.2932	213.2932	0.028	0.0000	0.0000	104
2021/11/03	R210	04/08/2022			Bond Future	215.8603	215.8603	215.9210	215.9210	0.028	0.0000	0.0000	0
2021/11/03	R210	03/11/2022			Bond Future	215.6814	215.6814	215.7440	215.7440	0.029	0.0000	0.0000	0
2021/11/03	R212	04/11/2021			Bond Future	175.9143	175.9143	175.9023	175.9023	(0.007)	0.0000	0.0000	2,585
2021/11/03	R213	04/11/2021	11.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	R213	04/11/2021	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	R213	04/11/2021	11.11	Call	Bond Future	5,781.4900	5.7815	5,688.4000	5.6884	(1.610)	0	0	0
2021/11/03	R213	04/11/2021			Bond Future	9.9598	83.6432	9.9775	83.5501	0.178	0.0000	0.0000	10,437
2021/11/03	R213	04/11/2021	11.09	Call	Bond Future	5,685.5600	5.6856	5,592.4700	5.5925	(1.637)	0	0	0
2021/11/03	R213	04/11/2021	11.10	Call	Bond Future	5,733.5400	5.7335	5,640.4500	5.6404	(1.624)	0	0	0
2021/11/03	R213	04/11/2021	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	R213	03/02/2022	9.22	Put	Bond Future	5,239.7900	5.2398	5,360.9300	5.3609	2.312	0	0	0
2021/11/03	R213	03/02/2022	9.58	Put	Bond Future	3,589.7900	3.5898	3,725.8700	3.7259	3.791	0	0	200
2021/11/03	R213	03/02/2022	9.98	Call	Bond Future	1,144.3700	1.1444	1,182.9600	1.1830	3.372	0	0	0
2021/11/03	R213	03/02/2022	9.98	Put	Bond Future	2,172.3500	2.1724	2,306.8400	2.3068	6.191	0	0	0
2021/11/03	R213	03/02/2022	10.00	Call	Bond Future	1,189.4800	1.1895	1,227.2000	1.2272	3.171	0	0	0
2021/11/03	R213	03/02/2022	10.00	Put	Bond Future	2,113.8300	2.1138	2,247.4500	2.2475	6.321	0	0	430
2021/11/03	R213	03/02/2022	10.60	Put	Bond Future	834.7000	0.8347	932.1400	0.9321	11.674	0	0	430
2021/11/03	R213	03/02/2022	10.67	Call	Bond Future	3,195.8000	3.1958	3,192.0100	3.1920	(0.119)	0	0	0
2021/11/03	R213	03/02/2022	10.67	Put	Bond Future	743.8400	0.7438	835.9500	0.8359	12.383	0	0	220
2021/11/03	R213	03/02/2022	8.63	Call	Bond Future	20.9500	0.0210	27.9200	0.0279	33.270	0	0	200
2021/11/03	R213	03/02/2022	8.63	Put	Bond Future	8,448.6000	8.4486	8,551.4700	8.5515	1.218	0	0	0
2021/11/03	R213	03/02/2022	8.80	Call	Bond Future	38.3600	0.0384	49.1100	0.0491	28.024	0	0	102
2021/11/03	R213	03/02/2022	8.80	Put	Bond Future	7,488.6600	7.4887	7,595.3100	7.5953	1.424	0	0	0
2021/11/03	R213	03/02/2022			Bond Future	10.1799	84.5791	10.1987	84.4832	0.185	0.0000	0.0000	20,720
2021/11/03	R213	03/02/2022	9.22	Call	Bond Future	146.5800	0.1466	171.8200	0.1718	17.219	0	0	430
2021/11/03	R213	03/02/2022	9.58	Call	Bond Future	453.5700	0.4536	493.7500	0.4938	8.859	0	0	0
