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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/10/2021 TO 28/10/2021

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
2021/10/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	2025	04/11/2021		Bond Future	154.7942	154.7942	154.6644	154.6644	(0.084)	0.0000	0.0000	1,071
2021/10/28	2025	03/02/2022		Bond Future	154.9786	154.9786	154.8465	154.8465	(0.085)	0.0000	0.0000	4,669
2021/10/28	2025	05/05/2022		Bond Future	156.8390	156.8390	156.7049	156.7049	(0.086)	0.0000	0.0000	164
2021/10/28	2025	04/08/2022		Bond Future	157.1930	157.1930	157.0572	157.0572	(0.086)	0.0000	0.0000	0
2021/10/28	2025	03/11/2022		Bond Future	159.1751	159.1751	159.0374	159.0374	(0.087)	0.0000	0.0000	0
2021/10/28	2029	04/11/2021		Bond Future	113.6721	113.6721	113.6847	113.6847	0.011	0.0000	0.0000	2,232
2021/10/28	2029	03/02/2022		Bond Future	114.9704	114.9704	114.9824	114.9824	0.010	0.0000	0.0000	2,606

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/28	2029	05/05/2022			Bond Future	115.1527	115.1527	115.1648	115.1648	0.010	0.0000	0.0000	186
2021/10/28	2029	04/08/2022			Bond Future	116.5963	116.5963	116.6082	116.6082	0.010	0.0000	0.0000	0
2021/10/28	2029	03/11/2022			Bond Future	116.8433	116.8433	116.8556	116.8556	0.011	0.0000	0.0000	0
2021/10/28	2030	04/11/2021	8.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/10/28	2030	04/11/2021	8.27	Put	Bond Future	6,855.5000	6.8555	7,400.0000	7.4000	7.943	0	0	0
2021/10/28	2030	04/11/2021	8.77	Put	Bond Future	3,996.7100	3.9967	4,541.1600	4.5412	13.622	0	0	0
2021/10/28	2030	04/11/2021	9.20	Call	Bond Future	39.3000	0.0393	8.0200	0.0080	(79.593)	0	0	29
2021/10/28	2030	04/11/2021	9.30	Put	Bond Future	1,189.0700	1.1891	1,656.2200	1.6562	39.287	0	0	0
2021/10/28	2030	04/11/2021	9.35	Call	Bond Future	166.6700	0.1667	54.8000	0.0548	(67.121)	0	0	0
2021/10/28	2030	04/11/2021	9.35	Put	Bond Future	978.5300	0.9785	1,411.1600	1.4112	44.212	0	0	9,100
2021/10/28	2030	04/11/2021	9.40	Put	Bond Future	789.0800	0.7891	1,180.2200	1.1802	49.569	0	0	0
2021/10/28	2030	04/11/2021	10.59	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2021/10/28	2030	04/11/2021	10.60	Call	Bond Future	5,601.8200	5.6018	5,057.3300	5.0573	(9.720)	0	0	0
2021/10/28	2030	04/11/2021	10.60	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2021/10/28	2030	04/11/2021	11.26	Call	Bond Future	8,756.6700	8.7567	8,212.1700	8.2122	(6.218)	0	0	0
2021/10/28	2030	04/11/2021	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/10/28	2030	04/11/2021			Bond Future	9.5020	93.7317	9.6049	93.1872	1.083	0.0000	0.0000	66,127
2021/10/28	2030	04/11/2021	8.75	Call	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	3,250
2021/10/28	2030	04/11/2021	8.75	Put	Bond Future	4,108.9900	4.1090	4,653.4600	4.6535	13.251	0	0	0
2021/10/28	2030	04/11/2021	8.77	Call	Bond Future	0.0500	0.0001	0.0000	0.0000	(100.000)	0	0	300
2021/10/28	2030	04/11/2021	8.80	Call	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0	0	560
2021/10/28	2030	04/11/2021	8.80	Put	Bond Future	3,828.6100	3.8286	4,373.0200	4.3730	14.220	0	0	0
2021/10/28	2030	04/11/2021	9.20	Put	Bond Future	1,661.6300	1.6616	2,174.8500	2.1749	30.887	0	0	0
2021/10/28	2030	04/11/2021	9.25	Call	Bond Future	66.5600	0.0666	16.1000	0.0161	(75.811)	0	0	0
2021/10/28	2030	04/11/2021	9.25	Put	Bond Future	1,417.7300	1.4177	1,911.7700	1.9118	34.847	0	0	5,000
2021/10/28	2030	04/11/2021	9.30	Call	Bond Future	108.0600	0.1081	30.7100	0.0307	(71.581)	0	0	0
2021/10/28	2030	04/11/2021	9.40	Call	Bond Future	245.3600	0.2454	92.0000	0.0920	(62.504)	0	0	560
2021/10/28	2030	04/11/2021	9.90	Call	Bond Future	2,113.3100	2.1133	1,597.5600	1.5976	(24.405)	0	0	29
2021/10/28	2030	04/11/2021	9.90	Put	Bond Future	29.7600	0.0298	58.5100	0.0585	96.606	0	0	0
2021/10/28	2030	04/11/2021	10.59	Call	Bond Future	5,552.8300	5.5528	5,008.3400	5.0083	(9.806)	0	0	0
2021/10/28	2030	04/11/2021	10.61	Call	Bond Future	5,650.7700	5.6508	5,106.2800	5.1063	(9.636)	0	0	0
2021/10/28	2030	04/11/2021	10.61	Put	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	0
2021/10/28	2030	04/11/2021	11.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	29
2021/10/28	2030	04/11/2021	11.44	Call	Bond Future	9,590.8800	9.5909	9,046.3800	9.0464	(5.677)	0	0	0
2021/10/28	2030	03/02/2022	9.45	Call	Bond Future	1,051.6500	1.0517	850.2700	0.8503	(19.149)	0	0	0
2021/10/28	2030	03/02/2022	9.45	Put	Bond Future	2,451.0600	2.4511	2,800.8900	2.8009	14.273	0	0	0
2021/10/28	2030	03/02/2022	8.39	Call	Bond Future	62.6600	0.0627	42.2200	0.0422	(32.620)	0	0	101
2021/10/28	2030	03/02/2022	8.39	Put	Bond Future	7,225.5100	7.2255	7,756.2800	7.7563	7.346	0	0	0
2021/10/28	2030	03/02/2022	8.85	Call	Bond Future	243.5900	0.2436	177.3700	0.1774	(27.185)	0	0	1,000
2021/10/28	2030	03/02/2022	8.85	Put	Bond Future	4,850.4300	4.8504	5,335.4200	5.3354	9.999	0	0	0
2021/10/28	2030	03/02/2022	9.35	Call	Bond Future	859.8900	0.8599	685.0300	0.6850	(20.335)	0	0	0
2021/10/28	2030	03/02/2022	9.35	Put	Bond Future	2,784.1900	2.7842	3,160.5400	3.1605	13.517	0	0	101
2021/10/28	2030	03/02/2022			Bond Future	9.7202	90.7750	9.8281	90.2238	1.110	0.0000	0.0000	79,849
2021/10/28	2030	03/02/2022	9.43	Call	Bond Future	1,011.2900	1.0113	815.2800	0.8153	(19.382)	0	0	0
2021/10/28	2030	03/02/2022	9.43	Put	Bond Future	2,515.3700	2.5154	2,870.5700	2.8706	14.121	0	0	0
2021/10/28	2030	03/02/2022	9.44	Call	Bond Future	1,031.3500	1.0314	832.6600	0.8327	(19.265)	0	0	0
2021/10/28	2030	03/02/2022	9.44	Put	Bond Future	2,483.0800	2.4831	2,835.6000	2.8356	14.197	0	0	0

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2021/10/28	2030	03/02/2022	9.60	Call	Bond Future	1,381.7500	1.3818	1,139.6800	1.1397	(17.519)	0	0	1,000
2021/10/28	2030	03/02/2022	9.60	Put	Bond Future	2,000.9600	2.0010	2,310.1000	2.3101	15.450	0	0	0
2021/10/28	2030	03/02/2022	9.78	Call	Bond Future	1,846.6700	1.8467	1,555.8600	1.5559	(15.748)	0	0	0
2021/10/28	2030	03/02/2022	9.78	Put	Bond Future	1,540.7800	1.5408	1,801.1800	1.8012	16.901	0	0	101
2021/10/28	2030	03/02/2022	10.85	Call	Bond Future	5,832.9200	5.8329	5,344.6500	5.3447	(8.371)	0	0	0
2021/10/28	2030	03/02/2022	10.85	Put	Bond Future	269.5800	0.2696	332.5200	0.3325	23.347	0	0	1,000
2021/10/28	2030	05/05/2022	8.89	Put	Bond Future	5,844.9200	5.8449	6,318.0300	6.3180	8.094	0	0	0
2021/10/28	2030	05/05/2022	8.81	Put	Bond Future	6,216.6500	6.2166	6,699.3000	6.6993	7.764	0	0	0
2021/10/28	2030	05/05/2022	10.21	Call	Bond Future	2,955.6600	2.9557	2,624.0400	2.6240	(11.220)	0	0	0
2021/10/28	2030	05/05/2022	10.21	Put	Bond Future	1,658.1300	1.6581	1,884.4500	1.8844	13.649	0	0	0
2021/10/28	2030	05/05/2022	9.95	Call	Bond Future	2,231.3500	2.2313	1,950.0900	1.9501	(12.605)	0	0	0
2021/10/28	2030	05/05/2022	8.14	Call	Bond Future	94.6200	0.0946	71.2000	0.0712	(24.752)	0	0	1,800
2021/10/28	2030	05/05/2022	8.14	Put	Bond Future	9,627.9000	9.6279	10,162.4200	10.1624	5.552	0	0	0
2021/10/28	2030	05/05/2022	8.47	Call	Bond Future	190.1500	0.1902	146.9400	0.1469	(22.724)	0	0	1,073
2021/10/28	2030	05/05/2022			Bond Future	9.9454	91.8434	10.0586	91.2854	1.138	0.0000	0.0000	14,728
2021/10/28	2030	05/05/2022	8.89	Call	Bond Future	420.9500	0.4209	336.1200	0.3361	(20.152)	0	0	1,800
2021/10/28	2030	05/05/2022	9.35	Call	Bond Future	969.2100	0.9692	808.4800	0.8085	(16.584)	0	0	0
2021/10/28	2030	05/05/2022	9.35	Put	Bond Future	3,979.2200	3.9792	4,376.4300	4.3764	9.982	0	0	1,073
2021/10/28	2030	05/05/2022	10.19	Call	Bond Future	2,896.6100	2.8966	2,568.7300	2.5687	(11.319)	0	0	0
2021/10/28	2030	05/05/2022	10.19	Put	Bond Future	1,696.3100	1.6963	1,926.3700	1.9264	13.562	0	0	0
2021/10/28	2030	05/05/2022	10.20	Call	Bond Future	2,926.0700	2.9261	2,596.3100	2.5963	(11.270)	0	0	0
2021/10/28	2030	05/05/2022	10.20	Put	Bond Future	1,677.1400	1.6771	1,905.3200	1.9053	13.605	0	0	200
2021/10/28	2030	05/05/2022	8.81	Call	Bond Future	364.7500	0.3648	289.4600	0.2895	(20.642)	0	0	200
2021/10/28	2030	05/05/2022	11.04	Call	Bond Future	5,876.1800	5.8762	5,424.4400	5.4244	(7.688)	0	0	0
2021/10/28	2030	05/05/2022	11.04	Put	Bond Future	661.3700	0.6614	767.5700	0.7676	16.058	0	0	1,800
2021/10/28	2030	05/05/2022	9.95	Put	Bond Future	2,208.6400	2.2086	2,485.3200	2.4853	12.527	0	0	1,073
2021/10/28	2030	05/05/2022	7.73	Call	Bond Future	34.5600	0.0346	25.0500	0.0250	(27.517)	0	0	200
2021/10/28	2030	05/05/2022	7.73	Put	Bond Future	11,909.1700	11.9092	12,457.6000	12.4576	4.605	0	0	0
2021/10/28	2030	05/05/2022	8.47	Put	Bond Future	7,888.2100	7.8882	8,402.9400	8.4029	6.525	0	0	0
2021/10/28	2030	04/08/2022	9.56	Call	Bond Future	1,311.4300	1.3114	1,130.4200	1.1304	(13.802)	0	0	0
2021/10/28	2030	04/08/2022	9.56	Put	Bond Future	4,360.2100	4.3602	4,744.4200	4.7444	8.812	0	0	0
2021/10/28	2030	04/08/2022	10.95	Call	Bond Future	4,900.2900	4.9003	4,502.7300	4.5027	(8.113)	0	0	0
2021/10/28	2030	04/08/2022	10.95	Put	Bond Future	1,347.9900	1.3480	1,515.6500	1.5156	12.438	0	0	800
2021/10/28	2030	04/08/2022			Bond Future	10.1856	88.9199	10.3046	88.3546	1.168	0.0000	0.0000	0
2021/10/28	2030	04/08/2022	9.05	Call	Bond Future	644.0300	0.6440	537.7000	0.5377	(16.510)	0	0	800
2021/10/28	2030	04/08/2022	9.05	Put	Bond Future	6,277.3600	6.2774	6,736.2500	6.7363	7.310	0	0	0
2021/10/28	2030	04/08/2022	9.54	Call	Bond Future	1,277.4500	1.2775	1,099.7300	1.0997	(13.912)	0	0	0
2021/10/28	2030	04/08/2022	9.54	Put	Bond Future	4,425.8800	4.4259	4,813.3800	4.8134	8.755	0	0	0
2021/10/28	2030	04/08/2022	9.55	Call	Bond Future	1,294.3700	1.2944	1,115.0100	1.1150	(13.857)	0	0	0
2021/10/28	2030	04/08/2022	9.55	Put	Bond Future	4,392.9600	4.3930	4,778.8200	4.7788	8.784	0	0	0
2021/10/28	2030	04/08/2022	8.30	Call	Bond Future	194.7100	0.1947	155.5200	0.1555	(20.127)	0	0	800
2021/10/28	2030	04/08/2022	8.30	Put	Bond Future	9,798.4800	9.7985	10,324.5100	10.3245	5.368	0	0	0
2021/10/28	2030	03/11/2022	10.10	Call	Bond Future	2,274.2900	2.2743	2,029.4100	2.0294	(10.767)	0	0	0
2021/10/28	2030	03/11/2022	10.10	Put	Bond Future	3,760.2100	3.7602	4,087.4600	4.0875	8.703	0	0	0
2021/10/28	2030	03/11/2022			Bond Future	10.4196	90.0711	10.5444	89.4990	1.199	0.0000	0.0000	0
2021/10/28	2030	03/11/2022	10.09	Call	Bond Future	2,253.1800	2.2532	2,009.7600	2.0098	(10.803)	0	0	0
2021/10/28	2030	03/11/2022	10.09	Put	Bond Future	3,786.1100	3.7861	4,114.8200	4.1148	8.682	0	0	0
