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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/10/2021 TO 15/10/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	2025	04/11/2021		Bond Future	155.4964	155.4964	155.5173	155.5173	0.013	0.0000	0.0000	1,995
2021/10/15	2025	03/02/2022		Bond Future	155.6979	155.6979	155.7182	155.7182	0.013	0.0000	0.0000	3,794
2021/10/15	2025	05/05/2022		Bond Future	157.5629	157.5629	157.5831	157.5831	0.013	0.0000	0.0000	164
2021/10/15	2025	04/08/2022		Bond Future	157.8959	157.8959	157.9163	157.9163	0.013	0.0000	0.0000	0
2021/10/15	2025	03/11/2022		Bond Future	157.9000	157.9000	157.9000	157.9000	0.000	0.0000	0.0000	0
2021/10/15	2029	04/11/2021		Bond Future	114.3580	114.3580	114.7466	114.7466	0.340	0.0000	0.0000	2,232
2021/10/15	2029	03/02/2022		Bond Future	115.6709	115.6709	116.0635	116.0635	0.339	0.0000	0.0000	2,576

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
2021/10/15	2029	05/05/2022			Bond Future	115.8569	115.8569	116.2540	116.2540	0.343	0.0000	0.0000	186
2021/10/15	2029	04/08/2022			Bond Future	117.2915	117.2915	117.6933	117.6933	0.343	0.0000	0.0000	0
2021/10/15	2029	03/11/2022			Bond Future	117.6200	117.6200	117.6200	117.6200	0.000	0.0000	0.0000	0
2021/10/15	2030	04/11/2021	8.27	Call	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0	0	300
2021/10/15	2030	04/11/2021	8.27	Put	Bond Future	6,711.3900	6.7114	6,537.2200	6.5372	(2.595)	0	0	0
2021/10/15	2030	04/11/2021	8.77	Put	Bond Future	3,864.7400	3.8647	3,691.9300	3.6919	(4.471)	0	0	0
2021/10/15	2030	04/11/2021	11.26	Call	Bond Future	8,900.8700	8.9009	9,075.0300	9.0750	1.957	0	0	0
2021/10/15	2030	04/11/2021	11.44	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	300
2021/10/15	2030	04/11/2021	10.59	Put	Bond Future	3.5400	0.0035	2.1900	0.0022	(38.136)	0	0	0
2021/10/15	2030	04/11/2021	10.60	Call	Bond Future	5,749.2900	5.7493	5,922.1900	5.9222	3.007	0	0	0
2021/10/15	2030	04/11/2021	10.60	Put	Bond Future	3.3200	0.0033	2.0500	0.0021	(38.253)	0	0	0
2021/10/15	2030	04/11/2021	9.30	Put	Bond Future	1,321.0300	1.3210	1,187.7500	1.1878	(10.089)	0	0	0
2021/10/15	2030	04/11/2021	9.35	Call	Bond Future	478.2600	0.4783	527.4800	0.5275	10.291	0	0	0
2021/10/15	2030	04/11/2021	9.35	Put	Bond Future	1,145.9500	1.1459	1,021.0000	1.0210	(10.904)	0	0	9,100
2021/10/15	2030	04/11/2021	9.40	Put	Bond Future	985.9000	0.9859	869.8800	0.8699	(11.768)	0	0	0
2021/10/15	2030	04/11/2021	9.20	Call	Bond Future	235.2300	0.2352	261.7700	0.2618	11.283	0	0	29
2021/10/15	2030	04/11/2021			Bond Future	9.4749	93.8758	9.4422	94.0500	(0.345)	0.0000	0.0000	93,840
2021/10/15	2030	04/11/2021	8.75	Call	Bond Future	10.3200	0.0103	11.4500	0.0115	10.950	0	0	3,250
2021/10/15	2030	04/11/2021	8.75	Put	Bond Future	3,975.1100	3.9751	3,802.0700	3.8021	(4.353)	0	0	0
2021/10/15	2030	04/11/2021	8.77	Call	Bond Future	12.2500	0.0123	13.6100	0.0136	11.102	0	0	300
2021/10/15	2030	04/11/2021	10.61	Call	Bond Future	5,798.0500	5.7980	5,971.0200	5.9710	2.983	0	0	0
2021/10/15	2030	04/11/2021	10.61	Put	Bond Future	3.1200	0.0031	1.9200	0.0019	(38.462)	0	0	0
2021/10/15	2030	04/11/2021	11.26	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	29
2021/10/15	2030	04/11/2021	11.44	Call	Bond Future	9,735.0600	9.7351	9,909.2200	9.9092	1.789	0	0	0
2021/10/15	2030	04/11/2021	9.90	Call	Bond Future	2,370.4600	2.3705	2,512.9200	2.5129	6.010	0	0	29
2021/10/15	2030	04/11/2021	9.90	Put	Bond Future	142.7400	0.1427	111.0300	0.1110	(22.215)	0	0	0
2021/10/15	2030	04/11/2021	10.59	Call	Bond Future	5,700.5200	5.7005	5,873.3400	5.8733	3.032	0	0	0
2021/10/15	2030	04/11/2021	9.30	Call	Bond Future	384.1900	0.3842	425.0800	0.4251	10.643	0	0	0
2021/10/15	2030	04/11/2021	9.40	Call	Bond Future	586.3500	0.5863	644.5000	0.6445	9.917	0	0	560
2021/10/15	2030	04/11/2021	8.80	Call	Bond Future	15.7300	0.0157	17.5100	0.0175	11.316	0	0	560
2021/10/15	2030	04/11/2021	8.80	Put	Bond Future	3,700.0800	3.7001	3,527.6900	3.5277	(4.659)	0	0	0
2021/10/15	2030	04/11/2021	9.20	Put	Bond Future	1,713.3900	1.7134	1,565.7600	1.5658	(8.616)	0	0	0
2021/10/15	2030	04/11/2021	9.25	Call	Bond Future	303.6500	0.3036	336.9600	0.3370	10.970	0	0	0
2021/10/15	2030	04/11/2021	9.25	Put	Bond Future	1,510.6500	1.5106	1,369.7900	1.3698	(9.324)	0	0	5,000
2021/10/15	2030	03/02/2022	9.45	Call	Bond Future	1,207.0800	1.2071	1,270.6700	1.2707	5.268	0	0	0
2021/10/15	2030	03/02/2022	9.45	Put	Bond Future	2,455.1000	2.4551	2,343.0700	2.3431	(4.563)	0	0	0
2021/10/15	2030	03/02/2022	8.39	Call	Bond Future	92.8000	0.0928	100.5300	0.1005	8.330	0	0	101
2021/10/15	2030	03/02/2022	8.39	Put	Bond Future	7,104.2600	7.1043	6,936.3700	6.9364	(2.363)	0	0	0
2021/10/15	2030	03/02/2022	8.85	Call	Bond Future	317.4100	0.3174	340.3400	0.3403	7.224	0	0	1,000
2021/10/15	2030	03/02/2022	8.85	Put	Bond Future	4,772.8600	4.7729	4,620.1700	4.6202	(3.199)	0	0	0
2021/10/15	2030	03/02/2022	9.35	Call	Bond Future	1,003.0400	1.0030	1,058.8100	1.0588	5.560	0	0	0
2021/10/15	2030	03/02/2022	9.35	Put	Bond Future	2,775.9500	2.7760	2,656.1000	2.6561	(4.317)	0	0	101
2021/10/15	2030	03/02/2022			Bond Future	9.6907	90.9264	9.6566	91.1020	(0.352)	0.0000	0.0000	66,148
2021/10/15	2030	03/02/2022	9.60	Call	Bond Future	1,552.1300	1.5521	1,627.7500	1.6278	4.872	0	0	1,000
2021/10/15	2030	03/02/2022	9.60	Put	Bond Future	2,019.9500	2.0200	1,919.9500	1.9200	(4.951)	0	0	0
2021/10/15	2030	03/02/2022	9.78	Call	Bond Future	2,030.2000	2.0302	2,120.2600	2.1203	4.436	0	0	0
2021/10/15	2030	03/02/2022	9.78	Put	Bond Future	1,572.9200	1.5729	1,487.3600	1.4874	(5.440)	0	0	101

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2021/10/15	2030	03/02/2022	10.85	Call	Bond Future	6,022.9300	6.0229	6,173.8000	6.1738	2.505	0	0	0
2021/10/15	2030	03/02/2022	10.85	Put	Bond Future	308.2000	0.3082	283.4500	0.2834	(8.030)	0	0	1,000
2021/10/15	2030	03/02/2022	9.43	Call	Bond Future	1,164.3500	1.1644	1,226.3600	1.2264	5.326	0	0	0
2021/10/15	2030	03/02/2022	9.43	Put	Bond Future	2,517.0400	2.5170	2,403.4300	2.4034	(4.514)	0	0	0
2021/10/15	2030	03/02/2022	9.44	Call	Bond Future	1,185.6000	1.1856	1,248.4000	1.2484	5.297	0	0	0
2021/10/15	2030	03/02/2022	9.44	Put	Bond Future	2,485.9400	2.4859	2,373.1200	2.3731	(4.538)	0	0	0
2021/10/15	2030	05/05/2022	10.21	Call	Bond Future	3,120.4700	3.1205	3,224.3000	3.2243	3.327	0	0	0
2021/10/15	2030	05/05/2022	10.21	Put	Bond Future	1,672.0000	1.6720	1,598.3700	1.5984	(4.404)	0	0	0
2021/10/15	2030	05/05/2022	9.95	Call	Bond Future	2,381.6700	2.3817	2,470.1800	2.4702	3.716	0	0	0
2021/10/15	2030	05/05/2022	8.81	Put	Bond Future	6,126.0000	6.1260	5,973.7600	5.9738	(2.485)	0	0	0
2021/10/15	2030	05/05/2022	8.89	Put	Bond Future	5,760.3500	5.7603	5,611.2000	5.6112	(2.589)	0	0	0
2021/10/15	2030	05/05/2022	8.14	Call	Bond Future	117.3100	0.1173	125.4500	0.1254	6.939	0	0	1,800
2021/10/15	2030	05/05/2022	8.14	Put	Bond Future	9,499.6500	9.4997	9,330.3300	9.3303	(1.782)	0	0	0
2021/10/15	2030	05/05/2022	8.47	Call	Bond Future	228.4400	0.2284	243.1800	0.2432	6.452	0	0	1,073
2021/10/15	2030	05/05/2022			Bond Future	9.9150	91.9943	9.8792	92.1718	(0.360)	0.0000	0.0000	14,728
2021/10/15	2030	05/05/2022	11.04	Call	Bond Future	6,053.5800	6.0536	6,194.2700	6.1943	2.324	0	0	0
2021/10/15	2030	05/05/2022	11.04	Put	Bond Future	687.8300	0.6878	651.0600	0.6511	(5.346)	0	0	1,800
2021/10/15	2030	05/05/2022	9.95	Put	Bond Future	2,208.0200	2.2080	2,119.0700	2.1191	(4.028)	0	0	1,073
2021/10/15	2030	05/05/2022	10.19	Call	Bond Future	3,060.1300	3.0601	3,162.8300	3.1628	3.356	0	0	0
2021/10/15	2030	05/05/2022	10.19	Put	Bond Future	1,708.8900	1.7089	1,634.1300	1.6341	(4.375)	0	0	0
2021/10/15	2030	05/05/2022	10.20	Call	Bond Future	3,090.2300	3.0902	3,193.5000	3.1935	3.342	0	0	0
2021/10/15	2030	05/05/2022	10.20	Put	Bond Future	1,690.3600	1.6904	1,616.1700	1.6162	(4.389)	0	0	200
2021/10/15	2030	05/05/2022	8.81	Call	Bond Future	425.0400	0.4250	450.2600	0.4503	5.934	0	0	200
2021/10/15	2030	05/05/2022	8.89	Call	Bond Future	487.3200	0.4873	515.6300	0.5156	5.809	0	0	1,800
2021/10/15	2030	05/05/2022	9.35	Call	Bond Future	1,077.2500	1.0772	1,129.1600	1.1292	4.819	0	0	0
2021/10/15	2030	05/05/2022	9.35	Put	Bond Future	3,936.3200	3.9363	3,810.7700	3.8108	(3.190)	0	0	1,073
2021/10/15	2030	05/05/2022	7.73	Call	Bond Future	45.0700	0.0451	48.4900	0.0485	7.588	0	0	200
2021/10/15	2030	05/05/2022	7.73	Put	Bond Future	11,768.7400	11.7687	11,594.7000	11.5947	(1.479)	0	0	0
2021/10/15	2030	05/05/2022	8.47	Put	Bond Future	7,775.5600	7.7756	7,612.8400	7.6128	(2.093)	0	0	0
2021/10/15	2030	04/08/2022	9.56	Call	Bond Future	1,388.8000	1.3888	1,446.7300	1.4467	4.171	0	0	0
2021/10/15	2030	04/08/2022	9.56	Put	Bond Future	4,298.7400	4.2987	4,177.1200	4.1771	(2.829)	0	0	0
2021/10/15	2030	04/08/2022	10.95	Call	Bond Future	5,038.0800	5.0381	5,162.8000	5.1628	2.476	0	0	0
2021/10/15	2030	04/08/2022	10.95	Put	Bond Future	1,346.9400	1.3469	1,292.1100	1.2921	(4.071)	0	0	800
2021/10/15	2030	04/08/2022			Bond Future	10.1565	89.0587	10.1190	89.2382	(0.369)	0.0000	0.0000	0
2021/10/15	2030	04/08/2022	9.05	Call	Bond Future	692.3400	0.6923	726.8100	0.7268	4.979	0	0	800
2021/10/15	2030	04/08/2022	9.05	Put	Bond Future	6,186.8300	6.1868	6,041.7500	6.0417	(2.345)	0	0	0
2021/10/15	2030	04/08/2022	9.54	Call	Bond Future	1,353.7000	1.3537	1,410.6100	1.4106	4.204	0	0	0
2021/10/15	2030	04/08/2022	9.54	Put	Bond Future	4,363.2900	4.3633	4,240.6500	4.2406	(2.811)	0	0	0
2021/10/15	2030	04/08/2022	9.55	Call	Bond Future	1,371.1800	1.3712	1,428.6000	1.4286	4.188	0	0	0
2021/10/15	2030	04/08/2022	9.55	Put	Bond Future	4,330.9300	4.3309	4,208.8000	4.2088	(2.820)	0	0	0
2021/10/15	2030	04/08/2022	8.30	Call	Bond Future	213.8600	0.2139	226.7300	0.2267	6.018	0	0	800
2021/10/15	2030	04/08/2022	8.30	Put	Bond Future	9,678.7900	9.6788	9,512.1100	9.5121	(1.722)	0	0	0
2021/10/15	2030	03/11/2022	10.10	Call	Bond Future	0.0000	0.0000	47.0100	0.0470	100.000	0	0	0
2021/10/15	2030	03/11/2022	10.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	2030	03/11/2022			Bond Future	10.0900	10.0900	10.0900	91.6040	0.000	0.0000	0.0000	0
