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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/10/2021 TO 26/10/2021

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
2021/10/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	2025	04/11/2021		Bond Future	154.7411	154.7411	154.7861	154.7861	0.029	0.0000	0.0000	1,668
2021/10/26	2025	03/02/2022		Bond Future	154.9338	154.9338	154.9743	154.9743	0.026	0.0000	0.0000	4,632
2021/10/26	2025	05/05/2022		Bond Future	156.7983	156.7983	156.8363	156.8363	0.024	0.0000	0.0000	164
2021/10/26	2025	04/08/2022		Bond Future	157.1561	157.1561	157.1908	157.1908	0.022	0.0000	0.0000	0
2021/10/26	2025	03/11/2022		Bond Future	159.1274	159.1274	159.1739	159.1739	0.029	0.0000	0.0000	0
2021/10/26	2029	04/11/2021		Bond Future	113.6701	113.6701	113.7054	113.7054	0.031	0.0000	0.0000	2,252
2021/10/26	2029	03/02/2022		Bond Future	114.9749	114.9749	115.0071	115.0071	0.028	0.0000	0.0000	2,586

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
2021/10/26	2029	05/05/2022			Bond Future	115.1606	115.1606	115.1909	115.1909	0.026	0.0000	0.0000	186
2021/10/26	2029	04/08/2022			Bond Future	116.6078	116.6078	116.6357	116.6357	0.024	0.0000	0.0000	0
2021/10/26	2029	03/11/2022			Bond Future	116.8468	116.8468	116.8834	116.8834	0.031	0.0000	0.0000	0
2021/10/26	2030	04/11/2021	8.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/10/26	2030	04/11/2021	8.27	Put	Bond Future	7,212.2300	7.2122	6,960.3400	6.9603	(3.493)	0	0	0
2021/10/26	2030	04/11/2021	8.77	Put	Bond Future	4,353.4800	4.3535	4,101.5900	4.1016	(5.786)	0	0	0
2021/10/26	2030	04/11/2021	9.20	Call	Bond Future	35.0100	0.0350	44.0700	0.0441	25.878	0	0	29
2021/10/26	2030	04/11/2021	9.30	Put	Bond Future	1,527.6200	1.5276	1,298.6600	1.2987	(14.988)	0	0	0
2021/10/26	2030	04/11/2021	9.35	Call	Bond Future	135.2700	0.1353	168.9500	0.1689	24.898	0	0	0
2021/10/26	2030	04/11/2021	9.35	Put	Bond Future	1,303.8600	1.3039	1,085.6500	1.0856	(16.736)	0	0	9,100
2021/10/26	2030	04/11/2021	9.40	Put	Bond Future	1,096.5000	1.0965	891.7600	0.8918	(18.672)	0	0	0
2021/10/26	2030	04/11/2021	10.59	Put	Bond Future	0.2200	0.0002	0.0500	0.0001	(77.273)	0	0	0
2021/10/26	2030	04/11/2021	10.60	Call	Bond Future	5,245.2600	5.2453	5,497.0100	5.4970	4.800	0	0	0
2021/10/26	2030	04/11/2021	10.60	Put	Bond Future	0.1900	0.0002	0.0500	0.0001	(73.684)	0	0	0
2021/10/26	2030	04/11/2021	11.26	Call	Bond Future	8,399.9400	8.3999	8,651.8300	8.6518	2.999	0	0	0
2021/10/26	2030	04/11/2021	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/10/26	2030	04/11/2021			Bond Future	9.5693	93.3749	9.5217	93.6268	(0.497)	0.0000	0.0000	66,127
2021/10/26	2030	04/11/2021	8.75	Call	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0	0	3,250
2021/10/26	2030	04/11/2021	8.75	Put	Bond Future	4,465.7500	4.4657	4,213.8600	4.2139	(5.640)	0	0	0
2021/10/26	2030	04/11/2021	8.77	Call	Bond Future	0.0900	0.0001	0.0900	0.0001	0.000	0	0	300
2021/10/26	2030	04/11/2021	8.80	Call	Bond Future	0.1500	0.0002	0.1600	0.0002	6.667	0	0	560
2021/10/26	2030	04/11/2021	8.80	Put	Bond Future	4,185.4000	4.1854	3,933.5200	3.9335	(6.018)	0	0	0
2021/10/26	2030	04/11/2021	9.20	Put	Bond Future	2,014.0700	2.0141	1,771.2400	1.7712	(12.057)	0	0	0
2021/10/26	2030	04/11/2021	9.25	Call	Bond Future	57.3400	0.0573	72.1600	0.0722	25.846	0	0	0
2021/10/26	2030	04/11/2021	9.25	Put	Bond Future	1,765.2400	1.7652	1,528.1700	1.5282	(13.430)	0	0	5,000
2021/10/26	2030	04/11/2021	9.30	Call	Bond Future	89.8800	0.0899	112.8100	0.1128	25.512	0	0	0
2021/10/26	2030	04/11/2021	9.40	Call	Bond Future	196.0500	0.1961	243.2000	0.2432	24.050	0	0	560
2021/10/26	2030	04/11/2021	9.90	Call	Bond Future	1,807.4600	1.8075	2,023.7600	2.0238	11.967	0	0	29
2021/10/26	2030	04/11/2021	9.90	Put	Bond Future	80.6400	0.0806	45.0500	0.0450	(44.134)	0	0	0
2021/10/26	2030	04/11/2021	10.59	Call	Bond Future	5,196.3000	5.1963	5,448.0200	5.4480	4.844	0	0	0
2021/10/26	2030	04/11/2021	10.61	Call	Bond Future	5,294.2100	5.2942	5,545.9600	5.5460	4.755	0	0	0
2021/10/26	2030	04/11/2021	10.61	Put	Bond Future	0.1800	0.0002	0.0400	0.0000	(77.778)	0	0	0
2021/10/26	2030	04/11/2021	11.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	29
2021/10/26	2030	04/11/2021	11.44	Call	Bond Future	9,234.1500	9.2341	9,486.0400	9.4860	2.728	0	0	0
2021/10/26	2030	03/02/2022	9.45	Call	Bond Future	949.2800	0.9493	1,031.6700	1.0317	8.679	0	0	0
2021/10/26	2030	03/02/2022	9.45	Put	Bond Future	2,704.0400	2.7040	2,534.6900	2.5347	(6.263)	0	0	0
2021/10/26	2030	03/02/2022	8.39	Call	Bond Future	54.6300	0.0546	62.5000	0.0625	14.406	0	0	101
2021/10/26	2030	03/02/2022	8.39	Put	Bond Future	7,572.8300	7.5728	7,328.9600	7.3290	(3.220)	0	0	0
2021/10/26	2030	03/02/2022	8.85	Call	Bond Future	214.2300	0.2142	240.4500	0.2405	12.239	0	0	1,000
2021/10/26	2030	03/02/2022	8.85	Put	Bond Future	5,176.4200	5.1764	4,950.9000	4.9509	(4.357)	0	0	0
2021/10/26	2030	03/02/2022	9.35	Call	Bond Future	772.7600	0.7728	843.8700	0.8439	9.202	0	0	0
2021/10/26	2030	03/02/2022	9.35	Put	Bond Future	3,052.4100	3.0524	2,871.7800	2.8718	(5.918)	0	0	101
2021/10/26	2030	03/02/2022			Bond Future	9.7897	90.4197	9.7404	90.6714	(0.503)	0.0000	0.0000	79,195
2021/10/26	2030	03/02/2022	9.43	Call	Bond Future	912.0400	0.9120	992.1300	0.9921	8.781	0	0	0
2021/10/26	2030	03/02/2022	9.43	Put	Bond Future	2,771.4700	2.7715	2,599.8200	2.5998	(6.193)	0	0	0
2021/10/26	2030	03/02/2022	9.44	Call	Bond Future	930.5400	0.9305	1,011.7800	1.0118	8.730	0	0	0
2021/10/26	2030	03/02/2022	9.44	Put	Bond Future	2,737.6200	2.7376	2,567.1200	2.5671	(6.228)	0	0	0

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2021/10/26	2030	03/02/2022	9.60	Call	Bond Future	1,254.4000	1.2544	1,354.3800	1.3544	7.970	0	0	1,000
2021/10/26	2030	03/02/2022	9.60	Put	Bond Future	2,228.9600	2.2290	2,077.2000	2.0772	(6.809)	0	0	0
2021/10/26	2030	03/02/2022	9.78	Call	Bond Future	1,687.8300	1.6878	1,809.3700	1.8094	7.201	0	0	0
2021/10/26	2030	03/02/2022	9.78	Put	Bond Future	1,737.2900	1.7373	1,607.0900	1.6071	(7.494)	0	0	101
2021/10/26	2030	03/02/2022	10.85	Call	Bond Future	5,534.2300	5.5342	5,749.7100	5.7497	3.894	0	0	0
2021/10/26	2030	03/02/2022	10.85	Put	Bond Future	326.2400	0.3262	289.9800	0.2900	(11.115)	0	0	1,000
2021/10/26	2030	05/05/2022	8.89	Put	Bond Future	6,165.4900	6.1655	5,947.9400	5.9479	(3.529)	0	0	0
2021/10/26	2030	05/05/2022	8.81	Put	Bond Future	6,541.4900	6.5415	6,319.8800	6.3199	(3.388)	0	0	0
2021/10/26	2030	05/05/2022	10.21	Call	Bond Future	2,774.4000	2.7744	2,916.9100	2.9169	5.137	0	0	0
2021/10/26	2030	05/05/2022	10.21	Put	Bond Future	1,833.6300	1.8336	1,723.2400	1.7232	(6.020)	0	0	0
2021/10/26	2030	05/05/2022	9.95	Call	Bond Future	2,080.1200	2.0801	2,200.1000	2.2001	5.768	0	0	0
2021/10/26	2030	05/05/2022	8.14	Call	Bond Future	85.1600	0.0852	94.6600	0.0947	11.155	0	0	1,800
2021/10/26	2030	05/05/2022	8.14	Put	Bond Future	9,975.2000	9.9752	9,731.8000	9.7318	(2.440)	0	0	0
2021/10/26	2030	05/05/2022	8.47	Call	Bond Future	172.4000	0.1724	190.1500	0.1902	10.296	0	0	1,073
2021/10/26	2030	05/05/2022			Bond Future	10.0177	91.4866	9.9664	91.7395	(0.512)	0.0000	0.0000	14,728
2021/10/26	2030	05/05/2022	8.89	Call	Bond Future	384.7600	0.3848	420.1100	0.4201	9.188	0	0	1,800
2021/10/26	2030	05/05/2022	9.35	Call	Bond Future	892.5100	0.8925	960.0400	0.9600	7.566	0	0	0
2021/10/26	2030	05/05/2022	9.35	Put	Bond Future	4,259.2800	4.2593	4,073.9100	4.0739	(4.352)	0	0	1,073
2021/10/26	2030	05/05/2022	10.19	Call	Bond Future	2,717.3000	2.7173	2,858.1200	2.8581	5.182	0	0	0
2021/10/26	2030	05/05/2022	10.19	Put	Bond Future	1,873.7600	1.8738	1,761.6800	1.7617	(5.982)	0	0	0
2021/10/26	2030	05/05/2022	10.20	Call	Bond Future	2,745.7800	2.7458	2,887.4500	2.8875	5.160	0	0	0
2021/10/26	2030	05/05/2022	10.20	Put	Bond Future	1,853.6100	1.8536	1,742.3800	1.7424	(6.001)	0	0	200
2021/10/26	2030	05/05/2022	8.81	Call	Bond Future	332.8300	0.3328	364.1200	0.3641	9.401	0	0	200
2021/10/26	2030	05/05/2022	11.04	Call	Bond Future	5,609.1000	5.6091	5,807.1200	5.8071	3.530	0	0	0
2021/10/26	2030	05/05/2022	11.04	Put	Bond Future	751.0500	0.7511	696.1700	0.6962	(7.307)	0	0	1,800
2021/10/26	2030	05/05/2022	9.95	Put	Bond Future	2,414.1700	2.4142	2,281.2500	2.2813	(5.506)	0	0	1,073
2021/10/26	2030	05/05/2022	7.73	Call	Bond Future	30.9600	0.0310	34.7700	0.0348	12.306	0	0	200
2021/10/26	2030	05/05/2022	7.73	Put	Bond Future	12,262.3300	12.2623	12,013.2400	12.0132	(2.031)	0	0	0
2021/10/26	2030	05/05/2022	8.47	Put	Bond Future	8,227.2200	8.2272	7,992.0700	7.9921	(2.858)	0	0	0
2021/10/26	2030	04/08/2022	9.56	Call	Bond Future	1,226.8800	1.2269	1,303.8100	1.3038	6.270	0	0	0
2021/10/26	2030	04/08/2022	9.56	Put	Bond Future	4,634.0700	4.6341	4,457.0600	4.4571	(3.820)	0	0	0
2021/10/26	2030	04/08/2022	10.95	Call	Bond Future	4,677.2600	4.6773	4,849.7000	4.8497	3.687	0	0	0
2021/10/26	2030	04/08/2022	10.95	Put	Bond Future	1,483.3700	1.4834	1,401.8700	1.4019	(5.494)	0	0	800
2021/10/26	2030	04/08/2022			Bond Future	10.2609	88.5614	10.2075	88.8154	(0.521)	0.0000	0.0000	0
2021/10/26	2030	04/08/2022	9.05	Call	Bond Future	598.5200	0.5985	643.4600	0.6435	7.509	0	0	800
2021/10/26	2030	04/08/2022	9.05	Put	Bond Future	6,590.2600	6.5903	6,381.2600	6.3813	(3.171)	0	0	0
2021/10/26	2030	04/08/2022	9.54	Call	Bond Future	1,194.7200	1.1947	1,270.2300	1.2702	6.320	0	0	0
2021/10/26	2030	04/08/2022	9.54	Put	Bond Future	4,701.5600	4.7016	4,523.1300	4.5231	(3.795)	0	0	0
2021/10/26	2030	04/08/2022	9.55	Call	Bond Future	1,210.7300	1.2107	1,286.9500	1.2869	6.295	0	0	0
2021/10/26	2030	04/08/2022	9.55	Put	Bond Future	4,667.7300	4.6677	4,490.0100	4.4900	(3.807)	0	0	0
2021/10/26	2030	04/08/2022	8.30	Call	Bond Future	179.7600	0.1798	196.1700	0.1962	9.129	0	0	800
2021/10/26	2030	04/08/2022	8.30	Put	Bond Future	10,141.9400	10.1419	9,904.4100	9.9044	(2.342)	0	0	0
2021/10/26	2030	03/11/2022	10.10	Call	Bond Future	2,149.3700	2.1494	2,257.5600	2.2576	5.034	0	0	0
2021/10/26	2030	03/11/2022	10.10	Put	Bond Future	4,004.1400	4.0041	3,848.6600	3.8487	(3.883)	0	0	0
2021/10/26	2030	03/11/2022			Bond Future	10.5000	89.7023	10.4424	89.9659	(0.548)	0.0000	0.0000	0
2021/10/26	2030	03/11/2022	10.09	Call	Bond Future	2,129.1400	2.1291	2,236.6800	2.2367	5.051	0	0	0
