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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/10/2021 TO 20/10/2021

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
2021/10/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	2025	04/11/2021		Bond Future	154.7070	154.7070	154.8447	154.8447	0.089	0.0000	0.0000	1,838
2021/10/20	2025	03/02/2022		Bond Future	154.9055	154.9055	155.0413	155.0413	0.088	0.0000	0.0000	4,632
2021/10/20	2025	05/05/2022		Bond Future	156.7720	156.7720	156.9083	156.9083	0.087	0.0000	0.0000	164
2021/10/20	2025	04/08/2022		Bond Future	157.1282	157.1282	157.2675	157.2675	0.089	0.0000	0.0000	0
2021/10/20	2025	03/11/2022		Bond Future	157.9000	157.9000	157.9000	157.9000	0.000	0.0000	0.0000	0
2021/10/20	2029	04/11/2021		Bond Future	113.9966	113.9966	114.0272	114.0272	0.027	0.0000	0.0000	2,232
2021/10/20	2029	03/02/2022		Bond Future	115.3093	115.3093	115.3382	115.3382	0.025	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/20	2029	05/05/2022			Bond Future	115.5001	115.5001	115.5289	115.5289	0.025	0.0000	0.0000	186
2021/10/20	2029	04/08/2022			Bond Future	116.9528	116.9528	116.9813	116.9813	0.024	0.0000	0.0000	0
2021/10/20	2029	03/11/2022			Bond Future	117.6200	117.6200	117.6200	117.6200	0.000	0.0000	0.0000	0
2021/10/20	2030	04/11/2021	8.27	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	300
2021/10/20	2030	04/11/2021	8.27	Put	Bond Future	6,351.1900	6.3512	6,178.4300	6.1784	(2.720)	0	0	0
2021/10/20	2030	04/11/2021	8.77	Put	Bond Future	3,500.9900	3.5010	3,329.0100	3.3290	(4.912)	0	0	0
2021/10/20	2030	04/11/2021	9.20	Call	Bond Future	246.4900	0.2465	275.3300	0.2753	11.700	0	0	29
2021/10/20	2030	04/11/2021	9.30	Put	Bond Future	994.7600	0.9948	868.4900	0.8685	(12.694)	0	0	0
2021/10/20	2030	04/11/2021	9.35	Call	Bond Future	527.5700	0.5276	584.2800	0.5843	10.749	0	0	0
2021/10/20	2030	04/11/2021	9.35	Put	Bond Future	835.1000	0.8351	719.0600	0.7191	(13.895)	0	0	9,100
2021/10/20	2030	04/11/2021	9.40	Put	Bond Future	693.0000	0.6930	587.8300	0.5878	(15.176)	0	0	0
2021/10/20	2030	04/11/2021	10.59	Put	Bond Future	0.4700	0.0005	0.2200	0.0002	(53.191)	0	0	0
2021/10/20	2030	04/11/2021	10.60	Call	Bond Future	6,106.5600	6.1066	6,279.0800	6.2791	2.825	0	0	0
2021/10/20	2030	04/11/2021	10.60	Put	Bond Future	0.4300	0.0004	0.2000	0.0002	(53.488)	0	0	0
2021/10/20	2030	04/11/2021	11.26	Call	Bond Future	9,261.0000	9.2610	9,433.7500	9.4338	1.865	0	0	0
2021/10/20	2030	04/11/2021	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/10/20	2030	04/11/2021			Bond Future	9.4074	94.2360	9.3751	94.4087	(0.343)	0.0000	0.0000	66,127
2021/10/20	2030	04/11/2021	8.75	Call	Bond Future	7.0900	0.0071	7.6800	0.0077	8.322	0	0	3,250
2021/10/20	2030	04/11/2021	8.75	Put	Bond Future	3,611.7200	3.6117	3,439.5600	3.4396	(4.767)	0	0	0
2021/10/20	2030	04/11/2021	8.77	Call	Bond Future	8.6600	0.0087	9.4300	0.0094	8.891	0	0	300
2021/10/20	2030	04/11/2021	8.80	Call	Bond Future	11.5900	0.0116	12.6900	0.0127	9.491	0	0	560
2021/10/20	2030	04/11/2021	8.80	Put	Bond Future	3,335.7800	3.3358	3,164.1300	3.1641	(5.146)	0	0	0
2021/10/20	2030	04/11/2021	9.20	Put	Bond Future	1,364.4900	1.3645	1,220.5800	1.2206	(10.547)	0	0	0
2021/10/20	2030	04/11/2021	9.25	Call	Bond Future	324.8400	0.3248	361.9700	0.3620	11.430	0	0	0
2021/10/20	2030	04/11/2021	9.25	Put	Bond Future	1,171.6800	1.1717	1,036.0600	1.0361	(11.575)	0	0	5,000
2021/10/20	2030	04/11/2021	9.30	Call	Bond Future	418.0800	0.4181	464.5600	0.4646	11.117	0	0	0
2021/10/20	2030	04/11/2021	9.40	Call	Bond Future	653.6100	0.6536	721.1900	0.7212	10.339	0	0	560
2021/10/20	2030	04/11/2021	9.90	Call	Bond Future	2,646.6500	2.6467	2,801.3700	2.8014	5.846	0	0	29
2021/10/20	2030	04/11/2021	9.90	Put	Bond Future	58.7700	0.0588	40.7400	0.0407	(30.679)	0	0	0
2021/10/20	2030	04/11/2021	10.59	Call	Bond Future	6,057.6100	6.0576	6,230.1100	6.2301	2.848	0	0	0
2021/10/20	2030	04/11/2021	10.61	Call	Bond Future	6,155.4900	6.1555	6,328.0300	6.3280	2.803	0	0	0
2021/10/20	2030	04/11/2021	10.61	Put	Bond Future	0.4000	0.0004	0.1900	0.0002	(52.500)	0	0	0
2021/10/20	2030	04/11/2021	11.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	29
2021/10/20	2030	04/11/2021	11.44	Call	Bond Future	10,095.2100	10.0952	10,267.9600	10.2680	1.711	0	0	0
2021/10/20	2030	03/02/2022	9.45	Call	Bond Future	1,320.2400	1.3202	1,387.7700	1.3878	5.115	0	0	0
2021/10/20	2030	03/02/2022	9.45	Put	Bond Future	2,200.8300	2.2008	2,095.3600	2.0954	(4.792)	0	0	0
2021/10/20	2030	03/02/2022	8.39	Call	Bond Future	102.9900	0.1030	111.3900	0.1114	8.156	0	0	101
2021/10/20	2030	03/02/2022	8.39	Put	Bond Future	6,747.0200	6.7470	6,582.4200	6.5824	(2.440)	0	0	0
2021/10/20	2030	03/02/2022	8.85	Call	Bond Future	353.2400	0.3532	378.1600	0.3782	7.055	0	0	1,000
2021/10/20	2030	03/02/2022	8.85	Put	Bond Future	4,441.2600	4.4413	4,293.1800	4.2932	(3.334)	0	0	0
2021/10/20	2030	03/02/2022	9.35	Call	Bond Future	1,100.5700	1.1006	1,160.0500	1.1600	5.404	0	0	0
2021/10/20	2030	03/02/2022	9.35	Put	Bond Future	2,506.0500	2.5060	2,392.5300	2.3925	(4.530)	0	0	101
2021/10/20	2030	03/02/2022			Bond Future	9.6194	91.2938	9.5860	91.4668	(0.348)	0.0000	0.0000	76,973
2021/10/20	2030	03/02/2022	9.43	Call	Bond Future	1,274.3300	1.2743	1,340.2300	1.3402	5.171	0	0	0
2021/10/20	2030	03/02/2022	9.43	Put	Bond Future	2,259.5900	2.2596	2,152.4900	2.1525	(4.740)	0	0	0
2021/10/20	2030	03/02/2022	9.44	Call	Bond Future	1,297.1700	1.2972	1,363.8800	1.3639	5.143	0	0	0
2021/10/20	2030	03/02/2022	9.44	Put	Bond Future	2,230.0800	2.2301	2,123.7900	2.1238	(4.766)	0	0	0

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2021/10/20	2030	03/02/2022	9.60	Call	Bond Future	1,689.9300	1.6899	1,769.7100	1.7697	4.721	0	0	1,000
2021/10/20	2030	03/02/2022	9.60	Put	Bond Future	1,790.3200	1.7903	1,697.1000	1.6971	(5.207)	0	0	0
2021/10/20	2030	03/02/2022	9.78	Call	Bond Future	2,198.4700	2.1985	2,292.7600	2.2928	4.289	0	0	0
2021/10/20	2030	03/02/2022	9.78	Put	Bond Future	1,373.7600	1.3738	1,295.0500	1.2950	(5.730)	0	0	101
2021/10/20	2030	03/02/2022	10.85	Call	Bond Future	6,328.1900	6.3282	6,480.3100	6.4803	2.404	0	0	0
2021/10/20	2030	03/02/2022	10.85	Put	Bond Future	246.0300	0.2460	225.1500	0.2252	(8.487)	0	0	1,000
2021/10/20	2030	05/05/2022	8.89	Put	Bond Future	5,433.6800	5.4337	5,289.6300	5.2896	(2.651)	0	0	0
2021/10/20	2030	05/05/2022	8.81	Put	Bond Future	5,793.2800	5.7933	5,645.9800	5.6460	(2.543)	0	0	0
2021/10/20	2030	05/05/2022	10.21	Call	Bond Future	3,328.5400	3.3285	3,434.9300	3.4349	3.196	0	0	0
2021/10/20	2030	05/05/2022	10.21	Put	Bond Future	1,501.8200	1.5018	1,433.8900	1.4339	(4.523)	0	0	0
2021/10/20	2030	05/05/2022	9.95	Call	Bond Future	2,556.6500	2.5566	2,648.0300	2.6480	3.574	0	0	0
2021/10/20	2030	05/05/2022	8.14	Call	Bond Future	130.7200	0.1307	139.5200	0.1395	6.732	0	0	1,800
2021/10/20	2030	05/05/2022	8.14	Put	Bond Future	9,134.8100	9.1348	8,969.2900	8.9693	(1.812)	0	0	0
2021/10/20	2030	05/05/2022	8.47	Call	Bond Future	253.9300	0.2539	269.8100	0.2698	6.254	0	0	1,073
2021/10/20	2030	05/05/2022			Bond Future	9.8389	92.3725	9.8040	92.5469	(0.355)	0.0000	0.0000	14,728
2021/10/20	2030	05/05/2022	8.89	Call	Bond Future	538.9000	0.5389	569.1700	0.5692	5.617	0	0	1,800
2021/10/20	2030	05/05/2022	9.35	Call	Bond Future	1,175.8500	1.1758	1,230.5100	1.2305	4.649	0	0	0
2021/10/20	2030	05/05/2022	9.35	Put	Bond Future	3,656.6700	3.6567	3,537.0100	3.5370	(3.272)	0	0	1,073
2021/10/20	2030	05/05/2022	10.19	Call	Bond Future	3,265.7300	3.2657	3,371.0200	3.3710	3.224	0	0	0
2021/10/20	2030	05/05/2022	10.19	Put	Bond Future	1,536.2400	1.5362	1,467.2100	1.4672	(4.493)	0	0	0
2021/10/20	2030	05/05/2022	10.20	Call	Bond Future	3,297.0700	3.2971	3,402.9100	3.4029	3.210	0	0	0
2021/10/20	2030	05/05/2022	10.20	Put	Bond Future	1,518.9500	1.5190	1,450.4700	1.4505	(4.508)	0	0	200
2021/10/20	2030	05/05/2022	8.81	Call	Bond Future	470.5700	0.4706	497.5900	0.4976	5.742	0	0	200
2021/10/20	2030	05/05/2022	11.04	Call	Bond Future	6,343.4700	6.3435	6,484.8900	6.4849	2.229	0	0	0
2021/10/20	2030	05/05/2022	11.04	Put	Bond Future	599.4700	0.5995	566.5700	0.5666	(5.488)	0	0	1,800
2021/10/20	2030	05/05/2022	9.95	Put	Bond Future	2,004.7500	2.0047	1,921.8100	1.9218	(4.137)	0	0	1,073
2021/10/20	2030	05/05/2022	7.73	Call	Bond Future	50.3200	0.0503	54.0300	0.0540	7.373	0	0	200
2021/10/20	2030	05/05/2022	7.73	Put	Bond Future	11,395.7400	11.3957	11,225.1300	11.2251	(1.497)	0	0	0
2021/10/20	2030	05/05/2022	8.47	Put	Bond Future	7,422.8000	7.4228	7,264.3600	7.2644	(2.135)	0	0	0
2021/10/20	2030	04/08/2022	9.56	Call	Bond Future	1,509.2400	1.5092	1,569.6600	1.5697	4.003	0	0	0
2021/10/20	2030	04/08/2022	9.56	Put	Bond Future	4,018.1100	4.0181	3,902.5300	3.9025	(2.876)	0	0	0
2021/10/20	2030	04/08/2022	10.95	Call	Bond Future	5,307.6000	5.3076	5,433.3600	5.4334	2.369	0	0	0
2021/10/20	2030	04/08/2022	10.95	Put	Bond Future	1,215.3900	1.2154	1,165.1500	1.1652	(4.134)	0	0	800
2021/10/20	2030	04/08/2022			Bond Future	10.0728	89.4598	10.0363	89.6358	(0.363)	0.0000	0.0000	0
2021/10/20	2030	04/08/2022	9.05	Call	Bond Future	762.4200	0.7624	798.9300	0.7989	4.789	0	0	800
2021/10/20	2030	04/08/2022	9.05	Put	Bond Future	5,855.8400	5.8558	5,716.3500	5.7163	(2.382)	0	0	0
2021/10/20	2030	04/08/2022	9.54	Call	Bond Future	1,471.9300	1.4719	1,531.3300	1.5313	4.036	0	0	0
2021/10/20	2030	04/08/2022	9.54	Put	Bond Future	4,080.4500	4.0805	3,963.8500	3.9638	(2.858)	0	0	0
2021/10/20	2030	04/08/2022	9.55	Call	Bond Future	1,490.5200	1.4905	1,550.4200	1.5504	4.019	0	0	0
2021/10/20	2030	04/08/2022	9.55	Put	Bond Future	4,049.2000	4.0492	3,933.1000	3.9331	(2.867)	0	0	0
2021/10/20	2030	04/08/2022	8.30	Call	Bond Future	238.8400	0.2388	252.7000	0.2527	5.803	0	0	800
2021/10/20	2030	04/08/2022	8.30	Put	Bond Future	9,302.7000	9.3027	9,140.5600	9.1406	(1.743)	0	0	0
2021/10/20	2030	03/11/2022	10.10	Call	Bond Future	47.0100	0.0470	47.0100	0.0470	0.000	0	0	0