2021/10/15	2030	03/11/2022	10.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	2030	03/11/2022	10.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	2030	03/11/2022	10.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2021/10/15	2030	03/11/2022	10.08	Put	Bond Future		0.0000	0.0000	47.0400	0.0470	100.000	0	0	0
2021/10/15	2032	04/11/2021	9.83	Call	Bond Future		256.0300	0.2560	287.5800	0.2876	12.323	0	0	700
2021/10/15	2032	04/11/2021	11.69	Call	Bond Future		8,776.5100	8.7765	8,967.3500	8.9674	2.174	0	0	0
2021/10/15	2032	04/11/2021	11.70	Call	Bond Future		8,827.1900	8.8272	9,018.0400	9.0180	2.162	0	0	0
2021/10/15	2032	04/11/2021	11.71	Put	Bond Future		0.0700	0.0001	0.0400	0.0000	(42.857)	0	0	0
2021/10/15	2032	04/11/2021			Bond Future		10.0791	89.2745	10.0465	89.4654	(0.324)	0.0000	0.0000	113,101
2021/10/15	2032	04/11/2021	9.33	Call	Bond Future		6.0400	0.0060	6.7500	0.0068	11.755	0	0	700
2021/10/15	2032	04/11/2021	9.33	Put	Bond Future		4,534.6100	4.5346	4,344.4300	4.3444	(4.194)	0	0	0
2021/10/15	2032	04/11/2021	9.83	Put	Bond Future		1,728.5100	1.7285	1,569.1700	1.5692	(9.218)	0	0	0
2021/10/15	2032	04/11/2021	11.69	Put	Bond Future		0.0900	0.0001	0.0400	0.0000	(55.556)	0	0	0
2021/10/15	2032	04/11/2021	11.70	Put	Bond Future		0.0800	0.0001	0.0400	0.0000	(50.000)	0	0	0
2021/10/15	2032	04/11/2021	11.71	Call	Bond Future		8,877.8300	8.8778	9,068.6900	9.0687	2.150	0	0	0
2021/10/15	2032	04/11/2021	12.81	Call	Bond Future		14,188.9100	14.1889	14,379.8000	14.3798	1.345	0	0	0
2021/10/15	2032	04/11/2021	12.81	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2021/10/15	2032	03/02/2022	11.13	Call	Bond Future		5,105.9300	5.1059	5,258.9700	5.2590	2.997	0	0	0
2021/10/15	2032	03/02/2022	11.13	Put	Bond Future		527.0900	0.5271	487.5100	0.4875	(7.509)	0	0	210
2021/10/15	2032	03/02/2022	10.65	Call	Bond Future		3,106.7300	3.1067	3,228.9800	3.2290	3.935	0	0	0
2021/10/15	2032	03/02/2022	10.65	Put	Bond Future		1,110.6800	1.1107	1,040.3100	1.0403	(6.336)	0	0	1,050
2021/10/15	2032	03/02/2022	10.66	Call	Bond Future		3,144.2700	3.1443	3,267.3100	3.2673	3.913	0	0	0
2021/10/15	2032	03/02/2022	10.66	Put	Bond Future		1,093.3100	1.0933	1,023.7300	1.0237	(6.364)	0	0	97
2021/10/15	2032	03/02/2022	10.45	Put	Bond Future		1,508.1600	1.5082	1,421.0800	1.4211	(5.774)	0	0	198
2021/10/15	2032	03/02/2022	10.53	Call	Bond Future		2,670.2400	2.6702	2,782.6700	2.7827	4.210	0	0	0
2021/10/15	2032	03/02/2022	10.53	Put	Bond Future		1,336.8400	1.3368	1,256.6500	1.2567	(5.998)	0	0	210
2021/10/15	2032	03/02/2022	10.35	Put	Bond Future		1,746.8300	1.7468	1,650.8500	1.6509	(5.495)	0	0	400
2021/10/15	2032	03/02/2022	10.42	Call	Bond Future		2,296.7300	2.2967	2,399.6300	2.3996	4.480	0	0	0
2021/10/15	2032	03/02/2022	10.42	Put	Bond Future		1,576.8600	1.5769	1,487.1400	1.4871	(5.690)	0	0	0
2021/10/15	2032	03/02/2022	10.43	Call	Bond Future		2,329.5800	2.3296	2,433.3600	2.4334	4.455	0	0	0
2021/10/15	2032	03/02/2022	10.43	Put	Bond Future		1,553.6900	1.5537	1,464.8500	1.4649	(5.718)	0	0	0
2021/10/15	2032	03/02/2022	9.81	Call	Bond Future		726.6200	0.7266	774.1700	0.7742	6.544	0	0	0
2021/10/15	2032	03/02/2022	9.81	Put	Bond Future		3,517.8300	3.5178	3,372.7600	3.3728	(4.124)	0	0	198
2021/10/15	2032	03/02/2022	9.90	Put	Bond Future		3,159.9500	3.1600	3,022.7300	3.0227	(4.342)	0	0	900
2021/10/15	2032	03/02/2022	9.58	Call	Bond Future		387.4700	0.3875	417.0500	0.4170	7.634	0	0	400
2021/10/15	2032	03/02/2022	9.58	Put	Bond Future		4,551.9000	4.5519	4,388.8600	4.3889	(3.582)	0	0	0
2021/10/15	2032	03/02/2022	9.67	Call	Bond Future		503.4600	0.5035	539.6300	0.5396	7.184	0	0	0
2021/10/15	2032	03/02/2022	8.91	Put	Bond Future		8,381.9700	8.3820	8,194.5700	8.1946	(2.236)	0	0	0
2021/10/15	2032	03/02/2022			Bond Future		10.2923	90.2773	10.2583	90.4699	(0.330)	0.0000	0.0000	93,589
2021/10/15	2032	03/02/2022	10.95	Call	Bond Future		4,318.5300	4.3185	4,461.7200	4.4617	3.316	0	0	0
2021/10/15	2032	03/02/2022	10.95	Put	Bond Future		695.7000	0.6957	646.2700	0.6463	(7.105)	0	0	400
2021/10/15	2032	03/02/2022	10.90	Call	Bond Future		4,106.7100	4.1067	4,246.7900	4.2468	3.411	0	0	0
2021/10/15	2032	03/02/2022	10.90	Put	Bond Future		752.0800	0.7521	699.5400	0.6995	(6.986)	0	0	900
2021/10/15	2032	03/02/2022	10.44	Call	Bond Future		2,362.6500	2.3626	2,467.3100	2.4673	4.430	0	0	0
2021/10/15	2032	03/02/2022	10.44	Put	Bond Future		1,530.7900	1.5308	1,442.8300	1.4428	(5.746)	0	0	0
2021/10/15	2032	03/02/2022	10.45	Call	Bond Future		2,395.9400	2.3959	2,501.4800	2.5015	4.405	0	0	0
2021/10/15	2032	03/02/2022	10.35	Call	Bond Future		2,073.2100	2.0732	2,169.8500	2.1699	4.661	0	0	0
2021/10/15	2032	03/02/2022	9.90	Call	Bond Future		898.6000	0.8986	954.0000	0.9540	6.165	0	0	900
2021/10/15	2032	03/02/2022	10.14	Call	Bond Future		1,464.0700	1.4641	1,541.4500	1.5415	5.285	0	0	0
2021/10/15	2032	03/02/2022	10.14	Put	Bond Future		2,332.6600	2.3327	2,217.4200	2.2174	(4.940)	0	0	97

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
2021/10/15	2032	03/02/2022	9.62	Call	Bond Future	436.4200	0.4364	468.8600	0.4689	7.433	0	0	210
2021/10/15	2032	03/02/2022	9.62	Put	Bond Future	4,360.0400	4.3600	4,199.8600	4.1999	(3.674)	0	0	0
2021/10/15	2032	03/02/2022	9.67	Put	Bond Future	4,127.2500	4.1273	3,970.8000	3.9708	(3.791)	0	0	1,050
2021/10/15	2032	03/02/2022	8.91	Call	Bond Future	55.3300	0.0553	60.5500	0.0605	9.434	0	0	198
2021/10/15	2032	03/02/2022	9.14	Call	Bond Future	112.1600	0.1122	122.1900	0.1222	8.943	0	0	97
2021/10/15	2032	03/02/2022	9.14	Put	Bond Future	6,982.2000	6.9822	6,799.6100	6.7996	(2.615)	0	0	0
2021/10/15	2032	03/02/2022	9.57	Call	Bond Future	375.7500	0.3758	404.6400	0.4046	7.689	0	0	1,050
2021/10/15	2032	03/02/2022	9.57	Put	Bond Future	4,600.5200	4.6005	4,436.7900	4.4368	(3.559)	0	0	0
2021/10/15	2032	05/05/2022	11.18	Call	Bond Future	4,722.4100	4.7224	4,859.3300	4.8593	2.899	0	0	0
2021/10/15	2032	05/05/2022	11.18	Put	Bond Future	1,142.4900	1.1425	1,084.7400	1.0847	(5.055)	0	0	780
2021/10/15	2032	05/05/2022	11.02	Put	Bond Future	1,368.1900	1.3682	1,301.8100	1.3018	(4.852)	0	0	0
2021/10/15	2032	05/05/2022	11.03	Call	Bond Future	4,149.8400	4.1498	4,278.6900	4.2787	3.105	0	0	0
2021/10/15	2032	05/05/2022	11.03	Put	Bond Future	1,353.1700	1.3532	1,287.3500	1.2874	(4.864)	0	0	0
2021/10/15	2032	05/05/2022	10.29	Put	Bond Future	3,042.8200	3.0428	2,927.8500	2.9279	(3.778)	0	0	0
2021/10/15	2032	05/05/2022	10.98	Call	Bond Future	3,965.8100	3.9658	4,091.7900	4.0918	3.177	0	0	0
2021/10/15	2032	05/05/2022	10.98	Put	Bond Future	1,432.4400	1.4324	1,363.7500	1.3638	(4.795)	0	0	993
2021/10/15	2032	05/05/2022			Bond Future	10.5095	87.1908	10.4741	87.3855	(0.337)	0.0000	0.0000	20,384
2021/10/15	2032	05/05/2022	11.02	Call	Bond Future	4,112.2900	4.1123	4,240.5800	4.2406	3.120	0	0	0
2021/10/15	2032	05/05/2022	11.04	Call	Bond Future	4,187.2600	4.1873	4,316.6800	4.3167	3.091	0	0	0
2021/10/15	2032	05/05/2022	11.04	Put	Bond Future	1,338.0700	1.3381	1,272.8200	1.2728	(4.876)	0	0	0
2021/10/15	2032	05/05/2022	10.18	Call	Bond Future	1,553.7900	1.5538	1,625.5500	1.6256	4.618	0	0	780
2021/10/15	2032	05/05/2022	10.18	Put	Bond Future	3,389.0900	3.3891	3,266.1800	3.2662	(3.627)	0	0	0
2021/10/15	2032	05/05/2022	10.29	Call	Bond Future	1,826.0200	1.8260	1,905.7200	1.9057	4.365	0	0	993
2021/10/15	2032	05/05/2022	9.58	Call	Bond Future	532.2600	0.5323	565.0300	0.5650	6.157	0	0	780
2021/10/15	2032	05/05/2022	9.58	Put	Bond Future	5,845.7500	5.8458	5,683.8500	5.6838	(2.770)	0	0	0
2021/10/15	2032	04/08/2022	10.20	Put	Bond Future	4,542.4700	4.5425	4,412.2600	4.4123	(2.867)	0	0	0
2021/10/15	2032	04/08/2022	10.21	Put	Bond Future	4,507.7800	4.5078	4,378.1500	4.3781	(2.876)	0	0	0
2021/10/15	2032	04/08/2022	10.22	Call	Bond Future	1,669.3100	1.6693	1,737.1700	1.7372	4.065	0	0	0
2021/10/15	2032	04/08/2022	8.97	Call	Bond Future	232.5600	0.2326	246.9500	0.2470	6.188	0	0	800
2021/10/15	2032	04/08/2022	8.97	Put	Bond Future	10,361.0100	10.3610	10,178.4900	10.1785	(1.762)	0	0	0
2021/10/15	2032	04/08/2022	9.72	Call	Bond Future	807.6600	0.8077	848.0600	0.8481	5.002	0	0	800
2021/10/15	2032	04/08/2022	9.72	Put	Bond Future	6,449.1300	6.4491	6,292.6200	6.2926	(2.427)	0	0	0
2021/10/15	2032	04/08/2022			Bond Future	10.7356	88.1999	10.6986	88.3968	(0.344)	0.0000	0.0000	0
2021/10/15	2032	04/08/2022	11.60	Call	Bond Future	5,831.7900	5.8318	5,971.8500	5.9718	2.402	0	0	0
2021/10/15	2032	04/08/2022	11.60	Put	Bond Future	1,392.3300	1.3923	1,335.4800	1.3355	(4.083)	0	0	800
2021/10/15	2032	04/08/2022	11.89	Call	Bond Future	6,952.0400	6.9520	7,102.4100	7.1024	2.163	0	0	0
2021/10/15	2032	04/08/2022	11.89	Put	Bond Future	1,092.9700	1.0930	1,046.4300	1.0464	(4.258)	0	0	0
2021/10/15	2032	04/08/2022	10.20	Call	Bond Future	1,627.2700	1.6273	1,693.9700	1.6940	4.099	0	0	0
2021/10/15	2032	04/08/2022	10.21	Call	Bond Future	1,648.2100	1.6482	1,715.4900	1.7155	4.082	0	0	0
2021/10/15	2032	04/08/2022	10.22	Put	Bond Future	4,473.2900	4.4733	4,344.2400	4.3442	(2.885)	0	0	0
2021/10/15	2032	03/11/2022			Bond Future	10.6600	10.6600	10.6600	86.7813	0.000	0.0000	0.0000	0
2021/10/15	2033	04/11/2021			Bond Future	108.8769	108.8769	108.9673	108.9673	0.083	0.0000	0.0000	2,117
2021/10/15	2033	03/02/2022			Bond Future	110.1269	110.1269	110.2178	110.2178	0.083	0.0000	0.0000	7,143
2021/10/15	2033	05/05/2022			Bond Future	110.1664	110.1664	110.2582	110.2582	0.083	0.0000	0.0000	2,121
2021/10/15	2033	04/08/2022			Bond Future	111.5304	111.5304	111.6232	111.6232	0.083	0.0000	0.0000	0
2021/10/15	2033	03/11/2022			Bond Future	111.5500	111.5500	111.5500	111.5500	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/15	2037	04/11/2021	11.49	Call	Bond Future	4,625.2900	4.6253	4,952.2800	4.9523	7.070	0	0	600
2021/10/15	2037	04/11/2021	11.49	Put	Bond Future	39.9900	0.0400	24.9800	0.0250	(37.534)	0	0	0
2021/10/15	2037	04/11/2021	12.30	Call	Bond Future	9,189.7900	9.1898	9,531.6100	9.5316	3.720	0	0	0
2021/10/15	2037	04/11/2021	12.30	Put	Bond Future	0.3300	0.0003	0.1500	0.0002	(54.545)	0	0	600
2021/10/15	2037	04/11/2021	12.82	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/15	2037	04/11/2021	12.83	Call	Bond Future	11,982.6100	11.9826	12,324.6000	12.3246	2.854	0	0	0
