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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/10/2021 TO 19/10/2021

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
2021/10/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	2025	04/11/2021		Bond Future	154.9540	154.9540	154.7070	154.7070	(0.159)	0.0000	0.0000	1,838
2021/10/19	2025	03/02/2022		Bond Future	155.1481	155.1481	154.9055	154.9055	(0.156)	0.0000	0.0000	4,205
2021/10/19	2025	05/05/2022		Bond Future	157.0058	157.0058	156.7720	156.7720	(0.149)	0.0000	0.0000	164
2021/10/19	2025	04/08/2022		Bond Future	157.3332	157.3332	157.1282	157.1282	(0.130)	0.0000	0.0000	0
2021/10/19	2025	03/11/2022		Bond Future	157.9000	157.9000	157.9000	157.9000	0.000	0.0000	0.0000	0
2021/10/19	2029	04/11/2021		Bond Future	114.1176	114.1176	113.9966	113.9966	(0.106)	0.0000	0.0000	2,232
2021/10/19	2029	03/02/2022		Bond Future	115.4266	115.4266	115.3093	115.3093	(0.102)	0.0000	0.0000	2,576

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/19	2029	05/05/2022			Bond Future	115.6098	115.6098	115.5001	115.5001	(0.095)	0.0000	0.0000	186
2021/10/19	2029	04/08/2022			Bond Future	117.0410	117.0410	116.9528	116.9528	(0.075)	0.0000	0.0000	0
2021/10/19	2029	03/11/2022			Bond Future	117.6200	117.6200	117.6200	117.6200	0.000	0.0000	0.0000	0
2021/10/19	2030	04/11/2021	8.27	Call	Bond Future	0.0100	0.0000	0.0200	0.0000	100.000	0	0	300
2021/10/19	2030	04/11/2021	8.27	Put	Bond Future	6,927.5100	6.9275	6,351.1900	6.3512	(8.319)	0	0	0
2021/10/19	2030	04/11/2021	8.77	Put	Bond Future	4,072.4600	4.0725	3,500.9900	3.5010	(14.033)	0	0	0
2021/10/19	2030	04/11/2021	9.20	Call	Bond Future	142.7700	0.1428	246.4900	0.2465	72.648	0	0	29
2021/10/19	2030	04/11/2021	9.30	Put	Bond Future	1,410.8500	1.4109	994.7600	0.9948	(29.492)	0	0	0
2021/10/19	2030	04/11/2021	9.35	Call	Bond Future	335.0700	0.3351	527.5700	0.5276	57.451	0	0	0
2021/10/19	2030	04/11/2021	9.35	Put	Bond Future	1,218.9300	1.2189	835.1000	0.8351	(31.489)	0	0	9,100
2021/10/19	2030	04/11/2021	9.40	Put	Bond Future	1,042.7300	1.0427	693.0000	0.6930	(33.540)	0	0	0
2021/10/19	2030	04/11/2021	10.59	Put	Bond Future	1.7700	0.0018	0.4700	0.0005	(73.446)	0	0	0
2021/10/19	2030	04/11/2021	10.60	Call	Bond Future	5,531.4400	5.5314	6,106.5600	6.1066	10.397	0	0	0
2021/10/19	2030	04/11/2021	10.60	Put	Bond Future	1.6400	0.0016	0.4300	0.0004	(73.780)	0	0	0
2021/10/19	2030	04/11/2021	11.26	Call	Bond Future	8,684.6800	8.6847	9,261.0000	9.2610	6.636	0	0	0
2021/10/19	2030	04/11/2021	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/10/19	2030	04/11/2021			Bond Future	9.5155	93.6597	9.4074	94.2360	(1.137)	0.0000	0.0000	90,639
2021/10/19	2030	04/11/2021	8.75	Call	Bond Future	3.0700	0.0031	7.0900	0.0071	130.945	0	0	3,250
2021/10/19	2030	04/11/2021	8.75	Put	Bond Future	4,184.0300	4.1840	3,611.7200	3.6117	(13.678)	0	0	0
2021/10/19	2030	04/11/2021	8.77	Call	Bond Future	3.8000	0.0038	8.6600	0.0087	127.895	0	0	300
2021/10/19	2030	04/11/2021	8.80	Call	Bond Future	5.1800	0.0052	11.5900	0.0116	123.745	0	0	560
2021/10/19	2030	04/11/2021	8.80	Put	Bond Future	3,905.7000	3.9057	3,335.7800	3.3358	(14.592)	0	0	0
2021/10/19	2030	04/11/2021	9.20	Put	Bond Future	1,837.1000	1.8371	1,364.4900	1.3645	(25.726)	0	0	0
2021/10/19	2030	04/11/2021	9.25	Call	Bond Future	194.3300	0.1943	324.8400	0.3248	67.159	0	0	0
2021/10/19	2030	04/11/2021	9.25	Put	Bond Future	1,617.5000	1.6175	1,171.6800	1.1717	(27.562)	0	0	5,000
2021/10/19	2030	04/11/2021	9.30	Call	Bond Future	257.8400	0.2578	418.0800	0.4181	62.147	0	0	0
2021/10/19	2030	04/11/2021	9.40	Call	Bond Future	427.0100	0.4270	653.6100	0.6536	53.067	0	0	560
2021/10/19	2030	04/11/2021	9.90	Call	Bond Future	2,138.5300	2.1385	2,646.6500	2.6467	23.760	0	0	29
2021/10/19	2030	04/11/2021	9.90	Put	Bond Future	126.9800	0.1270	58.7700	0.0588	(53.717)	0	0	0
2021/10/19	2030	04/11/2021	10.59	Call	Bond Future	5,482.5800	5.4826	6,057.6100	6.0576	10.488	0	0	0
2021/10/19	2030	04/11/2021	10.61	Call	Bond Future	5,580.2800	5.5803	6,155.4900	6.1555	10.308	0	0	0
2021/10/19	2030	04/11/2021	10.61	Put	Bond Future	1.5200	0.0015	0.4000	0.0004	(73.684)	0	0	0
2021/10/19	2030	04/11/2021	11.26	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	29
2021/10/19	2030	04/11/2021	11.44	Call	Bond Future	9,518.8800	9.5189	10,095.2100	10.0952	6.055	0	0	0
2021/10/19	2030	03/02/2022	9.45	Call	Bond Future	1,091.8400	1.0918	1,320.2400	1.3202	20.919	0	0	0
2021/10/19	2030	03/02/2022	9.45	Put	Bond Future	2,559.4700	2.5595	2,200.8300	2.2008	(14.012)	0	0	0
2021/10/19	2030	03/02/2022	8.39	Call	Bond Future	74.3100	0.0743	102.9900	0.1030	38.595	0	0	101
2021/10/19	2030	03/02/2022	8.39	Put	Bond Future	7,305.3800	7.3054	6,747.0200	6.7470	(7.643)	0	0	0
2021/10/19	2030	03/02/2022	8.85	Call	Bond Future	269.3000	0.2693	353.2400	0.3532	31.170	0	0	1,000
2021/10/19	2030	03/02/2022	8.85	Put	Bond Future	4,944.3600	4.9444	4,441.2600	4.4413	(10.175)	0	0	0
2021/10/19	2030	03/02/2022	9.35	Call	Bond Future	899.5400	0.8995	1,100.5700	1.1006	22.348	0	0	0
2021/10/19	2030	03/02/2022	9.35	Put	Bond Future	2,892.0600	2.8921	2,506.0500	2.5060	(13.347)	0	0	101
2021/10/19	2030	03/02/2022			Bond Future	9.7335	90.7068	9.6194	91.2938	(1.172)	0.0000	0.0000	74,329
2021/10/19	2030	03/02/2022	9.43	Call	Bond Future	1,051.4400	1.0514	1,274.3300	1.2743	21.199	0	0	0
2021/10/19	2030	03/02/2022	9.43	Put	Bond Future	2,623.7400	2.6237	2,259.5900	2.2596	(13.879)	0	0	0
2021/10/19	2030	03/02/2022	9.44	Call	Bond Future	1,071.5200	1.0715	1,297.1700	1.2972	21.059	0	0	0
2021/10/19	2030	03/02/2022	9.44	Put	Bond Future	2,591.4700	2.5915	2,230.0800	2.2301	(13.945)	0	0	0

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2021/10/19	2030	03/02/2022	9.60	Call	Bond Future	1,419.9700	1.4200	1,689.9300	1.6899	19.012	0	0	1,000
2021/10/19	2030	03/02/2022	9.60	Put	Bond Future	2,107.4000	2.1074	1,790.3200	1.7903	(15.046)	0	0	0
2021/10/19	2030	03/02/2022	9.78	Call	Bond Future	1,879.2600	1.8793	2,198.4700	2.1985	16.986	0	0	0
2021/10/19	2030	03/02/2022	9.78	Put	Bond Future	1,641.5900	1.6416	1,373.7600	1.3738	(16.315)	0	0	101
2021/10/19	2030	03/02/2022	10.85	Call	Bond Future	5,811.3800	5.8114	6,328.1900	6.3282	8.893	0	0	0
2021/10/19	2030	03/02/2022	10.85	Put	Bond Future	316.2600	0.3163	246.0300	0.2460	(22.206)	0	0	1,000
2021/10/19	2030	05/05/2022	8.89	Put	Bond Future	5,932.3100	5.9323	5,433.6800	5.4337	(8.405)	0	0	0
2021/10/19	2030	05/05/2022	8.81	Put	Bond Future	6,302.8800	6.3029	5,793.2800	5.7933	(8.085)	0	0	0
2021/10/19	2030	05/05/2022	10.21	Call	Bond Future	2,963.7200	2.9637	3,328.5400	3.3285	12.310	0	0	0
2021/10/19	2030	05/05/2022	10.21	Put	Bond Future	1,737.8700	1.7379	1,501.8200	1.5018	(13.583)	0	0	0
2021/10/19	2030	05/05/2022	9.95	Call	Bond Future	2,243.9400	2.2439	2,556.6500	2.5566	13.936	0	0	0
2021/10/19	2030	05/05/2022	8.14	Call	Bond Future	100.8000	0.1008	130.7200	0.1307	29.683	0	0	1,800
2021/10/19	2030	05/05/2022	8.14	Put	Bond Future	9,705.7600	9.7058	9,134.8100	9.1348	(5.883)	0	0	0
2021/10/19	2030	05/05/2022	8.47	Call	Bond Future	200.1400	0.2001	253.9300	0.2539	26.876	0	0	1,073
2021/10/19	2030	05/05/2022			Bond Future	9.9599	91.7717	9.8389	92.3725	(1.215)	0.0000	0.0000	14,728
2021/10/19	2030	05/05/2022	8.89	Call	Bond Future	436.6600	0.4367	538.9000	0.5389	23.414	0	0	1,800
2021/10/19	2030	05/05/2022	9.35	Call	Bond Future	990.1000	0.9901	1,175.8500	1.1758	18.761	0	0	0
2021/10/19	2030	05/05/2022	9.35	Put	Bond Future	4,071.7900	4.0718	3,656.6700	3.6567	(10.195)	0	0	1,073
2021/10/19	2030	05/05/2022	10.19	Call	Bond Future	2,904.7600	2.9048	3,265.7300	3.2657	12.427	0	0	0
2021/10/19	2030	05/05/2022	10.19	Put	Bond Future	1,776.1400	1.7761	1,536.2400	1.5362	(13.507)	0	0	0
2021/10/19	2030	05/05/2022	10.20	Call	Bond Future	2,934.1700	2.9342	3,297.0700	3.2971	12.368	0	0	0
2021/10/19	2030	05/05/2022	10.20	Put	Bond Future	1,756.9200	1.7569	1,518.9500	1.5190	(13.545)	0	0	200
2021/10/19	2030	05/05/2022	8.81	Call	Bond Future	379.3000	0.3793	470.5700	0.4706	24.063	0	0	200
2021/10/19	2030	05/05/2022	11.04	Call	Bond Future	5,856.0000	5.8560	6,343.4700	6.3435	8.324	0	0	0
2021/10/19	2030	05/05/2022	11.04	Put	Bond Future	712.8700	0.7129	599.4700	0.5995	(15.908)	0	0	1,800
2021/10/19	2030	05/05/2022	9.95	Put	Bond Future	2,292.9100	2.2929	2,004.7500	2.0047	(12.567)	0	0	1,073
2021/10/19	2030	05/05/2022	7.73	Call	Bond Future	37.6600	0.0377	50.3200	0.0503	33.617	0	0	200
2021/10/19	2030	05/05/2022	7.73	Put	Bond Future	11,983.9500	11.9839	11,395.7400	11.3957	(4.908)	0	0	0
2021/10/19	2030	05/05/2022	8.47	Put	Bond Future	7,969.8800	7.9699	7,422.8000	7.4228	(6.864)	0	0	0
2021/10/19	2030	04/08/2022	9.56	Call	Bond Future	1,297.8800	1.2979	1,509.2400	1.5092	16.285	0	0	0
2021/10/19	2030	04/08/2022	9.56	Put	Bond Future	4,433.5000	4.4335	4,018.1100	4.0181	(9.369)	0	0	0
2021/10/19	2030	04/08/2022	10.95	Call	Bond Future	4,861.3100	4.8613	5,307.6000	5.3076	9.180	0	0	0
2021/10/19	2030	04/08/2022	10.95	Put	Bond Future	1,395.8500	1.3959	1,215.3900	1.2154	(12.928)	0	0	800
2021/10/19	2030	04/08/2022			Bond Future	10.2038	88.8330	10.0728	89.4598	(1.284)	0.0000	0.0000	0
2021/10/19	2030	04/08/2022	9.05	Call	Bond Future	635.6100	0.6356	762.4200	0.7624	19.951	0	0	800
2021/10/19	2030	04/08/2022	9.05	Put	Bond Future	6,355.7800	6.3558	5,855.8400	5.8558	(7.866)	0	0	0
2021/10/19	2030	04/08/2022	9.54	Call	Bond Future	1,264.2300	1.2642	1,471.9300	1.4719	16.429	0	0	0
2021/10/19	2030	04/08/2022	9.54	Put	Bond Future	4,499.5000	4.4995	4,080.4500	4.0805	(9.313)	0	0	0
2021/10/19	2030	04/08/2022	9.55	Call	Bond Future	1,280.9800	1.2810	1,490.5200	1.4905	16.358	0	0	0
2021/10/19	2030	04/08/2022	9.55	Put	Bond Future	4,466.4100	4.4664	4,049.2000	4.0492	(9.341)	0	0	0
2021/10/19	2030	04/08/2022	8.30	Call	Bond Future	190.9200	0.1909	238.8400	0.2388	25.100	0	0	800
2021/10/19	2030	04/08/2022	8.30	Put	Bond Future	9,881.5300	9.8815	9,302.7000	9.3027	(5.858)	0	0	0
2021/10/19	2030	03/11/2022	10.10	Call	Bond Future	47.0100	0.0470	47.0100	0.0470	0.000	0	0	0
2021/10/19	2030	03/11/2022	10.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	2030	03/11/2022			Bond Future	10.0900	91.6040	10.0900	91.6040	0.000	0.0000	0.0000	0
