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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/10/2021 TO 21/10/2021

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
2021/10/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	2025	04/11/2021		Bond Future	154.8447	154.8447	154.8422	154.8422	(0.002)	0.0000	0.0000	1,838
2021/10/21	2025	03/02/2022		Bond Future	155.0413	155.0413	155.0379	155.0379	(0.002)	0.0000	0.0000	4,632
2021/10/21	2025	05/05/2022		Bond Future	156.9083	156.9083	156.9045	156.9045	(0.002)	0.0000	0.0000	164
2021/10/21	2025	04/08/2022		Bond Future	157.2675	157.2675	157.2639	157.2639	(0.002)	0.0000	0.0000	0
2021/10/21	2025	03/11/2022		Bond Future	157.9000	157.9000	159.2369	159.2369	0.847	0.0000	0.0000	0
2021/10/21	2029	04/11/2021		Bond Future	114.0272	114.0272	113.9079	113.9079	(0.105)	0.0000	0.0000	2,252
2021/10/21	2029	03/02/2022		Bond Future	115.3382	115.3382	115.2169	115.2169	(0.105)	0.0000	0.0000	2,576

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
2021/10/21	2029	05/05/2022			Bond Future	115.5289	115.5289	115.4059	115.4059	(0.106)	0.0000	0.0000	186
2021/10/21	2029	04/08/2022			Bond Future	116.9813	116.9813	116.8567	116.8567	(0.107)	0.0000	0.0000	0
2021/10/21	2029	03/11/2022			Bond Future	117.6200	117.6200	117.0988	117.0988	(0.443)	0.0000	0.0000	0
2021/10/21	2030	04/11/2021	8.27	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	300
2021/10/21	2030	04/11/2021	8.27	Put	Bond Future	6,178.4300	6.1784	6,811.1200	6.8111	10.240	0	0	0
2021/10/21	2030	04/11/2021	8.77	Put	Bond Future	3,329.0100	3.3290	3,954.3000	3.9543	18.783	0	0	0
2021/10/21	2030	04/11/2021	9.20	Call	Bond Future	275.3300	0.2753	123.4700	0.1235	(55.156)	0	0	29
2021/10/21	2030	04/11/2021	9.30	Put	Bond Future	868.4900	0.8685	1,273.3700	1.2734	46.619	0	0	0
2021/10/21	2030	04/11/2021	9.35	Call	Bond Future	584.2800	0.5843	315.0800	0.3151	(46.074)	0	0	0
2021/10/21	2030	04/11/2021	9.35	Put	Bond Future	719.0600	0.7191	1,082.5600	1.0826	50.552	0	0	9,100
2021/10/21	2030	04/11/2021	9.40	Put	Bond Future	587.8300	0.5878	909.1100	0.9091	54.655	0	0	0
2021/10/21	2030	04/11/2021	10.59	Put	Bond Future	0.2200	0.0002	0.4900	0.0005	122.727	0	0	0
2021/10/21	2030	04/11/2021	10.60	Call	Bond Future	6,279.0800	6.2791	5,646.6300	5.6466	(10.072)	0	0	0
2021/10/21	2030	04/11/2021	10.60	Put	Bond Future	0.2000	0.0002	0.4500	0.0005	125.000	0	0	0
2021/10/21	2030	04/11/2021	11.26	Call	Bond Future	9,433.7500	9.4338	8,801.0500	8.8011	(6.707)	0	0	0
2021/10/21	2030	04/11/2021	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/10/21	2030	04/11/2021			Bond Future	9.3751	94.4087	9.4936	93.7760	1.264	0.0000	0.0000	66,127
2021/10/21	2030	04/11/2021	8.75	Call	Bond Future	7.6800	0.0077	1.5800	0.0016	(79.427)	0	0	3,250
2021/10/21	2030	04/11/2021	8.75	Put	Bond Future	3,439.5600	3.4396	4,066.1600	4.0662	18.217	0	0	0
2021/10/21	2030	04/11/2021	8.77	Call	Bond Future	9.4300	0.0094	2.0200	0.0020	(78.579)	0	0	300
2021/10/21	2030	04/11/2021	8.80	Call	Bond Future	12.6900	0.0127	2.8800	0.0029	(77.305)	0	0	560
2021/10/21	2030	04/11/2021	8.80	Put	Bond Future	3,164.1300	3.1641	3,787.0200	3.7870	19.686	0	0	0
2021/10/21	2030	04/11/2021	9.20	Put	Bond Future	1,220.5800	1.2206	1,701.4200	1.7014	39.394	0	0	0
2021/10/21	2030	04/11/2021	9.25	Call	Bond Future	361.9700	0.3620	173.5400	0.1735	(52.057)	0	0	0
2021/10/21	2030	04/11/2021	9.25	Put	Bond Future	1,036.0600	1.0361	1,480.3300	1.4803	42.881	0	0	5,000
2021/10/21	2030	04/11/2021	9.30	Call	Bond Future	464.5600	0.4646	236.7400	0.2367	(49.040)	0	0	0
2021/10/21	2030	04/11/2021	9.40	Call	Bond Future	721.1900	0.7212	409.7700	0.4098	(43.181)	0	0	560
2021/10/21	2030	04/11/2021	9.90	Call	Bond Future	2,801.3700	2.8014	2,207.6500	2.2076	(21.194)	0	0	29
2021/10/21	2030	04/11/2021	9.90	Put	Bond Future	40.7400	0.0407	79.7200	0.0797	95.680	0	0	0
2021/10/21	2030	04/11/2021	10.59	Call	Bond Future	6,230.1100	6.2301	5,597.6800	5.5977	(10.151)	0	0	0
2021/10/21	2030	04/11/2021	10.61	Call	Bond Future	6,328.0300	6.3280	5,695.5500	5.6955	(9.995)	0	0	0
2021/10/21	2030	04/11/2021	10.61	Put	Bond Future	0.1900	0.0002	0.4100	0.0004	115.789	0	0	0
2021/10/21	2030	04/11/2021	11.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	29
2021/10/21	2030	04/11/2021	11.44	Call	Bond Future	10,267.9600	10.2680	9,635.2600	9.6353	(6.162)	0	0	0
2021/10/21	2030	03/02/2022	9.45	Call	Bond Future	1,387.7700	1.3878	1,114.4900	1.1145	(19.692)	0	0	0
2021/10/21	2030	03/02/2022	9.45	Put	Bond Future	2,095.3600	2.0954	2,462.4400	2.4624	17.519	0	0	0
2021/10/21	2030	03/02/2022	8.39	Call	Bond Future	111.3900	0.1114	74.3200	0.0743	(33.279)	0	0	101
2021/10/21	2030	03/02/2022	8.39	Put	Bond Future	6,582.4200	6.5824	7,185.7100	7.1857	9.165	0	0	0
2021/10/21	2030	03/02/2022	8.85	Call	Bond Future	378.1600	0.3782	273.2300	0.2732	(27.748)	0	0	1,000
2021/10/21	2030	03/02/2022	8.85	Put	Bond Future	4,293.1800	4.2932	4,828.6100	4.8286	12.472	0	0	0
2021/10/21	2030	03/02/2022	9.35	Call	Bond Future	1,160.0500	1.1600	917.8400	0.9178	(20.879)	0	0	0
2021/10/21	2030	03/02/2022	9.35	Put	Bond Future	2,392.5300	2.3925	2,790.6800	2.7907	16.641	0	0	101
2021/10/21	2030	03/02/2022			Bond Future	9.5860	91.4668	9.7102	90.8265	1.296	0.0000	0.0000	76,730
2021/10/21	2030	03/02/2022	9.43	Call	Bond Future	1,340.2300	1.3402	1,073.1900	1.0732	(19.925)	0	0	0
2021/10/21	2030	03/02/2022	9.43	Put	Bond Future	2,152.4900	2.1525	2,525.8100	2.5258	17.344	0	0	0
2021/10/21	2030	03/02/2022	9.44	Call	Bond Future	1,363.8800	1.3639	1,093.7200	1.0937	(19.808)	0	0	0
2021/10/21	2030	03/02/2022	9.44	Put	Bond Future	2,123.7900	2.1238	2,493.9900	2.4940	17.431	0	0	0

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2021/10/21	2030	03/02/2022	9.60	Call	Bond Future	1,769.7100	1.7697	1,449.9400	1.4499	(18.069)	0	0	1,000
2021/10/21	2030	03/02/2022	9.60	Put	Bond Future	1,697.1000	1.6971	2,017.6900	2.0177	18.890	0	0	0
2021/10/21	2030	03/02/2022	9.78	Call	Bond Future	2,292.7600	2.2928	1,918.9600	1.9190	(16.303)	0	0	0
2021/10/21	2030	03/02/2022	9.78	Put	Bond Future	1,295.0500	1.2950	1,561.6100	1.5616	20.583	0	0	101
2021/10/21	2030	03/02/2022	10.85	Call	Bond Future	6,480.3100	6.4803	5,902.6300	5.9026	(8.914)	0	0	0
2021/10/21	2030	03/02/2022	10.85	Put	Bond Future	225.1500	0.2252	287.8300	0.2878	27.839	0	0	1,000
2021/10/21	2030	05/05/2022	8.89	Put	Bond Future	5,289.6300	5.2896	5,816.2800	5.8163	9.956	0	0	0
2021/10/21	2030	05/05/2022	8.81	Put	Bond Future	5,645.9800	5.6460	6,185.2900	6.1853	9.552	0	0	0
2021/10/21	2030	05/05/2022	10.21	Call	Bond Future	3,434.9300	3.4349	3,023.0900	3.0231	(11.990)	0	0	0
2021/10/21	2030	05/05/2022	10.21	Put	Bond Future	1,433.8900	1.4339	1,670.2400	1.6702	16.483	0	0	0
2021/10/21	2030	05/05/2022	9.95	Call	Bond Future	2,648.0300	2.6480	2,291.9700	2.2920	(13.446)	0	0	0
2021/10/21	2030	05/05/2022	8.14	Call	Bond Future	139.5200	0.1395	102.8000	0.1028	(26.319)	0	0	1,800
2021/10/21	2030	05/05/2022	8.14	Put	Bond Future	8,969.2900	8.9693	9,580.7600	9.5808	6.817	0	0	0
2021/10/21	2030	05/05/2022	8.47	Call	Bond Future	269.8100	0.2698	204.7100	0.2047	(24.128)	0	0	1,073
2021/10/21	2030	05/05/2022			Bond Future	9.8040	92.5469	9.9342	91.8987	1.329	0.0000	0.0000	14,728
2021/10/21	2030	05/05/2022	8.89	Call	Bond Future	569.1700	0.5692	447.6300	0.4476	(21.354)	0	0	1,800
2021/10/21	2030	05/05/2022	9.35	Call	Bond Future	1,230.5100	1.2305	1,014.0800	1.0141	(17.589)	0	0	0
2021/10/21	2030	05/05/2022	9.35	Put	Bond Future	3,537.0100	3.5370	3,968.7700	3.9688	12.207	0	0	1,073
2021/10/21	2030	05/05/2022	10.19	Call	Bond Future	3,371.0200	3.3710	2,963.2600	2.9633	(12.096)	0	0	0
2021/10/21	2030	05/05/2022	10.19	Put	Bond Future	1,467.2100	1.4672	1,707.6400	1.7076	16.387	0	0	0
2021/10/21	2030	05/05/2022	10.20	Call	Bond Future	3,402.9100	3.4029	2,993.1100	2.9931	(12.043)	0	0	0
2021/10/21	2030	05/05/2022	10.20	Put	Bond Future	1,450.4700	1.4505	1,688.8600	1.6889	16.435	0	0	200
2021/10/21	2030	05/05/2022	8.81	Call	Bond Future	497.5900	0.4976	388.7100	0.3887	(21.881)	0	0	200
2021/10/21	2030	05/05/2022	11.04	Call	Bond Future	6,484.8900	6.4849	5,945.5600	5.9456	(8.317)	0	0	0
2021/10/21	2030	05/05/2022	11.04	Put	Bond Future	566.5700	0.5666	675.4300	0.6754	19.214	0	0	1,800
2021/10/21	2030	05/05/2022	9.95	Put	Bond Future	1,921.8100	1.9218	2,213.9400	2.2139	15.201	0	0	1,073
2021/10/21	2030	05/05/2022	7.73	Call	Bond Future	54.0300	0.0540	38.2200	0.0382	(29.262)	0	0	200
2021/10/21	2030	05/05/2022	7.73	Put	Bond Future	11,225.1300	11.2251	11,857.5100	11.8575	5.634	0	0	0
2021/10/21	2030	05/05/2022	8.47	Put	Bond Future	7,264.3600	7.2644	7,847.4500	7.8475	8.027	0	0	0
2021/10/21	2030	04/08/2022	9.56	Call	Bond Future	1,569.6600	1.5697	1,334.1300	1.3341	(15.005)	0	0	0
2021/10/21	2030	04/08/2022	9.56	Put	Bond Future	3,902.5300	3.9025	4,323.6400	4.3236	10.791	0	0	0
2021/10/21	2030	04/08/2022	10.95	Call	Bond Future	5,433.3600	5.4334	4,951.9600	4.9520	(8.860)	0	0	0
2021/10/21	2030	04/08/2022	10.95	Put	Bond Future	1,165.1500	1.1652	1,340.3900	1.3404	15.040	0	0	800
2021/10/21	2030	04/08/2022			Bond Future	10.0363	89.6358	10.1732	88.9791	1.364	0.0000	0.0000	0
2021/10/21	2030	04/08/2022	9.05	Call	Bond Future	798.9300	0.7989	655.3800	0.6554	(17.968)	0	0	800
2021/10/21	2030	04/08/2022	9.05	Put	Bond Future	5,716.3500	5.7163	6,229.4400	6.2294	8.976	0	0	0
2021/10/21	2030	04/08/2022	9.54	Call	Bond Future	1,531.3300	1.5313	1,299.7400	1.2997	(15.123)	0	0	0
2021/10/21	2030	04/08/2022	9.54	Put	Bond Future	3,963.8500	3.9638	4,388.9000	4.3889	10.723	0	0	0
2021/10/21	2030	04/08/2022	9.55	Call	Bond Future	1,550.4200	1.5504	1,316.8700	1.3169	(15.064)	0	0	0
2021/10/21	2030	04/08/2022	9.55	Put	Bond Future	3,933.1000	3.9331	4,356.1900	4.3562	10.757	0	0	0
2021/10/21	2030	04/08/2022	8.30	Call	Bond Future	252.7000	0.2527	197.1600	0.1972	(21.979)	0	0	800
2021/10/21	2030	04/08/2022	8.30	Put	Bond Future	9,140.5600	9.1406	9,741.6600	9.7417	6.576	0	0	0
2021/10/21	2030	03/11/2022	10.10	Call	Bond Future	47.0100	0.0470	0.0000	0.0000	(100.000)	0	0	0
2021/10/21	2030	03/11/2022	10.10	Put	Bond Future	0.0000	0.0000	1,431.8900	1.4319	100.000	0	0	0
2021/10/21	2030	03/11/2022			Bond Future	10.0900	91.6040	10.4078	90.1251	3.150	0.0000	0.0000	0
2021/10/21	2030	03/11/2022	10.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	2030	03/11/2022	10.09	Put	Bond Future	0.0000	0.0000	1,478.9000	1.4789	100.000	0	0	0