2021/11/03	R213	03/02/2022	9.76	Call	Bond Future	715.3400	0.7153	758.8100	0.7588	6.077	0	0	0
2021/11/03	R213	03/02/2022	9.76	Put	Bond Future	2,894.3700	2.8944	3,033.7400	3.0337	4.815	0	0	102
2021/11/03	R213	03/02/2022	9.96	Call	Bond Future	1,100.4300	1.1004	1,139.6600	1.1397	3.565	0	0	0
2021/11/03	R213	03/02/2022	9.96	Put	Bond Future	2,232.2000	2.2322	2,367.3300	2.3673	6.054	0	0	0
2021/11/03	R213	03/02/2022	9.97	Call	Bond Future	1,122.2800	1.1223	1,161.1100	1.1611	3.460	0	0	0
2021/11/03	R213	03/02/2022	9.97	Put	Bond Future	2,202.1300	2.2021	2,336.8600	2.3369	6.118	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
2021/11/03	R213	03/02/2022	10.15	Call	Bond Future	1,550.7200	1.5507	1,582.9300	1.5829	2.077	0	0	0
2021/11/03	R213	03/02/2022	10.15	Put	Bond Future	1,703.2100	1.7032	1,831.3200	1.8313	7.522	0	0	200
2021/11/03	R213	03/02/2022	10.17	Call	Bond Future	1,602.9000	1.6029	1,634.1700	1.6342	1.951	0	0	0
2021/11/03	R213	03/02/2022	10.17	Put	Bond Future	1,653.1800	1.6532	1,780.3500	1.7803	7.692	0	0	220
2021/11/03	R213	03/02/2022	10.25	Call	Bond Future	1,821.2000	1.8212	1,848.3100	1.8483	1.489	0	0	0
2021/11/03	R213	03/02/2022	10.25	Put	Bond Future	1,464.3000	1.4643	1,587.3100	1.5873	8.401	0	0	102
2021/11/03	R213	03/02/2022	10.60	Call	Bond Future	2,942.4000	2.9424	2,943.9400	2.9439	0.052	0	0	0
2021/11/03	R213	03/02/2022	9.15	Call	Bond Future	119.0600	0.1191	141.4500	0.1414	18.806	0	0	220
2021/11/03	R213	03/02/2022	9.15	Put	Bond Future	5,599.5200	5.5995	5,717.8100	5.7178	2.113	0	0	0
2021/11/03	R213	05/05/2022	10.63	Call	Bond Future	2,824.3900	2.8244	2,902.9100	2.9029	2.780	0	0	0
2021/11/03	R213	05/05/2022	10.65	Put	Bond Future	1,633.1600	1.6332	1,808.2500	1.8082	10.721	0	0	0
2021/11/03	R213	05/05/2022			Bond Future	10.3947	82.0499	10.4144	81.9521	0.190	0.0000	0.0000	0
2021/11/03	R213	05/05/2022	10.63	Put	Bond Future	1,670.9900	1.6710	1,847.2800	1.8473	10.550	0	0	0
2021/11/03	R213	05/05/2022	10.64	Call	Bond Future	2,853.9200	2.8539	2,931.8500	2.9319	2.731	0	0	0
2021/11/03	R213	05/05/2022	10.64	Put	Bond Future	1,651.9800	1.6520	1,827.6800	1.8277	10.636	0	0	0
2021/11/03	R213	05/05/2022	10.65	Call	Bond Future	2,883.5900	2.8836	2,960.9100	2.9609	2.681	0	0	0
2021/11/03	R213	04/08/2022	9.88	Call	Bond Future	1,131.8200	1.1318	1,152.3800	1.1524	1.817	0	0	0
2021/11/03	R213	04/08/2022	9.89	Call	Bond Future	1,147.6300	1.1476	1,168.3700	1.1684	1.807	0	0	0
2021/11/03	R213	04/08/2022	9.90	Put	Bond Future	4,736.0400	4.7360	4,855.7100	4.8557	2.527	0	0	0
2021/11/03	R213	04/08/2022			Bond Future	10.6252	82.9948	10.6459	82.8955	0.195	0.0000	0.0000	0