2021/10/19	2030	03/11/2022	10.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	2030	03/11/2022	10.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	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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2021/10/19	2030	03/11/2022	10.08	Put	Bond Future	47.0400	0.0470	47.0400	0.0470	0.000	0	0	0
2021/10/19	2032	04/11/2021	9.83	Call	Bond Future	159.6600	0.1597	300.1700	0.3002	88.006	0	0	700
2021/10/19	2032	04/11/2021	11.69	Call	Bond Future	8,568.3200	8.5683	9,260.2600	9.2603	8.076	0	0	0
2021/10/19	2032	04/11/2021	11.70	Call	Bond Future	8,619.0100	8.6190	9,310.9500	9.3110	8.028	0	0	0
2021/10/19	2032	04/11/2021	11.71	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/19	2032	04/11/2021			Bond Future	10.1148	89.0664	9.9966	89.7583	(1.168)	0.0000	0.0000	91,416
2021/10/19	2032	04/11/2021	9.33	Call	Bond Future	1.6200	0.0016	4.5700	0.0046	182.099	0	0	700
2021/10/19	2032	04/11/2021	9.33	Put	Bond Future	4,738.3100	4.7383	4,049.3000	4.0493	(14.541)	0	0	0
2021/10/19	2032	04/11/2021	9.83	Put	Bond Future	1,840.2600	1.8403	1,288.8100	1.2888	(29.966)	0	0	0
2021/10/19	2032	04/11/2021	11.69	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/19	2032	04/11/2021	11.70	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/19	2032	04/11/2021	11.71	Call	Bond Future	8,669.6600	8.6697	9,361.6000	9.3616	7.981	0	0	0
2021/10/19	2032	04/11/2021	12.81	Call	Bond Future	13,980.7900	13.9808	14,672.7500	14.6728	4.949	0	0	0
2021/10/19	2032	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2021/10/19	2032	03/02/2022	9.67	Call	Bond Future	438.9700	0.4390	585.3000	0.5853	33.335	0	0	0
2021/10/19	2032	03/02/2022	9.90	Put	Bond Future	3,277.9500	3.2780	2,795.8700	2.7959	(14.707)	0	0	900
2021/10/19	2032	03/02/2022	9.58	Call	Bond Future	333.5800	0.3336	453.6600	0.4537	35.997	0	0	400
2021/10/19	2032	03/02/2022	9.58	Put	Bond Future	4,709.3800	4.7094	4,125.5900	4.1256	(12.396)	0	0	0
2021/10/19	2032	03/02/2022	10.42	Call	Bond Future	2,143.7900	2.1438	2,545.3400	2.5453	18.731	0	0	0
2021/10/19	2032	03/02/2022	10.42	Put	Bond Future	1,635.2900	1.6353	1,332.9700	1.3330	(18.487)	0	0	0
2021/10/19	2032	03/02/2022	10.43	Call	Bond Future	2,175.6900	2.1757	2,580.4800	2.5805	18.605	0	0	0
2021/10/19	2032	03/02/2022	10.43	Put	Bond Future	1,611.1700	1.6112	1,312.0900	1.3121	(18.563)	0	0	0
2021/10/19	2032	03/02/2022	9.81	Call	Bond Future	644.7200	0.6447	835.8600	0.8359	29.647	0	0	0
2021/10/19	2032	03/02/2022	9.81	Put	Bond Future	3,647.3000	3.6473	3,134.5700	3.1346	(14.058)	0	0	198
2021/10/19	2032	03/02/2022	10.45	Put	Bond Future	1,563.7800	1.5638	1,271.1400	1.2711	(18.714)	0	0	198
2021/10/19	2032	03/02/2022	10.53	Call	Bond Future	2,507.3900	2.5074	2,943.7500	2.9438	17.403	0	0	0
2021/10/19	2032	03/02/2022	10.53	Put	Bond Future	1,385.3600	1.3854	1,117.8500	1.1178	(19.310)	0	0	210
2021/10/19	2032	03/02/2022	10.35	Put	Bond Future	1,812.1200	1.8121	1,486.7000	1.4867	(17.958)	0	0	400
2021/10/19	2032	03/02/2022	10.66	Call	Bond Future	2,971.1100	2.9711	3,445.7700	3.4458	15.976	0	0	0
2021/10/19	2032	03/02/2022	10.66	Put	Bond Future	1,131.5200	1.1315	902.3100	0.9023	(20.257)	0	0	97
2021/10/19	2032	03/02/2022	11.13	Call	Bond Future	4,907.9600	4.9080	5,487.6500	5.4876	11.811	0	0	0
2021/10/19	2032	03/02/2022	11.13	Put	Bond Future	540.4900	0.5405	416.3100	0.4163	(22.975)	0	0	210
2021/10/19	2032	03/02/2022	10.65	Call	Bond Future	2,934.3200	2.9343	3,406.1400	3.4061	16.079	0	0	0
2021/10/19	2032	03/02/2022	10.65	Put	Bond Future	1,149.6400	1.1496	917.5900	0.9176	(20.185)	0	0	1,050
2021/10/19	2032	03/02/2022	8.91	Put	Bond Future	8,581.6000	8.5816	7,899.5900	7.8996	(7.947)	0	0	0
2021/10/19	2032	03/02/2022			Bond Future	10.3296	90.0659	10.2057	90.7698	(1.200)	0.0000	0.0000	102,038
2021/10/19	2032	03/02/2022	9.62	Call	Bond Future	377.9100	0.3779	509.3700	0.5094	34.786	0	0	210
2021/10/19	2032	03/02/2022	9.62	Put	Bond Future	4,512.9000	4.5129	3,940.4900	3.9405	(12.684)	0	0	0
2021/10/19	2032	03/02/2022	9.67	Put	Bond Future	4,274.1300	4.2741	3,716.5900	3.7166	(13.045)	0	0	1,050
2021/10/19	2032	03/02/2022	9.90	Call	Bond Future	805.2300	0.8052	1,027.0200	1.0270	27.544	0	0	900
2021/10/19	2032	03/02/2022	10.14	Call	Bond Future	1,341.0200	1.3410	1,647.2400	1.6472	22.835	0	0	0
2021/10/19	2032	03/02/2022	10.14	Put	Bond Future	2,420.9800	2.4210	2,023.3300	2.0233	(16.425)	0	0	97
2021/10/19	2032	03/02/2022	10.45	Call	Bond Future	2,240.1900	2.2402	2,651.4200	2.6514	18.357	0	0	0
2021/10/19	2032	03/02/2022	10.35	Call	Bond Future	1,927.1300	1.9271	2,305.5800	2.3056	19.638	0	0	0
2021/10/19	2032	03/02/2022	10.90	Call	Bond Future	3,918.5900	3.9186	4,453.5600	4.4536	13.652	0	0	0
2021/10/19	2032	03/02/2022	10.90	Put	Bond Future	775.3300	0.7753	606.4300	0.6064	(21.784)	0	0	900
2021/10/19	2032	03/02/2022	10.44	Call	Bond Future	2,207.8200	2.2078	2,615.8500	2.6158	18.481	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
2021/10/19	2032	03/02/2022	10.44	Put	Bond Future	1,587.3300	1.5873	1,291.4900	1.2915	(18.638)	0	0	0
2021/10/19	2032	03/02/2022	10.95	Call	Bond Future	4,127.9300	4.1279	4,673.7000	4.6737	13.221	0	0	0
2021/10/19	2032	03/02/2022	10.95	Put	Bond Future	716.4700	0.7165	558.3700	0.5584	(22.067)	0	0	400
2021/10/19	2032	03/02/2022	8.91	Call	Bond Future	43.5900	0.0436	65.4500	0.0654	50.149	0	0	198
2021/10/19	2032	03/02/2022	9.14	Call	Bond Future	91.2200	0.0912	132.8000	0.1328	45.582	0	0	97
2021/10/19	2032	03/02/2022	9.14	Put	Bond Future	7,172.6300	7.1726	6,510.3400	6.5103	(9.234)	0	0	0
2021/10/19	2032	03/02/2022	9.57	Call	Bond Future	323.0100	0.3230	440.3100	0.4403	36.315	0	0	1,050
2021/10/19	2032	03/02/2022	9.57	Put	Bond Future	4,759.1500	4.7592	4,172.5800	4.1726	(12.325)	0	0	0
2021/10/19	2032	05/05/2022	11.03	Call	Bond Future	3,981.5900	3.9816	4,475.2700	4.4753	12.399	0	0	0
2021/10/19	2032	05/05/2022	11.03	Put	Bond Future	1,399.2100	1.3992	1,174.0700	1.1741	(16.091)	0	0	0
2021/10/19	2032	05/05/2022	11.18	Call	Bond Future	4,546.3200	4.5463	5,069.1600	5.0692	11.500	0	0	0
2021/10/19	2032	05/05/2022	11.18	Put	Bond Future	1,180.6900	1.1807	984.7100	0.9847	(16.599)	0	0	780
2021/10/19	2032	05/05/2022	10.98	Call	Bond Future	3,800.4400	3.8004	4,283.6500	4.2837	12.715	0	0	0
2021/10/19	2032	05/05/2022	10.98	Put	Bond Future	1,481.3600	1.4814	1,245.7500	1.2458	(15.905)	0	0	993
2021/10/19	2032	05/05/2022	11.02	Put	Bond Future	1,414.8000	1.4148	1,187.6100	1.1876	(16.058)	0	0	0
2021/10/19	2032	05/05/2022	10.29	Put	Bond Future	3,143.0000	3.1430	2,735.6500	2.7356	(12.961)	0	0	0
2021/10/19	2032	05/05/2022			Bond Future	10.5486	86.9765	10.4180	87.6953	(1.238)	0.0000	0.0000	20,384
2021/10/19	2032	05/05/2022	11.02	Call	Bond Future	3,944.6100	3.9446	4,436.2400	4.4362	12.463	0	0	0
2021/10/19	2032	05/05/2022	10.18	Call	Bond Future	1,449.5800	1.4496	1,730.8800	1.7309	19.406	0	0	780
2021/10/19	2032	05/05/2022	10.18	Put	Bond Future	3,499.1700	3.4992	3,061.6500	3.0617	(12.504)	0	0	0
2021/10/19	2032	05/05/2022	10.29	Call	Bond Future	1,711.9100	1.7119	2,023.3800	2.0234	18.194	0	0	993
2021/10/19	2032	05/05/2022	11.04	Call	Bond Future	4,018.4600	4.0185	4,514.1700	4.5142	12.336	0	0	0
2021/10/19	2032	05/05/2022	11.04	Put	Bond Future	1,383.5600	1.3836	1,160.4500	1.1605	(16.126)	0	0	0
2021/10/19	2032	05/05/2022	9.58	Call	Bond Future	480.3600	0.4804	611.1500	0.6112	27.227	0	0	780
2021/10/19	2032	05/05/2022	9.58	Put	Bond Future	6,008.1400	6.0081	5,420.1100	5.4201	(9.787)	0	0	0
2021/10/19	2032	04/08/2022	10.22	Call	Bond Future	1,574.0400	1.5740	1,844.9700	1.8450	17.212	0	0	0
2021/10/19	2032	04/08/2022	10.20	Put	Bond Future	4,665.8700	4.6659	4,186.9900	4.1870	(10.263)	0	0	0
2021/10/19	2032	04/08/2022	10.21	Put	Bond Future	4,630.4500	4.6305	4,153.8300	4.1538	(10.293)	0	0	0
2021/10/19	2032	04/08/2022	8.97	Call	Bond Future	209.4200	0.2094	268.5300	0.2685	28.226	0	0	800
2021/10/19	2032	04/08/2022	8.97	Put	Bond Future	10,555.0800	10.5551	9,868.9100	9.8689	(6.501)	0	0	0
2021/10/19	2032	04/08/2022	9.72	Call	Bond Future	748.1900	0.7482	911.2400	0.9112	21.793	0	0	800
2021/10/19	2032	04/08/2022	9.72	Put	Bond Future	6,606.8700	6.6069	6,024.6400	6.0246	(8.812)	0	0	0
2021/10/19	2032	04/08/2022			Bond Future	10.7764	87.9827	10.6368	88.7280	(1.296)	0.0000	0.0000	0
2021/10/19	2032	04/08/2022	10.22	Put	Bond Future	4,595.2300	4.5952	4,120.8800	4.1209	(10.323)	0	0	0
2021/10/19	2032	04/08/2022	11.60	Call	Bond Future	5,655.8600	5.6559	6,201.0300	6.2010	9.639	0	0	0
2021/10/19	2032	04/08/2022	11.60	Put	Bond Future	1,433.6100	1.4336	1,233.5000	1.2335	(13.958)	0	0	800
2021/10/19	2032	04/08/2022	10.20	Call	Bond Future	1,533.4600	1.5335	1,799.8600	1.7999	17.372	0	0	0
2021/10/19	2032	04/08/2022	11.89	Call	Bond Future	6,766.1800	6.7662	7,349.3700	7.3494	8.619	0	0	0
2021/10/19	2032	04/08/2022	11.89	Put	Bond Future	1,124.3200	1.1243	962.2300	0.9622	(14.417)	0	0	0
2021/10/19	2032	04/08/2022	10.21	Call	Bond Future	1,553.6700	1.5537	1,822.3300	1.8223	17.292	0	0	0
2021/10/19	2032	03/11/2022			Bond Future	10.6600	86.7813	10.6600	86.7813	0.000	0.0000	0.0000	0
2021/10/19	2033	04/11/2021			Bond Future	108.3044	108.3044	108.2326	108.2326	(0.066)	0.0000	0.0000	2,113
2021/10/19	2033	03/02/2022			Bond Future	109.5467	109.5467	109.4789	109.4789	(0.062)	0.0000	0.0000	7,143
2021/10/19	2033	05/05/2022			Bond Future	109.5792	109.5792	109.5190	109.5190	(0.055)	0.0000	0.0000	2,121
2021/10/19	2033	04/08/2022			Bond Future	110.9358	110.9358	110.8965	110.8965	(0.035)	0.0000	0.0000	0
2021/10/19	2033	03/11/2022			Bond Future	111.5500	111.5500	111.5500	111.5500	0.000	0.0000	0.0000	0

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2021/10/19	2037	04/11/2021	11.49	Call	Bond Future	4,635.0000	4.6350	5,194.2200	5.1942	12.065	0	0	600
2021/10/19	2037	04/11/2021	11.49	Put	Bond Future	21.0000	0.0210	8.7200	0.0087	(58.476)	0	0	0
2021/10/19	2037	04/11/2021	12.30	Call	Bond Future	9,218.2300	9.2182	9,789.6700	9.7897	6.199	0	0	0
2021/10/19	2037	04/11/2021	12.30	Put	Bond Future	0.0700	0.0001	0.0100	0.0000	(85.714)	0	0	600
2021/10/19	2037	04/11/2021	12.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	2037	04/11/2021	12.83	Call	Bond Future	12,011.3000	12.0113	12,582.8000	12.5828	4.758	0	0	0