2021/10/20	2030	03/11/2022	10.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	2030	03/11/2022			Bond Future	10.0900	91.6040	10.0900	91.6040	0.000	0.0000	0.0000	0
2021/10/20	2030	03/11/2022	10.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	2030	03/11/2022	10.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	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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2021/10/20	2030	03/11/2022	10.08	Put	Bond Future	47.0400	0.0470	47.0400	0.0470	0.000	0	0	0
2021/10/20	2032	04/11/2021	9.83	Call	Bond Future	300.1700	0.3002	347.9800	0.3480	15.928	0	0	700
2021/10/20	2032	04/11/2021	11.69	Call	Bond Future	9,260.2600	9.2603	9,479.3800	9.4794	2.366	0	0	0
2021/10/20	2032	04/11/2021	11.70	Call	Bond Future	9,310.9500	9.3110	9,530.0700	9.5301	2.353	0	0	0
2021/10/20	2032	04/11/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	2032	04/11/2021			Bond Future	9.9966	89.7583	9.9595	89.9775	(0.372)	0.0000	0.0000	87,985
2021/10/20	2032	04/11/2021	9.33	Call	Bond Future	4.5700	0.0046	5.2800	0.0053	15.536	0	0	700
2021/10/20	2032	04/11/2021	9.33	Put	Bond Future	4,049.3000	4.0493	3,830.8900	3.8309	(5.394)	0	0	0
2021/10/20	2032	04/11/2021	9.83	Put	Bond Future	1,288.8100	1.2888	1,117.5000	1.1175	(13.292)	0	0	0
2021/10/20	2032	04/11/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	2032	04/11/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	2032	04/11/2021	11.71	Call	Bond Future	9,361.6000	9.3616	9,580.7200	9.5807	2.341	0	0	0
2021/10/20	2032	04/11/2021	12.81	Call	Bond Future	14,672.7500	14.6728	14,891.8700	14.8919	1.493	0	0	0
2021/10/20	2032	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2021/10/20	2032	03/02/2022	9.67	Call	Bond Future	585.3000	0.5853	633.5800	0.6336	8.249	0	0	0
2021/10/20	2032	03/02/2022	9.90	Put	Bond Future	2,795.8700	2.7959	2,648.1100	2.6481	(5.285)	0	0	900
2021/10/20	2032	03/02/2022	9.58	Call	Bond Future	453.6600	0.4537	493.5400	0.4935	8.791	0	0	400
2021/10/20	2032	03/02/2022	9.58	Put	Bond Future	4,125.5900	4.1256	3,945.5600	3.9456	(4.364)	0	0	0
2021/10/20	2032	03/02/2022	10.42	Call	Bond Future	2,545.3400	2.5453	2,673.4000	2.6734	5.031	0	0	0
2021/10/20	2032	03/02/2022	10.42	Put	Bond Future	1,332.9700	1.3330	1,241.1200	1.2411	(6.891)	0	0	0
2021/10/20	2032	03/02/2022	10.43	Call	Bond Future	2,580.4800	2.5805	2,709.5500	2.7095	5.002	0	0	0
2021/10/20	2032	03/02/2022	10.43	Put	Bond Future	1,312.0900	1.3121	1,221.2500	1.2213	(6.923)	0	0	0
2021/10/20	2032	03/02/2022	9.81	Call	Bond Future	835.8600	0.8359	898.3500	0.8983	7.476	0	0	0
2021/10/20	2032	03/02/2022	9.81	Put	Bond Future	3,134.5700	3.1346	2,977.1500	2.9771	(5.022)	0	0	198
2021/10/20	2032	03/02/2022	10.45	Put	Bond Future	1,271.1400	1.2711	1,182.2900	1.1823	(6.990)	0	0	198
2021/10/20	2032	03/02/2022	10.53	Call	Bond Future	2,943.7500	2.9438	3,082.5500	3.0825	4.715	0	0	0
2021/10/20	2032	03/02/2022	10.53	Put	Bond Future	1,117.8500	1.1178	1,036.7400	1.0367	(7.256)	0	0	210
2021/10/20	2032	03/02/2022	10.35	Put	Bond Future	1,486.7000	1.4867	1,387.7000	1.3877	(6.659)	0	0	400
2021/10/20	2032	03/02/2022	10.66	Call	Bond Future	3,445.7700	3.4458	3,596.3300	3.5963	4.369	0	0	0
2021/10/20	2032	03/02/2022	10.66	Put	Bond Future	902.3100	0.9023	832.9600	0.8330	(7.686)	0	0	97
2021/10/20	2032	03/02/2022	11.13	Call	Bond Future	5,487.6500	5.4876	5,670.0600	5.6701	3.324	0	0	0
2021/10/20	2032	03/02/2022	11.13	Put	Bond Future	416.3100	0.4163	378.8100	0.3788	(9.008)	0	0	210
2021/10/20	2032	03/02/2022	10.65	Call	Bond Future	3,406.1400	3.4061	3,555.8400	3.5558	4.395	0	0	0
2021/10/20	2032	03/02/2022	10.65	Put	Bond Future	917.5900	0.9176	847.3800	0.8474	(7.652)	0	0	1,050
2021/10/20	2032	03/02/2022	8.91	Put	Bond Future	7,899.5900	7.8996	7,686.9900	7.6870	(2.691)	0	0	0
2021/10/20	2032	03/02/2022			Bond Future	10.2057	90.7698	10.1672	90.9897	(0.377)	0.0000	0.0000	105,518
2021/10/20	2032	03/02/2022	9.62	Call	Bond Future	509.3700	0.5094	552.8900	0.5529	8.544	0	0	210
2021/10/20	2032	03/02/2022	9.62	Put	Bond Future	3,940.4900	3.9405	3,764.1000	3.7641	(4.476)	0	0	0
2021/10/20	2032	03/02/2022	9.67	Put	Bond Future	3,716.5900	3.7166	3,544.9600	3.5450	(4.618)	0	0	1,050
2021/10/20	2032	03/02/2022	9.90	Call	Bond Future	1,027.0200	1.0270	1,099.1700	1.0992	7.025	0	0	900
2021/10/20	2032	03/02/2022	10.14	Call	Bond Future	1,647.2400	1.6472	1,745.7500	1.7457	5.980	0	0	0
2021/10/20	2032	03/02/2022	10.14	Put	Bond Future	2,023.3300	2.0233	1,901.9300	1.9019	(6.000)	0	0	97
2021/10/20	2032	03/02/2022	10.45	Call	Bond Future	2,651.4200	2.6514	2,782.4800	2.7825	4.943	0	0	0
2021/10/20	2032	03/02/2022	10.35	Call	Bond Future	2,305.5800	2.3056	2,426.4900	2.4265	5.244	0	0	0
2021/10/20	2032	03/02/2022	10.90	Call	Bond Future	4,453.5600	4.4536	4,622.4800	4.6225	3.793	0	0	0
2021/10/20	2032	03/02/2022	10.90	Put	Bond Future	606.4300	0.6064	555.4400	0.5554	(8.408)	0	0	900
2021/10/20	2032	03/02/2022	10.44	Call	Bond Future	2,615.8500	2.6158	2,745.9100	2.7459	4.972	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
2021/10/20	2032	03/02/2022	10.44	Put	Bond Future	1,291.4900	1.2915	1,201.6400	1.2016	(6.957)	0	0	0
2021/10/20	2032	03/02/2022	10.95	Call	Bond Future	4,673.7000	4.6737	4,845.8800	4.8459	3.684	0	0	0
2021/10/20	2032	03/02/2022	10.95	Put	Bond Future	558.3700	0.5584	510.6400	0.5106	(8.548)	0	0	400
2021/10/20	2032	03/02/2022	8.91	Call	Bond Future	65.4500	0.0654	72.7600	0.0728	11.169	0	0	198
2021/10/20	2032	03/02/2022	9.14	Call	Bond Future	132.8000	0.1328	146.7300	0.1467	10.489	0	0	97
2021/10/20	2032	03/02/2022	9.14	Put	Bond Future	6,510.3400	6.5103	6,304.3600	6.3044	(3.164)	0	0	0
2021/10/20	2032	03/02/2022	9.57	Call	Bond Future	440.3100	0.4403	479.3000	0.4793	8.855	0	0	1,050
2021/10/20	2032	03/02/2022	9.57	Put	Bond Future	4,172.5800	4.1726	3,991.6600	3.9917	(4.336)	0	0	0
2021/10/20	2032	05/05/2022	11.03	Call	Bond Future	4,475.2700	4.4753	4,629.7200	4.6297	3.451	0	0	0
2021/10/20	2032	05/05/2022	11.03	Put	Bond Future	1,174.0700	1.1741	1,106.6600	1.1067	(5.742)	0	0	0
2021/10/20	2032	05/05/2022	11.18	Call	Bond Future	5,069.1600	5.0692	5,232.3700	5.2324	3.220	0	0	0
2021/10/20	2032	05/05/2022	11.18	Put	Bond Future	984.7100	0.9847	926.0600	0.9261	(5.956)	0	0	780
2021/10/20	2032	05/05/2022	10.98	Call	Bond Future	4,283.6500	4.2837	4,434.9600	4.4350	3.532	0	0	0
2021/10/20	2032	05/05/2022	10.98	Put	Bond Future	1,245.7500	1.2458	1,175.2000	1.1752	(5.663)	0	0	993
2021/10/20	2032	05/05/2022	11.02	Put	Bond Future	1,187.6100	1.1876	1,119.6000	1.1196	(5.727)	0	0	0
2021/10/20	2032	05/05/2022	10.29	Put	Bond Future	2,735.6500	2.7356	2,612.7600	2.6128	(4.492)	0	0	0
2021/10/20	2032	05/05/2022			Bond Future	10.4180	87.6953	10.3780	87.9172	(0.384)	0.0000	0.0000	20,384
2021/10/20	2032	05/05/2022	11.02	Call	Bond Future	4,436.2400	4.4362	4,590.0900	4.5901	3.468	0	0	0
2021/10/20	2032	05/05/2022	10.18	Call	Bond Future	1,730.8800	1.7309	1,820.5900	1.8206	5.183	0	0	780
2021/10/20	2032	05/05/2022	10.18	Put	Bond Future	3,061.6500	3.0617	2,929.5000	2.9295	(4.316)	0	0	0
2021/10/20	2032	05/05/2022	10.29	Call	Bond Future	2,023.3800	2.0234	2,122.3500	2.1224	4.891	0	0	993
2021/10/20	2032	05/05/2022	11.04	Call	Bond Future	4,514.1700	4.5142	4,669.2400	4.6692	3.435	0	0	0
2021/10/20	2032	05/05/2022	11.04	Put	Bond Future	1,160.4500	1.1605	1,093.6600	1.0937	(5.756)	0	0	0
2021/10/20	2032	05/05/2022	9.58	Call	Bond Future	611.1500	0.6112	653.8100	0.6538	6.980	0	0	780
2021/10/20	2032	05/05/2022	9.58	Put	Bond Future	5,420.1100	5.4201	5,240.9100	5.2409	(3.306)	0	0	0
2021/10/20	2032	04/08/2022	10.22	Call	Bond Future	1,844.9700	1.8450	1,928.9800	1.9290	4.553	0	0	0
2021/10/20	2032	04/08/2022	10.20	Put	Bond Future	4,186.9900	4.1870	4,045.4700	4.0455	(3.380)	0	0	0
2021/10/20	2032	04/08/2022	10.21	Put	Bond Future	4,153.8300	4.1538	4,012.9900	4.0130	(3.391)	0	0	0
2021/10/20	2032	04/08/2022	8.97	Call	Bond Future	268.5300	0.2685	287.4100	0.2874	7.031	0	0	800
2021/10/20	2032	04/08/2022	8.97	Put	Bond Future	9,868.9100	9.8689	9,663.6200	9.6636	(2.080)	0	0	0
2021/10/20	2032	04/08/2022	9.72	Call	Bond Future	911.2400	0.9112	962.5500	0.9625	5.631	0	0	800
2021/10/20	2032	04/08/2022	9.72	Put	Bond Future	6,024.6400	6.0246	5,851.7800	5.8518	(2.869)	0	0	0
2021/10/20	2032	04/08/2022			Bond Future	10.6368	88.7280	10.5951	88.9522	(0.392)	0.0000	0.0000	0
2021/10/20	2032	04/08/2022	10.22	Put	Bond Future	4,120.8800	4.1209	3,980.7200	3.9807	(3.401)	0	0	0
2021/10/20	2032	04/08/2022	11.60	Call	Bond Future	6,201.0300	6.2010	6,366.4400	6.3664	2.667	0	0	0
2021/10/20	2032	04/08/2022	11.60	Put	Bond Future	1,233.5000	1.2335	1,174.7400	1.1747	(4.764)	0	0	800
2021/10/20	2032	04/08/2022	10.20	Call	Bond Future	1,799.8600	1.7999	1,882.5100	1.8825	4.592	0	0	0
2021/10/20	2032	04/08/2022	11.89	Call	Bond Future	7,349.3700	7.3494	7,525.8700	7.5259	2.402	0	0	0
2021/10/20	2032	04/08/2022	11.89	Put	Bond Future	962.2300	0.9622	914.5600	0.9146	(4.954)	0	0	0
2021/10/20	2032	04/08/2022	10.21	Call	Bond Future	1,822.3300	1.8223	1,905.6600	1.9057	4.573	0	0	0
2021/10/20	2032	03/11/2022			Bond Future	10.6600	86.7813	10.6600	86.7813	0.000	0.0000	0.0000	0
2021/10/20	2033	04/11/2021			Bond Future	108.2326	108.2326	108.2885	108.2885	0.052	0.0000	0.0000	2,113
2021/10/20	2033	03/02/2022			Bond Future	109.4789	109.4789	109.5335	109.5335	0.050	0.0000	0.0000	7,143
2021/10/20	2033	05/05/2022			Bond Future	109.5190	109.5190	109.5735	109.5735	0.050	0.0000	0.0000	2,121
2021/10/20	2033	04/08/2022			Bond Future	110.8965	110.8965	110.9510	110.9510	0.049	0.0000	0.0000	0
2021/10/20	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
2021/10/20	2037	04/11/2021	11.49	Call	Bond Future	5,194.2200	5.1942	5,234.8700	5.2349	0.783	0	0	600
2021/10/20	2037	04/11/2021	11.49	Put	Bond Future	8.7200	0.0087	6.4000	0.0064	(26.606)	0	0	0
2021/10/20	2037	04/11/2021	12.30	Call	Bond Future	9,789.6700	9.7897	9,832.6400	9.8326	0.439	0	0	0
2021/10/20	2037	04/11/2021	12.30	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	600