2021/10/28	2030	03/11/2022	10.08	Call	Bond Future	2,232.1700	2.2322	1,990.2100	1.9902	(10.840)	0	0	0

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2021/10/28	2030	03/11/2022	10.08	Put	Bond Future	3,812.1400	3.8121	4,142.3100	4.1423	8.661	0	0	0
2021/10/28	2032	04/11/2021	9.83	Call	Bond Future	67.5700	0.0676	17.9100	0.0179	(73.494)	0	0	700
2021/10/28	2032	04/11/2021	11.69	Call	Bond Future	8,732.6500	8.7326	8,192.2600	8.1923	(6.188)	0	0	0
2021/10/28	2032	04/11/2021	11.70	Call	Bond Future	8,783.3400	8.7833	8,242.9500	8.2429	(6.152)	0	0	0
2021/10/28	2032	04/11/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	2032	04/11/2021			Bond Future	10.0866	89.2307	10.1795	88.6903	0.921	0.0000	0.0000	82,711
2021/10/28	2032	04/11/2021	9.33	Call	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	700
2021/10/28	2032	04/11/2021	9.33	Put	Bond Future	4,572.3600	4.5724	5,112.7300	5.1127	11.818	0	0	0
2021/10/28	2032	04/11/2021	9.83	Put	Bond Future	1,583.8200	1.5838	2,074.5500	2.0746	30.984	0	0	0
2021/10/28	2032	04/11/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	2032	04/11/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	2032	04/11/2021	11.71	Call	Bond Future	8,833.9900	8.8340	8,293.6000	8.2936	(6.117)	0	0	0
2021/10/28	2032	04/11/2021	12.81	Call	Bond Future	14,145.1400	14.1451	13,604.7500	13.6047	(3.820)	0	0	0
2021/10/28	2032	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2021/10/28	2032	03/02/2022	9.67	Call	Bond Future	483.1000	0.4831	374.7000	0.3747	(22.438)	0	0	0
2021/10/28	2032	03/02/2022	9.90	Put	Bond Future	3,176.5700	3.1766	3,557.3700	3.5574	11.988	0	0	900
2021/10/28	2032	03/02/2022	9.58	Call	Bond Future	370.6500	0.3706	282.1800	0.2822	(23.869)	0	0	400
2021/10/28	2032	03/02/2022	9.58	Put	Bond Future	4,584.6400	4.5846	5,043.1300	5.0431	10.001	0	0	0
2021/10/28	2032	03/02/2022	10.42	Call	Bond Future	2,224.3200	2.2243	1,917.3000	1.9173	(13.803)	0	0	0
2021/10/28	2032	03/02/2022	10.42	Put	Bond Future	1,554.0100	1.5540	1,793.9500	1.7940	15.440	0	0	0
2021/10/28	2032	03/02/2022	10.43	Call	Bond Future	2,256.9200	2.2569	1,947.3000	1.9473	(13.719)	0	0	0
2021/10/28	2032	03/02/2022	10.43	Put	Bond Future	1,530.5900	1.5306	1,767.9300	1.7679	15.506	0	0	0
2021/10/28	2032	03/02/2022	9.81	Call	Bond Future	699.2800	0.6993	556.6600	0.5567	(20.395)	0	0	0
2021/10/28	2032	03/02/2022	9.81	Put	Bond Future	3,540.0500	3.5400	3,944.3900	3.9444	11.422	0	0	198
2021/10/28	2032	03/02/2022	10.45	Put	Bond Future	1,484.9400	1.4849	1,717.1500	1.7172	15.638	0	0	198
2021/10/28	2032	03/02/2022	10.53	Call	Bond Future	2,598.8400	2.5988	2,264.0600	2.2641	(12.882)	0	0	0
2021/10/28	2032	03/02/2022	10.53	Put	Bond Future	1,315.0000	1.3150	1,527.1800	1.5272	16.135	0	0	210
2021/10/28	2032	03/02/2022	10.35	Put	Bond Future	1,724.8300	1.7248	1,983.1500	1.9831	14.977	0	0	400
2021/10/28	2032	03/02/2022	10.66	Call	Bond Future	3,080.7200	3.0807	2,715.6300	2.7156	(11.851)	0	0	0
2021/10/28	2032	03/02/2022	10.66	Put	Bond Future	1,079.3200	1.0793	1,261.1900	1.2612	16.850	0	0	97
2021/10/28	2032	03/02/2022	11.13	Call	Bond Future	5,049.2200	5.0492	4,600.4100	4.6004	(8.889)	0	0	0
2021/10/28	2032	03/02/2022	11.13	Put	Bond Future	519.9400	0.5199	618.0900	0.6181	18.877	0	0	210
2021/10/28	2032	03/02/2022	10.65	Call	Bond Future	3,042.5000	3.0425	2,679.6400	2.6796	(11.926)	0	0	0
2021/10/28	2032	03/02/2022	10.65	Put	Bond Future	1,096.0100	1.0960	1,280.1100	1.2801	16.797	0	0	1,050
2021/10/28	2032	03/02/2022	8.91	Put	Bond Future	8,412.6300	8.4126	8,947.3200	8.9473	6.356	0	0	0
2021/10/28	2032	03/02/2022			Bond Future	10.3010	90.2277	10.3980	89.6807	0.942	0.0000	0.0000	107,525
2021/10/28	2032	03/02/2022	9.62	Call	Bond Future	418.0900	0.4181	321.0000	0.3210	(23.222)	0	0	210
2021/10/28	2032	03/02/2022	9.62	Put	Bond Future	4,391.2700	4.3913	4,841.1400	4.8411	10.245	0	0	0
2021/10/28	2032	03/02/2022	9.67	Put	Bond Future	4,156.4500	4.1564	4,595.0100	4.5950	10.551	0	0	1,050
2021/10/28	2032	03/02/2022	9.90	Call	Bond Future	865.6600	0.8657	699.5000	0.6995	(19.195)	0	0	900
2021/10/28	2032	03/02/2022	10.14	Call	Bond Future	1,407.9200	1.4079	1,176.4100	1.1764	(16.443)	0	0	0
2021/10/28	2032	03/02/2022	10.14	Put	Bond Future	2,326.0700	2.3261	2,641.5200	2.6415	13.562	0	0	97
2021/10/28	2032	03/02/2022	10.45	Call	Bond Future	2,323.1600	2.3232	2,008.4100	2.0084	(13.548)	0	0	0
2021/10/28	2032	03/02/2022	10.35	Call	Bond Future	2,001.6500	2.0016	1,713.0100	1.7130	(14.420)	0	0	0
2021/10/28	2032	03/02/2022	10.90	Call	Bond Future	4,050.1900	4.0502	3,637.2600	3.6373	(10.195)	0	0	0
2021/10/28	2032	03/02/2022	10.90	Put	Bond Future	745.1200	0.7451	879.1500	0.8792	17.988	0	0	900
2021/10/28	2032	03/02/2022	10.44	Call	Bond Future	2,289.9200	2.2899	1,977.7400	1.9777	(13.633)	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
2021/10/28	2032	03/02/2022	10.44	Put	Bond Future	1,507.6200	1.5076	1,742.4000	1.7424	15.573	0	0	0
2021/10/28	2032	03/02/2022	10.95	Call	Bond Future	4,262.6700	4.2627	3,841.1500	3.8412	(9.889)	0	0	0
2021/10/28	2032	03/02/2022	10.95	Put	Bond Future	689.4000	0.6894	814.8400	0.8148	18.196	0	0	400
2021/10/28	2032	03/02/2022	8.91	Call	Bond Future	36.4300	0.0364	24.1600	0.0242	(33.681)	0	0	198
2021/10/28	2032	03/02/2022	9.14	Call	Bond Future	79.6000	0.0796	54.8100	0.0548	(31.143)	0	0	97
2021/10/28	2032	03/02/2022	9.14	Put	Bond Future	6,999.2000	6.9992	7,521.3700	7.5214	7.460	0	0	0
2021/10/28	2032	03/02/2022	9.57	Call	Bond Future	359.3700	0.3594	273.0000	0.2730	(24.034)	0	0	1,050
2021/10/28	2032	03/02/2022	9.57	Put	Bond Future	4,633.7000	4.6337	5,094.2900	5.0943	9.940	0	0	0
2021/10/28	2032	05/05/2022	11.03	Call	Bond Future	4,125.6400	4.1256	3,750.6600	3.7507	(9.089)	0	0	0
2021/10/28	2032	05/05/2022	11.03	Put	Bond Future	1,376.9600	1.3770	1,555.6200	1.5556	12.975	0	0	0
2021/10/28	2032	05/05/2022	11.18	Call	Bond Future	4,703.3200	4.7033	4,305.7000	4.3057	(8.454)	0	0	0
2021/10/28	2032	05/05/2022	11.18	Put	Bond Future	1,171.3900	1.1714	1,327.4100	1.3274	13.319	0	0	780
2021/10/28	2032	05/05/2022	10.98	Call	Bond Future	3,939.2400	3.9392	3,572.3700	3.5724	(9.313)	0	0	0
2021/10/28	2032	05/05/2022	10.98	Put	Bond Future	1,453.8600	1.4539	1,640.6300	1.6406	12.846	0	0	993
2021/10/28	2032	05/05/2022	11.02	Put	Bond Future	1,391.8000	1.3918	1,572.0600	1.5721	12.952	0	0	0
2021/10/28	2032	05/05/2022	10.29	Put	Bond Future	3,068.8200	3.0688	3,388.8100	3.3888	10.427	0	0	0
2021/10/28	2032	05/05/2022			Bond Future	10.5182	87.1428	10.6195	86.5892	0.963	0.0000	0.0000	20,384
2021/10/28	2032	05/05/2022	11.02	Call	Bond Future	4,087.9100	4.0879	3,714.5300	3.7145	(9.134)	0	0	0
2021/10/28	2032	05/05/2022	10.18	Call	Bond Future	1,540.2100	1.5402	1,329.5800	1.3296	(13.675)	0	0	780
2021/10/28	2032	05/05/2022	10.18	Put	Bond Future	3,423.5000	3.4235	3,766.5100	3.7665	10.019	0	0	0
2021/10/28	2032	05/05/2022	10.29	Call	Bond Future	1,804.0300	1.8040	1,570.3800	1.5704	(12.952)	0	0	993
2021/10/28	2032	05/05/2022	11.04	Call	Bond Future	4,163.4800	4.1635	3,786.9100	3.7869	(9.045)	0	0	0
2021/10/28	2032	05/05/2022	11.04	Put	Bond Future	1,362.2800	1.3623	1,539.3500	1.5394	12.998	0	0	0
2021/10/28	2032	05/05/2022	9.58	Call	Bond Future	494.2500	0.4942	401.1300	0.4011	(18.841)	0	0	780
2021/10/28	2032	05/05/2022	9.58	Put	Bond Future	5,855.7300	5.8557	6,316.2500	6.3163	7.864	0	0	0
2021/10/28	2032	04/08/2022	10.22	Call	Bond Future	1,591.6800	1.5917	1,395.8400	1.3958	(12.304)	0	0	0
2021/10/28	2032	04/08/2022	10.20	Put	Bond Future	4,500.4500	4.5005	4,868.8400	4.8688	8.186	0	0	0
2021/10/28	2032	04/08/2022	10.21	Put	Bond Future	4,465.4000	4.4654	4,832.0500	4.8320	8.211	0	0	0
2021/10/28	2032	04/08/2022	8.97	Call	Bond Future	205.8700	0.2059	166.5500	0.1666	(19.099)	0	0	800
2021/10/28	2032	04/08/2022	8.97	Put	Bond Future	10,369.4900	10.3695	10,890.9200	10.8909	5.029	0	0	0
2021/10/28	2032	04/08/2022	9.72	Call	Bond Future	747.4400	0.7474	633.4800	0.6335	(15.247)	0	0	800
2021/10/28	2032	04/08/2022	9.72	Put	Bond Future	6,424.0800	6.4241	6,870.8700	6.8709	6.955	0	0	0
2021/10/28	2032	04/08/2022			Bond Future	10.7422	88.1648	10.8481	87.6040	0.986	0.0000	0.0000	0
2021/10/28	2032	04/08/2022	10.22	Put	Bond Future	4,430.8300	4.4308	4,795.7400	4.7957	8.236	0	0	0
2021/10/28	2032	04/08/2022	11.60	Call	Bond Future	5,748.6000	5.7486	5,339.9300	5.3399	(7.109)	0	0	0
2021/10/28	2032	04/08/2022	11.60	Put	Bond Future	1,344.3100	1.3443	1,496.3900	1.4964	11.313	0	0	800
2021/10/28	2032	04/08/2022	10.20	Call	Bond Future	1,550.0800	1.5501	1,357.7200	1.3577	(12.410)	0	0	0
2021/10/28	2032	04/08/2022	11.89	Call	Bond Future	6,872.3300	6.8723	6,433.9200	6.4339	(6.379)	0	0	0
2021/10/28	2032	04/08/2022	11.89	Put	Bond Future	1,048.4300	1.0484	1,170.7700	1.1708	11.669	0	0	0
2021/10/28	2032	04/08/2022	10.21	Call	Bond Future	1,570.6600	1.5707	1,376.5600	1.3766	(12.358)	0	0	0
2021/10/28	2032	03/11/2022			Bond Future	10.9704	85.1615	11.0811	84.5938	1.009	0.0000	0.0000	0
2021/10/28	2032	03/11/2022	10.66	Call	Bond Future	2,520.6900	2.5207	2,274.3200	2.2743	(9.774)	0	0	0
2021/10/28	2032	03/11/2022	10.66	Put	Bond Future	4,140.5500	4.1406	4,461.8500	4.4619	7.760	0	0	0
2021/10/28	2033	04/11/2021			Bond Future	108.2900	108.2900	108.3041	108.3041	0.013	0.0000	0.0000	2,113
2021/10/28	2033	03/02/2022			Bond Future	109.5269	109.5269	109.5405	109.5405	0.012	0.0000	0.0000	7,143
2021/10/28	2033	05/05/2022			Bond Future	109.5629	109.5629	109.5764	109.5764	0.012	0.0000	0.0000	2,121
2021/10/28	2033	04/08/2022			Bond Future	110.9364	110.9364	110.9498	110.9498	0.012	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
2021/10/28	2033	03/11/2022			Bond Future	111.0311	111.0311	111.0449	111.0449	0.012	0.0000	0.0000	0
2021/10/28	2037	04/11/2021	11.49	Call	Bond Future	4,495.5000	4.4955	4,122.5200	4.1225	(8.297)	0	0	600
2021/10/28	2037	04/11/2021	11.49	Put	Bond Future	2.2300	0.0022	2.4200	0.0024	8.520	0	0	0
2021/10/28	2037	04/11/2021	12.30	Call	Bond Future	9,097.4300	9.0974	8,724.2600	8.7243	(4.102)	0	0	0
2021/10/28	2037	04/11/2021	12.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	600
2021/10/28	2037	04/11/2021	12.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	2037	04/11/2021	12.83	Call	Bond Future	11,890.5700	11.8906	11,517.4000	11.5174	(3.138)	0	0	0
2021/10/28	2037	04/11/2021			Bond Future	10.7657	85.5232	10.8236	85.1500	0.538	0.0000	0.0000	71,143