2021/10/15	2037	04/11/2021			Bond Future	10.7515	85.6152	10.6989	85.9572	(0.490)	0.0000	0.0000	88,538
2021/10/15	2037	04/11/2021	12.81	Call	Bond Future	11,880.1800	11.8802	12,222.1700	12.2222	2.879	0	0	0
2021/10/15	2037	04/11/2021	12.81	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/15	2037	04/11/2021	12.82	Call	Bond Future	11,931.4200	11.9314	12,273.4100	12.2734	2.866	0	0	0
2021/10/15	2037	04/11/2021	12.83	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/15	2037	03/02/2022	11.46	Call	Bond Future	4,123.4100	4.1234	4,367.8300	4.3678	5.928	0	0	0
2021/10/15	2037	03/02/2022	11.47	Put	Bond Future	1,006.1500	1.0061	906.2700	0.9063	(9.927)	0	0	0
2021/10/15	2037	03/02/2022	11.45	Call	Bond Future	4,079.1000	4.0791	4,322.3500	4.3224	5.963	0	0	0
2021/10/15	2037	03/02/2022			Bond Future	10.9529	82.3227	10.8981	82.6682	(0.500)	0.0000	0.0000	83,356
2021/10/15	2037	03/02/2022	11.46	Put	Bond Future	1,021.2500	1.0213	920.1900	0.9202	(9.896)	0	0	0
2021/10/15	2037	03/02/2022	11.47	Call	Bond Future	4,167.7000	4.1677	4,413.3000	4.4133	5.893	0	0	0
2021/10/15	2037	03/02/2022	11.45	Put	Bond Future	1,036.4000	1.0364	934.1700	0.9342	(9.864)	0	0	0
2021/10/15	2037	05/05/2022	11.83	Call	Bond Future	5,291.7400	5.2917	5,541.0600	5.5411	4.711	0	0	0
2021/10/15	2037	05/05/2022	11.84	Put	Bond Future	1,314.5700	1.3146	1,215.4300	1.2154	(7.542)	0	0	0
2021/10/15	2037	05/05/2022	11.82	Call	Bond Future	5,248.7100	5.2487	5,497.1800	5.4972	4.734	0	0	0
2021/10/15	2037	05/05/2022			Bond Future	11.1579	83.2897	11.1010	83.6390	(0.510)	0.0000	0.0000	11,855
2021/10/15	2037	05/05/2022	11.83	Put	Bond Future	1,328.2200	1.3282	1,228.2300	1.2282	(7.528)	0	0	0
2021/10/15	2037	05/05/2022	11.84	Call	Bond Future	5,334.8500	5.3349	5,585.0200	5.5850	4.689	0	0	0
2021/10/15	2037	05/05/2022	11.82	Put	Bond Future	1,342.0100	1.3420	1,241.1700	1.2412	(7.514)	0	0	0
2021/10/15	2037	04/08/2022	10.89	Call	Bond Future	1,897.0500	1.8971	2,026.6700	2.0267	6.833	0	0	0
2021/10/15	2037	04/08/2022	10.89	Put	Bond Future	4,859.8100	4.8598	4,635.9400	4.6359	(4.607)	0	0	0
2021/10/15	2037	04/08/2022	10.90	Call	Bond Future	1,921.2200	1.9212	2,051.9200	2.0519	6.803	0	0	0
2021/10/15	2037	04/08/2022	10.91	Put	Bond Future	4,783.2700	4.7833	4,561.5700	4.5616	(4.635)	0	0	0
2021/10/15	2037	04/08/2022			Bond Future	11.3752	79.9980	11.3159	80.3515	(0.521)	0.0000	0.0000	0
2021/10/15	2037	04/08/2022	11.42	Call	Bond Future	3,381.3300	3.3813	3,567.3600	3.5674	5.502	0	0	0
2021/10/15	2037	04/08/2022	11.42	Put	Bond Future	3,115.6100	3.1156	2,948.1500	2.9481	(5.375)	0	0	50
2021/10/15	2037	04/08/2022	10.90	Put	Bond Future	4,821.2800	4.8213	4,598.4900	4.5985	(4.621)	0	0	50
2021/10/15	2037	04/08/2022	10.91	Call	Bond Future	1,945.8300	1.9458	2,077.6200	2.0776	6.773	0	0	0
2021/10/15	2037	04/08/2022	10.10	Call	Bond Future	599.4800	0.5995	654.7500	0.6547	9.220	0	0	50
2021/10/15	2037	04/08/2022	10.10	Put	Bond Future	8,744.4000	8.7444	8,446.1800	8.4462	(3.410)	0	0	0
2021/10/15	2037	03/11/2022	11.32	Call	Bond Future	0.0000	0.0000	59.5400	0.0595	100.000	0	0	0
2021/10/15	2037	03/11/2022	11.30	Put	Bond Future	0.0000	0.0000	59.6100	0.0596	100.000	0	0	0
2021/10/15	2037	03/11/2022	11.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	2037	03/11/2022	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	2037	03/11/2022			Bond Future	11.3100	11.3100	11.3100	82.6285	0.000	0.0000	0.0000	0
2021/10/15	2037	03/11/2022	11.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	2037	03/11/2022	11.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	2038	04/11/2021			Bond Future	121.7558	121.7558	121.8759	121.8759	0.099	0.0000	0.0000	3,196
2021/10/15	2038	03/02/2022			Bond Future	121.3719	121.3719	121.4929	121.4929	0.100	0.0000	0.0000	4,177
2021/10/15	2038	05/05/2022			Bond Future	122.8260	122.8260	122.9480	122.9480	0.099	0.0000	0.0000	677
2021/10/15	2038	04/08/2022			Bond Future	122.5267	122.5267	122.6502	122.6502	0.101	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/15	2038	03/11/2022			Bond Future	122.0000	122.0000	122.0000	122.0000	0.000	0.0000	0.0000	0
2021/10/15	2040	04/11/2021	12.89	Call	Bond Future	12,380.5800	12.3806	12,676.6100	12.6766	2.391	0	0	0
2021/10/15	2040	04/11/2021	12.89	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/10/15	2040	04/11/2021	12.90	Call	Bond Future	12,434.4900	12.4345	12,730.5200	12.7305	2.381	0	0	0
2021/10/15	2040	04/11/2021	12.90	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/10/15	2040	04/11/2021			Bond Future	10.8703	87.7345	10.8278	88.0305	(0.391)	0.0000	0.0000	54,322
2021/10/15	2040	04/11/2021	12.91	Call	Bond Future	12,488.3300	12.4883	12,784.3600	12.7844	2.370	0	0	0
2021/10/15	2040	04/11/2021	12.91	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/10/15	2040	03/02/2022	11.57	Put	Bond Future	1,047.7800	1.0478	959.4600	0.9595	(8.429)	0	0	0
2021/10/15	2040	03/02/2022	11.58	Put	Bond Future	1,031.9200	1.0319	944.6400	0.9446	(8.458)	0	0	0
2021/10/15	2040	03/02/2022	11.59	Call	Bond Future	4,437.1500	4.4371	4,649.7400	4.6497	4.791	0	0	0
2021/10/15	2040	03/02/2022			Bond Future	11.0662	84.2156	11.0220	84.5145	(0.399)	0.0000	0.0000	42,837
2021/10/15	2040	03/02/2022	11.57	Call	Bond Future	4,341.9900	4.3420	4,552.5200	4.5525	4.849	0	0	0
2021/10/15	2040	03/02/2022	11.58	Call	Bond Future	4,389.4200	4.3894	4,600.9900	4.6010	4.820	0	0	0
2021/10/15	2040	03/02/2022	11.59	Put	Bond Future	1,016.4400	1.0164	930.1800	0.9302	(8.486)	0	0	0
2021/10/15	2040	05/05/2022	11.91	Put	Bond Future	1,491.9100	1.4919	1,401.1600	1.4012	(6.083)	0	0	0
2021/10/15	2040	05/05/2022	11.92	Call	Bond Future	5,603.4400	5.6034	5,815.5500	5.8155	3.785	0	0	0
2021/10/15	2040	05/05/2022	11.92	Put	Bond Future	1,476.8500	1.4769	1,386.8400	1.3868	(6.095)	0	0	0
2021/10/15	2040	05/05/2022	13.04	Call	Bond Future	10,957.9500	10.9580	11,224.8500	11.2248	2.436	0	0	0
2021/10/15	2040	05/05/2022	13.04	Put	Bond Future	498.0800	0.4981	462.8600	0.4629	(7.071)	0	0	1,200
2021/10/15	2040	05/05/2022	10.57	Call	Bond Future	1,039.1800	1.0392	1,114.7200	1.1147	7.269	0	0	1,200
2021/10/15	2040	05/05/2022	10.57	Put	Bond Future	5,806.0800	5.8061	5,579.5000	5.5795	(3.902)	0	0	0
2021/10/15	2040	05/05/2022			Bond Future	11.2652	85.2049	11.2192	85.5070	(0.408)	0.0000	0.0000	8,550
2021/10/15	2040	05/05/2022	11.91	Call	Bond Future	5,557.9700	5.5580	5,769.3400	5.7693	3.803	0	0	0
2021/10/15	2040	05/05/2022	9.82	Call	Bond Future	210.7000	0.2107	231.5200	0.2315	9.881	0	0	1,200
2021/10/15	2040	05/05/2022	9.82	Put	Bond Future	10,616.5200	10.6165	10,335.2200	10.3352	(2.650)	0	0	0
2021/10/15	2040	05/05/2022	11.90	Call	Bond Future	5,512.8000	5.5128	5,723.4100	5.7234	3.820	0	0	0
2021/10/15	2040	05/05/2022	11.90	Put	Bond Future	1,507.3500	1.5074	1,415.8400	1.4158	(6.071)	0	0	0
2021/10/15	2040	04/08/2022	11.05	Call	Bond Future	2,191.7600	2.1918	2,308.1100	2.3081	5.309	0	0	0
2021/10/15	2040	04/08/2022	11.05	Put	Bond Future	4,976.9200	4.9769	4,787.5200	4.7875	(3.806)	0	0	0
2021/10/15	2040	04/08/2022			Bond Future	11.4758	81.6847	11.4280	81.9904	(0.417)	0.0000	0.0000	0
2021/10/15	2040	04/08/2022	11.03	Call	Bond Future	2,138.8100	2.1388	2,253.2900	2.2533	5.353	0	0	0
2021/10/15	2040	04/08/2022	11.03	Put	Bond Future	5,058.4400	5.0584	4,867.1700	4.8672	(3.781)	0	0	0
2021/10/15	2040	04/08/2022	11.04	Call	Bond Future	2,165.3400	2.1653	2,280.7500	2.2807	5.330	0	0	0
2021/10/15	2040	04/08/2022	11.04	Put	Bond Future	5,017.6900	5.0177	4,827.3500	4.8274	(3.793)	0	0	0
2021/10/15	2040	03/11/2022	11.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	2040	03/11/2022	11.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	2040	03/11/2022	11.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	2040	03/11/2022			Bond Future	11.4000	11.4000	11.4000	84.4793	0.000	0.0000	0.0000	0
2021/10/15	2040	03/11/2022	11.39	Put	Bond Future	0.0000	0.0000	64.1400	0.0641	100.000	0	0	0
2021/10/15	2040	03/11/2022	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	2040	03/11/2022	11.41	Call	Bond Future	0.0000	0.0000	64.0700	0.0641	100.000	0	0	0
2021/10/15	2044	04/11/2021	12.91	Call	Bond Future	12,419.3600	12.4194	12,720.0100	12.7200	2.421	0	0	0
2021/10/15	2044	04/11/2021	12.91	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2021/10/15	2044	04/11/2021			Bond Future	10.8930	84.5619	10.8506	84.8625	(0.389)	0.0000	0.0000	48,392
2021/10/15	2044	04/11/2021	12.89	Call	Bond Future	12,312.3400	12.3123	12,612.9900	12.6130	2.442	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
2021/10/15	2044	04/11/2021	12.89	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2021/10/15	2044	04/11/2021	12.90	Call	Bond Future	12,365.8800	12.3659	12,666.5300	12.6665	2.431	0	0	0
2021/10/15	2044	04/11/2021	12.90	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	0
2021/10/15	2044	03/02/2022	11.59	Call	Bond Future	4,422.5000	4.4225	4,637.9500	4.6380	4.872	0	0	0
2021/10/15	2044	03/02/2022	11.59	Put	Bond Future	1,034.3600	1.0344	946.1500	0.9461	(8.528)	0	0	0
2021/10/15	2044	03/02/2022	11.60	Call	Bond Future	4,470.7500	4.4707	4,687.2500	4.6873	4.843	0	0	0
2021/10/15	2044	03/02/2022	11.60	Put	Bond Future	1,018.7100	1.0187	931.5500	0.9316	(8.556)	0	0	0
2021/10/15	2044	03/02/2022			Bond Future	11.0789	81.1324	11.0349	81.4360	(0.398)	0.0000	0.0000	22,138
2021/10/15	2044	03/02/2022	11.61	Call	Bond Future	4,519.1400	4.5191	4,736.6800	4.7367	4.814	0	0	0
2021/10/15	2044	03/02/2022	11.61	Put	Bond Future	1,003.2900	1.0033	917.1700	0.9172	(8.584)	0	0	0
2021/10/15	2044	05/05/2022	11.91	Call	Bond Future	5,598.5600	5.5986	5,813.9700	5.8140	3.848	0	0	0
2021/10/15	2044	05/05/2022	11.91	Put	Bond Future	1,490.9900	1.4910	1,399.4200	1.3994	(6.142)	0	0	0
2021/10/15	2044	05/05/2022	11.92	Call	Bond Future	5,644.4700	5.6445	5,860.6400	5.8606	3.830	0	0	0
2021/10/15	2044	05/05/2022	11.92	Put	Bond Future	1,475.8200	1.4758	1,385.0100	1.3850	(6.153)	0	0	0
2021/10/15	2044	05/05/2022			Bond Future	11.2674	82.0855	11.2216	82.3925	(0.406)	0.0000	0.0000	5,735
2021/10/15	2044	05/05/2022	11.93	Call	Bond Future	5,690.4600	5.6905	5,907.3800	5.9074	3.812	0	0	0