2021/10/20	2037	04/11/2021	12.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	2037	04/11/2021	12.83	Call	Bond Future	12,582.8000	12.5828	12,625.7700	12.6258	0.341	0	0	0
2021/10/20	2037	04/11/2021			Bond Future	10.6593	86.2154	10.6528	86.2584	(0.062)	0.0000	0.0000	71,143
2021/10/20	2037	04/11/2021	12.81	Call	Bond Future	12,480.3700	12.4804	12,523.3400	12.5233	0.344	0	0	0
2021/10/20	2037	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	2037	04/11/2021	12.82	Call	Bond Future	12,531.6100	12.5316	12,574.5800	12.5746	0.343	0	0	0
2021/10/20	2037	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	2037	03/02/2022	11.46	Call	Bond Future	4,533.5600	4.5336	4,557.3800	4.5574	0.525	0	0	0
2021/10/20	2037	03/02/2022	11.47	Put	Bond Future	808.5500	0.8086	790.5800	0.7906	(2.222)	0	0	0
2021/10/20	2037	03/02/2022	11.45	Call	Bond Future	4,487.0600	4.4871	4,510.7000	4.5107	0.527	0	0	0
2021/10/20	2037	03/02/2022			Bond Future	10.8565	82.9327	10.8499	82.9746	(0.061)	0.0000	0.0000	99,094
2021/10/20	2037	03/02/2022	11.46	Put	Bond Future	821.4500	0.8214	803.3100	0.8033	(2.208)	0	0	0
2021/10/20	2037	03/02/2022	11.47	Call	Bond Future	4,580.0500	4.5800	4,604.0400	4.6040	0.524	0	0	0
2021/10/20	2037	03/02/2022	11.45	Put	Bond Future	834.4100	0.8344	816.0900	0.8161	(2.196)	0	0	0
2021/10/20	2037	05/05/2022	11.83	Call	Bond Future	5,721.4900	5.7215	5,747.0800	5.7471	0.447	0	0	0
2021/10/20	2037	05/05/2022	11.84	Put	Bond Future	1,122.8400	1.1228	1,106.8000	1.1068	(1.429)	0	0	0
2021/10/20	2037	05/05/2022	11.82	Call	Bond Future	5,676.8900	5.6769	5,702.3600	5.7024	0.449	0	0	0
2021/10/20	2037	05/05/2022			Bond Future	11.0567	83.9128	11.0499	83.9545	(0.061)	0.0000	0.0000	11,855
2021/10/20	2037	05/05/2022	11.83	Put	Bond Future	1,134.9300	1.1349	1,118.7700	1.1188	(1.424)	0	0	0
2021/10/20	2037	05/05/2022	11.84	Call	Bond Future	5,766.1600	5.7662	5,791.8700	5.7919	0.446	0	0	0
2021/10/20	2037	05/05/2022	11.82	Put	Bond Future	1,147.1500	1.1472	1,130.8700	1.1309	(1.419)	0	0	0
2021/10/20	2037	04/08/2022	10.89	Call	Bond Future	2,122.3700	2.1224	2,134.0500	2.1341	0.550	0	0	0
2021/10/20	2037	04/08/2022	10.89	Put	Bond Future	4,438.0600	4.4381	4,407.9200	4.4079	(0.679)	0	0	0
2021/10/20	2037	04/08/2022	10.90	Call	Bond Future	2,148.4900	2.1485	2,160.2900	2.1603	0.549	0	0	0
2021/10/20	2037	04/08/2022	10.91	Put	Bond Future	4,365.4200	4.3654	4,335.5200	4.3355	(0.685)	0	0	0
2021/10/20	2037	04/08/2022			Bond Future	11.2670	80.6451	11.2600	80.6869	(0.062)	0.0000	0.0000	0
2021/10/20	2037	04/08/2022	11.42	Call	Bond Future	3,708.9200	3.7089	3,727.0200	3.7270	0.488	0	0	0
2021/10/20	2037	04/08/2022	11.42	Put	Bond Future	2,796.1300	2.7961	2,772.4100	2.7724	(0.848)	0	0	50
2021/10/20	2037	04/08/2022	10.90	Put	Bond Future	4,401.4800	4.4015	4,371.4600	4.3715	(0.682)	0	0	50
2021/10/20	2037	04/08/2022	10.91	Call	Bond Future	2,175.0500	2.1750	2,186.9700	2.1870	0.548	0	0	0
2021/10/20	2037	04/08/2022	10.10	Call	Bond Future	692.9600	0.6930	697.1000	0.6971	0.597	0	0	50
2021/10/20	2037	04/08/2022	10.10	Put	Bond Future	8,190.8100	8.1908	8,153.1300	8.1531	(0.460)	0	0	0
2021/10/20	2037	03/11/2022	11.32	Call	Bond Future	59.5400	0.0595	59.5400	0.0595	0.000	0	0	0
2021/10/20	2037	03/11/2022	11.30	Put	Bond Future	59.6100	0.0596	59.6100	0.0596	0.000	0	0	0
2021/10/20	2037	03/11/2022	11.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	2037	03/11/2022	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	2037	03/11/2022			Bond Future	11.3100	82.6285	11.3100	82.6285	0.000	0.0000	0.0000	0
2021/10/20	2037	03/11/2022	11.32	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	2037	03/11/2022	11.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	2038	04/11/2021			Bond Future	121.5644	121.5644	121.6886	121.6886	0.102	0.0000	0.0000	3,196
2021/10/20	2038	03/02/2022			Bond Future	121.1833	121.1833	121.3061	121.3061	0.101	0.0000	0.0000	4,177
2021/10/20	2038	05/05/2022			Bond Future	122.6436	122.6436	122.7669	122.7669	0.101	0.0000	0.0000	677
2021/10/20	2038	04/08/2022			Bond Future	122.3686	122.3686	122.4955	122.4955	0.104	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
2021/10/20	2038	03/11/2022			Bond Future	122.0000	122.0000	122.0000	122.0000	0.000	0.0000	0.0000	0
2021/10/20	2040	04/11/2021	12.89	Call	Bond Future	13,058.7200	13.0587	12,962.1800	12.9622	(0.739)	0	0	0
2021/10/20	2040	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	2040	04/11/2021	12.90	Call	Bond Future	13,112.6300	13.1126	13,016.0900	13.0161	(0.736)	0	0	0
2021/10/20	2040	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	2040	04/11/2021			Bond Future	10.7732	88.4126	10.7870	88.3161	0.128	0.0000	0.0000	38,898
2021/10/20	2040	04/11/2021	12.91	Call	Bond Future	13,166.4700	13.1665	13,069.9300	13.0699	(0.733)	0	0	0
2021/10/20	2040	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	2040	03/02/2022	11.57	Put	Bond Future	829.5700	0.8296	844.4600	0.8445	1.795	0	0	0
2021/10/20	2040	03/02/2022	11.58	Put	Bond Future	816.2000	0.8162	830.8300	0.8308	1.792	0	0	0
2021/10/20	2040	03/02/2022	11.59	Call	Bond Future	4,912.6700	4.9127	4,827.8000	4.8278	(1.728)	0	0	0
2021/10/20	2040	03/02/2022			Bond Future	10.9648	84.9044	10.9793	84.8052	0.133	0.0000	0.0000	71,353
2021/10/20	2040	03/02/2022	11.57	Call	Bond Future	4,812.5700	4.8126	4,728.2200	4.7282	(1.753)	0	0	0
2021/10/20	2040	03/02/2022	11.58	Call	Bond Future	4,862.4900	4.8625	4,777.8800	4.7779	(1.740)	0	0	0
2021/10/20	2040	03/02/2022	11.59	Put	Bond Future	803.1700	0.8032	817.5400	0.8175	1.789	0	0	0
2021/10/20	2040	05/05/2022	11.91	Put	Bond Future	1,269.7800	1.2698	1,289.1700	1.2892	1.527	0	0	0
2021/10/20	2040	05/05/2022	11.92	Call	Bond Future	6,086.0500	6.0861	6,004.0500	6.0040	(1.347)	0	0	0
2021/10/20	2040	05/05/2022	11.92	Put	Bond Future	1,256.4800	1.2565	1,275.6600	1.2757	1.526	0	0	0
2021/10/20	2040	05/05/2022	13.04	Call	Bond Future	11,571.8200	11.5718	11,476.0000	11.4760	(0.828)	0	0	0
2021/10/20	2040	05/05/2022	13.04	Put	Bond Future	408.9700	0.4090	414.3300	0.4143	1.311	0	0	1,200
2021/10/20	2040	05/05/2022	10.57	Call	Bond Future	1,205.5500	1.2056	1,170.2800	1.1703	(2.926)	0	0	1,200
2021/10/20	2040	05/05/2022	10.57	Put	Bond Future	5,269.4700	5.2695	5,335.3800	5.3354	1.251	0	0	0
2021/10/20	2040	05/05/2022			Bond Future	11.1587	85.9079	11.1740	85.8067	0.136	0.0000	0.0000	8,550
2021/10/20	2040	05/05/2022	11.91	Call	Bond Future	6,038.8200	6.0388	5,957.0300	5.9570	(1.354)	0	0	0
2021/10/20	2040	05/05/2022	9.82	Call	Bond Future	254.7900	0.2548	243.5700	0.2436	(4.404)	0	0	1,200
2021/10/20	2040	05/05/2022	9.82	Put	Bond Future	9,957.6300	9.9576	10,047.5900	10.0476	0.903	0	0	0
2021/10/20	2040	05/05/2022	11.90	Call	Bond Future	5,991.8600	5.9919	5,910.2900	5.9103	(1.361)	0	0	0
2021/10/20	2040	05/05/2022	11.90	Put	Bond Future	1,283.4300	1.2834	1,303.0400	1.3030	1.528	0	0	0
2021/10/20	2040	04/08/2022	11.05	Call	Bond Future	2,460.9200	2.4609	2,411.8500	2.4119	(1.994)	0	0	0
2021/10/20	2040	04/08/2022	11.05	Put	Bond Future	4,517.7100	4.5177	4,571.5100	4.5715	1.191	0	0	0
2021/10/20	2040	04/08/2022			Bond Future	11.3623	82.4130	11.3782	82.3102	0.140	0.0000	0.0000	0
2021/10/20	2040	04/08/2022	11.03	Call	Bond Future	2,403.5700	2.4036	2,355.1700	2.3552	(2.014)	0	0	0
2021/10/20	2040	04/08/2022	11.03	Put	Bond Future	4,594.8300	4.5948	4,649.3000	4.6493	1.185	0	0	0
2021/10/20	2040	04/08/2022	11.04	Call	Bond Future	2,432.3000	2.4323	2,383.5700	2.3836	(2.003)	0	0	0
2021/10/20	2040	04/08/2022	11.04	Put	Bond Future	4,556.2800	4.5563	4,610.4200	4.6104	1.188	0	0	0
2021/10/20	2040	03/11/2022	11.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	2040	03/11/2022	11.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	2040	03/11/2022	11.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	2040	03/11/2022			Bond Future	11.4000	84.4793	11.4000	84.4793	0.000	0.0000	0.0000	0
2021/10/20	2040	03/11/2022	11.39	Put	Bond Future	64.1400	0.0641	64.1400	0.0641	0.000	0	0	0
2021/10/20	2040	03/11/2022	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	2040	03/11/2022	11.41	Call	Bond Future	64.0700	0.0641	64.0700	0.0641	0.000	0	0	0
2021/10/20	2044	04/11/2021	12.91	Call	Bond Future	13,252.7300	13.2527	13,079.2900	13.0793	(1.309)	0	0	0
2021/10/20	2044	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	2044	04/11/2021			Bond Future	10.7761	85.3953	10.8003	85.2218	0.224	0.0000	0.0000	22,199
2021/10/20	2044	04/11/2021	12.89	Call	Bond Future	13,145.7000	13.1457	12,972.2600	12.9723	(1.319)	0	0	0

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2021/10/20	2044	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	2044	04/11/2021	12.90	Call	Bond Future	13,199.2500	13.1992	13,025.8100	13.0258	(1.314)	0	0	0
2021/10/20	2044	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	2044	03/02/2022	11.59	Call	Bond Future	5,017.7300	5.0177	4,872.2600	4.8723	(2.899)	0	0	0
2021/10/20	2044	03/02/2022	11.59	Put	Bond Future	783.7600	0.7838	815.2900	0.8153	4.023	0	0	0
2021/10/20	2044	03/02/2022	11.60	Call	Bond Future	5,068.9300	5.0689	4,922.9700	4.9230	(2.880)	0	0	0
2021/10/20	2044	03/02/2022	11.60	Put	Bond Future	771.0600	0.7711	802.1000	0.8021	4.026	0	0	0
2021/10/20	2044	03/02/2022			Bond Future	10.9569	81.9782	10.9823	81.8012	0.231	0.0000	0.0000	47,099
2021/10/20	2044	03/02/2022	11.61	Call	Bond Future	5,120.2400	5.1202	4,973.8000	4.9738	(2.860)	0	0	0
2021/10/20	2044	03/02/2022	11.61	Put	Bond Future	758.5600	0.7586	789.1200	0.7891	4.029	0	0	0
2021/10/20	2044	05/05/2022	11.91	Call	Bond Future	6,199.5100	6.1995	6,058.1900	6.0582	(2.280)	0	0	0
2021/10/20	2044	05/05/2022	11.91	Put	Bond Future	1,230.4000	1.2304	1,268.7700	1.2688	3.118	0	0	0
2021/10/20	2044	05/05/2022	11.92	Call	Bond Future	6,247.5600	6.2476	6,105.8500	6.1059	(2.268)	0	0	0
2021/10/20	2044	05/05/2022	11.92	Put	Bond Future	1,217.3700	1.2174	1,255.3500	1.2553	3.120	0	0	0