2021/10/19	2037	04/11/2021			Bond Future	10.7471	85.6439	10.6593	86.2154	(0.816)	0.0000	0.0000	71,143
2021/10/19	2037	04/11/2021	12.81	Call	Bond Future	11,908.8700	11.9089	12,480.3700	12.4804	4.799	0	0	0
2021/10/19	2037	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	2037	04/11/2021	12.82	Call	Bond Future	11,960.1100	11.9601	12,531.6100	12.5316	4.778	0	0	0
2021/10/19	2037	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	2037	03/02/2022	11.46	Call	Bond Future	4,109.3600	4.1094	4,533.5600	4.5336	10.323	0	0	0
2021/10/19	2037	03/02/2022	11.47	Put	Bond Future	964.1500	0.9642	808.5500	0.8086	(16.139)	0	0	0
2021/10/19	2037	03/02/2022	11.45	Call	Bond Future	4,064.8100	4.0648	4,487.0600	4.4871	10.388	0	0	0
2021/10/19	2037	03/02/2022			Bond Future	10.9484	82.3509	10.8565	82.9327	(0.839)	0.0000	0.0000	96,881
2021/10/19	2037	03/02/2022	11.46	Put	Bond Future	978.9900	0.9790	821.4500	0.8214	(16.092)	0	0	0
2021/10/19	2037	03/02/2022	11.47	Call	Bond Future	4,153.9100	4.1539	4,580.0500	4.5800	10.259	0	0	0
2021/10/19	2037	03/02/2022	11.45	Put	Bond Future	993.9000	0.9939	834.4100	0.8344	(16.047)	0	0	0
2021/10/19	2037	05/05/2022	11.83	Call	Bond Future	5,287.6100	5.2876	5,721.4900	5.7215	8.206	0	0	0
2021/10/19	2037	05/05/2022	11.84	Put	Bond Future	1,282.4200	1.2824	1,122.8400	1.1228	(12.444)	0	0	0
2021/10/19	2037	05/05/2022	11.82	Call	Bond Future	5,244.4500	5.2445	5,676.8900	5.6769	8.246	0	0	0
2021/10/19	2037	05/05/2022			Bond Future	11.1533	83.3179	11.0567	83.9128	(0.866)	0.0000	0.0000	11,855
2021/10/19	2037	05/05/2022	11.83	Put	Bond Future	1,295.9300	1.2959	1,134.9300	1.1349	(12.424)	0	0	0
2021/10/19	2037	05/05/2022	11.84	Call	Bond Future	5,330.8600	5.3309	5,766.1600	5.7662	8.166	0	0	0
2021/10/19	2037	05/05/2022	11.82	Put	Bond Future	1,309.5900	1.3096	1,147.1500	1.1472	(12.404)	0	0	0
2021/10/19	2037	04/08/2022	10.89	Call	Bond Future	1,887.4700	1.8875	2,122.3700	2.1224	12.445	0	0	0
2021/10/19	2037	04/08/2022	10.89	Put	Bond Future	4,821.9900	4.8220	4,438.0600	4.4381	(7.962)	0	0	0
2021/10/19	2037	04/08/2022	10.90	Call	Bond Future	1,911.6600	1.9117	2,148.4900	2.1485	12.389	0	0	0
2021/10/19	2037	04/08/2022	10.91	Put	Bond Future	4,745.4800	4.7455	4,365.4200	4.3654	(8.009)	0	0	0
2021/10/19	2037	04/08/2022			Bond Future	11.3704	80.0262	11.2670	80.6451	(0.910)	0.0000	0.0000	0
2021/10/19	2037	04/08/2022	11.42	Call	Bond Future	3,374.2800	3.3743	3,708.9200	3.7089	9.917	0	0	0
2021/10/19	2037	04/08/2022	11.42	Put	Bond Future	3,080.3200	3.0803	2,796.1300	2.7961	(9.226)	0	0	50
2021/10/19	2037	04/08/2022	10.90	Put	Bond Future	4,783.4800	4.7835	4,401.4800	4.4015	(7.986)	0	0	50
2021/10/19	2037	04/08/2022	10.91	Call	Bond Future	1,936.2800	1.9363	2,175.0500	2.1750	12.331	0	0	0
2021/10/19	2037	04/08/2022	10.10	Call	Bond Future	591.6500	0.5916	692.9600	0.6930	17.123	0	0	50
2021/10/19	2037	04/08/2022	10.10	Put	Bond Future	8,708.3300	8.7083	8,190.8100	8.1908	(5.943)	0	0	0
2021/10/19	2037	03/11/2022	11.32	Call	Bond Future	59.5400	0.0595	59.5400	0.0595	0.000	0	0	0
2021/10/19	2037	03/11/2022	11.30	Put	Bond Future	59.6100	0.0596	59.6100	0.0596	0.000	0	0	0
2021/10/19	2037	03/11/2022	11.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	2037	03/11/2022	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	2037	03/11/2022			Bond Future	11.3100	82.6285	11.3100	82.6285	0.000	0.0000	0.0000	0
2021/10/19	2037	03/11/2022	11.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	2037	03/11/2022	11.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	2038	04/11/2021			Bond Future	121.6813	121.6813	121.5644	121.5644	(0.096)	0.0000	0.0000	3,196
2021/10/19	2038	03/02/2022			Bond Future	121.2959	121.2959	121.1833	121.1833	(0.093)	0.0000	0.0000	4,177
2021/10/19	2038	05/05/2022			Bond Future	122.7483	122.7483	122.6436	122.6436	(0.085)	0.0000	0.0000	677
2021/10/19	2038	04/08/2022			Bond Future	122.4497	122.4497	122.3686	122.3686	(0.066)	0.0000	0.0000	0

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2021/10/19	2038	03/11/2022			Bond Future	122.0000	122.0000	122.0000	122.0000	0.000	0.0000	0.0000	0
2021/10/19	2040	04/11/2021	12.89	Call	Bond Future	12,375.5600	12.3756	13,058.7200	13.0587	5.520	0	0	0
2021/10/19	2040	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	2040	04/11/2021	12.90	Call	Bond Future	12,429.4700	12.4295	13,112.6300	13.1126	5.496	0	0	0
2021/10/19	2040	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	2040	04/11/2021			Bond Future	10.8710	87.7295	10.7732	88.4126	(0.899)	0.0000	0.0000	38,898
2021/10/19	2040	04/11/2021	12.91	Call	Bond Future	12,483.3100	12.4833	13,166.4700	13.1665	5.473	0	0	0
2021/10/19	2040	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	2040	03/02/2022	11.57	Put	Bond Future	1,013.6300	1.0136	829.5700	0.8296	(18.158)	0	0	0
2021/10/19	2040	03/02/2022	11.58	Put	Bond Future	997.9200	0.9979	816.2000	0.8162	(18.210)	0	0	0
2021/10/19	2040	03/02/2022	11.59	Call	Bond Future	4,397.2900	4.3973	4,912.6700	4.9127	11.720	0	0	0
2021/10/19	2040	03/02/2022			Bond Future	11.0671	84.2096	10.9648	84.9044	(0.924)	0.0000	0.0000	69,499
2021/10/19	2040	03/02/2022	11.57	Call	Bond Future	4,301.8300	4.3018	4,812.5700	4.8126	11.873	0	0	0
2021/10/19	2040	03/02/2022	11.58	Call	Bond Future	4,349.4100	4.3494	4,862.4900	4.8625	11.797	0	0	0
2021/10/19	2040	03/02/2022	11.59	Put	Bond Future	982.5900	0.9826	803.1700	0.8032	(18.260)	0	0	0
2021/10/19	2040	05/05/2022	11.91	Put	Bond Future	1,466.9100	1.4669	1,269.7800	1.2698	(13.438)	0	0	0
2021/10/19	2040	05/05/2022	11.92	Call	Bond Future	5,572.0000	5.5720	6,086.0500	6.0861	9.226	0	0	0
2021/10/19	2040	05/05/2022	11.92	Put	Bond Future	1,451.9100	1.4519	1,256.4800	1.2565	(13.460)	0	0	0
2021/10/19	2040	05/05/2022	13.04	Call	Bond Future	10,935.2800	10.9353	11,571.8200	11.5718	5.821	0	0	0
2021/10/19	2040	05/05/2022	13.04	Put	Bond Future	481.9100	0.4819	408.9700	0.4090	(15.136)	0	0	1,200
2021/10/19	2040	05/05/2022	10.57	Call	Bond Future	1,015.5300	1.0155	1,205.5500	1.2056	18.711	0	0	1,200
2021/10/19	2040	05/05/2022	10.57	Put	Bond Future	5,788.9300	5.7889	5,269.4700	5.2695	(8.973)	0	0	0
2021/10/19	2040	05/05/2022			Bond Future	11.2661	85.1984	11.1587	85.9079	(0.953)	0.0000	0.0000	8,550
2021/10/19	2040	05/05/2022	11.91	Call	Bond Future	5,526.4700	5.5265	6,038.8200	6.0388	9.271	0	0	0
2021/10/19	2040	05/05/2022	9.82	Call	Bond Future	201.2000	0.2012	254.7900	0.2548	26.635	0	0	1,200
2021/10/19	2040	05/05/2022	9.82	Put	Bond Future	10,613.5200	10.6135	9,957.6300	9.9576	(6.180)	0	0	0
2021/10/19	2040	05/05/2022	11.90	Call	Bond Future	5,481.2500	5.4813	5,991.8600	5.9919	9.316	0	0	0
2021/10/19	2040	05/05/2022	11.90	Put	Bond Future	1,482.3000	1.4823	1,283.4300	1.2834	(13.416)	0	0	0
2021/10/19	2040	04/08/2022	11.05	Call	Bond Future	2,167.1100	2.1671	2,460.9200	2.4609	13.558	0	0	0
2021/10/19	2040	04/08/2022	11.05	Put	Bond Future	4,959.0300	4.9590	4,517.7100	4.5177	(8.899)	0	0	0
2021/10/19	2040	04/08/2022			Bond Future	11.4769	81.6779	11.3623	82.4130	(0.999)	0.0000	0.0000	0
2021/10/19	2040	04/08/2022	11.03	Call	Bond Future	2,114.3500	2.1144	2,403.5700	2.4036	13.679	0	0	0
2021/10/19	2040	04/08/2022	11.03	Put	Bond Future	5,040.7400	5.0407	4,594.8300	4.5948	(8.846)	0	0	0
2021/10/19	2040	04/08/2022	11.04	Call	Bond Future	2,140.7800	2.1408	2,432.3000	2.4323	13.617	0	0	0
2021/10/19	2040	04/08/2022	11.04	Put	Bond Future	4,999.8900	4.9999	4,556.2800	4.5563	(8.872)	0	0	0
2021/10/19	2040	03/11/2022	11.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	2040	03/11/2022	11.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	2040	03/11/2022	11.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	2040	03/11/2022			Bond Future	11.4000	84.4793	11.4000	84.4793	0.000	0.0000	0.0000	0
2021/10/19	2040	03/11/2022	11.39	Put	Bond Future	64.1400	0.0641	64.1400	0.0641	0.000	0	0	0
2021/10/19	2040	03/11/2022	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	2040	03/11/2022	11.41	Call	Bond Future	64.0700	0.0641	64.0700	0.0641	0.000	0	0	0
2021/10/19	2044	04/11/2021	12.91	Call	Bond Future	12,484.0100	12.4840	13,252.7300	13.2527	6.158	0	0	0
2021/10/19	2044	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	2044	04/11/2021			Bond Future	10.8839	84.6266	10.7761	85.3953	(0.990)	0.0000	0.0000	22,199
2021/10/19	2044	04/11/2021	12.89	Call	Bond Future	12,376.9800	12.3770	13,145.7000	13.1457	6.211	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
2021/10/19	2044	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	2044	04/11/2021	12.90	Call	Bond Future	12,430.5300	12.4305	13,199.2500	13.1992	6.184	0	0	0
2021/10/19	2044	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	2044	03/02/2022	11.59	Call	Bond Future	4,434.1800	4.4342	5,017.7300	5.0177	13.160	0	0	0
2021/10/19	2044	03/02/2022	11.59	Put	Bond Future	981.4700	0.9815	783.7600	0.7838	(20.144)	0	0	0
2021/10/19	2044	03/02/2022	11.60	Call	Bond Future	4,482.8200	4.4828	5,068.9300	5.0689	13.075	0	0	0
2021/10/19	2044	03/02/2022	11.60	Put	Bond Future	966.2100	0.9662	771.0600	0.7711	(20.197)	0	0	0
2021/10/19	2044	03/02/2022			Bond Future	11.0696	81.1969	10.9569	81.9782	(1.017)	0.0000	0.0000	46,008
2021/10/19	2044	03/02/2022	11.61	Call	Bond Future	4,531.6000	4.5316	5,120.2400	5.1202	12.990	0	0	0
2021/10/19	2044	03/02/2022	11.61	Put	Bond Future	951.1800	0.9512	758.5600	0.7586	(20.251)	0	0	0
2021/10/19	2044	05/05/2022	11.91	Call	Bond Future	5,618.3800	5.6184	6,199.5100	6.1995	10.343	0	0	0
2021/10/19	2044	05/05/2022	11.91	Put	Bond Future	1,445.8800	1.4459	1,230.4000	1.2304	(14.903)	0	0	0
2021/10/19	2044	05/05/2022	11.92	Call	Bond Future	5,664.5300	5.6645	6,247.5600	6.2476	10.293	0	0	0
2021/10/19	2044	05/05/2022	11.92	Put	Bond Future	1,430.9500	1.4309	1,217.3700	1.2174	(14.926)	0	0	0
2021/10/19	2044	05/05/2022			Bond Future	11.2577	82.1504	11.1396	82.9470	(1.049)	0.0000	0.0000	5,735
2021/10/19	2044	05/05/2022	11.93	Call	Bond Future	5,710.7500	5.7108	6,295.6600	6.2957	10.242	0	0	0
2021/10/19	2044	05/05/2022	11.93	Put	Bond Future	1,416.1800	1.4162	1,204.4800	1.2045	(14.949)	0	0	0
2021/10/19	2044	04/08/2022	11.08	Call	Bond Future	2,294.0100	2.2940	2,637.0100	2.6370	14.952	0	0	0