2021/10/15	2044	05/05/2022	11.93	Put	Bond Future	1,460.8200	1.4608	1,370.7600	1.3708	(6.165)	0	0	0
2021/10/15	2044	04/08/2022	11.08	Call	Bond Future	2,289.9400	2.2899	2,411.6200	2.4116	5.314	0	0	0
2021/10/15	2044	04/08/2022	11.08	Put	Bond Future	4,866.4000	4.8664	4,677.4700	4.6775	(3.882)	0	0	0
2021/10/15	2044	04/08/2022	11.09	Call	Bond Future	2,317.8100	2.3178	2,440.4500	2.4404	5.291	0	0	0
2021/10/15	2044	04/08/2022	11.09	Put	Bond Future	4,825.8500	4.8258	4,637.8800	4.6379	(3.895)	0	0	0
2021/10/15	2044	04/08/2022			Bond Future	11.4666	78.6544	11.4188	78.9651	(0.416)	0.0000	0.0000	0
2021/10/15	2044	04/08/2022	11.10	Call	Bond Future	2,345.5800	2.3456	2,469.1800	2.4692	5.269	0	0	0
2021/10/15	2044	04/08/2022	11.10	Put	Bond Future	4,785.3000	4.7853	4,598.2900	4.5983	(3.908)	0	0	0
2021/10/15	2044	03/11/2022	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	2044	03/11/2022	11.41	Call	Bond Future	0.0000	0.0000	65.3500	0.0654	100.000	0	0	0
2021/10/15	2044	03/11/2022	11.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	2044	03/11/2022			Bond Future	11.4000	11.4000	11.4000	81.3110	0.000	0.0000	0.0000	0
2021/10/15	2044	03/11/2022	11.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	2044	03/11/2022	11.39	Put	Bond Future	0.0000	0.0000	65.4400	0.0654	100.000	0	0	0
2021/10/15	2044	03/11/2022	11.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	2046	04/11/2021			Bond Future	109.4786	109.4786	109.3314	109.3314	(0.134)	0.0000	0.0000	9,554
2021/10/15	2046	03/02/2022			Bond Future	110.7354	110.7354	110.5860	110.5860	(0.135)	0.0000	0.0000	13,054
2021/10/15	2046	05/05/2022			Bond Future	110.1773	110.1773	110.0258	110.0258	(0.137)	0.0000	0.0000	171
2021/10/15	2046	04/08/2022			Bond Future	111.5416	111.5416	111.3881	111.3881	(0.138)	0.0000	0.0000	0
2021/10/15	2046	03/11/2022			Bond Future	111.4100	111.4100	111.4100	111.4100	0.000	0.0000	0.0000	0
2021/10/15	2050	04/11/2021			Bond Future	113.2155	113.2155	112.3146	112.3146	(0.796)	0.0000	0.0000	3,193
2021/10/15	2050	03/02/2022			Bond Future	112.5344	112.5344	111.6225	111.6225	(0.810)	0.0000	0.0000	7,284
2021/10/15	2050	05/05/2022			Bond Future	113.8823	113.8823	112.9594	112.9594	(0.810)	0.0000	0.0000	379
2021/10/15	2050	04/08/2022			Bond Future	113.2723	113.2723	112.3379	112.3379	(0.825)	0.0000	0.0000	0
2021/10/15	2050	03/11/2022			Bond Future	112.9100	112.9100	112.9100	112.9100	0.000	0.0000	0.0000	0
2021/10/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	AL37	04/11/2021			Index Future	795.6360	795.6360	795.8690	795.8690	0.029	0.0000	0.0000	0
2021/10/15	AL37	03/02/2022			Index Future	804.5730	804.5730	804.8050	804.8050	0.029	0.0000	0.0000	0
2021/10/15	AL37	05/05/2022			Index Future	814.0140	814.0140	814.2460	814.2460	0.029	0.0000	0.0000	0
2021/10/15	AL37	04/08/2022			Index Future	823.7950	823.7950	824.0290	824.0290	0.028	0.0000	0.0000	0
2021/10/15	AL37	03/11/2022			Index Future	825.5400	825.5400	825.5400	825.5400	0.000	0.0000	0.0000	0
2021/10/15	AL7T	04/11/2021			Index Future	902.4160	902.4160	904.2250	904.2250	0.200	0.0000	0.0000	0
2021/10/15	AL7T	03/02/2022			Index Future	912.5530	912.5530	914.3770	914.3770	0.200	0.0000	0.0000	0
2021/10/15	AL7T	05/05/2022			Index Future	923.2610	923.2610	925.1040	925.1040	0.200	0.0000	0.0000	0
2021/10/15	AL7T	04/08/2022			Index Future	934.3540	934.3540	936.2180	936.2180	0.199	0.0000	0.0000	0
2021/10/15	AL7T	03/11/2022			Index Future	937.6700	937.6700	937.6700	937.6700	0.000	0.0000	0.0000	0
2021/10/15	ALBI	04/11/2021			Index Future	799.6890	799.6890	801.4140	801.4140	0.216	0.0000	0.0000	115
2021/10/15	ALBI	03/02/2022			Index Future	808.6720	808.6720	810.4120	810.4120	0.215	0.0000	0.0000	90
2021/10/15	ALBI	05/05/2022			Index Future	818.1610	818.1610	819.9190	819.9190	0.215	0.0000	0.0000	29
2021/10/15	ALBI	04/08/2022			Index Future	827.9910	827.9910	829.7700	829.7700	0.215	0.0000	0.0000	0
2021/10/15	ALBI	03/11/2022			Index Future	831.0000	831.0000	831.0000	831.0000	0.000	0.0000	0.0000	0
2021/10/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/10/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/15	ES33	04/11/2021			Bond Future	11.4875	75.6470	11.4343	75.9247	(0.463)	0.0000	0.0000	0
2021/10/15	ES33	03/02/2022			Bond Future	11.7392	76.5154	11.6837	76.7960	(0.472)	0.0000	0.0000	263
2021/10/15	ES33	05/05/2022			Bond Future	11.9911	73.6548	11.9333	73.9385	(0.482)	0.0000	0.0000	87
2021/10/15	ES33	04/08/2022			Bond Future	12.2541	74.5192	12.1938	74.8064	(0.492)	0.0000	0.0000	0
2021/10/15	ES33	03/11/2022			Bond Future	12.1900	12.1900	12.1900	73.2763	0.000	0.0000	0.0000	0
2021/10/15	ES42	04/11/2021			Bond Future	11.9421	74.2038	11.9043	74.4283	(0.316)	0.0000	0.0000	0
2021/10/15	ES42	03/02/2022			Bond Future	12.1705	75.0557	12.1312	75.2824	(0.323)	0.0000	0.0000	3,587
2021/10/15	ES42	05/05/2022			Bond Future	12.4073	71.6964	12.3662	71.9256	(0.331)	0.0000	0.0000	1,192
2021/10/15	ES42	04/08/2022			Bond Future	12.6476	72.5365	12.6046	72.7684	(0.340)	0.0000	0.0000	0
2021/10/15	ES42	03/11/2022			Bond Future	12.5800	12.5800	12.5800	70.9040	0.000	0.0000	0.0000	0
2021/10/15	GOVI	04/11/2021	728.40	Call	GOVI	611,310.0000	61.1310	627,720.0000	62.7720	2.684	0	0	0
2021/10/15	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	GOVI	04/11/2021	728.41	Call	GOVI	611,210.0000	61.1210	627,620.0000	62.7620	2.685	0	0	0
2021/10/15	GOVI	04/11/2021	728.41	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
2021/10/15	GOVI	04/11/2021			GOVI	789.5310	789.5310	791.1720	791.1720	0.208	0.0000	0.0000	57
2021/10/15	GOVI	04/11/2021	728.42	Call	GOVI	611,110.0000	61.1110	627,520.0000	62.7520	2.685	0	0	0
2021/10/15	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	GOVI	03/02/2022	792.76	Call	GOVI	56,390.0000	5.6390	72,950.0000	7.2950	29.367	0	0	0
2021/10/15	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	GOVI	03/02/2022			GOVI	798.3990	798.3990	800.0550	800.0550	0.207	0.0000	0.0000	933
2021/10/15	GOVI	03/02/2022	792.74	Call	GOVI	56,590.0000	5.6590	73,150.0000	7.3150	29.263	0	0	0
2021/10/15	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	GOVI	03/02/2022	792.75	Call	GOVI	56,490.0000	5.6490	73,050.0000	7.3050	29.315	0	0	0
2021/10/15	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	GOVI	05/05/2022	788.25	Call	GOVI	195,170.0000	19.5170	211,910.0000	21.1910	8.577	0	0	0
2021/10/15	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	GOVI	05/05/2022			GOVI	807.7670	807.7670	809.4410	809.4410	0.207	0.0000	0.0000	0
2021/10/15	GOVI	05/05/2022	788.23	Call	GOVI	195,370.0000	19.5370	212,110.0000	21.2110	8.568	0	0	0
2021/10/15	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	GOVI	05/05/2022	788.24	Call	GOVI	195,270.0000	19.5270	212,010.0000	21.2010	8.573	0	0	0
2021/10/15	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	GOVI	04/08/2022	819.28	Put	GOVI	18,070.0000	1.8070	1,140.0000	0.1140	(93.691)	0	0	0
2021/10/15	GOVI	04/08/2022			GOVI	817.4730	817.4730	819.1660	819.1660	0.207	0.0000	0.0000	0
2021/10/15	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	GOVI	04/08/2022	819.26	Put	GOVI	17,870.0000	1.7870	940.0000	0.0940	(94.740)	0	0	0
2021/10/15	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	GOVI	04/08/2022	819.27	Put	GOVI	17,970.0000	1.7970	1,040.0000	0.1040	(94.213)	0	0	0
2021/10/15	GOVI	03/11/2022	820.41	Call	GOVI	0.0000	0.0000	100.0000	0.0100	100.000	0	0	0
2021/10/15	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	GOVI	03/11/2022			GOVI	820.4200	820.4200	820.4200	820.4200	0.000	0.0000	0.0000	0
2021/10/15	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	100.0000	0.0100	100.000	0	0	0
2021/10/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/10/15	IGOV	04/11/2021			Index Future	298.1950	298.1950	298.0520	298.0520	(0.048)	0.0000	0.0000	31
2021/10/15	IGOV	03/02/2022			Index Future	301.6180	301.6180	301.4720	301.4720	(0.048)	0.0000	0.0000	485
2021/10/15	IGOV	05/05/2022			Index Future	305.2300	305.2300	305.0820	305.0820	(0.048)	0.0000	0.0000	16
2021/10/15	IGOV	04/08/2022			Index Future	308.9700	308.9700	308.8190	308.8190	(0.049)	0.0000	0.0000	0
2021/10/15	IGOV	03/11/2022			Index Future	308.7300	308.7300	308.7300	308.7300	0.000	0.0000	0.0000	0
2021/10/15	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/10/15	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/10/15	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/10/15	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/10/15	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/10/15	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/10/15	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/10/15	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0

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2021/10/15	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/10/15	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/10/15	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/10/15	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/10/15	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/10/15	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/10/15	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/10/15	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/10/15	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/10/15	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/10/15	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/10/15	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/10/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/10/15	JBAF	20/10/2021			Jibar Tradeable Future	3.6850	96.3150	3.6850	96.3150	0.000	0.0000	0.0000	0
2021/10/15	JBAF	17/11/2021			Jibar Tradeable Future	3.7300	96.2700	3.7300	96.2700	0.000	0.0000	0.0000	50,000
2021/10/15	JBAF	15/12/2021			Jibar Tradeable Future	3.9850	96.0150	4.0050	95.9950	0.502	0.0000	0.0000	0
2021/10/15	JBAF	19/01/2022			Jibar Tradeable Future	4.0600	95.9400	4.0800	95.9200	0.493	0.0000	0.0000	0
2021/10/15	JBAF	16/02/2022			Jibar Tradeable Future	4.3400	95.6600	4.3600	95.6400	0.461	0.0000	0.0000	0
2021/10/15	JBAF	16/03/2022			Jibar Tradeable Future	4.3950	95.6050	4.4250	95.5750	0.683	0.0000	0.0000	0