2021/10/20	2044	05/05/2022			Bond Future	11.1396	82.9470	11.1661	82.7674	0.238	0.0000	0.0000	5,735
2021/10/20	2044	05/05/2022	11.93	Call	Bond Future	6,295.6600	6.2957	6,153.5700	6.1536	(2.257)	0	0	0
2021/10/20	2044	05/05/2022	11.93	Put	Bond Future	1,204.4800	1.2045	1,242.0800	1.2421	3.122	0	0	0
2021/10/20	2044	04/08/2022	11.08	Call	Bond Future	2,637.0100	2.6370	2,551.2400	2.5512	(3.253)	0	0	0
2021/10/20	2044	04/08/2022	11.08	Put	Bond Future	4,325.1900	4.3252	4,421.8500	4.4219	2.235	0	0	0
2021/10/20	2044	04/08/2022	11.09	Call	Bond Future	2,667.6400	2.6676	2,581.2700	2.5813	(3.238)	0	0	0
2021/10/20	2044	04/08/2022	11.09	Put	Bond Future	4,287.4000	4.2874	4,383.4600	4.3835	2.241	0	0	0
2021/10/20	2044	04/08/2022			Bond Future	11.3309	79.5427	11.3586	79.3603	0.244	0.0000	0.0000	0
2021/10/20	2044	04/08/2022	11.10	Call	Bond Future	2,698.1600	2.6982	2,611.2000	2.6112	(3.223)	0	0	0
2021/10/20	2044	04/08/2022	11.10	Put	Bond Future	4,249.6000	4.2496	4,345.0700	4.3451	2.247	0	0	0
2021/10/20	2044	03/11/2022	11.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	2044	03/11/2022	11.41	Call	Bond Future	65.3500	0.0654	65.3500	0.0654	0.000	0	0	0
2021/10/20	2044	03/11/2022	11.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	2044	03/11/2022			Bond Future	11.4000	81.3110	11.4000	81.3110	0.000	0.0000	0.0000	0
2021/10/20	2044	03/11/2022	11.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	2044	03/11/2022	11.39	Put	Bond Future	65.4400	0.0654	65.4400	0.0654	0.000	0	0	0
2021/10/20	2044	03/11/2022	11.40	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	2046	04/11/2021			Bond Future	109.4050	109.4050	109.5174	109.5174	0.103	0.0000	0.0000	9,554
2021/10/20	2046	03/02/2022			Bond Future	110.6649	110.6649	110.7767	110.7767	0.101	0.0000	0.0000	13,054
2021/10/20	2046	05/05/2022			Bond Future	110.1150	110.1150	110.2280	110.2280	0.103	0.0000	0.0000	171
2021/10/20	2046	04/08/2022			Bond Future	111.5001	111.5001	111.6139	111.6139	0.102	0.0000	0.0000	0
2021/10/20	2046	03/11/2022			Bond Future	111.4100	111.4100	111.4100	111.4100	0.000	0.0000	0.0000	0
2021/10/20	2050	04/11/2021			Bond Future	111.9758	111.9758	112.0907	112.0907	0.103	0.0000	0.0000	3,193
2021/10/20	2050	03/02/2022			Bond Future	111.2845	111.2845	111.3976	111.3976	0.102	0.0000	0.0000	7,284
2021/10/20	2050	05/05/2022			Bond Future	112.6255	112.6255	112.7392	112.7392	0.101	0.0000	0.0000	379
2021/10/20	2050	04/08/2022			Bond Future	112.0243	112.0243	112.1411	112.1411	0.104	0.0000	0.0000	0
2021/10/20	2050	03/11/2022			Bond Future	112.9100	112.9100	112.9100	112.9100	0.000	0.0000	0.0000	0
2021/10/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2021/10/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	AL37	04/11/2021			Index Future	794.1080	794.1080	795.7280	795.7280	0.204	0.0000	0.0000	0
2021/10/20	AL37	03/02/2022			Index Future	803.0460	803.0460	804.6790	804.6790	0.203	0.0000	0.0000	0
2021/10/20	AL37	05/05/2022			Index Future	812.5220	812.5220	814.1720	814.1720	0.203	0.0000	0.0000	0
2021/10/20	AL37	04/08/2022			Index Future	822.4380	822.4380	824.1070	824.1070	0.203	0.0000	0.0000	0
2021/10/20	AL37	03/11/2022			Index Future	825.5400	825.5400	825.5400	825.5400	0.000	0.0000	0.0000	0
2021/10/20	AL7T	04/11/2021			Index Future	906.8020	906.8020	908.4630	908.4630	0.183	0.0000	0.0000	0
2021/10/20	AL7T	03/02/2022			Index Future	917.0080	917.0080	918.6830	918.6830	0.183	0.0000	0.0000	0
2021/10/20	AL7T	05/05/2022			Index Future	927.8280	927.8280	929.5210	929.5210	0.182	0.0000	0.0000	0
2021/10/20	AL7T	04/08/2022			Index Future	939.1520	939.1520	940.8630	940.8630	0.182	0.0000	0.0000	0
2021/10/20	AL7T	03/11/2022			Index Future	937.6700	937.6700	937.6700	937.6700	0.000	0.0000	0.0000	0
2021/10/20	ALBI	04/11/2021			Index Future	803.6180	803.6180	803.9250	803.9250	0.038	0.0000	0.0000	115
2021/10/20	ALBI	03/02/2022			Index Future	812.6630	812.6630	812.9690	812.9690	0.038	0.0000	0.0000	136
2021/10/20	ALBI	05/05/2022			Index Future	822.2520	822.2520	822.5590	822.5590	0.037	0.0000	0.0000	29
2021/10/20	ALBI	04/08/2022			Index Future	832.2870	832.2870	832.5970	832.5970	0.037	0.0000	0.0000	0
2021/10/20	ALBI	03/11/2022			Index Future	831.0000	831.0000	831.0000	831.0000	0.000	0.0000	0.0000	0
2021/10/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2021/10/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/10/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/20	ES33	04/11/2021			Bond Future	11.3837	76.1906	11.3806	76.2068	(0.027)	0.0000	0.0000	0
2021/10/20	ES33	03/02/2022			Bond Future	11.6303	77.0680	11.6273	77.0830	(0.025)	0.0000	0.0000	263
2021/10/20	ES33	05/05/2022			Bond Future	11.8764	74.2192	11.8735	74.2339	(0.025)	0.0000	0.0000	87
2021/10/20	ES33	04/08/2022			Bond Future	12.1313	75.1053	12.1283	75.1198	(0.025)	0.0000	0.0000	0
2021/10/20	ES33	03/11/2022			Bond Future	12.1900	73.2763	12.1900	73.2763	0.000	0.0000	0.0000	0
2021/10/20	ES42	04/11/2021			Bond Future	11.8391	74.8186	11.8620	74.6813	0.193	0.0000	0.0000	0
2021/10/20	ES42	03/02/2022			Bond Future	12.0625	75.6802	12.0867	75.5399	0.200	0.0000	0.0000	3,587
2021/10/20	ES42	05/05/2022			Bond Future	12.2935	72.3337	12.3188	72.1911	0.206	0.0000	0.0000	1,192
2021/10/20	ES42	04/08/2022			Bond Future	12.5260	73.1960	12.5525	73.0513	0.212	0.0000	0.0000	0
2021/10/20	ES42	03/11/2022			Bond Future	12.5800	70.9040	12.5800	70.9040	0.000	0.0000	0.0000	0
2021/10/20	GOVI	04/11/2021	728.40	Call	GOVI	648,860.0000	64.8860	652,650.0000	65.2650	0.584	0	0	0
2021/10/20	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	GOVI	04/11/2021	728.41	Call	GOVI	648,760.0000	64.8760	652,550.0000	65.2550	0.584	0	0	0
2021/10/20	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	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/20	GOVI	04/11/2021			GOVI	793.2860	793.2860	793.6650	793.6650	0.048	0.0000	0.0000	50
2021/10/20	GOVI	04/11/2021	728.42	Call	GOVI	648,660.0000	64.8660	652,450.0000	65.2450	0.584	0	0	0
2021/10/20	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	GOVI	03/02/2022	792.76	Call	GOVI	94,550.0000	9.4550	98,330.0000	9.8330	3.998	0	0	0
2021/10/20	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	GOVI	03/02/2022			GOVI	802.2150	802.2150	802.5930	802.5930	0.047	0.0000	0.0000	942
2021/10/20	GOVI	03/02/2022	792.74	Call	GOVI	94,750.0000	9.4750	98,530.0000	9.8530	3.989	0	0	0
2021/10/20	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	GOVI	03/02/2022	792.75	Call	GOVI	94,650.0000	9.4650	98,430.0000	9.8430	3.994	0	0	0
2021/10/20	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	GOVI	05/05/2022	788.25	Call	GOVI	234,300.0000	23.4300	238,110.0000	23.8110	1.626	0	0	0
2021/10/20	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	GOVI	05/05/2022			GOVI	811.6800	811.6800	812.0610	812.0610	0.047	0.0000	0.0000	0
2021/10/20	GOVI	05/05/2022	788.23	Call	GOVI	234,500.0000	23.4500	238,310.0000	23.8310	1.625	0	0	0
2021/10/20	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	GOVI	05/05/2022	788.24	Call	GOVI	234,400.0000	23.4400	238,210.0000	23.8210	1.625	0	0	0
2021/10/20	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	GOVI	04/08/2022	819.28	Call	GOVI	23,070.0000	2.3070	26,900.0000	2.6900	16.602	0	0	0
2021/10/20	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	GOVI	04/08/2022			GOVI	821.5870	821.5870	821.9700	821.9700	0.047	0.0000	0.0000	0
2021/10/20	GOVI	04/08/2022	819.26	Call	GOVI	23,270.0000	2.3270	27,100.0000	2.7100	16.459	0	0	0
2021/10/20	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	GOVI	04/08/2022	819.27	Call	GOVI	23,170.0000	2.3170	27,000.0000	2.7000	16.530	0	0	0
2021/10/20	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	GOVI	03/11/2022	820.41	Call	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/10/20	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	GOVI	03/11/2022	820.42	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	GOVI	03/11/2022			GOVI	820.4200	820.4200	820.4200	820.4200	0.000	0.0000	0.0000	0
2021/10/20	GOVI	03/11/2022	820.43	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	GOVI	03/11/2022	820.43	Put	GOVI	100.0000	0.0100	100.0000	0.0100	0.000	0	0	0
2021/10/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/10/20	IGOV	04/11/2021			Index Future	297.0950	297.0950	297.2050	297.2050	0.037	0.0000	0.0000	31
2021/10/20	IGOV	03/02/2022			Index Future	300.5120	300.5120	300.6230	300.6230	0.037	0.0000	0.0000	485
2021/10/20	IGOV	05/05/2022			Index Future	304.1310	304.1310	304.2420	304.2420	0.036	0.0000	0.0000	16
2021/10/20	IGOV	04/08/2022			Index Future	307.9150	307.9150	308.0270	308.0270	0.036	0.0000	0.0000	0
2021/10/20	IGOV	03/11/2022			Index Future	308.7300	308.7300	308.7300	308.7300	0.000	0.0000	0.0000	0
2021/10/20	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/10/20	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/10/20	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/10/20	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/10/20	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/10/20	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/10/20	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/10/20	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	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
2021/10/20	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/10/20	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/10/20	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/10/20	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/10/20	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/10/20	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/10/20	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/10/20	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/10/20	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/10/20	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/10/20	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/10/20	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/10/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/10/20	JBAF	20/10/2021			Jibar Tradeable Future	3.6850	96.3150	3.6830	96.3170	(0.054)	0.0000	0.0000	0