2021/11/03	R213	04/08/2022	9.88	Put	Bond Future	4,805.4300	4.8054	4,925.2400	4.9252	2.493	0	0	0
2021/11/03	R213	04/08/2022	9.89	Put	Bond Future	4,770.5300	4.7705	4,890.5200	4.8905	2.515	0	0	0
2021/11/03	R213	04/08/2022	9.90	Call	Bond Future	1,163.8200	1.1638	1,184.2400	1.1842	1.755	0	0	0
2021/11/03	R213	03/11/2022	10.38	Call	Bond Future	1,982.3500	1.9824	2,099.8300	2.0998	5.926	0	0	0
2021/11/03	R213	03/11/2022	10.38	Put	Bond Future	4,235.1000	4.2351	4,453.4400	4.4534	5.155	0	0	0
2021/11/03	R213	03/11/2022	10.39	Call	Bond Future	2,001.7600	2.0018	2,119.2500	2.1193	5.869	0	0	0
2021/11/03	R213	03/11/2022	10.39	Put	Bond Future	4,206.4700	4.2065	4,424.8200	4.4248	5.191	0	0	0
2021/11/03	R213	03/11/2022			Bond Future	10.8572	80.5433	10.8790	80.4425	0.201	0.0000	0.0000	0
2021/11/03	R213	03/11/2022	10.40	Call	Bond Future	2,021.6000	2.0216	2,139.0800	2.1391	5.811	0	0	0
2021/11/03	R213	03/11/2022	10.40	Put	Bond Future	4,178.3000	4.1783	4,396.6400	4.3966	5.226	0	0	0
2021/11/03	R214	04/11/2021	12.46	Call	Bond Future	8,186.8500	8.1868	8,050.1400	8.0501	(1.670)	0	0	0
2021/11/03	R214	04/11/2021	12.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	R214	04/11/2021	12.47	Call	Bond Future	8,233.0800	8.2331	8,096.3700	8.0964	(1.660)	0	0	0
2021/11/03	R214	04/11/2021			Bond Future	10.8732	66.2245	10.8971	66.0878	0.219	0.0000	0.0000	4,531
2021/11/03	R214	04/11/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	R214	04/11/2021	12.48	Call	Bond Future	8,279.2400	8.2792	8,142.5300	8.1425	(1.651)	0	0	0
2021/11/03	R214	04/11/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	R214	03/02/2022	11.39	Put	Bond Future	1,012.6200	1.0126	1,202.4800	1.2025	18.749	0	0	0
2021/11/03	R214	03/02/2022	11.40	Put	Bond Future	995.6600	0.9957	1,185.1300	1.1851	19.030	0	0	0
2021/11/03	R214	03/02/2022	11.41	Call	Bond Future	2,900.9000	2.9009	2,950.2300	2.9502	1.701	0	0	0
2021/11/03	R214	03/02/2022			Bond Future	11.0578	66.9655	11.0829	66.8259	0.226	0.0000	0.0000	19,354
2021/11/03	R214	03/02/2022	11.39	Call	Bond Future	2,827.8800	2.8279	2,878.1200	2.8781	1.777	0	0	0
2021/11/03	R214	03/02/2022	11.40	Call	Bond Future	2,864.3000	2.8643	2,914.1500	2.9142	1.740	0	0	0
2021/11/03	R214	03/02/2022	11.41	Put	Bond Future	978.9500	0.9789	1,167.9000	1.1679	19.301	0	0	0
2021/11/03	R214	05/05/2022	11.73	Put	Bond Future	1,361.3600	1.3614	1,547.6900	1.5477	13.687	0	0	0
2021/11/03	R214	05/05/2022	11.74	Put	Bond Future	1,346.3600	1.3464	1,531.7900	1.5318	13.773	0	0	0