2021/10/21	2030	03/11/2022	10.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2021/10/21	2030	03/11/2022	10.08	Put	Bond Future	47.0400	0.0470	1,525.9400	1.5259	3143.920	0	0	0
2021/10/21	2032	04/11/2021	9.83	Call	Bond Future	347.9800	0.3480	150.4900	0.1505	(56.753)	0	0	700
2021/10/21	2032	04/11/2021	11.69	Call	Bond Future	9,479.3800	9.4794	8,753.8000	8.7538	(7.654)	0	0	0
2021/10/21	2032	04/11/2021	11.70	Call	Bond Future	9,530.0700	9.5301	8,804.4900	8.8045	(7.614)	0	0	0
2021/10/21	2032	04/11/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	2032	04/11/2021			Bond Future	9.9595	89.9775	10.0830	89.2519	1.240	0.0000	0.0000	87,985
2021/10/21	2032	04/11/2021	9.33	Call	Bond Future	5.2800	0.0053	0.8600	0.0009	(83.712)	0	0	700
2021/10/21	2032	04/11/2021	9.33	Put	Bond Future	3,830.8900	3.8309	4,552.0500	4.5520	18.825	0	0	0
2021/10/21	2032	04/11/2021	9.83	Put	Bond Future	1,117.5000	1.1175	1,645.5900	1.6456	47.256	0	0	0
2021/10/21	2032	04/11/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	2032	04/11/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	2032	04/11/2021	11.71	Call	Bond Future	9,580.7200	9.5807	8,855.1400	8.8551	(7.573)	0	0	0
2021/10/21	2032	04/11/2021	12.81	Call	Bond Future	14,891.8700	14.8919	14,166.2900	14.1663	(4.872)	0	0	0
2021/10/21	2032	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2021/10/21	2032	03/02/2022	9.67	Call	Bond Future	633.5800	0.6336	459.9700	0.4600	(27.401)	0	0	0
2021/10/21	2032	03/02/2022	9.90	Put	Bond Future	2,648.1100	2.6481	3,124.5200	3.1245	17.991	0	0	900
2021/10/21	2032	03/02/2022	9.58	Call	Bond Future	493.5400	0.4935	349.8600	0.3499	(29.112)	0	0	400
2021/10/21	2032	03/02/2022	9.58	Put	Bond Future	3,945.5600	3.9456	4,536.1600	4.5362	14.969	0	0	0
2021/10/21	2032	03/02/2022	10.42	Call	Bond Future	2,673.4000	2.6734	2,224.1500	2.2241	(16.804)	0	0	0
2021/10/21	2032	03/02/2022	10.42	Put	Bond Future	1,241.1200	1.2411	1,526.1500	1.5262	22.966	0	0	0
2021/10/21	2032	03/02/2022	10.43	Call	Bond Future	2,709.5500	2.7095	2,256.9600	2.2570	(16.704)	0	0	0
2021/10/21	2032	03/02/2022	10.43	Put	Bond Future	1,221.2500	1.2213	1,502.9400	1.5029	23.066	0	0	0
2021/10/21	2032	03/02/2022	9.81	Call	Bond Future	898.3500	0.8983	674.4000	0.6744	(24.929)	0	0	0
2021/10/21	2032	03/02/2022	9.81	Put	Bond Future	2,977.1500	2.9771	3,487.4800	3.4875	17.142	0	0	198
2021/10/21	2032	03/02/2022	10.45	Put	Bond Future	1,182.2900	1.1823	1,457.3600	1.4574	23.266	0	0	198
2021/10/21	2032	03/02/2022	10.53	Call	Bond Future	3,082.5500	3.0825	2,597.7200	2.5977	(15.728)	0	0	0
2021/10/21	2032	03/02/2022	10.53	Put	Bond Future	1,036.7400	1.0367	1,286.1900	1.2862	24.061	0	0	210
2021/10/21	2032	03/02/2022	10.35	Put	Bond Future	1,387.7000	1.3877	1,696.6000	1.6966	22.260	0	0	400
2021/10/21	2032	03/02/2022	10.66	Call	Bond Future	3,596.3300	3.5963	3,072.9600	3.0730	(14.553)	0	0	0
2021/10/21	2032	03/02/2022	10.66	Put	Bond Future	832.9600	0.8330	1,043.8700	1.0439	25.321	0	0	97
2021/10/21	2032	03/02/2022	11.13	Call	Bond Future	5,670.0600	5.6701	5,044.5000	5.0445	(11.033)	0	0	0
2021/10/21	2032	03/02/2022	11.13	Put	Bond Future	378.8100	0.3788	487.5300	0.4875	28.700	0	0	210
2021/10/21	2032	03/02/2022	10.65	Call	Bond Future	3,555.8400	3.5558	3,035.2900	3.0353	(14.639)	0	0	0
2021/10/21	2032	03/02/2022	10.65	Put	Bond Future	847.3800	0.8474	1,061.1100	1.0611	25.222	0	0	1,050
2021/10/21	2032	03/02/2022	8.91	Put	Bond Future	7,686.9900	7.6870	8,393.6400	8.3936	9.193	0	0	0
2021/10/21	2032	03/02/2022			Bond Future	10.1672	90.9897	10.2961	90.2554	1.268	0.0000	0.0000	105,122
2021/10/21	2032	03/02/2022	9.62	Call	Bond Future	552.8900	0.5529	396.2000	0.3962	(28.340)	0	0	210
2021/10/21	2032	03/02/2022	9.62	Put	Bond Future	3,764.1000	3.7641	4,341.6900	4.3417	15.345	0	0	0
2021/10/21	2032	03/02/2022	9.67	Put	Bond Future	3,544.9600	3.5450	4,105.6300	4.1056	15.816	0	0	1,050
2021/10/21	2032	03/02/2022	9.90	Call	Bond Future	1,099.1700	1.0992	841.3000	0.8413	(23.460)	0	0	900
2021/10/21	2032	03/02/2022	10.14	Call	Bond Future	1,745.7500	1.7457	1,396.4000	1.3964	(20.011)	0	0	0
2021/10/21	2032	03/02/2022	10.14	Put	Bond Future	1,901.9300	1.9019	2,286.8600	2.2869	20.239	0	0	97
2021/10/21	2032	03/02/2022	10.45	Call	Bond Future	2,782.4800	2.7825	2,323.2700	2.3233	(16.504)	0	0	0
2021/10/21	2032	03/02/2022	10.35	Call	Bond Future	2,426.4900	2.4265	2,001.1100	2.0011	(17.531)	0	0	0
2021/10/21	2032	03/02/2022	10.90	Call	Bond Future	4,622.4800	4.6225	4,039.7400	4.0397	(12.607)	0	0	0
2021/10/21	2032	03/02/2022	10.90	Put	Bond Future	555.4400	0.5554	706.9800	0.7070	27.283	0	0	900
2021/10/21	2032	03/02/2022	10.44	Call	Bond Future	2,745.9100	2.7459	2,290.0000	2.2900	(16.603)	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
2021/10/21	2032	03/02/2022	10.44	Put	Bond Future	1,201.6400	1.2016	1,480.0100	1.4800	23.166	0	0	0
2021/10/21	2032	03/02/2022	10.95	Call	Bond Future	4,845.8800	4.8459	4,252.7000	4.2527	(12.241)	0	0	0
2021/10/21	2032	03/02/2022	10.95	Put	Bond Future	510.6400	0.5106	651.7400	0.6517	27.632	0	0	400
2021/10/21	2032	03/02/2022	8.91	Call	Bond Future	72.7600	0.0728	45.1300	0.0451	(37.974)	0	0	198
2021/10/21	2032	03/02/2022	9.14	Call	Bond Future	146.7300	0.1467	95.0900	0.0951	(35.194)	0	0	97
2021/10/21	2032	03/02/2022	9.14	Put	Bond Future	6,304.3600	6.3044	6,987.0000	6.9870	10.828	0	0	0
2021/10/21	2032	03/02/2022	9.57	Call	Bond Future	479.3000	0.4793	338.8000	0.3388	(29.314)	0	0	1,050
2021/10/21	2032	03/02/2022	9.57	Put	Bond Future	3,991.6600	3.9917	4,585.4400	4.5854	14.876	0	0	0
2021/10/21	2032	05/05/2022	11.03	Call	Bond Future	4,629.7200	4.6297	4,098.8800	4.0989	(11.466)	0	0	0
2021/10/21	2032	05/05/2022	11.03	Put	Bond Future	1,106.6600	1.1067	1,319.0100	1.3190	19.188	0	0	0
2021/10/21	2032	05/05/2022	11.18	Call	Bond Future	5,232.3700	5.2324	4,672.5500	4.6725	(10.699)	0	0	0
2021/10/21	2032	05/05/2022	11.18	Put	Bond Future	926.0600	0.9261	1,109.4300	1.1094	19.801	0	0	780
2021/10/21	2032	05/05/2022	10.98	Call	Bond Future	4,434.9600	4.4350	3,914.5800	3.9146	(11.734)	0	0	0
2021/10/21	2032	05/05/2022	10.98	Put	Bond Future	1,175.2000	1.1752	1,398.0100	1.3980	18.959	0	0	993
2021/10/21	2032	05/05/2022	11.02	Put	Bond Future	1,119.6000	1.1196	1,333.9800	1.3340	19.148	0	0	0
2021/10/21	2032	05/05/2022	10.29	Put	Bond Future	2,612.7600	2.6128	3,011.7900	3.0118	15.272	0	0	0
2021/10/21	2032	05/05/2022			Bond Future	10.3780	87.9172	10.5125	87.1740	1.297	0.0000	0.0000	20,384
2021/10/21	2032	05/05/2022	11.02	Call	Bond Future	4,590.0900	4.5901	4,061.2800	4.0613	(11.521)	0	0	0
2021/10/21	2032	05/05/2022	10.18	Call	Bond Future	1,820.5900	1.8206	1,508.2300	1.5082	(17.157)	0	0	780
2021/10/21	2032	05/05/2022	10.18	Put	Bond Future	2,929.5000	2.9295	3,360.3300	3.3603	14.707	0	0	0
2021/10/21	2032	05/05/2022	10.29	Call	Bond Future	2,122.3500	2.1224	1,778.1900	1.7782	(16.216)	0	0	993
2021/10/21	2032	05/05/2022	11.04	Call	Bond Future	4,669.2400	4.6692	4,136.3700	4.1364	(11.412)	0	0	0
2021/10/21	2032	05/05/2022	11.04	Put	Bond Future	1,093.6600	1.0937	1,303.9800	1.3040	19.231	0	0	0
2021/10/21	2032	05/05/2022	9.58	Call	Bond Future	653.8100	0.6538	504.1000	0.5041	(22.898)	0	0	780
2021/10/21	2032	05/05/2022	9.58	Put	Bond Future	5,240.9100	5.2409	5,834.3900	5.8344	11.324	0	0	0
2021/10/21	2032	04/08/2022	10.22	Call	Bond Future	1,928.9800	1.9290	1,637.5200	1.6375	(15.110)	0	0	0
2021/10/21	2032	04/08/2022	10.20	Put	Bond Future	4,045.4700	4.0455	4,511.4100	4.5114	11.518	0	0	0
2021/10/21	2032	04/08/2022	10.21	Put	Bond Future	4,012.9900	4.0130	4,476.5900	4.4766	11.552	0	0	0
2021/10/21	2032	04/08/2022	8.97	Call	Bond Future	287.4100	0.2874	220.8900	0.2209	(23.145)	0	0	800
2021/10/21	2032	04/08/2022	8.97	Put	Bond Future	9,663.6200	9.6636	10,349.8200	10.3498	7.101	0	0	0
2021/10/21	2032	04/08/2022	9.72	Call	Bond Future	962.5500	0.9625	783.9900	0.7840	(18.551)	0	0	800
2021/10/21	2032	04/08/2022	9.72	Put	Bond Future	5,851.7800	5.8518	6,425.9400	6.4259	9.812	0	0	0
2021/10/21	2032	04/08/2022			Bond Future	10.5951	88.9522	10.7357	88.1994	1.327	0.0000	0.0000	0
2021/10/21	2032	04/08/2022	10.22	Put	Bond Future	3,980.7200	3.9807	4,441.9800	4.4420	11.587	0	0	0
2021/10/21	2032	04/08/2022	11.60	Call	Bond Future	6,366.4400	6.3664	5,799.6800	5.7997	(8.902)	0	0	0
2021/10/21	2032	04/08/2022	11.60	Put	Bond Future	1,174.7400	1.1747	1,360.7000	1.3607	15.830	0	0	800
2021/10/21	2032	04/08/2022	10.20	Call	Bond Future	1,882.5100	1.8825	1,595.7300	1.5957	(15.234)	0	0	0
2021/10/21	2032	04/08/2022	11.89	Call	Bond Future	7,525.8700	7.5259	6,922.3400	6.9223	(8.019)	0	0	0
2021/10/21	2032	04/08/2022	11.89	Put	Bond Future	914.5600	0.9146	1,063.7500	1.0638	16.313	0	0	0
2021/10/21	2032	04/08/2022	10.21	Call	Bond Future	1,905.6600	1.9057	1,616.5400	1.6165	(15.172)	0	0	0
2021/10/21	2032	03/11/2022			Bond Future	10.6600	86.7813	10.9647	85.1909	2.858	0.0000	0.0000	0
2021/10/21	2032	03/11/2022	10.66	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	2032	03/11/2022	10.66	Put	Bond Future	0.0000	0.0000	1,590.4400	1.5904	100.000	0	0	0
2021/10/21	2033	04/11/2021			Bond Future	108.2885	108.2885	108.3785	108.3785	0.083	0.0000	0.0000	2,113
2021/10/21	2033	03/02/2022			Bond Future	109.5335	109.5335	109.6239	109.6239	0.083	0.0000	0.0000	7,143
2021/10/21	2033	05/05/2022			Bond Future	109.5735	109.5735	109.6648	109.6648	0.083	0.0000	0.0000	2,121
2021/10/21	2033	04/08/2022			Bond Future	110.9510	110.9510	111.0433	111.0433	0.083	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
2021/10/21	2033	03/11/2022			Bond Future	111.5500	111.5500	111.1316	111.1316	(0.375)	0.0000	0.0000	0
2021/10/21	2037	04/11/2021	11.49	Call	Bond Future	5,234.8700	5.2349	4,343.0900	4.3431	(17.035)	0	0	600
2021/10/21	2037	04/11/2021	11.49	Put	Bond Future	6.4000	0.0064	15.7700	0.0158	146.406	0	0	0
2021/10/21	2037	04/11/2021	12.30	Call	Bond Future	9,832.6400	9.8326	8,931.5000	8.9315	(9.165)	0	0	0
2021/10/21	2037	04/11/2021	12.30	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	600
2021/10/21	2037	04/11/2021	12.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	2037	04/11/2021	12.83	Call	Bond Future	12,625.7700	12.6258	11,724.6200	11.7246	(7.137)	0	0	0
2021/10/21	2037	04/11/2021			Bond Future	10.6528	86.2584	10.7914	85.3573	1.302	0.0000	0.0000	71,143
