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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/10/2021 TO 22/10/2021

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
2021/10/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	2025	04/11/2021		Bond Future	154.8422	154.8422	154.8399	154.8399	(0.002)	0.0000	0.0000	1,838
2021/10/22	2025	03/02/2022		Bond Future	155.0379	155.0379	155.0347	155.0347	(0.002)	0.0000	0.0000	4,632
2021/10/22	2025	05/05/2022		Bond Future	156.9045	156.9045	156.9008	156.9008	(0.002)	0.0000	0.0000	164
2021/10/22	2025	04/08/2022		Bond Future	157.2639	157.2639	157.2595	157.2595	(0.003)	0.0000	0.0000	0
2021/10/22	2025	03/11/2022		Bond Future	159.2369	159.2369	159.2322	159.2322	(0.003)	0.0000	0.0000	0
2021/10/22	2029	04/11/2021		Bond Future	113.9079	113.9079	114.0606	114.0606	0.134	0.0000	0.0000	2,252
2021/10/22	2029	03/02/2022		Bond Future	115.2169	115.2169	115.3706	115.3706	0.133	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
2021/10/22	2029	05/05/2022			Bond Future	115.4059	115.4059	115.5615	115.5615	0.135	0.0000	0.0000	186
2021/10/22	2029	04/08/2022			Bond Future	116.8567	116.8567	117.0139	117.0139	0.135	0.0000	0.0000	0
2021/10/22	2029	03/11/2022			Bond Future	117.0988	117.0988	117.2575	117.2575	0.136	0.0000	0.0000	0
2021/10/22	2030	04/11/2021	8.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/10/22	2030	04/11/2021	8.27	Put	Bond Future	6,811.1200	6.8111	7,384.5500	7.3846	8.419	0	0	0
2021/10/22	2030	04/11/2021	8.77	Put	Bond Future	3,954.3000	3.9543	4,526.0300	4.5260	14.458	0	0	0
2021/10/22	2030	04/11/2021	9.20	Call	Bond Future	123.4700	0.1235	46.7800	0.0468	(62.112)	0	0	29
2021/10/22	2030	04/11/2021	9.30	Put	Bond Future	1,273.3700	1.2734	1,716.2600	1.7163	34.781	0	0	0
2021/10/22	2030	04/11/2021	9.35	Call	Bond Future	315.0800	0.3151	152.2700	0.1523	(51.673)	0	0	0
2021/10/22	2030	04/11/2021	9.35	Put	Bond Future	1,082.5600	1.0826	1,493.1800	1.4932	37.930	0	0	9,100
2021/10/22	2030	04/11/2021	9.40	Put	Bond Future	909.1100	0.9091	1,284.6300	1.2846	41.306	0	0	0
2021/10/22	2030	04/11/2021	10.59	Put	Bond Future	0.4900	0.0005	1.4400	0.0014	193.878	0	0	0
2021/10/22	2030	04/11/2021	10.60	Call	Bond Future	5,646.6300	5.6466	5,074.0800	5.0741	(10.140)	0	0	0
2021/10/22	2030	04/11/2021	10.60	Put	Bond Future	0.4500	0.0005	1.3300	0.0013	195.556	0	0	0
2021/10/22	2030	04/11/2021	11.26	Call	Bond Future	8,801.0500	8.8011	8,227.6200	8.2276	(6.515)	0	0	0
2021/10/22	2030	04/11/2021	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/10/22	2030	04/11/2021			Bond Future	9.4936	93.7760	9.6019	93.2026	1.141	0.0000	0.0000	66,127
2021/10/22	2030	04/11/2021	8.75	Call	Bond Future	1.5800	0.0016	0.2400	0.0002	(84.810)	0	0	3,250
2021/10/22	2030	04/11/2021	8.75	Put	Bond Future	4,066.1600	4.0662	4,638.2500	4.6382	14.070	0	0	0
2021/10/22	2030	04/11/2021	8.77	Call	Bond Future	2.0200	0.0020	0.3200	0.0003	(84.158)	0	0	300
2021/10/22	2030	04/11/2021	8.80	Call	Bond Future	2.8800	0.0029	0.4800	0.0005	(83.333)	0	0	560
2021/10/22	2030	04/11/2021	8.80	Put	Bond Future	3,787.0200	3.7870	4,358.0500	4.3581	15.079	0	0	0
2021/10/22	2030	04/11/2021	9.20	Put	Bond Future	1,701.4200	1.7014	2,198.1600	2.1982	29.196	0	0	0
2021/10/22	2030	04/11/2021	9.25	Call	Bond Future	173.5400	0.1735	71.7200	0.0717	(58.672)	0	0	0
2021/10/22	2030	04/11/2021	9.25	Put	Bond Future	1,480.3300	1.4803	1,951.9400	1.9519	31.858	0	0	5,000
2021/10/22	2030	04/11/2021	9.30	Call	Bond Future	236.7400	0.2367	106.2000	0.1062	(55.141)	0	0	0
2021/10/22	2030	04/11/2021	9.40	Call	Bond Future	409.7700	0.4098	211.8600	0.2119	(48.298)	0	0	560
2021/10/22	2030	04/11/2021	9.90	Call	Bond Future	2,207.6500	2.2076	1,704.9200	1.7049	(22.772)	0	0	29
2021/10/22	2030	04/11/2021	9.90	Put	Bond Future	79.7200	0.0797	150.4200	0.1504	88.685	0	0	0
2021/10/22	2030	04/11/2021	10.59	Call	Bond Future	5,597.6800	5.5977	5,025.2000	5.0252	(10.227)	0	0	0
2021/10/22	2030	04/11/2021	10.61	Call	Bond Future	5,695.5500	5.6955	5,122.9400	5.1229	(10.054)	0	0	0
2021/10/22	2030	04/11/2021	10.61	Put	Bond Future	0.4100	0.0004	1.2300	0.0012	200.000	0	0	0
2021/10/22	2030	04/11/2021	11.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	29
2021/10/22	2030	04/11/2021	11.44	Call	Bond Future	9,635.2600	9.6353	9,061.8300	9.0618	(5.951)	0	0	0
2021/10/22	2030	03/02/2022	9.45	Call	Bond Future	1,114.4900	1.1145	912.6500	0.9127	(18.111)	0	0	0
2021/10/22	2030	03/02/2022	9.45	Put	Bond Future	2,462.4400	2.4624	2,841.0900	2.8411	15.377	0	0	0
2021/10/22	2030	03/02/2022	8.39	Call	Bond Future	74.3200	0.0743	53.0600	0.0531	(28.606)	0	0	101
2021/10/22	2030	03/02/2022	8.39	Put	Bond Future	7,185.7100	7.1857	7,744.9400	7.7449	7.783	0	0	0
2021/10/22	2030	03/02/2022	8.85	Call	Bond Future	273.2300	0.2732	205.8600	0.2059	(24.657)	0	0	1,000
2021/10/22	2030	03/02/2022	8.85	Put	Bond Future	4,828.6100	4.8286	5,341.7300	5.3417	10.627	0	0	0
2021/10/22	2030	03/02/2022	9.35	Call	Bond Future	917.8400	0.9178	742.5100	0.7425	(19.102)	0	0	0
2021/10/22	2030	03/02/2022	9.35	Put	Bond Future	2,790.6800	2.7907	3,195.8400	3.1958	14.518	0	0	101
2021/10/22	2030	03/02/2022			Bond Future	9.7102	90.8265	9.8238	90.2460	1.170	0.0000	0.0000	76,730
2021/10/22	2030	03/02/2022	9.43	Call	Bond Future	1,073.1900	1.0732	876.7300	0.8767	(18.306)	0	0	0
2021/10/22	2030	03/02/2022	9.43	Put	Bond Future	2,525.8100	2.5258	2,909.8400	2.9098	15.204	0	0	0
2021/10/22	2030	03/02/2022	9.44	Call	Bond Future	1,093.7200	1.0937	894.5800	0.8946	(18.208)	0	0	0
2021/10/22	2030	03/02/2022	9.44	Put	Bond Future	2,493.9900	2.4940	2,875.3400	2.8753	15.291	0	0	0

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2021/10/22	2030	03/02/2022	9.60	Call	Bond Future	1,449.9400	1.4499	1,207.2100	1.2072	(16.741)	0	0	1,000
2021/10/22	2030	03/02/2022	9.60	Put	Bond Future	2,017.6900	2.0177	2,355.4500	2.3554	16.740	0	0	0
2021/10/22	2030	03/02/2022	9.78	Call	Bond Future	1,918.9600	1.9190	1,626.7300	1.6267	(15.229)	0	0	0
2021/10/22	2030	03/02/2022	9.78	Put	Bond Future	1,561.6100	1.5616	1,849.8700	1.8499	18.459	0	0	101
2021/10/22	2030	03/02/2022	10.85	Call	Bond Future	5,902.6300	5.9026	5,399.7900	5.3998	(8.519)	0	0	0
2021/10/22	2030	03/02/2022	10.85	Put	Bond Future	287.8300	0.2878	365.4800	0.3655	26.978	0	0	1,000
2021/10/22	2030	05/05/2022	8.89	Put	Bond Future	5,816.2800	5.8163	6,324.8600	6.3249	8.744	0	0	0
2021/10/22	2030	05/05/2022	8.81	Put	Bond Future	6,185.2900	6.1853	6,703.0100	6.7030	8.370	0	0	0
2021/10/22	2030	05/05/2022	10.21	Call	Bond Future	3,023.0900	3.0231	2,691.5600	2.6916	(10.967)	0	0	0
2021/10/22	2030	05/05/2022	10.21	Put	Bond Future	1,670.2400	1.6702	1,926.2800	1.9263	15.330	0	0	0
2021/10/22	2030	05/05/2022	9.95	Call	Bond Future	2,291.9700	2.2920	2,012.8400	2.0128	(12.179)	0	0	0
2021/10/22	2030	05/05/2022	8.14	Call	Bond Future	102.8000	0.1028	81.7200	0.0817	(20.506)	0	0	1,800
2021/10/22	2030	05/05/2022	8.14	Put	Bond Future	9,580.7600	9.5808	10,147.2500	10.1473	5.913	0	0	0
2021/10/22	2030	05/05/2022	8.47	Call	Bond Future	204.7100	0.2047	165.2100	0.1652	(19.296)	0	0	1,073
2021/10/22	2030	05/05/2022			Bond Future	9.9342	91.8987	10.0534	91.3111	1.199	0.0000	0.0000	14,728
2021/10/22	2030	05/05/2022	8.89	Call	Bond Future	447.6300	0.4476	368.6400	0.3686	(17.646)	0	0	1,800
2021/10/22	2030	05/05/2022	9.35	Call	Bond Future	1,014.0800	1.0141	858.3700	0.8584	(15.355)	0	0	0
2021/10/22	2030	05/05/2022	9.35	Put	Bond Future	3,968.7700	3.9688	4,400.6300	4.4006	10.881	0	0	1,073
2021/10/22	2030	05/05/2022	10.19	Call	Bond Future	2,963.2600	2.9633	2,635.6400	2.6356	(11.056)	0	0	0
2021/10/22	2030	05/05/2022	10.19	Put	Bond Future	1,707.6400	1.7076	1,967.5900	1.9676	15.223	0	0	0
2021/10/22	2030	05/05/2022	10.20	Call	Bond Future	2,993.1100	2.9931	2,663.5300	2.6635	(11.011)	0	0	0
2021/10/22	2030	05/05/2022	10.20	Put	Bond Future	1,688.8600	1.6889	1,946.8500	1.9469	15.276	0	0	200
2021/10/22	2030	05/05/2022	8.81	Call	Bond Future	388.7100	0.3887	318.8600	0.3189	(17.970)	0	0	200
2021/10/22	2030	05/05/2022	11.04	Call	Bond Future	5,945.5600	5.9456	5,484.5100	5.4845	(7.755)	0	0	0
2021/10/22	2030	05/05/2022	11.04	Put	Bond Future	675.4300	0.6754	801.9500	0.8019	18.732	0	0	1,800
2021/10/22	2030	05/05/2022	9.95	Put	Bond Future	2,213.9400	2.2139	2,522.3800	2.5224	13.932	0	0	1,073
2021/10/22	2030	05/05/2022	7.73	Call	Bond Future	38.2200	0.0382	29.7900	0.0298	(22.057)	0	0	200
2021/10/22	2030	05/05/2022	7.73	Put	Bond Future	11,857.5100	11.8575	12,436.6500	12.4366	4.884	0	0	0
2021/10/22	2030	05/05/2022	8.47	Put	Bond Future	7,847.4500	7.8475	8,395.5200	8.3955	6.984	0	0	0
2021/10/22	2030	04/08/2022	9.56	Call	Bond Future	1,334.1300	1.3341	1,184.1000	1.1841	(11.246)	0	0	0
2021/10/22	2030	04/08/2022	9.56	Put	Bond Future	4,323.6400	4.3236	4,768.8100	4.7688	10.296	0	0	0
2021/10/22	2030	04/08/2022	10.95	Call	Bond Future	4,951.9600	4.9520	4,568.9900	4.5690	(7.734)	0	0	0
2021/10/22	2030	04/08/2022	10.95	Put	Bond Future	1,340.3900	1.3404	1,552.6200	1.5526	15.833	0	0	800
2021/10/22	2030	04/08/2022			Bond Future	10.1732	88.9791	10.2984	88.3839	1.231	0.0000	0.0000	0
2021/10/22	2030	04/08/2022	9.05	Call	Bond Future	655.3800	0.6554	575.0900	0.5751	(12.251)	0	0	800
2021/10/22	2030	04/08/2022	9.05	Put	Bond Future	6,229.4400	6.2294	6,744.3500	6.7443	8.266	0	0	0
2021/10/22	2030	04/08/2022	9.54	Call	Bond Future	1,299.7400	1.2997	1,152.8100	1.1528	(11.305)	0	0	0
2021/10/22	2030	04/08/2022	9.54	Put	Bond Future	4,388.9000	4.3889	4,837.1700	4.8372	10.214	0	0	0
2021/10/22	2030	04/08/2022	9.55	Call	Bond Future	1,316.8700	1.3169	1,168.3900	1.1684	(11.275)	0	0	0
2021/10/22	2030	04/08/2022	9.55	Put	Bond Future	4,356.1900	4.3562	4,802.9100	4.8029	10.255	0	0	0
2021/10/22	2030	04/08/2022	8.30	Call	Bond Future	197.1600	0.1972	172.1600	0.1722	(12.680)	0	0	800
2021/10/22	2030	04/08/2022	8.30	Put	Bond Future	9,741.6600	9.7417	10,311.8600	10.3119	5.853	0	0	0
2021/10/22	2030	03/11/2022	10.10	Call	Bond Future	0.0000	0.0000	2,086.6500	2.0866	100.000	0	0	0
2021/10/22	2030	03/11/2022	10.10	Put	Bond Future	1,431.8900	1.4319	4,120.9300	4.1209	187.797	0	0	0
2021/10/22	2030	03/11/2022			Bond Future	10.4078	90.1251	10.5392	89.5227	1.263	0.0000	0.0000	0
2021/10/22	2030	03/11/2022	10.09	Call	Bond Future	0.0000	0.0000	2,066.8400	2.0668	100.000	0	0	0
2021/10/22	2030	03/11/2022	10.09	Put	Bond Future	1,478.9000	1.4789	4,148.1300	4.1481	180.488	0	0	0
2021/10/22	2030	03/11/2022	10.08	Call	Bond Future	0.0000	0.0000	2,047.1500	2.0472	100.000	0	0	0