2021/10/26	2030	03/11/2022	10.09	Put	Bond Future	4,030.9200	4.0309	3,874.7900	3.8748	(3.873)	0	0	0
2021/10/26	2030	03/11/2022	10.08	Call	Bond Future	2,109.0200	2.1090	2,215.9000	2.2159	5.068	0	0	0

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2021/10/26	2030	03/11/2022	10.08	Put	Bond Future	4,057.8400	4.0578	3,901.0500	3.9011	(3.864)	0	0	0
2021/10/26	2032	04/11/2021	9.83	Call	Bond Future	60.2400	0.0602	79.7300	0.0797	32.354	0	0	700
2021/10/26	2032	04/11/2021	11.69	Call	Bond Future	8,371.2400	8.3712	8,677.1800	8.6772	3.655	0	0	0
2021/10/26	2032	04/11/2021	11.70	Call	Bond Future	8,421.9300	8.4219	8,727.8700	8.7279	3.633	0	0	0
2021/10/26	2032	04/11/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	2032	04/11/2021			Bond Future	10.1487	88.8693	10.0961	89.1753	(0.518)	0.0000	0.0000	82,711
2021/10/26	2032	04/11/2021	9.33	Call	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	700
2021/10/26	2032	04/11/2021	9.33	Put	Bond Future	4,933.7800	4.9338	4,627.8500	4.6279	(6.201)	0	0	0
2021/10/26	2032	04/11/2021	9.83	Put	Bond Future	1,937.9000	1.9379	1,651.4500	1.6515	(14.781)	0	0	0
2021/10/26	2032	04/11/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	2032	04/11/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	2032	04/11/2021	11.71	Call	Bond Future	8,472.5800	8.4726	8,778.5200	8.7785	3.611	0	0	0
2021/10/26	2032	04/11/2021	12.81	Call	Bond Future	13,783.7300	13.7837	14,089.6700	14.0897	2.220	0	0	0
2021/10/26	2032	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2021/10/26	2032	03/02/2022	9.67	Call	Bond Future	428.5500	0.4285	482.4500	0.4824	12.577	0	0	0
2021/10/26	2032	03/02/2022	9.90	Put	Bond Future	3,449.5400	3.4495	3,226.5600	3.2266	(6.464)	0	0	900
2021/10/26	2032	03/02/2022	9.58	Call	Bond Future	326.9700	0.3270	370.8200	0.3708	13.411	0	0	400
2021/10/26	2032	03/02/2022	9.58	Put	Bond Future	4,901.2900	4.9013	4,638.6400	4.6386	(5.359)	0	0	0
2021/10/26	2032	03/02/2022	10.42	Call	Bond Future	2,048.4600	2.0485	2,207.5300	2.2075	7.765	0	0	0
2021/10/26	2032	03/02/2022	10.42	Put	Bond Future	1,738.4800	1.7385	1,591.0500	1.5910	(8.480)	0	0	0
2021/10/26	2032	03/02/2022	10.43	Call	Bond Future	2,079.3500	2.0794	2,239.8500	2.2399	7.719	0	0	0
2021/10/26	2032	03/02/2022	10.43	Put	Bond Future	1,713.3500	1.7134	1,567.3500	1.5674	(8.521)	0	0	0
2021/10/26	2032	03/02/2022	9.81	Call	Bond Future	625.4100	0.6254	696.7700	0.6968	11.410	0	0	0
2021/10/26	2032	03/02/2022	9.81	Put	Bond Future	3,826.5100	3.8265	3,591.3700	3.5914	(6.145)	0	0	198
2021/10/26	2032	03/02/2022	10.45	Put	Bond Future	1,664.1300	1.6641	1,520.9900	1.5210	(8.601)	0	0	198
2021/10/26	2032	03/02/2022	10.53	Call	Bond Future	2,404.0000	2.4040	2,578.5500	2.5786	7.261	0	0	0
2021/10/26	2032	03/02/2022	10.53	Put	Bond Future	1,480.4900	1.4805	1,348.5400	1.3485	(8.913)	0	0	210
2021/10/26	2032	03/02/2022	10.35	Put	Bond Future	1,921.8600	1.9219	1,764.2800	1.7643	(8.199)	0	0	400
2021/10/26	2032	03/02/2022	10.66	Call	Bond Future	2,865.3700	2.8654	3,057.0200	3.0570	6.688	0	0	0
2021/10/26	2032	03/02/2022	10.66	Put	Bond Future	1,224.3000	1.2243	1,109.4500	1.1094	(9.381)	0	0	97
2021/10/26	2032	03/02/2022	11.13	Call	Bond Future	4,773.9400	4.7739	5,014.5500	5.0145	5.040	0	0	0
2021/10/26	2032	03/02/2022	11.13	Put	Bond Future	604.9900	0.6050	539.1000	0.5391	(10.891)	0	0	210
2021/10/26	2032	03/02/2022	10.65	Call	Bond Future	2,828.6700	2.8287	3,019.0500	3.0190	6.730	0	0	0
2021/10/26	2032	03/02/2022	10.65	Put	Bond Future	1,242.5100	1.2425	1,126.3900	1.1264	(9.346)	0	0	1,050
2021/10/26	2032	03/02/2022	8.91	Put	Bond Future	8,767.7800	8.7678	8,467.2000	8.4672	(3.428)	0	0	0
2021/10/26	2032	03/02/2022			Bond Future	10.3648	89.8674	10.3105	90.1739	(0.524)	0.0000	0.0000	107,525
2021/10/26	2032	03/02/2022	9.62	Call	Bond Future	369.8000	0.3698	417.9900	0.4180	13.031	0	0	210
2021/10/26	2032	03/02/2022	9.62	Put	Bond Future	4,703.3100	4.7033	4,445.0000	4.4450	(5.492)	0	0	0
2021/10/26	2032	03/02/2022	9.67	Put	Bond Future	4,462.2300	4.4622	4,209.6300	4.2096	(5.661)	0	0	1,050
2021/10/26	2032	03/02/2022	9.90	Call	Bond Future	778.3000	0.7783	861.8200	0.8618	10.731	0	0	900
2021/10/26	2032	03/02/2022	10.14	Call	Bond Future	1,281.4600	1.2815	1,399.4300	1.3994	9.206	0	0	0
2021/10/26	2032	03/02/2022	10.14	Put	Bond Future	2,559.9400	2.5599	2,371.4100	2.3714	(7.365)	0	0	97
2021/10/26	2032	03/02/2022	10.45	Call	Bond Future	2,142.0200	2.1420	2,305.3800	2.3054	7.626	0	0	0
2021/10/26	2032	03/02/2022	10.35	Call	Bond Future	1,838.3500	1.8384	1,987.2700	1.9873	8.101	0	0	0
2021/10/26	2032	03/02/2022	10.90	Call	Bond Future	3,801.2800	3.8013	4,020.5300	4.0205	5.768	0	0	0
2021/10/26	2032	03/02/2022	10.90	Put	Bond Future	856.5400	0.8565	769.2900	0.7693	(10.186)	0	0	900
2021/10/26	2032	03/02/2022	10.44	Call	Bond Future	2,110.6600	2.1107	2,272.5900	2.2726	7.672	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
2021/10/26	2032	03/02/2022	10.44	Put	Bond Future	1,688.6900	1.6887	1,544.1200	1.5441	(8.561)	0	0	0
2021/10/26	2032	03/02/2022	10.95	Call	Bond Future	4,007.5500	4.0075	4,231.8700	4.2319	5.597	0	0	0
2021/10/26	2032	03/02/2022	10.95	Put	Bond Future	794.6100	0.7946	712.4300	0.7124	(10.342)	0	0	400
2021/10/26	2032	03/02/2022	8.91	Call	Bond Future	31.2500	0.0313	37.1700	0.0372	18.944	0	0	198
2021/10/26	2032	03/02/2022	9.14	Call	Bond Future	68.6800	0.0687	80.8100	0.0808	17.662	0	0	97
2021/10/26	2032	03/02/2022	9.14	Put	Bond Future	7,348.6100	7.3486	7,054.2400	7.0542	(4.006)	0	0	0
2021/10/26	2032	03/02/2022	9.57	Call	Bond Future	316.9200	0.3169	359.7200	0.3597	13.505	0	0	1,050
2021/10/26	2032	03/02/2022	9.57	Put	Bond Future	4,951.5800	4.9516	4,687.8800	4.6879	(5.326)	0	0	0
2021/10/26	2032	05/05/2022	11.03	Call	Bond Future	3,906.2200	3.9062	4,106.3600	4.1064	5.124	0	0	0
2021/10/26	2032	05/05/2022	11.03	Put	Bond Future	1,519.3600	1.5194	1,411.1700	1.4112	(7.121)	0	0	0
2021/10/26	2032	05/05/2022	11.18	Call	Bond Future	4,467.4700	4.4675	4,680.3800	4.6804	4.766	0	0	0
2021/10/26	2032	05/05/2022	11.18	Put	Bond Future	1,297.3600	1.2974	1,201.9400	1.2019	(7.355)	0	0	780
2021/10/26	2032	05/05/2022	10.98	Call	Bond Future	3,725.6300	3.7256	3,921.2200	3.9212	5.250	0	0	0
2021/10/26	2032	05/05/2022	10.98	Put	Bond Future	1,602.0700	1.6021	1,489.3300	1.4893	(7.037)	0	0	993
2021/10/26	2032	05/05/2022	11.02	Put	Bond Future	1,535.5300	1.5355	1,426.4400	1.4264	(7.104)	0	0	0
2021/10/26	2032	05/05/2022	10.29	Put	Bond Future	3,306.0000	3.3060	3,120.1200	3.1201	(5.623)	0	0	0
2021/10/26	2032	05/05/2022			Bond Future	10.5843	86.7810	10.5280	87.0893	(0.532)	0.0000	0.0000	20,384
2021/10/26	2032	05/05/2022	11.02	Call	Bond Future	3,869.8200	3.8698	4,069.0600	4.0691	5.149	0	0	0
2021/10/26	2032	05/05/2022	10.18	Call	Bond Future	1,429.7700	1.4298	1,539.8900	1.5399	7.702	0	0	780
2021/10/26	2032	05/05/2022	10.18	Put	Bond Future	3,674.8800	3.6749	3,476.6700	3.4767	(5.394)	0	0	0
2021/10/26	2032	05/05/2022	10.29	Call	Bond Future	1,679.3900	1.6794	1,801.8400	1.8018	7.291	0	0	993
2021/10/26	2032	05/05/2022	11.04	Call	Bond Future	3,942.9700	3.9430	4,143.9900	4.1440	5.098	0	0	0
2021/10/26	2032	05/05/2022	11.04	Put	Bond Future	1,503.5900	1.5036	1,396.2800	1.3963	(7.137)	0	0	0
2021/10/26	2032	05/05/2022	9.58	Call	Bond Future	451.3900	0.4514	499.7500	0.4998	10.714	0	0	780
2021/10/26	2032	05/05/2022	9.58	Put	Bond Future	6,174.6900	6.1747	5,914.7200	5.9147	(4.210)	0	0	0
2021/10/26	2032	04/08/2022	10.22	Call	Bond Future	1,508.7300	1.5087	1,612.1200	1.6121	6.853	0	0	0
2021/10/26	2032	04/08/2022	10.20	Put	Bond Future	4,783.0200	4.7830	4,574.4500	4.5744	(4.361)	0	0	0
2021/10/26	2032	04/08/2022	10.21	Put	Bond Future	4,747.0100	4.7470	4,539.3600	4.5394	(4.374)	0	0	0
2021/10/26	2032	04/08/2022	8.97	Call	Bond Future	194.2500	0.1943	215.0600	0.2151	10.713	0	0	800
2021/10/26	2032	04/08/2022	8.97	Put	Bond Future	10,721.4800	10.7215	10,432.1700	10.4322	(2.698)	0	0	0
2021/10/26	2032	04/08/2022	9.72	Call	Bond Future	708.0300	0.7080	768.3700	0.7684	8.522	0	0	800
2021/10/26	2032	04/08/2022	9.72	Put	Bond Future	6,748.2800	6.7483	6,498.5000	6.4985	(3.701)	0	0	0
2021/10/26	2032	04/08/2022			Bond Future	10.8107	87.8011	10.7522	88.1113	(0.541)	0.0000	0.0000	0
2021/10/26	2032	04/08/2022	10.22	Put	Bond Future	4,711.4900	4.7115	4,504.7600	4.5048	(4.388)	0	0	0
2021/10/26	2032	04/08/2022	11.60	Call	Bond Future	5,518.9600	5.5190	5,737.9700	5.7380	3.968	0	0	0
2021/10/26	2032	04/08/2022	11.60	Put	Bond Future	1,478.2800	1.4783	1,387.1700	1.3872	(6.163)	0	0	800
2021/10/26	2032	04/08/2022	10.20	Call	Bond Future	1,469.0400	1.4690	1,570.5900	1.5706	6.913	0	0	0
2021/10/26	2032	04/08/2022	11.89	Call	Bond Future	6,619.4900	6.6195	6,855.2700	6.8553	3.562	0	0	0
2021/10/26	2032	04/08/2022	11.89	Put	Bond Future	1,159.2000	1.1592	1,084.8600	1.0849	(6.413)	0	0	0
2021/10/26	2032	04/08/2022	10.21	Call	Bond Future	1,488.6600	1.4887	1,591.1300	1.5911	6.883	0	0	0
2021/10/26	2032	03/11/2022			Bond Future	11.0432	84.7875	10.9808	85.1079	(0.565)	0.0000	0.0000	0
2021/10/26	2032	03/11/2022	10.66	Call	Bond Future	2,381.3600	2.3814	2,515.0200	2.5150	5.613	0	0	0
2021/10/26	2032	03/11/2022	10.66	Put	Bond Future	4,375.1200	4.3751	4,188.4500	4.1885	(4.267)	0	0	0
2021/10/26	2033	04/11/2021			Bond Future	108.3445	108.3445	108.1664	108.1664	(0.164)	0.0000	0.0000	2,113
2021/10/26	2033	03/02/2022			Bond Future	109.5882	109.5882	109.4046	109.4046	(0.168)	0.0000	0.0000	7,143
2021/10/26	2033	05/05/2022			Bond Future	109.6281	109.6281	109.4402	109.4402	(0.171)	0.0000	0.0000	2,121
2021/10/26	2033	04/08/2022			Bond Future	111.0057	111.0057	110.8128	110.8128	(0.174)	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
2021/10/26	2033	03/11/2022			Bond Future	111.0936	111.0936	110.9062	110.9062	(0.169)	0.0000	0.0000	0
2021/10/26	2037	04/11/2021	11.49	Call	Bond Future	3,916.9100	3.9169	4,245.8600	4.2459	8.398	0	0	600
2021/10/26	2037	04/11/2021	11.49	Put	Bond Future	12.6600	0.0127	5.1200	0.0051	(59.558)	0	0	0
2021/10/26	2037	04/11/2021	12.30	Call	Bond Future	8,508.4200	8.5084	8,844.9000	8.8449	3.955	0	0	0
2021/10/26	2037	04/11/2021	12.30	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	600
2021/10/26	2037	04/11/2021	12.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	2037	04/11/2021	12.83	Call	Bond Future	11,301.5500	11.3015	11,638.0400	11.6380	2.977	0	0	0