2021/10/19	2044	04/08/2022	11.08	Put	Bond Future	4,805.0300	4.8050	4,325.1900	4.3252	(9.986)	0	0	0
2021/10/19	2044	04/08/2022	11.09	Call	Bond Future	2,322.0200	2.3220	2,667.6400	2.6676	14.884	0	0	0
2021/10/19	2044	04/08/2022	11.09	Put	Bond Future	4,764.6200	4.7646	4,287.4000	4.2874	(10.016)	0	0	0
2021/10/19	2044	04/08/2022			Bond Future	11.4565	78.7199	11.3309	79.5427	(1.096)	0.0000	0.0000	0
2021/10/19	2044	04/08/2022	11.10	Call	Bond Future	2,349.9400	2.3499	2,698.1600	2.6982	14.818	0	0	0
2021/10/19	2044	04/08/2022	11.10	Put	Bond Future	4,724.2200	4.7242	4,249.6000	4.2496	(10.047)	0	0	0
2021/10/19	2044	03/11/2022	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	2044	03/11/2022	11.41	Call	Bond Future	65.3500	0.0654	65.3500	0.0654	0.000	0	0	0
2021/10/19	2044	03/11/2022	11.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	2044	03/11/2022			Bond Future	11.4000	81.3110	11.4000	81.3110	0.000	0.0000	0.0000	0
2021/10/19	2044	03/11/2022	11.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	2044	03/11/2022	11.39	Put	Bond Future	65.4400	0.0654	65.4400	0.0654	0.000	0	0	0
2021/10/19	2044	03/11/2022	11.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	2046	04/11/2021			Bond Future	109.0006	109.0006	109.4050	109.4050	0.371	0.0000	0.0000	9,554
2021/10/19	2046	03/02/2022			Bond Future	110.2508	110.2508	110.6649	110.6649	0.376	0.0000	0.0000	13,054
2021/10/19	2046	05/05/2022			Bond Future	109.6873	109.6873	110.1150	110.1150	0.390	0.0000	0.0000	171
2021/10/19	2046	04/08/2022			Bond Future	111.0454	111.0454	111.5001	111.5001	0.409	0.0000	0.0000	0
2021/10/19	2046	03/11/2022			Bond Future	111.4100	111.4100	111.4100	111.4100	0.000	0.0000	0.0000	0
2021/10/19	2050	04/11/2021			Bond Future	112.1455	112.1455	111.9758	111.9758	(0.151)	0.0000	0.0000	3,193
2021/10/19	2050	03/02/2022			Bond Future	111.4511	111.4511	111.2845	111.2845	(0.149)	0.0000	0.0000	7,284
2021/10/19	2050	05/05/2022			Bond Future	112.7858	112.7858	112.6255	112.6255	(0.142)	0.0000	0.0000	379
2021/10/19	2050	04/08/2022			Bond Future	112.1637	112.1637	112.0243	112.0243	(0.124)	0.0000	0.0000	0
2021/10/19	2050	03/11/2022			Bond Future	112.9100	112.9100	112.9100	112.9100	0.000	0.0000	0.0000	0
2021/10/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	AL37	04/11/2021			Index Future	791.5780	791.5780	794.1080	794.1080	0.320	0.0000	0.0000	0
2021/10/19	AL37	03/02/2022			Index Future	800.4530	800.4530	803.0460	803.0460	0.324	0.0000	0.0000	0
2021/10/19	AL37	05/05/2022			Index Future	809.8380	809.8380	812.5220	812.5220	0.331	0.0000	0.0000	0
2021/10/19	AL37	04/08/2022			Index Future	819.5640	819.5640	822.4380	822.4380	0.351	0.0000	0.0000	0
2021/10/19	AL37	03/11/2022			Index Future	825.5400	825.5400	825.5400	825.5400	0.000	0.0000	0.0000	0
2021/10/19	AL7T	04/11/2021			Index Future	900.6040	900.6040	906.8020	906.8020	0.688	0.0000	0.0000	0
2021/10/19	AL7T	03/02/2022			Index Future	910.7010	910.7010	917.0080	917.0080	0.693	0.0000	0.0000	0
2021/10/19	AL7T	05/05/2022			Index Future	921.3790	921.3790	927.8280	927.8280	0.700	0.0000	0.0000	0
2021/10/19	AL7T	04/08/2022			Index Future	932.4450	932.4450	939.1520	939.1520	0.719	0.0000	0.0000	0
2021/10/19	AL7T	03/11/2022			Index Future	937.6700	937.6700	937.6700	937.6700	0.000	0.0000	0.0000	0
2021/10/19	ALBI	04/11/2021			Index Future	798.4830	798.4830	803.6180	803.6180	0.643	0.0000	0.0000	115
2021/10/19	ALBI	03/02/2022			Index Future	807.4360	807.4360	812.6630	812.6630	0.647	0.0000	0.0000	136
2021/10/19	ALBI	05/05/2022			Index Future	816.9020	816.9020	822.2520	822.2520	0.655	0.0000	0.0000	29
2021/10/19	ALBI	04/08/2022			Index Future	826.7140	826.7140	832.2870	832.2870	0.674	0.0000	0.0000	0
2021/10/19	ALBI	03/11/2022			Index Future	831.0000	831.0000	831.0000	831.0000	0.000	0.0000	0.0000	0
2021/10/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/10/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/19	ES33	04/11/2021			Bond Future	11.4770	75.7018	11.3837	76.1906	(0.813)	0.0000	0.0000	0
2021/10/19	ES33	03/02/2022			Bond Future	11.7283	76.5702	11.6303	77.0680	(0.836)	0.0000	0.0000	263
2021/10/19	ES33	05/05/2022			Bond Future	11.9799	73.7098	11.8764	74.2192	(0.863)	0.0000	0.0000	87
2021/10/19	ES33	04/08/2022			Bond Future	12.2424	74.5747	12.1313	75.1053	(0.908)	0.0000	0.0000	0
2021/10/19	ES33	03/11/2022			Bond Future	12.1900	73.2763	12.1900	73.2763	0.000	0.0000	0.0000	0
2021/10/19	ES42	04/11/2021			Bond Future	11.9473	74.1733	11.8391	74.8186	(0.906)	0.0000	0.0000	0
2021/10/19	ES42	03/02/2022			Bond Future	12.1760	75.0242	12.0625	75.6802	(0.932)	0.0000	0.0000	3,587
2021/10/19	ES42	05/05/2022			Bond Future	12.4131	71.6641	12.2935	72.3337	(0.964)	0.0000	0.0000	1,192
2021/10/19	ES42	04/08/2022			Bond Future	12.6537	72.5036	12.5260	73.1960	(1.009)	0.0000	0.0000	0
2021/10/19	ES42	03/11/2022			Bond Future	12.5800	70.9040	12.5800	70.9040	0.000	0.0000	0.0000	0
2021/10/19	GOVI	04/11/2021	728.40	Call	GOVI	598,420.0000	59.8420	648,860.0000	64.8860	8.429	0	0	0
2021/10/19	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	GOVI	04/11/2021	728.41	Call	GOVI	598,320.0000	59.8320	648,760.0000	64.8760	8.430	0	0	0
2021/10/19	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/19	GOVI	04/11/2021			GOVI	788.2420	788.2420	793.2860	793.2860	0.640	0.0000	0.0000	50
2021/10/19	GOVI	04/11/2021	728.42	Call	GOVI	598,220.0000	59.8220	648,660.0000	64.8660	8.432	0	0	0
2021/10/19	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	GOVI	03/02/2022	792.76	Call	GOVI	43,200.0000	4.3200	94,550.0000	9.4550	118.866	0	0	0
2021/10/19	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	GOVI	03/02/2022			GOVI	797.0800	797.0800	802.2150	802.2150	0.644	0.0000	0.0000	942
2021/10/19	GOVI	03/02/2022	792.74	Call	GOVI	43,400.0000	4.3400	94,750.0000	9.4750	118.318	0	0	0
2021/10/19	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	GOVI	03/02/2022	792.75	Call	GOVI	43,300.0000	4.3300	94,650.0000	9.4650	118.591	0	0	0
2021/10/19	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	GOVI	05/05/2022	788.25	Call	GOVI	181,750.0000	18.1750	234,300.0000	23.4300	28.913	0	0	0
2021/10/19	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	GOVI	05/05/2022			GOVI	806.4250	806.4250	811.6800	811.6800	0.652	0.0000	0.0000	0
2021/10/19	GOVI	05/05/2022	788.23	Call	GOVI	181,950.0000	18.1950	234,500.0000	23.4500	28.882	0	0	0
2021/10/19	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	GOVI	05/05/2022	788.24	Call	GOVI	181,850.0000	18.1850	234,400.0000	23.4400	28.897	0	0	0
2021/10/19	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	23,070.0000	2.3070	100.000	0	0	0
2021/10/19	GOVI	04/08/2022	819.28	Put	GOVI	31,700.0000	3.1700	0.0000	0.0000	(100.000)	0	0	0
2021/10/19	GOVI	04/08/2022			GOVI	816.1100	816.1100	821.5870	821.5870	0.671	0.0000	0.0000	0
2021/10/19	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	23,270.0000	2.3270	100.000	0	0	0
2021/10/19	GOVI	04/08/2022	819.26	Put	GOVI	31,500.0000	3.1500	0.0000	0.0000	(100.000)	0	0	0
2021/10/19	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	23,170.0000	2.3170	100.000	0	0	0
2021/10/19	GOVI	04/08/2022	819.27	Put	GOVI	31,600.0000	3.1600	0.0000	0.0000	(100.000)	0	0	0
2021/10/19	GOVI	03/11/2022	820.41	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/10/19	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	GOVI	03/11/2022			GOVI	820.4200	820.4200	820.4200	820.4200	0.000	0.0000	0.0000	0
2021/10/19	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	GOVI	03/11/2022	820.43	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/10/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/10/19	IGOV	04/11/2021			Index Future	297.3960	297.3960	297.0950	297.0950	(0.101)	0.0000	0.0000	31
2021/10/19	IGOV	03/02/2022			Index Future	300.8050	300.8050	300.5120	300.5120	(0.097)	0.0000	0.0000	485
2021/10/19	IGOV	05/05/2022			Index Future	304.4040	304.4040	304.1310	304.1310	(0.090)	0.0000	0.0000	16
2021/10/19	IGOV	04/08/2022			Index Future	308.1320	308.1320	307.9150	307.9150	(0.070)	0.0000	0.0000	0
2021/10/19	IGOV	03/11/2022			Index Future	308.7300	308.7300	308.7300	308.7300	0.000	0.0000	0.0000	0
2021/10/19	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/10/19	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/10/19	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/10/19	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/10/19	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/10/19	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/10/19	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/10/19	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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2021/10/19	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/10/19	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/10/19	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/10/19	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/10/19	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/10/19	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/10/19	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/10/19	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/10/19	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/10/19	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/10/19	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/10/19	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/10/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/10/19	JBAF	20/10/2021			Jibar Tradeable Future	3.6850	96.3150	3.6850	96.3150	0.000	0.0000	0.0000	0
2021/10/19	JBAF	17/11/2021			Jibar Tradeable Future	3.7500	96.2500	3.7500	96.2500	0.000	0.0000	0.0000	50,000
2021/10/19	JBAF	15/12/2021			Jibar Tradeable Future	4.0650	95.9350	4.0650	95.9350	0.000	0.0000	0.0000	0
2021/10/19	JBAF	19/01/2022			Jibar Tradeable Future	4.1400	95.8600	4.1600	95.8400	0.483	0.0000	0.0000	0
2021/10/19	JBAF	16/02/2022			Jibar Tradeable Future	4.4700	95.5300	4.4800	95.5200	0.224	0.0000	0.0000	0
2021/10/19	JBAF	16/03/2022			Jibar Tradeable Future	4.5850	95.4150	4.6150	95.3850	0.654	0.0000	0.0000	0