2021/10/28	2037	04/11/2021	12.81	Call	Bond Future	11,788.1400	11.7881	11,414.9700	11.4150	(3.166)	0	0	0
2021/10/28	2037	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	2037	04/11/2021	12.82	Call	Bond Future	11,839.3800	11.8394	11,466.2100	11.4662	(3.152)	0	0	0
2021/10/28	2037	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	2037	03/02/2022	11.46	Call	Bond Future	3,977.4900	3.9775	3,699.1700	3.6992	(6.997)	0	0	0
2021/10/28	2037	03/02/2022	11.47	Put	Bond Future	958.5900	0.9586	1,056.9000	1.0569	10.256	0	0	0
2021/10/28	2037	03/02/2022	11.45	Call	Bond Future	3,933.2500	3.9332	3,656.2600	3.6563	(7.042)	0	0	0
2021/10/28	2037	03/02/2022			Bond Future	10.9685	82.2246	11.0288	81.8467	0.550	0.0000	0.0000	99,160
2021/10/28	2037	03/02/2022	11.46	Put	Bond Future	973.4500	0.9734	1,073.0600	1.0731	10.233	0	0	0
2021/10/28	2037	03/02/2022	11.47	Call	Bond Future	4,022.0200	4.0220	3,742.4000	3.7424	(6.952)	0	0	0
2021/10/28	2037	03/02/2022	11.45	Put	Bond Future	988.6700	0.9887	1,089.6100	1.0896	10.210	0	0	0
2021/10/28	2037	05/05/2022	11.83	Call	Bond Future	5,181.4700	5.1815	4,902.2900	4.9023	(5.388)	0	0	0
2021/10/28	2037	05/05/2022	11.84	Put	Bond Future	1,301.5600	1.3016	1,404.0200	1.4040	7.872	0	0	0
2021/10/28	2037	05/05/2022	11.82	Call	Bond Future	5,138.6300	5.1386	4,860.4100	4.8604	(5.414)	0	0	0
2021/10/28	2037	05/05/2022			Bond Future	11.1738	83.1925	11.2366	82.8099	0.562	0.0000	0.0000	11,855
2021/10/28	2037	05/05/2022	11.83	Put	Bond Future	1,315.2000	1.3152	1,418.6000	1.4186	7.862	0	0	0
2021/10/28	2037	05/05/2022	11.84	Call	Bond Future	5,224.5900	5.2246	4,944.4700	4.9445	(5.362)	0	0	0
2021/10/28	2037	05/05/2022	11.82	Put	Bond Future	1,329.1800	1.3292	1,433.5400	1.4335	7.851	0	0	0
2021/10/28	2037	04/08/2022	10.89	Call	Bond Future	1,823.8700	1.8239	1,680.7300	1.6807	(7.848)	0	0	0
2021/10/28	2037	04/08/2022	10.89	Put	Bond Future	4,872.3800	4.8724	5,116.6800	5.1167	5.014	0	0	0
2021/10/28	2037	04/08/2022	10.90	Call	Bond Future	1,847.8600	1.8479	1,703.4900	1.7035	(7.813)	0	0	0
2021/10/28	2037	04/08/2022	10.91	Put	Bond Future	4,795.2100	4.7952	5,037.0400	5.0370	5.043	0	0	0
2021/10/28	2037	04/08/2022			Bond Future	11.3896	79.9122	11.4552	79.5248	0.575	0.0000	0.0000	0
2021/10/28	2037	04/08/2022	11.42	Call	Bond Future	3,293.9900	3.2940	3,087.0800	3.0871	(6.281)	0	0	0
2021/10/28	2037	04/08/2022	11.42	Put	Bond Future	3,114.0200	3.1140	3,294.5500	3.2945	5.797	0	0	50
2021/10/28	2037	04/08/2022	10.90	Put	Bond Future	4,833.6700	4.8337	5,076.7400	5.0767	5.029	0	0	50
2021/10/28	2037	04/08/2022	10.91	Call	Bond Future	1,872.0200	1.8720	1,726.4100	1.7264	(7.778)	0	0	0
2021/10/28	2037	04/08/2022	10.10	Call	Bond Future	557.7000	0.5577	498.0500	0.4980	(10.696)	0	0	50
2021/10/28	2037	04/08/2022	10.10	Put	Bond Future	8,788.3700	8.7884	9,116.1600	9.1162	3.730	0	0	0
2021/10/28	2037	03/11/2022	11.32	Call	Bond Future	2,906.7000	2.9067	2,727.8600	2.7279	(6.153)	0	0	0
2021/10/28	2037	03/11/2022	11.30	Put	Bond Future	4,589.0500	4.5890	4,804.6000	4.8046	4.697	0	0	0
2021/10/28	2037	03/11/2022	11.31	Call	Bond Future	2,879.8800	2.8799	2,702.0800	2.7021	(6.174)	0	0	0
2021/10/28	2037	03/11/2022	11.31	Put	Bond Future	4,556.1300	4.5561	4,770.6500	4.7706	4.708	0	0	0
2021/10/28	2037	03/11/2022			Bond Future	11.5958	80.9522	11.6640	80.5599	0.588	0.0000	0.0000	0
2021/10/28	2037	03/11/2022	11.32	Put	Bond Future	4,523.4100	4.5234	4,736.8900	4.7369	4.719	0	0	0
2021/10/28	2037	03/11/2022	11.30	Call	Bond Future	2,853.1900	2.8532	2,676.4200	2.6764	(6.196)	0	0	0
2021/10/28	2038	04/11/2021			Bond Future	121.6023	121.6023	122.0107	122.0107	0.336	0.0000	0.0000	3,196
2021/10/28	2038	03/02/2022			Bond Future	121.2097	121.2097	121.6221	121.6221	0.340	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
2021/10/28	2038	05/05/2022			Bond Future	122.6649	122.6649	123.0818	123.0818	0.340	0.0000	0.0000	677
2021/10/28	2038	04/08/2022			Bond Future	122.3890	122.3890	122.8113	122.8113	0.345	0.0000	0.0000	0
2021/10/28	2038	03/11/2022			Bond Future	123.9326	123.9326	124.3601	124.3601	0.345	0.0000	0.0000	0
2021/10/28	2040	04/11/2021	12.89	Call	Bond Future	12,241.5000	12.2415	11,910.4400	11.9104	(2.704)	0	0	0
2021/10/28	2040	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	2040	04/11/2021	12.90	Call	Bond Future	12,295.4100	12.2954	11,964.3500	11.9643	(2.693)	0	0	0
2021/10/28	2040	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	2040	04/11/2021			Bond Future	10.8903	87.5954	10.9383	87.2644	0.440	0.0000	0.0000	38,898
2021/10/28	2040	04/11/2021	12.91	Call	Bond Future	12,349.2500	12.3492	12,018.1900	12.0182	(2.681)	0	0	0
2021/10/28	2040	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	2040	03/02/2022	11.57	Put	Bond Future	1,089.7600	1.0898	1,177.4400	1.1774	8.046	0	0	0
2021/10/28	2040	03/02/2022	11.58	Put	Bond Future	1,073.9500	1.0739	1,160.4900	1.1605	8.058	0	0	0
2021/10/28	2040	03/02/2022	11.59	Call	Bond Future	4,333.0100	4.3330	4,083.1300	4.0831	(5.767)	0	0	0
2021/10/28	2040	03/02/2022			Bond Future	11.0878	84.0697	11.1378	83.7344	0.451	0.0000	0.0000	71,162
2021/10/28	2040	03/02/2022	11.57	Call	Bond Future	4,238.0600	4.2381	3,990.4400	3.9904	(5.843)	0	0	0
2021/10/28	2040	03/02/2022	11.58	Call	Bond Future	4,285.5400	4.2855	4,036.7800	4.0368	(5.805)	0	0	0
2021/10/28	2040	03/02/2022	11.59	Put	Bond Future	1,058.2100	1.0582	1,143.6300	1.1436	8.072	0	0	0
2021/10/28	2040	05/05/2022	11.91	Put	Bond Future	1,492.6000	1.4926	1,585.9700	1.5860	6.256	0	0	0
2021/10/28	2040	05/05/2022	11.92	Call	Bond Future	5,458.2700	5.4583	5,211.2900	5.2113	(4.525)	0	0	0
2021/10/28	2040	05/05/2022	11.92	Put	Bond Future	1,477.2200	1.4772	1,569.7300	1.5697	6.262	0	0	0
2021/10/28	2040	05/05/2022	13.04	Call	Bond Future	10,802.6200	10.8026	10,495.6000	10.4956	(2.842)	0	0	0
2021/10/28	2040	05/05/2022	13.04	Put	Bond Future	488.2900	0.4883	520.7600	0.5208	6.650	0	0	1,200
2021/10/28	2040	05/05/2022	10.57	Call	Bond Future	963.8200	0.9638	876.1100	0.8761	(9.100)	0	0	1,200
2021/10/28	2040	05/05/2022	10.57	Put	Bond Future	5,876.2600	5.8763	6,128.0400	6.1280	4.285	0	0	0
2021/10/28	2040	05/05/2022			Bond Future	11.2874	85.0594	11.3394	84.7199	0.461	0.0000	0.0000	8,498
2021/10/28	2040	05/05/2022	11.91	Call	Bond Future	5,413.1200	5.4131	5,167.0000	5.1670	(4.547)	0	0	0
2021/10/28	2040	05/05/2022	9.82	Call	Bond Future	185.0200	0.1850	161.3600	0.1614	(12.788)	0	0	1,200
2021/10/28	2040	05/05/2022	9.82	Put	Bond Future	10,736.3800	10.7364	11,052.2100	11.0522	2.942	0	0	0
2021/10/28	2040	05/05/2022	11.90	Call	Bond Future	5,368.0600	5.3681	5,122.8000	5.1228	(4.569)	0	0	0
2021/10/28	2040	05/05/2022	11.90	Put	Bond Future	1,508.1500	1.5081	1,602.3800	1.6024	6.248	0	0	0
2021/10/28	2040	04/08/2022	11.05	Call	Bond Future	2,101.2800	2.1013	1,966.5200	1.9665	(6.413)	0	0	0
2021/10/28	2040	04/08/2022	11.05	Put	Bond Future	5,020.8000	5.0208	5,229.8600	5.2299	4.164	0	0	0
2021/10/28	2040	04/08/2022			Bond Future	11.4969	81.5503	11.5512	81.2065	0.472	0.0000	0.0000	0
2021/10/28	2040	04/08/2022	11.03	Call	Bond Future	2,049.4800	2.0495	1,916.9000	1.9169	(6.469)	0	0	0
2021/10/28	2040	04/08/2022	11.03	Put	Bond Future	5,103.4700	5.1035	5,314.7100	5.3147	4.139	0	0	0
2021/10/28	2040	04/08/2022	11.04	Call	Bond Future	2,075.1600	2.0752	1,941.4900	1.9415	(6.441)	0	0	0
2021/10/28	2040	04/08/2022	11.04	Put	Bond Future	5,061.8700	5.0619	5,272.0200	5.2720	4.152	0	0	0
2021/10/28	2040	03/11/2022	11.39	Call	Bond Future	3,022.9900	3.0230	2,865.3900	2.8654	(5.213)	0	0	0
2021/10/28	2040	03/11/2022	11.40	Call	Bond Future	3,051.3100	3.0513	2,892.7900	2.8928	(5.195)	0	0	0
2021/10/28	2040	03/11/2022	11.41	Put	Bond Future	4,882.8000	4.8828	5,071.5300	5.0715	3.865	0	0	0
2021/10/28	2040	03/11/2022			Bond Future	11.6966	82.6122	11.7531	82.2640	0.483	0.0000	0.0000	0
2021/10/28	2040	03/11/2022	11.39	Put	Bond Future	4,954.2300	4.9542	5,144.8000	5.1448	3.847	0	0	0
2021/10/28	2040	03/11/2022	11.40	Put	Bond Future	4,918.4100	4.9184	5,108.0600	5.1081	3.856	0	0	0
2021/10/28	2040	03/11/2022	11.41	Call	Bond Future	3,079.7700	3.0798	2,920.3300	2.9203	(5.177)	0	0	0
2021/10/28	2044	04/11/2021	12.91	Call	Bond Future	12,267.1200	12.2671	11,894.5000	11.8945	(3.038)	0	0	0
2021/10/28	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
2021/10/28	2044	04/11/2021			Bond Future	10.9146	84.4097	10.9676	84.0370	0.486	0.0000	0.0000	22,199
2021/10/28	2044	04/11/2021	12.89	Call	Bond Future	12,160.0900	12.1601	11,787.4700	11.7875	(3.064)	0	0	0
2021/10/28	2044	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	2044	04/11/2021	12.90	Call	Bond Future	12,213.6400	12.2136	11,841.0200	11.8410	(3.051)	0	0	0
2021/10/28	2044	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	2044	03/02/2022	11.59	Call	Bond Future	4,231.2800	4.2313	3,950.7900	3.9508	(6.629)	0	0	0
2021/10/28	2044	03/02/2022	11.59	Put	Bond Future	1,002.0300	1.0020	1,098.9000	1.0989	9.667	0	0	0
2021/10/28	2044	03/02/2022	11.60	Call	Bond Future	4,279.4200	4.2794	3,997.6100	3.9976	(6.585)	0	0	0
2021/10/28	2044	03/02/2022	11.60	Put	Bond Future	986.2700	0.9863	1,081.8200	1.0818	9.688	0	0	0
2021/10/28	2044	03/02/2022			Bond Future	11.1021	80.9735	11.1574	80.5961	0.498	0.0000	0.0000	47,139
2021/10/28	2044	03/02/2022	11.61	Call	Bond Future	4,327.5700	4.3276	4,044.4500	4.0444	(6.542)	0	0	0
2021/10/28	2044	03/02/2022	11.61	Put	Bond Future	970.6100	0.9706	1,064.8500	1.0648	9.709	0	0	0
2021/10/28	2044	05/05/2022	11.91	Call	Bond Future	5,445.7000	5.4457	5,169.5600	5.1696	(5.071)	0	0	0
2021/10/28	2044	05/05/2022	11.91	Put	Bond Future	1,496.9700	1.4970	1,602.7900	1.6028	7.069	0	0	0
2021/10/28	2044	05/05/2022	11.92	Call	Bond Future	5,491.2500	5.4913	5,214.1400	5.2141	(5.046)	0	0	0
2021/10/28	2044	05/05/2022	11.92	Put	Bond Future	1,481.4400	1.4814	1,586.2900	1.5863	7.078	0	0	0
2021/10/28	2044	05/05/2022			Bond Future	11.2912	81.9267	11.3488	81.5447	0.510	0.0000	0.0000	5,735
2021/10/28	2044	05/05/2022	11.93	Call	Bond Future	5,537.0800	5.5371	5,259.0200	5.2590	(5.022)	0	0	0
2021/10/28	2044	05/05/2022	11.93	Put	Bond Future	1,466.2800	1.4663	1,570.1800	1.5702	7.086	0	0	0
2021/10/28	2044	04/08/2022	11.08	Call	Bond Future	2,193.3800	2.1934	2,038.6800	2.0387	(7.053)	0	0	0
2021/10/28	2044	04/08/2022	11.08	Put	Bond Future	4,918.1000	4.9181	5,150.2400	5.1502	4.720	0	0	0
2021/10/28	2044	04/08/2022	11.09	Call	Bond Future	2,220.6300	2.2206	2,064.6800	2.0647	(7.023)	0	0	0