2021/10/15	JBAF	15/06/2022			Jibar Tradeable Future	5.0000	95.0000	5.0250	94.9750	0.500	94.9920	94.9900	72
2021/10/15	JBAF	21/09/2022			Jibar Tradeable Future	5.1900	94.8100	5.2300	94.7700	0.771	0.0000	0.0000	0
2021/10/15	JBAF	21/12/2022			Jibar Tradeable Future	5.8500	94.1500	5.8800	94.1200	0.513	0.0000	0.0000	68
2021/10/15	JBAF	15/03/2023			Jibar Tradeable Future	6.0100	93.9900	6.0450	93.9550	0.582	0.0000	0.0000	0
2021/10/15	JBAF	21/06/2023			Jibar Tradeable Future	6.4550	93.5450	6.4750	93.5250	0.310	0.0000	0.0000	0
2021/10/15	JBAF	20/09/2023			Jibar Tradeable Future	6.6550	93.3450	6.6850	93.3150	0.451	0.0000	0.0000	0
2021/10/15	R023	04/11/2021	4.90	Call	Bond Future	0.5100	0.0005	0.2500	0.0003	(50.980)	0	0	0
2021/10/15	R023	04/11/2021	4.90	Put	Bond Future	595.8700	0.5959	632.4500	0.6324	6.139	0	0	0
2021/10/15	R023	04/11/2021	4.91	Call	Bond Future	0.5900	0.0006	0.2900	0.0003	(50.847)	0	0	0
2021/10/15	R023	04/11/2021	4.91	Put	Bond Future	583.1100	0.5831	619.6500	0.6197	6.266	0	0	0
2021/10/15	R023	04/11/2021			Bond Future	5.3654	104.4572	5.3943	104.4204	0.539	0.0000	0.0000	12,574
2021/10/15	R023	04/11/2021	4.92	Call	Bond Future	0.6900	0.0007	0.3500	0.0004	(49.275)	0	0	0
2021/10/15	R023	04/11/2021	4.92	Put	Bond Future	570.3700	0.5704	606.8700	0.6069	6.399	0	0	0
2021/10/15	R023	03/02/2022	5.08	Call	Bond Future	45.1600	0.0452	38.8100	0.0388	(14.061)	0	0	0
2021/10/15	R023	03/02/2022	5.08	Put	Bond Future	566.6200	0.5666	598.0700	0.5981	5.550	0	0	0
2021/10/15	R023	03/02/2022			Bond Future	5.5851	105.6305	5.6218	105.5927	0.658	0.0000	0.0000	5,738
2021/10/15	R023	03/02/2022	5.06	Call	Bond Future	39.8600	0.0399	34.0400	0.0340	(14.601)	0	0	0
2021/10/15	R023	03/02/2022	5.06	Put	Bond Future	582.0500	0.5820	614.0300	0.6140	5.494	0	0	0
2021/10/15	R023	03/02/2022	5.07	Call	Bond Future	42.3900	0.0424	36.3100	0.0363	(14.343)	0	0	0
2021/10/15	R023	03/02/2022	5.07	Put	Bond Future	574.2200	0.5742	605.9400	0.6059	5.524	0	0	0
2021/10/15	R023	05/05/2022	6.31	Call	Bond Future	510.2800	0.5103	483.4100	0.4834	(5.266)	0	0	0
2021/10/15	R023	05/05/2022	6.31	Put	Bond Future	146.9700	0.1470	158.5800	0.1586	7.900	0	0	0
2021/10/15	R023	05/05/2022			Bond Future	5.8481	102.9603	5.8969	102.9218	0.834	0.0000	0.0000	777
2021/10/15	R023	05/05/2022	6.29	Call	Bond Future	498.4500	0.4984	471.8500	0.4719	(5.337)	0	0	0
2021/10/15	R023	05/05/2022	6.29	Put	Bond Future	150.8300	0.1508	162.7100	0.1627	7.876	0	0	0

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2021/10/15	R023	05/05/2022	6.30	Call	Bond Future	504.3600	0.5044	477.6200	0.4776	(5.302)	0	0	0
2021/10/15	R023	05/05/2022	6.30	Put	Bond Future	148.8900	0.1489	160.6300	0.1606	7.885	0	0	0
2021/10/15	R023	04/08/2022	6.05	Call	Bond Future	168.8000	0.1688	152.8200	0.1528	(9.467)	0	0	0
2021/10/15	R023	04/08/2022	6.05	Put	Bond Future	303.5500	0.3036	327.0400	0.3270	7.738	0	0	0
2021/10/15	R023	04/08/2022			Bond Future	6.2950	104.1760	6.3668	104.1365	1.142	0.0000	0.0000	0
2021/10/15	R023	04/08/2022	6.03	Call	Bond Future	163.6400	0.1636	147.9600	0.1480	(9.582)	0	0	0
2021/10/15	R023	04/08/2022	6.03	Put	Bond Future	309.4000	0.3094	333.1900	0.3332	7.689	0	0	0
2021/10/15	R023	04/08/2022	6.04	Call	Bond Future	166.2000	0.1662	150.3800	0.1504	(9.519)	0	0	0
2021/10/15	R023	04/08/2022	6.04	Put	Bond Future	306.4600	0.3065	330.1100	0.3301	7.717	0	0	0
2021/10/15	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	R023	03/11/2022	6.25	Put	Bond Future	0.0000	0.0000	3.0600	0.0031	100.000	0	0	0
2021/10/15	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	R023	03/11/2022	6.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	R023	03/11/2022			Bond Future	6.2600	6.2600	6.2600	101.9173	0.000	0.0000	0.0000	0
2021/10/15	R023	03/11/2022	6.27	Call	Bond Future	0.0000	0.0000	3.0700	0.0031	100.000	0	0	0
2021/10/15	R023	03/11/2022	6.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	R035	04/11/2021	10.11	Call	Bond Future	82.9800	0.0830	97.0600	0.0971	16.968	0	0	350
2021/10/15	R035	04/11/2021	10.11	Put	Bond Future	3,048.4800	3.0485	2,819.2600	2.8193	(7.519)	0	0	0
2021/10/15	R035	04/11/2021	10.12	Call	Bond Future	88.8200	0.0888	103.8500	0.1038	16.922	0	0	400
2021/10/15	R035	04/11/2021	10.12	Put	Bond Future	2,986.7100	2.9867	2,758.4400	2.7584	(7.643)	0	0	0
2021/10/15	R035	04/11/2021	10.23	Put	Bond Future	2,337.1300	2.3371	2,122.6500	2.1226	(9.177)	0	0	0
2021/10/15	R035	04/11/2021	12.53	Call	Bond Future	11,493.9600	11.4940	11,737.2500	11.7372	2.117	0	0	0
2021/10/15	R035	04/11/2021	12.53	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/15	R035	04/11/2021	11.08	Call	Bond Future	3,370.0400	3.3700	3,586.2600	3.5863	6.416	0	0	0
2021/10/15	R035	04/11/2021	11.08	Put	Bond Future	98.6700	0.0987	71.5900	0.0716	(27.445)	0	0	782
2021/10/15	R035	04/11/2021	11.20	Put	Bond Future	55.1800	0.0552	38.5500	0.0386	(30.138)	0	0	350
2021/10/15	R035	04/11/2021	11.75	Put	Bond Future	2.6700	0.0027	1.5400	0.0015	(42.322)	0	0	782
2021/10/15	R035	04/11/2021	10.60	Call	Bond Future	1,042.6600	1.0427	1,160.6900	1.1607	11.320	0	0	0
2021/10/15	R035	04/11/2021	10.60	Put	Bond Future	777.9700	0.7780	652.7000	0.6527	(16.102)	0	0	350
2021/10/15	R035	04/11/2021	10.62	Call	Bond Future	1,116.4600	1.1165	1,240.0600	1.2401	11.071	0	0	400
2021/10/15	R035	04/11/2021	10.62	Put	Bond Future	723.4400	0.7234	603.7400	0.6037	(16.546)	0	0	0
2021/10/15	R035	04/11/2021			Bond Future	10.5589	89.7972	10.5212	90.0405	(0.356)	0.0000	0.0000	77,209
2021/10/15	R035	04/11/2021	10.23	Call	Bond Future	178.2500	0.1782	207.0700	0.2071	16.168	0	0	782
2021/10/15	R035	04/11/2021	13.82	Call	Bond Future	17,852.7700	17.8528	18,096.0700	18.0961	1.363	0	0	0
2021/10/15	R035	04/11/2021	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2021/10/15	R035	04/11/2021	12.51	Call	Bond Future	11,388.6800	11.3887	11,631.9700	11.6320	2.136	0	0	0
2021/10/15	R035	04/11/2021	12.51	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/15	R035	04/11/2021	12.52	Call	Bond Future	11,441.3500	11.4413	11,684.6400	11.6846	2.126	0	0	0
2021/10/15	R035	04/11/2021	12.52	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/15	R035	04/11/2021	11.20	Call	Bond Future	4,054.9000	4.0549	4,281.5700	4.2816	5.590	0	0	0
2021/10/15	R035	04/11/2021	11.75	Call	Bond Future	7,226.7300	7.2267	7,468.9000	7.4689	3.351	0	0	0
2021/10/15	R035	04/11/2021	10.26	Call	Bond Future	212.9700	0.2130	246.7600	0.2468	15.866	0	0	150
2021/10/15	R035	04/11/2021	10.26	Put	Bond Future	2,171.7900	2.1718	1,962.2800	1.9623	(9.647)	0	0	0
2021/10/15	R035	03/02/2022	11.39	Call	Bond Future	4,580.9600	4.5810	4,761.5600	4.7616	3.942	0	0	0
2021/10/15	R035	03/02/2022	11.39	Put	Bond Future	828.5600	0.8286	763.5600	0.7636	(7.845)	0	0	683
2021/10/15	R035	03/02/2022	11.73	Call	Bond Future	6,211.3200	6.2113	6,414.1200	6.4141	3.265	0	0	0
2021/10/15	R035	03/02/2022	11.73	Put	Bond Future	496.3200	0.4963	453.5200	0.4535	(8.623)	0	0	280

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
2021/10/15	R035	03/02/2022	11.28	Call	Bond Future	4,082.8000	4.0828	4,254.3200	4.2543	4.201	0	0	0
2021/10/15	R035	03/02/2022	11.28	Put	Bond Future	980.1400	0.9801	906.0600	0.9061	(7.558)	0	0	200
2021/10/15	R035	03/02/2022	11.33	Put	Bond Future	908.2200	0.9082	838.3900	0.8384	(7.689)	0	0	500
2021/10/15	R035	03/02/2022	11.11	Call	Bond Future	3,360.2200	3.3602	3,515.7200	3.5157	4.628	0	0	0
2021/10/15	R035	03/02/2022	11.22	Call	Bond Future	3,820.4900	3.8205	3,986.6300	3.9866	4.349	0	0	0
2021/10/15	R035	03/02/2022	11.22	Put	Bond Future	1,075.3400	1.0753	995.8800	0.9959	(7.389)	0	0	0
2021/10/15	R035	03/02/2022	11.23	Call	Bond Future	3,863.4000	3.8634	4,030.4700	4.0305	4.324	0	0	0
2021/10/15	R035	03/02/2022	11.23	Put	Bond Future	1,058.5100	1.0585	979.9800	0.9800	(7.419)	0	0	0
2021/10/15	R035	03/02/2022	10.65	Call	Bond Future	1,720.4700	1.7205	1,824.7800	1.8248	6.063	0	0	0
2021/10/15	R035	03/02/2022	11.03	Call	Bond Future	3,040.1800	3.0402	3,187.4600	3.1875	4.844	0	0	0
2021/10/15	R035	03/02/2022	11.05	Put	Bond Future	1,398.8400	1.3988	1,302.6100	1.3026	(6.879)	0	0	1,600
2021/10/15	R035	03/02/2022	10.34	Call	Bond Future	916.8300	0.9168	984.8600	0.9849	7.420	0	0	0
2021/10/15	R035	03/02/2022	10.34	Put	Bond Future	3,678.1200	3.6781	3,500.5500	3.5006	(4.828)	0	0	500
2021/10/15	R035	03/02/2022	10.35	Call	Bond Future	938.4100	0.9384	1,007.5800	1.0076	7.371	0	0	1,600
2021/10/15	R035	03/02/2022	10.35	Put	Bond Future	3,634.2600	3.6343	3,457.8300	3.4578	(4.855)	0	0	0
2021/10/15	R035	03/02/2022	10.61	Call	Bond Future	1,601.2100	1.6012	1,700.7900	1.7008	6.219	0	0	0
2021/10/15	R035	03/02/2022	10.61	Put	Bond Future	2,619.2700	2.6193	2,473.2500	2.4732	(5.575)	0	0	200
2021/10/15	R035	03/02/2022	10.24	Put	Bond Future	4,138.2700	4.1383	3,949.7200	3.9497	(4.556)	0	0	0
2021/10/15	R035	03/02/2022	10.26	Call	Bond Future	756.0100	0.7560	815.2100	0.8152	7.831	0	0	200
2021/10/15	R035	03/02/2022	10.26	Put	Bond Future	4,043.3100	4.0433	3,856.9100	3.8569	(4.610)	0	0	0
2021/10/15	R035	03/02/2022	9.92	Call	Bond Future	296.3100	0.2963	324.7800	0.3248	9.608	0	0	200
2021/10/15	R035	03/02/2022	9.92	Put	Bond Future	5,868.9000	5.8689	5,651.7700	5.6518	(3.700)	0	0	0
2021/10/15	R035	03/02/2022			Bond Future	10.7713	90.8059	10.7321	91.0515	(0.363)	0.0000	0.0000	53,141
2021/10/15	R035	03/02/2022	11.88	Call	Bond Future	6,956.5000	6.9565	7,166.6500	7.1666	3.021	0	0	0
2021/10/15	R035	03/02/2022	11.88	Put	Bond Future	397.1000	0.3971	361.6500	0.3616	(8.927)	0	0	1,800
2021/10/15	R035	03/02/2022	11.24	Call	Bond Future	3,906.4800	3.9065	4,074.4600	4.0745	4.300	0	0	0
2021/10/15	R035	03/02/2022	11.24	Put	Bond Future	1,041.9200	1.0419	964.3000	0.9643	(7.450)	0	0	0
2021/10/15	R035	03/02/2022	11.33	Call	Bond Future	4,307.1300	4.3071	4,482.9000	4.4829	4.081	0	0	0
2021/10/15	R035	03/02/2022	11.11	Put	Bond Future	1,276.2800	1.2763	1,186.1800	1.1862	(7.060)	0	0	200
2021/10/15	R035	03/02/2022	10.65	Put	Bond Future	2,484.4100	2.4844	2,343.1200	2.3431	(5.687)	0	0	683
2021/10/15	R035	03/02/2022	11.03	Put	Bond Future	1,441.8400	1.4418	1,343.5200	1.3435	(6.819)	0	0	280