2021/10/21	2037	04/11/2021	12.81	Call	Bond Future	12,523.3400	12.5233	11,622.1900	11.6222	(7.196)	0	0	0
2021/10/21	2037	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	2037	04/11/2021	12.82	Call	Bond Future	12,574.5800	12.5746	11,673.4300	11.6734	(7.166)	0	0	0
2021/10/21	2037	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	2037	03/02/2022	11.46	Call	Bond Future	4,557.3800	4.5574	3,875.7300	3.8757	(14.957)	0	0	0
2021/10/21	2037	03/02/2022	11.47	Put	Bond Future	790.5800	0.7906	1,017.7900	1.0178	28.740	0	0	0
2021/10/21	2037	03/02/2022	11.45	Call	Bond Future	4,510.7000	4.5107	3,832.0700	3.8321	(15.045)	0	0	0
2021/10/21	2037	03/02/2022			Bond Future	10.8499	82.9746	10.9942	82.0628	1.330	0.0000	0.0000	99,081
2021/10/21	2037	03/02/2022	11.46	Put	Bond Future	803.3100	0.8033	1,033.5100	1.0335	28.656	0	0	0
2021/10/21	2037	03/02/2022	11.47	Call	Bond Future	4,604.0400	4.6040	3,919.4000	3.9194	(14.870)	0	0	0
2021/10/21	2037	03/02/2022	11.45	Put	Bond Future	816.0900	0.8161	1,049.3100	1.0493	28.578	0	0	0
2021/10/21	2037	05/05/2022	11.83	Call	Bond Future	5,747.0800	5.7471	5,062.8500	5.0629	(11.906)	0	0	0
2021/10/21	2037	05/05/2022	11.84	Put	Bond Future	1,106.8000	1.1068	1,343.1900	1.3432	21.358	0	0	0
2021/10/21	2037	05/05/2022	11.82	Call	Bond Future	5,702.3600	5.7024	5,020.3500	5.0204	(11.960)	0	0	0
2021/10/21	2037	05/05/2022			Bond Future	11.0499	83.9545	11.2001	83.0317	1.359	0.0000	0.0000	11,855
2021/10/21	2037	05/05/2022	11.83	Put	Bond Future	1,118.7700	1.1188	1,357.3600	1.3574	21.326	0	0	0
2021/10/21	2037	05/05/2022	11.84	Call	Bond Future	5,791.8700	5.7919	5,105.4400	5.1054	(11.852)	0	0	0
2021/10/21	2037	05/05/2022	11.82	Put	Bond Future	1,130.8700	1.1309	1,371.6800	1.3717	21.294	0	0	0
2021/10/21	2037	04/08/2022	10.89	Call	Bond Future	2,134.0500	2.1341	1,772.3100	1.7723	(16.951)	0	0	0
2021/10/21	2037	04/08/2022	10.89	Put	Bond Future	4,407.9200	4.4079	4,980.6200	4.9806	12.993	0	0	0
2021/10/21	2037	04/08/2022	10.90	Call	Bond Future	2,160.2900	2.1603	1,795.5800	1.7956	(16.882)	0	0	0
2021/10/21	2037	04/08/2022	10.91	Put	Bond Future	4,335.5200	4.3355	4,902.2800	4.9023	13.072	0	0	0
2021/10/21	2037	04/08/2022			Bond Future	11.2600	80.6869	11.4166	79.7524	1.391	0.0000	0.0000	0
2021/10/21	2037	04/08/2022	11.42	Call	Bond Future	3,727.0200	3.7270	3,213.0600	3.2131	(13.790)	0	0	0
2021/10/21	2037	04/08/2022	11.42	Put	Bond Future	2,772.4100	2.7724	3,192.8900	3.1929	15.167	0	0	50
2021/10/21	2037	04/08/2022	10.90	Put	Bond Future	4,371.4600	4.3715	4,941.1900	4.9412	13.033	0	0	50
2021/10/21	2037	04/08/2022	10.91	Call	Bond Future	2,186.9700	2.1870	1,819.2900	1.8193	(16.812)	0	0	0
2021/10/21	2037	04/08/2022	10.10	Call	Bond Future	697.1000	0.6971	540.5200	0.5405	(22.462)	0	0	50
2021/10/21	2037	04/08/2022	10.10	Put	Bond Future	8,153.1300	8.1531	8,930.9900	8.9310	9.541	0	0	0
2021/10/21	2037	03/11/2022	11.32	Call	Bond Future	59.5400	0.0595	0.0000	0.0000	(100.000)	0	0	0
2021/10/21	2037	03/11/2022	11.30	Put	Bond Future	59.6100	0.0596	1,902.9500	1.9029	3092.334	0	0	0
2021/10/21	2037	03/11/2022	11.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	2037	03/11/2022	11.31	Put	Bond Future	0.0000	0.0000	1,843.3400	1.8433	100.000	0	0	0
2021/10/21	2037	03/11/2022			Bond Future	11.3100	82.6285	11.6247	80.7851	2.783	0.0000	0.0000	0
2021/10/21	2037	03/11/2022	11.32	Put	Bond Future	0.0000	0.0000	1,783.8000	1.7838	100.000	0	0	0
2021/10/21	2037	03/11/2022	11.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	2038	04/11/2021			Bond Future	121.6886	121.6886	121.5733	121.5733	(0.095)	0.0000	0.0000	3,196
2021/10/21	2038	03/02/2022			Bond Future	121.3061	121.3061	121.1886	121.1886	(0.097)	0.0000	0.0000	4,177

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
2021/10/21	2038	05/05/2022			Bond Future	122.7669	122.7669	122.6478	122.6478	(0.097)	0.0000	0.0000	677
2021/10/21	2038	04/08/2022			Bond Future	122.4955	122.4955	122.3752	122.3752	(0.098)	0.0000	0.0000	0
2021/10/21	2038	03/11/2022			Bond Future	122.0000	122.0000	123.9107	123.9107	1.566	0.0000	0.0000	0
2021/10/21	2040	04/11/2021	12.89	Call	Bond Future	12,962.1800	12.9622	11,962.3700	11.9624	(7.713)	0	0	0
2021/10/21	2040	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	2040	04/11/2021	12.90	Call	Bond Future	13,016.0900	13.0161	12,016.2800	12.0163	(7.681)	0	0	0
2021/10/21	2040	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	2040	04/11/2021			Bond Future	10.7870	88.3161	10.9307	87.3163	1.333	0.0000	0.0000	38,898
2021/10/21	2040	04/11/2021	12.91	Call	Bond Future	13,069.9300	13.0699	12,070.1200	12.0701	(7.650)	0	0	0
2021/10/21	2040	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	2040	03/02/2022	11.57	Put	Bond Future	844.4600	0.8445	1,103.5900	1.1036	30.686	0	0	0
2021/10/21	2040	03/02/2022	11.58	Put	Bond Future	830.8300	0.8308	1,086.5200	1.0865	30.775	0	0	0
2021/10/21	2040	03/02/2022	11.59	Call	Bond Future	4,827.8000	4.8278	4,068.5700	4.0686	(15.726)	0	0	0
2021/10/21	2040	03/02/2022			Bond Future	10.9793	84.8052	11.1289	83.7936	1.363	0.0000	0.0000	71,196
2021/10/21	2040	03/02/2022	11.57	Call	Bond Future	4,728.2200	4.7282	3,975.8000	3.9758	(15.913)	0	0	0
2021/10/21	2040	03/02/2022	11.58	Call	Bond Future	4,777.8800	4.7779	4,022.0200	4.0220	(15.820)	0	0	0
2021/10/21	2040	03/02/2022	11.59	Put	Bond Future	817.5400	0.8175	1,069.8600	1.0699	30.863	0	0	0
2021/10/21	2040	05/05/2022	11.91	Put	Bond Future	1,289.1700	1.2892	1,567.7200	1.5677	21.607	0	0	0
2021/10/21	2040	05/05/2022	11.92	Call	Bond Future	6,004.0500	6.0040	5,256.4300	5.2564	(12.452)	0	0	0
2021/10/21	2040	05/05/2022	11.92	Put	Bond Future	1,275.6600	1.2757	1,551.7100	1.5517	21.640	0	0	0
2021/10/21	2040	05/05/2022	13.04	Call	Bond Future	11,476.0000	11.4760	10,551.6100	10.5516	(8.055)	0	0	0
2021/10/21	2040	05/05/2022	13.04	Put	Bond Future	414.3300	0.4143	513.6100	0.5136	23.962	0	0	1,200
2021/10/21	2040	05/05/2022	10.57	Call	Bond Future	1,170.2800	1.1703	896.3200	0.8963	(23.410)	0	0	1,200
2021/10/21	2040	05/05/2022	10.57	Put	Bond Future	5,335.3800	5.3354	6,085.0900	6.0851	14.052	0	0	0
2021/10/21	2040	05/05/2022			Bond Future	11.1740	85.8067	11.3297	84.7830	1.394	0.0000	0.0000	8,498
2021/10/21	2040	05/05/2022	11.91	Call	Bond Future	5,957.0300	5.9570	5,211.9100	5.2119	(12.508)	0	0	0
2021/10/21	2040	05/05/2022	9.82	Call	Bond Future	243.5700	0.2436	167.2300	0.1672	(31.342)	0	0	1,200
2021/10/21	2040	05/05/2022	9.82	Put	Bond Future	10,047.5900	10.0476	10,994.9200	10.9949	9.428	0	0	0
2021/10/21	2040	05/05/2022	11.90	Call	Bond Future	5,910.2900	5.9103	5,167.6900	5.1677	(12.565)	0	0	0
2021/10/21	2040	05/05/2022	11.90	Put	Bond Future	1,303.0400	1.3030	1,584.1100	1.5841	21.570	0	0	0
2021/10/21	2040	04/08/2022	11.05	Call	Bond Future	2,411.8500	2.4119	1,996.7600	1.9968	(17.210)	0	0	0
2021/10/21	2040	04/08/2022	11.05	Put	Bond Future	4,571.5100	4.5715	5,192.9700	5.1930	13.594	0	0	0
2021/10/21	2040	04/08/2022			Bond Future	11.3782	82.3102	11.5406	81.2736	1.427	0.0000	0.0000	0
2021/10/21	2040	04/08/2022	11.03	Call	Bond Future	2,355.1700	2.3552	1,946.6200	1.9466	(17.347)	0	0	0
2021/10/21	2040	04/08/2022	11.03	Put	Bond Future	4,649.3000	4.6493	5,277.3000	5.2773	13.507	0	0	0
2021/10/21	2040	04/08/2022	11.04	Call	Bond Future	2,383.5700	2.3836	1,971.7400	1.9717	(17.278)	0	0	0
2021/10/21	2040	04/08/2022	11.04	Put	Bond Future	4,610.4200	4.6104	5,235.1400	5.2351	13.550	0	0	0
2021/10/21	2040	03/11/2022	11.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	2040	03/11/2022	11.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	2040	03/11/2022	11.41	Put	Bond Future	0.0000	0.0000	2,088.5900	2.0886	100.000	0	0	0
2021/10/21	2040	03/11/2022			Bond Future	11.4000	84.4793	11.7429	82.3266	3.008	0.0000	0.0000	0
2021/10/21	2040	03/11/2022	11.39	Put	Bond Future	64.1400	0.0641	2,216.8000	2.2168	3356.190	0	0	0
2021/10/21	2040	03/11/2022	11.40	Put	Bond Future	0.0000	0.0000	2,152.6600	2.1527	100.000	0	0	0
2021/10/21	2040	03/11/2022	11.41	Call	Bond Future	64.0700	0.0641	0.0000	0.0000	(100.000)	0	0	0
2021/10/21	2044	04/11/2021	12.91	Call	Bond Future	13,079.2900	13.0793	12,059.0400	12.0590	(7.800)	0	0	0
2021/10/21	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
2021/10/21	2044	04/11/2021			Bond Future	10.8003	85.2218	10.9441	84.2016	1.332	0.0000	0.0000	22,199
2021/10/21	2044	04/11/2021	12.89	Call	Bond Future	12,972.2600	12.9723	11,952.0100	11.9520	(7.865)	0	0	0
2021/10/21	2044	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	2044	04/11/2021	12.90	Call	Bond Future	13,025.8100	13.0258	12,005.5600	12.0056	(7.833)	0	0	0
2021/10/21	2044	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	2044	03/02/2022	11.59	Call	Bond Future	4,872.2600	4.8723	4,096.0700	4.0961	(15.931)	0	0	0
2021/10/21	2044	03/02/2022	11.59	Put	Bond Future	815.2900	0.8153	1,071.3200	1.0713	31.404	0	0	0
2021/10/21	2044	03/02/2022	11.60	Call	Bond Future	4,922.9700	4.9230	4,143.3500	4.1433	(15.836)	0	0	0
2021/10/21	2044	03/02/2022	11.60	Put	Bond Future	802.1000	0.8021	1,054.7000	1.0547	31.492	0	0	0
2021/10/21	2044	03/02/2022			Bond Future	10.9823	81.8012	11.1320	80.7690	1.363	0.0000	0.0000	47,285
2021/10/21	2044	03/02/2022	11.61	Call	Bond Future	4,973.8000	4.9738	4,190.7900	4.1908	(15.743)	0	0	0
2021/10/21	2044	03/02/2022	11.61	Put	Bond Future	789.1200	0.7891	1,038.3300	1.0383	31.581	0	0	0
2021/10/21	2044	05/05/2022	11.91	Call	Bond Future	6,058.1900	6.0582	5,293.1100	5.2931	(12.629)	0	0	0
2021/10/21	2044	05/05/2022	11.91	Put	Bond Future	1,268.7700	1.2688	1,548.3500	1.5484	22.036	0	0	0
2021/10/21	2044	05/05/2022	11.92	Call	Bond Future	6,105.8500	6.1059	5,338.2300	5.3382	(12.572)	0	0	0
2021/10/21	2044	05/05/2022	11.92	Put	Bond Future	1,255.3500	1.2553	1,532.3900	1.5324	22.069	0	0	0
2021/10/21	2044	05/05/2022			Bond Future	11.1661	82.7674	11.3219	81.7227	1.395	0.0000	0.0000	5,735
2021/10/21	2044	05/05/2022	11.93	Call	Bond Future	6,153.5700	6.1536	5,383.4400	5.3834	(12.515)	0	0	0
2021/10/21	2044	05/05/2022	11.93	Put	Bond Future	1,242.0800	1.2421	1,516.6100	1.5166	22.102	0	0	0
2021/10/21	2044	04/08/2022	11.08	Call	Bond Future	2,551.2400	2.5512	2,112.5300	2.1125	(17.196)	0	0	0
2021/10/21	2044	04/08/2022	11.08	Put	Bond Future	4,421.8500	4.4219	5,040.8300	5.0408	13.998	0	0	0