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2021/10/22	2030	03/11/2022	10.08	Put	Bond Future	1,525.9400	1.5259	4,175.4800	4.1755	173.633	0	0	0
2021/10/22	2032	04/11/2021	9.83	Call	Bond Future	150.4900	0.1505	78.4700	0.0785	(47.857)	0	0	700
2021/10/22	2032	04/11/2021	11.69	Call	Bond Future	8,753.8000	8.7538	8,211.4500	8.2114	(6.196)	0	0	0
2021/10/22	2032	04/11/2021	11.70	Call	Bond Future	8,804.4900	8.8045	8,262.1400	8.2621	(6.160)	0	0	0
2021/10/22	2032	04/11/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2021/10/22	2032	04/11/2021			Bond Future	10.0830	89.2519	10.1762	88.7095	0.924	0.0000	0.0000	87,985
2021/10/22	2032	04/11/2021	9.33	Call	Bond Future	0.8600	0.0009	0.1500	0.0002	(82.558)	0	0	700
2021/10/22	2032	04/11/2021	9.33	Put	Bond Future	4,552.0500	4.5520	5,093.7000	5.0937	11.899	0	0	0
2021/10/22	2032	04/11/2021	9.83	Put	Bond Future	1,645.5900	1.6456	2,115.9300	2.1159	28.582	0	0	0
2021/10/22	2032	04/11/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2021/10/22	2032	04/11/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2021/10/22	2032	04/11/2021	11.71	Call	Bond Future	8,855.1400	8.8551	8,312.7900	8.3128	(6.125)	0	0	0
2021/10/22	2032	04/11/2021	12.81	Call	Bond Future	14,166.2900	14.1663	13,623.9300	13.6239	(3.829)	0	0	0
2021/10/22	2032	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2021/10/22	2032	03/02/2022	9.67	Call	Bond Future	459.9700	0.4600	415.9000	0.4159	(9.581)	0	0	0
2021/10/22	2032	03/02/2022	9.90	Put	Bond Future	3,124.5200	3.1245	3,587.4100	3.5874	14.815	0	0	900
2021/10/22	2032	03/02/2022	9.58	Call	Bond Future	349.8600	0.3499	317.4600	0.3175	(9.261)	0	0	400
2021/10/22	2032	03/02/2022	9.58	Put	Bond Future	4,536.1600	4.5362	5,052.8000	5.0528	11.389	0	0	0
2021/10/22	2032	03/02/2022	10.42	Call	Bond Future	2,224.1500	2.2241	1,990.9600	1.9910	(10.484)	0	0	0
2021/10/22	2032	03/02/2022	10.42	Put	Bond Future	1,526.1500	1.5262	1,842.0000	1.8420	20.696	0	0	0
2021/10/22	2032	03/02/2022	10.43	Call	Bond Future	2,256.9600	2.2570	2,021.1000	2.0211	(10.450)	0	0	0
2021/10/22	2032	03/02/2022	10.43	Put	Bond Future	1,502.9400	1.5029	1,816.1200	1.8161	20.838	0	0	0
2021/10/22	2032	03/02/2022	9.81	Call	Bond Future	674.4000	0.6744	606.7900	0.6068	(10.025)	0	0	0
2021/10/22	2032	03/02/2022	9.81	Put	Bond Future	3,487.4800	3.4875	3,968.9100	3.9689	13.805	0	0	198
2021/10/22	2032	03/02/2022	10.45	Put	Bond Future	1,457.3600	1.4574	1,765.3900	1.7654	21.136	0	0	198
2021/10/22	2032	03/02/2022	10.53	Call	Bond Future	2,597.7200	2.5977	2,338.2600	2.3383	(9.988)	0	0	0
2021/10/22	2032	03/02/2022	10.53	Put	Bond Future	1,286.1900	1.2862	1,575.7700	1.5758	22.515	0	0	210
2021/10/22	2032	03/02/2022	10.35	Put	Bond Future	1,696.6000	1.6966	2,030.5600	2.0306	19.684	0	0	400
2021/10/22	2032	03/02/2022	10.66	Call	Bond Future	3,072.9600	3.0730	2,790.1000	2.7901	(9.205)	0	0	0
2021/10/22	2032	03/02/2022	10.66	Put	Bond Future	1,043.8700	1.0439	1,310.0500	1.3100	25.499	0	0	97
2021/10/22	2032	03/02/2022	11.13	Call	Bond Future	5,044.5000	5.0445	4,668.2000	4.6682	(7.460)	0	0	0
2021/10/22	2032	03/02/2022	11.13	Put	Bond Future	487.5300	0.4875	660.2700	0.6603	35.432	0	0	210
2021/10/22	2032	03/02/2022	10.65	Call	Bond Future	3,035.2900	3.0353	2,754.1300	2.7541	(9.263)	0	0	0
2021/10/22	2032	03/02/2022	10.65	Put	Bond Future	1,061.1100	1.0611	1,328.9900	1.3290	25.245	0	0	1,050
2021/10/22	2032	03/02/2022	8.91	Put	Bond Future	8,393.6400	8.3936	8,928.4400	8.9284	6.371	0	0	0
2021/10/22	2032	03/02/2022			Bond Future	10.2961	90.2554	10.3935	89.7063	0.945	0.0000	0.0000	105,122
2021/10/22	2032	03/02/2022	9.62	Call	Bond Future	396.2000	0.3962	358.9600	0.3590	(9.399)	0	0	210
2021/10/22	2032	03/02/2022	9.62	Put	Bond Future	4,341.6900	4.3417	4,853.4900	4.8535	11.788	0	0	0
2021/10/22	2032	03/02/2022	9.67	Put	Bond Future	4,105.6300	4.1056	4,610.6000	4.6106	12.299	0	0	1,050
2021/10/22	2032	03/02/2022	9.90	Call	Bond Future	841.3000	0.8413	755.1500	0.7552	(10.240)	0	0	900
2021/10/22	2032	03/02/2022	10.14	Call	Bond Future	1,396.4000	1.3964	1,243.9200	1.2439	(10.920)	0	0	0
2021/10/22	2032	03/02/2022	10.14	Put	Bond Future	2,286.8600	2.2869	2,683.4200	2.6834	17.341	0	0	97
2021/10/22	2032	03/02/2022	10.45	Call	Bond Future	2,323.2700	2.3233	2,082.2600	2.0823	(10.374)	0	0	0
2021/10/22	2032	03/02/2022	10.35	Call	Bond Future	2,001.1100	2.0011	1,786.0300	1.7860	(10.748)	0	0	0
2021/10/22	2032	03/02/2022	10.90	Call	Bond Future	4,039.7400	4.0397	3,709.4800	3.7095	(8.175)	0	0	0
2021/10/22	2032	03/02/2022	10.90	Put	Bond Future	706.9800	0.7070	925.7600	0.9258	30.946	0	0	900
2021/10/22	2032	03/02/2022	10.44	Call	Bond Future	2,290.0000	2.2900	2,051.6600	2.0517	(10.408)	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
2021/10/22	2032	03/02/2022	10.44	Put	Bond Future	1,480.0100	1.4800	1,790.7100	1.7907	20.993	0	0	0
2021/10/22	2032	03/02/2022	10.95	Call	Bond Future	4,252.7000	4.2527	3,912.5600	3.9126	(7.998)	0	0	0
2021/10/22	2032	03/02/2022	10.95	Put	Bond Future	651.7400	0.6517	860.6400	0.8606	32.053	0	0	400
2021/10/22	2032	03/02/2022	8.91	Call	Bond Future	45.1300	0.0451	30.8900	0.0309	(31.553)	0	0	198
2021/10/22	2032	03/02/2022	9.14	Call	Bond Future	95.0900	0.0951	67.2200	0.0672	(29.309)	0	0	97
2021/10/22	2032	03/02/2022	9.14	Put	Bond Future	6,987.0000	6.9870	7,508.1700	7.5082	7.459	0	0	0
2021/10/22	2032	03/02/2022	9.57	Call	Bond Future	338.8000	0.3388	307.7200	0.3077	(9.174)	0	0	1,050
2021/10/22	2032	03/02/2022	9.57	Put	Bond Future	4,585.4400	4.5854	5,103.4000	5.1034	11.296	0	0	0
2021/10/22	2032	05/05/2022	11.03	Call	Bond Future	4,098.8800	4.0989	3,818.1400	3.8181	(6.849)	0	0	0
2021/10/22	2032	05/05/2022	11.03	Put	Bond Future	1,319.0100	1.3190	1,593.9800	1.5940	20.847	0	0	0
2021/10/22	2032	05/05/2022	11.18	Call	Bond Future	4,672.5500	4.6725	4,372.0500	4.3720	(6.431)	0	0	0
2021/10/22	2032	05/05/2022	11.18	Put	Bond Future	1,109.4300	1.1094	1,364.6400	1.3646	23.004	0	0	780
2021/10/22	2032	05/05/2022	10.98	Call	Bond Future	3,914.5800	3.9146	3,640.1100	3.6401	(7.011)	0	0	0
2021/10/22	2032	05/05/2022	10.98	Put	Bond Future	1,398.0100	1.3980	1,679.2500	1.6793	20.117	0	0	993
2021/10/22	2032	05/05/2022	11.02	Put	Bond Future	1,333.9800	1.3340	1,610.6500	1.6106	20.740	0	0	0
2021/10/22	2032	05/05/2022	10.29	Put	Bond Future	3,011.7900	3.0118	3,421.2300	3.4212	13.595	0	0	0
2021/10/22	2032	05/05/2022			Bond Future	10.5125	87.1740	10.6142	86.6183	0.967	0.0000	0.0000	20,384
2021/10/22	2032	05/05/2022	11.02	Call	Bond Future	4,061.2800	4.0613	3,782.2400	3.7822	(6.871)	0	0	0
2021/10/22	2032	05/05/2022	10.18	Call	Bond Future	1,508.2300	1.5082	1,388.1000	1.3881	(7.965)	0	0	780
2021/10/22	2032	05/05/2022	10.18	Put	Bond Future	3,360.3300	3.3603	3,795.9100	3.7959	12.962	0	0	0
2021/10/22	2032	05/05/2022	10.29	Call	Bond Future	1,778.1900	1.7782	1,631.9200	1.6319	(8.226)	0	0	993
2021/10/22	2032	05/05/2022	11.04	Call	Bond Future	4,136.3700	4.1364	3,854.3800	3.8544	(6.817)	0	0	0
2021/10/22	2032	05/05/2022	11.04	Put	Bond Future	1,303.9800	1.3040	1,577.7000	1.5777	20.991	0	0	0
2021/10/22	2032	05/05/2022	9.58	Call	Bond Future	504.1000	0.5041	435.7600	0.4358	(13.557)	0	0	780
2021/10/22	2032	05/05/2022	9.58	Put	Bond Future	5,834.3900	5.8344	6,321.7600	6.3218	8.353	0	0	0
2021/10/22	2032	04/08/2022	10.22	Call	Bond Future	1,637.5200	1.6375	1,466.7800	1.4668	(10.427)	0	0	0
2021/10/22	2032	04/08/2022	10.20	Put	Bond Future	4,511.4100	4.5114	4,906.5900	4.9066	8.760	0	0	0
2021/10/22	2032	04/08/2022	10.21	Put	Bond Future	4,476.5900	4.4766	4,870.1500	4.8701	8.792	0	0	0
2021/10/22	2032	04/08/2022	8.97	Call	Bond Future	220.8900	0.2209	187.5800	0.1876	(15.080)	0	0	800
2021/10/22	2032	04/08/2022	8.97	Put	Bond Future	10,349.8200	10.3498	10,879.4600	10.8795	5.117	0	0	0
2021/10/22	2032	04/08/2022	9.72	Call	Bond Future	783.9900	0.7840	685.4000	0.6854	(12.575)	0	0	800
2021/10/22	2032	04/08/2022	9.72	Put	Bond Future	6,425.9400	6.4259	6,890.3000	6.8903	7.226	0	0	0
2021/10/22	2032	04/08/2022			Bond Future	10.7357	88.1994	10.8419	87.6365	0.990	0.0000	0.0000	0
2021/10/22	2032	04/08/2022	10.22	Put	Bond Future	4,441.9800	4.4420	4,834.1900	4.8342	8.830	0	0	0
2021/10/22	2032	04/08/2022	11.60	Call	Bond Future	5,799.6800	5.7997	5,416.2500	5.4163	(6.611)	0	0	0
2021/10/22	2032	04/08/2022	11.60	Put	Bond Future	1,360.7000	1.3607	1,540.2200	1.5402	13.193	0	0	800
2021/10/22	2032	04/08/2022	10.20	Call	Bond Future	1,595.7300	1.5957	1,427.9600	1.4280	(10.514)	0	0	0
2021/10/22	2032	04/08/2022	11.89	Call	Bond Future	6,922.3400	6.9223	6,506.8600	6.5069	(6.002)	0	0	0
2021/10/22	2032	04/08/2022	11.89	Put	Bond Future	1,063.7500	1.0638	1,211.2200	1.2112	13.863	0	0	0
2021/10/22	2032	04/08/2022	10.21	Call	Bond Future	1,616.5400	1.6165	1,447.1500	1.4472	(10.479)	0	0	0
2021/10/22	2032	03/11/2022			Bond Future	10.9647	85.1909	11.0757	84.6211	1.013	0.0000	0.0000	0
2021/10/22	2032	03/11/2022	10.66	Call	Bond Future	0.0000	0.0000	2,324.3000	2.3243	100.000	0	0	0
2021/10/22	2032	03/11/2022	10.66	Put	Bond Future	1,590.4400	1.5904	4,484.5100	4.4845	181.967	0	0	0
2021/10/22	2033	04/11/2021			Bond Future	108.3785	108.3785	107.9875	107.9875	(0.361)	0.0000	0.0000	2,113
2021/10/22	2033	03/02/2022			Bond Future	109.6239	109.6239	109.2277	109.2277	(0.361)	0.0000	0.0000	7,143
2021/10/22	2033	05/05/2022			Bond Future	109.6648	109.6648	109.2637	109.2637	(0.366)	0.0000	0.0000	2,121
2021/10/22	2033	04/08/2022			Bond Future	111.0433	111.0433	110.6370	110.6370	(0.366)	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
2021/10/22	2033	03/11/2022			Bond Future	111.1316	111.1316	110.7197	110.7197	(0.371)	0.0000	0.0000	0
2021/10/22	2037	04/11/2021	11.49	Call	Bond Future	4,343.0900	4.3431	3,887.5500	3.8875	(10.489)	0	0	600
2021/10/22	2037	04/11/2021	11.49	Put	Bond Future	15.7700	0.0158	29.9900	0.0300	90.171	0	0	0
2021/10/22	2037	04/11/2021	12.30	Call	Bond Future	8,931.5000	8.9315	8,461.7900	8.4618	(5.259)	0	0	0
2021/10/22	2037	04/11/2021	12.30	Put	Bond Future	0.0200	0.0000	0.0700	0.0001	250.000	0	0	600
2021/10/22	2037	04/11/2021	12.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/22	2037	04/11/2021	12.83	Call	Bond Future	11,724.6200	11.7246	11,254.8600	11.2549	(4.007)	0	0	0
2021/10/22	2037	04/11/2021			Bond Future	10.7914	85.3573	10.8646	84.8875	0.678	0.0000	0.0000	71,143
2021/10/22	2037	04/11/2021	12.81	Call	Bond Future	11,622.1900	11.6222	11,152.4300	11.1524	(4.042)	0	0	0