2021/10/15	R035	03/02/2022	11.05	Call	Bond Future	3,118.9600	3.1190	3,268.3300	3.2683	4.789	0	0	0
2021/10/15	R035	03/02/2022	10.10	Call	Bond Future	491.4300	0.4914	534.3300	0.5343	8.730	0	0	280
2021/10/15	R035	03/02/2022	10.10	Put	Bond Future	4,844.0200	4.8440	4,641.3200	4.6413	(4.185)	0	0	0
2021/10/15	R035	03/02/2022	10.24	Call	Bond Future	718.7900	0.7188	775.8400	0.7758	7.937	0	0	500
2021/10/15	R035	03/02/2022	9.70	Call	Bond Future	163.5100	0.1635	180.3300	0.1803	10.287	0	0	683
2021/10/15	R035	03/02/2022	9.70	Put	Bond Future	7,258.8700	7.2589	7,030.0900	7.0301	(3.152)	0	0	0
2021/10/15	R035	05/05/2022	11.63	Call	Bond Future	5,221.3300	5.2213	5,393.9900	5.3940	3.307	0	0	0
2021/10/15	R035	05/05/2022	11.63	Put	Bond Future	1,390.1400	1.3901	1,314.5500	1.3146	(5.438)	0	0	0
2021/10/15	R035	05/05/2022	11.64	Call	Bond Future	5,263.9400	5.2639	5,437.2200	5.4372	3.292	0	0	0
2021/10/15	R035	05/05/2022	11.64	Put	Bond Future	1,375.8200	1.3758	1,300.8500	1.3009	(5.449)	0	0	0
2021/10/15	R035	05/05/2022			Bond Future	10.9792	87.3942	10.9385	87.6425	(0.371)	0.0000	0.0000	8,926
2021/10/15	R035	05/05/2022	11.65	Call	Bond Future	5,306.6300	5.3066	5,480.5300	5.4805	3.277	0	0	0
2021/10/15	R035	05/05/2022	11.65	Put	Bond Future	1,361.6400	1.3616	1,287.2900	1.2873	(5.460)	0	0	0
2021/10/15	R035	04/08/2022	10.73	Call	Bond Future	1,965.7500	1.9657	2,057.1400	2.0571	4.649	0	0	0
2021/10/15	R035	04/08/2022	10.73	Put	Bond Future	4,794.5500	4.7945	4,634.7500	4.6348	(3.333)	0	0	0
2021/10/15	R035	04/08/2022	11.13	Put	Bond Future	3,453.5600	3.4536	3,323.6500	3.3237	(3.762)	0	0	100
2021/10/15	R035	04/08/2022	9.84	Call	Bond Future	527.9100	0.5279	562.0500	0.5620	6.467	0	0	100

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2021/10/15	R035	04/08/2022	9.84	Put	Bond Future	9,122.3900	9.1224	8,905.3400	8.9053	(2.379)	0	0	0
2021/10/15	R035	04/08/2022	10.64	Call	Bond Future	1,752.0500	1.7521	1,836.6600	1.8367	4.829	0	0	0
2021/10/15	R035	04/08/2022	10.64	Put	Bond Future	5,140.5400	5.1405	4,973.9600	4.9740	(3.241)	0	0	100
2021/10/15	R035	04/08/2022	10.72	Call	Bond Future	1,941.1600	1.9412	2,031.7900	2.0318	4.669	0	0	0
2021/10/15	R035	04/08/2022	10.72	Put	Bond Future	4,831.9000	4.8319	4,671.3400	4.6713	(3.323)	0	0	0
2021/10/15	R035	04/08/2022			Bond Future	11.1978	88.4038	11.1554	88.6549	(0.379)	0.0000	0.0000	0
2021/10/15	R035	04/08/2022	10.74	Call	Bond Future	1,990.2000	1.9902	2,082.3500	2.0824	4.630	0	0	0
2021/10/15	R035	04/08/2022	10.74	Put	Bond Future	4,757.1300	4.7571	4,598.0900	4.5981	(3.343)	0	0	0
2021/10/15	R035	04/08/2022	11.13	Call	Bond Future	3,051.7600	3.0518	3,173.0400	3.1730	3.974	0	0	0
2021/10/15	R035	03/11/2022	11.15	Call	Bond Future	0.0000	0.0000	58.9300	0.0589	100.000	0	0	0
2021/10/15	R035	03/11/2022	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	R035	03/11/2022			Bond Future	11.1400	11.1400	11.1400	86.6848	0.000	0.0000	0.0000	0
2021/10/15	R035	03/11/2022	11.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	R035	03/11/2022	11.13	Put	Bond Future	0.0000	0.0000	58.9800	0.0590	100.000	0	0	0
2021/10/15	R035	03/11/2022	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	R035	03/11/2022	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	R186	04/11/2021		Call	Bond Future	14,810.1300	14.8101	14,843.4500	14.8435	0.225	0	0	0
2021/10/15	R186	04/11/2021		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	R186	04/11/2021	7.77	Call	Bond Future	326.8200	0.3268	325.9100	0.3259	(0.278)	0	0	0
2021/10/15	R186	04/11/2021	8.09	Call	Bond Future	1,095.8500	1.0958	1,108.7600	1.1088	1.178	0	0	0
2021/10/15	R186	04/11/2021	8.09	Put	Bond Future	245.6300	0.2456	225.2200	0.2252	(8.309)	0	0	0
2021/10/15	R186	04/11/2021	8.10	Call	Bond Future	1,128.0600	1.1281	1,141.5000	1.1415	1.191	0	0	0
2021/10/15	R186	04/11/2021	8.10	Put	Bond Future	234.1000	0.2341	214.2200	0.2142	(8.492)	0	0	0
2021/10/15	R186	04/11/2021			Bond Future	7.8966	114.8101	7.8891	114.8434	(0.095)	0.0000	0.0000	50,626
2021/10/15	R186	04/11/2021	7.77	Put	Bond Future	888.0700	0.8881	853.8400	0.8538	(3.854)	0	0	15,177
2021/10/15	R186	04/11/2021	8.11	Call	Bond Future	1,160.6800	1.1607	1,174.6600	1.1747	1.204	0	0	0
2021/10/15	R186	04/11/2021	8.11	Put	Bond Future	222.9900	0.2230	203.6500	0.2036	(8.673)	0	0	0
2021/10/15	R186	04/11/2021	8.77	Call	Bond Future	3,779.8200	3.7798	3,812.1800	3.8122	0.856	0	0	0
2021/10/15	R186	04/11/2021	8.77	Put	Bond Future	4.0100	0.0040	3.0500	0.0031	(23.940)	0	0	15,177
2021/10/15	R186	03/02/2022	7.30	Call	Bond Future	246.0700	0.2461	247.6300	0.2476	0.634	0	0	0
2021/10/15	R186	03/02/2022	7.30	Put	Bond Future	3,732.2100	3.7322	3,700.7000	3.7007	(0.844)	0	0	0
2021/10/15	R186	03/02/2022			Bond Future	8.1166	110.8183	8.1087	110.8514	(0.097)	0.0000	0.0000	35,320
2021/10/15	R186	03/02/2022	7.28	Call	Bond Future	233.4100	0.2334	234.8600	0.2349	0.621	0	0	0
2021/10/15	R186	03/02/2022	7.28	Put	Bond Future	3,806.6600	3.8067	3,775.0400	3.7750	(0.831)	0	0	0
2021/10/15	R186	03/02/2022	7.29	Call	Bond Future	239.6700	0.2397	241.1700	0.2412	0.626	0	0	0
2021/10/15	R186	03/02/2022	7.29	Put	Bond Future	3,769.3600	3.7694	3,737.7900	3.7378	(0.838)	0	0	0
2021/10/15	R186	05/05/2022	8.32	Call	Bond Future	1,667.4800	1.6675	1,679.7600	1.6798	0.736	0	0	0
2021/10/15	R186	05/05/2022	8.32	Put	Bond Future	1,783.1600	1.7832	1,762.2800	1.7623	(1.171)	0	0	0
2021/10/15	R186	05/05/2022	7.28	Call	Bond Future	291.5300	0.2915	294.1400	0.2941	0.895	0	0	435
2021/10/15	R186	05/05/2022	7.28	Put	Bond Future	4,626.9900	4.6270	4,596.4400	4.5964	(0.660)	0	0	0
2021/10/15	R186	05/05/2022	7.48	Call	Bond Future	412.9700	0.4130	416.7600	0.4168	0.918	0	0	3,600
2021/10/15	R186	05/05/2022	7.48	Put	Bond Future	3,921.1900	3.9212	3,891.8200	3.8918	(0.749)	0	0	0
2021/10/15	R186	05/05/2022			Bond Future	8.3492	112.1194	8.3408	112.1526	(0.100)	0.0000	0.0000	4,404
2021/10/15	R186	05/05/2022	8.64	Call	Bond Future	2,387.6400	2.3876	2,403.7400	2.4037	0.674	0	0	0
2021/10/15	R186	05/05/2022	8.64	Put	Bond Future	1,244.9000	1.2449	1,227.8400	1.2278	(1.370)	0	0	4,035
2021/10/15	R186	05/05/2022	7.88	Call	Bond Future	888.5400	0.8885	895.9100	0.8959	0.829	0	0	435
2021/10/15	R186	05/05/2022	7.88	Put	Bond Future	2,764.9400	2.7649	2,739.1500	2.7392	(0.933)	0	0	0

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2021/10/15	R186	05/05/2022	8.30	Call	Bond Future	1,626.9200	1.6269	1,638.9600	1.6390	0.740	0	0	0
2021/10/15	R186	05/05/2022	8.30	Put	Bond Future	1,821.8600	1.8219	1,800.7400	1.8007	(1.159)	0	0	0
2021/10/15	R186	05/05/2022	8.31	Call	Bond Future	1,647.1300	1.6471	1,659.2900	1.6593	0.738	0	0	0
2021/10/15	R186	05/05/2022	8.31	Put	Bond Future	1,802.4300	1.8024	1,781.4300	1.7814	(1.165)	0	0	0
2021/10/15	R186	05/05/2022	6.73	Call	Bond Future	101.5100	0.1015	102.2900	0.1023	0.768	0	0	3,600
2021/10/15	R186	05/05/2022	6.73	Put	Bond Future	6,751.6400	6.7516	6,719.2600	6.7193	(0.480)	0	0	0
2021/10/15	R186	04/08/2022	8.15	Call	Bond Future	1,179.6800	1.1797	1,189.0300	1.1890	0.793	0	0	0
2021/10/15	R186	04/08/2022	8.15	Put	Bond Future	2,883.7300	2.8837	2,859.6100	2.8596	(0.836)	0	0	0
2021/10/15	R186	04/08/2022	9.78	Call	Bond Future	4,989.3100	4.9893	5,012.8800	5.0129	0.472	0	0	0
2021/10/15	R186	04/08/2022	9.78	Put	Bond Future	705.7000	0.7057	695.8000	0.6958	(1.403)	0	0	3,600
2021/10/15	R186	04/08/2022	7.96	Call	Bond Future	897.5900	0.8976	905.2000	0.9052	0.848	0	0	3,600
2021/10/15	R186	04/08/2022			Bond Future	8.6022	108.1475	8.5932	108.1810	(0.104)	0.0000	0.0000	0
2021/10/15	R186	04/08/2022	7.96	Put	Bond Future	3,327.7500	3.3277	3,301.8900	3.3019	(0.777)	0	0	0
2021/10/15	R186	04/08/2022	8.13	Call	Bond Future	1,147.9300	1.1479	1,157.0900	1.1571	0.798	0	0	0
2021/10/15	R186	04/08/2022	8.13	Put	Bond Future	2,928.1300	2.9281	2,903.8200	2.9038	(0.830)	0	0	0
2021/10/15	R186	04/08/2022	8.14	Call	Bond Future	1,163.7500	1.1638	1,173.0000	1.1730	0.795	0	0	0
2021/10/15	R186	04/08/2022	8.14	Put	Bond Future	2,905.8700	2.9059	2,881.6500	2.8817	(0.833)	0	0	0
2021/10/15	R186	04/08/2022	6.96	Call	Bond Future	178.0100	0.1780	179.7400	0.1797	0.972	0	0	3,600
2021/10/15	R186	04/08/2022	6.96	Put	Bond Future	6,531.2800	6.5313	6,499.5400	6.4995	(0.486)	0	0	0
2021/10/15	R186	03/11/2022	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	R186	03/11/2022	8.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	R186	03/11/2022	8.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	R186	03/11/2022	8.53	Put	Bond Future	0.0000	0.0000	35.5500	0.0356	100.000	0	0	0
2021/10/15	R186	03/11/2022			Bond Future	8.5400	8.5400	8.5400	110.6823	0.000	0.0000	0.0000	0
2021/10/15	R186	03/11/2022	8.55	Call	Bond Future	0.0000	0.0000	35.5300	0.0355	100.000	0	0	0
2021/10/15	R186	03/11/2022	8.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	R197	04/11/2021			Bond Future	328.8629	328.8629	328.9472	328.9472	0.026	0.0000	0.0000	1,189
2021/10/15	R197	03/02/2022			Bond Future	324.4022	324.4022	324.4857	324.4857	0.026	0.0000	0.0000	952
2021/10/15	R197	05/05/2022			Bond Future	328.2882	328.2882	328.3720	328.3720	0.026	0.0000	0.0000	237
2021/10/15	R197	04/08/2022			Bond Future	323.9659	323.9659	324.0513	324.0513	0.026	0.0000	0.0000	0
2021/10/15	R197	03/11/2022			Bond Future	323.8800	323.8800	323.8800	323.8800	0.000	0.0000	0.0000	0
2021/10/15	R202	04/11/2021			Bond Future	241.6525	241.6525	242.0829	242.0829	0.178	0.0000	0.0000	4,415
2021/10/15	R202	03/02/2022			Bond Future	240.0521	240.0521	240.4861	240.4861	0.181	0.0000	0.0000	7,953
2021/10/15	R202	05/05/2022			Bond Future	242.9276	242.9276	243.3661	243.3661	0.181	0.0000	0.0000	413
2021/10/15	R202	04/08/2022			Bond Future	241.4805	241.4805	241.9248	241.9248	0.184	0.0000	0.0000	0
2021/10/15	R202	03/11/2022			Bond Future	241.7600	241.7600	241.7600	241.7600	0.000	0.0000	0.0000	0
2021/10/15	R209	04/11/2021	10.00	Call	Bond Future	40.3900	0.0404	52.9700	0.0530	31.146	0	0	0
2021/10/15	R209	04/11/2021	10.00	Put	Bond Future	3,071.7300	3.0717	2,788.4700	2.7885	(9.222)	0	0	3,100
2021/10/15	R209	04/11/2021	10.25	Put	Bond Future	1,787.6400	1.7876	1,547.0300	1.5470	(13.460)	0	0	4,250
2021/10/15	R209	04/11/2021	12.19	Call	Bond Future	8,531.4500	8.5314	8,827.2300	8.8272	3.467	0	0	0