2021/11/03	R214	05/05/2022	11.75	Call	Bond Future	4,041.6400	4.0416	4,084.2600	4.0843	1.055	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
2021/11/03	R214	05/05/2022			Bond Future	11.2355	64.4798	11.2615	64.3379	0.232	0.0000	0.0000	441
2021/11/03	R214	05/05/2022	11.73	Call	Bond Future	3,969.6100	3.9696	4,014.0400	4.0140	1.119	0	0	0
2021/11/03	R214	05/05/2022	11.74	Call	Bond Future	4,005.5800	4.0056	4,049.1100	4.0491	1.087	0	0	0
2021/11/03	R214	05/05/2022	11.75	Put	Bond Future	1,331.5200	1.3315	1,516.0400	1.5160	13.858	0	0	0
2021/11/03	R214	04/08/2022	10.98	Put	Bond Future	4,152.2500	4.1523	4,374.2900	4.3743	5.347	0	0	0
2021/11/03	R214	04/08/2022	10.99	Call	Bond Future	1,751.4300	1.7514	1,829.5600	1.8296	4.461	0	0	0
2021/11/03	R214	04/08/2022			Bond Future	11.4227	65.2197	11.4498	65.0760	0.237	0.0000	0.0000	0
2021/11/03	R214	04/08/2022	10.97	Call	Bond Future	1,707.4100	1.7074	1,785.8000	1.7858	4.591	0	0	0
2021/11/03	R214	04/08/2022	10.97	Put	Bond Future	4,186.7300	4.1867	4,408.9000	4.4089	5.307	0	0	0
2021/11/03	R214	04/08/2022	10.98	Call	Bond Future	1,729.3500	1.7294	1,807.6100	1.8076	4.525	0	0	0
2021/11/03	R214	04/08/2022	10.99	Put	Bond Future	4,117.9900	4.1180	4,339.9000	4.3399	5.389	0	0	0
2021/11/03	R214	03/11/2022	11.34	Call	Bond Future	2,568.4400	2.5684	2,739.2900	2.7393	6.652	0	0	0
2021/11/03	R214	03/11/2022	11.36	Put	Bond Future	3,918.7300	3.9187	4,234.8500	4.2349	8.067	0	0	0
2021/11/03	R214	03/11/2022			Bond Future	11.6073	62.7920	11.6355	62.6460	0.243	0.0000	0.0000	0
2021/11/03	R214	03/11/2022	11.34	Put	Bond Future	3,977.9000	3.9779	4,294.7000	4.2947	7.964	0	0	0
2021/11/03	R214	03/11/2022	11.35	Call	Bond Future	2,592.2700	2.5923	2,762.9100	2.7629	6.583	0	0	0
2021/11/03	R214	03/11/2022	11.35	Put	Bond Future	3,948.1000	3.9481	4,264.6900	4.2647	8.019	0	0	0
2021/11/03	R214	03/11/2022	11.36	Call	Bond Future	2,616.4700	2.6165	2,786.6400	2.7866	6.504	0	0	0
2021/11/03	R248	04/11/2021	10.20	Put	Bond Future	4,744.6500	4.7446	4,992.2400	4.9922	5.218	0	0	0
2021/11/03	R248	04/11/2021	12.85	Call	Bond Future	12,785.6000	12.7856	12,538.0100	12.5380	(1.936)	0	0	0
2021/11/03	R248	04/11/2021	12.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	R248	04/11/2021	10.80	Call	Bond Future	238.7500	0.2388	104.3700	0.1044	(56.285)	0	0	1,050
2021/11/03	R248	04/11/2021	10.80	Put	Bond Future	371.0900	0.3711	484.3000	0.4843	30.507	0	0	0
2021/11/03	R248	04/11/2021			Bond Future	10.8181	83.7439	10.8520	83.4963	0.314	0.0000	0.0000	90,875
2021/11/03	R248	04/11/2021	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	R248	04/11/2021	9.60	Put	Bond Future	9,821.1000	9.8211	10,068.6900	10.0687	2.521	0	0	0