2021/10/26	2037	04/11/2021			Bond Future	10.8573	84.9342	10.8049	85.2707	(0.483)	0.0000	0.0000	71,143
2021/10/26	2037	04/11/2021	12.81	Call	Bond Future	11,199.1200	11.1991	11,535.6100	11.5356	3.005	0	0	0
2021/10/26	2037	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	2037	04/11/2021	12.82	Call	Bond Future	11,250.3600	11.2504	11,586.8500	11.5868	2.991	0	0	0
2021/10/26	2037	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	2037	03/02/2022	11.46	Call	Bond Future	3,585.8700	3.5859	3,810.7400	3.8107	6.271	0	0	0
2021/10/26	2037	03/02/2022	11.47	Put	Bond Future	1,155.3000	1.1553	1,043.8900	1.0439	(9.643)	0	0	0
2021/10/26	2037	03/02/2022	11.45	Call	Bond Future	3,543.8800	3.5439	3,767.4700	3.7675	6.309	0	0	0
2021/10/26	2037	03/02/2022			Bond Future	11.0630	81.6339	11.0088	81.9714	(0.489)	0.0000	0.0000	99,160
2021/10/26	2037	03/02/2022	11.46	Put	Bond Future	1,172.5300	1.1725	1,059.8600	1.0599	(9.609)	0	0	0
2021/10/26	2037	03/02/2022	11.47	Call	Bond Future	3,628.0300	3.6280	3,854.1600	3.8542	6.233	0	0	0
2021/10/26	2037	03/02/2022	11.45	Put	Bond Future	1,190.0000	1.1900	1,076.0500	1.0761	(9.576)	0	0	0
2021/10/26	2037	05/05/2022	11.83	Call	Bond Future	4,785.8400	4.7858	5,017.1300	5.0171	4.833	0	0	0
2021/10/26	2037	05/05/2022	11.84	Put	Bond Future	1,499.2600	1.4993	1,391.5700	1.3916	(7.183)	0	0	0
2021/10/26	2037	05/05/2022	11.82	Call	Bond Future	4,744.6100	4.7446	4,975.0100	4.9750	4.856	0	0	0
2021/10/26	2037	05/05/2022			Bond Future	11.2717	82.5973	11.2156	82.9372	(0.497)	0.0000	0.0000	11,855
2021/10/26	2037	05/05/2022	11.83	Put	Bond Future	1,514.7000	1.5147	1,406.1100	1.4061	(7.169)	0	0	0
2021/10/26	2037	05/05/2022	11.84	Call	Bond Future	4,827.1600	4.8272	5,059.3500	5.0594	4.810	0	0	0
2021/10/26	2037	05/05/2022	11.82	Put	Bond Future	1,530.2900	1.5303	1,420.8100	1.4208	(7.154)	0	0	0
2021/10/26	2037	04/08/2022	10.89	Call	Bond Future	1,659.5200	1.6595	1,773.4900	1.7735	6.868	0	0	0
2021/10/26	2037	04/08/2022	10.89	Put	Bond Future	5,307.8900	5.3079	5,079.7400	5.0797	(4.298)	0	0	0
2021/10/26	2037	04/08/2022	10.90	Call	Bond Future	1,681.5500	1.6816	1,796.5400	1.7965	6.838	0	0	0
2021/10/26	2037	04/08/2022	10.91	Put	Bond Future	5,227.0500	5.2271	5,000.9500	5.0010	(4.326)	0	0	0
2021/10/26	2037	04/08/2022			Bond Future	11.4913	79.3124	11.4332	79.6545	(0.506)	0.0000	0.0000	0
2021/10/26	2037	04/08/2022	11.42	Call	Bond Future	3,035.9200	3.0359	3,204.0500	3.2040	5.538	0	0	0
2021/10/26	2037	04/08/2022	11.42	Put	Bond Future	3,455.8100	3.4558	3,281.8200	3.2818	(5.035)	0	0	50
2021/10/26	2037	04/08/2022	10.90	Put	Bond Future	5,267.2200	5.2672	5,040.0900	5.0401	(4.312)	0	0	50
2021/10/26	2037	04/08/2022	10.91	Call	Bond Future	1,704.0000	1.7040	1,820.0200	1.8200	6.809	0	0	0
2021/10/26	2037	04/08/2022	10.10	Call	Bond Future	497.8600	0.4979	543.9100	0.5439	9.250	0	0	50
2021/10/26	2037	04/08/2022	10.10	Put	Bond Future	9,328.3900	9.3284	9,032.3200	9.0323	(3.174)	0	0	0
2021/10/26	2037	03/11/2022	11.32	Call	Bond Future	2,660.0300	2.6600	2,808.0800	2.8081	5.566	0	0	0
2021/10/26	2037	03/11/2022	11.30	Put	Bond Future	4,958.2800	4.9583	4,752.1900	4.7522	(4.156)	0	0	0
2021/10/26	2037	03/11/2022	11.31	Call	Bond Future	2,634.7800	2.6348	2,781.9300	2.7819	5.585	0	0	0
2021/10/26	2037	03/11/2022	11.31	Put	Bond Future	4,923.8000	4.9238	4,718.6200	4.7186	(4.167)	0	0	0
2021/10/26	2037	03/11/2022			Bond Future	11.7025	80.3394	11.6410	80.6918	(0.526)	0.0000	0.0000	0
2021/10/26	2037	03/11/2022	11.32	Put	Bond Future	4,889.5100	4.8895	4,685.2300	4.6852	(4.178)	0	0	0
2021/10/26	2037	03/11/2022	11.30	Call	Bond Future	2,609.6500	2.6096	2,755.8900	2.7559	5.604	0	0	0
2021/10/26	2038	04/11/2021			Bond Future	121.6561	121.6561	121.6968	121.6968	0.033	0.0000	0.0000	3,196
2021/10/26	2038	03/02/2022			Bond Future	121.2710	121.2710	121.3082	121.3082	0.031	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
2021/10/26	2038	05/05/2022			Bond Future	122.7306	122.7306	122.7658	122.7658	0.029	0.0000	0.0000	677
2021/10/26	2038	04/08/2022			Bond Future	122.4588	122.4588	122.4916	122.4916	0.027	0.0000	0.0000	0
2021/10/26	2038	03/11/2022			Bond Future	123.9951	123.9951	124.0372	124.0372	0.034	0.0000	0.0000	0
2021/10/26	2040	04/11/2021	12.89	Call	Bond Future	11,612.8200	11.6128	12,041.9600	12.0420	3.695	0	0	0
2021/10/26	2040	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	2040	04/11/2021	12.90	Call	Bond Future	11,666.7300	11.6667	12,095.8700	12.0959	3.678	0	0	0
2021/10/26	2040	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	2040	04/11/2021			Bond Future	10.9816	86.9667	10.9192	87.3959	(0.568)	0.0000	0.0000	38,898
2021/10/26	2040	04/11/2021	12.91	Call	Bond Future	11,720.5700	11.7206	12,149.7100	12.1497	3.661	0	0	0
2021/10/26	2040	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	2040	03/02/2022	11.57	Put	Bond Future	1,225.9200	1.2259	1,085.3300	1.0853	(11.468)	0	0	0
2021/10/26	2040	03/02/2022	11.58	Put	Bond Future	1,207.5600	1.2076	1,068.6000	1.0686	(11.508)	0	0	0
2021/10/26	2040	03/02/2022	11.59	Call	Bond Future	3,833.5700	3.8336	4,127.3400	4.1273	7.663	0	0	0
2021/10/26	2040	03/02/2022			Bond Future	11.1821	83.4390	11.1175	83.8701	(0.577)	0.0000	0.0000	71,196
2021/10/26	2040	03/02/2022	11.57	Call	Bond Future	3,743.5500	3.7436	4,034.0600	4.0341	7.760	0	0	0
2021/10/26	2040	03/02/2022	11.58	Call	Bond Future	3,788.4800	3.7885	4,080.6200	4.0806	7.711	0	0	0
2021/10/26	2040	03/02/2022	11.59	Put	Bond Future	1,189.4400	1.1894	1,052.1100	1.0521	(11.546)	0	0	0
2021/10/26	2040	05/05/2022	11.91	Put	Bond Future	1,716.5100	1.7165	1,575.0600	1.5751	(8.241)	0	0	0
2021/10/26	2040	05/05/2022	11.92	Call	Bond Future	5,044.8800	5.0449	5,339.1700	5.3392	5.833	0	0	0
2021/10/26	2040	05/05/2022	11.92	Put	Bond Future	1,699.3900	1.6994	1,559.0800	1.5591	(8.256)	0	0	0
2021/10/26	2040	05/05/2022	13.04	Call	Bond Future	10,255.6300	10.2556	10,635.0600	10.6351	3.700	0	0	0
2021/10/26	2040	05/05/2022	13.04	Put	Bond Future	576.8600	0.5769	521.6900	0.5217	(9.564)	0	0	1,200
2021/10/26	2040	05/05/2022	10.57	Call	Bond Future	839.8100	0.8398	936.0500	0.9361	11.460	0	0	1,200
2021/10/26	2040	05/05/2022	10.57	Put	Bond Future	6,387.8100	6.3878	6,049.4500	6.0495	(5.297)	0	0	0
2021/10/26	2040	05/05/2022			Bond Future	11.3851	84.4238	11.3181	84.8584	(0.588)	0.0000	0.0000	8,498
2021/10/26	2040	05/05/2022	11.91	Call	Bond Future	5,001.4700	5.0015	5,294.6200	5.2946	5.861	0	0	0
2021/10/26	2040	05/05/2022	9.82	Call	Bond Future	155.4500	0.1554	180.0100	0.1800	15.799	0	0	1,200
2021/10/26	2040	05/05/2022	9.82	Put	Bond Future	11,342.3700	11.3424	10,932.3300	10.9323	(3.615)	0	0	0
2021/10/26	2040	05/05/2022	11.90	Call	Bond Future	4,958.1600	4.9582	5,250.1600	5.2502	5.889	0	0	0
2021/10/26	2040	05/05/2022	11.90	Put	Bond Future	1,733.8100	1.7338	1,591.2100	1.5912	(8.225)	0	0	0
2021/10/26	2040	04/08/2022	11.05	Call	Bond Future	1,920.3000	1.9203	2,075.5600	2.0756	8.085	0	0	0
2021/10/26	2040	04/08/2022	11.05	Put	Bond Future	5,480.5100	5.4805	5,197.8500	5.1978	(5.158)	0	0	0
2021/10/26	2040	04/08/2022			Bond Future	11.5984	80.9096	11.5289	81.3475	(0.599)	0.0000	0.0000	0
2021/10/26	2040	04/08/2022	11.03	Call	Bond Future	1,872.1100	1.8721	2,024.7500	2.0247	8.153	0	0	0
2021/10/26	2040	04/08/2022	11.03	Put	Bond Future	5,566.7900	5.5668	5,281.5100	5.2815	(5.125)	0	0	0
2021/10/26	2040	04/08/2022	11.04	Call	Bond Future	1,896.2600	1.8963	2,050.2100	2.0502	8.119	0	0	0
2021/10/26	2040	04/08/2022	11.04	Put	Bond Future	5,523.6600	5.5237	5,239.6900	5.2397	(5.141)	0	0	0
2021/10/26	2040	03/11/2022	11.39	Call	Bond Future	2,768.7500	2.7688	2,956.2000	2.9562	6.770	0	0	0
2021/10/26	2040	03/11/2022	11.40	Call	Bond Future	2,795.4100	2.7954	2,984.0100	2.9840	6.747	0	0	0
2021/10/26	2040	03/11/2022	11.41	Put	Bond Future	5,279.7900	5.2798	5,020.1000	5.0201	(4.919)	0	0	0
2021/10/26	2040	03/11/2022			Bond Future	11.8031	81.9579	11.7298	82.4074	(0.621)	0.0000	0.0000	0
2021/10/26	2040	03/11/2022	11.39	Put	Bond Future	5,354.2300	5.3542	5,092.2200	5.0922	(4.894)	0	0	0
2021/10/26	2040	03/11/2022	11.40	Put	Bond Future	5,316.7500	5.3167	5,055.8900	5.0559	(4.906)	0	0	0
2021/10/26	2040	03/11/2022	11.41	Call	Bond Future	2,822.5200	2.8225	3,012.2900	3.0123	6.723	0	0	0
2021/10/26	2044	04/11/2021	12.91	Call	Bond Future	11,701.5100	11.7015	12,102.3700	12.1024	3.426	0	0	0
2021/10/26	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
2021/10/26	2044	04/11/2021			Bond Future	10.9953	83.8441	10.9380	84.2449	(0.521)	0.0000	0.0000	22,199
2021/10/26	2044	04/11/2021	12.89	Call	Bond Future	11,594.4800	11.5945	11,995.3400	11.9953	3.457	0	0	0
2021/10/26	2044	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	2044	04/11/2021	12.90	Call	Bond Future	11,648.0300	11.6480	12,048.8900	12.0489	3.441	0	0	0
2021/10/26	2044	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	2044	03/02/2022	11.59	Call	Bond Future	3,855.7600	3.8558	4,129.4200	4.1294	7.097	0	0	0
2021/10/26	2044	03/02/2022	11.59	Put	Bond Future	1,193.5700	1.1936	1,064.5500	1.0645	(10.810)	0	0	0
2021/10/26	2044	03/02/2022	11.60	Call	Bond Future	3,901.7100	3.9017	4,176.8800	4.1769	7.053	0	0	0
2021/10/26	2044	03/02/2022	11.60	Put	Bond Future	1,175.6200	1.1756	1,048.1100	1.0481	(10.846)	0	0	0
2021/10/26	2044	03/02/2022			Bond Future	11.1854	80.4064	11.1262	80.8091	(0.530)	0.0000	0.0000	47,225
2021/10/26	2044	03/02/2022	11.61	Call	Bond Future	3,947.6800	3.9477	4,224.3600	4.2244	7.009	0	0	0
2021/10/26	2044	03/02/2022	11.61	Put	Bond Future	1,157.7800	1.1578	1,031.7800	1.0318	(10.883)	0	0	0
2021/10/26	2044	05/05/2022	11.91	Call	Bond Future	5,074.5800	5.0746	5,349.3100	5.3493	5.414	0	0	0
2021/10/26	2044	05/05/2022	11.91	Put	Bond Future	1,697.1100	1.6971	1,566.0000	1.5660	(7.725)	0	0	0
2021/10/26	2044	05/05/2022	11.92	Call	Bond Future	5,118.5600	5.1186	5,394.3700	5.3944	5.388	0	0	0
2021/10/26	2044	05/05/2022	11.92	Put	Bond Future	1,680.0100	1.6800	1,549.9800	1.5500	(7.740)	0	0	0
2021/10/26	2044	05/05/2022			Bond Future	11.3775	81.3554	11.3161	81.7612	(0.540)	0.0000	0.0000	5,735
2021/10/26	2044	05/05/2022	11.93	Call	Bond Future	5,162.6400	5.1626	5,439.5000	5.4395	5.363	0	0	0
2021/10/26	2044	05/05/2022	11.93	Put	Bond Future	1,663.1000	1.6631	1,534.1200	1.5341	(7.755)	0	0	0
2021/10/26	2044	04/08/2022	11.08	Call	Bond Future	2,027.5500	2.0275	2,177.1500	2.1772	7.378	0	0	0