2021/10/15	R209	04/11/2021	12.19	Put	Bond Future	0.1000	0.0001	0.0400	0.0000	(60.000)	0	0	0
2021/10/15	R209	04/11/2021	10.50	Call	Bond Future	730.8000	0.7308	862.5100	0.8625	18.023	0	0	0
2021/10/15	R209	04/11/2021	12.00	Call	Bond Future	7,639.5800	7.6396	7,935.2200	7.9352	3.870	0	0	0
2021/10/15	R209	04/11/2021	12.00	Put	Bond Future	0.3600	0.0004	0.1600	0.0002	(55.556)	0	0	4,000
2021/10/15	R209	04/11/2021	12.17	Call	Bond Future	8,438.4500	8.4385	8,734.2300	8.7342	3.505	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/15	R209	04/11/2021			Bond Future	10.5227	69.3512	10.4703	69.6470	(0.498)	0.0000	0.0000	29,833
2021/10/15	R209	04/11/2021	9.50	Call	Bond Future	0.2800	0.0003	0.3800	0.0004	35.714	0	0	1,445
2021/10/15	R209	04/11/2021	9.50	Put	Bond Future	6,110.5300	6.1105	5,814.7900	5.8148	(4.840)	0	0	0
2021/10/15	R209	04/11/2021	10.25	Call	Bond Future	229.2500	0.2293	284.4800	0.2845	24.092	0	0	0
2021/10/15	R209	04/11/2021	12.18	Call	Bond Future	8,484.9700	8.4850	8,780.7500	8.7808	3.486	0	0	0
2021/10/15	R209	04/11/2021	12.18	Put	Bond Future	0.1000	0.0001	0.0400	0.0000	(60.000)	0	0	0
2021/10/15	R209	04/11/2021	10.50	Put	Bond Future	858.6400	0.8586	694.5100	0.6945	(19.115)	0	0	150
2021/10/15	R209	04/11/2021	12.17	Put	Bond Future	0.1100	0.0001	0.0500	0.0001	(54.545)	0	0	0
2021/10/15	R209	03/02/2022	11.03	Call	Bond Future	2,884.1400	2.8841	3,075.7900	3.0758	6.645	0	0	0
2021/10/15	R209	03/02/2022	11.03	Put	Bond Future	1,145.5300	1.1455	1,038.4000	1.0384	(9.352)	0	0	0
2021/10/15	R209	03/02/2022	11.02	Call	Bond Future	2,848.3300	2.8483	3,038.7800	3.0388	6.686	0	0	0
2021/10/15	R209	03/02/2022	11.02	Put	Bond Future	1,162.6000	1.1626	1,054.2700	1.0543	(9.318)	0	0	0
2021/10/15	R209	03/02/2022			Bond Future	10.7071	70.1302	10.6528	70.4290	(0.507)	0.0000	0.0000	1,550
2021/10/15	R209	03/02/2022	11.04	Call	Bond Future	2,920.2600	2.9203	3,113.1000	3.1131	6.604	0	0	0
2021/10/15	R209	03/02/2022	11.04	Put	Bond Future	1,128.8200	1.1288	1,022.8800	1.0229	(9.385)	0	0	0
2021/10/15	R209	05/05/2022	10.75	Call	Bond Future	1,977.2000	1.9772	2,114.9700	2.1150	6.968	0	0	0
2021/10/15	R209	05/05/2022	10.75	Put	Bond Future	2,748.6800	2.7487	2,584.3400	2.5843	(5.979)	0	0	5,000
2021/10/15	R209	05/05/2022	11.43	Call	Bond Future	4,086.8500	4.0869	4,293.0300	4.2930	5.045	0	0	0
2021/10/15	R209	05/05/2022	11.43	Put	Bond Future	1,300.3500	1.3003	1,204.4200	1.2044	(7.377)	0	0	0
2021/10/15	R209	05/05/2022	11.44	Call	Bond Future	4,122.8900	4.1229	4,329.9100	4.3299	5.021	0	0	0
2021/10/15	R209	05/05/2022	11.44	Put	Bond Future	1,286.0700	1.2861	1,190.9800	1.1910	(7.394)	0	0	0
2021/10/15	R209	05/05/2022	9.75	Call	Bond Future	327.4000	0.3274	364.9600	0.3650	11.472	0	0	5,000
2021/10/15	R209	05/05/2022	9.75	Put	Bond Future	6,854.8600	6.8549	6,590.3100	6.5903	(3.859)	0	0	0
2021/10/15	R209	05/05/2022			Bond Future	10.8931	67.8123	10.8368	68.1144	(0.517)	0.0000	0.0000	2,766
2021/10/15	R209	05/05/2022	11.45	Call	Bond Future	4,158.8600	4.1589	4,366.7200	4.3667	4.998	0	0	0
2021/10/15	R209	05/05/2022	11.45	Put	Bond Future	1,271.7700	1.2718	1,177.5200	1.1775	(7.411)	0	0	0
2021/10/15	R209	05/05/2022	12.00	Call	Bond Future	6,272.8600	6.2729	6,517.3900	6.5174	3.898	0	0	0
2021/10/15	R209	05/05/2022	12.00	Put	Bond Future	705.5600	0.7056	647.9800	0.6480	(8.161)	0	0	5,000
2021/10/15	R209	04/08/2022	10.58	Call	Bond Future	1,572.9700	1.5730	1,682.3900	1.6824	6.956	0	0	0
2021/10/15	R209	04/08/2022	10.58	Put	Bond Future	4,278.6700	4.2787	4,082.4300	4.0824	(4.586)	0	0	0
2021/10/15	R209	04/08/2022	10.57	Put	Bond Future	4,313.3300	4.3133	4,116.1300	4.1161	(4.572)	0	0	0
2021/10/15	R209	04/08/2022			Bond Future	11.0844	68.5959	11.0260	68.9016	(0.527)	0.0000	0.0000	0
2021/10/15	R209	04/08/2022	10.59	Call	Bond Future	1,593.9000	1.5939	1,704.2700	1.7043	6.925	0	0	0
2021/10/15	R209	04/08/2022	10.59	Put	Bond Future	4,244.4700	4.2445	4,049.1800	4.0492	(4.601)	0	0	0
2021/10/15	R209	04/08/2022	10.57	Call	Bond Future	1,552.4300	1.5524	1,660.8900	1.6609	6.986	0	0	0
2021/10/15	R209	03/11/2022	11.03	Call	Bond Future	0.0000	0.0000	52.2800	0.0523	100.000	0	0	0
2021/10/15	R209	03/11/2022	11.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	R209	03/11/2022			Bond Future	11.0200	11.0200	11.0200	67.6603	0.000	0.0000	0.0000	0
2021/10/15	R209	03/11/2022	11.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	R209	03/11/2022	11.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	R209	03/11/2022	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	R209	03/11/2022	11.01	Put	Bond Future	0.0000	0.0000	52.3300	0.0523	100.000	0	0	0
2021/10/15	R210	04/11/2021			Bond Future	213.3323	213.3323	213.3970	213.3970	0.030	0.0000	0.0000	1,253
2021/10/15	R210	03/02/2022			Bond Future	215.7816	215.7816	215.8459	215.8459	0.030	0.0000	0.0000	1,381
2021/10/15	R210	05/05/2022			Bond Future	215.5091	215.5091	215.5738	215.5738	0.030	0.0000	0.0000	104
2021/10/15	R210	04/08/2022			Bond Future	218.1778	218.1778	218.2430	218.2430	0.030	0.0000	0.0000	0
2021/10/15	R210	03/11/2022			Bond Future	218.1100	218.1100	218.1100	218.1100	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/15	R212	04/11/2021			Bond Future	175.7068	175.7068	175.8776	175.8776	0.097	0.0000	0.0000	3,105
2021/10/15	R213	04/11/2021	11.09	Put	Bond Future	0.9800	0.0010	0.5800	0.0006	(40.816)	0	0	0
2021/10/15	R213	04/11/2021	11.10	Put	Bond Future	0.9100	0.0009	0.5400	0.0005	(40.659)	0	0	0
2021/10/15	R213	04/11/2021	11.11	Call	Bond Future	6,554.5700	6.5546	6,701.4200	6.7014	2.240	0	0	0
2021/10/15	R213	04/11/2021			Bond Future	9.8141	84.4154	9.7865	84.5626	(0.281)	0.0000	0.0000	9,212
2021/10/15	R213	04/11/2021	11.09	Call	Bond Future	6,458.7700	6.4588	6,605.5700	6.6056	2.273	0	0	0
2021/10/15	R213	04/11/2021	11.10	Call	Bond Future	6,506.6800	6.5067	6,653.5100	6.6535	2.257	0	0	0
2021/10/15	R213	04/11/2021	11.11	Put	Bond Future	0.8500	0.0009	0.5000	0.0005	(41.176)	0	0	0
2021/10/15	R213	03/02/2022	10.60	Put	Bond Future	726.6300	0.7266	683.1500	0.6831	(5.984)	0	0	430
2021/10/15	R213	03/02/2022	10.67	Call	Bond Future	3,886.6500	3.8867	3,995.1200	3.9951	2.791	0	0	0
2021/10/15	R213	03/02/2022	10.67	Put	Bond Future	650.1800	0.6502	610.2200	0.6102	(6.146)	0	0	220
2021/10/15	R213	03/02/2022	10.00	Call	Bond Future	1,673.4100	1.6734	1,740.4500	1.7404	4.006	0	0	0
2021/10/15	R213	03/02/2022	10.00	Put	Bond Future	1,813.2500	1.8132	1,731.8600	1.7319	(4.489)	0	0	430
2021/10/15	R213	03/02/2022	9.98	Call	Bond Future	1,619.9300	1.6199	1,685.5800	1.6856	4.053	0	0	0
2021/10/15	R213	03/02/2022	9.98	Put	Bond Future	1,863.4000	1.8634	1,780.6200	1.7806	(4.442)	0	0	0
2021/10/15	R213	03/02/2022	9.22	Put	Bond Future	4,604.1400	4.6041	4,474.1300	4.4741	(2.824)	0	0	0
2021/10/15	R213	03/02/2022	9.58	Put	Bond Future	3,100.9300	3.1009	2,990.7400	2.9907	(3.553)	0	0	200
2021/10/15	R213	03/02/2022	8.63	Call	Bond Future	57.7000	0.0577	61.8100	0.0618	7.123	0	0	200
2021/10/15	R213	03/02/2022	8.63	Put	Bond Future	7,700.8400	7.7008	7,556.5200	7.5565	(1.874)	0	0	0
2021/10/15	R213	03/02/2022	8.80	Call	Bond Future	95.9500	0.0960	102.5900	0.1026	6.920	0	0	102
2021/10/15	R213	03/02/2022	8.80	Put	Bond Future	6,761.7400	6.7617	6,619.9500	6.6200	(2.097)	0	0	0
2021/10/15	R213	03/02/2022			Bond Future	10.0270	85.3636	9.9983	85.5120	(0.286)	0.0000	0.0000	8,445
2021/10/15	R213	03/02/2022	10.25	Call	Bond Future	2,399.4900	2.3995	2,483.6000	2.4836	3.505	0	0	0
2021/10/15	R213	03/02/2022	10.25	Put	Bond Future	1,258.0800	1.2581	1,193.7600	1.1938	(5.113)	0	0	102
2021/10/15	R213	03/02/2022	10.60	Call	Bond Future	3,618.8400	3.6188	3,723.7900	3.7238	2.900	0	0	0
2021/10/15	R213	03/02/2022	10.15	Call	Bond Future	2,093.3900	2.0934	2,170.8000	2.1708	3.698	0	0	0
2021/10/15	R213	03/02/2022	10.15	Put	Bond Future	1,461.3700	1.4614	1,390.3500	1.3903	(4.860)	0	0	200
2021/10/15	R213	03/02/2022	10.17	Call	Bond Future	2,153.0800	2.1531	2,231.8500	2.2319	3.658	0	0	0
2021/10/15	R213	03/02/2022	10.17	Put	Bond Future	1,418.8500	1.4188	1,349.1900	1.3492	(4.910)	0	0	220
2021/10/15	R213	03/02/2022	9.96	Call	Bond Future	1,567.3700	1.5674	1,631.6200	1.6316	4.099	0	0	0
2021/10/15	R213	03/02/2022	9.96	Put	Bond Future	1,914.6300	1.9146	1,830.4500	1.8304	(4.397)	0	0	0
2021/10/15	R213	03/02/2022	9.97	Call	Bond Future	1,593.5400	1.5935	1,658.4900	1.6585	4.076	0	0	0
2021/10/15	R213	03/02/2022	9.97	Put	Bond Future	1,888.8800	1.8889	1,805.4000	1.8054	(4.420)	0	0	0
2021/10/15	R213	03/02/2022	9.22	Call	Bond Future	295.4400	0.2954	313.8600	0.3139	6.235	0	0	430
2021/10/15	R213	03/02/2022	9.58	Call	Bond Future	749.2200	0.7492	787.4600	0.7875	5.104	0	0	0
2021/10/15	R213	03/02/2022	9.76	Call	Bond Future	1,093.3800	1.0934	1,143.6600	1.1437	4.599	0	0	0
2021/10/15	R213	03/02/2022	9.76	Put	Bond Future	2,487.9000	2.4879	2,389.7500	2.3897	(3.945)	0	0	102
2021/10/15	R213	03/02/2022	9.15	Call	Bond Future	248.2000	0.2482	263.9900	0.2640	6.362	0	0	220
2021/10/15	R213	03/02/2022	9.15	Put	Bond Future	4,944.1500	4.9442	4,811.5100	4.8115	(2.683)	0	0	0
2021/10/15	R213	05/05/2022	10.63	Call	Bond Future	3,434.1100	3.4341	3,525.7900	3.5258	2.670	0	0	0
2021/10/15	R213	05/05/2022	10.65	Put	Bond Future	1,464.9600	1.4650	1,407.6100	1.4076	(3.915)	0	0	0
2021/10/15	R213	05/05/2022			Bond Future	10.2371	82.8339	10.2072	82.9839	(0.292)	0.0000	0.0000	0
2021/10/15	R213	05/05/2022	10.63	Put	Bond Future	1,496.6600	1.4967	1,438.4000	1.4384	(3.893)	0	0	0
2021/10/15	R213	05/05/2022	10.64	Call	Bond Future	3,466.8300	3.4668	3,558.9700	3.5590	2.658	0	0	0
2021/10/15	R213	05/05/2022	10.64	Put	Bond Future	1,480.8400	1.4808	1,423.0400	1.4230	(3.903)	0	0	0
2021/10/15	R213	05/05/2022	10.65	Call	Bond Future	3,499.4400	3.4994	3,592.0300	3.5920	2.646	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
2021/10/15	R213	04/08/2022	9.88	Call	Bond Future	1,422.1600	1.4222	1,470.9800	1.4710	3.433	0	0	0
2021/10/15	R213	04/08/2022	9.89	Call	Bond Future	1,440.7800	1.4408	1,490.0400	1.4900	3.419	0	0	0
2021/10/15	R213	04/08/2022	9.90	Put	Bond Future	4,232.4600	4.2325	4,130.4400	4.1304	(2.410)	0	0	0
2021/10/15	R213	04/08/2022			Bond Future	10.4594	83.7938	10.4282	83.9455	(0.299)	0.0000	0.0000	0