2021/10/22	2037	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/22	2037	04/11/2021	12.82	Call	Bond Future	11,673.4300	11.6734	11,203.6700	11.2037	(4.024)	0	0	0
2021/10/22	2037	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/22	2037	03/02/2022	11.46	Call	Bond Future	3,875.7300	3.8757	3,583.1100	3.5831	(7.550)	0	0	0
2021/10/22	2037	03/02/2022	11.47	Put	Bond Future	1,017.7900	1.0178	1,198.9900	1.1990	17.803	0	0	0
2021/10/22	2037	03/02/2022	11.45	Call	Bond Future	3,832.0700	3.8321	3,541.3900	3.5414	(7.585)	0	0	0
2021/10/22	2037	03/02/2022			Bond Future	10.9942	82.0628	11.0705	81.5872	0.693	0.0000	0.0000	99,160
2021/10/22	2037	03/02/2022	11.46	Put	Bond Future	1,033.5100	1.0335	1,216.5000	1.2165	17.706	0	0	0
2021/10/22	2037	03/02/2022	11.47	Call	Bond Future	3,919.4000	3.9194	3,624.9900	3.6250	(7.512)	0	0	0
2021/10/22	2037	03/02/2022	11.45	Put	Bond Future	1,049.3100	1.0493	1,234.2400	1.2342	17.624	0	0	0
2021/10/22	2037	05/05/2022	11.83	Call	Bond Future	5,062.8500	5.0629	4,773.4200	4.7734	(5.717)	0	0	0
2021/10/22	2037	05/05/2022	11.84	Put	Bond Future	1,343.1900	1.3432	1,533.7400	1.5337	14.186	0	0	0
2021/10/22	2037	05/05/2022	11.82	Call	Bond Future	5,020.3500	5.0204	4,732.3700	4.7324	(5.736)	0	0	0
2021/10/22	2037	05/05/2022			Bond Future	11.2001	83.0317	11.2795	82.5503	0.709	0.0000	0.0000	11,855
2021/10/22	2037	05/05/2022	11.83	Put	Bond Future	1,357.3600	1.3574	1,549.3400	1.5493	14.144	0	0	0
2021/10/22	2037	05/05/2022	11.84	Call	Bond Future	5,105.4400	5.1054	4,814.5800	4.8146	(5.697)	0	0	0
2021/10/22	2037	05/05/2022	11.82	Put	Bond Future	1,371.6800	1.3717	1,565.1100	1.5651	14.102	0	0	0
2021/10/22	2037	04/08/2022	10.89	Call	Bond Future	1,772.3100	1.7723	1,658.3600	1.6584	(6.429)	0	0	0
2021/10/22	2037	04/08/2022	10.89	Put	Bond Future	4,980.6200	4.9806	5,354.2300	5.3542	7.501	0	0	0
2021/10/22	2037	04/08/2022	10.90	Call	Bond Future	1,795.5800	1.7956	1,680.3100	1.6803	(6.420)	0	0	0
2021/10/22	2037	04/08/2022	10.91	Put	Bond Future	4,902.2800	4.9023	5,273.2400	5.2732	7.567	0	0	0
2021/10/22	2037	04/08/2022			Bond Future	11.4166	79.7524	11.4994	79.2649	0.725	0.0000	0.0000	0
2021/10/22	2037	04/08/2022	11.42	Call	Bond Future	3,213.0600	3.2131	3,029.3200	3.0293	(5.719)	0	0	0
2021/10/22	2037	04/08/2022	11.42	Put	Bond Future	3,192.8900	3.1929	3,496.7100	3.4967	9.516	0	0	50
2021/10/22	2037	04/08/2022	10.90	Put	Bond Future	4,941.1900	4.9412	5,313.4800	5.3135	7.534	0	0	50
2021/10/22	2037	04/08/2022	10.91	Call	Bond Future	1,819.2900	1.8193	1,702.6900	1.7027	(6.409)	0	0	0
2021/10/22	2037	04/08/2022	10.10	Call	Bond Future	540.5200	0.5405	499.9000	0.4999	(7.515)	0	0	50
2021/10/22	2037	04/08/2022	10.10	Put	Bond Future	8,930.9900	8.9310	9,377.9300	9.3779	5.004	0	0	0
2021/10/22	2037	03/11/2022	11.32	Call	Bond Future	0.0000	0.0000	2,653.8400	2.6538	100.000	0	0	0
2021/10/22	2037	03/11/2022	11.30	Put	Bond Future	1,902.9500	1.9029	5,000.2700	5.0003	162.764	0	0	0
2021/10/22	2037	03/11/2022	11.31	Call	Bond Future	0.0000	0.0000	2,628.6900	2.6287	100.000	0	0	0
2021/10/22	2037	03/11/2022	11.31	Put	Bond Future	1,843.3400	1.8433	4,965.6900	4.9657	169.385	0	0	0
2021/10/22	2037	03/11/2022			Bond Future	11.6247	80.7851	11.7109	80.2915	0.741	0.0000	0.0000	0
2021/10/22	2037	03/11/2022	11.32	Put	Bond Future	1,783.8000	1.7838	4,931.3000	4.9313	176.449	0	0	0
2021/10/22	2037	03/11/2022	11.30	Call	Bond Future	0.0000	0.0000	2,603.6600	2.6037	100.000	0	0	0
2021/10/22	2038	04/11/2021			Bond Future	121.5733	121.5733	121.2233	121.2233	(0.288)	0.0000	0.0000	3,196
2021/10/22	2038	03/02/2022			Bond Future	121.1886	121.1886	120.8340	120.8340	(0.293)	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
2021/10/22	2038	05/05/2022			Bond Future	122.6478	122.6478	122.2887	122.2887	(0.293)	0.0000	0.0000	677
2021/10/22	2038	04/08/2022			Bond Future	122.3752	122.3752	122.0108	122.0108	(0.298)	0.0000	0.0000	0
2021/10/22	2038	03/11/2022			Bond Future	123.9107	123.9107	123.5417	123.5417	(0.298)	0.0000	0.0000	0
2021/10/22	2040	04/11/2021	12.89	Call	Bond Future	11,962.3700	11.9624	11,494.4400	11.4944	(3.912)	0	0	0
2021/10/22	2040	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/22	2040	04/11/2021	12.90	Call	Bond Future	12,016.2800	12.0163	11,548.3500	11.5484	(3.894)	0	0	0
2021/10/22	2040	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/22	2040	04/11/2021			Bond Future	10.9307	87.3163	10.9989	86.8484	0.624	0.0000	0.0000	38,898
2021/10/22	2040	04/11/2021	12.91	Call	Bond Future	12,070.1200	12.0701	11,602.1900	11.6022	(3.877)	0	0	0
2021/10/22	2040	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/22	2040	03/02/2022	11.57	Put	Bond Future	1,103.5900	1.1036	1,294.6200	1.2946	17.310	0	0	0
2021/10/22	2040	03/02/2022	11.58	Put	Bond Future	1,086.5200	1.0865	1,275.7000	1.2757	17.412	0	0	0
2021/10/22	2040	03/02/2022	11.59	Call	Bond Future	4,068.5700	4.0686	3,781.9900	3.7820	(7.044)	0	0	0
2021/10/22	2040	03/02/2022			Bond Future	11.1289	83.7936	11.2000	83.3199	0.639	0.0000	0.0000	71,196
2021/10/22	2040	03/02/2022	11.57	Call	Bond Future	3,975.8000	3.9758	3,693.0800	3.6931	(7.111)	0	0	0
2021/10/22	2040	03/02/2022	11.58	Call	Bond Future	4,022.0200	4.0220	3,737.4500	3.7375	(7.075)	0	0	0
2021/10/22	2040	03/02/2022	11.59	Put	Bond Future	1,069.8600	1.0699	1,257.0300	1.2570	17.495	0	0	0
2021/10/22	2040	05/05/2022	11.91	Put	Bond Future	1,567.7200	1.5677	1,777.2300	1.7772	13.364	0	0	0
2021/10/22	2040	05/05/2022	11.92	Call	Bond Future	5,256.4300	5.2564	4,984.9400	4.9849	(5.165)	0	0	0
2021/10/22	2040	05/05/2022	11.92	Put	Bond Future	1,551.7100	1.5517	1,759.7400	1.7597	13.406	0	0	0
2021/10/22	2040	05/05/2022	13.04	Call	Bond Future	10,551.6100	10.5516	10,164.7600	10.1648	(3.666)	0	0	0
2021/10/22	2040	05/05/2022	13.04	Put	Bond Future	513.6100	0.5136	606.2800	0.6063	18.043	0	0	1,200
2021/10/22	2040	05/05/2022	10.57	Call	Bond Future	896.3200	0.8963	828.6400	0.8286	(7.551)	0	0	1,200
2021/10/22	2040	05/05/2022	10.57	Put	Bond Future	6,085.0900	6.0851	6,496.9300	6.4969	6.768	0	0	0
2021/10/22	2040	05/05/2022			Bond Future	11.3297	84.7830	11.4037	84.3035	0.653	0.0000	0.0000	8,498
2021/10/22	2040	05/05/2022	11.91	Call	Bond Future	5,211.9100	5.2119	4,941.9000	4.9419	(5.181)	0	0	0
2021/10/22	2040	05/05/2022	9.82	Call	Bond Future	167.2300	0.1672	154.3700	0.1544	(7.690)	0	0	1,200
2021/10/22	2040	05/05/2022	9.82	Put	Bond Future	10,994.9200	10.9949	11,461.5800	11.4616	4.244	0	0	0
2021/10/22	2040	05/05/2022	11.90	Call	Bond Future	5,167.6900	5.1677	4,898.9500	4.8989	(5.200)	0	0	0
2021/10/22	2040	05/05/2022	11.90	Put	Bond Future	1,584.1100	1.5841	1,794.8900	1.7949	13.306	0	0	0
2021/10/22	2040	04/08/2022	11.05	Call	Bond Future	1,996.7600	1.9968	1,893.5300	1.8935	(5.170)	0	0	0
2021/10/22	2040	04/08/2022	11.05	Put	Bond Future	5,192.9700	5.1930	5,575.3800	5.5754	7.364	0	0	0
2021/10/22	2040	04/08/2022			Bond Future	11.5406	81.2736	11.6178	80.7880	0.669	0.0000	0.0000	0
2021/10/22	2040	04/08/2022	11.03	Call	Bond Future	1,946.6200	1.9466	1,845.9500	1.8459	(5.172)	0	0	0
2021/10/22	2040	04/08/2022	11.03	Put	Bond Future	5,277.3000	5.2773	5,662.2700	5.6623	7.295	0	0	0
2021/10/22	2040	04/08/2022	11.04	Call	Bond Future	1,971.7400	1.9717	1,869.7900	1.8698	(5.171)	0	0	0
2021/10/22	2040	04/08/2022	11.04	Put	Bond Future	5,235.1400	5.2351	5,618.8300	5.6188	7.329	0	0	0
2021/10/22	2040	03/11/2022	11.39	Call	Bond Future	0.0000	0.0000	2,732.5500	2.7325	100.000	0	0	0
2021/10/22	2040	03/11/2022	11.40	Call	Bond Future	0.0000	0.0000	2,758.9100	2.7589	100.000	0	0	0
2021/10/22	2040	03/11/2022	11.41	Put	Bond Future	2,088.5900	2.0886	5,366.0800	5.3661	156.924	0	0	0
2021/10/22	2040	03/11/2022			Bond Future	11.7429	82.3266	11.8233	81.8348	0.684	0.0000	0.0000	0
2021/10/22	2040	03/11/2022	11.39	Put	Bond Future	2,216.8000	2.2168	5,441.1000	5.4411	145.448	0	0	0
2021/10/22	2040	03/11/2022	11.40	Put	Bond Future	2,152.6600	2.1527	5,403.3200	5.4033	151.007	0	0	0
2021/10/22	2040	03/11/2022	11.41	Call	Bond Future	0.0000	0.0000	2,785.7400	2.7857	100.000	0	0	0
2021/10/22	2044	04/11/2021	12.91	Call	Bond Future	12,059.0400	12.0590	11,616.8500	11.6168	(3.667)	0	0	0
2021/10/22	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
2021/10/22	2044	04/11/2021			Bond Future	10.9441	84.2016	11.0074	83.7594	0.578	0.0000	0.0000	22,199
2021/10/22	2044	04/11/2021	12.89	Call	Bond Future	11,952.0100	11.9520	11,509.8200	11.5098	(3.700)	0	0	0
2021/10/22	2044	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/22	2044	04/11/2021	12.90	Call	Bond Future	12,005.5600	12.0056	11,563.3700	11.5634	(3.683)	0	0	0
2021/10/22	2044	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/22	2044	03/02/2022	11.59	Call	Bond Future	4,096.0700	4.0961	3,827.4600	3.8275	(6.558)	0	0	0
2021/10/22	2044	03/02/2022	11.59	Put	Bond Future	1,071.3200	1.0713	1,250.4200	1.2504	16.718	0	0	0
2021/10/22	2044	03/02/2022	11.60	Call	Bond Future	4,143.3500	4.1433	3,872.9800	3.8730	(6.525)	0	0	0
2021/10/22	2044	03/02/2022	11.60	Put	Bond Future	1,054.7000	1.0547	1,232.0400	1.2320	16.814	0	0	0
2021/10/22	2044	03/02/2022			Bond Future	11.1320	80.7690	11.1980	80.3213	0.592	0.0000	0.0000	47,285
2021/10/22	2044	03/02/2022	11.61	Call	Bond Future	4,190.7900	4.1908	3,918.5200	3.9185	(6.497)	0	0	0
2021/10/22	2044	03/02/2022	11.61	Put	Bond Future	1,038.3300	1.0383	1,213.7700	1.2138	16.896	0	0	0
2021/10/22	2044	05/05/2022	11.91	Call	Bond Future	5,293.1100	5.2931	5,037.8400	5.0378	(4.823)	0	0	0
2021/10/22	2044	05/05/2022	11.91	Put	Bond Future	1,548.3500	1.5484	1,746.3000	1.7463	12.785	0	0	0
2021/10/22	2044	05/05/2022	11.92	Call	Bond Future	5,338.2300	5.3382	5,081.5500	5.0815	(4.808)	0	0	0
2021/10/22	2044	05/05/2022	11.92	Put	Bond Future	1,532.3900	1.5324	1,728.9300	1.7289	12.826	0	0	0
2021/10/22	2044	05/05/2022			Bond Future	11.3219	81.7227	11.3906	81.2695	0.607	0.0000	0.0000	5,735
2021/10/22	2044	05/05/2022	11.93	Call	Bond Future	5,383.4400	5.3834	5,125.3500	5.1253	(4.794)	0	0	0
2021/10/22	2044	05/05/2022	11.93	Put	Bond Future	1,516.6100	1.5166	1,711.7400	1.7117	12.866	0	0	0
2021/10/22	2044	04/08/2022	11.08	Call	Bond Future	2,112.5300	2.1125	2,012.2700	2.0123	(4.746)	0	0	0
2021/10/22	2044	04/08/2022	11.08	Put	Bond Future	5,040.8300	5.0408	5,399.5500	5.3996	7.116	0	0	0
2021/10/22	2044	04/08/2022	11.09	Call	Bond Future	2,139.1600	2.1392	2,037.6500	2.0376	(4.745)	0	0	0
2021/10/22	2044	04/08/2022	11.09	Put	Bond Future	4,999.0400	4.9990	5,356.5100	5.3565	7.151	0	0	0
2021/10/22	2044	04/08/2022			Bond Future	11.5210	78.3026	11.5926	77.8436	0.622	0.0000	0.0000	0