2021/10/19	JBAF	20/04/2022			Jibar Tradeable Future	4.8500	4.8500	4.8500	95.1500	0.000	0.0000	0.0000	0
2021/10/19	JBAF	15/06/2022			Jibar Tradeable Future	5.1900	94.8100	5.2200	94.7800	0.578	0.0000	0.0000	72
2021/10/19	JBAF	21/09/2022			Jibar Tradeable Future	5.4050	94.5950	5.4650	94.5350	1.110	0.0000	0.0000	0
2021/10/19	JBAF	21/12/2022			Jibar Tradeable Future	6.0700	93.9300	6.0900	93.9100	0.329	0.0000	0.0000	68
2021/10/19	JBAF	15/03/2023			Jibar Tradeable Future	6.2500	93.7500	6.2900	93.7100	0.640	0.0000	0.0000	0
2021/10/19	JBAF	21/06/2023			Jibar Tradeable Future	6.6850	93.3150	6.6850	93.3150	0.000	0.0000	0.0000	0
2021/10/19	JBAF	20/09/2023			Jibar Tradeable Future	6.9100	93.0900	6.9350	93.0650	0.362	0.0000	0.0000	0
2021/10/19	R023	04/11/2021	4.90	Call	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2021/10/19	R023	04/11/2021	4.90	Put	Bond Future	735.1500	0.7352	693.2200	0.6932	(5.704)	0	0	0
2021/10/19	R023	04/11/2021	4.91	Call	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	0
2021/10/19	R023	04/11/2021	4.91	Put	Bond Future	722.3100	0.7223	680.3800	0.6804	(5.805)	0	0	0
2021/10/19	R023	04/11/2021			Bond Future	5.4752	104.3174	5.4423	104.3594	(0.602)	0.0000	0.0000	6,829
2021/10/19	R023	04/11/2021	4.92	Call	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2021/10/19	R023	04/11/2021	4.92	Put	Bond Future	709.4800	0.7095	667.5500	0.6675	(5.910)	0	0	0
2021/10/19	R023	03/02/2022	5.08	Call	Bond Future	24.6300	0.0246	29.3000	0.0293	18.961	0	0	0
2021/10/19	R023	03/02/2022	5.08	Put	Bond Future	688.5000	0.6885	646.0400	0.6460	(6.167)	0	0	0
2021/10/19	R023	03/02/2022			Bond Future	5.7237	105.4881	5.6778	105.5352	(0.802)	0.0000	0.0000	11,369
2021/10/19	R023	03/02/2022	5.06	Call	Bond Future	21.2100	0.0212	25.4000	0.0254	19.755	0	0	0
2021/10/19	R023	03/02/2022	5.06	Put	Bond Future	705.8100	0.7058	662.8700	0.6629	(6.084)	0	0	0
2021/10/19	R023	03/02/2022	5.07	Call	Bond Future	22.8300	0.0228	27.2500	0.0273	19.360	0	0	0
2021/10/19	R023	03/02/2022	5.07	Put	Bond Future	697.0700	0.6971	654.3600	0.6544	(6.127)	0	0	0
2021/10/19	R023	05/05/2022	6.31	Call	Bond Future	412.8200	0.4128	447.3000	0.4473	8.352	0	0	0
2021/10/19	R023	05/05/2022	6.31	Put	Bond Future	194.0900	0.1941	173.0900	0.1731	(10.820)	0	0	0
2021/10/19	R023	05/05/2022			Bond Future	6.0316	102.8157	5.9611	102.8712	(1.168)	0.0000	0.0000	777
2021/10/19	R023	05/05/2022	6.29	Call	Bond Future	402.0400	0.4020	436.1000	0.4361	8.472	0	0	0

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2021/10/19	R023	05/05/2022	6.29	Put	Bond Future	199.0000	0.1990	177.5800	0.1776	(10.764)	0	0	0
2021/10/19	R023	05/05/2022	6.30	Call	Bond Future	407.4200	0.4074	441.6900	0.4417	8.411	0	0	0
2021/10/19	R023	05/05/2022	6.30	Put	Bond Future	196.5300	0.1965	175.3200	0.1753	(10.792)	0	0	0
2021/10/19	R023	04/08/2022	6.05	Call	Bond Future	114.1200	0.1141	139.7300	0.1397	22.441	0	0	0
2021/10/19	R023	04/08/2022	6.05	Put	Bond Future	396.9200	0.3969	345.1800	0.3452	(13.035)	0	0	0
2021/10/19	R023	04/08/2022			Bond Future	6.5648	104.0279	6.4237	104.1053	(2.149)	0.0000	0.0000	0
2021/10/19	R023	04/08/2022	6.03	Call	Bond Future	110.1000	0.1101	135.1400	0.1351	22.743	0	0	0
2021/10/19	R023	04/08/2022	6.03	Put	Bond Future	403.9100	0.4039	351.6000	0.3516	(12.951)	0	0	0
2021/10/19	R023	04/08/2022	6.04	Call	Bond Future	112.1000	0.1121	137.4200	0.1374	22.587	0	0	0
2021/10/19	R023	04/08/2022	6.04	Put	Bond Future	400.4100	0.4004	348.3800	0.3484	(12.994)	0	0	0
2021/10/19	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	R023	03/11/2022	6.25	Put	Bond Future	3.0600	0.0031	3.0600	0.0031	0.000	0	0	0
2021/10/19	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	R023	03/11/2022	6.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	R023	03/11/2022			Bond Future	6.2600	101.9173	6.2600	101.9173	0.000	0.0000	0.0000	0
2021/10/19	R023	03/11/2022	6.27	Call	Bond Future	3.0700	0.0031	3.0700	0.0031	0.000	0	0	0
2021/10/19	R023	03/11/2022	6.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	R035	04/11/2021	10.11	Call	Bond Future	50.7000	0.0507	94.4700	0.0945	86.331	0	0	350
2021/10/19	R035	04/11/2021	10.11	Put	Bond Future	3,051.1500	3.0512	2,460.2000	2.4602	(19.368)	0	0	0
2021/10/19	R035	04/11/2021	10.12	Call	Bond Future	54.9300	0.0549	101.7600	0.1018	85.254	0	0	400
2021/10/19	R035	04/11/2021	10.12	Put	Bond Future	2,987.7700	2.9878	2,399.8800	2.3999	(19.677)	0	0	0
2021/10/19	R035	04/11/2021	10.23	Put	Bond Future	2,318.2000	2.3182	1,775.0200	1.7750	(23.431)	0	0	0
2021/10/19	R035	04/11/2021	10.62	Call	Bond Future	1,006.9000	1.0069	1,387.0400	1.3870	37.754	0	0	400
2021/10/19	R035	04/11/2021	10.62	Put	Bond Future	648.8300	0.6488	394.2500	0.3942	(39.237)	0	0	0
2021/10/19	R035	04/11/2021	11.75	Put	Bond Future	0.9000	0.0009	0.2400	0.0002	(73.333)	0	0	782
2021/10/19	R035	04/11/2021	10.60	Call	Bond Future	933.3700	0.9334	1,298.0100	1.2980	39.067	0	0	0
2021/10/19	R035	04/11/2021	10.60	Put	Bond Future	703.6300	0.7036	433.5500	0.4335	(38.384)	0	0	350
2021/10/19	R035	04/11/2021	12.53	Call	Bond Future	11,459.0000	11.4590	12,093.7200	12.0937	5.539	0	0	0
2021/10/19	R035	04/11/2021	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	R035	04/11/2021	11.08	Call	Bond Future	3,302.2400	3.3022	3,899.4700	3.8995	18.086	0	0	0
2021/10/19	R035	04/11/2021	11.08	Put	Bond Future	65.8200	0.0658	28.3300	0.0283	(56.958)	0	0	782
2021/10/19	R035	04/11/2021	11.20	Put	Bond Future	33.2200	0.0332	13.1300	0.0131	(60.476)	0	0	350
2021/10/19	R035	04/11/2021			Bond Future	10.5643	89.7623	10.4664	90.3970	(0.927)	0.0000	0.0000	42,875
2021/10/19	R035	04/11/2021	10.23	Call	Bond Future	124.3700	0.1244	215.9100	0.2159	73.603	0	0	782
2021/10/19	R035	04/11/2021	11.75	Call	Bond Future	7,190.0100	7.1900	7,824.0700	7.8241	8.819	0	0	0
2021/10/19	R035	04/11/2021	10.26	Call	Bond Future	153.0000	0.1530	260.6700	0.2607	70.373	0	0	150
2021/10/19	R035	04/11/2021	10.26	Put	Bond Future	2,146.7700	2.1468	1,619.7200	1.6197	(24.551)	0	0	0
2021/10/19	R035	04/11/2021	11.20	Call	Bond Future	3,997.9900	3.9980	4,612.6200	4.6126	15.373	0	0	0
2021/10/19	R035	04/11/2021	13.82	Call	Bond Future	17,817.8200	17.8178	18,452.5400	18.4525	3.562	0	0	0
2021/10/19	R035	04/11/2021	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2021/10/19	R035	04/11/2021	12.51	Call	Bond Future	11,353.7200	11.3537	11,988.4400	11.9884	5.590	0	0	0
2021/10/19	R035	04/11/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	R035	04/11/2021	12.52	Call	Bond Future	11,406.3900	11.4064	12,041.1100	12.0411	5.565	0	0	0
2021/10/19	R035	04/11/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	R035	03/02/2022	10.24	Put	Bond Future	4,137.6000	4.1376	3,657.6400	3.6576	(11.600)	0	0	0
2021/10/19	R035	03/02/2022	10.26	Call	Bond Future	718.1400	0.7181	890.1800	0.8902	23.956	0	0	200
2021/10/19	R035	03/02/2022	10.26	Put	Bond Future	4,041.6700	4.0417	3,567.7800	3.5678	(11.725)	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
2021/10/19	R035	03/02/2022	10.34	Call	Bond Future	875.2200	0.8752	1,072.0700	1.0721	22.491	0	0	0
2021/10/19	R035	03/02/2022	10.34	Put	Bond Future	3,672.7400	3.6727	3,223.6600	3.2237	(12.227)	0	0	500
2021/10/19	R035	03/02/2022	10.35	Call	Bond Future	896.3400	0.8963	1,096.3600	1.0964	22.315	0	0	1,600
2021/10/19	R035	03/02/2022	10.35	Put	Bond Future	3,628.4200	3.6284	3,182.5100	3.1825	(12.289)	0	0	0
2021/10/19	R035	03/02/2022	10.61	Call	Bond Future	1,549.0400	1.5490	1,832.9300	1.8329	18.327	0	0	0
2021/10/19	R035	03/02/2022	10.61	Put	Bond Future	2,603.3300	2.6033	2,241.2900	2.2413	(13.907)	0	0	200
2021/10/19	R035	03/02/2022	10.65	Call	Bond Future	1,667.0800	1.6671	1,963.8300	1.9638	17.801	0	0	0
2021/10/19	R035	03/02/2022	11.03	Call	Bond Future	2,980.4200	2.9804	3,391.2500	3.3913	13.784	0	0	0
2021/10/19	R035	03/02/2022	11.05	Put	Bond Future	1,375.2000	1.3752	1,145.5200	1.1455	(16.702)	0	0	1,600
2021/10/19	R035	03/02/2022	11.11	Call	Bond Future	3,300.1400	3.3001	3,732.2300	3.7322	13.093	0	0	0
2021/10/19	R035	03/02/2022	11.22	Call	Bond Future	3,760.4500	3.7605	4,219.7600	4.2198	12.214	0	0	0
2021/10/19	R035	03/02/2022	11.22	Put	Bond Future	1,051.5300	1.0515	864.9100	0.8649	(17.747)	0	0	0
2021/10/19	R035	03/02/2022	11.23	Call	Bond Future	3,803.3900	3.8034	4,265.0600	4.2651	12.138	0	0	0
2021/10/19	R035	03/02/2022	11.23	Put	Bond Future	1,034.7300	1.0347	850.4700	0.8505	(17.808)	0	0	0
2021/10/19	R035	03/02/2022	11.28	Call	Bond Future	4,022.9300	4.0229	4,495.9100	4.4959	11.757	0	0	0
2021/10/19	R035	03/02/2022	11.28	Put	Bond Future	956.5000	0.9565	783.5500	0.7836	(18.082)	0	0	200
2021/10/19	R035	03/02/2022	11.33	Put	Bond Future	884.7900	0.8848	722.5400	0.7225	(18.338)	0	0	500
2021/10/19	R035	03/02/2022	11.39	Call	Bond Future	4,521.6400	4.5216	5,017.4500	5.0175	10.965	0	0	0
2021/10/19	R035	03/02/2022	11.39	Put	Bond Future	805.4700	0.8055	655.3500	0.6553	(18.638)	0	0	683
2021/10/19	R035	03/02/2022	11.73	Call	Bond Future	6,155.1500	6.1551	6,705.4800	6.7055	8.941	0	0	0
2021/10/19	R035	03/02/2022	11.73	Put	Bond Future	476.3800	0.4764	380.7800	0.3808	(20.068)	0	0	280
2021/10/19	R035	03/02/2022	9.92	Call	Bond Future	274.2500	0.2743	358.4900	0.3585	30.716	0	0	200
2021/10/19	R035	03/02/2022	9.92	Put	Bond Future	5,883.0700	5.8831	5,321.3800	5.3214	(9.548)	0	0	0
2021/10/19	R035	03/02/2022			Bond Future	10.7770	90.7697	10.6744	91.4156	(0.953)	0.0000	0.0000	85,426
2021/10/19	R035	03/02/2022	10.24	Call	Bond Future	681.8900	0.6819	847.8600	0.8479	24.340	0	0	500
2021/10/19	R035	03/02/2022	10.65	Put	Bond Future	2,467.2500	2.4672	2,118.0700	2.1181	(14.153)	0	0	683
2021/10/19	R035	03/02/2022	11.03	Put	Bond Future	1,418.3100	1.4183	1,183.2100	1.1832	(16.576)	0	0	280
2021/10/19	R035	03/02/2022	11.05	Call	Bond Future	3,059.0900	3.0591	3,475.3400	3.4753	13.607	0	0	0
2021/10/19	R035	03/02/2022	11.11	Put	Bond Future	1,252.4300	1.2524	1,038.5900	1.0386	(17.074)	0	0	200
2021/10/19	R035	03/02/2022	11.24	Call	Bond Future	3,846.4900	3.8465	4,310.5000	4.3105	12.063	0	0	0
2021/10/19	R035	03/02/2022	11.24	Put	Bond Future	1,018.1600	1.0182	836.2400	0.8362	(17.868)	0	0	0
2021/10/19	R035	03/02/2022	11.33	Call	Bond Future	4,247.4700	4.2475	4,731.1500	4.7312	11.387	0	0	0