2021/10/28	2044	04/08/2022	11.09	Put	Bond Future	4,876.9300	4.8769	5,107.8200	5.1078	4.734	0	0	0
2021/10/28	2044	04/08/2022			Bond Future	11.4894	78.5062	11.5495	78.1193	0.523	0.0000	0.0000	0
2021/10/28	2044	04/08/2022	11.10	Call	Bond Future	2,248.0600	2.2481	2,090.8700	2.0909	(6.992)	0	0	0
2021/10/28	2044	04/08/2022	11.10	Put	Bond Future	4,836.0400	4.8360	5,065.6900	5.0657	4.749	0	0	0
2021/10/28	2044	03/11/2022	11.40	Put	Bond Future	4,883.6400	4.8836	5,096.1400	5.0961	4.351	0	0	0
2021/10/28	2044	03/11/2022	11.41	Call	Bond Future	3,130.3400	3.1303	2,950.0700	2.9501	(5.759)	0	0	0
2021/10/28	2044	03/11/2022	11.41	Put	Bond Future	4,847.6600	4.8477	5,059.1000	5.0591	4.362	0	0	0
2021/10/28	2044	03/11/2022			Bond Future	11.6779	79.5284	11.7404	79.1366	0.535	0.0000	0.0000	0
2021/10/28	2044	03/11/2022	11.39	Call	Bond Future	3,072.0600	3.0721	2,893.8900	2.8939	(5.800)	0	0	0
2021/10/28	2044	03/11/2022	11.39	Put	Bond Future	4,920.1700	4.9202	5,133.7100	5.1337	4.340	0	0	0
2021/10/28	2044	03/11/2022	11.40	Call	Bond Future	3,100.9700	3.1010	2,921.7600	2.9218	(5.779)	0	0	0
2021/10/28	2046	04/11/2021			Bond Future	109.2411	109.2411	109.6240	109.6240	0.351	0.0000	0.0000	9,554
2021/10/28	2046	03/02/2022			Bond Future	110.4888	110.4888	110.8754	110.8754	0.350	0.0000	0.0000	13,054
2021/10/28	2046	05/05/2022			Bond Future	109.9333	109.9333	110.3243	110.3243	0.356	0.0000	0.0000	171
2021/10/28	2046	04/08/2022			Bond Future	111.3115	111.3115	111.7073	111.7073	0.356	0.0000	0.0000	0
2021/10/28	2046	03/11/2022			Bond Future	110.7935	110.7935	111.1946	111.1946	0.362	0.0000	0.0000	0
2021/10/28	2050	04/11/2021			Bond Future	112.1668	112.1668	112.3886	112.3886	0.198	0.0000	0.0000	3,193
2021/10/28	2050	03/02/2022			Bond Future	111.4662	111.4662	111.6897	111.6897	0.201	0.0000	0.0000	7,309
2021/10/28	2050	05/05/2022			Bond Future	112.8042	112.8042	113.0304	113.0304	0.200	0.0000	0.0000	379
2021/10/28	2050	04/08/2022			Bond Future	112.2043	112.2043	112.4334	112.4334	0.204	0.0000	0.0000	0
2021/10/28	2050	03/11/2022			Bond Future	113.6193	113.6193	113.8512	113.8512	0.204	0.0000	0.0000	0
2021/10/28	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
2021/10/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	AL37	04/11/2021			Index Future	793.8010	793.8010	789.3110	789.3110	(0.566)	0.0000	0.0000	0
2021/10/28	AL37	03/02/2022			Index Future	802.6750	802.6750	798.1300	798.1300	(0.566)	0.0000	0.0000	0
2021/10/28	AL37	05/05/2022			Index Future	812.1160	812.1160	807.5150	807.5150	(0.567)	0.0000	0.0000	0
2021/10/28	AL37	04/08/2022			Index Future	821.9970	821.9970	817.3400	817.3400	(0.567)	0.0000	0.0000	0
2021/10/28	AL37	03/11/2022			Index Future	832.2760	832.2760	827.5590	827.5590	(0.567)	0.0000	0.0000	0
2021/10/28	AL7T	04/11/2021			Index Future	901.1820	901.1820	895.8860	895.8860	(0.588)	0.0000	0.0000	0
2021/10/28	AL7T	03/02/2022			Index Future	911.2570	911.2570	905.8950	905.8950	(0.588)	0.0000	0.0000	0
2021/10/28	AL7T	05/05/2022			Index Future	921.9740	921.9740	916.5480	916.5480	(0.589)	0.0000	0.0000	0
2021/10/28	AL7T	04/08/2022			Index Future	933.1930	933.1930	927.6990	927.6990	(0.589)	0.0000	0.0000	0
2021/10/28	AL7T	03/11/2022			Index Future	944.8620	944.8620	939.2970	939.2970	(0.589)	0.0000	0.0000	0
2021/10/28	ALBI	04/11/2021			Index Future	798.2340	798.2340	794.4110	794.4110	(0.479)	0.0000	0.0000	114
2021/10/28	ALBI	03/02/2022			Index Future	807.1580	807.1580	803.2860	803.2860	(0.480)	0.0000	0.0000	154
2021/10/28	ALBI	05/05/2022			Index Future	816.6510	816.6510	812.7320	812.7320	(0.480)	0.0000	0.0000	29
2021/10/28	ALBI	04/08/2022			Index Future	826.5880	826.5880	822.6200	822.6200	(0.480)	0.0000	0.0000	0
2021/10/28	ALBI	03/11/2022			Index Future	836.9240	836.9240	832.9050	832.9050	(0.480)	0.0000	0.0000	0
2021/10/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2021/10/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/10/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/28	ES33	04/11/2021			Bond Future	11.4794	75.6894	11.5317	75.4171	0.456	0.0000	0.0000	0
2021/10/28	ES33	03/02/2022			Bond Future	11.7315	76.5539	11.7863	76.2780	0.467	0.0000	0.0000	263
2021/10/28	ES33	05/05/2022			Bond Future	11.9828	73.6956	12.0400	73.4162	0.477	0.0000	0.0000	87
2021/10/28	ES33	04/08/2022			Bond Future	12.2430	74.5720	12.3028	74.2889	0.488	0.0000	0.0000	0
2021/10/28	ES33	03/11/2022			Bond Future	12.5093	71.7840	12.5718	71.4972	0.499	0.0000	0.0000	0
2021/10/28	ES42	04/11/2021			Bond Future	11.9777	73.9935	12.0203	73.7431	0.356	0.0000	0.0000	0
2021/10/28	ES42	03/02/2022			Bond Future	12.2084	74.8386	12.2530	74.5849	0.365	0.0000	0.0000	3,579
2021/10/28	ES42	05/05/2022			Bond Future	12.4466	71.4786	12.4932	71.2216	0.374	0.0000	0.0000	1,190
2021/10/28	ES42	04/08/2022			Bond Future	12.6865	72.3271	12.7353	72.0668	0.384	0.0000	0.0000	0
2021/10/28	ES42	03/11/2022			Bond Future	12.9331	69.0310	12.9841	68.7673	0.394	0.0000	0.0000	0
2021/10/28	GOVI	04/11/2021	728.40	Call	GOVI	596,640.0000	59.6640	558,270.0000	55.8270	(6.431)	0	0	0
2021/10/28	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
2021/10/28	GOVI	04/11/2021	728.41	Call	GOVI	596,540.0000	59.6540	558,170.0000	55.8170	(6.432)	0	0	0
2021/10/28	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	GOVI	04/11/2021			GOVI	788.0640	788.0640	784.2270	784.2270	(0.487)	0.0000	0.0000	49
2021/10/28	GOVI	04/11/2021	728.42	Call	GOVI	596,440.0000	59.6440	558,070.0000	55.8070	(6.433)	0	0	0
2021/10/28	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	GOVI	03/02/2022	792.76	Call	GOVI	41,140.0000	4.1140	2,290.0000	0.2290	(94.434)	0	0	0
2021/10/28	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	GOVI	03/02/2022			GOVI	796.8740	796.8740	792.9890	792.9890	(0.488)	0.0000	0.0000	1,009
2021/10/28	GOVI	03/02/2022	792.74	Call	GOVI	41,340.0000	4.1340	2,490.0000	0.2490	(93.977)	0	0	0
2021/10/28	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	GOVI	03/02/2022	792.75	Call	GOVI	41,240.0000	4.1240	2,390.0000	0.2390	(94.205)	0	0	0
2021/10/28	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	GOVI	05/05/2022	788.25	Call	GOVI	179,960.0000	17.9960	140,640.0000	14.0640	(21.849)	0	0	0
2021/10/28	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	GOVI	05/05/2022			GOVI	806.2460	806.2460	802.3140	802.3140	(0.488)	0.0000	0.0000	0
2021/10/28	GOVI	05/05/2022	788.23	Call	GOVI	180,160.0000	18.0160	140,840.0000	14.0840	(21.825)	0	0	0
2021/10/28	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	GOVI	05/05/2022	788.24	Call	GOVI	180,060.0000	18.0060	140,740.0000	14.0740	(21.837)	0	0	0
2021/10/28	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	GOVI	04/08/2022	819.28	Put	GOVI	32,240.0000	3.2240	72,050.0000	7.2050	123.480	0	0	0
2021/10/28	GOVI	04/08/2022			GOVI	816.0560	816.0560	812.0750	812.0750	(0.488)	0.0000	0.0000	0
2021/10/28	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	GOVI	04/08/2022	819.26	Put	GOVI	32,040.0000	3.2040	71,850.0000	7.1850	124.251	0	0	0
2021/10/28	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	GOVI	04/08/2022	819.27	Put	GOVI	32,140.0000	3.2140	71,950.0000	7.1950	123.864	0	0	0
2021/10/28	GOVI	03/11/2022	820.41	Call	GOVI	58,500.0000	5.8500	18,180.0000	1.8180	(68.923)	0	0	0
2021/10/28	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	GOVI	03/11/2022	820.42	Call	GOVI	58,400.0000	5.8400	18,080.0000	1.8080	(69.041)	0	0	0
2021/10/28	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	GOVI	03/11/2022			GOVI	826.2600	826.2600	822.2280	822.2280	(0.488)	0.0000	0.0000	0
2021/10/28	GOVI	03/11/2022	820.43	Call	GOVI	58,300.0000	5.8300	17,980.0000	1.7980	(69.160)	0	0	0
2021/10/28	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/10/28	IGOV	04/11/2021			Index Future	296.8810	296.8810	297.1250	297.1250	0.082	0.0000	0.0000	29
2021/10/28	IGOV	03/02/2022			Index Future	300.2740	300.2740	300.5190	300.5190	0.082	0.0000	0.0000	487
2021/10/28	IGOV	05/05/2022			Index Future	303.8780	303.8780	304.1260	304.1260	0.082	0.0000	0.0000	16
2021/10/28	IGOV	04/08/2022			Index Future	307.6480	307.6480	307.8980	307.8980	0.081	0.0000	0.0000	0
2021/10/28	IGOV	03/11/2022			Index Future	311.5660	311.5660	311.8190	311.8190	0.081	0.0000	0.0000	0
2021/10/28	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/10/28	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/10/28	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/10/28	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/10/28	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/10/28	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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2021/10/28	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/10/28	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/10/28	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/10/28	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/10/28	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/10/28	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/10/28	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/10/28	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/10/28	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/10/28	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/10/28	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/10/28	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/10/28	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/10/28	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/10/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/10/28	JBAF	17/11/2021			Jibar Tradeable Future	3.7250	96.2750	3.7250	96.2750	0.000	0.0000	0.0000	50,000
2021/10/28	JBAF	15/12/2021			Jibar Tradeable Future	3.9450	96.0550	3.9950	96.0050	1.267	0.0000	0.0000	0
2021/10/28	JBAF	19/01/2022			Jibar Tradeable Future	4.0500	95.9500	4.0900	95.9100	0.988	0.0000	0.0000	0
2021/10/28	JBAF	16/02/2022			Jibar Tradeable Future	4.2600	95.7400	4.3600	95.6400	2.347	0.0000	0.0000	0
2021/10/28	JBAF	16/03/2022			Jibar Tradeable Future	4.3150	95.6850	4.4350	95.5650	2.781	0.0000	0.0000	0
2021/10/28	JBAF	20/04/2022			Jibar Tradeable Future	4.5600	95.4400	4.7500	95.2500	4.167	0.0000	0.0000	0
2021/10/28	JBAF	15/06/2022			Jibar Tradeable Future	4.9000	95.1000	5.0900	94.9100	3.878	0.0000	0.0000	72