2021/10/26	2044	04/08/2022	11.08	Put	Bond Future	5,327.9800	5.3280	5,068.7300	5.0687	(4.866)	0	0	0
2021/10/26	2044	04/08/2022	11.09	Call	Bond Future	2,053.1400	2.0531	2,203.9900	2.2040	7.347	0	0	0
2021/10/26	2044	04/08/2022	11.09	Put	Bond Future	5,285.1500	5.2851	5,027.1500	5.0271	(4.882)	0	0	0
2021/10/26	2044	04/08/2022			Bond Future	11.5790	77.9305	11.5153	78.3393	(0.550)	0.0000	0.0000	0
2021/10/26	2044	04/08/2022	11.10	Call	Bond Future	2,078.8900	2.0789	2,231.0000	2.2310	7.317	0	0	0
2021/10/26	2044	04/08/2022	11.10	Put	Bond Future	5,242.5800	5.2426	4,985.8400	4.9858	(4.897)	0	0	0
2021/10/26	2044	03/11/2022	11.40	Put	Bond Future	5,238.6900	5.2387	4,997.4400	4.9974	(4.605)	0	0	0
2021/10/26	2044	03/11/2022	11.41	Call	Bond Future	2,895.6300	2.8956	3,075.3400	3.0753	6.206	0	0	0
2021/10/26	2044	03/11/2022	11.41	Put	Bond Future	5,201.1800	5.2012	4,961.0300	4.9610	(4.617)	0	0	0
2021/10/26	2044	03/11/2022			Bond Future	11.7719	78.9401	11.7047	79.3600	(0.571)	0.0000	0.0000	0
2021/10/26	2044	03/11/2022	11.39	Call	Bond Future	2,840.4000	2.8404	3,017.9100	3.0179	6.249	0	0	0
2021/10/26	2044	03/11/2022	11.39	Put	Bond Future	5,276.7400	5.2767	5,034.3900	5.0344	(4.593)	0	0	0
2021/10/26	2044	03/11/2022	11.40	Call	Bond Future	2,867.7900	2.8678	3,046.4000	3.0464	6.228	0	0	0
2021/10/26	2046	04/11/2021			Bond Future	109.0775	109.0775	109.1141	109.1141	0.034	0.0000	0.0000	9,554
2021/10/26	2046	03/02/2022			Bond Future	110.3295	110.3295	110.3630	110.3630	0.030	0.0000	0.0000	13,054
2021/10/26	2046	05/05/2022			Bond Future	109.7751	109.7751	109.8070	109.8070	0.029	0.0000	0.0000	171
2021/10/26	2046	04/08/2022			Bond Future	111.1549	111.1549	111.1843	111.1843	0.026	0.0000	0.0000	0
2021/10/26	2046	03/11/2022			Bond Future	110.6266	110.6266	110.6647	110.6647	0.034	0.0000	0.0000	0
2021/10/26	2050	04/11/2021			Bond Future	111.9990	111.9990	112.0367	112.0367	0.034	0.0000	0.0000	3,193
2021/10/26	2050	03/02/2022			Bond Future	111.3028	111.3028	111.3373	111.3373	0.031	0.0000	0.0000	7,284
2021/10/26	2050	05/05/2022			Bond Future	112.6424	112.6424	112.6751	112.6751	0.029	0.0000	0.0000	379
2021/10/26	2050	04/08/2022			Bond Future	112.0434	112.0434	112.0737	112.0737	0.027	0.0000	0.0000	0
2021/10/26	2050	03/11/2022			Bond Future	113.4489	113.4489	113.4879	113.4879	0.034	0.0000	0.0000	0
2021/10/26	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	AL37	04/11/2021			Index Future	792.4400	792.4400	793.4340	793.4340	0.125	0.0000	0.0000	0
2021/10/26	AL37	03/02/2022			Index Future	801.3300	801.3300	802.3090	802.3090	0.122	0.0000	0.0000	0
2021/10/26	AL37	05/05/2022			Index Future	810.7730	810.7730	811.7480	811.7480	0.120	0.0000	0.0000	0
2021/10/26	AL37	04/08/2022			Index Future	820.6600	820.6600	821.6270	821.6270	0.118	0.0000	0.0000	0
2021/10/26	AL37	03/11/2022			Index Future	830.8650	830.8650	831.9010	831.9010	0.125	0.0000	0.0000	0
2021/10/26	AL7T	04/11/2021			Index Future	897.9840	897.9840	900.7240	900.7240	0.305	0.0000	0.0000	0
2021/10/26	AL7T	03/02/2022			Index Future	908.0580	908.0580	910.7990	910.7990	0.302	0.0000	0.0000	0
2021/10/26	AL7T	05/05/2022			Index Future	918.7590	918.7590	921.5140	921.5140	0.300	0.0000	0.0000	0
2021/10/26	AL7T	04/08/2022			Index Future	929.9620	929.9620	932.7280	932.7280	0.297	0.0000	0.0000	0
2021/10/26	AL7T	03/11/2022			Index Future	941.5260	941.5260	944.3930	944.3930	0.305	0.0000	0.0000	0
2021/10/26	ALBI	04/11/2021			Index Future	794.8220	794.8220	797.4610	797.4610	0.332	0.0000	0.0000	114
2021/10/26	ALBI	03/02/2022			Index Future	803.7390	803.7390	806.3810	806.3810	0.329	0.0000	0.0000	136
2021/10/26	ALBI	05/05/2022			Index Future	813.2100	813.2100	815.8680	815.8680	0.327	0.0000	0.0000	29
2021/10/26	ALBI	04/08/2022			Index Future	823.1260	823.1260	825.7970	825.7970	0.324	0.0000	0.0000	0
2021/10/26	ALBI	03/11/2022			Index Future	833.3620	833.3620	836.1240	836.1240	0.331	0.0000	0.0000	0
2021/10/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/10/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/26	ES33	04/11/2021			Bond Future	11.5635	75.2528	11.5055	75.5533	(0.501)	0.0000	0.0000	0
2021/10/26	ES33	03/02/2022			Bond Future	11.8185	76.1166	11.7585	76.4182	(0.508)	0.0000	0.0000	263
2021/10/26	ES33	05/05/2022			Bond Future	12.0730	73.2553	12.0107	73.5590	(0.516)	0.0000	0.0000	87
2021/10/26	ES33	04/08/2022			Bond Future	12.3368	74.1283	12.2720	74.4342	(0.525)	0.0000	0.0000	0
2021/10/26	ES33	03/11/2022			Bond Future	12.6084	71.3298	12.5396	71.6448	(0.546)	0.0000	0.0000	0
2021/10/26	ES42	04/11/2021			Bond Future	12.0607	73.5070	12.0029	73.8451	(0.479)	0.0000	0.0000	0
2021/10/26	ES42	03/02/2022			Bond Future	12.2943	74.3508	12.2344	74.6903	(0.487)	0.0000	0.0000	3,579
2021/10/26	ES42	05/05/2022			Bond Future	12.5360	70.9871	12.4736	71.3293	(0.497)	0.0000	0.0000	1,190
2021/10/26	ES42	04/08/2022			Bond Future	12.7795	71.8317	12.7147	72.1765	(0.508)	0.0000	0.0000	0
2021/10/26	ES42	03/11/2022			Bond Future	13.0314	68.5245	12.9625	68.8789	(0.529)	0.0000	0.0000	0
2021/10/26	GOVI	04/11/2021	728.40	Call	GOVI	563,440.0000	56.3440	589,120.0000	58.9120	4.558	0	0	0
2021/10/26	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/26	GOVI	04/11/2021	728.41	Call	GOVI	563,340.0000	56.3340	589,020.0000	58.9020	4.559	0	0	0
2021/10/26	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	GOVI	04/11/2021			GOVI	784.7440	784.7440	787.3120	787.3120	0.327	0.0000	0.0000	49
2021/10/26	GOVI	04/11/2021	728.42	Call	GOVI	563,240.0000	56.3240	588,920.0000	58.8920	4.559	0	0	0
2021/10/26	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	GOVI	03/02/2022	792.76	Call	GOVI	7,870.0000	0.7870	33,590.0000	3.3590	326.811	0	0	0
2021/10/26	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	GOVI	03/02/2022			GOVI	793.5470	793.5470	796.1190	796.1190	0.324	0.0000	0.0000	972
2021/10/26	GOVI	03/02/2022	792.74	Call	GOVI	8,070.0000	0.8070	33,790.0000	3.3790	318.711	0	0	0
2021/10/26	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	GOVI	03/02/2022	792.75	Call	GOVI	7,970.0000	0.7970	33,690.0000	3.3690	322.710	0	0	0
2021/10/26	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	GOVI	05/05/2022	788.25	Call	GOVI	146,490.0000	14.6490	172,340.0000	17.2340	17.646	0	0	0
2021/10/26	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	GOVI	05/05/2022			GOVI	802.8990	802.8990	805.4840	805.4840	0.322	0.0000	0.0000	0
2021/10/26	GOVI	05/05/2022	788.23	Call	GOVI	146,690.0000	14.6690	172,540.0000	17.2540	17.622	0	0	0
2021/10/26	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	GOVI	05/05/2022	788.24	Call	GOVI	146,590.0000	14.6590	172,440.0000	17.2440	17.634	0	0	0
2021/10/26	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	GOVI	04/08/2022	819.28	Put	GOVI	65,910.0000	6.5910	39,930.0000	3.9930	(39.417)	0	0	0
2021/10/26	GOVI	04/08/2022			GOVI	812.6890	812.6890	815.2870	815.2870	0.320	0.0000	0.0000	0
2021/10/26	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	GOVI	04/08/2022	819.26	Put	GOVI	65,710.0000	6.5710	39,730.0000	3.9730	(39.537)	0	0	0
2021/10/26	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	GOVI	04/08/2022	819.27	Put	GOVI	65,810.0000	6.5810	39,830.0000	3.9830	(39.477)	0	0	0
2021/10/26	GOVI	03/11/2022	820.41	Call	GOVI	23,850.0000	2.3850	50,720.0000	5.0720	112.662	0	0	0
2021/10/26	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	GOVI	03/11/2022	820.42	Call	GOVI	23,750.0000	2.3750	50,620.0000	5.0620	113.137	0	0	0
2021/10/26	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	GOVI	03/11/2022			GOVI	822.7950	822.7950	825.4820	825.4820	0.327	0.0000	0.0000	0
2021/10/26	GOVI	03/11/2022	820.43	Call	GOVI	23,650.0000	2.3650	50,520.0000	5.0520	113.615	0	0	0
2021/10/26	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/10/26	IGOV	04/11/2021			Index Future	296.9100	296.9100	296.9650	296.9650	0.019	0.0000	0.0000	29
2021/10/26	IGOV	03/02/2022			Index Future	300.3150	300.3150	300.3600	300.3600	0.015	0.0000	0.0000	487
2021/10/26	IGOV	05/05/2022			Index Future	303.9270	303.9270	303.9670	303.9670	0.013	0.0000	0.0000	16
2021/10/26	IGOV	04/08/2022			Index Future	307.7050	307.7050	307.7380	307.7380	0.011	0.0000	0.0000	0
2021/10/26	IGOV	03/11/2022			Index Future	311.6020	311.6020	311.6580	311.6580	0.018	0.0000	0.0000	0
2021/10/26	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/10/26	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/10/26	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/10/26	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/10/26	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/10/26	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/26	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/10/26	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/10/26	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/10/26	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/10/26	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/10/26	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/10/26	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/10/26	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/10/26	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/10/26	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/10/26	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/10/26	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/10/26	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/10/26	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/10/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/10/26	JBAF	17/11/2021			Jibar Tradeable Future	3.7350	96.2650	3.7350	96.2650	0.000	0.0000	0.0000	50,000
2021/10/26	JBAF	15/12/2021			Jibar Tradeable Future	3.9650	96.0350	3.9550	96.0450	(0.252)	0.0000	0.0000	0
2021/10/26	JBAF	19/01/2022			Jibar Tradeable Future	4.0600	95.9400	4.0500	95.9500	(0.246)	0.0000	0.0000	0
2021/10/26	JBAF	16/02/2022			Jibar Tradeable Future	4.2600	95.7400	4.2600	95.7400	0.000	0.0000	0.0000	0
2021/10/26	JBAF	16/03/2022			Jibar Tradeable Future	4.3350	95.6650	4.3250	95.6750	(0.231)	0.0000	0.0000	0
2021/10/26	JBAF	20/04/2022			Jibar Tradeable Future	4.6000	95.4000	4.5800	95.4200	(0.435)	0.0000	0.0000	0