2021/10/19	R035	03/02/2022	10.10	Call	Bond Future	461.4700	0.4615	587.2300	0.5872	27.252	0	0	280
2021/10/19	R035	03/02/2022	10.10	Put	Bond Future	4,850.2900	4.8503	4,330.1200	4.3301	(10.725)	0	0	0
2021/10/19	R035	03/02/2022	11.88	Call	Bond Future	6,902.0600	6.9021	7,469.9600	7.4700	8.228	0	0	0
2021/10/19	R035	03/02/2022	11.88	Put	Bond Future	378.8900	0.3789	300.8600	0.3009	(20.594)	0	0	1,800
2021/10/19	R035	03/02/2022	9.70	Call	Bond Future	148.6100	0.1486	198.9100	0.1989	33.847	0	0	683
2021/10/19	R035	03/02/2022	9.70	Put	Bond Future	7,280.2000	7.2802	6,684.5700	6.6846	(8.182)	0	0	0
2021/10/19	R035	05/05/2022	11.63	Call	Bond Future	5,169.6600	5.1697	5,645.2900	5.6453	9.200	0	0	0
2021/10/19	R035	05/05/2022	11.63	Put	Bond Future	1,375.6300	1.3756	1,190.9800	1.1910	(13.423)	0	0	0
2021/10/19	R035	05/05/2022	11.64	Call	Bond Future	5,212.2400	5.2122	5,689.4900	5.6895	9.156	0	0	0
2021/10/19	R035	05/05/2022	11.64	Put	Bond Future	1,361.2800	1.3613	1,178.2500	1.1783	(13.445)	0	0	0
2021/10/19	R035	05/05/2022			Bond Future	10.9854	87.3570	10.8773	88.0173	(0.983)	0.0000	0.0000	8,926
2021/10/19	R035	05/05/2022	11.65	Call	Bond Future	5,254.9100	5.2549	5,733.7600	5.7338	9.112	0	0	0
2021/10/19	R035	05/05/2022	11.65	Put	Bond Future	1,347.0800	1.3471	1,165.6500	1.1656	(13.468)	0	0	0
2021/10/19	R035	04/08/2022	10.73	Call	Bond Future	1,931.1300	1.9311	2,194.8400	2.1948	13.656	0	0	0
2021/10/19	R035	04/08/2022	10.73	Put	Bond Future	4,797.7800	4.7978	4,375.5700	4.3756	(8.800)	0	0	0
2021/10/19	R035	04/08/2022	11.13	Put	Bond Future	3,450.4500	3.4505	3,111.1300	3.1111	(9.834)	0	0	100

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2021/10/19	R035	04/08/2022	9.84	Call	Bond Future	511.1100	0.5111	612.0000	0.6120	19.739	0	0	100
2021/10/19	R035	04/08/2022	9.84	Put	Bond Future	9,143.4400	9.1434	8,558.4100	8.5584	(6.398)	0	0	0
2021/10/19	R035	04/08/2022	10.64	Call	Bond Future	1,719.1800	1.7192	1,963.9000	1.9639	14.235	0	0	0
2021/10/19	R035	04/08/2022	10.64	Put	Bond Future	5,145.5200	5.1455	4,704.3200	4.7043	(8.574)	0	0	100
2021/10/19	R035	04/08/2022	10.72	Call	Bond Future	1,906.7300	1.9067	2,168.3200	2.1683	13.719	0	0	0
2021/10/19	R035	04/08/2022	10.72	Put	Bond Future	4,835.3200	4.8353	4,410.9900	4.4110	(8.776)	0	0	0
2021/10/19	R035	04/08/2022			Bond Future	11.2042	88.3659	11.0887	89.0518	(1.031)	0.0000	0.0000	0
2021/10/19	R035	04/08/2022	10.74	Call	Bond Future	1,955.4000	1.9554	2,221.2100	2.2212	13.594	0	0	0
2021/10/19	R035	04/08/2022	10.74	Put	Bond Future	4,760.1800	4.7602	4,340.0700	4.3401	(8.826)	0	0	0
2021/10/19	R035	04/08/2022	11.13	Call	Bond Future	3,010.8000	3.0108	3,357.4000	3.3574	11.512	0	0	0
2021/10/19	R035	03/11/2022	11.15	Call	Bond Future	58.9300	0.0589	58.9300	0.0589	0.000	0	0	0
2021/10/19	R035	03/11/2022	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	R035	03/11/2022			Bond Future	11.1400	86.6848	11.1400	86.6848	0.000	0.0000	0.0000	0
2021/10/19	R035	03/11/2022	11.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	R035	03/11/2022	11.13	Put	Bond Future	58.9800	0.0590	58.9800	0.0590	0.000	0	0	0
2021/10/19	R035	03/11/2022	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	R035	03/11/2022	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	R186	04/11/2021		Call	Bond Future	14,184.8000	14.1848	14,551.0800	14.5511	2.582	0	0	0
2021/10/19	R186	04/11/2021		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	R186	04/11/2021	7.77	Call	Bond Future	119.0800	0.1191	186.3200	0.1863	56.466	0	0	0
2021/10/19	R186	04/11/2021	8.09	Call	Bond Future	634.5900	0.6346	850.0000	0.8500	33.945	0	0	0
2021/10/19	R186	04/11/2021	8.09	Put	Bond Future	409.7000	0.4097	258.8300	0.2588	(36.825)	0	0	0
2021/10/19	R186	04/11/2021	8.10	Call	Bond Future	660.1600	0.6602	880.4200	0.8804	33.365	0	0	0
2021/10/19	R186	04/11/2021	8.10	Put	Bond Future	391.5300	0.3915	245.5100	0.2455	(37.295)	0	0	0
2021/10/19	R186	04/11/2021			Bond Future	8.0387	114.1848	7.9553	114.5511	(1.036)	0.0000	0.0000	41,991
2021/10/19	R186	04/11/2021	7.77	Put	Bond Future	1,305.6600	1.3057	1,006.6200	1.0066	(22.903)	0	0	15,177
2021/10/19	R186	04/11/2021	8.11	Call	Bond Future	686.3000	0.6863	911.3500	0.9114	32.792	0	0	0
2021/10/19	R186	04/11/2021	8.11	Put	Bond Future	373.9400	0.3739	232.7100	0.2327	(37.768)	0	0	0
2021/10/19	R186	04/11/2021	8.77	Call	Bond Future	3,156.4200	3.1564	3,518.8500	3.5188	11.482	0	0	0
2021/10/19	R186	04/11/2021	8.77	Put	Bond Future	5.9400	0.0059	2.0900	0.0021	(64.815)	0	0	15,177
2021/10/19	R186	03/02/2022	7.30	Call	Bond Future	154.6900	0.1547	194.7200	0.1947	25.878	0	0	0
2021/10/19	R186	03/02/2022	7.30	Put	Bond Future	4,274.3800	4.2744	3,938.9200	3.9389	(7.848)	0	0	0
2021/10/19	R186	03/02/2022			Bond Future	8.2685	110.1848	8.1783	110.5603	(1.090)	0.0000	0.0000	39,639
2021/10/19	R186	03/02/2022	7.28	Call	Bond Future	145.8900	0.1459	184.0600	0.1841	26.164	0	0	0
2021/10/19	R186	03/02/2022	7.28	Put	Bond Future	4,352.6900	4.3527	4,015.3700	4.0154	(7.750)	0	0	0
2021/10/19	R186	03/02/2022	7.29	Call	Bond Future	150.2400	0.1502	189.3300	0.1893	26.018	0	0	0
2021/10/19	R186	03/02/2022	7.29	Put	Bond Future	4,313.4800	4.3135	3,977.0800	3.9771	(7.799)	0	0	0
2021/10/19	R186	05/05/2022	8.32	Call	Bond Future	1,350.8600	1.3509	1,523.3000	1.5233	12.765	0	0	0
2021/10/19	R186	05/05/2022	8.32	Put	Bond Future	2,108.0400	2.1080	1,892.2300	1.8922	(10.237)	0	0	0
2021/10/19	R186	05/05/2022	7.28	Call	Bond Future	202.1100	0.2021	246.1700	0.2462	21.800	0	0	435
2021/10/19	R186	05/05/2022	7.28	Put	Bond Future	5,179.0700	5.1791	4,834.8800	4.8349	(6.646)	0	0	0
2021/10/19	R186	05/05/2022	7.48	Call	Bond Future	293.4600	0.2935	353.6400	0.3536	20.507	0	0	3,600
2021/10/19	R186	05/05/2022	7.48	Put	Bond Future	4,443.1800	4.4432	4,115.1100	4.1151	(7.384)	0	0	0
2021/10/19	R186	05/05/2022			Bond Future	8.5120	111.4779	8.4133	111.8662	(1.159)	0.0000	0.0000	4,404
2021/10/19	R186	05/05/2022	8.30	Call	Bond Future	1,315.1000	1.3151	1,484.6700	1.4847	12.894	0	0	0
2021/10/19	R186	05/05/2022	8.30	Put	Bond Future	2,151.5400	2.1515	1,932.8600	1.9329	(10.164)	0	0	0
2021/10/19	R186	05/05/2022	8.31	Call	Bond Future	1,332.9100	1.3329	1,503.9100	1.5039	12.829	0	0	0

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2021/10/19	R186	05/05/2022	8.31	Put	Bond Future	2,129.7100	2.1297	1,912.4600	1.9125	(10.201)	0	0	0
2021/10/19	R186	05/05/2022	8.64	Call	Bond Future	1,997.2100	1.9972	2,214.6700	2.2147	10.888	0	0	0
2021/10/19	R186	05/05/2022	8.64	Put	Bond Future	1,495.9700	1.4960	1,325.1800	1.3252	(11.417)	0	0	4,035
2021/10/19	R186	05/05/2022	7.88	Call	Bond Future	679.1600	0.6792	789.0700	0.7891	16.183	0	0	435
2021/10/19	R186	05/05/2022	7.88	Put	Bond Future	3,197.0600	3.1971	2,918.7200	2.9187	(8.706)	0	0	0
2021/10/19	R186	05/05/2022	6.73	Call	Bond Future	65.6800	0.0657	82.2500	0.0822	25.228	0	0	3,600
2021/10/19	R186	05/05/2022	6.73	Put	Bond Future	7,357.3100	7.3573	6,985.6300	6.9856	(5.052)	0	0	0
2021/10/19	R186	04/08/2022	8.15	Call	Bond Future	944.5100	0.9445	1,080.0300	1.0800	14.348	0	0	0
2021/10/19	R186	04/08/2022	8.15	Put	Bond Future	3,298.8400	3.2988	3,019.1200	3.0191	(8.479)	0	0	0
2021/10/19	R186	04/08/2022	9.78	Call	Bond Future	4,476.5900	4.4766	4,791.2900	4.7913	7.030	0	0	0
2021/10/19	R186	04/08/2022	9.78	Put	Bond Future	843.2600	0.8433	742.7200	0.7427	(11.923)	0	0	3,600
2021/10/19	R186	04/08/2022	7.96	Call	Bond Future	702.0500	0.7020	813.4900	0.8135	15.874	0	0	3,600
2021/10/19	R186	04/08/2022			Bond Future	8.7772	107.4973	8.6653	107.9125	(1.275)	0.0000	0.0000	0
2021/10/19	R186	04/08/2022	7.96	Put	Bond Future	3,782.4900	3.7825	3,478.6900	3.4787	(8.032)	0	0	0
2021/10/19	R186	04/08/2022	8.13	Call	Bond Future	916.9500	0.9169	1,049.9100	1.0499	14.500	0	0	0
2021/10/19	R186	04/08/2022	8.13	Put	Bond Future	3,347.4300	3.3474	3,065.1500	3.0651	(8.433)	0	0	0
2021/10/19	R186	04/08/2022	8.14	Call	Bond Future	930.6700	0.9307	1,064.9100	1.0649	14.424	0	0	0
2021/10/19	R186	04/08/2022	8.14	Put	Bond Future	3,323.0700	3.3231	3,042.0700	3.0421	(8.456)	0	0	0
2021/10/19	R186	04/08/2022	6.96	Call	Bond Future	124.2200	0.1242	152.7900	0.1528	23.000	0	0	3,600
2021/10/19	R186	04/08/2022	6.96	Put	Bond Future	7,127.7700	7.1278	6,741.1000	6.7411	(5.425)	0	0	0
2021/10/19	R186	03/11/2022	8.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	R186	03/11/2022	8.53	Put	Bond Future	35.5500	0.0356	35.5500	0.0356	0.000	0	0	0
2021/10/19	R186	03/11/2022	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	R186	03/11/2022	8.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	R186	03/11/2022			Bond Future	8.5400	110.6823	8.5400	110.6823	0.000	0.0000	0.0000	0
2021/10/19	R186	03/11/2022	8.55	Call	Bond Future	35.5300	0.0355	35.5300	0.0355	0.000	0	0	0
2021/10/19	R186	03/11/2022	8.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	R197	04/11/2021			Bond Future	328.0158	328.0158	327.5755	327.5755	(0.134)	0.0000	0.0000	1,189
2021/10/19	R197	03/02/2022			Bond Future	323.5422	323.5422	323.1116	323.1116	(0.133)	0.0000	0.0000	1,048
2021/10/19	R197	05/05/2022			Bond Future	327.4164	327.4164	327.0051	327.0051	(0.126)	0.0000	0.0000	237
2021/10/19	R197	04/08/2022			Bond Future	323.0891	323.0891	322.7397	322.7397	(0.108)	0.0000	0.0000	0
2021/10/19	R197	03/11/2022			Bond Future	323.8800	323.8800	323.8800	323.8800	0.000	0.0000	0.0000	0
2021/10/19	R202	04/11/2021			Bond Future	242.1635	242.1635	241.1944	241.1944	(0.400)	0.0000	0.0000	4,415
2021/10/19	R202	03/02/2022			Bond Future	240.5667	240.5667	239.5974	239.5974	(0.403)	0.0000	0.0000	7,889
2021/10/19	R202	05/05/2022			Bond Future	243.4471	243.4471	242.4844	242.4844	(0.395)	0.0000	0.0000	413
2021/10/19	R202	04/08/2022			Bond Future	242.0094	242.0094	241.0839	241.0839	(0.382)	0.0000	0.0000	0
2021/10/19	R202	03/11/2022			Bond Future	241.7600	241.7600	241.7600	241.7600	0.000	0.0000	0.0000	0
2021/10/19	R209	04/11/2021	10.00	Call	Bond Future	25.2000	0.0252	47.1600	0.0472	87.143	0	0	0
2021/10/19	R209	04/11/2021	10.00	Put	Bond Future	3,005.2200	3.0052	2,503.3900	2.5034	(16.699)	0	0	3,100
2021/10/19	R209	04/11/2021	10.25	Put	Bond Future	1,692.3900	1.6924	1,277.6900	1.2777	(24.504)	0	0	4,250
2021/10/19	R209	04/11/2021	12.00	Call	Bond Future	7,690.6100	7.6906	8,214.3500	8.2143	6.810	0	0	0