2021/10/28	JBAF	21/09/2022			Jibar Tradeable Future	5.2950	94.7050	5.5350	94.4650	4.533	0.0000	0.0000	0
2021/10/28	JBAF	21/12/2022			Jibar Tradeable Future	5.7900	94.2100	6.0400	93.9600	4.318	0.0000	0.0000	68
2021/10/28	JBAF	15/03/2023			Jibar Tradeable Future	6.1400	93.8600	6.4100	93.5900	4.397	0.0000	0.0000	0
2021/10/28	JBAF	21/06/2023			Jibar Tradeable Future	6.5200	93.4800	6.8150	93.1850	4.525	0.0000	0.0000	0
2021/10/28	JBAF	20/09/2023			Jibar Tradeable Future	6.8250	93.1750	7.1450	92.8550	4.689	0.0000	0.0000	0
2021/10/28	R023	04/11/2021	4.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	R023	04/11/2021	4.90	Put	Bond Future	727.8800	0.7279	840.2200	0.8402	15.434	0	0	0
2021/10/28	R023	04/11/2021	4.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	R023	04/11/2021	4.91	Put	Bond Future	715.0400	0.7150	827.3800	0.8274	15.711	0	0	0
2021/10/28	R023	04/11/2021			Bond Future	5.4695	104.3247	5.5579	104.2124	1.616	0.0000	0.0000	6,810
2021/10/28	R023	04/11/2021	4.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	R023	04/11/2021	4.92	Put	Bond Future	702.2000	0.7022	814.5400	0.8145	15.998	0	0	0
2021/10/28	R023	03/02/2022	5.08	Call	Bond Future	16.1400	0.0161	8.8800	0.0089	(44.981)	0	0	0
2021/10/28	R023	03/02/2022	5.08	Put	Bond Future	677.8500	0.6778	784.8600	0.7849	15.787	0	0	0
2021/10/28	R023	03/02/2022			Bond Future	5.7216	105.4903	5.8330	105.3760	1.947	0.0000	0.0000	11,361
2021/10/28	R023	03/02/2022	5.06	Call	Bond Future	14.5400	0.0145	7.9100	0.0079	(45.598)	0	0	0
2021/10/28	R023	03/02/2022	5.06	Put	Bond Future	696.9800	0.6970	804.6200	0.8046	15.444	0	0	0
2021/10/28	R023	03/02/2022	5.07	Call	Bond Future	15.3600	0.0154	8.4100	0.0084	(45.247)	0	0	0
2021/10/28	R023	03/02/2022	5.07	Put	Bond Future	687.4400	0.6874	794.7600	0.7948	15.612	0	0	0
2021/10/28	R023	05/05/2022	6.31	Call	Bond Future	430.0600	0.4301	361.2000	0.3612	(16.012)	0	0	0
2021/10/28	R023	05/05/2022	6.31	Put	Bond Future	206.1000	0.2061	253.1300	0.2531	22.819	0	0	0
2021/10/28	R023	05/05/2022			Bond Future	6.0250	102.8210	6.1723	102.7051	2.446	0.0000	0.0000	777

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2021/10/28	R023	05/05/2022	6.29	Call	Bond Future	419.3500	0.4194	351.3900	0.3514	(16.206)	0	0	0
2021/10/28	R023	05/05/2022	6.29	Put	Bond Future	211.0800	0.2111	259.0100	0.2590	22.707	0	0	0
2021/10/28	R023	05/05/2022	6.30	Call	Bond Future	424.7000	0.4247	356.2800	0.3563	(16.110)	0	0	0
2021/10/28	R023	05/05/2022	6.30	Put	Bond Future	208.5800	0.2086	256.0500	0.2561	22.759	0	0	0
2021/10/28	R023	04/08/2022	6.05	Call	Bond Future	135.6000	0.1356	99.4600	0.0995	(26.652)	0	0	0
2021/10/28	R023	04/08/2022	6.05	Put	Bond Future	396.8700	0.3969	479.3800	0.4794	20.790	0	0	0
2021/10/28	R023	04/08/2022			Bond Future	6.5255	104.0495	6.7422	103.9308	3.321	0.0000	0.0000	0
2021/10/28	R023	04/08/2022	6.03	Call	Bond Future	130.6400	0.1306	95.3700	0.0954	(26.998)	0	0	0
2021/10/28	R023	04/08/2022	6.03	Put	Bond Future	402.9200	0.4029	486.3000	0.4863	20.694	0	0	0
2021/10/28	R023	04/08/2022	6.04	Call	Bond Future	133.1000	0.1331	97.4000	0.0974	(26.822)	0	0	0
2021/10/28	R023	04/08/2022	6.04	Put	Bond Future	399.8800	0.3999	482.8300	0.4828	20.744	0	0	0
2021/10/28	R023	03/11/2022	6.25	Call	Bond Future	36.9200	0.0369	21.5900	0.0216	(41.522)	0	0	0
2021/10/28	R023	03/11/2022	6.25	Put	Bond Future	493.1700	0.4932	596.9600	0.5970	21.045	0	0	0
2021/10/28	R023	03/11/2022	6.26	Call	Bond Future	37.4000	0.0374	21.9000	0.0219	(41.444)	0	0	0
2021/10/28	R023	03/11/2022	6.26	Put	Bond Future	490.5900	0.4906	594.2100	0.5942	21.122	0	0	0
2021/10/28	R023	03/11/2022			Bond Future	7.7436	101.4641	8.1357	101.3450	5.064	0.0000	0.0000	0
2021/10/28	R023	03/11/2022	6.27	Call	Bond Future	37.8900	0.0379	22.2100	0.0222	(41.383)	0	0	0
2021/10/28	R023	03/11/2022	6.27	Put	Bond Future	488.0100	0.4880	591.4500	0.5915	21.196	0	0	0
2021/10/28	R035	04/11/2021	10.11	Call	Bond Future	6.2300	0.0062	1.7200	0.0017	(72.392)	0	0	350
2021/10/28	R035	04/11/2021	10.11	Put	Bond Future	2,988.6300	2.9886	3,291.4900	3.2915	10.134	0	0	0
2021/10/28	R035	04/11/2021	10.12	Call	Bond Future	7.2600	0.0073	2.0700	0.0021	(71.488)	0	0	400
2021/10/28	R035	04/11/2021	10.12	Put	Bond Future	2,922.0500	2.9220	3,224.2300	3.2242	10.341	0	0	0
2021/10/28	R035	04/11/2021	10.23	Put	Bond Future	2,207.9600	2.2080	2,495.5700	2.4956	13.026	0	0	0
2021/10/28	R035	04/11/2021	10.62	Call	Bond Future	801.5900	0.8016	590.4000	0.5904	(26.346)	0	0	400
2021/10/28	R035	04/11/2021	10.62	Put	Bond Future	425.4700	0.4255	521.6500	0.5216	22.606	0	0	0
2021/10/28	R035	04/11/2021	11.75	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	782
2021/10/28	R035	04/11/2021	10.60	Call	Bond Future	723.9300	0.7239	523.3500	0.5234	(27.707)	0	0	0
2021/10/28	R035	04/11/2021	10.60	Put	Bond Future	476.1400	0.4761	582.9300	0.5829	22.428	0	0	350
2021/10/28	R035	04/11/2021	12.53	Call	Bond Future	11,477.0500	11.4770	11,169.6800	11.1697	(2.678)	0	0	0
2021/10/28	R035	04/11/2021	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	R035	04/11/2021	11.08	Call	Bond Future	3,270.1700	3.2702	2,964.2300	2.9642	(9.355)	0	0	0
2021/10/28	R035	04/11/2021	11.08	Put	Bond Future	15.7000	0.0157	17.1300	0.0171	9.108	0	0	782
2021/10/28	R035	04/11/2021	11.20	Put	Bond Future	5.1400	0.0051	5.2100	0.0052	1.362	0	0	350
2021/10/28	R035	04/11/2021			Bond Future	10.5615	89.7803	10.6093	89.4730	0.452	0.0000	0.0000	38,608
2021/10/28	R035	04/11/2021	10.23	Call	Bond Future	32.1800	0.0322	12.4200	0.0124	(61.405)	0	0	782
2021/10/28	R035	04/11/2021	11.75	Call	Bond Future	7,207.1700	7.2072	6,899.8000	6.8998	(4.265)	0	0	0
2021/10/28	R035	04/11/2021	10.26	Call	Bond Future	45.9700	0.0460	19.1000	0.0191	(58.451)	0	0	150
2021/10/28	R035	04/11/2021	10.26	Put	Bond Future	2,021.6900	2.0217	2,302.1900	2.3022	13.875	0	0	0
2021/10/28	R035	04/11/2021	11.20	Call	Bond Future	3,987.9600	3.9880	3,680.6600	3.6807	(7.706)	0	0	0
2021/10/28	R035	04/11/2021	13.82	Call	Bond Future	17,835.8700	17.8359	17,528.5000	17.5285	(1.723)	0	0	0
2021/10/28	R035	04/11/2021	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2021/10/28	R035	04/11/2021	12.51	Call	Bond Future	11,371.7700	11.3718	11,064.4000	11.0644	(2.703)	0	0	0
2021/10/28	R035	04/11/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	R035	04/11/2021	12.52	Call	Bond Future	11,424.4400	11.4244	11,117.0700	11.1171	(2.690)	0	0	0
2021/10/28	R035	04/11/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	R035	03/02/2022	10.24	Put	Bond Future	4,146.6400	4.1466	4,375.6800	4.3757	5.524	0	0	0
2021/10/28	R035	03/02/2022	10.26	Call	Bond Future	741.2200	0.7412	655.9100	0.6559	(11.509)	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
2021/10/28	R035	03/02/2022	10.26	Put	Bond Future	4,050.9900	4.0510	4,277.0300	4.2770	5.580	0	0	0
2021/10/28	R035	03/02/2022	10.34	Call	Bond Future	899.3800	0.8994	801.8200	0.8018	(10.847)	0	0	0
2021/10/28	R035	03/02/2022	10.34	Put	Bond Future	3,683.1400	3.6831	3,896.9300	3.8969	5.805	0	0	500
2021/10/28	R035	03/02/2022	10.35	Call	Bond Future	920.4300	0.9204	821.3100	0.8213	(10.769)	0	0	1,600
2021/10/28	R035	03/02/2022	10.35	Put	Bond Future	3,638.7500	3.6388	3,850.9800	3.8510	5.832	0	0	0
2021/10/28	R035	03/02/2022	10.61	Call	Bond Future	1,566.0400	1.5660	1,425.7400	1.4257	(8.959)	0	0	0
2021/10/28	R035	03/02/2022	10.61	Put	Bond Future	2,606.5700	2.6066	2,777.6200	2.7776	6.562	0	0	200
2021/10/28	R035	03/02/2022	10.65	Call	Bond Future	1,680.9300	1.6809	1,534.3400	1.5343	(8.721)	0	0	0
2021/10/28	R035	03/02/2022	11.03	Call	Bond Future	2,991.7300	2.9917	2,789.2300	2.7892	(6.769)	0	0	0
2021/10/28	R035	03/02/2022	11.05	Put	Bond Future	1,374.4400	1.3744	1,480.6500	1.4806	7.728	0	0	1,600
2021/10/28	R035	03/02/2022	11.11	Call	Bond Future	3,318.3500	3.3183	3,105.6100	3.1056	(6.411)	0	0	0
2021/10/28	R035	03/02/2022	11.22	Call	Bond Future	3,787.1000	3.7871	3,561.3900	3.5614	(5.960)	0	0	0
2021/10/28	R035	03/02/2022	11.22	Put	Bond Future	1,064.4200	1.0644	1,150.0600	1.1501	8.046	0	0	0
2021/10/28	R035	03/02/2022	11.23	Call	Bond Future	3,830.8800	3.8309	3,604.0700	3.6041	(5.921)	0	0	0
2021/10/28	R035	03/02/2022	11.23	Put	Bond Future	1,048.4600	1.0485	1,133.0000	1.1330	8.063	0	0	0
2021/10/28	R035	03/02/2022	11.28	Call	Bond Future	4,052.4700	4.0525	3,820.2700	3.8203	(5.730)	0	0	0
2021/10/28	R035	03/02/2022	11.28	Put	Bond Future	972.2800	0.9723	1,051.4300	1.0514	8.141	0	0	200
2021/10/28	R035	03/02/2022	11.33	Put	Bond Future	901.9300	0.9019	975.9800	0.9760	8.210	0	0	500
2021/10/28	R035	03/02/2022	11.39	Call	Bond Future	4,553.8300	4.5538	4,310.7700	4.3108	(5.337)	0	0	0
2021/10/28	R035	03/02/2022	11.39	Put	Bond Future	823.9000	0.8239	892.1900	0.8922	8.289	0	0	683
2021/10/28	R035	03/02/2022	11.73	Call	Bond Future	6,184.1600	6.1842	5,915.1700	5.9152	(4.350)	0	0	0
2021/10/28	R035	03/02/2022	11.73	Put	Bond Future	491.6300	0.4916	533.9900	0.5340	8.616	0	0	280
2021/10/28	R035	03/02/2022	9.92	Call	Bond Future	273.1700	0.2732	232.6100	0.2326	(14.848)	0	0	200
2021/10/28	R035	03/02/2022	9.92	Put	Bond Future	5,868.2300	5.8682	6,139.0200	6.1390	4.615	0	0	0
2021/10/28	R035	03/02/2022			Bond Future	10.7748	90.7834	10.8247	90.4721	0.463	0.0000	0.0000	97,331
2021/10/28	R035	03/02/2022	10.24	Call	Bond Future	704.6900	0.7047	622.3800	0.6224	(11.680)	0	0	500
2021/10/28	R035	03/02/2022	10.65	Put	Bond Future	2,467.3400	2.4673	2,632.1000	2.6321	6.678	0	0	683
2021/10/28	R035	03/02/2022	11.03	Put	Bond Future	1,415.8600	1.4159	1,524.7100	1.5247	7.688	0	0	280
2021/10/28	R035	03/02/2022	11.05	Call	Bond Future	3,072.0900	3.0721	2,866.9500	2.8669	(6.678)	0	0	0
2021/10/28	R035	03/02/2022	11.11	Put	Bond Future	1,256.8800	1.2569	1,355.4900	1.3555	7.846	0	0	200
2021/10/28	R035	03/02/2022	11.24	Call	Bond Future	3,874.6600	3.8747	3,646.7400	3.6467	(5.882)	0	0	0
2021/10/28	R035	03/02/2022	11.24	Put	Bond Future	1,032.5700	1.0326	1,116.0000	1.1160	8.080	0	0	0
2021/10/28	R035	03/02/2022	11.33	Call	Bond Future	4,278.3700	4.2784	4,041.0700	4.0411	(5.547)	0	0	0
2021/10/28	R035	03/02/2022	10.10	Call	Bond Future	481.5600	0.4816	419.1200	0.4191	(12.966)	0	0	280
2021/10/28	R035	03/02/2022	10.10	Put	Bond Future	4,856.6200	4.8566	5,105.5300	5.1055	5.125	0	0	0
2021/10/28	R035	03/02/2022	11.88	Call	Bond Future	6,924.1800	6.9242	6,646.7200	6.6467	(4.007)	0	0	0
2021/10/28	R035	03/02/2022	11.88	Put	Bond Future	387.2500	0.3873	421.1400	0.4211	8.751	0	0	1,800