2021/10/26	JBAF	15/06/2022			Jibar Tradeable Future	4.9200	95.0800	4.9100	95.0900	(0.203)	0.0000	0.0000	72
2021/10/26	JBAF	21/09/2022			Jibar Tradeable Future	5.3450	94.6550	5.3250	94.6750	(0.374)	0.0000	0.0000	0
2021/10/26	JBAF	21/12/2022			Jibar Tradeable Future	5.8450	94.1550	5.8000	94.2000	(0.770)	0.0000	0.0000	68
2021/10/26	JBAF	15/03/2023			Jibar Tradeable Future	6.1700	93.8300	6.1300	93.8700	(0.648)	0.0000	0.0000	0
2021/10/26	JBAF	21/06/2023			Jibar Tradeable Future	6.5850	93.4150	6.5250	93.4750	(0.911)	0.0000	0.0000	0
2021/10/26	JBAF	20/09/2023			Jibar Tradeable Future	6.9050	93.0950	6.8450	93.1550	(0.869)	0.0000	0.0000	0
2021/10/26	R023	04/11/2021	4.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	R023	04/11/2021	4.90	Put	Bond Future	718.8100	0.7188	722.5600	0.7226	0.522	0	0	0
2021/10/26	R023	04/11/2021	4.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	R023	04/11/2021	4.91	Put	Bond Future	705.9700	0.7060	709.7200	0.7097	0.531	0	0	0
2021/10/26	R023	04/11/2021			Bond Future	5.4624	104.3338	5.4654	104.3300	0.054	0.0000	0.0000	6,810
2021/10/26	R023	04/11/2021	4.92	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/26	R023	04/11/2021	4.92	Put	Bond Future	693.1400	0.6931	696.8800	0.6969	0.540	0	0	0
2021/10/26	R023	03/02/2022	5.08	Call	Bond Future	16.4000	0.0164	15.5100	0.0155	(5.427)	0	0	0
2021/10/26	R023	03/02/2022	5.08	Put	Bond Future	662.8800	0.6629	669.1600	0.6692	0.947	0	0	0
2021/10/26	R023	03/02/2022			Bond Future	5.7067	105.5055	5.7137	105.4983	0.122	0.0000	0.0000	11,361
2021/10/26	R023	03/02/2022	5.06	Call	Bond Future	14.7500	0.0148	13.9300	0.0139	(5.559)	0	0	0
2021/10/26	R023	03/02/2022	5.06	Put	Bond Future	681.9600	0.6820	688.3100	0.6883	0.931	0	0	0
2021/10/26	R023	03/02/2022	5.07	Call	Bond Future	15.6000	0.0156	14.7400	0.0147	(5.513)	0	0	0
2021/10/26	R023	03/02/2022	5.07	Put	Bond Future	672.4500	0.6725	678.7600	0.6788	0.938	0	0	0
2021/10/26	R023	05/05/2022	6.31	Call	Bond Future	434.6300	0.4346	428.0800	0.4281	(1.507)	0	0	0
2021/10/26	R023	05/05/2022	6.31	Put	Bond Future	192.1300	0.1921	194.8600	0.1949	1.421	0	0	0
2021/10/26	R023	05/05/2022			Bond Future	6.0014	102.8395	6.0132	102.8302	0.196	0.0000	0.0000	777

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/26	R023	05/05/2022	6.29	Call	Bond Future	423.7400	0.4237	417.2500	0.4173	(1.532)	0	0	0
2021/10/26	R023	05/05/2022	6.29	Put	Bond Future	196.9300	0.1969	199.7200	0.1997	1.417	0	0	0
2021/10/26	R023	05/05/2022	6.30	Call	Bond Future	429.1700	0.4292	422.6500	0.4227	(1.519)	0	0	0
2021/10/26	R023	05/05/2022	6.30	Put	Bond Future	194.5100	0.1945	197.2700	0.1973	1.419	0	0	0
2021/10/26	R023	04/08/2022	6.05	Call	Bond Future	139.9500	0.1399	135.4400	0.1354	(3.223)	0	0	0
2021/10/26	R023	04/08/2022	6.05	Put	Bond Future	378.9800	0.3790	386.4600	0.3865	1.974	0	0	0
2021/10/26	R023	04/08/2022			Bond Future	6.4850	104.0717	6.5068	104.0597	0.337	0.0000	0.0000	0
2021/10/26	R023	04/08/2022	6.03	Call	Bond Future	135.1800	0.1352	130.7700	0.1308	(3.262)	0	0	0
2021/10/26	R023	04/08/2022	6.03	Put	Bond Future	385.2200	0.3852	392.8000	0.3928	1.968	0	0	0
2021/10/26	R023	04/08/2022	6.04	Call	Bond Future	137.3900	0.1374	132.9300	0.1329	(3.246)	0	0	0
2021/10/26	R023	04/08/2022	6.04	Put	Bond Future	381.9300	0.3819	389.4600	0.3895	1.972	0	0	0
2021/10/26	R023	03/11/2022	6.25	Call	Bond Future	40.4700	0.0405	39.5700	0.0396	(2.224)	0	0	0
2021/10/26	R023	03/11/2022	6.25	Put	Bond Future	481.3400	0.4813	484.9300	0.4849	0.746	0	0	0
2021/10/26	R023	03/11/2022	6.26	Call	Bond Future	40.7200	0.0407	39.8200	0.0398	(2.210)	0	0	0
2021/10/26	R023	03/11/2022	6.26	Put	Bond Future	478.5300	0.4785	482.1200	0.4821	0.750	0	0	0
2021/10/26	R023	03/11/2022			Bond Future	7.6930	101.4795	7.7077	101.4750	0.192	0.0000	0.0000	0
2021/10/26	R023	03/11/2022	6.27	Call	Bond Future	41.2400	0.0412	40.3200	0.0403	(2.231)	0	0	0
2021/10/26	R023	03/11/2022	6.27	Put	Bond Future	475.9800	0.4760	479.5500	0.4795	0.750	0	0	0
2021/10/26	R035	04/11/2021	10.11	Call	Bond Future	5.0100	0.0050	8.0100	0.0080	59.880	0	0	350
2021/10/26	R035	04/11/2021	10.11	Put	Bond Future	3,546.5700	3.5466	3,115.9800	3.1160	(12.141)	0	0	0
2021/10/26	R035	04/11/2021	10.12	Call	Bond Future	5.7900	0.0058	9.2400	0.0092	59.585	0	0	400
2021/10/26	R035	04/11/2021	10.12	Put	Bond Future	3,479.7400	3.4797	3,049.6000	3.0496	(12.361)	0	0	0
2021/10/26	R035	04/11/2021	10.23	Put	Bond Future	2,759.1000	2.7591	2,338.8300	2.3388	(15.232)	0	0	0
2021/10/26	R035	04/11/2021	10.62	Call	Bond Future	576.9600	0.5770	765.0700	0.7651	32.604	0	0	400
2021/10/26	R035	04/11/2021	10.62	Put	Bond Future	760.0000	0.7600	514.5200	0.5145	(32.300)	0	0	0
2021/10/26	R035	04/11/2021	11.75	Put	Bond Future	0.1800	0.0002	0.0300	0.0000	(83.333)	0	0	782
2021/10/26	R035	04/11/2021	10.60	Call	Bond Future	517.8800	0.5179	692.5000	0.6925	33.718	0	0	0
2021/10/26	R035	04/11/2021	10.60	Put	Bond Future	829.2500	0.8292	570.2800	0.5703	(31.229)	0	0	350
2021/10/26	R035	04/11/2021	12.53	Call	Bond Future	10,917.8900	10.9179	11,351.4800	11.3515	3.971	0	0	0
2021/10/26	R035	04/11/2021	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	R035	04/11/2021	11.08	Call	Bond Future	2,752.5900	2.7526	3,154.0100	3.1540	14.583	0	0	0
2021/10/26	R035	04/11/2021	11.08	Put	Bond Future	57.2800	0.0573	25.1100	0.0251	(56.163)	0	0	782
2021/10/26	R035	04/11/2021	11.20	Put	Bond Future	23.9500	0.0240	9.1300	0.0091	(61.879)	0	0	350
2021/10/26	R035	04/11/2021			Bond Future	10.6486	89.2212	10.5810	89.6548	(0.635)	0.0000	0.0000	38,608
2021/10/26	R035	04/11/2021	10.23	Call	Bond Future	24.1600	0.0242	37.4800	0.0375	55.132	0	0	782
2021/10/26	R035	04/11/2021	11.75	Call	Bond Future	6,648.1800	6.6482	7,081.6200	7.0816	6.520	0	0	0
2021/10/26	R035	04/11/2021	10.26	Call	Bond Future	33.9700	0.0340	52.1900	0.0522	53.636	0	0	150
2021/10/26	R035	04/11/2021	10.26	Put	Bond Future	2,568.8500	2.5688	2,153.4800	2.1535	(16.169)	0	0	0
2021/10/26	R035	04/11/2021	11.20	Call	Bond Future	3,447.6100	3.4476	3,866.3800	3.8664	12.147	0	0	0
2021/10/26	R035	04/11/2021	13.82	Call	Bond Future	17,276.7100	17.2767	17,710.3000	17.7103	2.510	0	0	0
2021/10/26	R035	04/11/2021	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2021/10/26	R035	04/11/2021	12.51	Call	Bond Future	10,812.6100	10.8126	11,246.2000	11.2462	4.010	0	0	0
2021/10/26	R035	04/11/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	R035	04/11/2021	12.52	Call	Bond Future	10,865.2800	10.8653	11,298.8700	11.2989	3.991	0	0	0
2021/10/26	R035	04/11/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	R035	03/02/2022	10.24	Put	Bond Future	4,599.0200	4.5990	4,257.0500	4.2570	(7.436)	0	0	0
2021/10/26	R035	03/02/2022	10.26	Call	Bond Future	628.9900	0.6290	726.2600	0.7263	15.464	0	0	200

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/26	R035	03/02/2022	10.26	Put	Bond Future	4,498.9400	4.4989	4,160.6200	4.1606	(7.520)	0	0	0
2021/10/26	R035	03/02/2022	10.34	Call	Bond Future	768.0900	0.7681	880.4000	0.8804	14.622	0	0	0
2021/10/26	R035	03/02/2022	10.34	Put	Bond Future	4,112.0300	4.1120	3,788.7500	3.7888	(7.862)	0	0	500
2021/10/26	R035	03/02/2022	10.35	Call	Bond Future	786.7600	0.7868	901.0000	0.9010	14.520	0	0	1,600
2021/10/26	R035	03/02/2022	10.35	Put	Bond Future	4,065.2600	4.0653	3,743.9100	3.7439	(7.905)	0	0	0
2021/10/26	R035	03/02/2022	10.61	Call	Bond Future	1,365.4900	1.3655	1,532.3000	1.5323	12.216	0	0	0
2021/10/26	R035	03/02/2022	10.61	Put	Bond Future	2,966.2000	2.9662	2,697.4200	2.6974	(9.061)	0	0	200
2021/10/26	R035	03/02/2022	10.65	Call	Bond Future	1,469.8200	1.4698	1,644.9400	1.6449	11.914	0	0	0
2021/10/26	R035	03/02/2022	11.03	Call	Bond Future	2,680.8800	2.6809	2,933.1100	2.9331	9.408	0	0	0
2021/10/26	R035	03/02/2022	11.05	Put	Bond Future	1,618.6500	1.6187	1,439.0600	1.4391	(11.095)	0	0	1,600
2021/10/26	R035	03/02/2022	11.11	Call	Bond Future	2,987.4100	2.9874	3,254.4500	3.2544	8.939	0	0	0
2021/10/26	R035	03/02/2022	11.22	Call	Bond Future	3,430.5000	3.4305	3,716.6600	3.7167	8.342	0	0	0
2021/10/26	R035	03/02/2022	11.22	Put	Bond Future	1,268.0000	1.2680	1,118.5700	1.1186	(11.785)	0	0	0
2021/10/26	R035	03/02/2022	11.23	Call	Bond Future	3,471.9300	3.4719	3,759.7500	3.7598	8.290	0	0	0
2021/10/26	R035	03/02/2022	11.23	Put	Bond Future	1,249.6900	1.2497	1,101.9200	1.1019	(11.825)	0	0	0
2021/10/26	R035	03/02/2022	11.28	Call	Bond Future	3,682.6800	3.6827	3,978.5900	3.9786	8.035	0	0	0
2021/10/26	R035	03/02/2022	11.28	Put	Bond Future	1,162.6700	1.1627	1,022.9900	1.0230	(12.014)	0	0	200
2021/10/26	R035	03/02/2022	11.33	Put	Bond Future	1,082.1100	1.0821	950.1500	0.9502	(12.195)	0	0	500
2021/10/26	R035	03/02/2022	11.39	Call	Bond Future	4,162.1100	4.1621	4,474.5800	4.4746	7.507	0	0	0
2021/10/26	R035	03/02/2022	11.39	Put	Bond Future	992.3600	0.9924	869.2400	0.8692	(12.407)	0	0	683
2021/10/26	R035	03/02/2022	11.73	Call	Bond Future	5,737.0900	5.7371	6,090.9300	6.0909	6.168	0	0	0
2021/10/26	R035	03/02/2022	11.73	Put	Bond Future	604.7400	0.6047	522.9900	0.5230	(13.518)	0	0	280
2021/10/26	R035	03/02/2022	9.92	Call	Bond Future	223.4700	0.2235	267.7500	0.2677	19.815	0	0	200
2021/10/26	R035	03/02/2022	9.92	Put	Bond Future	6,378.7100	6.3787	5,987.4000	5.9874	(6.135)	0	0	0
2021/10/26	R035	03/02/2022			Bond Future	10.8648	90.2232	10.7948	90.6588	(0.644)	0.0000	0.0000	97,331
2021/10/26	R035	03/02/2022	10.24	Call	Bond Future	596.8900	0.5969	690.5100	0.6905	15.685	0	0	500
2021/10/26	R035	03/02/2022	10.65	Put	Bond Future	2,816.4100	2.8164	2,555.9400	2.5559	(9.248)	0	0	683
2021/10/26	R035	03/02/2022	11.03	Put	Bond Future	1,665.1900	1.6652	1,481.8300	1.4818	(11.011)	0	0	280
2021/10/26	R035	03/02/2022	11.05	Call	Bond Future	2,756.1200	2.7561	3,012.1200	3.0121	9.288	0	0	0
2021/10/26	R035	03/02/2022	11.11	Put	Bond Future	1,486.1200	1.4861	1,317.5700	1.3176	(11.342)	0	0	200
2021/10/26	R035	03/02/2022	11.24	Call	Bond Future	3,513.3600	3.5134	3,802.8300	3.8028	8.239	0	0	0
2021/10/26	R035	03/02/2022	11.24	Put	Bond Future	1,231.4500	1.2314	1,085.3300	1.0853	(11.866)	0	0	0
2021/10/26	R035	03/02/2022	11.33	Call	Bond Future	3,898.3700	3.8984	4,202.0000	4.2020	7.789	0	0	0
2021/10/26	R035	03/02/2022	10.10	Call	Bond Future	402.0900	0.4021	471.8800	0.4719	17.357	0	0	280
2021/10/26	R035	03/02/2022	10.10	Put	Bond Future	5,337.3300	5.3373	4,971.5300	4.9715	(6.854)	0	0	0