2021/10/21	2044	04/08/2022	11.09	Call	Bond Future	2,581.2700	2.5813	2,139.1600	2.1392	(17.128)	0	0	0
2021/10/21	2044	04/08/2022	11.09	Put	Bond Future	4,383.4600	4.3835	4,999.0400	4.9990	14.043	0	0	0
2021/10/21	2044	04/08/2022			Bond Future	11.3586	79.3603	11.5210	78.3026	1.430	0.0000	0.0000	0
2021/10/21	2044	04/08/2022	11.10	Call	Bond Future	2,611.2000	2.6112	2,165.7000	2.1657	(17.061)	0	0	0
2021/10/21	2044	04/08/2022	11.10	Put	Bond Future	4,345.0700	4.3451	4,957.2600	4.9573	14.089	0	0	0
2021/10/21	2044	03/11/2022	11.40	Put	Bond Future	0.0000	0.0000	1,994.0400	1.9940	100.000	0	0	0
2021/10/21	2044	03/11/2022	11.41	Call	Bond Future	65.3500	0.0654	0.0000	0.0000	(100.000)	0	0	0
2021/10/21	2044	03/11/2022	11.41	Put	Bond Future	0.0000	0.0000	1,928.6900	1.9287	100.000	0	0	0
2021/10/21	2044	03/11/2022			Bond Future	11.4000	81.3110	11.7115	79.3170	2.733	0.0000	0.0000	0
2021/10/21	2044	03/11/2022	11.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	2044	03/11/2022	11.39	Put	Bond Future	65.4400	0.0654	2,059.4800	2.0595	3047.127	0	0	0
2021/10/21	2044	03/11/2022	11.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	2046	04/11/2021			Bond Future	109.5174	109.5174	109.0026	109.0026	(0.470)	0.0000	0.0000	9,554
2021/10/21	2046	03/02/2022			Bond Future	110.7767	110.7767	110.2552	110.2552	(0.471)	0.0000	0.0000	13,054
2021/10/21	2046	05/05/2022			Bond Future	110.2280	110.2280	109.7003	109.7003	(0.479)	0.0000	0.0000	171
2021/10/21	2046	04/08/2022			Bond Future	111.6139	111.6139	111.0794	111.0794	(0.479)	0.0000	0.0000	0
2021/10/21	2046	03/11/2022			Bond Future	111.4100	111.4100	110.5503	110.5503	(0.772)	0.0000	0.0000	0
2021/10/21	2050	04/11/2021			Bond Future	112.0907	112.0907	112.1290	112.1290	0.034	0.0000	0.0000	3,193
2021/10/21	2050	03/02/2022			Bond Future	111.3976	111.3976	111.4357	111.4357	0.034	0.0000	0.0000	7,284
2021/10/21	2050	05/05/2022			Bond Future	112.7392	112.7392	112.7775	112.7775	0.034	0.0000	0.0000	379
2021/10/21	2050	04/08/2022			Bond Future	112.1411	112.1411	112.1801	112.1801	0.035	0.0000	0.0000	0
2021/10/21	2050	03/11/2022			Bond Future	112.9100	112.9100	113.5878	113.5878	0.600	0.0000	0.0000	0
2021/10/21	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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2021/10/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	AL37	04/11/2021			Index Future	795.7280	795.7280	792.8840	792.8840	(0.357)	0.0000	0.0000	0
2021/10/21	AL37	03/02/2022			Index Future	804.6790	804.6790	801.7990	801.7990	(0.358)	0.0000	0.0000	0
2021/10/21	AL37	05/05/2022			Index Future	814.1720	814.1720	811.2550	811.2550	(0.358)	0.0000	0.0000	0
2021/10/21	AL37	04/08/2022			Index Future	824.1070	824.1070	821.1530	821.1530	(0.358)	0.0000	0.0000	0
2021/10/21	AL37	03/11/2022			Index Future	825.5400	825.5400	831.3680	831.3680	0.706	0.0000	0.0000	0
2021/10/21	AL7T	04/11/2021			Index Future	908.4630	908.4630	901.6360	901.6360	(0.751)	0.0000	0.0000	0
2021/10/21	AL7T	03/02/2022			Index Future	918.6830	918.6830	911.7730	911.7730	(0.752)	0.0000	0.0000	0
2021/10/21	AL7T	05/05/2022			Index Future	929.5210	929.5210	922.5270	922.5270	(0.752)	0.0000	0.0000	0
2021/10/21	AL7T	04/08/2022			Index Future	940.8630	940.8630	933.7830	933.7830	(0.753)	0.0000	0.0000	0
2021/10/21	AL7T	03/11/2022			Index Future	937.6700	937.6700	945.3990	945.3990	0.824	0.0000	0.0000	0
2021/10/21	ALBI	04/11/2021			Index Future	803.9250	803.9250	797.3130	797.3130	(0.822)	0.0000	0.0000	115
2021/10/21	ALBI	03/02/2022			Index Future	812.9690	812.9690	806.2780	806.2780	(0.823)	0.0000	0.0000	136
2021/10/21	ALBI	05/05/2022			Index Future	822.5590	822.5590	815.7870	815.7870	(0.823)	0.0000	0.0000	29
2021/10/21	ALBI	04/08/2022			Index Future	832.5970	832.5970	825.7410	825.7410	(0.823)	0.0000	0.0000	0
2021/10/21	ALBI	03/11/2022			Index Future	831.0000	831.0000	836.0130	836.0130	0.603	0.0000	0.0000	0
2021/10/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	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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2021/10/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/10/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/21	ES33	04/11/2021			Bond Future	11.3806	76.2068	11.5137	75.5107	1.170	0.0000	0.0000	0
2021/10/21	ES33	03/02/2022			Bond Future	11.6273	77.0830	11.7664	76.3784	1.196	0.0000	0.0000	263
2021/10/21	ES33	05/05/2022			Bond Future	11.8735	74.2339	12.0186	73.5206	1.222	0.0000	0.0000	87
2021/10/21	ES33	04/08/2022			Bond Future	12.1283	75.1198	12.2798	74.3973	1.249	0.0000	0.0000	0
2021/10/21	ES33	03/11/2022			Bond Future	12.1900	73.2763	12.5489	71.6022	2.944	0.0000	0.0000	0
2021/10/21	ES42	04/11/2021			Bond Future	11.8620	74.6813	12.0004	73.8599	1.167	0.0000	0.0000	0
2021/10/21	ES42	03/02/2022			Bond Future	12.0867	75.5399	12.2312	74.7087	1.196	0.0000	0.0000	3,579
2021/10/21	ES42	05/05/2022			Bond Future	12.3188	72.1911	12.4699	71.3498	1.227	0.0000	0.0000	1,190
2021/10/21	ES42	04/08/2022			Bond Future	12.5525	73.0513	12.7104	72.1992	1.258	0.0000	0.0000	0
2021/10/21	ES42	03/11/2022			Bond Future	12.5800	70.9040	12.9591	68.8967	3.013	0.0000	0.0000	0
2021/10/21	GOVI	04/11/2021	728.40	Call	GOVI	652,650.0000	65.2650	588,030.0000	58.8030	(9.901)	0	0	0
2021/10/21	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/21	GOVI	04/11/2021	728.41	Call	GOVI	652,550.0000	65.2550	587,930.0000	58.7930	(9.903)	0	0	0
2021/10/21	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	GOVI	04/11/2021			GOVI	793.6650	793.6650	787.2030	787.2030	(0.814)	0.0000	0.0000	49
2021/10/21	GOVI	04/11/2021	728.42	Call	GOVI	652,450.0000	65.2450	587,830.0000	58.7830	(9.904)	0	0	0
2021/10/21	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	GOVI	03/02/2022	792.76	Call	GOVI	98,330.0000	9.8330	32,940.0000	3.2940	(66.501)	0	0	0
2021/10/21	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	GOVI	03/02/2022			GOVI	802.5930	802.5930	796.0540	796.0540	(0.815)	0.0000	0.0000	942
2021/10/21	GOVI	03/02/2022	792.74	Call	GOVI	98,530.0000	9.8530	33,140.0000	3.3140	(66.366)	0	0	0
2021/10/21	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	GOVI	03/02/2022	792.75	Call	GOVI	98,430.0000	9.8430	33,040.0000	3.3040	(66.433)	0	0	0
2021/10/21	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	GOVI	05/05/2022	788.25	Call	GOVI	238,110.0000	23.8110	171,930.0000	17.1930	(27.794)	0	0	0
2021/10/21	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	GOVI	05/05/2022			GOVI	812.0610	812.0610	805.4430	805.4430	(0.815)	0.0000	0.0000	0
2021/10/21	GOVI	05/05/2022	788.23	Call	GOVI	238,310.0000	23.8310	172,130.0000	17.2130	(27.771)	0	0	0
2021/10/21	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	GOVI	05/05/2022	788.24	Call	GOVI	238,210.0000	23.8210	172,030.0000	17.2030	(27.782)	0	0	0
2021/10/21	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	GOVI	04/08/2022	819.28	Call	GOVI	26,900.0000	2.6900	0.0000	0.0000	(100.000)	0	0	0
2021/10/21	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	40,100.0000	4.0100	100.000	0	0	0
2021/10/21	GOVI	04/08/2022			GOVI	821.9700	821.9700	815.2700	815.2700	(0.815)	0.0000	0.0000	0
2021/10/21	GOVI	04/08/2022	819.26	Call	GOVI	27,100.0000	2.7100	0.0000	0.0000	(100.000)	0	0	0
2021/10/21	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	39,900.0000	3.9900	100.000	0	0	0
2021/10/21	GOVI	04/08/2022	819.27	Call	GOVI	27,000.0000	2.7000	0.0000	0.0000	(100.000)	0	0	0
2021/10/21	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	40,000.0000	4.0000	100.000	0	0	0
2021/10/21	GOVI	03/11/2022	820.41	Call	GOVI	100.0000	0.0100	50,020.0000	5.0020	49920.000	0	0	0
2021/10/21	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	49,920.0000	4.9920	100.000	0	0	0
2021/10/21	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	GOVI	03/11/2022			GOVI	820.4200	820.4200	825.4120	825.4120	0.608	0.0000	0.0000	0
2021/10/21	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	49,820.0000	4.9820	100.000	0	0	0
2021/10/21	GOVI	03/11/2022	820.43	Put	GOVI	100.0000	0.0100	0.0000	0.0000	(100.000)	0	0	0
2021/10/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/10/21	IGOV	04/11/2021			Index Future	297.2050	297.2050	297.0100	297.0100	(0.066)	0.0000	0.0000	31
2021/10/21	IGOV	03/02/2022			Index Future	300.6230	300.6230	300.4230	300.4230	(0.067)	0.0000	0.0000	485
2021/10/21	IGOV	05/05/2022			Index Future	304.2420	304.2420	304.0400	304.0400	(0.066)	0.0000	0.0000	16
2021/10/21	IGOV	04/08/2022			Index Future	308.0270	308.0270	307.8210	307.8210	(0.067)	0.0000	0.0000	0
2021/10/21	IGOV	03/11/2022			Index Future	308.7300	308.7300	311.7210	311.7210	0.969	0.0000	0.0000	0
2021/10/21	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/10/21	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/10/21	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/10/21	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/10/21	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/10/21	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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2021/10/21	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/10/21	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/10/21	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/10/21	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/10/21	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/10/21	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/10/21	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/10/21	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/10/21	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/10/21	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/10/21	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/10/21	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/10/21	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/10/21	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/10/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/10/21	JBAF	17/11/2021			Jibar Tradeable Future	3.7500	96.2500	3.7550	96.2450	0.133	0.0000	0.0000	50,000
2021/10/21	JBAF	15/12/2021			Jibar Tradeable Future	4.0350	95.9650	4.0250	95.9750	(0.248)	0.0000	0.0000	0
2021/10/21	JBAF	19/01/2022			Jibar Tradeable Future	4.1200	95.8800	4.1300	95.8700	0.243	0.0000	0.0000	0