2021/10/28	R035	03/02/2022	9.70	Call	Bond Future	124.9300	0.1249	103.3800	0.1034	(17.250)	0	0	683
2021/10/28	R035	03/02/2022	9.70	Put	Bond Future	7,242.7600	7.2428	7,532.5600	7.5326	4.001	0	0	0
2021/10/28	R035	05/05/2022	11.63	Call	Bond Future	5,153.0500	5.1530	4,922.5700	4.9226	(4.473)	0	0	0
2021/10/28	R035	05/05/2022	11.63	Put	Bond Future	1,342.4200	1.3424	1,427.2400	1.4272	6.318	0	0	0
2021/10/28	R035	05/05/2022	11.64	Call	Bond Future	5,195.9200	5.1959	4,964.6600	4.9647	(4.451)	0	0	0
2021/10/28	R035	05/05/2022	11.64	Put	Bond Future	1,328.3600	1.3284	1,412.4000	1.4124	6.327	0	0	0
2021/10/28	R035	05/05/2022			Bond Future	10.9826	87.3736	11.0346	87.0583	0.473	0.0000	0.0000	8,926
2021/10/28	R035	05/05/2022	11.65	Call	Bond Future	5,238.6800	5.2387	5,006.6300	5.0066	(4.430)	0	0	0
2021/10/28	R035	05/05/2022	11.65	Put	Bond Future	1,314.2500	1.3143	1,397.5000	1.3975	6.334	0	0	0
2021/10/28	R035	04/08/2022	10.73	Call	Bond Future	1,904.8100	1.9048	1,782.5100	1.7825	(6.421)	0	0	0
2021/10/28	R035	04/08/2022	10.73	Put	Bond Future	4,741.0500	4.7411	4,938.0700	4.9381	4.156	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
2021/10/28	R035	04/08/2022	11.13	Put	Bond Future	3,397.1800	3.3972	3,554.5100	3.5545	4.631	0	0	100
2021/10/28	R035	04/08/2022	9.84	Call	Bond Future	491.4800	0.4915	446.2200	0.4462	(9.209)	0	0	100
2021/10/28	R035	04/08/2022	9.84	Put	Bond Future	9,093.4000	9.0934	9,367.4600	9.3675	3.014	0	0	0
2021/10/28	R035	04/08/2022	10.64	Call	Bond Future	1,692.5700	1.6926	1,579.3700	1.5794	(6.688)	0	0	0
2021/10/28	R035	04/08/2022	10.64	Put	Bond Future	5,088.5000	5.0885	5,294.6200	5.2946	4.051	0	0	100
2021/10/28	R035	04/08/2022	10.72	Call	Bond Future	1,880.4700	1.8805	1,759.1800	1.7592	(6.450)	0	0	0
2021/10/28	R035	04/08/2022	10.72	Put	Bond Future	4,778.6500	4.7787	4,976.6800	4.9767	4.144	0	0	0
2021/10/28	R035	04/08/2022			Bond Future	11.1991	88.3963	11.2533	88.0770	0.484	0.0000	0.0000	0
2021/10/28	R035	04/08/2022	10.74	Call	Bond Future	1,929.3300	1.9293	1,806.0000	1.8060	(6.392)	0	0	0
2021/10/28	R035	04/08/2022	10.74	Put	Bond Future	4,703.7000	4.7037	4,899.6900	4.8997	4.167	0	0	0
2021/10/28	R035	04/08/2022	11.13	Call	Bond Future	2,987.9400	2.9879	2,825.9500	2.8260	(5.421)	0	0	0
2021/10/28	R035	03/11/2022	11.15	Call	Bond Future	2,928.3100	2.9283	2,779.1200	2.7791	(5.095)	0	0	0
2021/10/28	R035	03/11/2022	11.15	Put	Bond Future	4,488.2600	4.4883	4,662.4600	4.6625	3.881	0	0	0
2021/10/28	R035	03/11/2022			Bond Future	11.4184	85.0659	11.4749	84.7425	0.495	0.0000	0.0000	0
2021/10/28	R035	03/11/2022	11.13	Call	Bond Future	2,875.3200	2.8753	2,727.8200	2.7278	(5.130)	0	0	0
2021/10/28	R035	03/11/2022	11.13	Put	Bond Future	4,553.1800	4.5532	4,729.0700	4.7291	3.863	0	0	0
2021/10/28	R035	03/11/2022	11.14	Call	Bond Future	2,901.7500	2.9018	2,753.4100	2.7534	(5.112)	0	0	0
2021/10/28	R035	03/11/2022	11.14	Put	Bond Future	4,520.6300	4.5206	4,695.6800	4.6957	3.872	0	0	0
2021/10/28	R186	04/11/2021		Call	Bond Future	14,539.9400	14.5399	13,890.0600	13.8901	(4.470)	0	0	0
2021/10/28	R186	04/11/2021		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	R186	04/11/2021	7.77	Call	Bond Future	77.8200	0.0778	10.5900	0.0106	(86.392)	0	0	0
2021/10/28	R186	04/11/2021	8.09	Call	Bond Future	718.5300	0.7185	298.1300	0.2981	(58.508)	0	0	0
2021/10/28	R186	04/11/2021	8.09	Put	Bond Future	138.5000	0.1385	367.9800	0.3680	165.690	0	0	0
2021/10/28	R186	04/11/2021	8.10	Call	Bond Future	751.7600	0.7518	319.5000	0.3195	(57.500)	0	0	0
2021/10/28	R186	04/11/2021	8.10	Put	Bond Future	127.9900	0.1280	345.6100	0.3456	170.029	0	0	0
2021/10/28	R186	04/11/2021			Bond Future	7.9579	114.5399	8.1060	113.8901	1.861	0.0000	0.0000	16,747
2021/10/28	R186	04/11/2021	7.77	Put	Bond Future	909.2600	0.9093	1,491.9100	1.4919	64.080	0	0	15,177
2021/10/28	R186	04/11/2021	8.11	Call	Bond Future	785.6200	0.7856	341.7800	0.3418	(56.496)	0	0	0
2021/10/28	R186	04/11/2021	8.11	Put	Bond Future	118.1200	0.1181	324.1600	0.3242	174.433	0	0	0
2021/10/28	R186	04/11/2021	8.77	Call	Bond Future	3,505.7100	3.5057	2,856.1400	2.8561	(18.529)	0	0	0
2021/10/28	R186	04/11/2021	8.77	Put	Bond Future	0.0900	0.0001	0.4000	0.0004	344.444	0	0	15,177
2021/10/28	R186	03/02/2022	7.30	Call	Bond Future	174.5800	0.1746	107.8800	0.1079	(38.206)	0	0	0
2021/10/28	R186	03/02/2022	7.30	Put	Bond Future	3,940.8600	3.9409	4,531.9800	4.5320	15.000	0	0	0
2021/10/28	R186	03/02/2022			Bond Future	8.1836	110.5382	8.3419	109.8804	1.934	0.0000	0.0000	57,355
2021/10/28	R186	03/02/2022	7.28	Call	Bond Future	164.7300	0.1647	101.2500	0.1013	(38.536)	0	0	0
2021/10/28	R186	03/02/2022	7.28	Put	Bond Future	4,018.1200	4.0181	4,612.4600	4.6125	14.791	0	0	0
2021/10/28	R186	03/02/2022	7.29	Call	Bond Future	169.5400	0.1695	104.4800	0.1045	(38.374)	0	0	0
2021/10/28	R186	03/02/2022	7.29	Put	Bond Future	3,979.3700	3.9794	4,572.1300	4.5721	14.896	0	0	0
2021/10/28	R186	05/05/2022	8.14	Call	Bond Future	1,175.7000	1.1757	923.8600	0.9239	(21.420)	0	0	454
2021/10/28	R186	05/05/2022	8.14	Put	Bond Future	2,288.1200	2.2881	2,702.1600	2.7022	18.095	0	0	0
2021/10/28	R186	05/05/2022	8.32	Call	Bond Future	1,503.6900	1.5037	1,206.8900	1.2069	(19.738)	0	0	0
2021/10/28	R186	05/05/2022	8.32	Put	Bond Future	1,900.1100	1.9001	2,269.1900	2.2692	19.424	0	0	0
2021/10/28	R186	05/05/2022	7.28	Call	Bond Future	239.0300	0.2390	164.7100	0.1647	(31.092)	0	0	435
2021/10/28	R186	05/05/2022	7.28	Put	Bond Future	4,855.2300	4.8552	5,446.7900	5.4468	12.184	0	0	0
2021/10/28	R186	05/05/2022	7.48	Call	Bond Future	343.4500	0.3434	241.9200	0.2419	(29.562)	0	0	3,600
2021/10/28	R186	05/05/2022	7.48	Put	Bond Future	4,132.4100	4.1324	4,696.7600	4.6968	13.657	0	0	0
2021/10/28	R186	05/05/2022			Bond Future	8.4203	111.8387	8.5898	111.1728	2.013	0.0000	0.0000	4,404

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
2021/10/28	R186	05/05/2022	8.30	Call	Bond Future	1,465.6500	1.4656	1,173.8300	1.1738	(19.911)	0	0	0
2021/10/28	R186	05/05/2022	8.30	Put	Bond Future	1,941.3300	1.9413	2,315.3900	2.3154	19.268	0	0	0
2021/10/28	R186	05/05/2022	8.64	Call	Bond Future	2,188.9800	2.1890	1,813.9700	1.8140	(17.132)	0	0	0
2021/10/28	R186	05/05/2022	8.64	Put	Bond Future	1,326.9800	1.3270	1,617.8500	1.6178	21.920	0	0	4,035
2021/10/28	R186	05/05/2022	7.88	Call	Bond Future	773.5800	0.7736	585.7200	0.5857	(24.284)	0	0	435
2021/10/28	R186	05/05/2022	7.88	Put	Bond Future	2,930.7200	2.9307	3,408.7400	3.4087	16.311	0	0	0
2021/10/28	R186	05/05/2022	8.94	Call	Bond Future	2,957.1700	2.9572	2,515.5600	2.5156	(14.934)	0	0	0
2021/10/28	R186	05/05/2022	8.94	Put	Bond Future	932.0100	0.9320	1,156.2800	1.1563	24.063	0	0	454
2021/10/28	R186	05/05/2022	8.31	Call	Bond Future	1,484.7600	1.4848	1,190.4400	1.1904	(19.823)	0	0	0
2021/10/28	R186	05/05/2022	8.31	Put	Bond Future	1,920.8000	1.9208	2,292.3600	2.2924	19.344	0	0	0
2021/10/28	R186	05/05/2022	6.73	Call	Bond Future	80.1900	0.0802	52.0900	0.0521	(35.042)	0	0	3,600
2021/10/28	R186	05/05/2022	6.73	Put	Bond Future	7,011.0600	7.0111	7,648.8400	7.6488	9.097	0	0	0
2021/10/28	R186	04/08/2022	9.78	Call	Bond Future	4,785.1500	4.7851	4,273.0000	4.2730	(10.703)	0	0	0
2021/10/28	R186	04/08/2022	9.78	Put	Bond Future	769.2100	0.7692	932.0500	0.9320	21.170	0	0	3,600
2021/10/28	R186	04/08/2022	8.15	Call	Bond Future	1,098.3300	1.0983	876.7000	0.8767	(20.179)	0	0	0
2021/10/28	R186	04/08/2022	8.15	Put	Bond Future	3,070.0500	3.0700	3,523.4100	3.5234	14.767	0	0	0
2021/10/28	R186	04/08/2022	7.96	Call	Bond Future	828.5300	0.8285	646.2000	0.6462	(22.006)	0	0	3,600
2021/10/28	R186	04/08/2022			Bond Future	8.6741	107.8799	8.8563	107.2049	2.101	0.0000	0.0000	0
2021/10/28	R186	04/08/2022	8.13	Call	Bond Future	1,067.9300	1.0679	850.4900	0.8505	(20.361)	0	0	0
2021/10/28	R186	04/08/2022	8.13	Put	Bond Future	3,115.8000	3.1158	3,573.3500	3.5733	14.685	0	0	0
2021/10/28	R186	04/08/2022	8.14	Call	Bond Future	1,082.9000	1.0829	863.3700	0.8634	(20.272)	0	0	0
2021/10/28	R186	04/08/2022	8.14	Put	Bond Future	3,092.6900	3.0927	3,548.1500	3.5481	14.727	0	0	0
2021/10/28	R186	04/08/2022	6.96	Call	Bond Future	152.6900	0.1527	106.4600	0.1065	(30.277)	0	0	3,600
2021/10/28	R186	04/08/2022	6.96	Put	Bond Future	6,773.6300	6.7736	7,402.3900	7.4024	9.282	0	0	0
2021/10/28	R186	04/08/2022	7.96	Put	Bond Future	3,526.3600	3.5264	4,019.0200	4.0190	13.971	0	0	0
2021/10/28	R186	03/11/2022	8.54	Call	Bond Future	1,603.5000	1.6035	1,336.5500	1.3366	(16.648)	0	0	0
2021/10/28	R186	03/11/2022	8.54	Put	Bond Future	3,017.9700	3.0180	3,433.8400	3.4338	13.780	0	0	0
2021/10/28	R186	03/11/2022	8.53	Call	Bond Future	1,587.5100	1.5875	1,322.3000	1.3223	(16.706)	0	0	0
2021/10/28	R186	03/11/2022	8.53	Put	Bond Future	3,037.5300	3.0375	3,455.1400	3.4551	13.748	0	0	0
2021/10/28	R186	03/11/2022			Bond Future	8.9413	109.2679	9.1375	108.5850	2.194	0.0000	0.0000	0
2021/10/28	R186	03/11/2022	8.55	Call	Bond Future	1,619.1500	1.6191	1,350.4700	1.3505	(16.594)	0	0	0
2021/10/28	R186	03/11/2022	8.55	Put	Bond Future	2,998.0900	2.9981	3,412.2300	3.4122	13.813	0	0	0
2021/10/28	R197	04/11/2021			Bond Future	327.8083	327.8083	327.5707	327.5707	(0.072)	0.0000	0.0000	1,189
2021/10/28	R197	03/02/2022			Bond Future	323.3155	323.3155	323.0731	323.0731	(0.075)	0.0000	0.0000	1,048
2021/10/28	R197	05/05/2022			Bond Future	327.1967	327.1967	326.9505	326.9505	(0.075)	0.0000	0.0000	237
2021/10/28	R197	04/08/2022			Bond Future	322.9332	322.9332	322.6845	322.6845	(0.077)	0.0000	0.0000	0
2021/10/28	R197	03/11/2022			Bond Future	327.0066	327.0066	326.7543	326.7543	(0.077)	0.0000	0.0000	0
2021/10/28	R202	04/11/2021			Bond Future	241.1049	241.1049	240.7895	240.7895	(0.131)	0.0000	0.0000	4,415
2021/10/28	R202	03/02/2022			Bond Future	239.4838	239.4838	239.1632	239.1632	(0.134)	0.0000	0.0000	7,843
2021/10/28	R202	05/05/2022			Bond Future	242.3586	242.3586	242.0334	242.0334	(0.134)	0.0000	0.0000	413
2021/10/28	R202	04/08/2022			Bond Future	240.9533	240.9533	240.6243	240.6243	(0.137)	0.0000	0.0000	0
2021/10/28	R202	03/11/2022			Bond Future	243.9921	243.9921	243.6584	243.6584	(0.137)	0.0000	0.0000	0
2021/10/28	R209	04/11/2021	10.00	Call	Bond Future	1.3300	0.0013	0.2500	0.0003	(81.203)	0	0	0
2021/10/28	R209	04/11/2021	10.00	Put	Bond Future	3,042.2300	3.0422	3,338.6600	3.3387	9.744	0	0	3,100
2021/10/28	R209	04/11/2021	10.25	Put	Bond Future	1,617.3300	1.6173	1,885.3100	1.8853	16.569	0	0	4,250