2021/10/26	R035	03/02/2022	11.88	Call	Bond Future	6,457.9300	6.4579	6,826.0800	6.8261	5.701	0	0	0
2021/10/26	R035	03/02/2022	11.88	Put	Bond Future	481.1800	0.4812	413.7400	0.4137	(14.016)	0	0	1,800
2021/10/26	R035	03/02/2022	9.70	Call	Bond Future	99.7800	0.0998	122.6600	0.1227	22.930	0	0	683
2021/10/26	R035	03/02/2022	9.70	Put	Bond Future	7,777.7900	7.7778	7,365.0800	7.3651	(5.306)	0	0	0
2021/10/26	R035	05/05/2022	11.63	Call	Bond Future	4,784.2300	4.7842	5,084.6600	5.0847	6.280	0	0	0
2021/10/26	R035	05/05/2022	11.63	Put	Bond Future	1,537.7500	1.5378	1,399.1900	1.3992	(9.011)	0	0	0
2021/10/26	R035	05/05/2022	11.64	Call	Bond Future	4,825.5700	4.8256	5,127.1400	5.1271	6.249	0	0	0
2021/10/26	R035	05/05/2022	11.64	Put	Bond Future	1,522.1600	1.5222	1,384.7400	1.3847	(9.028)	0	0	0
2021/10/26	R035	05/05/2022			Bond Future	11.0758	86.8095	11.0032	87.2485	(0.655)	0.0000	0.0000	8,926
2021/10/26	R035	05/05/2022	11.65	Call	Bond Future	4,866.7800	4.8668	5,169.5000	5.1695	6.220	0	0	0
2021/10/26	R035	05/05/2022	11.65	Put	Bond Future	1,506.5000	1.5065	1,370.2300	1.3702	(9.045)	0	0	0
2021/10/26	R035	04/08/2022	10.73	Call	Bond Future	1,752.6100	1.7526	1,907.0800	1.9071	8.814	0	0	0
2021/10/26	R035	04/08/2022	10.73	Put	Bond Future	5,157.2600	5.1573	4,869.3200	4.8693	(5.583)	0	0	0

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2021/10/26	R035	04/08/2022	11.13	Put	Bond Future	3,746.6500	3.7467	3,511.3900	3.5114	(6.279)	0	0	100
2021/10/26	R035	04/08/2022	9.84	Call	Bond Future	446.4400	0.4464	502.2700	0.5023	12.506	0	0	100
2021/10/26	R035	04/08/2022	9.84	Put	Bond Future	9,616.7700	9.6168	9,230.1900	9.2302	(4.020)	0	0	0
2021/10/26	R035	04/08/2022	10.64	Call	Bond Future	1,554.9500	1.5550	1,697.5500	1.6975	9.171	0	0	0
2021/10/26	R035	04/08/2022	10.64	Put	Bond Future	5,519.2900	5.5193	5,219.4800	5.2195	(5.432)	0	0	100
2021/10/26	R035	04/08/2022	10.72	Call	Bond Future	1,730.1300	1.7301	1,883.2800	1.8833	8.852	0	0	0
2021/10/26	R035	04/08/2022	10.72	Put	Bond Future	5,196.7200	5.1967	4,907.4600	4.9075	(5.566)	0	0	0
2021/10/26	R035	04/08/2022			Bond Future	11.2958	87.8279	11.2204	88.2703	(0.667)	0.0000	0.0000	0
2021/10/26	R035	04/08/2022	10.74	Call	Bond Future	1,775.5400	1.7755	1,931.3300	1.9313	8.774	0	0	0
2021/10/26	R035	04/08/2022	10.74	Put	Bond Future	5,118.3200	5.1183	4,831.7000	4.8317	(5.600)	0	0	0
2021/10/26	R035	04/08/2022	11.13	Call	Bond Future	2,769.0000	2.7690	2,976.1500	2.9762	7.481	0	0	0
2021/10/26	R035	03/11/2022	11.15	Call	Bond Future	2,700.4000	2.7004	2,894.8900	2.8949	7.202	0	0	0
2021/10/26	R035	03/11/2022	11.15	Put	Bond Future	4,841.5400	4.8415	4,581.8600	4.5819	(5.364)	0	0	0
2021/10/26	R035	03/11/2022			Bond Future	11.5202	84.4847	11.4406	84.9389	(0.692)	0.0000	0.0000	0
2021/10/26	R035	03/11/2022	11.13	Call	Bond Future	2,649.9900	2.6500	2,842.1700	2.8422	7.252	0	0	0
2021/10/26	R035	03/11/2022	11.13	Put	Bond Future	4,909.0400	4.9090	4,647.0500	4.6470	(5.337)	0	0	0
2021/10/26	R035	03/11/2022	11.14	Call	Bond Future	2,674.9600	2.6750	2,868.3000	2.8683	7.228	0	0	0
2021/10/26	R035	03/11/2022	11.14	Put	Bond Future	4,875.0300	4.8750	4,614.2000	4.6142	(5.350)	0	0	0
2021/10/26	R186	04/11/2021		Call	Bond Future	14,307.0600	14.3071	14,450.5700	14.4506	1.003	0	0	0
2021/10/26	R186	04/11/2021		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	R186	04/11/2021	7.77	Call	Bond Future	68.4200	0.0684	78.2900	0.0783	14.426	0	0	0
2021/10/26	R186	04/11/2021	8.09	Call	Bond Future	597.1400	0.5971	674.2600	0.6743	12.915	0	0	0
2021/10/26	R186	04/11/2021	8.09	Put	Bond Future	249.9900	0.2500	183.6000	0.1836	(26.557)	0	0	0
2021/10/26	R186	04/11/2021	8.10	Call	Bond Future	625.7100	0.6257	705.4600	0.7055	12.746	0	0	0
2021/10/26	R186	04/11/2021	8.10	Put	Bond Future	234.8200	0.2348	171.0600	0.1711	(27.153)	0	0	0
2021/10/26	R186	04/11/2021			Bond Future	8.0108	114.3071	7.9782	114.4506	(0.407)	0.0000	0.0000	16,812
2021/10/26	R186	04/11/2021	7.77	Put	Bond Future	1,132.7400	1.1327	999.1000	0.9991	(11.798)	0	0	15,177
2021/10/26	R186	04/11/2021	8.11	Call	Bond Future	654.9700	0.6550	737.3100	0.7373	12.572	0	0	0
2021/10/26	R186	04/11/2021	8.11	Put	Bond Future	220.3500	0.2204	159.1800	0.1592	(27.760)	0	0	0
2021/10/26	R186	04/11/2021	8.77	Call	Bond Future	3,273.3400	3.2733	3,416.4500	3.4164	4.372	0	0	0
2021/10/26	R186	04/11/2021	8.77	Put	Bond Future	0.6000	0.0006	0.2000	0.0002	(66.667)	0	0	15,177
2021/10/26	R186	03/02/2022	7.30	Call	Bond Future	160.3000	0.1603	173.1100	0.1731	7.991	0	0	0
2021/10/26	R186	03/02/2022	7.30	Put	Bond Future	4,155.4800	4.1555	4,026.8000	4.0268	(3.097)	0	0	0
2021/10/26	R186	03/02/2022			Bond Future	8.2386	110.3093	8.2046	110.4508	(0.412)	0.0000	0.0000	57,873
2021/10/26	R186	03/02/2022	7.28	Call	Bond Future	151.2600	0.1513	163.4400	0.1634	8.052	0	0	0
2021/10/26	R186	03/02/2022	7.28	Put	Bond Future	4,233.5500	4.2336	4,104.2400	4.1042	(3.054)	0	0	0
2021/10/26	R186	03/02/2022	7.29	Call	Bond Future	155.6700	0.1557	168.1600	0.1682	8.023	0	0	0
2021/10/26	R186	03/02/2022	7.29	Put	Bond Future	4,194.4000	4.1944	4,065.4000	4.0654	(3.076)	0	0	0
2021/10/26	R186	05/05/2022	8.32	Call	Bond Future	1,427.7600	1.4278	1,487.6500	1.4876	4.195	0	0	0
2021/10/26	R186	05/05/2022	8.32	Put	Bond Future	2,052.3900	2.0524	1,971.3300	1.9713	(3.950)	0	0	0
2021/10/26	R186	05/05/2022	7.28	Call	Bond Future	228.8700	0.2289	244.0400	0.2440	6.628	0	0	435
2021/10/26	R186	05/05/2022	7.28	Put	Bond Future	5,073.2800	5.0733	4,947.5000	4.9475	(2.479)	0	0	0
2021/10/26	R186	05/05/2022	7.48	Call	Bond Future	328.6000	0.3286	349.3900	0.3494	6.327	0	0	3,600
2021/10/26	R186	05/05/2022	7.48	Put	Bond Future	4,345.7700	4.3458	4,225.6100	4.2256	(2.765)	0	0	0
2021/10/26	R186	05/05/2022			Bond Future	8.4783	111.6105	8.4424	111.7514	(0.422)	0.0000	0.0000	4,404
2021/10/26	R186	05/05/2022	8.30	Call	Bond Future	1,391.0200	1.3910	1,449.8900	1.4499	4.232	0	0	0
2021/10/26	R186	05/05/2022	8.30	Put	Bond Future	2,094.9100	2.0949	2,012.8300	2.0128	(3.918)	0	0	0

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2021/10/26	R186	05/05/2022	8.31	Call	Bond Future	1,409.3200	1.4093	1,468.7000	1.4687	4.213	0	0	0
2021/10/26	R186	05/05/2022	8.31	Put	Bond Future	2,073.5700	2.0736	1,992.0000	1.9920	(3.934)	0	0	0
2021/10/26	R186	05/05/2022	8.64	Call	Bond Future	2,086.7800	2.0868	2,162.8300	2.1628	3.644	0	0	0
2021/10/26	R186	05/05/2022	8.64	Put	Bond Future	1,452.9900	1.4530	1,388.0900	1.3881	(4.467)	0	0	4,035
2021/10/26	R186	05/05/2022	7.88	Call	Bond Future	734.1200	0.7341	772.0400	0.7720	5.165	0	0	435
2021/10/26	R186	05/05/2022	7.88	Put	Bond Future	3,119.4700	3.1195	3,016.4400	3.0164	(3.303)	0	0	0
2021/10/26	R186	05/05/2022	6.73	Call	Bond Future	76.8100	0.0768	82.4800	0.0825	7.382	0	0	3,600
2021/10/26	R186	05/05/2022	6.73	Put	Bond Future	7,235.8900	7.2359	7,100.6100	7.1006	(1.870)	0	0	0
2021/10/26	R186	04/08/2022	8.15	Call	Bond Future	1,068.2800	1.0683	1,113.0400	1.1130	4.190	0	0	0
2021/10/26	R186	04/08/2022	8.15	Put	Bond Future	3,267.7700	3.2678	3,172.3000	3.1723	(2.922)	0	0	0
2021/10/26	R186	04/08/2022	9.78	Call	Bond Future	4,649.7800	4.6498	4,753.1100	4.7531	2.222	0	0	0
2021/10/26	R186	04/08/2022	9.78	Put	Bond Future	861.6100	0.8616	824.7100	0.8247	(4.283)	0	0	3,600
2021/10/26	R186	04/08/2022	7.96	Call	Bond Future	813.9200	0.8139	851.0700	0.8511	4.564	0	0	3,600
2021/10/26	R186	04/08/2022			Bond Future	8.7354	107.6521	8.6976	107.7923	(0.432)	0.0000	0.0000	0
2021/10/26	R186	04/08/2022	7.96	Put	Bond Future	3,739.5200	3.7395	3,636.4400	3.6364	(2.757)	0	0	0
2021/10/26	R186	04/08/2022	8.13	Call	Bond Future	1,039.6200	1.0396	1,083.5700	1.0836	4.228	0	0	0
2021/10/26	R186	04/08/2022	8.13	Put	Bond Future	3,315.2600	3.3153	3,218.9800	3.2190	(2.904)	0	0	0
2021/10/26	R186	04/08/2022	8.14	Call	Bond Future	1,053.7200	1.0537	1,098.0700	1.0981	4.209	0	0	0
2021/10/26	R186	04/08/2022	8.14	Put	Bond Future	3,291.2800	3.2913	3,195.4000	3.1954	(2.913)	0	0	0
2021/10/26	R186	04/08/2022	6.96	Call	Bond Future	163.6800	0.1637	173.8600	0.1739	6.219	0	0	3,600
2021/10/26	R186	04/08/2022	6.96	Put	Bond Future	7,012.3900	7.0124	6,882.3400	6.8823	(1.855)	0	0	0
2021/10/26	R186	03/11/2022	8.53	Call	Bond Future	1,532.1900	1.5322	1,589.0000	1.5890	3.708	0	0	0
2021/10/26	R186	03/11/2022	8.53	Put	Bond Future	3,219.9300	3.2199	3,126.9100	3.1269	(2.889)	0	0	0
2021/10/26	R186	03/11/2022	8.54	Call	Bond Future	1,547.6500	1.5476	1,604.8300	1.6048	3.695	0	0	0
2021/10/26	R186	03/11/2022	8.54	Put	Bond Future	3,199.8400	3.1998	3,107.1900	3.1072	(2.895)	0	0	0
2021/10/26	R186	03/11/2022			Bond Future	9.0094	109.0301	8.9665	109.1800	(0.477)	0.0000	0.0000	0
2021/10/26	R186	03/11/2022	8.55	Call	Bond Future	1,562.7600	1.5628	1,620.3100	1.6203	3.683	0	0	0
2021/10/26	R186	03/11/2022	8.55	Put	Bond Future	3,179.4200	3.1794	3,087.1400	3.0871	(2.902)	0	0	0
2021/10/26	R197	04/11/2021			Bond Future	327.7678	327.7678	327.8519	327.8519	0.026	0.0000	0.0000	1,189
2021/10/26	R197	03/02/2022			Bond Future	323.2933	323.2933	323.3680	323.3680	0.023	0.0000	0.0000	1,048
2021/10/26	R197	05/05/2022			Bond Future	327.1840	327.1840	327.2532	327.2532	0.021	0.0000	0.0000	237
2021/10/26	R197	04/08/2022			Bond Future	322.9285	322.9285	322.9908	322.9908	0.019	0.0000	0.0000	0
2021/10/26	R197	03/11/2022			Bond Future	326.9801	326.9801	327.0668	327.0668	0.026	0.0000	0.0000	0
2021/10/26	R202	04/11/2021			Bond Future	240.7526	240.7526	240.8316	240.8316	0.033	0.0000	0.0000	4,415
2021/10/26	R202	03/02/2022			Bond Future	239.1411	239.1411	239.2136	239.2136	0.030	0.0000	0.0000	7,848
2021/10/26	R202	05/05/2022			Bond Future	242.0188	242.0188	242.0874	242.0874	0.028	0.0000	0.0000	413
2021/10/26	R202	04/08/2022			Bond Future	240.6160	240.6160	240.6794	240.6794	0.026	0.0000	0.0000	0
2021/10/26	R202	03/11/2022			Bond Future	243.6343	243.6343	243.7162	243.7162	0.034	0.0000	0.0000	0
2021/10/26	R209	04/11/2021	10.00	Call	Bond Future	1.2200	0.0012	1.7200	0.0017	40.984	0	0	0
2021/10/26	R209	04/11/2021	10.00	Put	Bond Future	3,492.9100	3.4929	3,173.4700	3.1735	(9.145)	0	0	3,100
2021/10/26	R209	04/11/2021	10.25	Put	Bond Future	2,056.5100	2.0565	1,751.7000	1.7517	(14.822)	0	0	4,250
2021/10/26	R209	04/11/2021	12.00	Call	Bond Future	7,178.8700	7.1789	7,498.8100	7.4988	4.457	0	0	0