2021/10/20	JBAF	17/11/2021			Jibar Tradeable Future	3.7500	96.2500	3.7500	96.2500	0.000	0.0000	0.0000	50,000
2021/10/20	JBAF	15/12/2021			Jibar Tradeable Future	4.0650	95.9350	4.0350	95.9650	(0.738)	0.0000	0.0000	0
2021/10/20	JBAF	19/01/2022			Jibar Tradeable Future	4.1600	95.8400	4.1200	95.8800	(0.962)	0.0000	0.0000	0
2021/10/20	JBAF	16/02/2022			Jibar Tradeable Future	4.4800	95.5200	4.4100	95.5900	(1.563)	0.0000	0.0000	0
2021/10/20	JBAF	16/03/2022			Jibar Tradeable Future	4.6150	95.3850	4.5350	95.4650	(1.733)	0.0000	0.0000	0
2021/10/20	JBAF	20/04/2022			Jibar Tradeable Future	4.8500	95.1500	4.8500	95.1500	0.000	0.0000	0.0000	0
2021/10/20	JBAF	15/06/2022			Jibar Tradeable Future	5.2200	94.7800	5.0900	94.9100	(2.490)	0.0000	0.0000	72
2021/10/20	JBAF	21/09/2022			Jibar Tradeable Future	5.4650	94.5350	5.3400	94.6600	(2.287)	0.0000	0.0000	0
2021/10/20	JBAF	21/12/2022			Jibar Tradeable Future	6.0900	93.9100	5.8700	94.1300	(3.612)	0.0000	0.0000	68
2021/10/20	JBAF	15/03/2023			Jibar Tradeable Future	6.2900	93.7100	6.1500	93.8500	(2.226)	0.0000	0.0000	0
2021/10/20	JBAF	21/06/2023			Jibar Tradeable Future	6.6850	93.3150	6.4950	93.5050	(2.842)	0.0000	0.0000	0
2021/10/20	JBAF	20/09/2023			Jibar Tradeable Future	6.9350	93.0650	6.7100	93.2900	(3.244)	0.0000	0.0000	0
2021/10/20	R023	04/11/2021	4.90	Call	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	0
2021/10/20	R023	04/11/2021	4.90	Put	Bond Future	693.2200	0.6932	656.8800	0.6569	(5.242)	0	0	0
2021/10/20	R023	04/11/2021	4.91	Call	Bond Future	0.0300	0.0000	0.0400	0.0000	33.333	0	0	0
2021/10/20	R023	04/11/2021	4.91	Put	Bond Future	680.3800	0.6804	644.0500	0.6441	(5.340)	0	0	0
2021/10/20	R023	04/11/2021			Bond Future	5.4423	104.3594	5.4137	104.3957	(0.525)	0.0000	0.0000	6,810
2021/10/20	R023	04/11/2021	4.92	Call	Bond Future	0.0400	0.0000	0.0500	0.0001	25.000	0	0	0
2021/10/20	R023	04/11/2021	4.92	Put	Bond Future	667.5500	0.6675	631.2200	0.6312	(5.442)	0	0	0
2021/10/20	R023	03/02/2022	5.08	Call	Bond Future	29.3000	0.0293	33.0900	0.0331	12.935	0	0	0
2021/10/20	R023	03/02/2022	5.08	Put	Bond Future	646.0400	0.6460	614.9900	0.6150	(4.806)	0	0	0
2021/10/20	R023	03/02/2022			Bond Future	5.6778	105.5352	5.6439	105.5701	(0.597)	0.0000	0.0000	11,369
2021/10/20	R023	03/02/2022	5.06	Call	Bond Future	25.4000	0.0254	28.8200	0.0288	13.465	0	0	0
2021/10/20	R023	03/02/2022	5.06	Put	Bond Future	662.8700	0.6629	631.4500	0.6315	(4.740)	0	0	0
2021/10/20	R023	03/02/2022	5.07	Call	Bond Future	27.2500	0.0273	30.8500	0.0308	13.211	0	0	0
2021/10/20	R023	03/02/2022	5.07	Put	Bond Future	654.3600	0.6544	623.1200	0.6231	(4.774)	0	0	0
2021/10/20	R023	05/05/2022	6.31	Call	Bond Future	447.3000	0.4473	469.2600	0.4693	4.909	0	0	0
2021/10/20	R023	05/05/2022	6.31	Put	Bond Future	173.0900	0.1731	160.6100	0.1606	(7.210)	0	0	0
2021/10/20	R023	05/05/2022			Bond Future	5.9611	102.8712	5.9174	102.9057	(0.733)	0.0000	0.0000	777
2021/10/20	R023	05/05/2022	6.29	Call	Bond Future	436.1000	0.4361	457.8000	0.4578	4.976	0	0	0

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2021/10/20	R023	05/05/2022	6.29	Put	Bond Future	177.5800	0.1776	164.8400	0.1648	(7.174)	0	0	0
2021/10/20	R023	05/05/2022	6.30	Call	Bond Future	441.6900	0.4417	463.5200	0.4635	4.942	0	0	0
2021/10/20	R023	05/05/2022	6.30	Put	Bond Future	175.3200	0.1753	162.7100	0.1627	(7.193)	0	0	0
2021/10/20	R023	04/08/2022	6.05	Call	Bond Future	139.7300	0.1397	152.2400	0.1522	8.953	0	0	0
2021/10/20	R023	04/08/2022	6.05	Put	Bond Future	345.1800	0.3452	323.0600	0.3231	(6.408)	0	0	0
2021/10/20	R023	04/08/2022			Bond Future	6.4237	104.1053	6.3606	104.1399	(0.982)	0.0000	0.0000	0
2021/10/20	R023	04/08/2022	6.03	Call	Bond Future	135.1400	0.1351	147.3800	0.1474	9.057	0	0	0
2021/10/20	R023	04/08/2022	6.03	Put	Bond Future	351.6000	0.3516	329.2100	0.3292	(6.368)	0	0	0
2021/10/20	R023	04/08/2022	6.04	Call	Bond Future	137.4200	0.1374	149.7900	0.1498	9.002	0	0	0
2021/10/20	R023	04/08/2022	6.04	Put	Bond Future	348.3800	0.3484	326.1200	0.3261	(6.390)	0	0	0
2021/10/20	R023	03/11/2022	6.25	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	R023	03/11/2022	6.25	Put	Bond Future	3.0600	0.0031	3.0600	0.0031	0.000	0	0	0
2021/10/20	R023	03/11/2022	6.26	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	R023	03/11/2022	6.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	R023	03/11/2022			Bond Future	6.2600	101.9173	6.2600	101.9173	0.000	0.0000	0.0000	0
2021/10/20	R023	03/11/2022	6.27	Call	Bond Future	3.0700	0.0031	3.0700	0.0031	0.000	0	0	0
2021/10/20	R023	03/11/2022	6.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	R035	04/11/2021	10.11	Call	Bond Future	94.4700	0.0945	88.4400	0.0884	(6.383)	0	0	350
2021/10/20	R035	04/11/2021	10.11	Put	Bond Future	2,460.2000	2.4602	2,409.2000	2.4092	(2.073)	0	0	0
2021/10/20	R035	04/11/2021	10.12	Call	Bond Future	101.7600	0.1018	95.5300	0.0955	(6.122)	0	0	400
2021/10/20	R035	04/11/2021	10.12	Put	Bond Future	2,399.8800	2.3999	2,348.6800	2.3487	(2.133)	0	0	0
2021/10/20	R035	04/11/2021	10.23	Put	Bond Future	1,775.0200	1.7750	1,722.4000	1.7224	(2.964)	0	0	0
2021/10/20	R035	04/11/2021	10.62	Call	Bond Future	1,387.0400	1.3870	1,396.5500	1.3966	0.686	0	0	400
2021/10/20	R035	04/11/2021	10.62	Put	Bond Future	394.2500	0.3942	358.7900	0.3588	(8.994)	0	0	0
2021/10/20	R035	04/11/2021	11.75	Put	Bond Future	0.2400	0.0002	0.1400	0.0001	(41.667)	0	0	782
2021/10/20	R035	04/11/2021	10.60	Call	Bond Future	1,298.0100	1.2980	1,305.8700	1.3059	0.606	0	0	0
2021/10/20	R035	04/11/2021	10.60	Put	Bond Future	433.5500	0.4335	396.4400	0.3964	(8.560)	0	0	350
2021/10/20	R035	04/11/2021	12.53	Call	Bond Future	12,093.7200	12.0937	12,138.6900	12.1387	0.372	0	0	0
2021/10/20	R035	04/11/2021	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	R035	04/11/2021	11.08	Call	Bond Future	3,899.4700	3.8995	3,938.3700	3.9384	0.998	0	0	0
2021/10/20	R035	04/11/2021	11.08	Put	Bond Future	28.3300	0.0283	22.2600	0.0223	(21.426)	0	0	782
2021/10/20	R035	04/11/2021	11.20	Put	Bond Future	13.1300	0.0131	9.8500	0.0099	(24.981)	0	0	350
2021/10/20	R035	04/11/2021			Bond Future	10.4664	90.3970	10.4595	90.4420	(0.066)	0.0000	0.0000	38,608
2021/10/20	R035	04/11/2021	10.23	Call	Bond Future	215.9100	0.2159	208.2600	0.2083	(3.543)	0	0	782
2021/10/20	R035	04/11/2021	11.75	Call	Bond Future	7,824.0700	7.8241	7,868.9400	7.8689	0.573	0	0	0
2021/10/20	R035	04/11/2021	10.26	Call	Bond Future	260.6700	0.2607	252.9600	0.2530	(2.958)	0	0	150
2021/10/20	R035	04/11/2021	10.26	Put	Bond Future	1,619.7200	1.6197	1,567.0400	1.5670	(3.252)	0	0	0
2021/10/20	R035	04/11/2021	11.20	Call	Bond Future	4,612.6200	4.6126	4,654.3100	4.6543	0.904	0	0	0
2021/10/20	R035	04/11/2021	13.82	Call	Bond Future	18,452.5400	18.4525	18,497.5100	18.4975	0.244	0	0	0
2021/10/20	R035	04/11/2021	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2021/10/20	R035	04/11/2021	12.51	Call	Bond Future	11,988.4400	11.9884	12,033.4100	12.0334	0.375	0	0	0
2021/10/20	R035	04/11/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	R035	04/11/2021	12.52	Call	Bond Future	12,041.1100	12.0411	12,086.0800	12.0861	0.373	0	0	0
2021/10/20	R035	04/11/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	R035	03/02/2022	10.24	Put	Bond Future	3,657.6400	3.6576	3,618.8900	3.6189	(1.059)	0	0	0
2021/10/20	R035	03/02/2022	10.26	Call	Bond Future	890.1800	0.8902	895.5600	0.8956	0.604	0	0	200
2021/10/20	R035	03/02/2022	10.26	Put	Bond Future	3,567.7800	3.5678	3,529.3200	3.5293	(1.078)	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
2021/10/20	R035	03/02/2022	10.34	Call	Bond Future	1,072.0700	1.0721	1,078.6900	1.0787	0.617	0	0	0
2021/10/20	R035	03/02/2022	10.34	Put	Bond Future	3,223.6600	3.2237	3,186.4400	3.1864	(1.155)	0	0	500
2021/10/20	R035	03/02/2022	10.35	Call	Bond Future	1,096.3600	1.0964	1,103.1400	1.1031	0.618	0	0	1,600
2021/10/20	R035	03/02/2022	10.35	Put	Bond Future	3,182.5100	3.1825	3,145.4500	3.1455	(1.164)	0	0	0
2021/10/20	R035	03/02/2022	10.61	Call	Bond Future	1,832.9300	1.8329	1,844.5200	1.8445	0.632	0	0	0
2021/10/20	R035	03/02/2022	10.61	Put	Bond Future	2,241.2900	2.2413	2,209.0400	2.2090	(1.439)	0	0	200
2021/10/20	R035	03/02/2022	10.65	Call	Bond Future	1,963.8300	1.9638	1,976.2300	1.9762	0.631	0	0	0
2021/10/20	R035	03/02/2022	11.03	Call	Bond Future	3,391.2500	3.3913	3,411.8100	3.4118	0.606	0	0	0
2021/10/20	R035	03/02/2022	11.05	Put	Bond Future	1,145.5200	1.1455	1,122.6700	1.1227	(1.995)	0	0	1,600
2021/10/20	R035	03/02/2022	11.11	Call	Bond Future	3,732.2300	3.7322	3,754.4800	3.7545	0.596	0	0	0
2021/10/20	R035	03/02/2022	11.22	Call	Bond Future	4,219.7600	4.2198	4,244.2700	4.2443	0.581	0	0	0
2021/10/20	R035	03/02/2022	11.22	Put	Bond Future	864.9100	0.8649	845.5800	0.8456	(2.235)	0	0	0
2021/10/20	R035	03/02/2022	11.23	Call	Bond Future	4,265.0600	4.2651	4,289.7700	4.2898	0.579	0	0	0
2021/10/20	R035	03/02/2022	11.23	Put	Bond Future	850.4700	0.8505	831.3400	0.8313	(2.249)	0	0	0
2021/10/20	R035	03/02/2022	11.28	Call	Bond Future	4,495.9100	4.4959	4,521.5800	4.5216	0.571	0	0	0
2021/10/20	R035	03/02/2022	11.28	Put	Bond Future	783.5500	0.7836	765.3800	0.7654	(2.319)	0	0	200
2021/10/20	R035	03/02/2022	11.33	Put	Bond Future	722.5400	0.7225	705.2800	0.7053	(2.389)	0	0	500
2021/10/20	R035	03/02/2022	11.39	Call	Bond Future	5,017.4500	5.0175	5,045.0900	5.0451	0.551	0	0	0
2021/10/20	R035	03/02/2022	11.39	Put	Bond Future	655.3500	0.6553	639.1500	0.6391	(2.472)	0	0	683
2021/10/20	R035	03/02/2022	11.73	Call	Bond Future	6,705.4800	6.7055	6,738.1600	6.7382	0.487	0	0	0
2021/10/20	R035	03/02/2022	11.73	Put	Bond Future	380.7800	0.3808	369.6200	0.3696	(2.931)	0	0	280
2021/10/20	R035	03/02/2022	9.92	Call	Bond Future	358.4900	0.3585	360.1100	0.3601	0.452	0	0	200