2021/10/22	2044	04/08/2022	11.10	Call	Bond Future	2,165.7000	2.1657	2,063.1900	2.0632	(4.733)	0	0	0
2021/10/22	2044	04/08/2022	11.10	Put	Bond Future	4,957.2600	4.9573	5,313.7300	5.3137	7.191	0	0	0
2021/10/22	2044	03/11/2022	11.40	Put	Bond Future	1,994.0400	1.9940	5,304.2400	5.3042	166.005	0	0	0
2021/10/22	2044	03/11/2022	11.41	Call	Bond Future	0.0000	0.0000	2,873.1400	2.8731	100.000	0	0	0
2021/10/22	2044	03/11/2022	11.41	Put	Bond Future	1,928.6900	1.9287	5,266.5300	5.2665	173.063	0	0	0
2021/10/22	2044	03/11/2022			Bond Future	11.7115	79.3170	11.7861	78.8523	0.637	0.0000	0.0000	0
2021/10/22	2044	03/11/2022	11.39	Call	Bond Future	0.0000	0.0000	2,818.3100	2.8183	100.000	0	0	0
2021/10/22	2044	03/11/2022	11.39	Put	Bond Future	2,059.4800	2.0595	5,342.4900	5.3425	159.410	0	0	0
2021/10/22	2044	03/11/2022	11.40	Call	Bond Future	0.0000	0.0000	2,845.5000	2.8455	100.000	0	0	0
2021/10/22	2046	04/11/2021			Bond Future	109.0026	109.0026	108.8568	108.8568	(0.134)	0.0000	0.0000	9,554
2021/10/22	2046	03/02/2022			Bond Future	110.2552	110.2552	110.1070	110.1070	(0.134)	0.0000	0.0000	13,054
2021/10/22	2046	05/05/2022			Bond Future	109.7003	109.7003	109.5503	109.5503	(0.137)	0.0000	0.0000	171
2021/10/22	2046	04/08/2022			Bond Future	111.0794	111.0794	110.9274	110.9274	(0.137)	0.0000	0.0000	0
2021/10/22	2046	03/11/2022			Bond Future	110.5503	110.5503	110.3956	110.3956	(0.140)	0.0000	0.0000	0
2021/10/22	2050	04/11/2021			Bond Future	112.1290	112.1290	112.0641	112.0641	(0.058)	0.0000	0.0000	3,193
2021/10/22	2050	03/02/2022			Bond Future	111.4357	111.4357	111.3693	111.3693	(0.060)	0.0000	0.0000	7,284
2021/10/22	2050	05/05/2022			Bond Future	112.7775	112.7775	112.7100	112.7100	(0.060)	0.0000	0.0000	379
2021/10/22	2050	04/08/2022			Bond Future	112.1801	112.1801	112.1112	112.1112	(0.061)	0.0000	0.0000	0
2021/10/22	2050	03/11/2022			Bond Future	113.5878	113.5878	113.5178	113.5178	(0.062)	0.0000	0.0000	0
2021/10/22	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
2021/10/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	AL37	04/11/2021			Index Future	792.8840	792.8840	790.0590	790.0590	(0.356)	0.0000	0.0000	0
2021/10/22	AL37	03/02/2022			Index Future	801.7990	801.7990	798.9370	798.9370	(0.357)	0.0000	0.0000	0
2021/10/22	AL37	05/05/2022			Index Future	811.2550	811.2550	808.3580	808.3580	(0.357)	0.0000	0.0000	0
2021/10/22	AL37	04/08/2022			Index Future	821.1530	821.1530	818.2190	818.2190	(0.357)	0.0000	0.0000	0
2021/10/22	AL37	03/11/2022			Index Future	831.3680	831.3680	828.3960	828.3960	(0.357)	0.0000	0.0000	0
2021/10/22	AL7T	04/11/2021			Index Future	901.6360	901.6360	896.1120	896.1120	(0.613)	0.0000	0.0000	0
2021/10/22	AL7T	03/02/2022			Index Future	911.7730	911.7730	906.1820	906.1820	(0.613)	0.0000	0.0000	0
2021/10/22	AL7T	05/05/2022			Index Future	922.5270	922.5270	916.8680	916.8680	(0.613)	0.0000	0.0000	0
2021/10/22	AL7T	04/08/2022			Index Future	933.7830	933.7830	928.0530	928.0530	(0.614)	0.0000	0.0000	0
2021/10/22	AL7T	03/11/2022			Index Future	945.3990	945.3990	939.5960	939.5960	(0.614)	0.0000	0.0000	0
2021/10/22	ALBI	04/11/2021			Index Future	797.3130	797.3130	793.4100	793.4100	(0.490)	0.0000	0.0000	115
2021/10/22	ALBI	03/02/2022			Index Future	806.2780	806.2780	802.3250	802.3250	(0.490)	0.0000	0.0000	136
2021/10/22	ALBI	05/05/2022			Index Future	815.7870	815.7870	811.7860	811.7860	(0.490)	0.0000	0.0000	29
2021/10/22	ALBI	04/08/2022			Index Future	825.7410	825.7410	821.6890	821.6890	(0.491)	0.0000	0.0000	0
2021/10/22	ALBI	03/11/2022			Index Future	836.0130	836.0130	831.9100	831.9100	(0.491)	0.0000	0.0000	0
2021/10/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	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
2021/10/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/10/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/22	ES33	04/11/2021			Bond Future	11.5137	75.5107	11.5814	75.1604	0.588	0.0000	0.0000	0
2021/10/22	ES33	03/02/2022			Bond Future	11.7664	76.3784	11.8371	76.0236	0.601	0.0000	0.0000	263
2021/10/22	ES33	05/05/2022			Bond Future	12.0186	73.5206	12.0924	73.1614	0.614	0.0000	0.0000	87
2021/10/22	ES33	04/08/2022			Bond Future	12.2798	74.3973	12.3570	74.0334	0.628	0.0000	0.0000	0
2021/10/22	ES33	03/11/2022			Bond Future	12.5489	71.6022	12.6294	71.2337	0.642	0.0000	0.0000	0
2021/10/22	ES42	04/11/2021			Bond Future	12.0004	73.8599	12.0733	73.4335	0.608	0.0000	0.0000	0
2021/10/22	ES42	03/02/2022			Bond Future	12.2312	74.7087	12.3074	74.2768	0.623	0.0000	0.0000	3,579
2021/10/22	ES42	05/05/2022			Bond Future	12.4699	71.3498	12.5496	70.9125	0.639	0.0000	0.0000	1,190
2021/10/22	ES42	04/08/2022			Bond Future	12.7104	72.1992	12.7938	71.7563	0.656	0.0000	0.0000	0
2021/10/22	ES42	03/11/2022			Bond Future	12.9591	68.8967	13.0463	68.4481	0.673	0.0000	0.0000	0
2021/10/22	GOVI	04/11/2021	728.40	Call	GOVI	588,030.0000	58.8030	549,570.0000	54.9570	(6.540)	0	0	0
2021/10/22	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	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/22	GOVI	04/11/2021	728.41	Call	GOVI	587,930.0000		58.7930	549,470.0000	54.9470	(6.542)	0	0	0
2021/10/22	GOVI	04/11/2021	728.41	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/22	GOVI	04/11/2021			GOVI	787.2030		787.2030	783.3570	783.3570	(0.489)	0.0000	0.0000	48
2021/10/22	GOVI	04/11/2021	728.42	Call	GOVI	587,830.0000		58.7830	549,370.0000	54.9370	(6.543)	0	0	0
2021/10/22	GOVI	04/11/2021	728.42	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/22	GOVI	03/02/2022	792.76	Call	GOVI	32,940.0000		3.2940	0.0000	0.0000	(100.000)	0	0	0
2021/10/22	GOVI	03/02/2022	792.76	Put	GOVI	0.0000		0.0000	6,010.0000	0.6010	100.000	0	0	0
2021/10/22	GOVI	03/02/2022			GOVI	796.0540		796.0540	792.1590	792.1590	(0.489)	0.0000	0.0000	942
2021/10/22	GOVI	03/02/2022	792.74	Call	GOVI	33,140.0000		3.3140	0.0000	0.0000	(100.000)	0	0	0
2021/10/22	GOVI	03/02/2022	792.74	Put	GOVI	0.0000		0.0000	5,810.0000	0.5810	100.000	0	0	0
2021/10/22	GOVI	03/02/2022	792.75	Call	GOVI	33,040.0000		3.3040	0.0000	0.0000	(100.000)	0	0	0
2021/10/22	GOVI	03/02/2022	792.75	Put	GOVI	0.0000		0.0000	5,910.0000	0.5910	100.000	0	0	0
2021/10/22	GOVI	05/05/2022	788.25	Call	GOVI	171,930.0000		17.1930	132,500.0000	13.2500	(22.934)	0	0	0
2021/10/22	GOVI	05/05/2022	788.25	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/22	GOVI	05/05/2022			GOVI	805.4430		805.4430	801.5000	801.5000	(0.490)	0.0000	0.0000	0
2021/10/22	GOVI	05/05/2022	788.23	Call	GOVI	172,130.0000		17.2130	132,700.0000	13.2700	(22.907)	0	0	0
2021/10/22	GOVI	05/05/2022	788.23	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/22	GOVI	05/05/2022	788.24	Call	GOVI	172,030.0000		17.2030	132,600.0000	13.2600	(22.920)	0	0	0
2021/10/22	GOVI	05/05/2022	788.24	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/22	GOVI	04/08/2022	819.28	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/22	GOVI	04/08/2022	819.28	Put	GOVI	40,100.0000		4.0100	80,020.0000	8.0020	99.551	0	0	0
2021/10/22	GOVI	04/08/2022			GOVI	815.2700		815.2700	811.2780	811.2780	(0.490)	0.0000	0.0000	0
2021/10/22	GOVI	04/08/2022	819.26	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/22	GOVI	04/08/2022	819.26	Put	GOVI	39,900.0000		3.9900	79,820.0000	7.9820	100.050	0	0	0
2021/10/22	GOVI	04/08/2022	819.27	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/22	GOVI	04/08/2022	819.27	Put	GOVI	40,000.0000		4.0000	79,920.0000	7.9920	99.800	0	0	0
2021/10/22	GOVI	03/11/2022	820.41	Call	GOVI	50,020.0000		5.0020	9,590.0000	0.9590	(80.828)	0	0	0
2021/10/22	GOVI	03/11/2022	820.41	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/22	GOVI	03/11/2022	820.42	Call	GOVI	49,920.0000		4.9920	9,490.0000	0.9490	(80.990)	0	0	0
2021/10/22	GOVI	03/11/2022	820.42	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/22	GOVI	03/11/2022			GOVI	825.4120		825.4120	821.3690	821.3690	(0.490)	0.0000	0.0000	0
2021/10/22	GOVI	03/11/2022	820.43	Call	GOVI	49,820.0000		4.9820	9,390.0000	0.9390	(81.152)	0	0	0
2021/10/22	GOVI	03/11/2022	820.43	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/22	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/10/22	IGOV	04/11/2021			Index Future	297.0100		297.0100	296.5350	296.5350	(0.160)	0.0000	0.0000	31
2021/10/22	IGOV	03/02/2022			Index Future	300.4230		300.4230	299.9410	299.9410	(0.160)	0.0000	0.0000	485
2021/10/22	IGOV	05/05/2022			Index Future	304.0400		304.0400	303.5510	303.5510	(0.161)	0.0000	0.0000	16
2021/10/22	IGOV	04/08/2022			Index Future	307.8210		307.8210	307.3260	307.3260	(0.161)	0.0000	0.0000	0
2021/10/22	IGOV	03/11/2022			Index Future	311.7210		311.7210	311.2190	311.2190	(0.161)	0.0000	0.0000	0
2021/10/22	IS05	21/12/2021			Interest Rate Swap	90.7000		90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/10/22	IS05	15/03/2022			Interest Rate Swap	90.1300		90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/10/22	IS05	21/06/2022			Interest Rate Swap	90.2900		90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/10/22	IS05	20/09/2022			Interest Rate Swap	93.5000		93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/10/22	IS05	20/12/2022			Interest Rate Swap	94.0600		94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/10/22	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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2021/10/22	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/10/22	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/10/22	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/10/22	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/10/22	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/10/22	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/10/22	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/10/22	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/10/22	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/10/22	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/10/22	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/10/22	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/10/22	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/10/22	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/10/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/10/22	JBAF	17/11/2021			Jibar Tradeable Future	3.7550	96.2450	3.7450	96.2550	(0.266)	0.0000	0.0000	50,000
2021/10/22	JBAF	15/12/2021			Jibar Tradeable Future	4.0250	95.9750	4.0250	95.9750	0.000	0.0000	0.0000	0