2021/10/19	R209	04/11/2021	12.00	Put	Bond Future	0.0700	0.0001	0.0200	0.0000	(71.429)	0	0	4,000
2021/10/19	R209	04/11/2021	12.17	Call	Bond Future	8,489.6800	8.4897	9,013.4500	9.0135	6.169	0	0	0
2021/10/19	R209	04/11/2021	12.19	Call	Bond Future	8,582.6800	8.5827	9,106.4600	9.1065	6.103	0	0	0
2021/10/19	R209	04/11/2021	12.19	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	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
2021/10/19	R209	04/11/2021	10.50	Call	Bond Future	676.2200	0.6762	941.5400	0.9415	39.236	0	0	0
2021/10/19	R209	04/11/2021			Bond Future	10.5136	69.4025	10.4211	69.9263	(0.880)	0.0000	0.0000	13,159
2021/10/19	R209	04/11/2021	9.50	Call	Bond Future	0.0700	0.0001	0.1600	0.0002	128.571	0	0	1,445
2021/10/19	R209	04/11/2021	9.50	Put	Bond Future	6,059.0000	6.0590	5,535.3000	5.5353	(8.643)	0	0	0
2021/10/19	R209	04/11/2021	10.25	Call	Bond Future	185.3200	0.1853	294.4100	0.2944	58.866	0	0	0
2021/10/19	R209	04/11/2021	12.17	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/19	R209	04/11/2021	12.18	Call	Bond Future	8,536.2100	8.5362	9,059.9800	9.0600	6.136	0	0	0
2021/10/19	R209	04/11/2021	12.18	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/19	R209	04/11/2021	10.50	Put	Bond Future	752.7400	0.7527	494.2700	0.4943	(34.337)	0	0	150
2021/10/19	R209	03/02/2022	11.03	Call	Bond Future	2,886.1300	2.8861	3,242.1300	3.2421	12.335	0	0	0
2021/10/19	R209	03/02/2022	11.03	Put	Bond Future	1,096.3800	1.0964	919.5300	0.9195	(16.130)	0	0	0
2021/10/19	R209	03/02/2022	11.02	Call	Bond Future	2,850.0300	2.8500	3,203.9000	3.2039	12.416	0	0	0
2021/10/19	R209	03/02/2022	11.02	Put	Bond Future	1,113.1600	1.1132	934.1800	0.9342	(16.079)	0	0	0
2021/10/19	R209	03/02/2022			Bond Future	10.6978	70.1813	10.6013	70.7142	(0.902)	0.0000	0.0000	18,089
2021/10/19	R209	03/02/2022	11.04	Call	Bond Future	2,922.5500	2.9225	3,280.6300	3.2806	12.252	0	0	0
2021/10/19	R209	03/02/2022	11.04	Put	Bond Future	1,079.9700	1.0800	905.2000	0.9052	(16.183)	0	0	0
2021/10/19	R209	05/05/2022	10.75	Call	Bond Future	1,978.1800	1.9782	2,237.0700	2.2371	13.087	0	0	0
2021/10/19	R209	05/05/2022	10.75	Put	Bond Future	2,698.2300	2.6982	2,412.8000	2.4128	(10.578)	0	0	6,500
2021/10/19	R209	05/05/2022	11.43	Call	Bond Future	4,100.7700	4.1008	4,482.6000	4.4826	9.311	0	0	0
2021/10/19	R209	05/05/2022	11.43	Put	Bond Future	1,262.8400	1.2628	1,100.3500	1.1003	(12.867)	0	0	0
2021/10/19	R209	05/05/2022	11.44	Call	Bond Future	4,137.0200	4.1370	4,520.3200	4.5203	9.265	0	0	0
2021/10/19	R209	05/05/2022	11.44	Put	Bond Future	1,248.7700	1.2488	1,087.7500	1.0878	(12.894)	0	0	0
2021/10/19	R209	05/05/2022	9.75	Call	Bond Future	322.9900	0.3230	395.3500	0.3953	22.403	0	0	5,750
2021/10/19	R209	05/05/2022	9.75	Put	Bond Future	6,799.0200	6.7990	6,327.0600	6.3271	(6.942)	0	0	0
2021/10/19	R209	05/05/2022			Bond Future	10.8835	67.8638	10.7824	68.4081	(0.929)	0.0000	0.0000	3,326
2021/10/19	R209	05/05/2022	11.45	Call	Bond Future	4,173.2000	4.1732	4,557.9700	4.5580	9.220	0	0	0
2021/10/19	R209	05/05/2022	11.45	Put	Bond Future	1,234.6800	1.2347	1,075.1300	1.0751	(12.922)	0	0	0
2021/10/19	R209	05/05/2022	12.00	Call	Bond Future	6,297.3800	6.2974	6,746.2000	6.7462	7.127	0	0	0
2021/10/19	R209	05/05/2022	12.00	Put	Bond Future	678.6500	0.6786	583.1500	0.5831	(14.072)	0	0	6,500
2021/10/19	R209	04/08/2022	10.58	Call	Bond Future	1,574.7300	1.5747	1,785.6900	1.7857	13.397	0	0	0
2021/10/19	R209	04/08/2022	10.58	Put	Bond Future	4,228.6100	4.2286	3,874.8700	3.8749	(8.365)	0	0	0
2021/10/19	R209	04/08/2022	10.57	Put	Bond Future	4,263.1700	4.2632	3,907.6400	3.9076	(8.340)	0	0	0
2021/10/19	R209	04/08/2022			Bond Future	11.0745	68.6477	10.9669	69.2124	(0.971)	0.0000	0.0000	0
2021/10/19	R209	04/08/2022	10.59	Call	Bond Future	1,595.7600	1.5958	1,808.5200	1.8085	13.333	0	0	0
2021/10/19	R209	04/08/2022	10.59	Put	Bond Future	4,194.5100	4.1945	3,842.5700	3.8426	(8.390)	0	0	0
2021/10/19	R209	04/08/2022	10.57	Call	Bond Future	1,554.0900	1.5541	1,763.2600	1.7633	13.459	0	0	0
2021/10/19	R209	03/11/2022	11.03	Call	Bond Future	52.2800	0.0523	52.2800	0.0523	0.000	0	0	0
2021/10/19	R209	03/11/2022	11.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	R209	03/11/2022			Bond Future	11.0200	67.6603	11.0200	67.6603	0.000	0.0000	0.0000	0
2021/10/19	R209	03/11/2022	11.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	R209	03/11/2022	11.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	R209	03/11/2022	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	R209	03/11/2022	11.01	Put	Bond Future	52.3300	0.0523	52.3300	0.0523	0.000	0	0	0
2021/10/19	R210	04/11/2021			Bond Future	212.2729	212.2729	212.2108	212.2108	(0.029)	0.0000	0.0000	1,253
2021/10/19	R210	03/02/2022			Bond Future	214.7079	214.7079	214.6547	214.6547	(0.025)	0.0000	0.0000	1,381
2021/10/19	R210	05/05/2022			Bond Future	214.4231	214.4231	214.3860	214.3860	(0.017)	0.0000	0.0000	104
2021/10/19	R210	04/08/2022			Bond Future	217.0777	217.0777	217.0825	217.0825	0.002	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
2021/10/19	R210	03/11/2022			Bond Future	218.1100	218.1100	218.1100	218.1100	0.000	0.0000	0.0000	0
2021/10/19	R212	04/11/2021			Bond Future	175.6974	175.6974	175.6601	175.6601	(0.021)	0.0000	0.0000	3,105
2021/10/19	R213	04/11/2021	11.09	Put	Bond Future	0.4100	0.0004	0.0900	0.0001	(78.049)	0	0	0
2021/10/19	R213	04/11/2021	11.10	Put	Bond Future	0.3800	0.0004	0.0800	0.0001	(78.947)	0	0	0
2021/10/19	R213	04/11/2021	11.11	Call	Bond Future	6,310.5000	6.3105	6,913.9700	6.9140	9.563	0	0	0
2021/10/19	R213	04/11/2021			Bond Future	9.8599	84.1718	9.7467	84.7756	(1.147)	0.0000	0.0000	7,073
2021/10/19	R213	04/11/2021	11.09	Call	Bond Future	6,214.6300	6.2146	6,818.0600	6.8181	9.710	0	0	0
2021/10/19	R213	04/11/2021	11.10	Call	Bond Future	6,262.5800	6.2626	6,866.0300	6.8660	9.636	0	0	0
2021/10/19	R213	04/11/2021	11.11	Put	Bond Future	0.3500	0.0004	0.0700	0.0001	(80.000)	0	0	0
2021/10/19	R213	03/02/2022	9.22	Put	Bond Future	4,801.3000	4.8013	4,273.0200	4.2730	(11.003)	0	0	0
2021/10/19	R213	03/02/2022	9.58	Put	Bond Future	3,253.0200	3.2530	2,814.2000	2.8142	(13.490)	0	0	200
2021/10/19	R213	03/02/2022	9.98	Call	Bond Future	1,471.0600	1.4711	1,765.9400	1.7659	20.045	0	0	0
2021/10/19	R213	03/02/2022	9.98	Put	Bond Future	1,961.6900	1.9617	1,642.2000	1.6422	(16.286)	0	0	0
2021/10/19	R213	03/02/2022	10.00	Call	Bond Future	1,522.0300	1.5220	1,822.8600	1.8229	19.765	0	0	0
2021/10/19	R213	03/02/2022	10.00	Put	Bond Future	1,909.0300	1.9090	1,595.4900	1.5955	(16.424)	0	0	430
2021/10/19	R213	03/02/2022	10.60	Put	Bond Future	764.0300	0.7640	606.1800	0.6062	(20.660)	0	0	430
2021/10/19	R213	03/02/2022	10.67	Call	Bond Future	3,672.3100	3.6723	4,142.7200	4.1427	12.810	0	0	0
2021/10/19	R213	03/02/2022	10.67	Put	Bond Future	683.0000	0.6830	539.0400	0.5390	(21.078)	0	0	220
2021/10/19	R213	03/02/2022	8.63	Call	Bond Future	44.2300	0.0442	64.2400	0.0642	45.241	0	0	200
2021/10/19	R213	03/02/2022	8.63	Put	Bond Future	7,934.5300	7.9345	7,340.1700	7.3402	(7.491)	0	0	0
2021/10/19	R213	03/02/2022	8.80	Call	Bond Future	75.4100	0.0754	107.2900	0.1073	42.276	0	0	102
2021/10/19	R213	03/02/2022	8.80	Put	Bond Future	6,988.3600	6.9884	6,405.8700	6.4059	(8.335)	0	0	0
2021/10/19	R213	03/02/2022			Bond Future	10.0750	85.1164	9.9562	85.7308	(1.179)	0.0000	0.0000	16,438
2021/10/19	R213	03/02/2022	9.22	Call	Bond Future	245.4400	0.2454	331.5300	0.3315	35.076	0	0	430
2021/10/19	R213	03/02/2022	9.58	Call	Bond Future	654.1500	0.6542	829.7000	0.8297	26.836	0	0	0
2021/10/19	R213	03/02/2022	9.76	Call	Bond Future	973.5400	0.9735	1,202.1200	1.2021	23.479	0	0	0
2021/10/19	R213	03/02/2022	9.76	Put	Bond Future	2,615.2200	2.6152	2,229.4300	2.2294	(14.752)	0	0	102
2021/10/19	R213	03/02/2022	9.96	Call	Bond Future	1,421.0200	1.4210	1,709.9400	1.7099	20.332	0	0	0
2021/10/19	R213	03/02/2022	9.96	Put	Bond Future	2,015.4400	2.0154	1,689.9900	1.6900	(16.148)	0	0	0
2021/10/19	R213	03/02/2022	9.97	Call	Bond Future	1,445.9200	1.4459	1,737.8300	1.7378	20.189	0	0	0
2021/10/19	R213	03/02/2022	9.97	Put	Bond Future	1,988.4200	1.9884	1,665.9600	1.6660	(16.217)	0	0	0
2021/10/19	R213	03/02/2022	10.15	Call	Bond Future	1,924.4100	1.9244	2,268.8500	2.2688	17.898	0	0	0
2021/10/19	R213	03/02/2022	10.15	Put	Bond Future	1,539.5500	1.5396	1,269.6200	1.2696	(17.533)	0	0	200
2021/10/19	R213	03/02/2022	10.17	Call	Bond Future	1,981.8700	1.9819	2,331.9800	2.3320	17.666	0	0	0
2021/10/19	R213	03/02/2022	10.17	Put	Bond Future	1,494.8000	1.4948	1,230.5400	1.2305	(17.679)	0	0	220
2021/10/19	R213	03/02/2022	10.25	Call	Bond Future	2,219.7700	2.2198	2,592.0200	2.5920	16.770	0	0	0
2021/10/19	R213	03/02/2022	10.25	Put	Bond Future	1,325.5200	1.3255	1,083.4000	1.0834	(18.266)	0	0	102
2021/10/19	R213	03/02/2022	10.60	Call	Bond Future	3,409.0800	3.4091	3,865.6000	3.8656	13.391	0	0	0
2021/10/19	R213	03/02/2022	9.15	Call	Bond Future	204.4200	0.2044	278.5300	0.2785	36.254	0	0	220
2021/10/19	R213	03/02/2022	9.15	Put	Bond Future	5,147.5300	5.1475	4,607.2700	4.6073	(10.496)	0	0	0
2021/10/19	R213	05/05/2022	10.63	Call	Bond Future	3,252.8900	3.2529	3,654.3400	3.6543	12.341	0	0	0
2021/10/19	R213	05/05/2022	10.65	Put	Bond Future	1,532.7900	1.5328	1,310.1100	1.3101	(14.528)	0	0	0
2021/10/19	R213	05/05/2022			Bond Future	10.2872	82.5834	10.1620	83.2113	(1.217)	0.0000	0.0000	0
2021/10/19	R213	05/05/2022	10.63	Put	Bond Future	1,565.9200	1.5659	1,339.4700	1.3395	(14.461)	0	0	0
2021/10/19	R213	05/05/2022	10.64	Call	Bond Future	3,284.9000	3.2849	3,688.2400	3.6882	12.279	0	0	0
2021/10/19	R213	05/05/2022	10.64	Put	Bond Future	1,549.3900	1.5494	1,324.8300	1.3248	(14.493)	0	0	0

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2021/10/19	R213	05/05/2022	10.65	Call	Bond Future	3,316.7900	3.3168	3,722.0100	3.7220	12.217	0	0	0
2021/10/19	R213	04/08/2022	9.88	Call	Bond Future	1,320.7300	1.3207	1,543.1500	1.5431	16.841	0	0	0
2021/10/19	R213	04/08/2022	9.89	Call	Bond Future	1,338.5200	1.3385	1,562.8900	1.5629	16.763	0	0	0
2021/10/19	R213	04/08/2022	9.90	Put	Bond Future	4,383.2100	4.3832	3,957.2100	3.9572	(9.719)	0	0	0
2021/10/19	R213	04/08/2022			Bond Future	10.5118	83.5400	10.3775	84.1923	(1.278)	0.0000	0.0000	0