2021/10/20	R035	03/02/2022	9.92	Put	Bond Future	5,321.3800	5.3214	5,279.1600	5.2792	(0.793)	0	0	0
2021/10/20	R035	03/02/2022			Bond Future	10.6744	91.4156	10.6674	91.4594	(0.065)	0.0000	0.0000	89,741
2021/10/20	R035	03/02/2022	10.24	Call	Bond Future	847.8600	0.8479	852.9500	0.8530	0.600	0	0	500
2021/10/20	R035	03/02/2022	10.65	Put	Bond Future	2,118.0700	2.1181	2,086.6300	2.0866	(1.484)	0	0	683
2021/10/20	R035	03/02/2022	11.03	Put	Bond Future	1,183.2100	1.1832	1,159.9300	1.1599	(1.968)	0	0	280
2021/10/20	R035	03/02/2022	11.05	Call	Bond Future	3,475.3400	3.4753	3,496.3300	3.4963	0.604	0	0	0
2021/10/20	R035	03/02/2022	11.11	Put	Bond Future	1,038.5900	1.0386	1,017.0000	1.0170	(2.079)	0	0	200
2021/10/20	R035	03/02/2022	11.24	Call	Bond Future	4,310.5000	4.3105	4,335.4100	4.3354	0.578	0	0	0
2021/10/20	R035	03/02/2022	11.24	Put	Bond Future	836.2400	0.8362	817.3100	0.8173	(2.264)	0	0	0
2021/10/20	R035	03/02/2022	11.33	Call	Bond Future	4,731.1500	4.7312	4,757.7300	4.7577	0.562	0	0	0
2021/10/20	R035	03/02/2022	10.10	Call	Bond Future	587.2300	0.5872	590.5200	0.5905	0.560	0	0	280
2021/10/20	R035	03/02/2022	10.10	Put	Bond Future	4,330.1200	4.3301	4,289.5700	4.2896	(0.936)	0	0	0
2021/10/20	R035	03/02/2022	11.88	Call	Bond Future	7,469.9600	7.4700	7,504.3900	7.5044	0.461	0	0	0
2021/10/20	R035	03/02/2022	11.88	Put	Bond Future	300.8600	0.3009	291.4500	0.2914	(3.128)	0	0	1,800
2021/10/20	R035	03/02/2022	9.70	Call	Bond Future	198.9100	0.1989	199.3700	0.1994	0.231	0	0	683
2021/10/20	R035	03/02/2022	9.70	Put	Bond Future	6,684.5700	6.6846	6,641.1900	6.6412	(0.649)	0	0	0
2021/10/20	R035	05/05/2022	11.63	Call	Bond Future	5,645.2900	5.6453	5,671.7800	5.6718	0.469	0	0	0
2021/10/20	R035	05/05/2022	11.63	Put	Bond Future	1,190.9800	1.1910	1,173.8700	1.1739	(1.437)	0	0	0
2021/10/20	R035	05/05/2022	11.64	Call	Bond Future	5,689.4900	5.6895	5,716.0900	5.7161	0.468	0	0	0
2021/10/20	R035	05/05/2022	11.64	Put	Bond Future	1,178.2500	1.1783	1,161.2500	1.1613	(1.443)	0	0	0
2021/10/20	R035	05/05/2022			Bond Future	10.8773	88.0173	10.8703	88.0609	(0.065)	0.0000	0.0000	8,926
2021/10/20	R035	05/05/2022	11.65	Call	Bond Future	5,733.7600	5.7338	5,760.4900	5.7605	0.466	0	0	0
2021/10/20	R035	05/05/2022	11.65	Put	Bond Future	1,165.6500	1.1656	1,148.7800	1.1488	(1.447)	0	0	0
2021/10/20	R035	04/08/2022	10.73	Call	Bond Future	2,194.8400	2.1948	2,207.4500	2.2075	0.575	0	0	0
2021/10/20	R035	04/08/2022	10.73	Put	Bond Future	4,375.5700	4.3756	4,344.5100	4.3445	(0.710)	0	0	0
2021/10/20	R035	04/08/2022	11.13	Put	Bond Future	3,111.1300	3.1111	3,085.0700	3.0851	(0.838)	0	0	100

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2021/10/20	R035	04/08/2022	9.84	Call	Bond Future	612.0000	0.6120	615.9500	0.6159	0.645	0	0	100
2021/10/20	R035	04/08/2022	9.84	Put	Bond Future	8,558.4100	8.5584	8,518.6900	8.5187	(0.464)	0	0	0
2021/10/20	R035	04/08/2022	10.64	Call	Bond Future	1,963.9000	1.9639	1,975.4300	1.9754	0.587	0	0	0
2021/10/20	R035	04/08/2022	10.64	Put	Bond Future	4,704.3200	4.7043	4,672.1800	4.6722	(0.683)	0	0	100
2021/10/20	R035	04/08/2022	10.72	Call	Bond Future	2,168.3200	2.1683	2,180.8100	2.1808	0.576	0	0	0
2021/10/20	R035	04/08/2022	10.72	Put	Bond Future	4,410.9900	4.4110	4,379.8100	4.3798	(0.707)	0	0	0
2021/10/20	R035	04/08/2022			Bond Future	11.0887	89.0518	11.0814	89.0955	(0.066)	0.0000	0.0000	0
2021/10/20	R035	04/08/2022	10.74	Call	Bond Future	2,221.2100	2.2212	2,233.9400	2.2339	0.573	0	0	0
2021/10/20	R035	04/08/2022	10.74	Put	Bond Future	4,340.0700	4.3401	4,309.1300	4.3091	(0.713)	0	0	0
2021/10/20	R035	04/08/2022	11.13	Call	Bond Future	3,357.4000	3.3574	3,375.0100	3.3750	0.525	0	0	0
2021/10/20	R035	03/11/2022	11.15	Call	Bond Future	58.9300	0.0589	58.9300	0.0589	0.000	0	0	0
2021/10/20	R035	03/11/2022	11.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	R035	03/11/2022			Bond Future	11.1400	86.6848	11.1400	86.6848	0.000	0.0000	0.0000	0
2021/10/20	R035	03/11/2022	11.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	R035	03/11/2022	11.13	Put	Bond Future	58.9800	0.0590	58.9800	0.0590	0.000	0	0	0
2021/10/20	R035	03/11/2022	11.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	R035	03/11/2022	11.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	R186	04/11/2021		Call	Bond Future	14,551.0800	14.5511	14,807.4000	14.8074	1.762	0	0	0
2021/10/20	R186	04/11/2021		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	R186	04/11/2021	7.77	Call	Bond Future	186.3200	0.1863	246.4600	0.2465	32.278	0	0	0
2021/10/20	R186	04/11/2021	8.09	Call	Bond Future	850.0000	0.8500	1,021.6100	1.0216	20.189	0	0	0
2021/10/20	R186	04/11/2021	8.09	Put	Bond Future	258.8300	0.2588	174.1200	0.1741	(32.728)	0	0	0
2021/10/20	R186	04/11/2021	8.10	Call	Bond Future	880.4200	0.8804	1,055.2700	1.0553	19.860	0	0	0
2021/10/20	R186	04/11/2021	8.10	Put	Bond Future	245.5100	0.2455	164.0400	0.1640	(33.184)	0	0	0
2021/10/20	R186	04/11/2021			Bond Future	7.9553	114.5511	7.8973	114.8074	(0.730)	0.0000	0.0000	18,838
2021/10/20	R186	04/11/2021	7.77	Put	Bond Future	1,006.6200	1.0066	810.4400	0.8104	(19.489)	0	0	15,177
2021/10/20	R186	04/11/2021	8.11	Call	Bond Future	911.3500	0.9114	1,089.3800	1.0894	19.535	0	0	0
2021/10/20	R186	04/11/2021	8.11	Put	Bond Future	232.7100	0.2327	154.4200	0.1544	(33.643)	0	0	0
2021/10/20	R186	04/11/2021	8.77	Call	Bond Future	3,518.8500	3.5188	3,773.9000	3.7739	7.248	0	0	0
2021/10/20	R186	04/11/2021	8.77	Put	Bond Future	2.0900	0.0021	0.8200	0.0008	(60.766)	0	0	15,177
2021/10/20	R186	03/02/2022	7.30	Call	Bond Future	194.7200	0.1947	225.8100	0.2258	15.967	0	0	0
2021/10/20	R186	03/02/2022	7.30	Put	Bond Future	3,938.9200	3.9389	3,712.9600	3.7130	(5.737)	0	0	0
2021/10/20	R186	03/02/2022			Bond Future	8.1783	110.5603	8.1168	110.8173	(0.752)	0.0000	0.0000	53,492
2021/10/20	R186	03/02/2022	7.28	Call	Bond Future	184.0600	0.1841	213.7500	0.2138	16.131	0	0	0
2021/10/20	R186	03/02/2022	7.28	Put	Bond Future	4,015.3700	4.0154	3,788.0100	3.7880	(5.662)	0	0	0
2021/10/20	R186	03/02/2022	7.29	Call	Bond Future	189.3300	0.1893	219.7200	0.2197	16.051	0	0	0
2021/10/20	R186	03/02/2022	7.29	Put	Bond Future	3,977.0800	3.9771	3,750.4200	3.7504	(5.699)	0	0	0
2021/10/20	R186	05/05/2022	8.32	Call	Bond Future	1,523.3000	1.5233	1,644.7800	1.6448	7.975	0	0	0
2021/10/20	R186	05/05/2022	8.32	Put	Bond Future	1,892.2300	1.8922	1,754.4800	1.7545	(7.280)	0	0	0
2021/10/20	R186	05/05/2022	7.28	Call	Bond Future	246.1700	0.2462	279.0300	0.2790	13.348	0	0	435
2021/10/20	R186	05/05/2022	7.28	Put	Bond Future	4,834.8800	4.8349	4,608.5100	4.6085	(4.682)	0	0	0
2021/10/20	R186	05/05/2022	7.48	Call	Bond Future	353.6400	0.3536	398.1800	0.3982	12.595	0	0	3,600
2021/10/20	R186	05/05/2022	7.48	Put	Bond Future	4,115.1100	4.1151	3,900.4200	3.9004	(5.217)	0	0	0
2021/10/20	R186	05/05/2022			Bond Future	8.4133	111.8662	8.3477	112.1254	(0.780)	0.0000	0.0000	4,404
2021/10/20	R186	05/05/2022	8.30	Call	Bond Future	1,484.6700	1.4847	1,604.2300	1.6042	8.053	0	0	0
2021/10/20	R186	05/05/2022	8.30	Put	Bond Future	1,932.8600	1.9329	1,793.1900	1.7932	(7.226)	0	0	0
2021/10/20	R186	05/05/2022	8.31	Call	Bond Future	1,503.9100	1.5039	1,624.4400	1.6244	8.014	0	0	0

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2021/10/20	R186	05/05/2022	8.31	Put	Bond Future	1,912.4600	1.9125	1,773.7600	1.7738	(7.252)	0	0	0
2021/10/20	R186	05/05/2022	8.64	Call	Bond Future	2,214.6700	2.2147	2,366.0200	2.3660	6.834	0	0	0
2021/10/20	R186	05/05/2022	8.64	Put	Bond Future	1,325.1800	1.3252	1,217.3000	1.2173	(8.141)	0	0	4,035
2021/10/20	R186	05/05/2022	7.88	Call	Bond Future	789.0700	0.7891	868.2200	0.8682	10.031	0	0	435
2021/10/20	R186	05/05/2022	7.88	Put	Bond Future	2,918.7200	2.9187	2,738.6400	2.7386	(6.170)	0	0	0
2021/10/20	R186	05/05/2022	6.73	Call	Bond Future	82.2500	0.0822	94.8600	0.0949	15.331	0	0	3,600
2021/10/20	R186	05/05/2022	6.73	Put	Bond Future	6,985.6300	6.9856	6,739.0100	6.7390	(3.530)	0	0	0
2021/10/20	R186	04/08/2022	8.15	Call	Bond Future	1,080.0300	1.0800	1,171.2500	1.1713	8.446	0	0	0
2021/10/20	R186	04/08/2022	8.15	Put	Bond Future	3,019.1200	3.0191	2,848.2900	2.8483	(5.658)	0	0	0
2021/10/20	R186	04/08/2022	9.78	Call	Bond Future	4,791.2900	4.7913	4,993.7600	4.9938	4.226	0	0	0
2021/10/20	R186	04/08/2022	9.78	Put	Bond Future	742.7200	0.7427	683.1400	0.6831	(8.022)	0	0	3,600
2021/10/20	R186	04/08/2022	7.96	Call	Bond Future	813.4900	0.8135	889.2200	0.8892	9.309	0	0	3,600
2021/10/20	R186	04/08/2022			Bond Future	8.6653	107.9125	8.5950	108.1745	(0.812)	0.0000	0.0000	0
2021/10/20	R186	04/08/2022	7.96	Put	Bond Future	3,478.6900	3.4787	3,292.3700	3.2924	(5.356)	0	0	0
2021/10/20	R186	04/08/2022	8.13	Call	Bond Future	1,049.9100	1.0499	1,139.4900	1.1395	8.532	0	0	0
2021/10/20	R186	04/08/2022	8.13	Put	Bond Future	3,065.1500	3.0651	2,892.6800	2.8927	(5.627)	0	0	0
2021/10/20	R186	04/08/2022	8.14	Call	Bond Future	1,064.9100	1.0649	1,155.3100	1.1553	8.489	0	0	0
2021/10/20	R186	04/08/2022	8.14	Put	Bond Future	3,042.0700	3.0421	2,870.4200	2.8704	(5.643)	0	0	0
2021/10/20	R186	04/08/2022	6.96	Call	Bond Future	152.7900	0.1528	173.0800	0.1731	13.280	0	0	3,600
2021/10/20	R186	04/08/2022	6.96	Put	Bond Future	6,741.1000	6.7411	6,499.3400	6.4993	(3.586)	0	0	0
2021/10/20	R186	03/11/2022	8.53	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	R186	03/11/2022	8.53	Put	Bond Future	35.5500	0.0356	35.5500	0.0356	0.000	0	0	0
2021/10/20	R186	03/11/2022	8.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	R186	03/11/2022	8.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	R186	03/11/2022			Bond Future	8.5400	110.6823	8.5400	110.6823	0.000	0.0000	0.0000	0
2021/10/20	R186	03/11/2022	8.55	Call	Bond Future	35.5300	0.0355	35.5300	0.0355	0.000	0	0	0
2021/10/20	R186	03/11/2022	8.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	R197	04/11/2021			Bond Future	327.5755	327.5755	328.0935	328.0935	0.158	0.0000	0.0000	1,189