2021/10/22	JBAF	19/01/2022			Jibar Tradeable Future	4.1300	95.8700	4.1300	95.8700	0.000	0.0000	0.0000	0
2021/10/22	JBAF	16/02/2022			Jibar Tradeable Future	4.3500	95.6500	4.3400	95.6600	(0.230)	0.0000	0.0000	0
2021/10/22	JBAF	16/03/2022			Jibar Tradeable Future	4.4850	95.5150	4.4850	95.5150	0.000	0.0000	0.0000	0
2021/10/22	JBAF	20/04/2022			Jibar Tradeable Future	4.7200	95.2800	4.6800	95.3200	(0.847)	0.0000	0.0000	0
2021/10/22	JBAF	15/06/2022			Jibar Tradeable Future	5.0400	94.9600	5.0000	95.0000	(0.794)	0.0000	0.0000	72
2021/10/22	JBAF	21/09/2022			Jibar Tradeable Future	5.3200	94.6800	5.4250	94.5750	1.974	0.0000	0.0000	0
2021/10/22	JBAF	21/12/2022			Jibar Tradeable Future	5.8850	94.1150	5.8750	94.1250	(0.170)	0.0000	0.0000	68
2021/10/22	JBAF	15/03/2023			Jibar Tradeable Future	6.1900	93.8100	6.1900	93.8100	0.000	0.0000	0.0000	0
2021/10/22	JBAF	21/06/2023			Jibar Tradeable Future	6.5500	93.4500	6.5850	93.4150	0.534	0.0000	0.0000	0
2021/10/22	JBAF	20/09/2023			Jibar Tradeable Future	6.8650	93.1350	6.9050	93.0950	0.583	0.0000	0.0000	0
2021/10/22	R023	04/11/2021	4.90	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/10/22	R023	04/11/2021	4.90	Put	Bond Future	686.3600	0.6864	768.0500	0.7681	11.902	0	0	0
2021/10/22	R023	04/11/2021	4.91	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/10/22	R023	04/11/2021	4.91	Put	Bond Future	673.5200	0.6735	755.2100	0.7552	12.129	0	0	0
2021/10/22	R023	04/11/2021			Bond Future	5.4369	104.3662	5.5011	104.2845	1.182	0.0000	0.0000	6,810
2021/10/22	R023	04/11/2021	4.92	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	0
2021/10/22	R023	04/11/2021	4.92	Put	Bond Future	660.6900	0.6607	742.3800	0.7424	12.364	0	0	0
2021/10/22	R023	03/02/2022	5.08	Call	Bond Future	28.8600	0.0289	13.7300	0.0137	(52.426)	0	0	0
2021/10/22	R023	03/02/2022	5.08	Put	Bond Future	641.2400	0.6412	709.3600	0.7094	10.623	0	0	0
2021/10/22	R023	03/02/2022			Bond Future	5.6735	105.5396	5.7546	105.4564	1.429	0.0000	0.0000	11,361
2021/10/22	R023	03/02/2022	5.06	Call	Bond Future	24.9900	0.0250	12.3300	0.0123	(50.660)	0	0	0
2021/10/22	R023	03/02/2022	5.06	Put	Bond Future	658.1000	0.6581	728.6900	0.7287	10.726	0	0	0
2021/10/22	R023	03/02/2022	5.07	Call	Bond Future	26.8300	0.0268	13.0500	0.0130	(51.360)	0	0	0
2021/10/22	R023	03/02/2022	5.07	Put	Bond Future	649.5800	0.6496	719.0500	0.7191	10.695	0	0	0
2021/10/22	R023	05/05/2022	6.31	Call	Bond Future	448.1000	0.4481	406.4000	0.4064	(9.306)	0	0	0
2021/10/22	R023	05/05/2022	6.31	Put	Bond Future	170.5500	0.1705	213.3600	0.2134	25.101	0	0	0
2021/10/22	R023	05/05/2022			Bond Future	5.9569	102.8745	6.0642	102.7900	1.802	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
2021/10/22	R023	05/05/2022	6.29	Call	Bond Future	436.8700	0.4369	395.8800	0.3959	(9.383)	0	0	0
2021/10/22	R023	05/05/2022	6.29	Put	Bond Future	175.0100	0.1750	218.5300	0.2185	24.867	0	0	0
2021/10/22	R023	05/05/2022	6.30	Call	Bond Future	442.4800	0.4425	401.1300	0.4011	(9.345)	0	0	0
2021/10/22	R023	05/05/2022	6.30	Put	Bond Future	172.7700	0.1728	215.9300	0.2159	24.981	0	0	0
2021/10/22	R023	04/08/2022	6.05	Call	Bond Future	139.9400	0.1399	124.3700	0.1244	(11.126)	0	0	0
2021/10/22	R023	04/08/2022	6.05	Put	Bond Future	342.7600	0.3428	413.7600	0.4138	20.714	0	0	0
2021/10/22	R023	04/08/2022			Bond Future	6.4189	104.1079	6.5768	104.0214	2.460	0.0000	0.0000	0
2021/10/22	R023	04/08/2022	6.03	Call	Bond Future	135.3300	0.1353	119.9600	0.1200	(11.357)	0	0	0
2021/10/22	R023	04/08/2022	6.03	Put	Bond Future	349.1600	0.3492	420.3600	0.4204	20.392	0	0	0
2021/10/22	R023	04/08/2022	6.04	Call	Bond Future	137.6200	0.1376	121.9900	0.1220	(11.357)	0	0	0
2021/10/22	R023	04/08/2022	6.04	Put	Bond Future	345.9500	0.3459	416.8900	0.4169	20.506	0	0	0
2021/10/22	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	33.1200	0.0331	100.000	0	0	0
2021/10/22	R023	03/11/2022	6.25	Put	Bond Future	404.3100	0.4043	524.3500	0.5244	29.690	0	0	0
2021/10/22	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	33.3200	0.0333	100.000	0	0	0
2021/10/22	R023	03/11/2022	6.26	Put	Bond Future	401.2500	0.4013	521.4900	0.5215	29.966	0	0	0
2021/10/22	R023	03/11/2022			Bond Future	7.5728	101.5160	7.8586	101.4291	3.774	0.0000	0.0000	0
2021/10/22	R023	03/11/2022	6.27	Call	Bond Future	0.0000	0.0000	33.7600	0.0338	100.000	0	0	0
2021/10/22	R023	03/11/2022	6.27	Put	Bond Future	398.1800	0.3982	518.8600	0.5189	30.308	0	0	0
2021/10/22	R035	04/11/2021	10.11	Call	Bond Future	23.0700	0.0231	10.7600	0.0108	(53.359)	0	0	350
2021/10/22	R035	04/11/2021	10.11	Put	Bond Future	3,240.6100	3.2406	3,663.8600	3.6639	13.061	0	0	0
2021/10/22	R035	04/11/2021	10.12	Call	Bond Future	25.4200	0.0254	12.1300	0.0121	(52.282)	0	0	400
2021/10/22	R035	04/11/2021	10.12	Put	Bond Future	3,175.3500	3.1754	3,597.6200	3.5976	13.298	0	0	0
2021/10/22	R035	04/11/2021	10.23	Put	Bond Future	2,479.0600	2.4791	2,886.3700	2.8864	16.430	0	0	0
2021/10/22	R035	04/11/2021	10.62	Call	Bond Future	811.6800	0.8117	618.9500	0.6190	(23.745)	0	0	400
2021/10/22	R035	04/11/2021	10.62	Put	Bond Future	670.7000	0.6707	913.5300	0.9135	36.205	0	0	0
2021/10/22	R035	04/11/2021	11.75	Put	Bond Future	0.3800	0.0004	1.1100	0.0011	192.105	0	0	782
2021/10/22	R035	04/11/2021	10.60	Call	Bond Future	743.5500	0.7436	561.5900	0.5616	(24.472)	0	0	0
2021/10/22	R035	04/11/2021	10.60	Put	Bond Future	730.9000	0.7309	984.5000	0.9845	34.697	0	0	350
2021/10/22	R035	04/11/2021	12.53	Call	Bond Future	11,241.9100	11.2419	10,806.3500	10.8063	(3.874)	0	0	0
2021/10/22	R035	04/11/2021	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/22	R035	04/11/2021	11.08	Call	Bond Future	3,073.3400	3.0733	2,692.0500	2.6920	(12.406)	0	0	0
2021/10/22	R035	04/11/2021	11.08	Put	Bond Future	54.0100	0.0540	108.2800	0.1083	100.481	0	0	782
2021/10/22	R035	04/11/2021	11.20	Put	Bond Future	24.8100	0.0248	53.7500	0.0538	116.647	0	0	350
2021/10/22	R035	04/11/2021			Bond Future	10.5980	89.5452	10.6661	89.1096	0.642	0.0000	0.0000	38,608
2021/10/22	R035	04/11/2021	10.23	Call	Bond Future	68.1400	0.0681	39.8900	0.0399	(41.459)	0	0	782
2021/10/22	R035	04/11/2021	11.75	Call	Bond Future	6,972.4000	6.9724	6,537.5700	6.5376	(6.236)	0	0	0
2021/10/22	R035	04/11/2021	10.26	Call	Bond Future	87.4100	0.0874	53.1400	0.0531	(39.206)	0	0	150
2021/10/22	R035	04/11/2021	10.26	Put	Bond Future	2,298.2700	2.2983	2,699.5600	2.6996	17.461	0	0	0
2021/10/22	R035	04/11/2021	11.20	Call	Bond Future	3,772.4900	3.7725	3,365.8700	3.3659	(10.779)	0	0	0
2021/10/22	R035	04/11/2021	13.82	Call	Bond Future	17,600.7300	17.6007	17,165.1700	17.1652	(2.475)	0	0	0
2021/10/22	R035	04/11/2021	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2021/10/22	R035	04/11/2021	12.51	Call	Bond Future	11,136.6300	11.1366	10,701.0700	10.7011	(3.911)	0	0	0
2021/10/22	R035	04/11/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/22	R035	04/11/2021	12.52	Call	Bond Future	11,189.3000	11.1893	10,753.7400	10.7537	(3.893)	0	0	0
2021/10/22	R035	04/11/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/22	R035	03/02/2022	10.24	Put	Bond Future	4,282.8200	4.2828	4,708.0400	4.7080	9.929	0	0	0
2021/10/22	R035	03/02/2022	10.26	Call	Bond Future	643.2100	0.6432	625.3000	0.6253	(2.784)	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
2021/10/22	R035	03/02/2022	10.26	Put	Bond Future	4,184.4000	4.1844	4,607.5500	4.6075	10.113	0	0	0
2021/10/22	R035	03/02/2022	10.34	Call	Bond Future	790.1500	0.7902	762.5300	0.7625	(3.496)	0	0	0
2021/10/22	R035	03/02/2022	10.34	Put	Bond Future	3,805.3300	3.8053	4,218.7700	4.2188	10.865	0	0	500
2021/10/22	R035	03/02/2022	10.35	Call	Bond Future	810.0000	0.8100	780.9500	0.7809	(3.586)	0	0	1,600
2021/10/22	R035	03/02/2022	10.35	Put	Bond Future	3,759.7400	3.7597	4,171.7500	4.1718	10.958	0	0	0
2021/10/22	R035	03/02/2022	10.61	Call	Bond Future	1,430.0000	1.4300	1,351.0700	1.3511	(5.520)	0	0	0
2021/10/22	R035	03/02/2022	10.61	Put	Bond Future	2,701.9500	2.7019	3,064.0800	3.0641	13.403	0	0	200
2021/10/22	R035	03/02/2022	10.65	Call	Bond Future	1,543.2400	1.5432	1,453.7600	1.4538	(5.798)	0	0	0
2021/10/22	R035	03/02/2022	11.03	Call	Bond Future	2,817.0700	2.8171	2,646.4200	2.6464	(6.058)	0	0	0
2021/10/22	R035	03/02/2022	11.05	Put	Bond Future	1,427.7600	1.4278	1,695.4700	1.6955	18.750	0	0	1,600
2021/10/22	R035	03/02/2022	11.11	Call	Bond Future	3,130.0400	3.1300	2,948.8200	2.9488	(5.790)	0	0	0
2021/10/22	R035	03/02/2022	11.22	Call	Bond Future	3,582.0200	3.5820	3,386.2000	3.3862	(5.467)	0	0	0
2021/10/22	R035	03/02/2022	11.22	Put	Bond Future	1,090.7600	1.0908	1,336.0000	1.3360	22.483	0	0	0
2021/10/22	R035	03/02/2022	11.23	Call	Bond Future	3,624.2600	3.6243	3,427.1100	3.4271	(5.440)	0	0	0
2021/10/22	R035	03/02/2022	11.23	Put	Bond Future	1,073.2600	1.0733	1,317.1700	1.3172	22.726	0	0	0
2021/10/22	R035	03/02/2022	11.28	Call	Bond Future	3,840.4300	3.8404	3,635.3200	3.6353	(5.341)	0	0	0
2021/10/22	R035	03/02/2022	11.28	Put	Bond Future	991.6600	0.9917	1,227.6100	1.2276	23.793	0	0	200
2021/10/22	R035	03/02/2022	11.33	Put	Bond Future	916.8100	0.9168	1,144.5600	1.1446	24.842	0	0	500
2021/10/22	R035	03/02/2022	11.39	Call	Bond Future	4,332.5300	4.3325	4,109.3200	4.1093	(5.152)	0	0	0
2021/10/22	R035	03/02/2022	11.39	Put	Bond Future	834.0200	0.8340	1,051.8700	1.0519	26.120	0	0	683
2021/10/22	R035	03/02/2022	11.73	Call	Bond Future	5,951.5700	5.9516	5,669.0100	5.6690	(4.748)	0	0	0
2021/10/22	R035	03/02/2022	11.73	Put	Bond Future	490.4600	0.4905	648.9600	0.6490	32.317	0	0	280
2021/10/22	R035	03/02/2022	9.92	Call	Bond Future	236.2400	0.2362	224.1200	0.2241	(5.130)	0	0	200
2021/10/22	R035	03/02/2022	9.92	Put	Bond Future	6,062.7200	6.0627	6,491.6600	6.4917	7.075	0	0	0
2021/10/22	R035	03/02/2022			Bond Future	10.8119	90.5520	10.8829	90.1109	0.657	0.0000	0.0000	89,474
2021/10/22	R035	03/02/2022	10.24	Call	Bond Future	609.4500	0.6095	593.6100	0.5936	(2.599)	0	0	500
2021/10/22	R035	03/02/2022	10.65	Put	Bond Future	2,561.0700	2.5611	2,912.6500	2.9126	13.728	0	0	683
2021/10/22	R035	03/02/2022	11.03	Put	Bond Future	1,472.6200	1.4726	1,743.0300	1.7430	18.363	0	0	280
2021/10/22	R035	03/02/2022	11.05	Call	Bond Future	2,893.9900	2.8940	2,720.6400	2.7206	(5.990)	0	0	0
2021/10/22	R035	03/02/2022	11.11	Put	Bond Future	1,299.9900	1.3000	1,559.8300	1.5598	19.988	0	0	200
2021/10/22	R035	03/02/2022	11.24	Call	Bond Future	3,666.6700	3.6667	3,468.0200	3.4680	(5.418)	0	0	0