2021/10/15	R213	04/08/2022	9.88	Put	Bond Future	4,296.7500	4.2968	4,193.8500	4.1938	(2.395)	0	0	0
2021/10/15	R213	04/08/2022	9.89	Put	Bond Future	4,264.6600	4.2647	4,162.2000	4.1622	(2.403)	0	0	0
2021/10/15	R213	04/08/2022	9.90	Call	Bond Future	1,459.2600	1.4593	1,508.9600	1.5090	3.406	0	0	0
2021/10/15	R213	03/11/2022	10.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	R213	03/11/2022	10.38	Put	Bond Future	0.0000	0.0000	48.0400	0.0480	100.000	0	0	0
2021/10/15	R213	03/11/2022	10.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	R213	03/11/2022	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	R213	03/11/2022			Bond Future	10.3900	10.3900	10.3900	82.7480	0.000	0.0000	0.0000	0
2021/10/15	R213	03/11/2022	10.40	Call	Bond Future	0.0000	0.0000	48.0100	0.0480	100.000	0	0	0
2021/10/15	R213	03/11/2022	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	R214	04/11/2021	12.46	Call	Bond Future	8,249.0200	8.2490	8,464.0100	8.4640	2.606	0	0	0
2021/10/15	R214	04/11/2021	12.46	Put	Bond Future	0.2300	0.0002	0.1200	0.0001	(47.826)	0	0	0
2021/10/15	R214	04/11/2021	12.47	Call	Bond Future	8,295.2400	8.2952	8,510.2300	8.5102	2.592	0	0	0
2021/10/15	R214	04/11/2021			Bond Future	10.8624	66.2864	10.8251	66.5015	(0.343)	0.0000	0.0000	18,083
2021/10/15	R214	04/11/2021	12.47	Put	Bond Future	0.2200	0.0002	0.1100	0.0001	(50.000)	0	0	0
2021/10/15	R214	04/11/2021	12.48	Call	Bond Future	8,341.3800	8.3414	8,556.3800	8.5564	2.578	0	0	0
2021/10/15	R214	04/11/2021	12.48	Put	Bond Future	0.2000	0.0002	0.1000	0.0001	(50.000)	0	0	0
2021/10/15	R214	03/02/2022	11.39	Put	Bond Future	1,095.6900	1.0957	1,017.5800	1.0176	(7.129)	0	0	0
2021/10/15	R214	03/02/2022	11.40	Put	Bond Future	1,078.6500	1.0786	1,001.4300	1.0014	(7.159)	0	0	0
2021/10/15	R214	03/02/2022	11.41	Call	Bond Future	3,049.2600	3.0493	3,190.0700	3.1901	4.618	0	0	0
2021/10/15	R214	03/02/2022			Bond Future	11.0461	67.0310	11.0074	67.2481	(0.350)	0.0000	0.0000	1,346
2021/10/15	R214	03/02/2022	11.39	Call	Bond Future	2,976.4100	2.9764	3,115.4500	3.1155	4.671	0	0	0
2021/10/15	R214	03/02/2022	11.40	Call	Bond Future	3,012.7500	3.0127	3,152.6800	3.1527	4.645	0	0	0
2021/10/15	R214	03/02/2022	11.41	Put	Bond Future	1,061.8500	1.0619	985.5100	0.9855	(7.189)	0	0	0
2021/10/15	R214	05/05/2022	11.73	Put	Bond Future	1,395.4300	1.3954	1,321.4300	1.3214	(5.303)	0	0	0
2021/10/15	R214	05/05/2022	11.74	Put	Bond Future	1,380.5400	1.3805	1,307.1600	1.3072	(5.315)	0	0	0
2021/10/15	R214	05/05/2022	11.75	Call	Bond Future	4,134.3600	4.1344	4,281.1500	4.2812	3.550	0	0	0
2021/10/15	R214	05/05/2022			Bond Future	11.2247	64.5384	11.1846	64.7580	(0.357)	0.0000	0.0000	441
2021/10/15	R214	05/05/2022	11.73	Call	Bond Future	4,062.2800	4.0623	4,207.8400	4.2078	3.583	0	0	0
2021/10/15	R214	05/05/2022	11.74	Call	Bond Future	4,098.3600	4.0984	4,244.5400	4.2445	3.567	0	0	0
2021/10/15	R214	05/05/2022	11.75	Put	Bond Future	1,365.6400	1.3656	1,292.8700	1.2929	(5.329)	0	0	0
2021/10/15	R214	04/08/2022	10.98	Put	Bond Future	4,135.1000	4.1351	3,996.0700	3.9961	(3.362)	0	0	0
2021/10/15	R214	04/08/2022	10.99	Call	Bond Future	1,798.0900	1.7981	1,881.9000	1.8819	4.661	0	0	0
2021/10/15	R214	04/08/2022			Bond Future	11.4108	65.2832	11.3691	65.5053	(0.365)	0.0000	0.0000	0
2021/10/15	R214	04/08/2022	10.97	Call	Bond Future	1,753.3900	1.7534	1,835.8100	1.8358	4.701	0	0	0
2021/10/15	R214	04/08/2022	10.97	Put	Bond Future	4,169.2400	4.1692	4,029.5200	4.0295	(3.351)	0	0	0
2021/10/15	R214	04/08/2022	10.98	Call	Bond Future	1,775.6700	1.7757	1,858.7800	1.8588	4.680	0	0	0
2021/10/15	R214	04/08/2022	10.99	Put	Bond Future	4,101.1800	4.1012	3,962.8500	3.9629	(3.373)	0	0	0
2021/10/15	R214	03/11/2022	11.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	R214	03/11/2022	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	R214	03/11/2022			Bond Future	11.3500	11.3500	11.3500	64.1478	0.000	0.0000	0.0000	0
2021/10/15	R214	03/11/2022	11.34	Put	Bond Future	0.0000	0.0000	53.6300	0.0536	100.000	0	0	0
2021/10/15	R214	03/11/2022	11.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/15	R214	03/11/2022	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	R214	03/11/2022	11.36	Call	Bond Future	0.0000	0.0000	53.5700	0.0536	100.000	0	0	0
2021/10/15	R248	04/11/2021	10.20	Put	Bond Future	4,867.6900	4.8677	4,634.3700	4.6344	(4.793)	0	0	0
2021/10/15	R248	04/11/2021	12.85	Call	Bond Future	12,683.9200	12.6839	12,919.8700	12.9199	1.860	0	0	0
2021/10/15	R248	04/11/2021	12.85	Put	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	0
2021/10/15	R248	04/11/2021	10.80	Call	Bond Future	864.2700	0.8643	955.6000	0.9556	10.567	0	0	1,050
2021/10/15	R248	04/11/2021	10.80	Put	Bond Future	1,098.3300	1.0983	953.6900	0.9537	(13.169)	0	0	0
2021/10/15	R248	04/11/2021			Bond Future	10.8320	83.6421	10.7997	83.8781	(0.298)	0.0000	0.0000	104,219
2021/10/15	R248	04/11/2021	9.60	Call	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	0
2021/10/15	R248	04/11/2021	9.60	Put	Bond Future	9,922.8600	9.9229	9,686.8900	9.6869	(2.378)	0	0	0
2021/10/15	R248	04/11/2021	10.20	Call	Bond Future	21.3200	0.0213	23.9700	0.0240	12.430	0	0	1,050
2021/10/15	R248	04/11/2021	10.30	Call	Bond Future	47.1800	0.0472	53.3300	0.0533	13.035	0	0	0
2021/10/15	R248	04/11/2021	10.30	Put	Bond Future	4,094.1000	4.0941	3,864.2800	3.8643	(5.613)	0	0	0
2021/10/15	R248	04/11/2021	12.83	Call	Bond Future	12,575.7900	12.5758	12,811.7300	12.8117	1.876	0	0	0
2021/10/15	R248	04/11/2021	12.83	Put	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	0
2021/10/15	R248	04/11/2021	12.84	Call	Bond Future	12,629.9000	12.6299	12,865.8400	12.8658	1.868	0	0	0
2021/10/15	R248	04/11/2021	12.84	Put	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	0
2021/10/15	R248	03/02/2022	11.47	Call	Bond Future	4,317.0100	4.3170	4,477.5200	4.4775	3.718	0	0	0
2021/10/15	R248	03/02/2022	11.48	Call	Bond Future	4,365.4900	4.3655	4,526.8600	4.5269	3.696	0	0	0
2021/10/15	R248	03/02/2022	11.49	Put	Bond Future	1,162.9800	1.1630	1,087.0800	1.0871	(6.526)	0	0	0
2021/10/15	R248	03/02/2022	10.90	Call	Bond Future	1,939.3600	1.9394	2,039.9800	2.0400	5.188	0	0	900
2021/10/15	R248	03/02/2022	10.90	Put	Bond Future	2,754.7700	2.7548	2,617.2700	2.6173	(4.991)	0	0	0
2021/10/15	R248	03/02/2022	10.20	Put	Bond Future	6,511.2400	6.5112	6,301.8000	6.3018	(3.217)	0	0	0
2021/10/15	R248	03/02/2022	10.40	Call	Bond Future	652.8300	0.6528	698.5300	0.6985	7.000	0	0	100
2021/10/15	R248	03/02/2022	10.50	Call	Bond Future	843.6100	0.8436	899.2300	0.8992	6.593	0	0	0
2021/10/15	R248	03/02/2022	10.50	Put	Bond Future	4,634.1300	4.6341	4,451.6300	4.4516	(3.938)	0	0	0
2021/10/15	R248	03/02/2022	9.80	Call	Bond Future	97.5400	0.0975	106.6300	0.1066	9.319	0	0	0
2021/10/15	R248	03/02/2022	9.80	Put	Bond Future	9,568.6100	9.5686	9,339.5800	9.3396	(2.394)	0	0	0
2021/10/15	R248	03/02/2022	10.00	Call	Bond Future	180.8900	0.1809	196.9500	0.1970	8.878	0	0	1,300
2021/10/15	R248	03/02/2022	10.00	Put	Bond Future	7,963.6200	7.9636	7,741.5600	7.7416	(2.788)	0	0	0
2021/10/15	R248	03/02/2022			Bond Future	11.0141	84.5817	10.9806	84.8198	(0.304)	0.0000	0.0000	165,439
2021/10/15	R248	03/02/2022	11.47	Put	Bond Future	1,197.8300	1.1978	1,120.2200	1.1202	(6.479)	0	0	0
2021/10/15	R248	03/02/2022	11.48	Put	Bond Future	1,180.2800	1.1803	1,103.5300	1.1035	(6.503)	0	0	0
2021/10/15	R248	03/02/2022	11.49	Call	Bond Future	4,414.1100	4.4141	4,576.3300	4.5763	3.675	0	0	0
2021/10/15	R248	03/02/2022	10.70	Call	Bond Future	1,329.5300	1.3295	1,407.0500	1.4071	5.831	0	0	1,300
2021/10/15	R248	03/02/2022	10.70	Put	Bond Future	3,609.3100	3.6093	3,448.7100	3.4487	(4.450)	0	0	0
2021/10/15	R248	03/02/2022	11.00	Call	Bond Future	2,289.5700	2.2896	2,401.7500	2.4018	4.900	0	0	100
2021/10/15	R248	03/02/2022	11.00	Put	Bond Future	2,389.6300	2.3896	2,263.6900	2.2637	(5.270)	0	0	0
2021/10/15	R248	03/02/2022	10.20	Call	Bond Future	363.5500	0.3635	392.2300	0.3922	7.889	0	0	900
2021/10/15	R248	03/02/2022	10.40	Put	Bond Future	5,216.6900	5.2167	5,024.2700	5.0243	(3.689)	0	0	0
2021/10/15	R248	05/05/2022	11.79	Call	Bond Future	5,486.1900	5.4862	5,651.6000	5.6516	3.015	0	0	0
2021/10/15	R248	05/05/2022	11.79	Put	Bond Future	1,541.1900	1.5412	1,465.8700	1.4659	(4.887)	0	0	0
2021/10/15	R248	05/05/2022	11.80	Call	Bond Future	5,533.0800	5.5331	5,699.1200	5.6991	3.001	0	0	0
2021/10/15	R248	05/05/2022			Bond Future	11.1911	81.1600	11.1563	81.4007	(0.311)	0.0000	0.0000	2,035
2021/10/15	R248	05/05/2022	11.80	Put	Bond Future	1,525.1700	1.5252	1,450.4800	1.4505	(4.897)	0	0	0
2021/10/15	R248	05/05/2022	11.81	Call	Bond Future	5,580.0600	5.5801	5,746.7300	5.7467	2.987	0	0	0
2021/10/15	R248	05/05/2022	11.81	Put	Bond Future	1,509.3200	1.5093	1,435.2600	1.4353	(4.907)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/15	R248	04/08/2022	10.98	Call	Bond Future	2,260.4900	2.2605	2,352.6800	2.3527	4.078	0	0	0
2021/10/15	R248	04/08/2022	10.98	Put	Bond Future	4,990.6500	4.9906	4,839.2900	4.8393	(3.033)	0	0	0
2021/10/15	R248	04/08/2022	10.99	Call	Bond Future	2,289.0600	2.2891	2,382.0300	2.3820	4.061	0	0	0
2021/10/15	R248	04/08/2022	10.99	Put	Bond Future	4,948.2100	4.9482	4,797.6300	4.7976	(3.043)	0	0	0
2021/10/15	R248	04/08/2022			Bond Future	11.3758	82.0968	11.3395	82.3404	(0.319)	0.0000	0.0000	0
2021/10/15	R248	04/08/2022	11.00	Call	Bond Future	2,317.5400	2.3175	2,411.2800	2.4113	4.045	0	0	0
2021/10/15	R248	04/08/2022	11.00	Put	Bond Future	4,905.7800	4.9058	4,755.9700	4.7560	(3.054)	0	0	0
2021/10/15	R248	03/11/2022	11.30	Put	Bond Future	0.0000	0.0000	67.6000	0.0676	100.000	0	0	0
2021/10/15	R248	03/11/2022	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	R248	03/11/2022	11.32	Call	Bond Future	0.0000	0.0000	67.5000	0.0675	100.000	0	0	0
2021/10/15	R248	03/11/2022			Bond Future	11.3100	11.3100	11.3100	80.4026	0.000	0.0000	0.0000	0
2021/10/15	R248	03/11/2022	11.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	R248	03/11/2022	11.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/15	R248	03/11/2022	11.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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