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
2021/10/28	R209	04/11/2021	12.00	Call	Bond Future	7,629.6600	7.6297	7,332.1500	7.3322	(3.899)	0	0	0
2021/10/28	R209	04/11/2021	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,000
2021/10/28	R209	04/11/2021	12.17	Call	Bond Future	8,428.7800	8.4288	8,131.2700	8.1313	(3.530)	0	0	0
2021/10/28	R209	04/11/2021	12.19	Call	Bond Future	8,521.7900	8.5218	8,224.2800	8.2243	(3.491)	0	0	0
2021/10/28	R209	04/11/2021	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	R209	04/11/2021	10.50	Call	Bond Future	428.7300	0.4287	276.2600	0.2763	(35.563)	0	0	0
2021/10/28	R209	04/11/2021			Bond Future	10.5244	69.3416	10.5775	69.0441	0.504	0.0000	0.0000	13,598
2021/10/28	R209	04/11/2021	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,445
2021/10/28	R209	04/11/2021	9.50	Put	Bond Future	6,119.8100	6.1198	6,417.3200	6.4173	4.861	0	0	0
2021/10/28	R209	04/11/2021	10.25	Call	Bond Future	49.3800	0.0494	19.8500	0.0199	(59.802)	0	0	0
2021/10/28	R209	04/11/2021	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	R209	04/11/2021	12.18	Call	Bond Future	8,475.3100	8.4753	8,177.8000	8.1778	(3.510)	0	0	0
2021/10/28	R209	04/11/2021	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	R209	04/11/2021	10.50	Put	Bond Future	566.1300	0.5661	711.1700	0.7112	25.620	0	0	150
2021/10/28	R209	03/02/2022	11.03	Call	Bond Future	2,800.9600	2.8010	2,597.0000	2.5970	(7.282)	0	0	0
2021/10/28	R209	03/02/2022	11.03	Put	Bond Future	1,076.1600	1.0762	1,173.5100	1.1735	9.046	0	0	0
2021/10/28	R209	03/02/2022	11.02	Call	Bond Future	2,764.9000	2.7649	2,562.1900	2.5622	(7.332)	0	0	0
2021/10/28	R209	03/02/2022	11.02	Put	Bond Future	1,092.9800	1.0930	1,191.5800	1.1916	9.021	0	0	0
2021/10/28	R209	03/02/2022			Bond Future	10.7096	70.1164	10.7647	69.8151	0.515	0.0000	0.0000	22,060
2021/10/28	R209	03/02/2022	11.04	Call	Bond Future	2,837.2000	2.8372	2,632.0000	2.6320	(7.232)	0	0	0
2021/10/28	R209	03/02/2022	11.04	Put	Bond Future	1,059.5700	1.0596	1,155.6800	1.1557	9.071	0	0	0
2021/10/28	R209	05/05/2022	10.75	Call	Bond Future	1,925.1200	1.9251	1,781.3300	1.7813	(7.469)	0	0	0
2021/10/28	R209	05/05/2022	10.75	Put	Bond Future	2,708.9000	2.7089	2,870.1200	2.8701	5.951	0	0	11,050
2021/10/28	R209	05/05/2022	11.43	Call	Bond Future	4,035.6000	4.0356	3,820.8700	3.8209	(5.321)	0	0	0
2021/10/28	R209	05/05/2022	11.43	Put	Bond Future	1,261.4000	1.2614	1,351.6800	1.3517	7.157	0	0	0
2021/10/28	R209	05/05/2022	11.44	Call	Bond Future	4,071.6900	4.0717	3,856.1100	3.8561	(5.295)	0	0	0
2021/10/28	R209	05/05/2022	11.44	Put	Bond Future	1,247.1700	1.2472	1,336.6000	1.3366	7.171	0	0	0
2021/10/28	R209	05/05/2022	9.75	Call	Bond Future	302.2300	0.3022	264.2600	0.2643	(12.563)	0	0	8,025
2021/10/28	R209	05/05/2022	9.75	Put	Bond Future	6,841.9900	6.8420	7,109.0300	7.1090	3.903	0	0	0
2021/10/28	R209	05/05/2022			Bond Future	10.8954	67.8000	10.9526	67.4950	0.525	0.0000	0.0000	5,016
2021/10/28	R209	05/05/2022	11.45	Call	Bond Future	4,107.7200	4.1077	3,891.2800	3.8913	(5.269)	0	0	0
2021/10/28	R209	05/05/2022	11.45	Put	Bond Future	1,232.9300	1.2329	1,321.5000	1.3215	7.184	0	0	0
2021/10/28	R209	05/05/2022	12.00	Call	Bond Future	6,229.2000	6.2292	5,975.8100	5.9758	(4.068)	0	0	0
2021/10/28	R209	05/05/2022	12.00	Put	Bond Future	674.2000	0.6742	725.8200	0.7258	7.656	0	0	11,050
2021/10/28	R209	04/08/2022	10.58	Call	Bond Future	1,593.2700	1.5933	1,478.8100	1.4788	(7.184)	0	0	0
2021/10/28	R209	04/08/2022	10.58	Put	Bond Future	4,301.0000	4.3010	4,495.4400	4.4954	4.521	0	0	0
2021/10/28	R209	04/08/2022	10.57	Put	Bond Future	4,335.8800	4.3359	4,531.2900	4.5313	4.507	0	0	0
2021/10/28	R209	04/08/2022			Bond Future	11.0848	68.5939	11.1442	68.2850	0.536	0.0000	0.0000	0
2021/10/28	R209	04/08/2022	10.59	Call	Bond Future	1,613.9600	1.6140	1,498.5200	1.4985	(7.153)	0	0	0
2021/10/28	R209	04/08/2022	10.59	Put	Bond Future	4,266.5600	4.2666	4,460.0200	4.4600	4.534	0	0	0
2021/10/28	R209	04/08/2022	10.57	Call	Bond Future	1,572.9500	1.5729	1,459.4600	1.4595	(7.215)	0	0	0
2021/10/28	R209	03/11/2022	11.03	Call	Bond Future	2,607.9600	2.6080	2,461.9500	2.4619	(5.599)	0	0	0
2021/10/28	R209	03/11/2022	11.03	Put	Bond Future	3,872.7300	3.8727	4,039.5500	4.0395	4.308	0	0	0
2021/10/28	R209	03/11/2022			Bond Future	11.2753	66.3433	11.3370	66.0304	0.547	0.0000	0.0000	0
2021/10/28	R209	03/11/2022	11.02	Call	Bond Future	2,584.2600	2.5843	2,439.0700	2.4391	(5.618)	0	0	0
2021/10/28	R209	03/11/2022	11.02	Put	Bond Future	3,901.3100	3.9013	4,068.9500	4.0689	4.297	0	0	0
2021/10/28	R209	03/11/2022	11.01	Call	Bond Future	2,560.6700	2.5607	2,416.3100	2.4163	(5.638)	0	0	0
2021/10/28	R209	03/11/2022	11.01	Put	Bond Future	3,930.0500	3.9300	4,098.5200	4.0985	4.287	0	0	0

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2021/10/28	R210	04/11/2021			Bond Future	212.0112	212.0112	211.9705	211.9705	(0.019)	0.0000	0.0000	1,253
2021/10/28	R210	03/02/2022			Bond Future	214.4328	214.4328	214.3902	214.3902	(0.020)	0.0000	0.0000	1,381
2021/10/28	R210	05/05/2022			Bond Future	214.1538	214.1538	214.1105	214.1105	(0.020)	0.0000	0.0000	104
2021/10/28	R210	04/08/2022			Bond Future	216.8385	216.8385	216.7943	216.7943	(0.020)	0.0000	0.0000	0
2021/10/28	R210	03/11/2022			Bond Future	216.6594	216.6594	216.6152	216.6152	(0.020)	0.0000	0.0000	0
2021/10/28	R212	04/11/2021			Bond Future	175.9077	175.9077	175.9152	175.9152	0.004	0.0000	0.0000	2,585
2021/10/28	R213	04/11/2021	11.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	R213	04/11/2021	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	R213	04/11/2021	11.11	Call	Bond Future	6,380.1000	6.3801	5,861.5700	5.8616	(8.127)	0	0	0
2021/10/28	R213	04/11/2021			Bond Future	9.8467	84.2418	9.9446	83.7232	0.994	0.0000	0.0000	7,073
2021/10/28	R213	04/11/2021	11.09	Call	Bond Future	6,284.1700	6.2842	5,765.6400	5.7656	(8.251)	0	0	0
2021/10/28	R213	04/11/2021	11.10	Call	Bond Future	6,332.1500	6.3322	5,813.6200	5.8136	(8.189)	0	0	0
2021/10/28	R213	04/11/2021	11.11	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	R213	03/02/2022	9.22	Put	Bond Future	4,738.0200	4.7380	5,197.6100	5.1976	9.700	0	0	0
2021/10/28	R213	03/02/2022	9.58	Put	Bond Future	3,201.4200	3.2014	3,586.4400	3.5864	12.027	0	0	200
2021/10/28	R213	03/02/2022	9.98	Call	Bond Future	1,482.1600	1.4822	1,240.2100	1.2402	(16.324)	0	0	0
2021/10/28	R213	03/02/2022	9.98	Put	Bond Future	1,906.2200	1.9062	2,189.1600	2.1892	14.843	0	0	0
2021/10/28	R213	03/02/2022	10.00	Call	Bond Future	1,532.5000	1.5325	1,285.3500	1.2853	(16.127)	0	0	0
2021/10/28	R213	03/02/2022	10.00	Put	Bond Future	1,852.9300	1.8529	2,130.6700	2.1307	14.989	0	0	430
2021/10/28	R213	03/02/2022	10.60	Put	Bond Future	746.3200	0.7463	886.7200	0.8867	18.812	0	0	430
2021/10/28	R213	03/02/2022	10.67	Call	Bond Future	3,724.7900	3.7248	3,328.0200	3.3280	(10.652)	0	0	0
2021/10/28	R213	03/02/2022	10.67	Put	Bond Future	668.9100	0.6689	797.0300	0.7970	19.154	0	0	220
2021/10/28	R213	03/02/2022	8.63	Call	Bond Future	34.8200	0.0348	22.9100	0.0229	(34.204)	0	0	200
2021/10/28	R213	03/02/2022	8.63	Put	Bond Future	7,858.5500	7.8586	8,371.5300	8.3715	6.528	0	0	0
2021/10/28	R213	03/02/2022	8.80	Call	Bond Future	61.5900	0.0616	41.6800	0.0417	(32.327)	0	0	102
2021/10/28	R213	03/02/2022	8.80	Put	Bond Future	6,907.9700	6.9080	7,412.9500	7.4129	7.310	0	0	0
2021/10/28	R213	03/02/2022			Bond Future	10.0621	85.1830	10.1644	84.6581	1.017	0.0000	0.0000	16,644
2021/10/28	R213	03/02/2022	9.22	Call	Bond Future	248.7300	0.2487	183.4300	0.1834	(26.253)	0	0	430
2021/10/28	R213	03/02/2022	9.58	Call	Bond Future	669.1200	0.6691	529.2500	0.5292	(20.904)	0	0	0
2021/10/28	R213	03/02/2022	9.76	Call	Bond Future	992.3700	0.9924	807.4100	0.8074	(18.638)	0	0	0
2021/10/28	R213	03/02/2022	9.76	Put	Bond Future	2,567.4800	2.5675	2,907.4100	2.9074	13.240	0	0	102
2021/10/28	R213	03/02/2022	9.96	Call	Bond Future	1,432.9400	1.4329	1,196.1900	1.1962	(16.522)	0	0	0
2021/10/28	R213	03/02/2022	9.96	Put	Bond Future	1,960.7900	1.9608	2,248.9300	2.2489	14.695	0	0	0
2021/10/28	R213	03/02/2022	9.97	Call	Bond Future	1,457.5200	1.4575	1,218.1700	1.2182	(16.422)	0	0	0
2021/10/28	R213	03/02/2022	9.97	Put	Bond Future	1,933.4500	1.9334	2,218.9900	2.2190	14.768	0	0	0
2021/10/28	R213	03/02/2022	10.15	Call	Bond Future	1,940.8700	1.9409	1,655.3200	1.6553	(14.712)	0	0	0
2021/10/28	R213	03/02/2022	10.15	Put	Bond Future	1,489.4400	1.4894	1,728.7800	1.7288	16.069	0	0	200
2021/10/28	R213	03/02/2022	10.17	Call	Bond Future	1,999.0600	1.9991	1,708.5100	1.7085	(14.534)	0	0	0
2021/10/28	R213	03/02/2022	10.17	Put	Bond Future	1,445.4200	1.4454	1,679.7600	1.6798	16.213	0	0	220
2021/10/28	R213	03/02/2022	10.25	Call	Bond Future	2,240.4300	2.2404	1,930.2800	1.9303	(13.843)	0	0	0
2021/10/28	R213	03/02/2022	10.25	Put	Bond Future	1,279.6100	1.2796	1,494.3500	1.4944	16.782	0	0	102
2021/10/28	R213	03/02/2022	10.60	Call	Bond Future	3,457.9400	3.4579	3,073.4500	3.0735	(11.119)	0	0	0
2021/10/28	R213	03/02/2022	9.15	Call	Bond Future	197.6800	0.1977	143.4600	0.1435	(27.428)	0	0	220
2021/10/28	R213	03/02/2022	9.15	Put	Bond Future	5,074.2200	5.0742	5,544.8900	5.5449	9.276	0	0	0
2021/10/28	R213	05/05/2022	10.63	Call	Bond Future	3,254.4800	3.2545	2,920.9300	2.9209	(10.249)	0	0	0

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2021/10/28	R213	05/05/2022	10.65	Put	Bond Future	1,465.1400	1.4651	1,659.5200	1.6595	13.267	0	0	0
2021/10/28	R213	05/05/2022			Bond Future	10.2733	82.6532	10.3801	82.1219	1.040	0.0000	0.0000	0
2021/10/28	R213	05/05/2022	10.63	Put	Bond Future	1,497.7300	1.4977	1,695.4700	1.6955	13.203	0	0	0
2021/10/28	R213	05/05/2022	10.64	Call	Bond Future	3,286.5300	3.2865	2,951.2900	2.9513	(10.200)	0	0	0
2021/10/28	R213	05/05/2022	10.64	Put	Bond Future	1,481.2400	1.4812	1,677.2900	1.6773	13.236	0	0	0
2021/10/28	R213	05/05/2022	10.65	Call	Bond Future	3,318.9200	3.3189	2,982.0100	2.9820	(10.151)	0	0	0
2021/10/28	R213	04/08/2022	9.88	Call	Bond Future	1,306.3300	1.3063	1,133.1500	1.1331	(13.257)	0	0	0
2021/10/28	R213	04/08/2022	9.89	Call	Bond Future	1,323.9100	1.3239	1,149.1300	1.1491	(13.202)	0	0	0
2021/10/28	R213	04/08/2022	9.90	Put	Bond Future	4,285.3400	4.2853	4,647.0800	4.6471	8.441	0	0	0
2021/10/28	R213	04/08/2022			Bond Future	10.4946	83.6236	10.6063	83.0854	1.065	0.0000	0.0000	0