2021/10/22	R035	03/02/2022	11.24	Put	Bond Future	1,056.0000	1.0560	1,298.4100	1.2984	22.955	0	0	0
2021/10/22	R035	03/02/2022	11.33	Call	Bond Future	4,061.8300	4.0618	3,848.5200	3.8485	(5.252)	0	0	0
2021/10/22	R035	03/02/2022	10.10	Call	Bond Future	405.8900	0.4059	401.1200	0.4011	(1.175)	0	0	280
2021/10/22	R035	03/02/2022	10.10	Put	Bond Future	5,012.3700	5.0124	5,448.6600	5.4487	8.704	0	0	0
2021/10/22	R035	03/02/2022	11.88	Call	Bond Future	6,694.3800	6.6944	6,383.8200	6.3838	(4.639)	0	0	0
2021/10/22	R035	03/02/2022	11.88	Put	Bond Future	388.8700	0.3889	519.3700	0.5194	33.559	0	0	1,800
2021/10/22	R035	03/02/2022	9.70	Call	Bond Future	125.1100	0.1251	100.9900	0.1010	(19.279)	0	0	683
2021/10/22	R035	03/02/2022	9.70	Put	Bond Future	7,474.3600	7.4744	7,891.3000	7.8913	5.578	0	0	0
2021/10/22	R035	05/05/2022	11.63	Call	Bond Future	4,998.2400	4.9982	4,726.7600	4.7268	(5.432)	0	0	0
2021/10/22	R035	05/05/2022	11.63	Put	Bond Future	1,418.6400	1.4186	1,593.6700	1.5937	12.338	0	0	0
2021/10/22	R035	05/05/2022	11.64	Call	Bond Future	5,040.3300	5.0403	4,767.7500	4.7677	(5.408)	0	0	0
2021/10/22	R035	05/05/2022	11.64	Put	Bond Future	1,403.8000	1.4038	1,577.7300	1.5777	12.390	0	0	0
2021/10/22	R035	05/05/2022			Bond Future	11.0207	87.1426	11.0947	86.6961	0.671	0.0000	0.0000	8,926
2021/10/22	R035	05/05/2022	11.65	Call	Bond Future	5,082.5100	5.0825	4,808.6200	4.8086	(5.389)	0	0	0
2021/10/22	R035	05/05/2022	11.65	Put	Bond Future	1,389.1100	1.3891	1,561.7300	1.5617	12.427	0	0	0
2021/10/22	R035	04/08/2022	10.73	Call	Bond Future	1,841.7200	1.8417	1,727.9400	1.7279	(6.178)	0	0	0
2021/10/22	R035	04/08/2022	10.73	Put	Bond Future	4,908.7600	4.9088	5,247.1700	5.2472	6.894	0	0	0

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2021/10/22	R035	04/08/2022	11.13	Put	Bond Future	3,535.6800	3.5357	3,824.5900	3.8246	8.171	0	0	100
2021/10/22	R035	04/08/2022	9.84	Call	Bond Future	475.2200	0.4752	440.0900	0.4401	(7.392)	0	0	100
2021/10/22	R035	04/08/2022	9.84	Put	Bond Future	9,307.9400	9.3079	9,725.0000	9.7250	4.481	0	0	0
2021/10/22	R035	04/08/2022	10.64	Call	Bond Future	1,635.8600	1.6359	1,532.7500	1.5328	(6.303)	0	0	0
2021/10/22	R035	04/08/2022	10.64	Put	Bond Future	5,262.5900	5.2626	5,611.6700	5.6117	6.633	0	0	100
2021/10/22	R035	04/08/2022	10.72	Call	Bond Future	1,818.0000	1.8180	1,705.7400	1.7057	(6.175)	0	0	0
2021/10/22	R035	04/08/2022	10.72	Put	Bond Future	4,946.9800	4.9470	5,286.9100	5.2869	6.871	0	0	0
2021/10/22	R035	04/08/2022			Bond Future	11.2382	88.1655	11.3154	87.7133	0.687	0.0000	0.0000	0
2021/10/22	R035	04/08/2022	10.74	Call	Bond Future	1,865.3200	1.8653	1,750.5900	1.7506	(6.151)	0	0	0
2021/10/22	R035	04/08/2022	10.74	Put	Bond Future	4,870.4900	4.8705	5,207.9500	5.2079	6.929	0	0	0
2021/10/22	R035	04/08/2022	11.13	Call	Bond Future	2,895.6400	2.8956	2,732.3600	2.7324	(5.639)	0	0	0
2021/10/22	R035	03/11/2022	11.15	Call	Bond Future	0.0000	0.0000	2,665.2000	2.6652	100.000	0	0	0
2021/10/22	R035	03/11/2022	11.15	Put	Bond Future	1,799.2000	1.7992	4,922.2300	4.9222	173.579	0	0	0
2021/10/22	R035	03/11/2022			Bond Future	11.4602	84.8267	11.5407	84.3688	0.702	0.0000	0.0000	0
2021/10/22	R035	03/11/2022	11.13	Call	Bond Future	0.0000	0.0000	2,615.3300	2.6153	100.000	0	0	0
2021/10/22	R035	03/11/2022	11.13	Put	Bond Future	1,917.1100	1.9171	4,990.2700	4.9903	160.302	0	0	0
2021/10/22	R035	03/11/2022	11.14	Call	Bond Future	0.0000	0.0000	2,640.0300	2.6400	100.000	0	0	0
2021/10/22	R035	03/11/2022	11.14	Put	Bond Future	1,858.1300	1.8581	4,955.9900	4.9560	166.719	0	0	0
2021/10/22	R186	04/11/2021		Call	Bond Future	14,395.4500	14.3955	13,985.9900	13.9860	(2.844)	0	0	0
2021/10/22	R186	04/11/2021		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/22	R186	04/11/2021	7.77	Call	Bond Future	127.1400	0.1271	56.7800	0.0568	(55.341)	0	0	0
2021/10/22	R186	04/11/2021	8.09	Call	Bond Future	716.9000	0.7169	468.3800	0.4684	(34.666)	0	0	0
2021/10/22	R186	04/11/2021	8.09	Put	Bond Future	281.3600	0.2814	442.3000	0.4423	57.201	0	0	0
2021/10/22	R186	04/11/2021	8.10	Call	Bond Future	745.7400	0.7457	491.4900	0.4915	(34.094)	0	0	0
2021/10/22	R186	04/11/2021	8.10	Put	Bond Future	266.4600	0.2665	421.6700	0.4217	58.249	0	0	0
2021/10/22	R186	04/11/2021			Bond Future	7.9907	114.3955	8.0840	113.9860	1.168	0.0000	0.0000	18,838
2021/10/22	R186	04/11/2021	7.77	Put	Bond Future	1,103.0700	1.1031	1,442.1700	1.4422	30.741	0	0	15,177
2021/10/22	R186	04/11/2021	8.11	Call	Bond Future	775.1700	0.7752	515.2700	0.5153	(33.528)	0	0	0
2021/10/22	R186	04/11/2021	8.11	Put	Bond Future	252.1600	0.2522	401.7200	0.4017	59.312	0	0	0
2021/10/22	R186	04/11/2021	8.77	Call	Bond Future	3,362.7600	3.3628	2,956.3800	2.9564	(12.085)	0	0	0
2021/10/22	R186	04/11/2021	8.77	Put	Bond Future	1.6300	0.0016	4.7100	0.0047	188.957	0	0	15,177
2021/10/22	R186	03/02/2022	7.30	Call	Bond Future	169.7300	0.1697	135.9300	0.1359	(19.914)	0	0	0
2021/10/22	R186	03/02/2022	7.30	Put	Bond Future	4,074.1400	4.0741	4,455.1100	4.4551	9.351	0	0	0
2021/10/22	R186	03/02/2022			Bond Future	8.2168	110.4001	8.3166	109.9853	1.215	0.0000	0.0000	53,468
2021/10/22	R186	03/02/2022	7.28	Call	Bond Future	160.1400	0.1601	128.1400	0.1281	(19.983)	0	0	0
2021/10/22	R186	03/02/2022	7.28	Put	Bond Future	4,151.6600	4.1517	4,534.4300	4.5344	9.220	0	0	0
2021/10/22	R186	03/02/2022	7.29	Call	Bond Future	164.8800	0.1649	131.9400	0.1319	(19.978)	0	0	0
2021/10/22	R186	03/02/2022	7.29	Put	Bond Future	4,112.8400	4.1128	4,494.6700	4.4947	9.284	0	0	0
2021/10/22	R186	05/05/2022	8.32	Call	Bond Future	1,438.7600	1.4388	1,298.3300	1.2983	(9.760)	0	0	0
2021/10/22	R186	05/05/2022	8.32	Put	Bond Future	1,970.9600	1.9710	2,250.4500	2.2504	14.180	0	0	0
2021/10/22	R186	05/05/2022	7.28	Call	Bond Future	222.0100	0.2220	197.9900	0.1980	(10.819)	0	0	435
2021/10/22	R186	05/05/2022	7.28	Put	Bond Future	4,973.9900	4.9740	5,369.8900	5.3699	7.959	0	0	0
2021/10/22	R186	05/05/2022	7.48	Call	Bond Future	321.4300	0.3214	285.8600	0.2859	(11.066)	0	0	3,600
2021/10/22	R186	05/05/2022	7.48	Put	Bond Future	4,246.1700	4.2462	4,630.5200	4.6305	9.052	0	0	0
2021/10/22	R186	05/05/2022			Bond Future	8.4548	111.7029	8.5617	111.2830	1.265	0.0000	0.0000	4,404
2021/10/22	R186	05/05/2022	8.30	Call	Bond Future	1,401.3800	1.4014	1,263.9200	1.2639	(9.809)	0	0	0
2021/10/22	R186	05/05/2022	8.30	Put	Bond Future	2,012.8400	2.0128	2,295.3000	2.2953	14.033	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
2021/10/22	R186	05/05/2022	8.31	Call	Bond Future	1,420.0000	1.4200	1,281.0600	1.2811	(9.785)	0	0	0
2021/10/22	R186	05/05/2022	8.31	Put	Bond Future	1,991.8200	1.9918	2,272.8000	2.2728	14.107	0	0	0
2021/10/22	R186	05/05/2022	8.64	Call	Bond Future	2,111.1000	2.1111	1,920.1000	1.9201	(9.047)	0	0	0
2021/10/22	R186	05/05/2022	8.64	Put	Bond Future	1,384.8800	1.3849	1,613.8000	1.6138	16.530	0	0	4,035
2021/10/22	R186	05/05/2022	7.88	Call	Bond Future	732.7700	0.7328	654.0900	0.6541	(10.737)	0	0	435
2021/10/22	R186	05/05/2022	7.88	Put	Bond Future	3,025.6900	3.0257	3,366.9300	3.3669	11.278	0	0	0
2021/10/22	R186	05/05/2022	6.73	Call	Bond Future	72.5400	0.0725	65.5900	0.0656	(9.581)	0	0	3,600
2021/10/22	R186	05/05/2022	6.73	Put	Bond Future	7,139.1900	7.1392	7,552.1600	7.5522	5.785	0	0	0
2021/10/22	R186	04/08/2022	8.15	Call	Bond Future	1,017.0500	1.0170	969.7800	0.9698	(4.648)	0	0	0
2021/10/22	R186	04/08/2022	8.15	Put	Bond Future	3,122.4500	3.1225	3,500.9500	3.5010	12.122	0	0	0
2021/10/22	R186	04/08/2022	9.78	Call	Bond Future	4,656.9600	4.6570	4,412.1300	4.4121	(5.257)	0	0	0
2021/10/22	R186	04/08/2022	9.78	Put	Bond Future	774.7000	0.7747	955.6400	0.9556	23.356	0	0	3,600
2021/10/22	R186	04/08/2022	7.96	Call	Bond Future	761.0100	0.7610	732.8100	0.7328	(3.706)	0	0	3,600
2021/10/22	R186	04/08/2022			Bond Future	8.7100	107.7462	8.8250	107.3204	1.320	0.0000	0.0000	0
2021/10/22	R186	04/08/2022	7.96	Put	Bond Future	3,592.5200	3.5925	3,990.0900	3.9901	11.067	0	0	0
2021/10/22	R186	04/08/2022	8.13	Call	Bond Future	988.0400	0.9880	942.9800	0.9430	(4.561)	0	0	0
2021/10/22	R186	04/08/2022	8.13	Put	Bond Future	3,169.5900	3.1696	3,550.3000	3.5503	12.011	0	0	0
2021/10/22	R186	04/08/2022	8.14	Call	Bond Future	1,002.4800	1.0025	956.1600	0.9562	(4.621)	0	0	0
2021/10/22	R186	04/08/2022	8.14	Put	Bond Future	3,145.9500	3.1460	3,525.4000	3.5254	12.062	0	0	0
2021/10/22	R186	04/08/2022	6.96	Call	Bond Future	138.2100	0.1382	142.3400	0.1423	2.988	0	0	3,600
2021/10/22	R186	04/08/2022	6.96	Put	Bond Future	6,892.8300	6.8928	7,322.7300	7.3227	6.237	0	0	0
2021/10/22	R186	03/11/2022	8.53	Call	Bond Future	0.0000	0.0000	1,412.5300	1.4125	100.000	0	0	0
2021/10/22	R186	03/11/2022	8.53	Put	Bond Future	1,592.3300	1.5923	3,435.5400	3.4355	115.756	0	0	0
2021/10/22	R186	03/11/2022	8.54	Call	Bond Future	0.0000	0.0000	1,427.1800	1.4272	100.000	0	0	0
2021/10/22	R186	03/11/2022	8.54	Put	Bond Future	1,556.7800	1.5568	3,414.6400	3.4146	119.340	0	0	0
2021/10/22	R186	03/11/2022			Bond Future	8.9821	109.1256	9.1058	108.6949	1.378	0.0000	0.0000	0
2021/10/22	R186	03/11/2022	8.55	Call	Bond Future	0.0000	0.0000	1,441.5000	1.4415	100.000	0	0	0
2021/10/22	R186	03/11/2022	8.55	Put	Bond Future	1,521.2500	1.5213	3,393.4300	3.3934	123.069	0	0	0
2021/10/22	R197	04/11/2021			Bond Future	327.7898	327.7898	327.6816	327.6816	(0.033)	0.0000	0.0000	1,189
2021/10/22	R197	03/02/2022			Bond Future	323.3195	323.3195	323.2080	323.2080	(0.034)	0.0000	0.0000	1,048
2021/10/22	R197	05/05/2022			Bond Future	327.2122	327.2122	327.0986	327.0986	(0.035)	0.0000	0.0000	237
2021/10/22	R197	04/08/2022			Bond Future	322.9571	322.9571	322.8406	322.8406	(0.036)	0.0000	0.0000	0
2021/10/22	R197	03/11/2022			Bond Future	327.0099	327.0099	326.8915	326.8915	(0.036)	0.0000	0.0000	0
2021/10/22	R202	04/11/2021			Bond Future	241.5175	241.5175	240.6718	240.6718	(0.350)	0.0000	0.0000	4,415
2021/10/22	R202	03/02/2022			Bond Future	239.9180	239.9180	239.0610	239.0610	(0.357)	0.0000	0.0000	7,848
2021/10/22	R202	05/05/2022			Bond Future	242.8063	242.8063	241.9384	241.9384	(0.357)	0.0000	0.0000	413
2021/10/22	R202	04/08/2022			Bond Future	241.4133	241.4133	240.5337	240.5337	(0.364)	0.0000	0.0000	0
2021/10/22	R202	03/11/2022			Bond Future	244.4424	244.4424	243.5514	243.5514	(0.364)	0.0000	0.0000	0
2021/10/22	R209	04/11/2021	10.00	Call	Bond Future	9.4800	0.0095	3.2600	0.0033	(65.612)	0	0	0
2021/10/22	R209	04/11/2021	10.00	Put	Bond Future	3,215.4300	3.2154	3,590.4500	3.5905	11.663	0	0	3,100