2021/10/26	R209	04/11/2021	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,000
2021/10/26	R209	04/11/2021	12.17	Call	Bond Future	7,977.9900	7.9780	8,297.9300	8.2979	4.010	0	0	0
2021/10/26	R209	04/11/2021	12.19	Call	Bond Future	8,071.0000	8.0710	8,390.9400	8.3909	3.964	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
2021/10/26	R209	04/11/2021	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	R209	04/11/2021	10.50	Call	Bond Future	309.8400	0.3098	404.4900	0.4045	30.548	0	0	0
2021/10/26	R209	04/11/2021			Bond Future	10.6049	68.8908	10.5477	69.2107	(0.540)	0.0000	0.0000	13,598
2021/10/26	R209	04/11/2021	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,445
2021/10/26	R209	04/11/2021	9.50	Put	Bond Future	6,570.6000	6.5706	6,250.6600	6.2507	(4.869)	0	0	0
2021/10/26	R209	04/11/2021	10.25	Call	Bond Future	37.7700	0.0378	52.9000	0.0529	40.058	0	0	0
2021/10/26	R209	04/11/2021	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	R209	04/11/2021	12.18	Call	Bond Future	8,024.5200	8.0245	8,344.4600	8.3445	3.987	0	0	0
2021/10/26	R209	04/11/2021	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	R209	04/11/2021	10.50	Put	Bond Future	898.0300	0.8980	672.7400	0.6727	(25.087)	0	0	150
2021/10/26	R209	03/02/2022	11.03	Call	Bond Future	2,535.1400	2.5351	2,730.6400	2.7306	7.712	0	0	0
2021/10/26	R209	03/02/2022	11.03	Put	Bond Future	1,262.2200	1.2622	1,136.4300	1.1364	(9.966)	0	0	0
2021/10/26	R209	03/02/2022	11.02	Call	Bond Future	2,501.0600	2.5011	2,695.1800	2.6952	7.762	0	0	0
2021/10/26	R209	03/02/2022	11.02	Put	Bond Future	1,281.0200	1.2810	1,153.8500	1.1539	(9.927)	0	0	0
2021/10/26	R209	03/02/2022			Bond Future	10.7924	69.6645	10.7335	69.9858	(0.546)	0.0000	0.0000	22,010
2021/10/26	R209	03/02/2022	11.04	Call	Bond Future	2,569.2800	2.5693	2,766.1600	2.7662	7.663	0	0	0
2021/10/26	R209	03/02/2022	11.04	Put	Bond Future	1,243.5300	1.2435	1,119.1200	1.1191	(10.005)	0	0	0
2021/10/26	R209	05/05/2022	10.75	Call	Bond Future	1,746.9800	1.7470	1,884.4900	1.8845	7.871	0	0	0
2021/10/26	R209	05/05/2022	10.75	Put	Bond Future	2,985.8100	2.9858	2,799.6100	2.7996	(6.236)	0	0	11,050
2021/10/26	R209	05/05/2022	11.43	Call	Bond Future	3,749.9500	3.7500	3,962.8400	3.9628	5.677	0	0	0
2021/10/26	R209	05/05/2022	11.43	Put	Bond Future	1,430.8000	1.4308	1,319.9800	1.3200	(7.745)	0	0	0
2021/10/26	R209	05/05/2022	11.44	Call	Bond Future	3,784.6600	3.7847	3,998.5000	3.9985	5.650	0	0	0
2021/10/26	R209	05/05/2022	11.44	Put	Bond Future	1,415.1900	1.4152	1,305.3200	1.3053	(7.764)	0	0	0
2021/10/26	R209	05/05/2022	9.75	Call	Bond Future	263.0000	0.2630	297.1900	0.2972	13.000	0	0	8,025
2021/10/26	R209	05/05/2022	9.75	Put	Bond Future	7,257.8100	7.2578	6,968.2900	6.9683	(3.989)	0	0	0
2021/10/26	R209	05/05/2022			Bond Future	10.9809	67.3450	10.9200	67.6687	(0.555)	0.0000	0.0000	5,016
2021/10/26	R209	05/05/2022	11.45	Call	Bond Future	3,819.3100	3.8193	4,034.0900	4.0341	5.624	0	0	0
2021/10/26	R209	05/05/2022	11.45	Put	Bond Future	1,399.5700	1.3996	1,290.6400	1.2906	(7.783)	0	0	0
2021/10/26	R209	05/05/2022	12.00	Call	Bond Future	5,878.8200	5.8788	6,135.4600	6.1355	4.366	0	0	0
2021/10/26	R209	05/05/2022	12.00	Put	Bond Future	778.8700	0.7789	711.8000	0.7118	(8.611)	0	0	11,050
2021/10/26	R209	04/08/2022	10.58	Call	Bond Future	1,473.5300	1.4735	1,583.6300	1.5836	7.472	0	0	0
2021/10/26	R209	04/08/2022	10.58	Put	Bond Future	4,639.7900	4.6398	4,423.7900	4.4238	(4.655)	0	0	0
2021/10/26	R209	04/08/2022	10.57	Put	Bond Future	4,675.9400	4.6759	4,458.9600	4.4590	(4.640)	0	0	0
2021/10/26	R209	04/08/2022			Bond Future	11.1732	68.1354	11.1102	68.4615	(0.563)	0.0000	0.0000	0
2021/10/26	R209	04/08/2022	10.59	Call	Bond Future	1,492.9500	1.4929	1,604.0300	1.6040	7.440	0	0	0
2021/10/26	R209	04/08/2022	10.59	Put	Bond Future	4,604.0800	4.6041	4,389.0600	4.3891	(4.670)	0	0	0
2021/10/26	R209	04/08/2022	10.57	Call	Bond Future	1,454.4800	1.4545	1,563.6000	1.5636	7.502	0	0	0
2021/10/26	R209	03/11/2022	11.03	Call	Bond Future	2,419.0400	2.4190	2,564.5100	2.5645	6.014	0	0	0
2021/10/26	R209	03/11/2022	11.03	Put	Bond Future	4,152.5900	4.1526	3,962.9700	3.9630	(4.566)	0	0	0
2021/10/26	R209	03/11/2022			Bond Future	11.3680	65.8745	11.3017	66.2096	(0.583)	0.0000	0.0000	0
2021/10/26	R209	03/11/2022	11.02	Call	Bond Future	2,396.5400	2.3965	2,541.1500	2.5412	6.034	0	0	0
2021/10/26	R209	03/11/2022	11.02	Put	Bond Future	4,182.3700	4.1824	3,991.8900	3.9919	(4.554)	0	0	0
2021/10/26	R209	03/11/2022	11.01	Call	Bond Future	2,374.1500	2.3741	2,517.9000	2.5179	6.055	0	0	0
2021/10/26	R209	03/11/2022	11.01	Put	Bond Future	4,212.3100	4.2123	4,020.9700	4.0210	(4.542)	0	0	0
2021/10/26	R210	04/11/2021			Bond Future	211.7309	211.7309	211.7946	211.7946	0.030	0.0000	0.0000	1,253
2021/10/26	R210	03/02/2022			Bond Future	214.1615	214.1615	214.2191	214.2191	0.027	0.0000	0.0000	1,381
2021/10/26	R210	05/05/2022			Bond Future	213.8853	213.8853	213.9395	213.9395	0.025	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
2021/10/26	R210	04/08/2022			Bond Future	216.5733	216.5733	216.6230	216.6230	0.023	0.0000	0.0000	0
2021/10/26	R210	03/11/2022			Bond Future	216.3756	216.3756	216.4413	216.4413	0.030	0.0000	0.0000	0
2021/10/26	R212	04/11/2021			Bond Future	175.9039	175.9039	175.7613	175.7613	(0.081)	0.0000	0.0000	2,605
2021/10/26	R213	04/11/2021	11.09	Put	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2021/10/26	R213	04/11/2021	11.10	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2021/10/26	R213	04/11/2021	11.11	Call	Bond Future	6,050.7000	6.0507	6,302.6700	6.3027	4.164	0	0	0
2021/10/26	R213	04/11/2021			Bond Future	9.9088	83.9123	9.8613	84.1643	(0.480)	0.0000	0.0000	7,073
2021/10/26	R213	04/11/2021	11.09	Call	Bond Future	5,954.7800	5.9548	6,206.7400	6.2067	4.231	0	0	0
2021/10/26	R213	04/11/2021	11.10	Call	Bond Future	6,002.7500	6.0027	6,254.7200	6.2547	4.198	0	0	0
2021/10/26	R213	04/11/2021	11.11	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2021/10/26	R213	03/02/2022	9.22	Put	Bond Future	5,039.6000	5.0396	4,814.9300	4.8149	(4.458)	0	0	0
2021/10/26	R213	03/02/2022	9.58	Put	Bond Future	3,465.9200	3.4659	3,273.4100	3.2734	(5.554)	0	0	200
2021/10/26	R213	03/02/2022	9.98	Call	Bond Future	1,360.2100	1.3602	1,465.7000	1.4657	7.755	0	0	0
2021/10/26	R213	03/02/2022	9.98	Put	Bond Future	2,112.5300	2.1125	1,965.9000	1.9659	(6.941)	0	0	0
2021/10/26	R213	03/02/2022	10.00	Call	Bond Future	1,407.4500	1.4075	1,515.3500	1.5153	7.666	0	0	0
2021/10/26	R213	03/02/2022	10.00	Put	Bond Future	2,056.1400	2.0561	1,911.9200	1.9119	(7.014)	0	0	430
2021/10/26	R213	03/02/2022	10.60	Put	Bond Future	859.8700	0.8599	781.5000	0.7815	(9.114)	0	0	430
2021/10/26	R213	03/02/2022	10.67	Call	Bond Future	3,501.5700	3.5016	3,681.4900	3.6815	5.138	0	0	0
2021/10/26	R213	03/02/2022	10.67	Put	Bond Future	773.9500	0.7739	701.7500	0.7017	(9.329)	0	0	220
2021/10/26	R213	03/02/2022	8.63	Call	Bond Future	30.7700	0.0308	35.6400	0.0356	15.827	0	0	200
2021/10/26	R213	03/02/2022	8.63	Put	Bond Future	8,182.7600	8.1828	7,935.5100	7.9355	(3.022)	0	0	0
2021/10/26	R213	03/02/2022	8.80	Call	Bond Future	54.4800	0.0545	62.7100	0.0627	15.106	0	0	102
2021/10/26	R213	03/02/2022	8.80	Put	Bond Future	7,229.1200	7.2291	6,985.2300	6.9852	(3.374)	0	0	0
2021/10/26	R213	03/02/2022			Bond Future	10.1259	84.8547	10.0768	85.1068	(0.485)	0.0000	0.0000	16,478
2021/10/26	R213	03/02/2022	9.22	Call	Bond Future	222.0500	0.2220	249.5000	0.2495	12.362	0	0	430
2021/10/26	R213	03/02/2022	9.58	Call	Bond Future	605.3600	0.6054	664.9700	0.6650	9.847	0	0	0
2021/10/26	R213	03/02/2022	9.76	Call	Bond Future	903.2400	0.9032	982.7900	0.9828	8.807	0	0	0
2021/10/26	R213	03/02/2022	9.76	Put	Bond Future	2,806.6100	2.8066	2,634.0400	2.6340	(6.149)	0	0	102
2021/10/26	R213	03/02/2022	9.96	Call	Bond Future	1,314.0700	1.3141	1,417.1700	1.4172	7.846	0	0	0
2021/10/26	R213	03/02/2022	9.96	Put	Bond Future	2,170.1800	2.1702	2,021.1600	2.0212	(6.867)	0	0	0
2021/10/26	R213	03/02/2022	9.97	Call	Bond Future	1,337.1100	1.3371	1,441.4100	1.4414	7.800	0	0	0
2021/10/26	R213	03/02/2022	9.97	Put	Bond Future	2,141.3000	2.1413	1,993.4800	1.9935	(6.903)	0	0	0
2021/10/26	R213	03/02/2022	10.15	Call	Bond Future	1,791.3700	1.7914	1,917.2000	1.9172	7.024	0	0	0
2021/10/26	R213	03/02/2022	10.15	Put	Bond Future	1,668.2000	1.6682	1,541.9100	1.5419	(7.570)	0	0	200
2021/10/26	R213	03/02/2022	10.17	Call	Bond Future	1,846.2600	1.8463	1,974.4600	1.9745	6.944	0	0	0
2021/10/26	R213	03/02/2022	10.17	Put	Bond Future	1,620.8800	1.6209	1,496.9600	1.4970	(7.645)	0	0	220
2021/10/26	R213	03/02/2022	10.25	Call	Bond Future	2,074.7300	2.0747	2,212.2600	2.2123	6.629	0	0	0
2021/10/26	R213	03/02/2022	10.25	Put	Bond Future	1,442.1700	1.4422	1,327.5800	1.3276	(7.946)	0	0	102
2021/10/26	R213	03/02/2022	10.60	Call	Bond Future	3,243.2300	3.2432	3,416.9800	3.4170	5.357	0	0	0
2021/10/26	R213	03/02/2022	9.15	Call	Bond Future	176.0300	0.1760	198.7700	0.1988	12.918	0	0	220
2021/10/26	R213	03/02/2022	9.15	Put	Bond Future	5,380.8300	5.3808	5,151.4500	5.1514	(4.263)	0	0	0
2021/10/26	R213	05/05/2022	10.63	Call	Bond Future	3,077.3800	3.0774	3,228.7600	3.2288	4.919	0	0	0
2021/10/26	R213	05/05/2022	10.65	Put	Bond Future	1,615.4700	1.6155	1,515.0000	1.5150	(6.219)	0	0	0
2021/10/26	R213	05/05/2022			Bond Future	10.3394	82.3236	10.2885	82.5771	(0.492)	0.0000	0.0000	0
2021/10/26	R213	05/05/2022	10.63	Put	Bond Future	1,650.2400	1.6502	1,548.1700	1.5482	(6.185)	0	0	0
2021/10/26	R213	05/05/2022	10.64	Call	Bond Future	3,108.5600	3.1086	3,260.7400	3.2607	4.896	0	0	0

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2021/10/26	R213	05/05/2022	10.64	Put	Bond Future	1,632.8800	1.6329	1,531.6100	1.5316	(6.202)	0	0	0
2021/10/26	R213	05/05/2022	10.65	Call	Bond Future	3,139.6400	3.1396	3,292.6200	3.2926	4.873	0	0	0
2021/10/26	R213	04/08/2022	9.88	Call	Bond Future	1,231.9300	1.2319	1,309.6400	1.3096	6.308	0	0	0
2021/10/26	R213	04/08/2022	9.89	Call	Bond Future	1,248.9200	1.2489	1,327.3700	1.3274	6.281	0	0	0
2021/10/26	R213	04/08/2022	9.90	Put	Bond Future	4,540.3700	4.5404	4,364.8900	4.3649	(3.865)	0	0	0
2021/10/26	R213	04/08/2022			Bond Future	10.5632	83.2924	10.5104	83.5471	(0.500)	0.0000	0.0000	0
2021/10/26	R213	04/08/2022	9.88	Put	Bond Future	4,607.8900	4.6079	4,430.9500	4.4310	(3.840)	0	0	0