2021/11/03	R248	04/11/2021	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,050
2021/11/03	R248	04/11/2021	10.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	R248	04/11/2021	10.30	Put	Bond Future	3,945.2000	3.9452	4,192.7900	4.1928	6.276	0	0	0
2021/11/03	R248	04/11/2021	12.84	Call	Bond Future	12,731.5700	12.7316	12,483.9800	12.4840	(1.945)	0	0	0
2021/11/03	R248	04/11/2021	12.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	R248	04/11/2021	12.83	Call	Bond Future	12,677.4600	12.6775	12,429.8700	12.4299	(1.953)	0	0	0
2021/11/03	R248	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/11/03	R248	03/02/2022	10.40	Call	Bond Future	583.4800	0.5835	620.2000	0.6202	6.293	0	0	100
2021/11/03	R248	03/02/2022	10.50	Call	Bond Future	764.8700	0.7649	800.7700	0.8008	4.694	0	0	0
2021/11/03	R248	03/02/2022	10.50	Put	Bond Future	4,456.1900	4.4562	4,744.1700	4.7442	6.462	0	0	0
2021/11/03	R248	03/02/2022	10.90	Call	Bond Future	1,847.6500	1.8476	1,851.8200	1.8518	0.226	0	0	900
2021/11/03	R248	03/02/2022	10.90	Put	Bond Future	2,563.8600	2.5639	2,820.1100	2.8201	9.995	0	0	0
2021/11/03	R248	03/02/2022	11.47	Call	Bond Future	4,263.9200	4.2639	4,185.4500	4.1855	(1.840)	0	0	0
2021/11/03	R248	03/02/2022	10.20	Put	Bond Future	6,362.9400	6.3629	6,647.9200	6.6479	4.479	0	0	0
2021/11/03	R248	03/02/2022	11.48	Call	Bond Future	4,313.3400	4.3133	4,233.3400	4.2333	(1.855)	0	0	0
2021/11/03	R248	03/02/2022	11.49	Put	Bond Future	1,012.7200	1.0127	1,183.2900	1.1833	16.843	0	0	0
2021/11/03	R248	03/02/2022	9.80	Call	Bond Future	78.2900	0.0783	95.4700	0.0955	21.944	0	0	0
2021/11/03	R248	03/02/2022	9.80	Put	Bond Future	9,450.1600	9.4502	9,719.4200	9.7194	2.849	0	0	0
2021/11/03	R248	03/02/2022	10.00	Call	Bond Future	150.5600	0.1506	175.1500	0.1752	16.332	0	0	1,300
2021/11/03	R248	03/02/2022	10.00	Put	Bond Future	7,834.0900	7.8341	8,110.7600	8.1108	3.532	0	0	0
2021/11/03	R248	03/02/2022			Bond Future	11.0001	84.6809	11.0357	84.4288	0.324	0.0000	0.0000	179,095

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
2021/11/03	R248	03/02/2022	10.40	Put	Bond Future	5,048.1400	5.0481	5,336.9400	5.3369	5.721	0	0	0
2021/11/03	R248	03/02/2022	10.70	Call	Bond Future	1,239.3100	1.2393	1,263.5700	1.2636	1.958	0	0	1,300
2021/11/03	R248	03/02/2022	10.70	Put	Bond Future	3,419.8900	3.4199	3,696.2300	3.6962	8.080	0	0	0
2021/11/03	R248	03/02/2022	11.00	Call	Bond Future	2,200.6900	2.2007	2,192.0500	2.1921	(0.393)	0	0	100
2021/11/03	R248	03/02/2022	11.00	Put	Bond Future	2,201.5500	2.2016	2,444.9900	2.4450	11.058	0	0	0