2021/10/22	R209	04/11/2021	10.25	Put	Bond Future	1,840.9400	1.8409	2,170.8700	2.1709	17.922	0	0	4,250
2021/10/22	R209	04/11/2021	12.00	Call	Bond Future	7,464.6300	7.4646	7,083.4400	7.0834	(5.107)	0	0	0
2021/10/22	R209	04/11/2021	12.00	Put	Bond Future	0.0200	0.0000	0.0700	0.0001	250.000	0	0	4,000
2021/10/22	R209	04/11/2021	12.17	Call	Bond Future	8,263.7300	8.2637	7,882.5000	7.8825	(4.613)	0	0	0
2021/10/22	R209	04/11/2021	12.19	Call	Bond Future	8,356.7400	8.3567	7,975.5100	7.9755	(4.562)	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/22	R209	04/11/2021	12.19	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2021/10/22	R209	04/11/2021	10.50	Call	Bond Future	506.7400	0.5067	348.5000	0.3485	(31.227)	0	0	0
2021/10/22	R209	04/11/2021			Bond Future	10.5538	69.1765	10.6221	68.7953	0.647	0.0000	0.0000	13,159
2021/10/22	R209	04/11/2021	9.50	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	1,445
2021/10/22	R209	04/11/2021	9.50	Put	Bond Future	6,284.8700	6.2849	6,666.1000	6.6661	6.066	0	0	0
2021/10/22	R209	04/11/2021	10.25	Call	Bond Future	107.9400	0.1079	56.6300	0.0566	(47.536)	0	0	0
2021/10/22	R209	04/11/2021	12.17	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2021/10/22	R209	04/11/2021	12.18	Call	Bond Future	8,310.2600	8.3103	7,929.0300	7.9290	(4.587)	0	0	0
2021/10/22	R209	04/11/2021	12.18	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2021/10/22	R209	04/11/2021	10.50	Put	Bond Future	809.1900	0.8092	1,032.1900	1.0322	27.558	0	0	150
2021/10/22	R209	03/02/2022	11.03	Call	Bond Future	2,713.3700	2.7134	2,501.7900	2.5018	(7.798)	0	0	0
2021/10/22	R209	03/02/2022	11.03	Put	Bond Future	1,150.6400	1.1506	1,325.0100	1.3250	15.154	0	0	0
2021/10/22	R209	03/02/2022	11.02	Call	Bond Future	2,678.1300	2.6781	2,468.1600	2.4682	(7.840)	0	0	0
2021/10/22	R209	03/02/2022	11.02	Put	Bond Future	1,168.2800	1.1683	1,344.2600	1.3443	15.063	0	0	0
2021/10/22	R209	03/02/2022			Bond Future	10.7392	69.9543	10.8101	69.5683	0.660	0.0000	0.0000	18,110
2021/10/22	R209	03/02/2022	11.04	Call	Bond Future	2,748.9400	2.7489	2,535.4600	2.5355	(7.766)	0	0	0
2021/10/22	R209	03/02/2022	11.04	Put	Bond Future	1,133.3800	1.1334	1,305.8500	1.3059	15.217	0	0	0
2021/10/22	R209	05/05/2022	10.75	Call	Bond Future	1,857.3200	1.8573	1,722.8400	1.7228	(7.241)	0	0	0
2021/10/22	R209	05/05/2022	10.75	Put	Bond Future	2,802.5600	2.8026	3,058.8000	3.0588	9.143	0	0	10,050
2021/10/22	R209	05/05/2022	11.43	Call	Bond Future	3,928.8300	3.9288	3,703.1000	3.7031	(5.745)	0	0	0
2021/10/22	R209	05/05/2022	11.43	Put	Bond Future	1,316.0900	1.3161	1,481.0800	1.4811	12.536	0	0	0
2021/10/22	R209	05/05/2022	11.44	Call	Bond Future	3,964.4900	3.9645	3,737.4900	3.7375	(5.726)	0	0	0
2021/10/22	R209	05/05/2022	11.44	Put	Bond Future	1,301.4300	1.3014	1,465.1500	1.4651	12.580	0	0	0
2021/10/22	R209	05/05/2022	9.75	Call	Bond Future	287.4700	0.2875	260.0700	0.2601	(9.531)	0	0	7,525
2021/10/22	R209	05/05/2022	9.75	Put	Bond Future	6,988.6900	6.9887	7,352.0100	7.3520	5.199	0	0	0
2021/10/22	R209	05/05/2022			Bond Future	10.9256	67.6386	10.9993	67.2478	0.674	0.0000	0.0000	4,666
2021/10/22	R209	05/05/2022	11.45	Call	Bond Future	4,000.0800	4.0001	3,771.8200	3.7718	(5.706)	0	0	0
2021/10/22	R209	05/05/2022	11.45	Put	Bond Future	1,286.7500	1.2868	1,449.2100	1.4492	12.626	0	0	0
2021/10/22	R209	05/05/2022	12.00	Call	Bond Future	6,099.7300	6.0997	5,815.9600	5.8160	(4.652)	0	0	0
2021/10/22	R209	05/05/2022	12.00	Put	Bond Future	706.1900	0.7062	813.1400	0.8131	15.145	0	0	10,050
2021/10/22	R209	04/08/2022	10.58	Call	Bond Future	1,484.7800	1.4848	1,453.2700	1.4533	(2.122)	0	0	0
2021/10/22	R209	04/08/2022	10.58	Put	Bond Future	4,353.5800	4.3536	4,717.7000	4.7177	8.364	0	0	0
2021/10/22	R209	04/08/2022	10.57	Put	Bond Future	4,388.8700	4.3889	4,754.0900	4.7541	8.322	0	0	0
2021/10/22	R209	04/08/2022			Bond Future	11.1157	68.4328	11.1922	68.0372	0.688	0.0000	0.0000	0
2021/10/22	R209	04/08/2022	10.59	Call	Bond Future	1,505.0600	1.5051	1,472.4500	1.4725	(2.167)	0	0	0
2021/10/22	R209	04/08/2022	10.59	Put	Bond Future	4,318.7300	4.3187	4,681.7500	4.6818	8.406	0	0	0
2021/10/22	R209	04/08/2022	10.57	Call	Bond Future	1,464.8700	1.4649	1,434.4600	1.4345	(2.076)	0	0	0
2021/10/22	R209	03/11/2022	11.03	Call	Bond Future	0.0000	0.0000	2,388.2500	2.3882	100.000	0	0	0
2021/10/22	R209	03/11/2022	11.03	Put	Bond Future	1,432.2200	1.4322	4,221.0900	4.2211	194.724	0	0	0
2021/10/22	R209	03/11/2022			Bond Future	11.3083	66.1758	11.3877	65.7752	0.702	0.0000	0.0000	0
2021/10/22	R209	03/11/2022	11.02	Call	Bond Future	0.0000	0.0000	2,365.9900	2.3660	100.000	0	0	0
2021/10/22	R209	03/11/2022	11.02	Put	Bond Future	1,484.5000	1.4845	4,251.1100	4.2511	186.366	0	0	0
2021/10/22	R209	03/11/2022	11.01	Call	Bond Future	0.0000	0.0000	2,343.8400	2.3438	100.000	0	0	0
2021/10/22	R209	03/11/2022	11.01	Put	Bond Future	1,536.8300	1.5368	4,281.2900	4.2813	178.579	0	0	0
2021/10/22	R210	04/11/2021			Bond Future	212.4706	212.4706	211.6039	211.6039	(0.408)	0.0000	0.0000	1,253
2021/10/22	R210	03/02/2022			Bond Future	214.9122	214.9122	214.0342	214.0342	(0.409)	0.0000	0.0000	1,381
2021/10/22	R210	05/05/2022			Bond Future	214.6461	214.6461	213.7574	213.7574	(0.414)	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
2021/10/22	R210	04/08/2022			Bond Future	217.3444	217.3444	216.4441	216.4441	(0.414)	0.0000	0.0000	0
2021/10/22	R210	03/11/2022			Bond Future	217.1561	217.1561	216.2435	216.2435	(0.420)	0.0000	0.0000	0
2021/10/22	R212	04/11/2021			Bond Future	175.8164	175.8164	175.8094	175.8094	(0.004)	0.0000	0.0000	3,105
2021/10/22	R213	04/11/2021	11.09	Put	Bond Future	0.0800	0.0001	0.3400	0.0003	325.000	0	0	0
2021/10/22	R213	04/11/2021	11.10	Put	Bond Future	0.0700	0.0001	0.3100	0.0003	342.857	0	0	0
2021/10/22	R213	04/11/2021	11.11	Call	Bond Future	6,452.6500	6.4526	5,905.3500	5.9053	(8.482)	0	0	0
2021/10/22	R213	04/11/2021			Bond Future	9.8331	84.3142	9.9363	83.7667	1.050	0.0000	0.0000	7,073
2021/10/22	R213	04/11/2021	11.09	Call	Bond Future	6,356.7300	6.3567	5,809.4700	5.8095	(8.609)	0	0	0
2021/10/22	R213	04/11/2021	11.10	Call	Bond Future	6,404.7000	6.4047	5,857.4200	5.8574	(8.545)	0	0	0
2021/10/22	R213	04/11/2021	11.11	Put	Bond Future	0.0700	0.0001	0.2900	0.0003	314.286	0	0	0
2021/10/22	R213	03/02/2022	9.22	Put	Bond Future	4,663.2500	4.6632	5,180.4600	5.1805	11.091	0	0	0
2021/10/22	R213	03/02/2022	9.58	Put	Bond Future	3,128.5400	3.1285	3,595.1900	3.5952	14.916	0	0	200
2021/10/22	R213	03/02/2022	9.98	Call	Bond Future	1,515.9200	1.5159	1,321.2400	1.3212	(12.842)	0	0	0
2021/10/22	R213	03/02/2022	9.98	Put	Bond Future	1,860.8100	1.8608	2,220.3100	2.2203	19.320	0	0	0
2021/10/22	R213	03/02/2022	10.00	Call	Bond Future	1,568.2300	1.5682	1,367.2200	1.3672	(12.818)	0	0	0
2021/10/22	R213	03/02/2022	10.00	Put	Bond Future	1,809.4900	1.8095	2,162.6600	2.1627	19.518	0	0	430
2021/10/22	R213	03/02/2022	10.60	Put	Bond Future	705.2200	0.7052	926.8400	0.9268	31.426	0	0	430
2021/10/22	R213	03/02/2022	10.67	Call	Bond Future	3,763.4400	3.7634	3,417.5700	3.4176	(9.190)	0	0	0
2021/10/22	R213	03/02/2022	10.67	Put	Bond Future	628.3900	0.6284	836.7000	0.8367	33.150	0	0	220
2021/10/22	R213	03/02/2022	8.63	Call	Bond Future	44.8300	0.0448	30.5000	0.0305	(31.965)	0	0	200
2021/10/22	R213	03/02/2022	8.63	Put	Bond Future	7,789.3900	7.7894	8,329.2400	8.3292	6.931	0	0	0
2021/10/22	R213	03/02/2022	8.80	Call	Bond Future	76.9200	0.0769	53.6100	0.0536	(30.304)	0	0	102
2021/10/22	R213	03/02/2022	8.80	Put	Bond Future	6,844.1300	6.8441	7,375.0000	7.3750	7.757	0	0	0
2021/10/22	R213	03/02/2022			Bond Future	10.0467	85.2622	10.1546	84.7080	1.074	0.0000	0.0000	16,478
2021/10/22	R213	03/02/2022	9.22	Call	Bond Future	253.1300	0.2531	216.1600	0.2162	(14.605)	0	0	430
2021/10/22	R213	03/02/2022	9.58	Call	Bond Future	675.4100	0.6754	587.8800	0.5879	(12.960)	0	0	0
2021/10/22	R213	03/02/2022	9.76	Call	Bond Future	1,004.5600	1.0046	877.1000	0.8771	(12.688)	0	0	0
2021/10/22	R213	03/02/2022	9.76	Put	Bond Future	2,500.5000	2.5005	2,927.2200	2.9272	17.065	0	0	102
2021/10/22	R213	03/02/2022	9.96	Call	Bond Future	1,464.5600	1.4646	1,276.3500	1.2764	(12.851)	0	0	0
2021/10/22	R213	03/02/2022	9.96	Put	Bond Future	1,913.2400	1.9132	2,279.2100	2.2792	19.128	0	0	0
2021/10/22	R213	03/02/2022	9.97	Call	Bond Future	1,490.1300	1.4901	1,298.7700	1.2988	(12.842)	0	0	0
2021/10/22	R213	03/02/2022	9.97	Put	Bond Future	1,886.8900	1.8869	2,249.7100	2.2497	19.228	0	0	0
2021/10/22	R213	03/02/2022	10.15	Call	Bond Future	1,980.9200	1.9809	1,741.2900	1.7413	(12.097)	0	0	0
2021/10/22	R213	03/02/2022	10.15	Put	Bond Future	1,450.3200	1.4503	1,764.8700	1.7649	21.688	0	0	200
2021/10/22	R213	03/02/2022	10.17	Call	Bond Future	2,039.7900	2.0398	1,794.8300	1.7948	(12.009)	0	0	0
2021/10/22	R213	03/02/2022	10.17	Put	Bond Future	1,406.9800	1.4070	1,716.2000	1.7162	21.978	0	0	220
2021/10/22	R213	03/02/2022	10.25	Call	Bond Future	2,283.3000	2.2833	2,017.8500	2.0178	(11.626)	0	0	0
2021/10/22	R213	03/02/2022	10.25	Put	Bond Future	1,243.3100	1.2433	1,532.0400	1.5320	23.223	0	0	102
2021/10/22	R213	03/02/2022	10.60	Call	Bond Future	3,496.0100	3.4960	3,163.4500	3.1635	(9.513)	0	0	0
2021/10/22	R213	03/02/2022	9.15	Call	Bond Future	210.5300	0.2105	171.5200	0.1715	(18.529)	0	0	220
2021/10/22	R213	03/02/2022	9.15	Put	Bond Future	5,007.9000	5.0079	5,523.0700	5.5231	10.287	0	0	0
2021/10/22	R213	05/05/2022	10.63	Call	Bond Future	3,333.0200	3.3330	3,004.8500	3.0049	(9.846)	0	0	0
2021/10/22	R213	05/05/2022	10.65	Put	Bond Future	1,461.0100	1.4610	1,690.1800	1.6902	15.686	0	0	0
2021/10/22	R213	05/05/2022			Bond Future	10.2566	82.7363	10.3693	82.1754	1.099	0.0000	0.0000	0
2021/10/22	R213	05/05/2022	10.63	Put	Bond Future	1,493.1600	1.4932	1,725.9300	1.7259	15.589	0	0	0
2021/10/22	R213	05/05/2022	10.64	Call	Bond Future	3,365.5200	3.3655	3,035.5500	3.0356	(9.804)	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
2021/10/22	R213	05/05/2022	10.64	Put	Bond Future	1,477.1200	1.4771	1,708.0900	1.7081	15.637	0	0	0
2021/10/22	R213	05/05/2022	10.65	Call	Bond Future	3,397.9000	3.3979	3,066.1300	3.0661	(9.764)	0	0	0
2021/10/22	R213	04/08/2022	9.88	Call	Bond Future	1,365.5300	1.3655	1,197.1900	1.1972	(12.328)	0	0	0
2021/10/22	R213	04/08/2022	9.89	Call	Bond Future	1,383.7700	1.3838	1,213.8000	1.2138	(12.283)	0	0	0
2021/10/22	R213	04/08/2022	9.90	Put	Bond Future	4,258.2800	4.2583	4,654.8800	4.6549	9.314	0	0	0
2021/10/22	R213	04/08/2022			Bond Future	10.4766	83.7106	10.5944	83.1424	1.125	0.0000	0.0000	0