2021/10/21	JBAF	16/02/2022			Jibar Tradeable Future	4.4100	95.5900	4.3500	95.6500	(1.361)	0.0000	0.0000	0
2021/10/21	JBAF	16/03/2022			Jibar Tradeable Future	4.5350	95.4650	4.4850	95.5150	(1.103)	0.0000	0.0000	0
2021/10/21	JBAF	20/04/2022			Jibar Tradeable Future	4.8500	95.1500	4.7200	95.2800	(2.680)	0.0000	0.0000	0
2021/10/21	JBAF	15/06/2022			Jibar Tradeable Future	5.0900	94.9100	5.0400	94.9600	(0.982)	0.0000	0.0000	72
2021/10/21	JBAF	21/09/2022			Jibar Tradeable Future	5.3400	94.6600	5.3200	94.6800	(0.375)	0.0000	0.0000	0
2021/10/21	JBAF	21/12/2022			Jibar Tradeable Future	5.8700	94.1300	5.8850	94.1150	0.256	0.0000	0.0000	68
2021/10/21	JBAF	15/03/2023			Jibar Tradeable Future	6.1500	93.8500	6.1900	93.8100	0.650	0.0000	0.0000	0
2021/10/21	JBAF	21/06/2023			Jibar Tradeable Future	6.4950	93.5050	6.5500	93.4500	0.847	0.0000	0.0000	0
2021/10/21	JBAF	20/09/2023			Jibar Tradeable Future	6.7100	93.2900	6.8650	93.1350	2.310	0.0000	0.0000	0
2021/10/21	R023	04/11/2021	4.90	Call	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2021/10/21	R023	04/11/2021	4.90	Put	Bond Future	656.8800	0.6569	686.3600	0.6864	4.488	0	0	0
2021/10/21	R023	04/11/2021	4.91	Call	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2021/10/21	R023	04/11/2021	4.91	Put	Bond Future	644.0500	0.6441	673.5200	0.6735	4.576	0	0	0
2021/10/21	R023	04/11/2021			Bond Future	5.4137	104.3957	5.4369	104.3662	0.428	0.0000	0.0000	6,810
2021/10/21	R023	04/11/2021	4.92	Call	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	0
2021/10/21	R023	04/11/2021	4.92	Put	Bond Future	631.2200	0.6312	660.6900	0.6607	4.669	0	0	0
2021/10/21	R023	03/02/2022	5.08	Call	Bond Future	33.0900	0.0331	28.8600	0.0289	(12.783)	0	0	0
2021/10/21	R023	03/02/2022	5.08	Put	Bond Future	614.9900	0.6150	641.2400	0.6412	4.268	0	0	0
2021/10/21	R023	03/02/2022			Bond Future	5.6439	105.5701	5.6735	105.5396	0.526	0.0000	0.0000	11,361
2021/10/21	R023	03/02/2022	5.06	Call	Bond Future	28.8200	0.0288	24.9900	0.0250	(13.289)	0	0	0
2021/10/21	R023	03/02/2022	5.06	Put	Bond Future	631.4500	0.6315	658.1000	0.6581	4.220	0	0	0
2021/10/21	R023	03/02/2022	5.07	Call	Bond Future	30.8500	0.0308	26.8300	0.0268	(13.031)	0	0	0
2021/10/21	R023	03/02/2022	5.07	Put	Bond Future	623.1200	0.6231	649.5800	0.6496	4.246	0	0	0
2021/10/21	R023	05/05/2022	6.31	Call	Bond Future	469.2600	0.4693	448.1000	0.4481	(4.509)	0	0	0
2021/10/21	R023	05/05/2022	6.31	Put	Bond Future	160.6100	0.1606	170.5500	0.1705	6.189	0	0	0
2021/10/21	R023	05/05/2022			Bond Future	5.9174	102.9057	5.9569	102.8745	0.667	0.0000	0.0000	777

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2021/10/21	R023	05/05/2022	6.29	Call	Bond Future	457.8000	0.4578	436.8700	0.4369	(4.572)	0	0	0
2021/10/21	R023	05/05/2022	6.29	Put	Bond Future	164.8400	0.1648	175.0100	0.1750	6.170	0	0	0
2021/10/21	R023	05/05/2022	6.30	Call	Bond Future	463.5200	0.4635	442.4800	0.4425	(4.539)	0	0	0
2021/10/21	R023	05/05/2022	6.30	Put	Bond Future	162.7100	0.1627	172.7700	0.1728	6.183	0	0	0
2021/10/21	R023	04/08/2022	6.05	Call	Bond Future	152.2400	0.1522	139.9400	0.1399	(8.079)	0	0	0
2021/10/21	R023	04/08/2022	6.05	Put	Bond Future	323.0600	0.3231	342.7600	0.3428	6.098	0	0	0
2021/10/21	R023	04/08/2022			Bond Future	6.3606	104.1399	6.4189	104.1079	0.917	0.0000	0.0000	0
2021/10/21	R023	04/08/2022	6.03	Call	Bond Future	147.3800	0.1474	135.3300	0.1353	(8.176)	0	0	0
2021/10/21	R023	04/08/2022	6.03	Put	Bond Future	329.2100	0.3292	349.1600	0.3492	6.060	0	0	0
2021/10/21	R023	04/08/2022	6.04	Call	Bond Future	149.7900	0.1498	137.6200	0.1376	(8.125)	0	0	0
2021/10/21	R023	04/08/2022	6.04	Put	Bond Future	326.1200	0.3261	345.9500	0.3459	6.081	0	0	0
2021/10/21	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	R023	03/11/2022	6.25	Put	Bond Future	3.0600	0.0031	404.3100	0.4043	13112.745	0	0	0
2021/10/21	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	R023	03/11/2022	6.26	Put	Bond Future	0.0000	0.0000	401.2500	0.4013	100.000	0	0	0
2021/10/21	R023	03/11/2022			Bond Future	6.2600	101.9173	7.5728	101.5160	20.972	0.0000	0.0000	0
2021/10/21	R023	03/11/2022	6.27	Call	Bond Future	3.0700	0.0031	0.0000	0.0000	(100.000)	0	0	0
2021/10/21	R023	03/11/2022	6.27	Put	Bond Future	0.0000	0.0000	398.1800	0.3982	100.000	0	0	0
2021/10/21	R035	04/11/2021	10.11	Call	Bond Future	88.4400	0.0884	23.0700	0.0231	(73.915)	0	0	350
2021/10/21	R035	04/11/2021	10.11	Put	Bond Future	2,409.2000	2.4092	3,240.6100	3.2406	34.510	0	0	0
2021/10/21	R035	04/11/2021	10.12	Call	Bond Future	95.5300	0.0955	25.4200	0.0254	(73.391)	0	0	400
2021/10/21	R035	04/11/2021	10.12	Put	Bond Future	2,348.6800	2.3487	3,175.3500	3.1754	35.197	0	0	0
2021/10/21	R035	04/11/2021	10.23	Put	Bond Future	1,722.4000	1.7224	2,479.0600	2.4791	43.931	0	0	0
2021/10/21	R035	04/11/2021	10.62	Call	Bond Future	1,396.5500	1.3966	811.6800	0.8117	(41.880)	0	0	400
2021/10/21	R035	04/11/2021	10.62	Put	Bond Future	358.7900	0.3588	670.7000	0.6707	86.934	0	0	0
2021/10/21	R035	04/11/2021	11.75	Put	Bond Future	0.1400	0.0001	0.3800	0.0004	171.429	0	0	782
2021/10/21	R035	04/11/2021	10.60	Call	Bond Future	1,305.8700	1.3059	743.5500	0.7436	(43.061)	0	0	0
2021/10/21	R035	04/11/2021	10.60	Put	Bond Future	396.4400	0.3964	730.9000	0.7309	84.366	0	0	350
2021/10/21	R035	04/11/2021	12.53	Call	Bond Future	12,138.6900	12.1387	11,241.9100	11.2419	(7.388)	0	0	0
2021/10/21	R035	04/11/2021	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	R035	04/11/2021	11.08	Call	Bond Future	3,938.3700	3.9384	3,073.3400	3.0733	(21.964)	0	0	0
2021/10/21	R035	04/11/2021	11.08	Put	Bond Future	22.2600	0.0223	54.0100	0.0540	142.633	0	0	782
2021/10/21	R035	04/11/2021	11.20	Put	Bond Future	9.8500	0.0099	24.8100	0.0248	151.878	0	0	350
2021/10/21	R035	04/11/2021			Bond Future	10.4595	90.4420	10.5980	89.5452	1.325	0.0000	0.0000	38,608
2021/10/21	R035	04/11/2021	10.23	Call	Bond Future	208.2600	0.2083	68.1400	0.0681	(67.281)	0	0	782
2021/10/21	R035	04/11/2021	11.75	Call	Bond Future	7,868.9400	7.8689	6,972.4000	6.9724	(11.393)	0	0	0
2021/10/21	R035	04/11/2021	10.26	Call	Bond Future	252.9600	0.2530	87.4100	0.0874	(65.445)	0	0	150
2021/10/21	R035	04/11/2021	10.26	Put	Bond Future	1,567.0400	1.5670	2,298.2700	2.2983	46.663	0	0	0
2021/10/21	R035	04/11/2021	11.20	Call	Bond Future	4,654.3100	4.6543	3,772.4900	3.7725	(18.946)	0	0	0
2021/10/21	R035	04/11/2021	13.82	Call	Bond Future	18,497.5100	18.4975	17,600.7300	17.6007	(4.848)	0	0	0
2021/10/21	R035	04/11/2021	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2021/10/21	R035	04/11/2021	12.51	Call	Bond Future	12,033.4100	12.0334	11,136.6300	11.1366	(7.452)	0	0	0
2021/10/21	R035	04/11/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	R035	04/11/2021	12.52	Call	Bond Future	12,086.0800	12.0861	11,189.3000	11.1893	(7.420)	0	0	0
2021/10/21	R035	04/11/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	R035	03/02/2022	10.24	Put	Bond Future	3,618.8900	3.6189	4,282.8200	4.2828	18.346	0	0	0
2021/10/21	R035	03/02/2022	10.26	Call	Bond Future	895.5600	0.8956	643.2100	0.6432	(28.178)	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
2021/10/21	R035	03/02/2022	10.26	Put	Bond Future	3,529.3200	3.5293	4,184.4000	4.1844	18.561	0	0	0
2021/10/21	R035	03/02/2022	10.34	Call	Bond Future	1,078.6900	1.0787	790.1500	0.7902	(26.749)	0	0	0
2021/10/21	R035	03/02/2022	10.34	Put	Bond Future	3,186.4400	3.1864	3,805.3300	3.8053	19.423	0	0	500
2021/10/21	R035	03/02/2022	10.35	Call	Bond Future	1,103.1400	1.1031	810.0000	0.8100	(26.573)	0	0	1,600
2021/10/21	R035	03/02/2022	10.35	Put	Bond Future	3,145.4500	3.1455	3,759.7400	3.7597	19.529	0	0	0
2021/10/21	R035	03/02/2022	10.61	Call	Bond Future	1,844.5200	1.8445	1,430.0000	1.4300	(22.473)	0	0	0
2021/10/21	R035	03/02/2022	10.61	Put	Bond Future	2,209.0400	2.2090	2,701.9500	2.7019	22.313	0	0	200
2021/10/21	R035	03/02/2022	10.65	Call	Bond Future	1,976.2300	1.9762	1,543.2400	1.5432	(21.910)	0	0	0
2021/10/21	R035	03/02/2022	11.03	Call	Bond Future	3,411.8100	3.4118	2,817.0700	2.8171	(17.432)	0	0	0
2021/10/21	R035	03/02/2022	11.05	Put	Bond Future	1,122.6700	1.1227	1,427.7600	1.4278	27.175	0	0	1,600
2021/10/21	R035	03/02/2022	11.11	Call	Bond Future	3,754.4800	3.7545	3,130.0400	3.1300	(16.632)	0	0	0
2021/10/21	R035	03/02/2022	11.22	Call	Bond Future	4,244.2700	4.2443	3,582.0200	3.5820	(15.603)	0	0	0
2021/10/21	R035	03/02/2022	11.22	Put	Bond Future	845.5800	0.8456	1,090.7600	1.0908	28.995	0	0	0
2021/10/21	R035	03/02/2022	11.23	Call	Bond Future	4,289.7700	4.2898	3,624.2600	3.6243	(15.514)	0	0	0
2021/10/21	R035	03/02/2022	11.23	Put	Bond Future	831.3400	0.8313	1,073.2600	1.0733	29.100	0	0	0
2021/10/21	R035	03/02/2022	11.28	Call	Bond Future	4,521.5800	4.5216	3,840.4300	3.8404	(15.064)	0	0	0
2021/10/21	R035	03/02/2022	11.28	Put	Bond Future	765.3800	0.7654	991.6600	0.9917	29.564	0	0	200
2021/10/21	R035	03/02/2022	11.33	Put	Bond Future	705.2800	0.7053	916.8100	0.9168	29.992	0	0	500
2021/10/21	R035	03/02/2022	11.39	Call	Bond Future	5,045.0900	5.0451	4,332.5300	4.3325	(14.124)	0	0	0
2021/10/21	R035	03/02/2022	11.39	Put	Bond Future	639.1500	0.6391	834.0200	0.8340	30.489	0	0	683
2021/10/21	R035	03/02/2022	11.73	Call	Bond Future	6,738.1600	6.7382	5,951.5700	5.9516	(11.674)	0	0	0
2021/10/21	R035	03/02/2022	11.73	Put	Bond Future	369.6200	0.3696	490.4600	0.4905	32.693	0	0	280
2021/10/21	R035	03/02/2022	9.92	Call	Bond Future	360.1100	0.3601	236.2400	0.2362	(34.398)	0	0	200
2021/10/21	R035	03/02/2022	9.92	Put	Bond Future	5,279.1600	5.2792	6,062.7200	6.0627	14.843	0	0	0
2021/10/21	R035	03/02/2022			Bond Future	10.6674	91.4594	10.8119	90.5520	1.354	0.0000	0.0000	89,474
2021/10/21	R035	03/02/2022	10.24	Call	Bond Future	852.9500	0.8530	609.4500	0.6095	(28.548)	0	0	500
2021/10/21	R035	03/02/2022	10.65	Put	Bond Future	2,086.6300	2.0866	2,561.0700	2.5611	22.737	0	0	683
2021/10/21	R035	03/02/2022	11.03	Put	Bond Future	1,159.9300	1.1599	1,472.6200	1.4726	26.958	0	0	280
2021/10/21	R035	03/02/2022	11.05	Call	Bond Future	3,496.3300	3.4963	2,893.9900	2.8940	(17.228)	0	0	0
2021/10/21	R035	03/02/2022	11.11	Put	Bond Future	1,017.0000	1.0170	1,299.9900	1.3000	27.826	0	0	200
2021/10/21	R035	03/02/2022	11.24	Call	Bond Future	4,335.4100	4.3354	3,666.6700	3.6667	(15.425)	0	0	0
2021/10/21	R035	03/02/2022	11.24	Put	Bond Future	817.3100	0.8173	1,056.0000	1.0560	29.204	0	0	0