2021/10/28	R213	04/08/2022	9.88	Put	Bond Future	4,351.1500	4.3512	4,716.1300	4.7161	8.388	0	0	0
2021/10/28	R213	04/08/2022	9.89	Put	Bond Future	4,318.0200	4.3180	4,681.4000	4.6814	8.415	0	0	0
2021/10/28	R213	04/08/2022	9.90	Call	Bond Future	1,341.9100	1.3419	1,165.4900	1.1655	(13.147)	0	0	0
2021/10/28	R213	03/11/2022	10.38	Call	Bond Future	2,245.6000	2.2456	2,014.2200	2.0142	(10.304)	0	0	0
2021/10/28	R213	03/11/2022	10.38	Put	Bond Future	3,867.6300	3.8676	4,180.9500	4.1810	8.101	0	0	0
2021/10/28	R213	03/11/2022	10.39	Call	Bond Future	2,266.6400	2.2666	2,033.8600	2.0339	(10.270)	0	0	0
2021/10/28	R213	03/11/2022	10.39	Put	Bond Future	3,840.6300	3.8406	4,152.5500	4.1525	8.122	0	0	0
2021/10/28	R213	03/11/2022			Bond Future	10.7219	81.1740	10.8387	80.6294	1.089	0.0000	0.0000	0
2021/10/28	R213	03/11/2022	10.40	Call	Bond Future	2,288.1200	2.2881	2,053.9300	2.0539	(10.235)	0	0	0
2021/10/28	R213	03/11/2022	10.40	Put	Bond Future	3,814.1000	3.8141	4,124.6100	4.1246	8.141	0	0	0
2021/10/28	R214	04/11/2021	12.46	Call	Bond Future	8,008.0500	8.0080	7,762.6800	7.7627	(3.064)	0	0	0
2021/10/28	R214	04/11/2021	12.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	R214	04/11/2021	12.47	Call	Bond Future	8,054.2800	8.0543	7,808.9100	7.8089	(3.046)	0	0	0
2021/10/28	R214	04/11/2021			Bond Future	10.9044	66.0457	10.9475	65.8003	0.395	0.0000	0.0000	4,541
2021/10/28	R214	04/11/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	R214	04/11/2021	12.48	Call	Bond Future	8,100.4400	8.1004	7,855.0700	7.8551	(3.029)	0	0	0
2021/10/28	R214	04/11/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	R214	03/02/2022	11.39	Put	Bond Future	1,173.2900	1.1733	1,253.8600	1.2539	6.867	0	0	0
2021/10/28	R214	03/02/2022	11.40	Put	Bond Future	1,156.0700	1.1561	1,235.6300	1.2356	6.882	0	0	0
2021/10/28	R214	03/02/2022	11.41	Call	Bond Future	2,878.9600	2.8790	2,709.0200	2.7090	(5.903)	0	0	0
2021/10/28	R214	03/02/2022			Bond Future	11.0905	66.7835	11.1352	66.5351	0.404	0.0000	0.0000	18,846
2021/10/28	R214	03/02/2022	11.39	Call	Bond Future	2,806.6100	2.8066	2,638.6800	2.6387	(5.983)	0	0	0
2021/10/28	R214	03/02/2022	11.40	Call	Bond Future	2,842.7700	2.8428	2,673.8300	2.6738	(5.943)	0	0	0
2021/10/28	R214	03/02/2022	11.41	Put	Bond Future	1,138.9500	1.1389	1,217.5100	1.2175	6.898	0	0	0
2021/10/28	R214	05/05/2022	11.73	Put	Bond Future	1,442.7800	1.4428	1,521.5200	1.5215	5.458	0	0	0
2021/10/28	R214	05/05/2022	11.74	Put	Bond Future	1,427.0400	1.4270	1,505.0700	1.5051	5.468	0	0	0
2021/10/28	R214	05/05/2022	11.75	Call	Bond Future	3,931.6400	3.9316	3,757.3500	3.7574	(4.433)	0	0	0
2021/10/28	R214	05/05/2022			Bond Future	11.2704	64.2897	11.3169	64.0381	0.413	0.0000	0.0000	441
2021/10/28	R214	05/05/2022	11.73	Call	Bond Future	3,860.9100	3.8609	3,688.0500	3.6881	(4.477)	0	0	0
2021/10/28	R214	05/05/2022	11.74	Call	Bond Future	3,896.1400	3.8961	3,722.5700	3.7226	(4.455)	0	0	0
2021/10/28	R214	05/05/2022	11.75	Put	Bond Future	1,411.6400	1.4116	1,488.9500	1.4890	5.477	0	0	0
2021/10/28	R214	04/08/2022	10.98	Put	Bond Future	4,254.3300	4.2543	4,411.4100	4.4114	3.692	0	0	0
2021/10/28	R214	04/08/2022	10.99	Call	Bond Future	1,674.5700	1.6746	1,575.9400	1.5759	(5.890)	0	0	0
2021/10/28	R214	04/08/2022			Bond Future	11.4564	65.0414	11.5047	64.7865	0.422	0.0000	0.0000	0
2021/10/28	R214	04/08/2022	10.97	Call	Bond Future	1,631.4700	1.6315	1,534.5000	1.5345	(5.944)	0	0	0
2021/10/28	R214	04/08/2022	10.97	Put	Bond Future	4,289.1700	4.2892	4,447.0800	4.4471	3.682	0	0	0
2021/10/28	R214	04/08/2022	10.98	Call	Bond Future	1,653.0500	1.6531	1,555.2500	1.5553	(5.916)	0	0	0

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2021/10/28	R214	04/08/2022	10.99	Put	Bond Future	4,219.5100	4.2195	4,375.7600	4.3758	3.703	0	0	0
2021/10/28	R214	03/11/2022	11.34	Call	Bond Future	2,491.4300	2.4914	2,373.5000	2.3735	(4.733)	0	0	0
2021/10/28	R214	03/11/2022	11.36	Put	Bond Future	4,026.2900	4.0263	4,165.0500	4.1650	3.446	0	0	0
2021/10/28	R214	03/11/2022			Bond Future	11.6431	62.6070	11.6933	62.3489	0.431	0.0000	0.0000	0
2021/10/28	R214	03/11/2022	11.34	Put	Bond Future	4,085.8900	4.0859	4,226.0500	4.2261	3.430	0	0	0
2021/10/28	R214	03/11/2022	11.35	Call	Bond Future	2,515.0400	2.5150	2,396.4200	2.3964	(4.716)	0	0	0
2021/10/28	R214	03/11/2022	11.35	Put	Bond Future	4,055.8700	4.0559	4,195.3400	4.1953	3.439	0	0	0
2021/10/28	R214	03/11/2022	11.36	Call	Bond Future	2,539.0300	2.5390	2,419.7000	2.4197	(4.700)	0	0	0
2021/10/28	R248	04/11/2021	10.20	Put	Bond Future	5,117.6300	5.1176	5,500.9400	5.5009	7.490	0	0	0
2021/10/28	R248	04/11/2021	12.85	Call	Bond Future	12,412.8200	12.4128	12,029.3300	12.0293	(3.089)	0	0	0
2021/10/28	R248	04/11/2021	12.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	R248	04/11/2021	10.80	Call	Bond Future	382.3000	0.3823	225.3500	0.2254	(41.054)	0	0	1,050
2021/10/28	R248	04/11/2021	10.80	Put	Bond Future	887.4200	0.8874	1,113.9600	1.1140	25.528	0	0	0
2021/10/28	R248	04/11/2021			Bond Future	10.8693	83.3711	10.9224	82.9876	0.489	0.0000	0.0000	92,471
2021/10/28	R248	04/11/2021	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	R248	04/11/2021	9.60	Put	Bond Future	10,193.8800	10.1939	10,577.3700	10.5774	3.762	0	0	0
2021/10/28	R248	04/11/2021	10.20	Call	Bond Future	0.2000	0.0002	0.0200	0.0000	(90.000)	0	0	1,050
2021/10/28	R248	04/11/2021	10.30	Call	Bond Future	1.0700	0.0011	0.1800	0.0002	(83.178)	0	0	0
2021/10/28	R248	04/11/2021	10.30	Put	Bond Future	4,319.0500	4.3190	4,701.6500	4.7017	8.858	0	0	0
2021/10/28	R248	04/11/2021	12.84	Call	Bond Future	12,358.7900	12.3588	11,975.3000	11.9753	(3.103)	0	0	0
2021/10/28	R248	04/11/2021	12.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	R248	04/11/2021	12.83	Call	Bond Future	12,304.6800	12.3047	11,921.1900	11.9212	(3.117)	0	0	0
2021/10/28	R248	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/28	R248	03/02/2022	10.40	Call	Bond Future	536.5900	0.5366	459.2700	0.4593	(14.410)	0	0	100
2021/10/28	R248	03/02/2022	10.50	Call	Bond Future	707.5700	0.7076	612.6300	0.6126	(13.418)	0	0	0
2021/10/28	R248	03/02/2022	10.50	Put	Bond Future	4,777.1600	4.7772	5,070.6000	5.0706	6.143	0	0	0
2021/10/28	R248	03/02/2022	10.90	Call	Bond Future	1,729.1800	1.7292	1,554.4800	1.5545	(10.103)	0	0	900
2021/10/28	R248	03/02/2022	10.90	Put	Bond Future	2,823.6600	2.8237	3,037.3400	3.0373	7.567	0	0	0
2021/10/28	R248	03/02/2022	11.47	Call	Bond Future	4,040.0600	4.0401	3,762.7300	3.7627	(6.865)	0	0	0
2021/10/28	R248	03/02/2022	10.20	Put	Bond Future	6,711.5300	6.7115	7,052.5900	7.0526	5.082	0	0	0
2021/10/28	R248	03/02/2022	11.48	Call	Bond Future	4,087.9300	4.0879	3,809.1700	3.8092	(6.819)	0	0	0
2021/10/28	R248	03/02/2022	11.49	Put	Bond Future	1,163.7500	1.1638	1,271.9400	1.2719	9.297	0	0	0
2021/10/28	R248	03/02/2022	9.80	Call	Bond Future	68.5400	0.0685	54.3000	0.0543	(20.776)	0	0	0
2021/10/28	R248	03/02/2022	9.80	Put	Bond Future	9,818.6800	9.8187	10,192.8200	10.1928	3.810	0	0	0
2021/10/28	R248	03/02/2022	10.00	Call	Bond Future	133.3900	0.1334	107.8600	0.1079	(19.139)	0	0	1,300
2021/10/28	R248	03/02/2022	10.00	Put	Bond Future	8,195.1900	8.1952	8,558.0400	8.5580	4.428	0	0	0
2021/10/28	R248	03/02/2022			Bond Future	11.0536	84.3026	11.1090	83.9142	0.501	0.0000	0.0000	177,339
2021/10/28	R248	03/02/2022	10.40	Put	Bond Future	5,379.5200	5.3795	5,690.5800	5.6906	5.782	0	0	0
2021/10/28	R248	03/02/2022	10.70	Call	Bond Future	1,154.6000	1.1546	1,020.6000	1.0206	(11.606)	0	0	1,300
2021/10/28	R248	03/02/2022	10.70	Put	Bond Future	3,713.4500	3.7135	3,967.8300	3.9678	6.850	0	0	0
2021/10/28	R248	03/02/2022	11.00	Call	Bond Future	2,063.8800	2.0639	1,869.0400	1.8690	(9.440)	0	0	100
2021/10/28	R248	03/02/2022	11.00	Put	Bond Future	2,443.0100	2.4430	2,636.5500	2.6365	7.922	0	0	0
2021/10/28	R248	03/02/2022	11.47	Put	Bond Future	1,199.9500	1.2000	1,311.0000	1.3110	9.255	0	0	0
2021/10/28	R248	03/02/2022	10.20	Call	Bond Future	284.7700	0.2848	237.4500	0.2375	(16.617)	0	0	900
2021/10/28	R248	03/02/2022	11.48	Put	Bond Future	1,181.7900	1.1818	1,291.4100	1.2914	9.276	0	0	0
2021/10/28	R248	03/02/2022	11.49	Call	Bond Future	4,135.8100	4.1358	3,855.6200	3.8556	(6.775)	0	0	0
2021/10/28	R248	05/05/2022	11.79	Call	Bond Future	5,249.3200	5.2493	4,970.2600	4.9703	(5.316)	0	0	0

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2021/10/28	R248	05/05/2022	11.79	Put	Bond Future	1,584.6700	1.5847	1,698.7300	1.6987	7.198	0	0	0
2021/10/28	R248	05/05/2022	11.80	Call	Bond Future	5,295.5000	5.2955	5,015.3900	5.0154	(5.290)	0	0	0
2021/10/28	R248	05/05/2022			Bond Future	11.2319	80.8797	11.2896	80.4865	0.513	0.0000	0.0000	2,035
2021/10/28	R248	05/05/2022	11.80	Put	Bond Future	1,567.9400	1.5679	1,680.9500	1.6809	7.208	0	0	0
2021/10/28	R248	05/05/2022	11.81	Call	Bond Future	5,341.7800	5.3418	5,060.6300	5.0606	(5.263)	0	0	0
2021/10/28	R248	05/05/2022	11.81	Put	Bond Future	1,551.3900	1.5514	1,663.3600	1.6634	7.217	0	0	0
2021/10/28	R248	04/08/2022	10.98	Call	Bond Future	2,117.4800	2.1175	1,963.3100	1.9633	(7.281)	0	0	0
2021/10/28	R248	04/08/2022	10.98	Put	Bond Future	5,119.0100	5.1190	5,362.9700	5.3630	4.766	0	0	0
2021/10/28	R248	04/08/2022	10.99	Call	Bond Future	2,145.0100	2.1450	1,989.5300	1.9895	(7.248)	0	0	0
2021/10/28	R248	04/08/2022	10.99	Put	Bond Future	5,075.5300	5.0755	5,318.1800	5.3182	4.781	0	0	0
2021/10/28	R248	04/08/2022			Bond Future	11.4165	81.8254	11.4766	81.4273	0.527	0.0000	0.0000	0
2021/10/28	R248	04/08/2022	11.00	Call	Bond Future	2,172.7400	2.1727	2,015.9400	2.0159	(7.217)	0	0	0
2021/10/28	R248	04/08/2022	11.00	Put	Bond Future	5,032.3500	5.0324	5,273.6800	5.2737	4.796	0	0	0
2021/10/28	R248	03/11/2022	11.30	Put	Bond Future	5,044.6600	5.0447	5,266.4900	5.2665	4.397	0	0	0
2021/10/28	R248	03/11/2022	11.31	Put	Bond Future	5,006.7500	5.0068	5,227.4700	5.2275	4.408	0	0	0
2021/10/28	R248	03/11/2022	11.32	Call	Bond Future	3,107.4100	3.1074	2,923.8500	2.9238	(5.907)	0	0	0
2021/10/28	R248	03/11/2022			Bond Future	11.6018	78.4738	11.6644	78.0706	0.540	0.0000	0.0000	0
2021/10/28	R248	03/11/2022	11.30	Call	Bond Future	3,048.2100	3.0482	2,866.8600	2.8669	(5.949)	0	0	0
2021/10/28	R248	03/11/2022	11.31	Call	Bond Future	3,077.9000	3.0779	2,895.4400	2.8954	(5.928)	0	0	0
2021/10/28	R248	03/11/2022	11.32	Put	Bond Future	4,968.7600	4.9688	5,188.3800	5.1884	4.420	0	0	0

Total

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