2021/10/22	R213	04/08/2022	9.88	Put	Bond Future	4,323.3100	4.3233	4,723.1600	4.7232	9.249	0	0	0
2021/10/22	R213	04/08/2022	9.89	Put	Bond Future	4,290.8400	4.2908	4,689.0600	4.6891	9.281	0	0	0
2021/10/22	R213	04/08/2022	9.90	Call	Bond Future	1,401.8900	1.4019	1,230.3000	1.2303	(12.240)	0	0	0
2021/10/22	R213	03/11/2022	10.38	Call	Bond Future	0.0000	0.0000	2,064.7800	2.0648	100.000	0	0	0
2021/10/22	R213	03/11/2022	10.38	Put	Bond Future	1,539.2500	1.5393	4,179.1100	4.1791	171.503	0	0	0
2021/10/22	R213	03/11/2022	10.39	Call	Bond Future	0.0000	0.0000	2,084.6200	2.0846	100.000	0	0	0
2021/10/22	R213	03/11/2022	10.39	Put	Bond Future	1,491.2100	1.4912	4,150.9100	4.1509	178.359	0	0	0
2021/10/22	R213	03/11/2022			Bond Future	10.7042	81.2568	10.8274	80.6818	1.151	0.0000	0.0000	0
2021/10/22	R213	03/11/2022	10.40	Call	Bond Future	0.0000	0.0000	2,104.8800	2.1049	100.000	0	0	0
2021/10/22	R213	03/11/2022	10.40	Put	Bond Future	1,443.2000	1.4432	4,123.1600	4.1232	185.696	0	0	0
2021/10/22	R214	04/11/2021	12.46	Call	Bond Future	7,897.4300	7.8974	7,481.4600	7.4815	(5.267)	0	0	0
2021/10/22	R214	04/11/2021	12.46	Put	Bond Future	0.0200	0.0000	0.0600	0.0001	200.000	0	0	0
2021/10/22	R214	04/11/2021	12.47	Call	Bond Future	7,943.6500	7.9437	7,527.6900	7.5277	(5.236)	0	0	0
2021/10/22	R214	04/11/2021			Bond Future	10.9238	65.9350	10.9971	65.5190	0.671	0.0000	0.0000	4,541
2021/10/22	R214	04/11/2021	12.47	Put	Bond Future	0.0100	0.0000	0.0600	0.0001	500.000	0	0	0
2021/10/22	R214	04/11/2021	12.48	Call	Bond Future	7,989.8100	7.9898	7,573.8400	7.5738	(5.206)	0	0	0
2021/10/22	R214	04/11/2021	12.48	Put	Bond Future	0.0100	0.0000	0.0500	0.0001	400.000	0	0	0
2021/10/22	R214	03/02/2022	11.39	Put	Bond Future	1,161.7600	1.1618	1,420.5900	1.4206	22.279	0	0	0
2021/10/22	R214	03/02/2022	11.40	Put	Bond Future	1,143.4500	1.1434	1,401.0800	1.4011	22.531	0	0	0
2021/10/22	R214	03/02/2022	11.41	Call	Bond Future	2,758.1900	2.7582	2,593.4000	2.5934	(5.975)	0	0	0
2021/10/22	R214	03/02/2022			Bond Future	11.1097	66.6763	11.1860	66.2553	0.686	0.0000	0.0000	18,701
2021/10/22	R214	03/02/2022	11.39	Call	Bond Future	2,687.8700	2.6879	2,525.6300	2.5256	(6.036)	0	0	0
2021/10/22	R214	03/02/2022	11.40	Call	Bond Future	2,722.9400	2.7229	2,559.5000	2.5595	(6.002)	0	0	0
2021/10/22	R214	03/02/2022	11.41	Put	Bond Future	1,125.3900	1.1254	1,381.6700	1.3817	22.773	0	0	0
2021/10/22	R214	05/05/2022	11.73	Put	Bond Future	1,471.1900	1.4712	1,669.5400	1.6695	13.482	0	0	0
2021/10/22	R214	05/05/2022	11.74	Put	Bond Future	1,455.3900	1.4554	1,652.1500	1.6522	13.519	0	0	0
2021/10/22	R214	05/05/2022	11.75	Call	Bond Future	3,853.4200	3.8534	3,622.7000	3.6227	(5.987)	0	0	0
2021/10/22	R214	05/05/2022			Bond Future	11.2900	64.1835	11.3692	63.7573	0.701	0.0000	0.0000	441
2021/10/22	R214	05/05/2022	11.73	Call	Bond Future	3,783.1600	3.7832	3,555.2600	3.5553	(6.024)	0	0	0
2021/10/22	R214	05/05/2022	11.74	Call	Bond Future	3,818.3300	3.8183	3,588.8400	3.5888	(6.010)	0	0	0
2021/10/22	R214	05/05/2022	11.75	Put	Bond Future	1,439.5800	1.4396	1,635.1100	1.6351	13.582	0	0	0
2021/10/22	R214	04/08/2022	10.98	Put	Bond Future	4,319.7100	4.3197	4,654.4800	4.6545	7.750	0	0	0
2021/10/22	R214	04/08/2022	10.99	Call	Bond Future	1,634.4500	1.6344	1,536.4200	1.5364	(5.998)	0	0	0
2021/10/22	R214	04/08/2022			Bond Future	11.4763	64.9362	11.5586	64.5045	0.717	0.0000	0.0000	0
2021/10/22	R214	04/08/2022	10.97	Call	Bond Future	1,592.1800	1.5922	1,496.5100	1.4965	(6.009)	0	0	0
2021/10/22	R214	04/08/2022	10.97	Put	Bond Future	4,355.0700	4.3551	4,691.0200	4.6910	7.714	0	0	0
2021/10/22	R214	04/08/2022	10.98	Call	Bond Future	1,613.2400	1.6132	1,516.3900	1.5164	(6.003)	0	0	0
2021/10/22	R214	04/08/2022	10.99	Put	Bond Future	4,284.5800	4.2846	4,618.1700	4.6182	7.786	0	0	0
2021/10/22	R214	03/11/2022	11.34	Call	Bond Future	0.0000	0.0000	2,287.1100	2.2871	100.000	0	0	0
2021/10/22	R214	03/11/2022	11.36	Put	Bond Future	1,597.9400	1.5979	4,366.8500	4.3669	173.280	0	0	0
2021/10/22	R214	03/11/2022			Bond Future	11.6646	62.4963	11.7501	62.0593	0.733	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
2021/10/22	R214	03/11/2022	11.34	Put	Bond Future	1,705.1400	1.7051	4,429.2500	4.4293	159.759	0	0	0
2021/10/22	R214	03/11/2022	11.35	Call	Bond Future	0.0000	0.0000	2,309.3300	2.3093	100.000	0	0	0
2021/10/22	R214	03/11/2022	11.35	Put	Bond Future	1,651.5100	1.6515	4,397.8400	4.3978	166.292	0	0	0
2021/10/22	R214	03/11/2022	11.36	Call	Bond Future	0.0000	0.0000	2,331.9100	2.3319	100.000	0	0	0
2021/10/22	R248	04/11/2021	10.20	Put	Bond Future	5,331.5500	5.3315	5,713.3800	5.7134	7.162	0	0	0
2021/10/22	R248	04/11/2021	12.85	Call	Bond Future	12,200.9000	12.2009	11,817.8700	11.8179	(3.139)	0	0	0
2021/10/22	R248	04/11/2021	12.85	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2021/10/22	R248	04/11/2021	10.80	Call	Bond Future	487.6700	0.4877	345.7500	0.3458	(29.102)	0	0	1,050
2021/10/22	R248	04/11/2021	10.80	Put	Bond Future	1,204.7100	1.2047	1,445.8300	1.4458	20.015	0	0	0
2021/10/22	R248	04/11/2021			Bond Future	10.8986	83.1592	10.9518	82.7761	0.489	0.0000	0.0000	92,321
2021/10/22	R248	04/11/2021	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/22	R248	04/11/2021	9.60	Put	Bond Future	10,405.8000	10.4058	10,788.8400	10.7888	3.681	0	0	0
2021/10/22	R248	04/11/2021	10.20	Call	Bond Future	2.2000	0.0022	0.9900	0.0010	(55.000)	0	0	1,050
2021/10/22	R248	04/11/2021	10.30	Call	Bond Future	7.2000	0.0072	3.3800	0.0034	(53.056)	0	0	0
2021/10/22	R248	04/11/2021	10.30	Put	Bond Future	4,537.1000	4.5371	4,916.3200	4.9163	8.358	0	0	0
2021/10/22	R248	04/11/2021	12.84	Call	Bond Future	12,146.8700	12.1469	11,763.8400	11.7638	(3.153)	0	0	0
2021/10/22	R248	04/11/2021	12.84	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2021/10/22	R248	04/11/2021	12.83	Call	Bond Future	12,092.7600	12.0928	11,709.7300	11.7097	(3.167)	0	0	0
2021/10/22	R248	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0100	0.0000	100.000	0	0	0
2021/10/22	R248	03/02/2022	10.40	Call	Bond Future	507.3400	0.5073	468.7400	0.4687	(7.608)	0	0	100
2021/10/22	R248	03/02/2022	10.50	Call	Bond Future	670.3800	0.6704	620.7900	0.6208	(7.397)	0	0	0
2021/10/22	R248	03/02/2022	10.50	Put	Bond Future	4,948.4500	4.9485	5,286.7300	5.2867	6.836	0	0	0
2021/10/22	R248	03/02/2022	10.90	Call	Bond Future	1,652.5300	1.6525	1,543.6900	1.5437	(6.586)	0	0	900
2021/10/22	R248	03/02/2022	10.90	Put	Bond Future	2,955.4900	2.9555	3,234.5200	3.2345	9.441	0	0	0
2021/10/22	R248	03/02/2022	11.47	Call	Bond Future	3,908.4400	3.9084	3,695.6400	3.6956	(5.445)	0	0	0
2021/10/22	R248	03/02/2022	10.20	Put	Bond Future	6,903.4800	6.9035	7,269.8500	7.2699	5.307	0	0	0
2021/10/22	R248	03/02/2022	11.48	Call	Bond Future	3,955.4100	3.9554	3,741.0400	3.7410	(5.420)	0	0	0
2021/10/22	R248	03/02/2022	11.49	Put	Bond Future	1,238.9600	1.2390	1,410.7500	1.4107	13.866	0	0	0
2021/10/22	R248	03/02/2022	9.80	Call	Bond Future	64.2000	0.0642	59.1800	0.0592	(7.819)	0	0	0
2021/10/22	R248	03/02/2022	9.80	Put	Bond Future	10,022.8200	10.0228	10,405.6700	10.4057	3.820	0	0	0
2021/10/22	R248	03/02/2022	10.00	Call	Bond Future	125.3100	0.1253	114.7700	0.1148	(8.411)	0	0	1,300
2021/10/22	R248	03/02/2022	10.00	Put	Bond Future	8,395.5900	8.3956	8,772.9200	8.7729	4.494	0	0	0
2021/10/22	R248	03/02/2022			Bond Future	11.0833	84.0941	11.1389	83.7063	0.501	0.0000	0.0000	177,259
2021/10/22	R248	03/02/2022	10.40	Put	Bond Future	5,558.7500	5.5588	5,908.0200	5.9080	6.283	0	0	0
2021/10/22	R248	03/02/2022	10.70	Call	Bond Future	1,098.3800	1.0984	1,022.0200	1.0220	(6.952)	0	0	1,300
2021/10/22	R248	03/02/2022	10.70	Put	Bond Future	3,865.7100	3.8657	4,177.2200	4.1772	8.058	0	0	0
2021/10/22	R248	03/02/2022	11.00	Call	Bond Future	1,976.8100	1.9768	1,850.2500	1.8503	(6.402)	0	0	100
2021/10/22	R248	03/02/2022	11.00	Put	Bond Future	2,564.4200	2.5644	2,825.7300	2.8257	10.190	0	0	0
2021/10/22	R248	03/02/2022	11.47	Put	Bond Future	1,276.8100	1.2768	1,451.8800	1.4519	13.712	0	0	0
2021/10/22	R248	03/02/2022	10.20	Call	Bond Future	268.2400	0.2682	246.7400	0.2467	(8.015)	0	0	900
2021/10/22	R248	03/02/2022	11.48	Put	Bond Future	1,257.7500	1.2578	1,431.2500	1.4313	13.794	0	0	0
2021/10/22	R248	03/02/2022	11.49	Call	Bond Future	4,002.5400	4.0025	3,786.4600	3.7865	(5.399)	0	0	0
2021/10/22	R248	05/05/2022	11.79	Call	Bond Future	5,095.6300	5.0956	4,888.8900	4.8889	(4.057)	0	0	0
2021/10/22	R248	05/05/2022	11.79	Put	Bond Future	1,639.0500	1.6391	1,824.9100	1.8249	11.339	0	0	0
2021/10/22	R248	05/05/2022	11.80	Call	Bond Future	5,141.3600	5.1414	4,933.3000	4.9333	(4.047)	0	0	0
2021/10/22	R248	05/05/2022			Bond Future	11.2624	80.6716	11.3203	80.2790	0.514	0.0000	0.0000	2,035
2021/10/22	R248	05/05/2022	11.80	Put	Bond Future	1,621.8700	1.6219	1,806.4100	1.8064	11.378	0	0	0

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2021/10/22	R248	05/05/2022	11.81	Call	Bond Future	5,187.1800	5.1872	4,977.8200	4.9778	(4.036)	0	0	0
2021/10/22	R248	05/05/2022	11.81	Put	Bond Future	1,604.8600	1.6049	1,788.1000	1.7881	11.418	0	0	0
2021/10/22	R248	04/08/2022	10.98	Call	Bond Future	2,037.4000	2.0374	1,965.1200	1.9651	(3.548)	0	0	0
2021/10/22	R248	04/08/2022	10.98	Put	Bond Future	5,246.6600	5.2467	5,571.9600	5.5720	6.200	0	0	0
2021/10/22	R248	04/08/2022	10.99	Call	Bond Future	2,064.2800	2.0643	1,990.6700	1.9907	(3.566)	0	0	0
2021/10/22	R248	04/08/2022	10.99	Put	Bond Future	5,202.5300	5.2025	5,526.5000	5.5265	6.227	0	0	0
2021/10/22	R248	04/08/2022			Bond Future	11.4478	81.6177	11.5081	81.2201	0.527	0.0000	0.0000	0
2021/10/22	R248	04/08/2022	11.00	Call	Bond Future	2,091.0900	2.0911	2,016.6800	2.0167	(3.558)	0	0	0
2021/10/22	R248	04/08/2022	11.00	Put	Bond Future	5,158.4300	5.1584	5,481.6000	5.4816	6.265	0	0	0
2021/10/22	R248	03/11/2022	11.30	Put	Bond Future	2,211.9900	2.2120	5,436.9700	5.4370	145.795	0	0	0
2021/10/22	R248	03/11/2022	11.31	Put	Bond Future	2,144.3900	2.1444	5,397.4500	5.3975	151.701	0	0	0
2021/10/22	R248	03/11/2022	11.32	Call	Bond Future	0.0000	0.0000	2,878.6900	2.8787	100.000	0	0	0
2021/10/22	R248	03/11/2022			Bond Future	11.6352	78.2582	11.6981	77.8556	0.540	0.0000	0.0000	0
2021/10/22	R248	03/11/2022	11.30	Call	Bond Future	0.0000	0.0000	2,822.3900	2.8224	100.000	0	0	0
2021/10/22	R248	03/11/2022	11.31	Call	Bond Future	0.0000	0.0000	2,850.4700	2.8505	100.000	0	0	0
2021/10/22	R248	03/11/2022	11.32	Put	Bond Future	2,076.8900	2.0769	5,358.1700	5.3582	157.990	0	0	0

**Total**

**1652860**