2021/10/21	R035	03/02/2022	11.33	Call	Bond Future	4,757.7300	4.7577	4,061.8300	4.0618	(14.627)	0	0	0
2021/10/21	R035	03/02/2022	10.10	Call	Bond Future	590.5200	0.5905	405.8900	0.4059	(31.266)	0	0	280
2021/10/21	R035	03/02/2022	10.10	Put	Bond Future	4,289.5700	4.2896	5,012.3700	5.0124	16.850	0	0	0
2021/10/21	R035	03/02/2022	11.88	Call	Bond Future	7,504.3900	7.5044	6,694.3800	6.6944	(10.794)	0	0	0
2021/10/21	R035	03/02/2022	11.88	Put	Bond Future	291.4500	0.2914	388.8700	0.3889	33.426	0	0	1,800
2021/10/21	R035	03/02/2022	9.70	Call	Bond Future	199.3700	0.1994	125.1100	0.1251	(37.247)	0	0	683
2021/10/21	R035	03/02/2022	9.70	Put	Bond Future	6,641.1900	6.6412	7,474.3600	7.4744	12.545	0	0	0
2021/10/21	R035	05/05/2022	11.63	Call	Bond Future	5,671.7800	5.6718	4,998.2400	4.9982	(11.875)	0	0	0
2021/10/21	R035	05/05/2022	11.63	Put	Bond Future	1,173.8700	1.1739	1,418.6400	1.4186	20.852	0	0	0
2021/10/21	R035	05/05/2022	11.64	Call	Bond Future	5,716.0900	5.7161	5,040.3300	5.0403	(11.822)	0	0	0
2021/10/21	R035	05/05/2022	11.64	Put	Bond Future	1,161.2500	1.1613	1,403.8000	1.4038	20.887	0	0	0
2021/10/21	R035	05/05/2022			Bond Future	10.8703	88.0609	11.0207	87.1426	1.384	0.0000	0.0000	8,926
2021/10/21	R035	05/05/2022	11.65	Call	Bond Future	5,760.4900	5.7605	5,082.5100	5.0825	(11.769)	0	0	0
2021/10/21	R035	05/05/2022	11.65	Put	Bond Future	1,148.7800	1.1488	1,389.1100	1.3891	20.920	0	0	0
2021/10/21	R035	04/08/2022	10.73	Call	Bond Future	2,207.4500	2.2075	1,841.7200	1.8417	(16.568)	0	0	0
2021/10/21	R035	04/08/2022	10.73	Put	Bond Future	4,344.5100	4.3445	4,908.7600	4.9088	12.988	0	0	0

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2021/10/21	R035	04/08/2022	11.13	Put	Bond Future	3,085.0700	3.0851	3,535.6800	3.5357	14.606	0	0	100
2021/10/21	R035	04/08/2022	9.84	Call	Bond Future	615.9500	0.6159	475.2200	0.4752	(22.848)	0	0	100
2021/10/21	R035	04/08/2022	9.84	Put	Bond Future	8,518.6900	8.5187	9,307.9400	9.3079	9.265	0	0	0
2021/10/21	R035	04/08/2022	10.64	Call	Bond Future	1,975.4300	1.9754	1,635.8600	1.6359	(17.190)	0	0	0
2021/10/21	R035	04/08/2022	10.64	Put	Bond Future	4,672.1800	4.6722	5,262.5900	5.2626	12.637	0	0	100
2021/10/21	R035	04/08/2022	10.72	Call	Bond Future	2,180.8100	2.1808	1,818.0000	1.8180	(16.636)	0	0	0
2021/10/21	R035	04/08/2022	10.72	Put	Bond Future	4,379.8100	4.3798	4,946.9800	4.9470	12.950	0	0	0
2021/10/21	R035	04/08/2022			Bond Future	11.0814	89.0955	11.2382	88.1655	1.416	0.0000	0.0000	0
2021/10/21	R035	04/08/2022	10.74	Call	Bond Future	2,233.9400	2.2339	1,865.3200	1.8653	(16.501)	0	0	0
2021/10/21	R035	04/08/2022	10.74	Put	Bond Future	4,309.1300	4.3091	4,870.4900	4.8705	13.027	0	0	0
2021/10/21	R035	04/08/2022	11.13	Call	Bond Future	3,375.0100	3.3750	2,895.6400	2.8956	(14.204)	0	0	0
2021/10/21	R035	03/11/2022	11.15	Call	Bond Future	58.9300	0.0589	0.0000	0.0000	(100.000)	0	0	0
2021/10/21	R035	03/11/2022	11.15	Put	Bond Future	0.0000	0.0000	1,799.2000	1.7992	100.000	0	0	0
2021/10/21	R035	03/11/2022			Bond Future	11.1400	86.6848	11.4602	84.8267	2.874	0.0000	0.0000	0
2021/10/21	R035	03/11/2022	11.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	R035	03/11/2022	11.13	Put	Bond Future	58.9800	0.0590	1,917.1100	1.9171	3150.441	0	0	0
2021/10/21	R035	03/11/2022	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	R035	03/11/2022	11.14	Put	Bond Future	0.0000	0.0000	1,858.1300	1.8581	100.000	0	0	0
2021/10/21	R186	04/11/2021		Call	Bond Future	14,807.4000	14.8074	14,395.4500	14.3955	(2.782)	0	0	0
2021/10/21	R186	04/11/2021		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	R186	04/11/2021	7.77	Call	Bond Future	246.4600	0.2465	127.1400	0.1271	(48.414)	0	0	0
2021/10/21	R186	04/11/2021	8.09	Call	Bond Future	1,021.6100	1.0216	716.9000	0.7169	(29.826)	0	0	0
2021/10/21	R186	04/11/2021	8.09	Put	Bond Future	174.1200	0.1741	281.3600	0.2814	61.590	0	0	0
2021/10/21	R186	04/11/2021	8.10	Call	Bond Future	1,055.2700	1.0553	745.7400	0.7457	(29.332)	0	0	0
2021/10/21	R186	04/11/2021	8.10	Put	Bond Future	164.0400	0.1640	266.4600	0.2665	62.436	0	0	0
2021/10/21	R186	04/11/2021			Bond Future	7.8973	114.8074	7.9907	114.3955	1.183	0.0000	0.0000	18,838
2021/10/21	R186	04/11/2021	7.77	Put	Bond Future	810.4400	0.8104	1,103.0700	1.1031	36.108	0	0	15,177
2021/10/21	R186	04/11/2021	8.11	Call	Bond Future	1,089.3800	1.0894	775.1700	0.7752	(28.843)	0	0	0
2021/10/21	R186	04/11/2021	8.11	Put	Bond Future	154.4200	0.1544	252.1600	0.2522	63.295	0	0	0
2021/10/21	R186	04/11/2021	8.77	Call	Bond Future	3,773.9000	3.7739	3,362.7600	3.3628	(10.894)	0	0	0
2021/10/21	R186	04/11/2021	8.77	Put	Bond Future	0.8200	0.0008	1.6300	0.0016	98.780	0	0	15,177
2021/10/21	R186	03/02/2022	7.30	Call	Bond Future	225.8100	0.2258	169.7300	0.1697	(24.835)	0	0	0
2021/10/21	R186	03/02/2022	7.30	Put	Bond Future	3,712.9600	3.7130	4,074.1400	4.0741	9.728	0	0	0
2021/10/21	R186	03/02/2022			Bond Future	8.1168	110.8173	8.2168	110.4001	1.231	0.0000	0.0000	53,468
2021/10/21	R186	03/02/2022	7.28	Call	Bond Future	213.7500	0.2138	160.1400	0.1601	(25.081)	0	0	0
2021/10/21	R186	03/02/2022	7.28	Put	Bond Future	3,788.0100	3.7880	4,151.6600	4.1517	9.600	0	0	0
2021/10/21	R186	03/02/2022	7.29	Call	Bond Future	219.7200	0.2197	164.8800	0.1649	(24.959)	0	0	0
2021/10/21	R186	03/02/2022	7.29	Put	Bond Future	3,750.4200	3.7504	4,112.8400	4.1128	9.663	0	0	0
2021/10/21	R186	05/05/2022	8.32	Call	Bond Future	1,644.7800	1.6448	1,438.7600	1.4388	(12.526)	0	0	0
2021/10/21	R186	05/05/2022	8.32	Put	Bond Future	1,754.4800	1.7545	1,970.9600	1.9710	12.339	0	0	0
2021/10/21	R186	05/05/2022	7.28	Call	Bond Future	279.0300	0.2790	222.0100	0.2220	(20.435)	0	0	435
2021/10/21	R186	05/05/2022	7.28	Put	Bond Future	4,608.5100	4.6085	4,973.9900	4.9740	7.931	0	0	0
2021/10/21	R186	05/05/2022	7.48	Call	Bond Future	398.1800	0.3982	321.4300	0.3214	(19.275)	0	0	3,600
2021/10/21	R186	05/05/2022	7.48	Put	Bond Future	3,900.4200	3.9004	4,246.1700	4.2462	8.864	0	0	0
2021/10/21	R186	05/05/2022			Bond Future	8.3477	112.1254	8.4548	111.7029	1.282	0.0000	0.0000	4,404
2021/10/21	R186	05/05/2022	8.30	Call	Bond Future	1,604.2300	1.6042	1,401.3800	1.4014	(12.645)	0	0	0
2021/10/21	R186	05/05/2022	8.30	Put	Bond Future	1,793.1900	1.7932	2,012.8400	2.0128	12.249	0	0	0

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2021/10/21	R186	05/05/2022	8.31	Call	Bond Future	1,624.4400	1.6244	1,420.0000	1.4200	(12.585)	0	0	0
2021/10/21	R186	05/05/2022	8.31	Put	Bond Future	1,773.7600	1.7738	1,991.8200	1.9918	12.294	0	0	0
2021/10/21	R186	05/05/2022	8.64	Call	Bond Future	2,366.0200	2.3660	2,111.1000	2.1111	(10.774)	0	0	0
2021/10/21	R186	05/05/2022	8.64	Put	Bond Future	1,217.3000	1.2173	1,384.8800	1.3849	13.767	0	0	4,035
2021/10/21	R186	05/05/2022	7.88	Call	Bond Future	868.2200	0.8682	732.7700	0.7328	(15.601)	0	0	435
2021/10/21	R186	05/05/2022	7.88	Put	Bond Future	2,738.6400	2.7386	3,025.6900	3.0257	10.481	0	0	0
2021/10/21	R186	05/05/2022	6.73	Call	Bond Future	94.8600	0.0949	72.5400	0.0725	(23.529)	0	0	3,600
2021/10/21	R186	05/05/2022	6.73	Put	Bond Future	6,739.0100	6.7390	7,139.1900	7.1392	5.938	0	0	0
2021/10/21	R186	04/08/2022	8.15	Call	Bond Future	1,171.2500	1.1713	1,017.0500	1.0170	(13.165)	0	0	0
2021/10/21	R186	04/08/2022	8.15	Put	Bond Future	2,848.2900	2.8483	3,122.4500	3.1225	9.625	0	0	0
2021/10/21	R186	04/08/2022	9.78	Call	Bond Future	4,993.7600	4.9938	4,656.9600	4.6570	(6.744)	0	0	0
2021/10/21	R186	04/08/2022	9.78	Put	Bond Future	683.1400	0.6831	774.7000	0.7747	13.403	0	0	3,600
2021/10/21	R186	04/08/2022	7.96	Call	Bond Future	889.2200	0.8892	761.0100	0.7610	(14.418)	0	0	3,600
2021/10/21	R186	04/08/2022			Bond Future	8.5950	108.1745	8.7100	107.7462	1.339	0.0000	0.0000	0
2021/10/21	R186	04/08/2022	7.96	Put	Bond Future	3,292.3700	3.2924	3,592.5200	3.5925	9.117	0	0	0
2021/10/21	R186	04/08/2022	8.13	Call	Bond Future	1,139.4900	1.1395	988.0400	0.9880	(13.291)	0	0	0
2021/10/21	R186	04/08/2022	8.13	Put	Bond Future	2,892.6800	2.8927	3,169.5900	3.1696	9.573	0	0	0
2021/10/21	R186	04/08/2022	8.14	Call	Bond Future	1,155.3100	1.1553	1,002.4800	1.0025	(13.228)	0	0	0
2021/10/21	R186	04/08/2022	8.14	Put	Bond Future	2,870.4200	2.8704	3,145.9500	3.1460	9.599	0	0	0
2021/10/21	R186	04/08/2022	6.96	Call	Bond Future	173.0800	0.1731	138.2100	0.1382	(20.147)	0	0	3,600
2021/10/21	R186	04/08/2022	6.96	Put	Bond Future	6,499.3400	6.4993	6,892.8300	6.8928	6.054	0	0	0
2021/10/21	R186	03/11/2022	8.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	R186	03/11/2022	8.53	Put	Bond Future	35.5500	0.0356	1,592.3300	1.5923	4379.128	0	0	0
2021/10/21	R186	03/11/2022	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	R186	03/11/2022	8.54	Put	Bond Future	0.0000	0.0000	1,556.7800	1.5568	100.000	0	0	0
2021/10/21	R186	03/11/2022			Bond Future	8.5400	110.6823	8.9821	109.1256	5.177	0.0000	0.0000	0
2021/10/21	R186	03/11/2022	8.55	Call	Bond Future	35.5300	0.0355	0.0000	0.0000	(100.000)	0	0	0
2021/10/21	R186	03/11/2022	8.55	Put	Bond Future	0.0000	0.0000	1,521.2500	1.5213	100.000	0	0	0
2021/10/21	R197	04/11/2021			Bond Future	328.0935	328.0935	327.7898	327.7898	(0.093)	0.0000	0.0000	1,189
2021/10/21	R197	03/02/2022			Bond Future	323.6288	323.6288	323.3195	323.3195	(0.096)	0.0000	0.0000	1,048
2021/10/21	R197	05/05/2022			Bond Future	327.5260	327.5260	327.2122	327.2122	(0.096)	0.0000	0.0000	237
2021/10/21	R197	04/08/2022			Bond Future	323.2733	323.2733	322.9571	322.9571	(0.098)	0.0000	0.0000	0
2021/10/21	R197	03/11/2022			Bond Future	323.8800	323.8800	327.0099	327.0099	0.966	0.0000	0.0000	0
2021/10/21	R202	04/11/2021			Bond Future	241.4369	241.4369	241.5175	241.5175	0.033	0.0000	0.0000	4,415
2021/10/21	R202	03/02/2022			Bond Future	239.8376	239.8376	239.9180	239.9180	0.034	0.0000	0.0000	7,848
2021/10/21	R202	05/05/2022			Bond Future	242.7257	242.7257	242.8063	242.8063	0.033	0.0000	0.0000	413
2021/10/21	R202	04/08/2022			Bond Future	241.3310	241.3310	241.4133	241.4133	0.034	0.0000	0.0000	0
2021/10/21	R202	03/11/2022			Bond Future	241.7600	241.7600	244.4424	244.4424	1.110	0.0000	0.0000	0
2021/10/21	R209	04/11/2021	10.00	Call	Bond Future	41.1000	0.0411	9.4800	0.0095	(76.934)	0	0	0
2021/10/21	R209	04/11/2021	10.00	Put	Bond Future	2,491.6900	2.4917	3,215.4300	3.2154	29.046	0	0	3,100