2021/10/20	R197	03/02/2022			Bond Future	323.1116	323.1116	323.6288	323.6288	0.160	0.0000	0.0000	1,048
2021/10/20	R197	05/05/2022			Bond Future	327.0051	327.0051	327.5260	327.5260	0.159	0.0000	0.0000	237
2021/10/20	R197	04/08/2022			Bond Future	322.7397	322.7397	323.2733	323.2733	0.165	0.0000	0.0000	0
2021/10/20	R197	03/11/2022			Bond Future	323.8800	323.8800	323.8800	323.8800	0.000	0.0000	0.0000	0
2021/10/20	R202	04/11/2021			Bond Future	241.1944	241.1944	241.4369	241.4369	0.101	0.0000	0.0000	4,415
2021/10/20	R202	03/02/2022			Bond Future	239.5974	239.5974	239.8376	239.8376	0.100	0.0000	0.0000	7,848
2021/10/20	R202	05/05/2022			Bond Future	242.4844	242.4844	242.7257	242.7257	0.100	0.0000	0.0000	413
2021/10/20	R202	04/08/2022			Bond Future	241.0839	241.0839	241.3310	241.3310	0.103	0.0000	0.0000	0
2021/10/20	R202	03/11/2022			Bond Future	241.7600	241.7600	241.7600	241.7600	0.000	0.0000	0.0000	0
2021/10/20	R209	04/11/2021	10.00	Call	Bond Future	47.1600	0.0472	41.1000	0.0411	(12.850)	0	0	0
2021/10/20	R209	04/11/2021	10.00	Put	Bond Future	2,503.3900	2.5034	2,491.6900	2.4917	(0.467)	0	0	3,100
2021/10/20	R209	04/11/2021	10.25	Put	Bond Future	1,277.6900	1.2777	1,255.6100	1.2556	(1.728)	0	0	4,250
2021/10/20	R209	04/11/2021	12.00	Call	Bond Future	8,214.3500	8.2143	8,219.9800	8.2200	0.069	0	0	0
2021/10/20	R209	04/11/2021	12.00	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	4,000
2021/10/20	R209	04/11/2021	12.17	Call	Bond Future	9,013.4500	9.0135	9,019.0900	9.0191	0.063	0	0	0
2021/10/20	R209	04/11/2021	12.19	Call	Bond Future	9,106.4600	9.1065	9,112.1000	9.1121	0.062	0	0	0
2021/10/20	R209	04/11/2021	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/20	R209	04/11/2021	10.50	Call	Bond Future	941.5400	0.9415	923.6400	0.9236	(1.901)	0	0	0
2021/10/20	R209	04/11/2021			Bond Future	10.4211	69.9263	10.4201	69.9319	(0.010)	0.0000	0.0000	13,159
2021/10/20	R209	04/11/2021	9.50	Call	Bond Future	0.1600	0.0002	0.1000	0.0001	(37.500)	0	0	1,445
2021/10/20	R209	04/11/2021	9.50	Put	Bond Future	5,535.3000	5.5353	5,529.6000	5.5296	(0.103)	0	0	0
2021/10/20	R209	04/11/2021	10.25	Call	Bond Future	294.4100	0.2944	277.9700	0.2780	(5.584)	0	0	0
2021/10/20	R209	04/11/2021	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	R209	04/11/2021	12.18	Call	Bond Future	9,059.9800	9.0600	9,065.6200	9.0656	0.062	0	0	0
2021/10/20	R209	04/11/2021	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	R209	04/11/2021	10.50	Put	Bond Future	494.2700	0.4943	470.7300	0.4707	(4.763)	0	0	150
2021/10/20	R209	03/02/2022	11.03	Call	Bond Future	3,242.1300	3.2421	3,237.5600	3.2376	(0.141)	0	0	0
2021/10/20	R209	03/02/2022	11.03	Put	Bond Future	919.5300	0.9195	910.5700	0.9106	(0.974)	0	0	0
2021/10/20	R209	03/02/2022	11.02	Call	Bond Future	3,203.9000	3.2039	3,199.2900	3.1993	(0.144)	0	0	0
2021/10/20	R209	03/02/2022	11.02	Put	Bond Future	934.1800	0.9342	925.1800	0.9252	(0.963)	0	0	0
2021/10/20	R209	03/02/2022			Bond Future	10.6013	70.7142	10.6005	70.7185	(0.007)	0.0000	0.0000	18,149
2021/10/20	R209	03/02/2022	11.04	Call	Bond Future	3,280.6300	3.2806	3,276.1200	3.2761	(0.137)	0	0	0
2021/10/20	R209	03/02/2022	11.04	Put	Bond Future	905.2000	0.9052	896.3000	0.8963	(0.983)	0	0	0
2021/10/20	R209	05/05/2022	10.75	Call	Bond Future	2,237.0700	2.2371	2,233.1700	2.2332	(0.174)	0	0	0
2021/10/20	R209	05/05/2022	10.75	Put	Bond Future	2,412.8000	2.4128	2,405.0000	2.4050	(0.323)	0	0	6,500
2021/10/20	R209	05/05/2022	11.43	Call	Bond Future	4,482.6000	4.4826	4,480.1900	4.4802	(0.054)	0	0	0
2021/10/20	R209	05/05/2022	11.43	Put	Bond Future	1,100.3500	1.1003	1,094.0400	1.0940	(0.573)	0	0	0
2021/10/20	R209	05/05/2022	11.44	Call	Bond Future	4,520.3200	4.5203	4,517.9400	4.5179	(0.053)	0	0	0
2021/10/20	R209	05/05/2022	11.44	Put	Bond Future	1,087.7500	1.0878	1,081.4700	1.0815	(0.577)	0	0	0
2021/10/20	R209	05/05/2022	9.75	Call	Bond Future	395.3500	0.3953	392.8300	0.3928	(0.637)	0	0	5,750
2021/10/20	R209	05/05/2022	9.75	Put	Bond Future	6,327.0600	6.3271	6,320.6400	6.3206	(0.101)	0	0	0
2021/10/20	R209	05/05/2022			Bond Future	10.7824	68.4081	10.7817	68.4120	(0.007)	0.0000	0.0000	3,326
2021/10/20	R209	05/05/2022	11.45	Call	Bond Future	4,557.9700	4.5580	4,555.6100	4.5556	(0.052)	0	0	0
2021/10/20	R209	05/05/2022	11.45	Put	Bond Future	1,075.1300	1.0751	1,068.8700	1.0689	(0.582)	0	0	0
2021/10/20	R209	05/05/2022	12.00	Call	Bond Future	6,746.2000	6.7462	6,745.3800	6.7454	(0.012)	0	0	0
2021/10/20	R209	05/05/2022	12.00	Put	Bond Future	583.1500	0.5831	578.4300	0.5784	(0.809)	0	0	6,500
2021/10/20	R209	04/08/2022	10.58	Call	Bond Future	1,785.6900	1.7857	1,782.6600	1.7827	(0.170)	0	0	0
2021/10/20	R209	04/08/2022	10.58	Put	Bond Future	3,874.8700	3.8749	3,868.2400	3.8682	(0.171)	0	0	0
2021/10/20	R209	04/08/2022	10.57	Put	Bond Future	3,907.6400	3.9076	3,901.0100	3.9010	(0.170)	0	0	0
2021/10/20	R209	04/08/2022			Bond Future	10.9669	69.2124	10.9663	69.2160	(0.006)	0.0000	0.0000	0
2021/10/20	R209	04/08/2022	10.59	Call	Bond Future	1,808.5200	1.8085	1,805.4900	1.8055	(0.168)	0	0	0
2021/10/20	R209	04/08/2022	10.59	Put	Bond Future	3,842.5700	3.8426	3,835.9400	3.8359	(0.173)	0	0	0
2021/10/20	R209	04/08/2022	10.57	Call	Bond Future	1,763.2600	1.7633	1,760.2300	1.7602	(0.172)	0	0	0
2021/10/20	R209	03/11/2022	11.03	Call	Bond Future	52.2800	0.0523	52.2800	0.0523	0.000	0	0	0
2021/10/20	R209	03/11/2022	11.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	R209	03/11/2022			Bond Future	11.0200	67.6603	11.0200	67.6603	0.000	0.0000	0.0000	0
2021/10/20	R209	03/11/2022	11.02	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	R209	03/11/2022	11.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	R209	03/11/2022	11.01	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	R209	03/11/2022	11.01	Put	Bond Future	52.3300	0.0523	52.3300	0.0523	0.000	0	0	0
2021/10/20	R210	04/11/2021			Bond Future	212.2108	212.2108	212.4057	212.4057	0.092	0.0000	0.0000	1,253
2021/10/20	R210	03/02/2022			Bond Future	214.6547	214.6547	214.8479	214.8479	0.090	0.0000	0.0000	1,381
2021/10/20	R210	05/05/2022			Bond Future	214.3860	214.3860	214.5810	214.5810	0.091	0.0000	0.0000	104
2021/10/20	R210	04/08/2022			Bond Future	217.0825	217.0825	217.2789	217.2789	0.090	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
2021/10/20	R210	03/11/2022			Bond Future	218.1100	218.1100	218.1100	218.1100	0.000	0.0000	0.0000	0
2021/10/20	R212	04/11/2021			Bond Future	175.6601	175.6601	175.7726	175.7726	0.064	0.0000	0.0000	3,105
2021/10/20	R213	04/11/2021	11.09	Put	Bond Future	0.0900	0.0001	0.0300	0.0000	(66.667)	0	0	0
2021/10/20	R213	04/11/2021	11.10	Put	Bond Future	0.0800	0.0001	0.0300	0.0000	(62.500)	0	0	0
2021/10/20	R213	04/11/2021	11.11	Call	Bond Future	6,913.9700	6.9140	7,140.6400	7.1406	3.278	0	0	0
2021/10/20	R213	04/11/2021			Bond Future	9.7467	84.7756	9.7045	85.0023	(0.433)	0.0000	0.0000	7,073
2021/10/20	R213	04/11/2021	11.09	Call	Bond Future	6,818.0600	6.8181	7,044.7100	7.0447	3.324	0	0	0
2021/10/20	R213	04/11/2021	11.10	Call	Bond Future	6,866.0300	6.8660	7,092.6900	7.0927	3.301	0	0	0
2021/10/20	R213	04/11/2021	11.11	Put	Bond Future	0.0700	0.0001	0.0300	0.0000	(57.143)	0	0	0
2021/10/20	R213	03/02/2022	9.22	Put	Bond Future	4,273.0200	4.2730	4,079.8300	4.0798	(4.521)	0	0	0
2021/10/20	R213	03/02/2022	9.58	Put	Bond Future	2,814.2000	2.8142	2,655.2400	2.6552	(5.648)	0	0	200
2021/10/20	R213	03/02/2022	9.98	Call	Bond Future	1,765.9400	1.7659	1,879.1300	1.8791	6.410	0	0	0
2021/10/20	R213	03/02/2022	9.98	Put	Bond Future	1,642.2000	1.6422	1,527.6900	1.5277	(6.973)	0	0	0
2021/10/20	R213	03/02/2022	10.00	Call	Bond Future	1,822.8600	1.8229	1,938.2300	1.9382	6.329	0	0	0
2021/10/20	R213	03/02/2022	10.00	Put	Bond Future	1,595.4900	1.5955	1,483.1600	1.4832	(7.040)	0	0	430
2021/10/20	R213	03/02/2022	10.60	Put	Bond Future	606.1800	0.6062	550.5500	0.5505	(9.177)	0	0	430
2021/10/20	R213	03/02/2022	10.67	Call	Bond Future	4,142.7200	4.1427	4,319.7500	4.3198	4.273	0	0	0
2021/10/20	R213	03/02/2022	10.67	Put	Bond Future	539.0400	0.5390	488.3700	0.4884	(9.400)	0	0	220
2021/10/20	R213	03/02/2022	8.63	Call	Bond Future	64.2400	0.0642	72.3300	0.0723	12.593	0	0	200
2021/10/20	R213	03/02/2022	8.63	Put	Bond Future	7,340.1700	7.3402	7,120.5600	7.1206	(2.992)	0	0	0
2021/10/20	R213	03/02/2022	8.80	Call	Bond Future	107.2900	0.1073	120.1700	0.1202	12.005	0	0	102
2021/10/20	R213	03/02/2022	8.80	Put	Bond Future	6,405.8700	6.4059	6,191.0500	6.1911	(3.353)	0	0	0
2021/10/20	R213	03/02/2022			Bond Future	9.9562	85.7308	9.9124	85.9585	(0.439)	0.0000	0.0000	16,478
2021/10/20	R213	03/02/2022	9.22	Call	Bond Future	331.5300	0.3315	366.0400	0.3660	10.409	0	0	430
2021/10/20	R213	03/02/2022	9.58	Call	Bond Future	829.7000	0.8297	898.4400	0.8984	8.285	0	0	0
2021/10/20	R213	03/02/2022	9.76	Call	Bond Future	1,202.1200	1.2021	1,290.7600	1.2908	7.374	0	0	0
2021/10/20	R213	03/02/2022	9.76	Put	Bond Future	2,229.4300	2.2294	2,090.3700	2.0904	(6.237)	0	0	102
2021/10/20	R213	03/02/2022	9.96	Call	Bond Future	1,709.9400	1.7099	1,820.9300	1.8209	6.491	0	0	0
2021/10/20	R213	03/02/2022	9.96	Put	Bond Future	1,689.9900	1.6900	1,573.2800	1.5733	(6.906)	0	0	0
2021/10/20	R213	03/02/2022	9.97	Call	Bond Future	1,737.8300	1.7378	1,849.9200	1.8499	6.450	0	0	0
2021/10/20	R213	03/02/2022	9.97	Put	Bond Future	1,665.9600	1.6660	1,550.3500	1.5503	(6.940)	0	0	0
2021/10/20	R213	03/02/2022	10.15	Call	Bond Future	2,268.8500	2.2688	2,400.2900	2.4003	5.793	0	0	0
2021/10/20	R213	03/02/2022	10.15	Put	Bond Future	1,269.6200	1.2696	1,173.3600	1.1734	(7.582)	0	0	200
2021/10/20	R213	03/02/2022	10.17	Call	Bond Future	2,331.9800	2.3320	2,465.4900	2.4655	5.725	0	0	0
2021/10/20	R213	03/02/2022	10.17	Put	Bond Future	1,230.5400	1.2305	1,136.3500	1.1364	(7.654)	0	0	220
2021/10/20	R213	03/02/2022	10.25	Call	Bond Future	2,592.0200	2.5920	2,733.6200	2.7336	5.463	0	0	0
2021/10/20	R213	03/02/2022	10.25	Put	Bond Future	1,083.4000	1.0834	997.3000	0.9973	(7.947)	0	0	102