2021/10/19	R213	04/08/2022	9.88	Put	Bond Future	4,449.1400	4.4491	4,019.2500	4.0193	(9.662)	0	0	0
2021/10/19	R213	04/08/2022	9.89	Put	Bond Future	4,416.2200	4.4162	3,988.2800	3.9883	(9.690)	0	0	0
2021/10/19	R213	04/08/2022	9.90	Call	Bond Future	1,356.1900	1.3562	1,582.5000	1.5825	16.687	0	0	0
2021/10/19	R213	03/11/2022	10.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	R213	03/11/2022	10.38	Put	Bond Future	48.0400	0.0480	48.0400	0.0480	0.000	0	0	0
2021/10/19	R213	03/11/2022	10.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	R213	03/11/2022	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	R213	03/11/2022			Bond Future	10.3900	82.7480	10.3900	82.7480	0.000	0.0000	0.0000	0
2021/10/19	R213	03/11/2022	10.40	Call	Bond Future	48.0100	0.0480	48.0100	0.0480	0.000	0	0	0
2021/10/19	R213	03/11/2022	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	R214	04/11/2021	12.46	Call	Bond Future	8,214.1800	8.2142	8,837.4000	8.8374	7.587	0	0	0
2021/10/19	R214	04/11/2021	12.46	Put	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	0
2021/10/19	R214	04/11/2021	12.47	Call	Bond Future	8,260.4000	8.2604	8,883.6300	8.8836	7.545	0	0	0
2021/10/19	R214	04/11/2021			Bond Future	10.8685	66.2518	10.7608	66.8750	(0.991)	0.0000	0.0000	4,541
2021/10/19	R214	04/11/2021	12.47	Put	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2021/10/19	R214	04/11/2021	12.48	Call	Bond Future	8,306.5600	8.3066	8,929.7900	8.9298	7.503	0	0	0
2021/10/19	R214	04/11/2021	12.48	Put	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2021/10/19	R214	03/02/2022	11.39	Put	Bond Future	1,076.1300	1.0761	872.9200	0.8729	(18.883)	0	0	0
2021/10/19	R214	03/02/2022	11.40	Put	Bond Future	1,059.0700	1.0591	858.3700	0.8584	(18.951)	0	0	0
2021/10/19	R214	03/02/2022	11.41	Call	Bond Future	2,993.9400	2.9939	3,429.0300	3.4290	14.532	0	0	0
2021/10/19	R214	03/02/2022			Bond Future	11.0525	66.9952	10.9402	67.6285	(1.016)	0.0000	0.0000	18,688
2021/10/19	R214	03/02/2022	11.39	Call	Bond Future	2,921.1400	2.9211	3,351.2200	3.3512	14.723	0	0	0
2021/10/19	R214	03/02/2022	11.40	Call	Bond Future	2,957.4600	2.9575	3,390.0500	3.3900	14.627	0	0	0
2021/10/19	R214	03/02/2022	11.41	Put	Bond Future	1,042.2400	1.0422	844.0400	0.8440	(19.017)	0	0	0
2021/10/19	R214	05/05/2022	11.73	Put	Bond Future	1,384.3600	1.3844	1,184.7700	1.1848	(14.417)	0	0	0
2021/10/19	R214	05/05/2022	11.74	Put	Bond Future	1,369.4300	1.3694	1,171.6000	1.1716	(14.446)	0	0	0
2021/10/19	R214	05/05/2022	11.75	Call	Bond Future	4,086.7400	4.0867	4,536.3300	4.5363	11.001	0	0	0
2021/10/19	R214	05/05/2022			Bond Future	11.2314	64.5020	11.1140	65.1476	(1.045)	0.0000	0.0000	441
2021/10/19	R214	05/05/2022	11.73	Call	Bond Future	4,014.7500	4.0148	4,460.8200	4.4608	11.111	0	0	0
2021/10/19	R214	05/05/2022	11.74	Call	Bond Future	4,050.7900	4.0508	4,498.6200	4.4986	11.055	0	0	0
2021/10/19	R214	05/05/2022	11.75	Put	Bond Future	1,354.4800	1.3545	1,158.4100	1.1584	(14.476)	0	0	0
2021/10/19	R214	04/08/2022	10.98	Put	Bond Future	4,139.8500	4.1399	3,737.9300	3.7379	(9.709)	0	0	0
2021/10/19	R214	04/08/2022	10.99	Call	Bond Future	1,765.5400	1.7655	2,032.3400	2.0323	15.112	0	0	0
2021/10/19	R214	04/08/2022			Bond Future	11.4178	65.2461	11.2934	65.9127	(1.089)	0.0000	0.0000	0
2021/10/19	R214	04/08/2022	10.97	Call	Bond Future	1,721.2000	1.7212	1,983.7400	1.9837	15.253	0	0	0
2021/10/19	R214	04/08/2022	10.97	Put	Bond Future	4,174.1700	4.1742	3,770.1300	3.7701	(9.680)	0	0	0
2021/10/19	R214	04/08/2022	10.98	Call	Bond Future	1,743.3000	1.7433	2,007.9600	2.0080	15.182	0	0	0
2021/10/19	R214	04/08/2022	10.99	Put	Bond Future	4,105.7500	4.1057	3,705.9700	3.7060	(9.737)	0	0	0
2021/10/19	R214	03/11/2022	11.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	R214	03/11/2022	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	R214	03/11/2022			Bond Future	11.3500	64.1478	11.3500	64.1478	0.000	0.0000	0.0000	0
2021/10/19	R214	03/11/2022	11.34	Put	Bond Future	53.6300	0.0536	53.6300	0.0536	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
2021/10/19	R214	03/11/2022	11.35	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	R214	03/11/2022	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	R214	03/11/2022	11.36	Call	Bond Future	53.5700	0.0536	53.5700	0.0536	0.000	0	0	0
2021/10/19	R248	04/11/2021	10.20	Put	Bond Future	4,900.4200	4.9004	4,121.6000	4.1216	(15.893)	0	0	0
2021/10/19	R248	04/11/2021	12.85	Call	Bond Future	12,639.6400	12.6396	13,431.1500	13.4312	6.262	0	0	0
2021/10/19	R248	04/11/2021	12.85	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/19	R248	04/11/2021	10.80	Call	Bond Future	746.5200	0.7465	1,137.4200	1.1374	52.363	0	0	1,050
2021/10/19	R248	04/11/2021	10.80	Put	Bond Future	1,024.8300	1.0248	624.2100	0.6242	(39.091)	0	0	0
2021/10/19	R248	04/11/2021			Bond Future	10.8381	83.5979	10.7304	84.3894	(0.994)	0.0000	0.0000	93,280
2021/10/19	R248	04/11/2021	9.60	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/10/19	R248	04/11/2021	9.60	Put	Bond Future	9,967.0800	9.9671	9,175.5600	9.1756	(7.941)	0	0	0
2021/10/19	R248	04/11/2021	10.20	Call	Bond Future	9.8000	0.0098	22.5000	0.0225	129.592	0	0	1,050
2021/10/19	R248	04/11/2021	10.30	Call	Bond Future	25.2800	0.0253	54.6000	0.0546	115.981	0	0	0
2021/10/19	R248	04/11/2021	10.30	Put	Bond Future	4,116.4500	4.1164	3,354.2500	3.3543	(18.516)	0	0	0
2021/10/19	R248	04/11/2021	12.84	Call	Bond Future	12,585.6100	12.5856	13,377.1200	13.3771	6.289	0	0	0
2021/10/19	R248	04/11/2021	12.84	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/19	R248	04/11/2021	12.83	Call	Bond Future	12,531.5000	12.5315	13,323.0100	13.3230	6.316	0	0	0
2021/10/19	R248	04/11/2021	12.83	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/19	R248	03/02/2022	10.40	Call	Bond Future	614.6000	0.6146	793.1000	0.7931	29.043	0	0	100
2021/10/19	R248	03/02/2022	10.50	Call	Bond Future	799.7600	0.7998	1,015.0900	1.0151	26.924	0	0	0
2021/10/19	R248	03/02/2022	10.50	Put	Bond Future	4,635.9400	4.6359	4,047.0400	4.0470	(12.703)	0	0	0
2021/10/19	R248	03/02/2022	10.90	Call	Bond Future	1,877.1200	1.8771	2,253.7400	2.2537	20.064	0	0	900
2021/10/19	R248	03/02/2022	10.90	Put	Bond Future	2,738.1900	2.7382	2,310.5800	2.3106	(15.617)	0	0	0
2021/10/19	R248	03/02/2022	11.47	Call	Bond Future	4,245.9900	4.2460	4,823.5700	4.8236	13.603	0	0	0
2021/10/19	R248	03/02/2022	10.20	Put	Bond Future	6,529.9300	6.5299	5,839.7800	5.8398	(10.569)	0	0	0
2021/10/19	R248	03/02/2022	11.48	Call	Bond Future	4,294.4600	4.2945	4,874.8200	4.8748	13.514	0	0	0
2021/10/19	R248	03/02/2022	11.49	Put	Bond Future	1,137.6100	1.1376	916.5000	0.9165	(19.436)	0	0	0
2021/10/19	R248	03/02/2022	9.80	Call	Bond Future	86.6900	0.0867	124.1500	0.1241	43.211	0	0	0
2021/10/19	R248	03/02/2022	9.80	Put	Bond Future	9,603.4200	9.6034	8,836.6500	8.8366	(7.984)	0	0	0
2021/10/19	R248	03/02/2022	10.00	Call	Bond Future	163.9900	0.1640	229.0500	0.2291	39.673	0	0	1,300
2021/10/19	R248	03/02/2022	10.00	Put	Bond Future	7,992.3800	7.9924	7,253.2100	7.2532	(9.248)	0	0	0
2021/10/19	R248	03/02/2022			Bond Future	11.0206	84.5360	10.9079	85.3402	(1.022)	0.0000	0.0000	176,300
2021/10/19	R248	03/02/2022	10.40	Put	Bond Future	5,224.1200	5.2241	4,598.3900	4.5984	(11.978)	0	0	0
2021/10/19	R248	03/02/2022	10.70	Call	Bond Future	1,275.2900	1.2753	1,570.2700	1.5703	23.130	0	0	1,300
2021/10/19	R248	03/02/2022	10.70	Put	Bond Future	3,600.7300	3.6007	3,091.4800	3.0915	(14.143)	0	0	0
2021/10/19	R248	03/02/2022	11.00	Call	Bond Future	2,224.3800	2.2244	2,640.9500	2.6410	18.727	0	0	100
2021/10/19	R248	03/02/2022	11.00	Put	Bond Future	2,370.1000	2.3701	1,982.4400	1.9824	(16.356)	0	0	0
2021/10/19	R248	03/02/2022	11.47	Put	Bond Future	1,172.4700	1.1725	945.8200	0.9458	(19.331)	0	0	0
2021/10/19	R248	03/02/2022	10.20	Call	Bond Future	336.5800	0.3366	450.6600	0.4507	33.894	0	0	900
2021/10/19	R248	03/02/2022	11.48	Put	Bond Future	1,154.9100	1.1549	931.0400	0.9310	(19.384)	0	0	0
2021/10/19	R248	03/02/2022	11.49	Call	Bond Future	4,343.0800	4.3431	4,926.2000	4.9262	13.426	0	0	0
2021/10/19	R248	05/05/2022	11.79	Call	Bond Future	5,425.8700	5.4259	6,015.1400	6.0151	10.860	0	0	0
2021/10/19	R248	05/05/2022	11.79	Put	Bond Future	1,527.4800	1.5275	1,296.8200	1.2968	(15.101)	0	0	0
2021/10/19	R248	05/05/2022	11.80	Call	Bond Future	5,472.7100	5.4727	6,064.0500	6.0640	10.805	0	0	0
2021/10/19	R248	05/05/2022			Bond Future	11.1979	81.1134	11.0798	81.9333	(1.054)	0.0000	0.0000	2,035
2021/10/19	R248	05/05/2022	11.80	Put	Bond Future	1,511.4100	1.5114	1,282.8200	1.2828	(15.124)	0	0	0
2021/10/19	R248	05/05/2022	11.81	Call	Bond Future	5,519.6500	5.5197	6,113.0300	6.1130	10.750	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
2021/10/19	R248	05/05/2022	11.81	Put	Bond Future	1,495.5200	1.4955	1,268.9700	1.2690	(15.149)	0	0	0
2021/10/19	R248	04/08/2022	10.98	Call	Bond Future	2,219.4100	2.2194	2,562.6000	2.5626	15.463	0	0	0
2021/10/19	R248	04/08/2022	10.98	Put	Bond Future	4,996.9300	4.9969	4,493.8900	4.4939	(10.067)	0	0	0
2021/10/19	R248	04/08/2022	10.99	Call	Bond Future	2,247.7600	2.2478	2,593.7100	2.5937	15.391	0	0	0
2021/10/19	R248	04/08/2022	10.99	Put	Bond Future	4,954.2700	4.9543	4,453.9900	4.4540	(10.098)	0	0	0
2021/10/19	R248	04/08/2022			Bond Future	11.3829	82.0494	11.2575	82.8957	(1.101)	0.0000	0.0000	0
2021/10/19	R248	04/08/2022	11.00	Call	Bond Future	2,276.0200	2.2760	2,624.7200	2.6247	15.321	0	0	0
2021/10/19	R248	04/08/2022	11.00	Put	Bond Future	4,911.6200	4.9116	4,414.0900	4.4141	(10.130)	0	0	0
2021/10/19	R248	03/11/2022	11.30	Put	Bond Future	67.6000	0.0676	67.6000	0.0676	0.000	0	0	0
2021/10/19	R248	03/11/2022	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	R248	03/11/2022	11.32	Call	Bond Future	67.5000	0.0675	67.5000	0.0675	0.000	0	0	0
2021/10/19	R248	03/11/2022			Bond Future	11.3100	80.4026	11.3100	80.4026	0.000	0.0000	0.0000	0
2021/10/19	R248	03/11/2022	11.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	R248	03/11/2022	11.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/19	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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