2021/11/03	R248	03/02/2022	11.47	Put	Bond Future	1,045.5400	1.0455	1,219.1500	1.2192	16.605	0	0	0
2021/11/03	R248	03/02/2022	10.20	Call	Bond Future	314.4500	0.3145	347.3500	0.3473	10.463	0	0	900
2021/11/03	R248	03/02/2022	11.48	Put	Bond Future	1,028.9300	1.0289	1,201.0100	1.2010	16.724	0	0	0
2021/11/03	R248	03/02/2022	11.49	Call	Bond Future	4,363.0500	4.3631	4,281.5400	4.2815	(1.868)	0	0	0
2021/11/03	R248	05/05/2022	11.79	Call	Bond Future	5,503.2400	5.5032	5,494.4100	5.4944	(0.160)	0	0	0
2021/11/03	R248	05/05/2022	11.79	Put	Bond Future	1,448.2200	1.4482	1,695.2200	1.6952	17.055	0	0	0
2021/11/03	R248	05/05/2022	11.80	Call	Bond Future	5,550.6700	5.5507	5,540.4700	5.5405	(0.184)	0	0	0
2021/11/03	R248	05/05/2022			Bond Future	11.1752	81.2700	11.2123	81.0142	0.332	0.0000	0.0000	2,035
2021/11/03	R248	05/05/2022	11.80	Put	Bond Future	1,432.7400	1.4327	1,678.3700	1.6784	17.144	0	0	0
2021/11/03	R248	05/05/2022	11.81	Call	Bond Future	5,598.1900	5.5982	5,586.6200	5.5866	(0.207)	0	0	0
2021/11/03	R248	05/05/2022	11.81	Put	Bond Future	1,417.4300	1.4174	1,661.6900	1.6617	17.233	0	0	0
2021/11/03	R248	04/08/2022	10.98	Call	Bond Future	2,277.4100	2.2774	2,420.6200	2.4206	6.288	0	0	0
2021/11/03	R248	04/08/2022	10.98	Put	Bond Future	4,901.4900	4.9015	5,303.8500	5.3038	8.209	0	0	0
2021/11/03	R248	04/08/2022	10.99	Call	Bond Future	2,305.9000	2.3059	2,448.7900	2.4488	6.197	0	0	0
2021/11/03	R248	04/08/2022	10.99	Put	Bond Future	4,858.9700	4.8590	5,261.0100	5.2610	8.274	0	0	0
2021/11/03	R248	04/08/2022			Bond Future	11.3600	82.2029	11.3987	81.9437	0.341	0.0000	0.0000	0
2021/11/03	R248	04/08/2022	11.00	Call	Bond Future	2,334.5700	2.3346	2,477.1400	2.4771	6.107	0	0	0
2021/11/03	R248	04/08/2022	11.00	Put	Bond Future	4,816.7300	4.8167	5,218.4500	5.2185	8.340	0	0	0
2021/11/03	R248	03/11/2022	11.30	Put	Bond Future	4,825.2700	4.8253	5,268.3300	5.2683	9.182	0	0	0
2021/11/03	R248	03/11/2022	11.31	Put	Bond Future	4,788.0700	4.7881	5,230.6400	5.2306	9.243	0	0	0
2021/11/03	R248	03/11/2022	11.32	Call	Bond Future	3,277.4500	3.2775	3,456.6900	3.4567	5.469	0	0	0
2021/11/03	R248	03/11/2022			Bond Future	11.5421	78.8614	11.5825	78.5986	0.350	0.0000	0.0000	0
2021/11/03	R248	03/11/2022	11.30	Call	Bond Future	3,216.5000	3.2165	3,396.7500	3.3968	5.604	0	0	0
2021/11/03	R248	03/11/2022	11.31	Call	Bond Future	3,246.9000	3.2469	3,426.6600	3.4267	5.536	0	0	0
2021/11/03	R248	03/11/2022	11.32	Put	Bond Future	4,751.1200	4.7511	5,193.1700	5.1932	9.304	0	0	0

**Total**

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