2021/10/21	R209	04/11/2021	10.25	Put	Bond Future	1,255.6100	1.2556	1,840.9400	1.8409	46.617	0	0	4,250
2021/10/21	R209	04/11/2021	12.00	Call	Bond Future	8,219.9800	8.2200	7,464.6300	7.4646	(9.189)	0	0	0
2021/10/21	R209	04/11/2021	12.00	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	4,000
2021/10/21	R209	04/11/2021	12.17	Call	Bond Future	9,019.0900	9.0191	8,263.7300	8.2637	(8.375)	0	0	0
2021/10/21	R209	04/11/2021	12.19	Call	Bond Future	9,112.1000	9.1121	8,356.7400	8.3567	(8.290)	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
2021/10/21	R209	04/11/2021	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	R209	04/11/2021	10.50	Call	Bond Future	923.6400	0.9236	506.7400	0.5067	(45.137)	0	0	0
2021/10/21	R209	04/11/2021			Bond Future	10.4201	69.9319	10.5538	69.1765	1.283	0.0000	0.0000	13,159
2021/10/21	R209	04/11/2021	9.50	Call	Bond Future	0.1000	0.0001	0.0100	0.0000	(90.000)	0	0	1,445
2021/10/21	R209	04/11/2021	9.50	Put	Bond Future	5,529.6000	5.5296	6,284.8700	6.2849	13.659	0	0	0
2021/10/21	R209	04/11/2021	10.25	Call	Bond Future	277.9700	0.2780	107.9400	0.1079	(61.168)	0	0	0
2021/10/21	R209	04/11/2021	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	R209	04/11/2021	12.18	Call	Bond Future	9,065.6200	9.0656	8,310.2600	8.3103	(8.332)	0	0	0
2021/10/21	R209	04/11/2021	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	R209	04/11/2021	10.50	Put	Bond Future	470.7300	0.4707	809.1900	0.8092	71.901	0	0	150
2021/10/21	R209	03/02/2022	11.03	Call	Bond Future	3,237.5600	3.2376	2,713.3700	2.7134	(16.191)	0	0	0
2021/10/21	R209	03/02/2022	11.03	Put	Bond Future	910.5700	0.9106	1,150.6400	1.1506	26.365	0	0	0
2021/10/21	R209	03/02/2022	11.02	Call	Bond Future	3,199.2900	3.1993	2,678.1300	2.6781	(16.290)	0	0	0
2021/10/21	R209	03/02/2022	11.02	Put	Bond Future	925.1800	0.9252	1,168.2800	1.1683	26.276	0	0	0
2021/10/21	R209	03/02/2022			Bond Future	10.6005	70.7185	10.7392	69.9543	1.309	0.0000	0.0000	18,110
2021/10/21	R209	03/02/2022	11.04	Call	Bond Future	3,276.1200	3.2761	2,748.9400	2.7489	(16.092)	0	0	0
2021/10/21	R209	03/02/2022	11.04	Put	Bond Future	896.3000	0.8963	1,133.3800	1.1334	26.451	0	0	0
2021/10/21	R209	05/05/2022	10.75	Call	Bond Future	2,233.1700	2.2332	1,857.3200	1.8573	(16.830)	0	0	0
2021/10/21	R209	05/05/2022	10.75	Put	Bond Future	2,405.0000	2.4050	2,802.5600	2.8026	16.531	0	0	6,500
2021/10/21	R209	05/05/2022	11.43	Call	Bond Future	4,480.1900	4.4802	3,928.8300	3.9288	(12.307)	0	0	0
2021/10/21	R209	05/05/2022	11.43	Put	Bond Future	1,094.0400	1.0940	1,316.0900	1.3161	20.296	0	0	0
2021/10/21	R209	05/05/2022	11.44	Call	Bond Future	4,517.9400	4.5179	3,964.4900	3.9645	(12.250)	0	0	0
2021/10/21	R209	05/05/2022	11.44	Put	Bond Future	1,081.4700	1.0815	1,301.4300	1.3014	20.339	0	0	0
2021/10/21	R209	05/05/2022	9.75	Call	Bond Future	392.8300	0.3928	287.4700	0.2875	(26.821)	0	0	5,750
2021/10/21	R209	05/05/2022	9.75	Put	Bond Future	6,320.6400	6.3206	6,988.6900	6.9887	10.569	0	0	0
2021/10/21	R209	05/05/2022			Bond Future	10.7817	68.4120	10.9256	67.6386	1.335	0.0000	0.0000	3,326
2021/10/21	R209	05/05/2022	11.45	Call	Bond Future	4,555.6100	4.5556	4,000.0800	4.0001	(12.194)	0	0	0
2021/10/21	R209	05/05/2022	11.45	Put	Bond Future	1,068.8700	1.0689	1,286.7500	1.2868	20.384	0	0	0
2021/10/21	R209	05/05/2022	12.00	Call	Bond Future	6,745.3800	6.7454	6,099.7300	6.0997	(9.572)	0	0	0
2021/10/21	R209	05/05/2022	12.00	Put	Bond Future	578.4300	0.5784	706.1900	0.7062	22.087	0	0	6,500
2021/10/21	R209	04/08/2022	10.58	Call	Bond Future	1,782.6600	1.7827	1,484.7800	1.4848	(16.710)	0	0	0
2021/10/21	R209	04/08/2022	10.58	Put	Bond Future	3,868.2400	3.8682	4,353.5800	4.3536	12.547	0	0	0
2021/10/21	R209	04/08/2022	10.57	Put	Bond Future	3,901.0100	3.9010	4,388.8700	4.3889	12.506	0	0	0
2021/10/21	R209	04/08/2022			Bond Future	10.9663	69.2160	11.1157	68.4328	1.363	0.0000	0.0000	0
2021/10/21	R209	04/08/2022	10.59	Call	Bond Future	1,805.4900	1.8055	1,505.0600	1.5051	(16.640)	0	0	0
2021/10/21	R209	04/08/2022	10.59	Put	Bond Future	3,835.9400	3.8359	4,318.7300	4.3187	12.586	0	0	0
2021/10/21	R209	04/08/2022	10.57	Call	Bond Future	1,760.2300	1.7602	1,464.8700	1.4649	(16.780)	0	0	0
2021/10/21	R209	03/11/2022	11.03	Call	Bond Future	52.2800	0.0523	0.0000	0.0000	(100.000)	0	0	0
2021/10/21	R209	03/11/2022	11.03	Put	Bond Future	0.0000	0.0000	1,432.2200	1.4322	100.000	0	0	0
2021/10/21	R209	03/11/2022			Bond Future	11.0200	67.6603	11.3083	66.1758	2.616	0.0000	0.0000	0
2021/10/21	R209	03/11/2022	11.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	R209	03/11/2022	11.02	Put	Bond Future	0.0000	0.0000	1,484.5000	1.4845	100.000	0	0	0
2021/10/21	R209	03/11/2022	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	R209	03/11/2022	11.01	Put	Bond Future	52.3300	0.0523	1,536.8300	1.5368	2836.805	0	0	0
2021/10/21	R210	04/11/2021			Bond Future	212.4057	212.4057	212.4706	212.4706	0.031	0.0000	0.0000	1,253
2021/10/21	R210	03/02/2022			Bond Future	214.8479	214.8479	214.9122	214.9122	0.030	0.0000	0.0000	1,381
2021/10/21	R210	05/05/2022			Bond Future	214.5810	214.5810	214.6461	214.6461	0.030	0.0000	0.0000	104

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
2021/10/21	R210	04/08/2022			Bond Future	217.2789	217.2789	217.3444	217.3444	0.030	0.0000	0.0000	0
2021/10/21	R210	03/11/2022			Bond Future	218.1100	218.1100	217.1561	217.1561	(0.437)	0.0000	0.0000	0
2021/10/21	R212	04/11/2021			Bond Future	175.7726	175.7726	175.8164	175.8164	0.025	0.0000	0.0000	3,105
2021/10/21	R213	04/11/2021	11.09	Put	Bond Future	0.0300	0.0000	0.0800	0.0001	166.667	0	0	0
2021/10/21	R213	04/11/2021	11.10	Put	Bond Future	0.0300	0.0000	0.0700	0.0001	133.333	0	0	0
2021/10/21	R213	04/11/2021	11.11	Call	Bond Future	7,140.6400	7.1406	6,452.6500	6.4526	(9.635)	0	0	0
2021/10/21	R213	04/11/2021			Bond Future	9.7045	85.0023	9.8331	84.3142	1.324	0.0000	0.0000	7,073
2021/10/21	R213	04/11/2021	11.09	Call	Bond Future	7,044.7100	7.0447	6,356.7300	6.3567	(9.766)	0	0	0
2021/10/21	R213	04/11/2021	11.10	Call	Bond Future	7,092.6900	7.0927	6,404.7000	6.4047	(9.700)	0	0	0
2021/10/21	R213	04/11/2021	11.11	Put	Bond Future	0.0300	0.0000	0.0700	0.0001	133.333	0	0	0
2021/10/21	R213	03/02/2022	9.22	Put	Bond Future	4,079.8300	4.0798	4,663.2500	4.6632	14.300	0	0	0
2021/10/21	R213	03/02/2022	9.58	Put	Bond Future	2,655.2400	2.6552	3,128.5400	3.1285	17.825	0	0	200
2021/10/21	R213	03/02/2022	9.98	Call	Bond Future	1,879.1300	1.8791	1,515.9200	1.5159	(19.329)	0	0	0
2021/10/21	R213	03/02/2022	9.98	Put	Bond Future	1,527.6900	1.5277	1,860.8100	1.8608	21.805	0	0	0
2021/10/21	R213	03/02/2022	10.00	Call	Bond Future	1,938.2300	1.9382	1,568.2300	1.5682	(19.090)	0	0	0
2021/10/21	R213	03/02/2022	10.00	Put	Bond Future	1,483.1600	1.4832	1,809.4900	1.8095	22.002	0	0	430
2021/10/21	R213	03/02/2022	10.60	Put	Bond Future	550.5500	0.5505	705.2200	0.7052	28.094	0	0	430
2021/10/21	R213	03/02/2022	10.67	Call	Bond Future	4,319.7500	4.3198	3,763.4400	3.7634	(12.878)	0	0	0
2021/10/21	R213	03/02/2022	10.67	Put	Bond Future	488.3700	0.4884	628.3900	0.6284	28.671	0	0	220
2021/10/21	R213	03/02/2022	8.63	Call	Bond Future	72.3300	0.0723	44.8300	0.0448	(38.020)	0	0	200
2021/10/21	R213	03/02/2022	8.63	Put	Bond Future	7,120.5600	7.1206	7,789.3900	7.7894	9.393	0	0	0
2021/10/21	R213	03/02/2022	8.80	Call	Bond Future	120.1700	0.1202	76.9200	0.0769	(35.991)	0	0	102
2021/10/21	R213	03/02/2022	8.80	Put	Bond Future	6,191.0500	6.1911	6,844.1300	6.8441	10.549	0	0	0
2021/10/21	R213	03/02/2022			Bond Future	9.9124	85.9585	10.0467	85.2622	1.355	0.0000	0.0000	16,478
2021/10/21	R213	03/02/2022	9.22	Call	Bond Future	366.0400	0.3660	253.1300	0.2531	(30.846)	0	0	430
2021/10/21	R213	03/02/2022	9.58	Call	Bond Future	898.4400	0.8984	675.4100	0.6754	(24.824)	0	0	0
2021/10/21	R213	03/02/2022	9.76	Call	Bond Future	1,290.7600	1.2908	1,004.5600	1.0046	(22.173)	0	0	0
2021/10/21	R213	03/02/2022	9.76	Put	Bond Future	2,090.3700	2.0904	2,500.5000	2.5005	19.620	0	0	102
2021/10/21	R213	03/02/2022	9.96	Call	Bond Future	1,820.9300	1.8209	1,464.5600	1.4646	(19.571)	0	0	0
2021/10/21	R213	03/02/2022	9.96	Put	Bond Future	1,573.2800	1.5733	1,913.2400	1.9132	21.608	0	0	0
2021/10/21	R213	03/02/2022	9.97	Call	Bond Future	1,849.9200	1.8499	1,490.1300	1.4901	(19.449)	0	0	0
2021/10/21	R213	03/02/2022	9.97	Put	Bond Future	1,550.3500	1.5503	1,886.8900	1.8869	21.707	0	0	0
2021/10/21	R213	03/02/2022	10.15	Call	Bond Future	2,400.2900	2.4003	1,980.9200	1.9809	(17.472)	0	0	0
2021/10/21	R213	03/02/2022	10.15	Put	Bond Future	1,173.3600	1.1734	1,450.3200	1.4503	23.604	0	0	200
2021/10/21	R213	03/02/2022	10.17	Call	Bond Future	2,465.4900	2.4655	2,039.7900	2.0398	(17.266)	0	0	0
2021/10/21	R213	03/02/2022	10.17	Put	Bond Future	1,136.3500	1.1364	1,406.9800	1.4070	23.816	0	0	220
2021/10/21	R213	03/02/2022	10.25	Call	Bond Future	2,733.6200	2.7336	2,283.3000	2.2833	(16.473)	0	0	0
2021/10/21	R213	03/02/2022	10.25	Put	Bond Future	997.3000	0.9973	1,243.3100	1.2433	24.668	0	0	102
2021/10/21	R213	03/02/2022	10.60	Call	Bond Future	4,037.6700	4.0377	3,496.0100	3.4960	(13.415)	0	0	0
2021/10/21	R213	03/02/2022	9.15	Call	Bond Future	308.2900	0.3083	210.5300	0.2105	(31.710)	0	0	220
2021/10/21	R213	03/02/2022	9.15	Put	Bond Future	4,409.3300	4.4093	5,007.9000	5.0079	13.575	0	0	0
2021/10/21	R213	05/05/2022	10.63	Call	Bond Future	3,804.1000	3.8041	3,333.0200	3.3330	(12.383)	0	0	0
2021/10/21	R213	05/05/2022	10.65	Put	Bond Future	1,231.4600	1.2315	1,461.0100	1.4610	18.640	0	0	0
2021/10/21	R213	05/05/2022			Bond Future	10.1165	83.4411	10.2566	82.7363	1.385	0.0000	0.0000	0
2021/10/21	R213	05/05/2022	10.63	Put	Bond Future	1,259.4700	1.2595	1,493.1600	1.4932	18.555	0	0	0
2021/10/21	R213	05/05/2022	10.64	Call	Bond Future	3,838.6700	3.8387	3,365.5200	3.3655	(12.326)	0	0	0

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2021/10/21	R213	05/05/2022	10.64	Put	Bond Future	1,245.5000	1.2455	1,477.1200	1.4771	18.597	0	0	0
2021/10/21	R213	05/05/2022	10.65	Call	Bond Future	3,873.1200	3.8731	3,397.9000	3.3979	(12.270)	0	0	0
2021/10/21	R213	04/08/2022	9.88	Call	Bond Future	1,625.4900	1.6255	1,365.5300	1.3655	(15.993)	0	0	0
2021/10/21	R213	04/08/2022	9.89	Call	Bond Future	1,645.9300	1.6459	1,383.7700	1.3838	(15.928)	0	0	0
2021/10/21	R213	04/08/2022	9.90	Put	Bond Future	3,808.7300	3.8087	4,258.2800	4.2583	11.803	0	0	0