2021/10/26	R213	04/08/2022	9.89	Put	Bond Future	4,574.1700	4.5742	4,397.9700	4.3980	(3.852)	0	0	0
2021/10/26	R213	04/08/2022	9.90	Call	Bond Future	1,265.8000	1.2658	1,344.9700	1.3450	6.255	0	0	0
2021/10/26	R213	03/11/2022	10.38	Call	Bond Future	2,115.5600	2.1156	2,222.8800	2.2229	5.073	0	0	0
2021/10/26	R213	03/11/2022	10.38	Put	Bond Future	4,078.2600	4.0783	3,921.7700	3.9218	(3.837)	0	0	0
2021/10/26	R213	03/11/2022	10.39	Call	Bond Future	2,135.7500	2.1357	2,243.7400	2.2437	5.056	0	0	0
2021/10/26	R213	03/11/2022	10.39	Put	Bond Future	4,050.4100	4.0504	3,894.5900	3.8946	(3.847)	0	0	0
2021/10/26	R213	03/11/2022			Bond Future	10.7948	80.8334	10.7383	81.0972	(0.523)	0.0000	0.0000	0
2021/10/26	R213	03/11/2022	10.40	Call	Bond Future	2,156.3800	2.1564	2,265.0400	2.2650	5.039	0	0	0
2021/10/26	R213	03/11/2022	10.40	Put	Bond Future	4,023.0300	4.0230	3,867.8800	3.8679	(3.857)	0	0	0
2021/10/26	R214	04/11/2021	12.46	Call	Bond Future	7,549.9700	7.5500	7,874.9500	7.8750	4.304	0	0	0
2021/10/26	R214	04/11/2021	12.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	R214	04/11/2021	12.47	Call	Bond Future	7,596.2000	7.5962	7,921.1800	7.9212	4.278	0	0	0
2021/10/26	R214	04/11/2021			Bond Future	10.9850	65.5876	10.9277	65.9126	(0.521)	0.0000	0.0000	4,541
2021/10/26	R214	04/11/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	R214	04/11/2021	12.48	Call	Bond Future	7,642.3600	7.6424	7,967.3400	7.9673	4.252	0	0	0
2021/10/26	R214	04/11/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	R214	03/02/2022	11.39	Put	Bond Future	1,366.4300	1.3664	1,234.8300	1.2348	(9.631)	0	0	0
2021/10/26	R214	03/02/2022	11.40	Put	Bond Future	1,347.2500	1.3472	1,217.0200	1.2170	(9.666)	0	0	0
2021/10/26	R214	03/02/2022	11.41	Call	Bond Future	2,608.8300	2.6088	2,806.4700	2.8065	7.576	0	0	0
2021/10/26	R214	03/02/2022			Bond Future	11.1735	66.3242	11.1144	66.6507	(0.529)	0.0000	0.0000	19,040
2021/10/26	R214	03/02/2022	11.39	Call	Bond Future	2,540.4000	2.5404	2,735.3000	2.7353	7.672	0	0	0
2021/10/26	R214	03/02/2022	11.40	Call	Bond Future	2,574.6000	2.5746	2,770.8700	2.7709	7.623	0	0	0
2021/10/26	R214	03/02/2022	11.41	Put	Bond Future	1,328.1700	1.3282	1,199.3100	1.1993	(9.702)	0	0	0
2021/10/26	R214	05/05/2022	11.73	Put	Bond Future	1,626.0500	1.6260	1,505.3400	1.5053	(7.424)	0	0	0
2021/10/26	R214	05/05/2022	11.74	Put	Bond Future	1,608.8900	1.6089	1,489.1700	1.4892	(7.441)	0	0	0
2021/10/26	R214	05/05/2022	11.75	Call	Bond Future	3,649.2800	3.6493	3,859.5700	3.8596	5.763	0	0	0
2021/10/26	R214	05/05/2022			Bond Future	11.3562	63.8269	11.2951	64.1559	(0.538)	0.0000	0.0000	441
2021/10/26	R214	05/05/2022	11.73	Call	Bond Future	3,581.3800	3.5814	3,789.7100	3.7897	5.817	0	0	0
2021/10/26	R214	05/05/2022	11.74	Call	Bond Future	3,615.1900	3.6152	3,824.5100	3.8245	5.790	0	0	0
2021/10/26	R214	05/05/2022	11.75	Put	Bond Future	1,592.0800	1.5921	1,473.3300	1.4733	(7.459)	0	0	0
2021/10/26	R214	04/08/2022	10.98	Put	Bond Future	4,595.3000	4.5953	4,378.3200	4.3783	(4.722)	0	0	0
2021/10/26	R214	04/08/2022	10.99	Call	Bond Future	1,547.7200	1.5477	1,663.3200	1.6633	7.469	0	0	0
2021/10/26	R214	04/08/2022			Bond Future	11.5451	64.5749	11.4819	64.9064	(0.547)	0.0000	0.0000	0
2021/10/26	R214	04/08/2022	10.97	Call	Bond Future	1,507.4900	1.5075	1,621.0600	1.6211	7.534	0	0	0
2021/10/26	R214	04/08/2022	10.97	Put	Bond Future	4,631.6800	4.6317	4,413.6800	4.4137	(4.707)	0	0	0
2021/10/26	R214	04/08/2022	10.98	Call	Bond Future	1,527.5300	1.5275	1,642.1200	1.6421	7.502	0	0	0
2021/10/26	R214	04/08/2022	10.99	Put	Bond Future	4,559.1500	4.5592	4,343.1800	4.3432	(4.737)	0	0	0
2021/10/26	R214	03/11/2022	11.34	Call	Bond Future	2,304.6500	2.3047	2,447.6800	2.4477	6.206	0	0	0
2021/10/26	R214	03/11/2022	11.36	Put	Bond Future	4,313.6500	4.3137	4,118.0700	4.1181	(4.534)	0	0	0
2021/10/26	R214	03/11/2022			Bond Future	11.7361	62.1304	11.6696	62.4707	(0.567)	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
2021/10/26	R214	03/11/2022	11.34	Put	Bond Future	4,375.7200	4.3757	4,178.3600	4.1784	(4.510)	0	0	0
2021/10/26	R214	03/11/2022	11.35	Call	Bond Future	2,327.0300	2.3270	2,470.9500	2.4709	6.185	0	0	0
2021/10/26	R214	03/11/2022	11.35	Put	Bond Future	4,344.4700	4.3445	4,148.0000	4.1480	(4.522)	0	0	0
2021/10/26	R214	03/11/2022	11.36	Call	Bond Future	2,349.7800	2.3498	2,494.5900	2.4946	6.163	0	0	0
2021/10/26	R248	04/11/2021	10.20	Put	Bond Future	5,697.7700	5.6978	5,285.9200	5.2859	(7.228)	0	0	0
2021/10/26	R248	04/11/2021	12.85	Call	Bond Future	11,832.6800	11.8327	12,244.5900	12.2446	3.481	0	0	0
2021/10/26	R248	04/11/2021	12.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	R248	04/11/2021	10.80	Call	Bond Future	270.3400	0.2703	364.6100	0.3646	34.871	0	0	1,050
2021/10/26	R248	04/11/2021	10.80	Put	Bond Future	1,355.6000	1.3556	1,037.9600	1.0380	(23.432)	0	0	0
2021/10/26	R248	04/11/2021			Bond Future	10.9498	82.7909	10.8925	83.2028	(0.523)	0.0000	0.0000	92,551
2021/10/26	R248	04/11/2021	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	R248	04/11/2021	9.60	Put	Bond Future	10,774.0200	10.7740	10,362.1100	10.3621	(3.823)	0	0	0
2021/10/26	R248	04/11/2021	10.20	Call	Bond Future	0.2000	0.0002	0.2600	0.0003	30.000	0	0	1,050
2021/10/26	R248	04/11/2021	10.30	Call	Bond Future	0.9500	0.0010	1.2900	0.0013	35.789	0	0	0
2021/10/26	R248	04/11/2021	10.30	Put	Bond Future	4,899.0700	4.8991	4,487.5000	4.4875	(8.401)	0	0	0
2021/10/26	R248	04/11/2021	12.84	Call	Bond Future	11,778.6500	11.7787	12,190.5600	12.1906	3.497	0	0	0
2021/10/26	R248	04/11/2021	12.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	R248	04/11/2021	12.83	Call	Bond Future	11,724.5400	11.7245	12,136.4500	12.1364	3.513	0	0	0
2021/10/26	R248	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/26	R248	03/02/2022	10.40	Call	Bond Future	451.7200	0.4517	517.7100	0.5177	14.609	0	0	100
2021/10/26	R248	03/02/2022	10.50	Call	Bond Future	601.3000	0.6013	683.4400	0.6834	13.660	0	0	0
2021/10/26	R248	03/02/2022	10.50	Put	Bond Future	5,252.7800	5.2528	4,921.0600	4.9211	(6.315)	0	0	0
2021/10/26	R248	03/02/2022	10.90	Call	Bond Future	1,517.5800	1.5176	1,676.5900	1.6766	10.478	0	0	900
2021/10/26	R248	03/02/2022	10.90	Put	Bond Future	3,193.9500	3.1939	2,939.1000	2.9391	(7.979)	0	0	0
2021/10/26	R248	03/02/2022	11.47	Call	Bond Future	3,672.5700	3.6726	3,940.6100	3.9406	7.298	0	0	0
2021/10/26	R248	03/02/2022	10.20	Put	Bond Future	7,243.5100	7.2435	6,868.9400	6.8689	(5.171)	0	0	0
2021/10/26	R248	03/02/2022	11.48	Call	Bond Future	3,718.1200	3.7181	3,987.7800	3.9878	7.253	0	0	0
2021/10/26	R248	03/02/2022	11.49	Put	Bond Future	1,373.5200	1.3735	1,230.9300	1.2309	(10.381)	0	0	0
2021/10/26	R248	03/02/2022	9.80	Call	Bond Future	54.6100	0.0546	65.7500	0.0658	20.399	0	0	0
2021/10/26	R248	03/02/2022	9.80	Put	Bond Future	10,386.6400	10.3866	9,983.9200	9.9839	(3.877)	0	0	0
2021/10/26	R248	03/02/2022	10.00	Call	Bond Future	107.5500	0.1076	128.1500	0.1281	19.154	0	0	1,300
2021/10/26	R248	03/02/2022	10.00	Put	Bond Future	8,751.2400	8.7512	8,357.9800	8.3580	(4.494)	0	0	0
2021/10/26	R248	03/02/2022			Bond Future	11.1368	83.7207	11.0775	84.1346	(0.532)	0.0000	0.0000	177,259
2021/10/26	R248	03/02/2022	10.40	Put	Bond Future	5,876.5400	5.8765	5,528.6700	5.5287	(5.920)	0	0	0
2021/10/26	R248	03/02/2022	10.70	Call	Bond Future	998.3200	0.9983	1,117.2800	1.1173	11.916	0	0	1,300
2021/10/26	R248	03/02/2022	10.70	Put	Bond Future	4,139.0600	4.1391	3,844.1600	3.8442	(7.125)	0	0	0
2021/10/26	R248	03/02/2022	11.00	Call	Bond Future	1,823.6900	1.8237	2,003.1600	2.0032	9.841	0	0	100
2021/10/26	R248	03/02/2022	11.00	Put	Bond Future	2,784.7100	2.7847	2,550.3200	2.5503	(8.417)	0	0	0
2021/10/26	R248	03/02/2022	11.47	Put	Bond Future	1,414.3500	1.4144	1,268.5300	1.2685	(10.310)	0	0	0
2021/10/26	R248	03/02/2022	10.20	Call	Bond Future	234.8600	0.2349	274.1500	0.2741	16.729	0	0	900
2021/10/26	R248	03/02/2022	11.48	Put	Bond Future	1,393.8700	1.3939	1,249.6700	1.2497	(10.345)	0	0	0
2021/10/26	R248	03/02/2022	11.49	Call	Bond Future	3,763.6900	3.7637	4,034.9600	4.0350	7.208	0	0	0
2021/10/26	R248	05/05/2022	11.79	Call	Bond Future	4,876.3200	4.8763	5,153.3000	5.1533	5.680	0	0	0
2021/10/26	R248	05/05/2022	11.79	Put	Bond Future	1,797.8800	1.7979	1,657.7200	1.6577	(7.796)	0	0	0
2021/10/26	R248	05/05/2022	11.80	Call	Bond Future	4,920.8100	4.9208	5,198.9500	5.1989	5.652	0	0	0
2021/10/26	R248	05/05/2022			Bond Future	11.3181	80.2934	11.2567	80.7106	(0.543)	0.0000	0.0000	2,035
2021/10/26	R248	05/05/2022	11.80	Put	Bond Future	1,779.4600	1.7795	1,640.4600	1.6405	(7.811)	0	0	0

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2021/10/26	R248	05/05/2022	11.81	Call	Bond Future	4,965.4200	4.9654	5,244.7000	5.2447	5.624	0	0	0
2021/10/26	R248	05/05/2022	11.81	Put	Bond Future	1,761.2400	1.7612	1,623.3800	1.6234	(7.827)	0	0	0
2021/10/26	R248	04/08/2022	10.98	Call	Bond Future	1,953.5400	1.9535	2,102.4700	2.1025	7.624	0	0	0
2021/10/26	R248	04/08/2022	10.98	Put	Bond Future	5,545.9400	5.5459	5,274.5000	5.2745	(4.894)	0	0	0
2021/10/26	R248	04/08/2022	10.99	Call	Bond Future	1,979.0800	1.9791	2,129.3100	2.1293	7.591	0	0	0
2021/10/26	R248	04/08/2022	10.99	Put	Bond Future	5,500.4700	5.5005	5,230.3300	5.2303	(4.911)	0	0	0
2021/10/26	R248	04/08/2022			Bond Future	11.5059	81.2346	11.4422	81.6549	(0.554)	0.0000	0.0000	0
2021/10/26	R248	04/08/2022	11.00	Call	Bond Future	2,005.0600	2.0051	2,156.6200	2.1566	7.559	0	0	0
2021/10/26	R248	04/08/2022	11.00	Put	Bond Future	5,455.5400	5.4555	5,186.7300	5.1867	(4.927)	0	0	0
2021/10/26	R248	03/11/2022	11.30	Put	Bond Future	5,413.1900	5.4132	5,162.2000	5.1622	(4.637)	0	0	0
2021/10/26	R248	03/11/2022	11.31	Put	Bond Future	5,373.6700	5.3737	5,123.8400	5.1238	(4.649)	0	0	0
2021/10/26	R248	03/11/2022	11.32	Call	Bond Future	2,869.4600	2.8695	3,052.2300	3.0522	6.369	0	0	0
2021/10/26	R248	03/11/2022			Bond Future	11.6958	77.8702	11.6285	78.3016	(0.576)	0.0000	0.0000	0
2021/10/26	R248	03/11/2022	11.30	Call	Bond Future	2,813.1500	2.8131	2,993.6000	2.9936	6.415	0	0	0
2021/10/26	R248	03/11/2022	11.31	Call	Bond Future	2,841.2300	2.8412	3,022.8400	3.0228	6.392	0	0	0
2021/10/26	R248	03/11/2022	11.32	Put	Bond Future	5,334.4000	5.3344	5,085.7300	5.0857	(4.662)	0	0	0

Total

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