2021/10/21	R213	04/08/2022			Bond Future	10.3301	84.4245	10.4766	83.7106	1.418	0.0000	0.0000	0
2021/10/21	R213	04/08/2022	9.88	Put	Bond Future	3,869.3800	3.8694	4,323.3100	4.3233	11.731	0	0	0
2021/10/21	R213	04/08/2022	9.89	Put	Bond Future	3,839.1100	3.8391	4,290.8400	4.2908	11.767	0	0	0
2021/10/21	R213	04/08/2022	9.90	Call	Bond Future	1,666.2300	1.6662	1,401.8900	1.4019	(15.865)	0	0	0
2021/10/21	R213	03/11/2022	10.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	R213	03/11/2022	10.38	Put	Bond Future	48.0400	0.0480	1,539.2500	1.5393	3104.101	0	0	0
2021/10/21	R213	03/11/2022	10.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	R213	03/11/2022	10.39	Put	Bond Future	0.0000	0.0000	1,491.2100	1.4912	100.000	0	0	0
2021/10/21	R213	03/11/2022			Bond Future	10.3900	82.7480	10.7042	81.2568	3.024	0.0000	0.0000	0
2021/10/21	R213	03/11/2022	10.40	Call	Bond Future	48.0100	0.0480	0.0000	0.0000	(100.000)	0	0	0
2021/10/21	R213	03/11/2022	10.40	Put	Bond Future	0.0000	0.0000	1,443.2000	1.4432	100.000	0	0	0
2021/10/21	R214	04/11/2021	12.46	Call	Bond Future	8,696.4400	8.6964	7,897.4300	7.8974	(9.188)	0	0	0
2021/10/21	R214	04/11/2021	12.46	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2021/10/21	R214	04/11/2021	12.47	Call	Bond Future	8,742.6700	8.7427	7,943.6500	7.9437	(9.139)	0	0	0
2021/10/21	R214	04/11/2021			Bond Future	10.7850	66.7341	10.9238	65.9350	1.287	0.0000	0.0000	4,541
2021/10/21	R214	04/11/2021	12.47	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/10/21	R214	04/11/2021	12.48	Call	Bond Future	8,788.8300	8.7888	7,989.8100	7.9898	(9.091)	0	0	0
2021/10/21	R214	04/11/2021	12.48	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/10/21	R214	03/02/2022	11.39	Put	Bond Future	907.0000	0.9070	1,161.7600	1.1618	28.088	0	0	0
2021/10/21	R214	03/02/2022	11.40	Put	Bond Future	891.9500	0.8919	1,143.4500	1.1434	28.197	0	0	0
2021/10/21	R214	03/02/2022	11.41	Call	Bond Future	3,318.3300	3.3183	2,758.1900	2.7582	(16.880)	0	0	0
2021/10/21	R214	03/02/2022			Bond Future	10.9655	67.4848	11.1097	66.6763	1.315	0.0000	0.0000	18,701
2021/10/21	R214	03/02/2022	11.39	Call	Bond Future	3,241.5300	3.2415	2,687.8700	2.6879	(17.080)	0	0	0
2021/10/21	R214	03/02/2022	11.40	Call	Bond Future	3,279.8600	3.2799	2,722.9400	2.7229	(16.980)	0	0	0
2021/10/21	R214	03/02/2022	11.41	Put	Bond Future	877.1100	0.8771	1,125.3900	1.1254	28.307	0	0	0
2021/10/21	R214	05/05/2022	11.73	Put	Bond Future	1,221.1000	1.2211	1,471.1900	1.4712	20.481	0	0	0
2021/10/21	R214	05/05/2022	11.74	Put	Bond Future	1,207.5600	1.2076	1,455.3900	1.4554	20.523	0	0	0
2021/10/21	R214	05/05/2022	11.75	Call	Bond Future	4,425.9500	4.4260	3,853.4200	3.8534	(12.936)	0	0	0
2021/10/21	R214	05/05/2022			Bond Future	11.1404	65.0016	11.2900	64.1835	1.343	0.0000	0.0000	441
2021/10/21	R214	05/05/2022	11.73	Call	Bond Future	4,351.1800	4.3512	3,783.1600	3.7832	(13.054)	0	0	0
2021/10/21	R214	05/05/2022	11.74	Call	Bond Future	4,388.6100	4.3886	3,818.3300	3.8183	(12.995)	0	0	0
2021/10/21	R214	05/05/2022	11.75	Put	Bond Future	1,194.0000	1.1940	1,439.5800	1.4396	20.568	0	0	0
2021/10/21	R214	04/08/2022	10.98	Put	Bond Future	3,819.4700	3.8195	4,319.7100	4.3197	13.097	0	0	0
2021/10/21	R214	04/08/2022	10.99	Call	Bond Future	1,965.1900	1.9652	1,634.4500	1.6344	(16.830)	0	0	0
2021/10/21	R214	04/08/2022			Bond Future	11.3209	65.7645	11.4763	64.9362	1.373	0.0000	0.0000	0
2021/10/21	R214	04/08/2022	10.97	Call	Bond Future	1,917.5700	1.9176	1,592.1800	1.5922	(16.969)	0	0	0
2021/10/21	R214	04/08/2022	10.97	Put	Bond Future	3,852.1500	3.8521	4,355.0700	4.3551	13.056	0	0	0
2021/10/21	R214	04/08/2022	10.98	Call	Bond Future	1,941.3100	1.9413	1,613.2400	1.6132	(16.899)	0	0	0
2021/10/21	R214	04/08/2022	10.99	Put	Bond Future	3,787.0100	3.7870	4,284.5800	4.2846	13.139	0	0	0
2021/10/21	R214	03/11/2022	11.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	R214	03/11/2022	11.36	Put	Bond Future	0.0000	0.0000	1,597.9400	1.5979	100.000	0	0	0
2021/10/21	R214	03/11/2022			Bond Future	11.3500	64.1478	11.6646	62.4963	2.772	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
2021/10/21	R214	03/11/2022	11.34	Put	Bond Future	53.6300	0.0536	1,705.1400	1.7051	3079.452	0	0	0
2021/10/21	R214	03/11/2022	11.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	R214	03/11/2022	11.35	Put	Bond Future	0.0000	0.0000	1,651.5100	1.6515	100.000	0	0	0
2021/10/21	R214	03/11/2022	11.36	Call	Bond Future	53.5700	0.0536	0.0000	0.0000	(100.000)	0	0	0
2021/10/21	R248	04/11/2021	10.20	Put	Bond Future	4,256.8700	4.2569	5,331.5500	5.3315	25.246	0	0	0
2021/10/21	R248	04/11/2021	12.85	Call	Bond Future	13,288.6300	13.2886	12,200.9000	12.2009	(8.185)	0	0	0
2021/10/21	R248	04/11/2021	12.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	R248	04/11/2021	10.80	Call	Bond Future	1,027.0700	1.0271	487.6700	0.4877	(52.518)	0	0	1,050
2021/10/21	R248	04/11/2021	10.80	Put	Bond Future	656.3800	0.6564	1,204.7100	1.2047	83.538	0	0	0
2021/10/21	R248	04/11/2021			Bond Future	10.7496	84.2469	10.8986	83.1592	1.386	0.0000	0.0000	92,321
2021/10/21	R248	04/11/2021	9.60	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/21	R248	04/11/2021	9.60	Put	Bond Future	9,318.0800	9.3181	10,405.8000	10.4058	11.673	0	0	0
2021/10/21	R248	04/11/2021	10.20	Call	Bond Future	15.2500	0.0152	2.2000	0.0022	(85.574)	0	0	1,050
2021/10/21	R248	04/11/2021	10.30	Call	Bond Future	39.5600	0.0396	7.2000	0.0072	(81.800)	0	0	0
2021/10/21	R248	04/11/2021	10.30	Put	Bond Future	3,481.7300	3.4817	4,537.1000	4.5371	30.312	0	0	0
2021/10/21	R248	04/11/2021	12.84	Call	Bond Future	13,234.6000	13.2346	12,146.8700	12.1469	(8.219)	0	0	0
2021/10/21	R248	04/11/2021	12.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	R248	04/11/2021	12.83	Call	Bond Future	13,180.4900	13.1805	12,092.7600	12.0928	(8.253)	0	0	0
2021/10/21	R248	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	R248	03/02/2022	10.40	Call	Bond Future	748.8300	0.7488	507.3400	0.5073	(32.249)	0	0	100
2021/10/21	R248	03/02/2022	10.50	Call	Bond Future	962.8900	0.9629	670.3800	0.6704	(30.378)	0	0	0
2021/10/21	R248	03/02/2022	10.50	Put	Bond Future	4,140.4900	4.1405	4,948.4500	4.9485	19.514	0	0	0
2021/10/21	R248	03/02/2022	10.90	Call	Bond Future	2,169.6100	2.1696	1,652.5300	1.6525	(23.833)	0	0	900
2021/10/21	R248	03/02/2022	10.90	Put	Bond Future	2,372.1000	2.3721	2,955.4900	2.9555	24.594	0	0	0
2021/10/21	R248	03/02/2022	11.47	Call	Bond Future	4,705.3700	4.7054	3,908.4400	3.9084	(16.937)	0	0	0
2021/10/21	R248	03/02/2022	10.20	Put	Bond Future	5,955.7500	5.9558	6,903.4800	6.9035	15.913	0	0	0
2021/10/21	R248	03/02/2022	11.48	Call	Bond Future	4,756.2000	4.7562	3,955.4100	3.9554	(16.837)	0	0	0
2021/10/21	R248	03/02/2022	11.49	Put	Bond Future	943.1000	0.9431	1,238.9600	1.2390	31.371	0	0	0
2021/10/21	R248	03/02/2022	9.80	Call	Bond Future	113.3600	0.1134	64.2000	0.0642	(43.366)	0	0	0
2021/10/21	R248	03/02/2022	9.80	Put	Bond Future	8,971.5100	8.9715	10,022.8200	10.0228	11.718	0	0	0
2021/10/21	R248	03/02/2022	10.00	Call	Bond Future	211.2300	0.2112	125.3100	0.1253	(40.676)	0	0	1,300
2021/10/21	R248	03/02/2022	10.00	Put	Bond Future	7,381.0400	7.3810	8,395.5900	8.3956	13.745	0	0	0
2021/10/21	R248	03/02/2022			Bond Future	10.9282	85.1946	11.0833	84.0941	1.420	0.0000	0.0000	177,259
2021/10/21	R248	03/02/2022	10.40	Put	Bond Future	4,699.7700	4.6998	5,558.7500	5.5588	18.277	0	0	0
2021/10/21	R248	03/02/2022	10.70	Call	Bond Future	1,501.7500	1.5018	1,098.3800	1.0984	(26.860)	0	0	1,300
2021/10/21	R248	03/02/2022	10.70	Put	Bond Future	3,168.6100	3.1686	3,865.7100	3.8657	22.000	0	0	0
2021/10/21	R248	03/02/2022	11.00	Call	Bond Future	2,549.5700	2.5496	1,976.8100	1.9768	(22.465)	0	0	100
2021/10/21	R248	03/02/2022	11.00	Put	Bond Future	2,036.7100	2.0367	2,564.4200	2.5644	25.910	0	0	0
2021/10/21	R248	03/02/2022	11.47	Put	Bond Future	973.2700	0.9733	1,276.8100	1.2768	31.188	0	0	0
2021/10/21	R248	03/02/2022	10.20	Call	Bond Future	420.9800	0.4210	268.2400	0.2682	(36.282)	0	0	900
2021/10/21	R248	03/02/2022	11.48	Put	Bond Future	958.0700	0.9581	1,257.7500	1.2578	31.280	0	0	0
2021/10/21	R248	03/02/2022	11.49	Call	Bond Future	4,807.1500	4.8071	4,002.5400	4.0025	(16.738)	0	0	0
2021/10/21	R248	05/05/2022	11.79	Call	Bond Future	5,898.8800	5.8989	5,095.6300	5.0956	(13.617)	0	0	0
2021/10/21	R248	05/05/2022	11.79	Put	Bond Future	1,328.5900	1.3286	1,639.0500	1.6391	23.368	0	0	0
2021/10/21	R248	05/05/2022	11.80	Call	Bond Future	5,947.4500	5.9475	5,141.3600	5.1414	(13.554)	0	0	0
2021/10/21	R248	05/05/2022			Bond Future	11.1010	81.7853	11.2624	80.6716	1.454	0.0000	0.0000	2,035
2021/10/21	R248	05/05/2022	11.80	Put	Bond Future	1,314.2500	1.3143	1,621.8700	1.6219	23.407	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
2021/10/21	R248	05/05/2022	11.81	Call	Bond Future	5,996.1000	5.9961	5,187.1800	5.1872	(13.491)	0	0	0
2021/10/21	R248	05/05/2022	11.81	Put	Bond Future	1,300.0700	1.3001	1,604.8600	1.6049	23.444	0	0	0
2021/10/21	R248	04/08/2022	10.98	Call	Bond Future	2,492.4600	2.4925	2,037.4000	2.0374	(18.257)	0	0	0
2021/10/21	R248	04/08/2022	10.98	Put	Bond Future	4,574.0700	4.5741	5,246.6600	5.2467	14.704	0	0	0
2021/10/21	R248	04/08/2022	10.99	Call	Bond Future	2,523.0600	2.5231	2,064.2800	2.0643	(18.183)	0	0	0
2021/10/21	R248	04/08/2022	10.99	Put	Bond Future	4,533.6600	4.5337	5,202.5300	5.2025	14.753	0	0	0
2021/10/21	R248	04/08/2022			Bond Future	11.2796	82.7454	11.4478	81.6177	1.491	0.0000	0.0000	0
2021/10/21	R248	04/08/2022	11.00	Call	Bond Future	2,553.5600	2.5536	2,091.0900	2.0911	(18.111)	0	0	0
2021/10/21	R248	04/08/2022	11.00	Put	Bond Future	4,493.2500	4.4932	5,158.4300	5.1584	14.804	0	0	0
2021/10/21	R248	03/11/2022	11.30	Put	Bond Future	67.6000	0.0676	2,211.9900	2.2120	3172.175	0	0	0
2021/10/21	R248	03/11/2022	11.31	Put	Bond Future	0.0000	0.0000	2,144.3900	2.1444	100.000	0	0	0
2021/10/21	R248	03/11/2022	11.32	Call	Bond Future	67.5000	0.0675	0.0000	0.0000	(100.000)	0	0	0
2021/10/21	R248	03/11/2022			Bond Future	11.3100	80.4026	11.6352	78.2582	2.876	0.0000	0.0000	0
2021/10/21	R248	03/11/2022	11.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	R248	03/11/2022	11.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/21	R248	03/11/2022	11.32	Put	Bond Future	0.0000	0.0000	2,076.8900	2.0769	100.000	0	0	0

Total

1642557