2021/10/20	R213	03/02/2022	10.60	Call	Bond Future	3,865.6000	3.8656	4,037.6700	4.0377	4.451	0	0	0
2021/10/20	R213	03/02/2022	9.15	Call	Bond Future	278.5300	0.2785	308.2900	0.3083	10.685	0	0	220
2021/10/20	R213	03/02/2022	9.15	Put	Bond Future	4,607.2700	4.6073	4,409.3300	4.4093	(4.296)	0	0	0
2021/10/20	R213	05/05/2022	10.63	Call	Bond Future	3,654.3400	3.6543	3,804.1000	3.8041	4.098	0	0	0
2021/10/20	R213	05/05/2022	10.65	Put	Bond Future	1,310.1100	1.3101	1,231.4600	1.2315	(6.003)	0	0	0
2021/10/20	R213	05/05/2022			Bond Future	10.1620	83.2113	10.1165	83.4411	(0.448)	0.0000	0.0000	0
2021/10/20	R213	05/05/2022	10.63	Put	Bond Future	1,339.4700	1.3395	1,259.4700	1.2595	(5.973)	0	0	0
2021/10/20	R213	05/05/2022	10.64	Call	Bond Future	3,688.2400	3.6882	3,838.6700	3.8387	4.079	0	0	0
2021/10/20	R213	05/05/2022	10.64	Put	Bond Future	1,324.8300	1.3248	1,245.5000	1.2455	(5.988)	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
2021/10/20	R213	05/05/2022	10.65	Call	Bond Future	3,722.0100	3.7220	3,873.1200	3.8731	4.060	0	0	0
2021/10/20	R213	04/08/2022	9.88	Call	Bond Future	1,543.1500	1.5431	1,625.4900	1.6255	5.336	0	0	0
2021/10/20	R213	04/08/2022	9.89	Call	Bond Future	1,562.8900	1.5629	1,645.9300	1.6459	5.313	0	0	0
2021/10/20	R213	04/08/2022	9.90	Put	Bond Future	3,957.2100	3.9572	3,808.7300	3.8087	(3.752)	0	0	0
2021/10/20	R213	04/08/2022			Bond Future	10.3775	84.1923	10.3301	84.4245	(0.458)	0.0000	0.0000	0
2021/10/20	R213	04/08/2022	9.88	Put	Bond Future	4,019.2500	4.0193	3,869.3800	3.8694	(3.729)	0	0	0
2021/10/20	R213	04/08/2022	9.89	Put	Bond Future	3,988.2800	3.9883	3,839.1100	3.8391	(3.740)	0	0	0
2021/10/20	R213	04/08/2022	9.90	Call	Bond Future	1,582.5000	1.5825	1,666.2300	1.6662	5.291	0	0	0
2021/10/20	R213	03/11/2022	10.38	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	R213	03/11/2022	10.38	Put	Bond Future	48.0400	0.0480	48.0400	0.0480	0.000	0	0	0
2021/10/20	R213	03/11/2022	10.39	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	R213	03/11/2022	10.39	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	R213	03/11/2022			Bond Future	10.3900	82.7480	10.3900	82.7480	0.000	0.0000	0.0000	0
2021/10/20	R213	03/11/2022	10.40	Call	Bond Future	48.0100	0.0480	48.0100	0.0480	0.000	0	0	0
2021/10/20	R213	03/11/2022	10.40	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	R214	04/11/2021	12.46	Call	Bond Future	8,837.4000	8.8374	8,696.4400	8.6964	(1.595)	0	0	0
2021/10/20	R214	04/11/2021	12.46	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/10/20	R214	04/11/2021	12.47	Call	Bond Future	8,883.6300	8.8836	8,742.6700	8.7427	(1.587)	0	0	0
2021/10/20	R214	04/11/2021			Bond Future	10.7608	66.8750	10.7850	66.7341	0.225	0.0000	0.0000	4,541
2021/10/20	R214	04/11/2021	12.47	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/10/20	R214	04/11/2021	12.48	Call	Bond Future	8,929.7900	8.9298	8,788.8300	8.7888	(1.579)	0	0	0
2021/10/20	R214	04/11/2021	12.48	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/10/20	R214	03/02/2022	11.39	Put	Bond Future	872.9200	0.8729	907.0000	0.9070	3.904	0	0	0
2021/10/20	R214	03/02/2022	11.40	Put	Bond Future	858.3700	0.8584	891.9500	0.8919	3.912	0	0	0
2021/10/20	R214	03/02/2022	11.41	Call	Bond Future	3,429.0300	3.4290	3,318.3300	3.3183	(3.228)	0	0	0
2021/10/20	R214	03/02/2022			Bond Future	10.9402	67.6285	10.9655	67.4848	0.232	0.0000	0.0000	18,701
2021/10/20	R214	03/02/2022	11.39	Call	Bond Future	3,351.2200	3.3512	3,241.5300	3.2415	(3.273)	0	0	0
2021/10/20	R214	03/02/2022	11.40	Call	Bond Future	3,390.0500	3.3900	3,279.8600	3.2799	(3.250)	0	0	0
2021/10/20	R214	03/02/2022	11.41	Put	Bond Future	844.0400	0.8440	877.1100	0.8771	3.918	0	0	0
2021/10/20	R214	05/05/2022	11.73	Put	Bond Future	1,184.7700	1.1848	1,221.1000	1.2211	3.066	0	0	0
2021/10/20	R214	05/05/2022	11.74	Put	Bond Future	1,171.6000	1.1716	1,207.5600	1.2076	3.069	0	0	0
2021/10/20	R214	05/05/2022	11.75	Call	Bond Future	4,536.3300	4.5363	4,425.9500	4.4260	(2.433)	0	0	0
2021/10/20	R214	05/05/2022			Bond Future	11.1140	65.1476	11.1404	65.0016	0.237	0.0000	0.0000	441
2021/10/20	R214	05/05/2022	11.73	Call	Bond Future	4,460.8200	4.4608	4,351.1800	4.3512	(2.458)	0	0	0
2021/10/20	R214	05/05/2022	11.74	Call	Bond Future	4,498.6200	4.4986	4,388.6100	4.3886	(2.445)	0	0	0
2021/10/20	R214	05/05/2022	11.75	Put	Bond Future	1,158.4100	1.1584	1,194.0000	1.1940	3.072	0	0	0
2021/10/20	R214	04/08/2022	10.98	Put	Bond Future	3,737.9300	3.7379	3,819.4700	3.8195	2.181	0	0	0
2021/10/20	R214	04/08/2022	10.99	Call	Bond Future	2,032.3400	2.0323	1,965.1900	1.9652	(3.304)	0	0	0
2021/10/20	R214	04/08/2022			Bond Future	11.2934	65.9127	11.3209	65.7645	0.243	0.0000	0.0000	0
2021/10/20	R214	04/08/2022	10.97	Call	Bond Future	1,983.7400	1.9837	1,917.5700	1.9176	(3.336)	0	0	0
2021/10/20	R214	04/08/2022	10.97	Put	Bond Future	3,770.1300	3.7701	3,852.1500	3.8521	2.176	0	0	0
2021/10/20	R214	04/08/2022	10.98	Call	Bond Future	2,007.9600	2.0080	1,941.3100	1.9413	(3.319)	0	0	0
2021/10/20	R214	04/08/2022	10.99	Put	Bond Future	3,705.9700	3.7060	3,787.0100	3.7870	2.187	0	0	0
2021/10/20	R214	03/11/2022	11.34	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	R214	03/11/2022	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	R214	03/11/2022			Bond Future	11.3500	64.1478	11.3500	64.1478	0.000	0.0000	0.0000	0
2021/10/20	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2021/10/20	R214	03/11/2022	11.35	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2021/10/20	R214	03/11/2022	11.35	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2021/10/20	R214	03/11/2022	11.36	Call	Bond Future		53.5700	0.0536	53.5700	0.0536	0	0	0	
2021/10/20	R248	04/11/2021	10.20	Put	Bond Future		4,121.6000	4.1216	4,256.8700	4.2569	3.282	0	0	0
2021/10/20	R248	04/11/2021	12.85	Call	Bond Future		13,431.1500	13.4312	13,288.6300	13.2886	(1.061)	0	0	0
2021/10/20	R248	04/11/2021	12.85	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2021/10/20	R248	04/11/2021	10.80	Call	Bond Future		1,137.4200	1.1374	1,027.0700	1.0271	(9.702)	0	0	1,050
2021/10/20	R248	04/11/2021	10.80	Put	Bond Future		624.2100	0.6242	656.3800	0.6564	5.154	0	0	0
2021/10/20	R248	04/11/2021			Bond Future		10.7304	84.3894	10.7496	84.2469	0.179	0.0000	0.0000	92,321
2021/10/20	R248	04/11/2021	9.60	Call	Bond Future		0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/10/20	R248	04/11/2021	9.60	Put	Bond Future		9,175.5600	9.1756	9,318.0800	9.3181	1.553	0	0	0
2021/10/20	R248	04/11/2021	10.20	Call	Bond Future		22.5000	0.0225	15.2500	0.0152	(32.222)	0	0	1,050
2021/10/20	R248	04/11/2021	10.30	Call	Bond Future		54.6000	0.0546	39.5600	0.0396	(27.546)	0	0	0
2021/10/20	R248	04/11/2021	10.30	Put	Bond Future		3,354.2500	3.3543	3,481.7300	3.4817	3.801	0	0	0
2021/10/20	R248	04/11/2021	12.84	Call	Bond Future		13,377.1200	13.3771	13,234.6000	13.2346	(1.065)	0	0	0
2021/10/20	R248	04/11/2021	12.84	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	R248	04/11/2021	12.83	Call	Bond Future		13,323.0100	13.3230	13,180.4900	13.1805	(1.070)	0	0	0
2021/10/20	R248	04/11/2021	12.83	Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	R248	03/02/2022	10.40	Call	Bond Future		793.1000	0.7931	748.8300	0.7488	(5.582)	0	0	100
2021/10/20	R248	03/02/2022	10.50	Call	Bond Future		1,015.0900	1.0151	962.8900	0.9629	(5.142)	0	0	0
2021/10/20	R248	03/02/2022	10.50	Put	Bond Future		4,047.0400	4.0470	4,140.4900	4.1405	2.309	0	0	0
2021/10/20	R248	03/02/2022	10.90	Call	Bond Future		2,253.7400	2.2537	2,169.6100	2.1696	(3.733)	0	0	900
2021/10/20	R248	03/02/2022	10.90	Put	Bond Future		2,310.5800	2.3106	2,372.1000	2.3721	2.663	0	0	0
2021/10/20	R248	03/02/2022	11.47	Call	Bond Future		4,823.5700	4.8236	4,705.3700	4.7054	(2.450)	0	0	0
2021/10/20	R248	03/02/2022	10.20	Put	Bond Future		5,839.7800	5.8398	5,955.7500	5.9558	1.986	0	0	0
2021/10/20	R248	03/02/2022	11.48	Call	Bond Future		4,874.8200	4.8748	4,756.2000	4.7562	(2.433)	0	0	0
2021/10/20	R248	03/02/2022	11.49	Put	Bond Future		916.5000	0.9165	943.1000	0.9431	2.902	0	0	0
2021/10/20	R248	03/02/2022	9.80	Call	Bond Future		124.1500	0.1241	113.3600	0.1134	(8.691)	0	0	0
2021/10/20	R248	03/02/2022	9.80	Put	Bond Future		8,836.6500	8.8366	8,971.5100	8.9715	1.526	0	0	0
2021/10/20	R248	03/02/2022	10.00	Call	Bond Future		229.0500	0.2291	211.2300	0.2112	(7.780)	0	0	1,300
2021/10/20	R248	03/02/2022	10.00	Put	Bond Future		7,253.2100	7.2532	7,381.0400	7.3810	1.762	0	0	0
2021/10/20	R248	03/02/2022			Bond Future		10.9079	85.3402	10.9282	85.1946	0.186	0.0000	0.0000	177,259
2021/10/20	R248	03/02/2022	10.40	Put	Bond Future		4,598.3900	4.5984	4,699.7700	4.6998	2.205	0	0	0
2021/10/20	R248	03/02/2022	10.70	Call	Bond Future		1,570.2700	1.5703	1,501.7500	1.5018	(4.364)	0	0	1,300
2021/10/20	R248	03/02/2022	10.70	Put	Bond Future		3,091.4800	3.0915	3,168.6100	3.1686	2.495	0	0	0
2021/10/20	R248	03/02/2022	11.00	Call	Bond Future		2,640.9500	2.6410	2,549.5700	2.5496	(3.460)	0	0	100
2021/10/20	R248	03/02/2022	11.00	Put	Bond Future		1,982.4400	1.9824	2,036.7100	2.0367	2.738	0	0	0
2021/10/20	R248	03/02/2022	11.47	Put	Bond Future		945.8200	0.9458	973.2700	0.9733	2.902	0	0	0
2021/10/20	R248	03/02/2022	10.20	Call	Bond Future		450.6600	0.4507	420.9800	0.4210	(6.586)	0	0	900
2021/10/20	R248	03/02/2022	11.48	Put	Bond Future		931.0400	0.9310	958.0700	0.9581	2.903	0	0	0
2021/10/20	R248	03/02/2022	11.49	Call	Bond Future		4,926.2000	4.9262	4,807.1500	4.8071	(2.417)	0	0	0
2021/10/20	R248	05/05/2022	11.79	Call	Bond Future		6,015.1400	6.0151	5,898.8800	5.8989	(1.933)	0	0	0
2021/10/20	R248	05/05/2022	11.79	Put	Bond Future		1,296.8200	1.2968	1,328.5900	1.3286	2.450	0	0	0
2021/10/20	R248	05/05/2022	11.80	Call	Bond Future		6,064.0500	6.0640	5,947.4500	5.9475	(1.923)	0	0	0
2021/10/20	R248	05/05/2022			Bond Future		11.0798	81.9333	11.1010	81.7853	0.191	0.0000	0.0000	2,035
2021/10/20	R248	05/05/2022	11.80	Put	Bond Future		1,282.8200	1.2828	1,314.2500	1.3143	2.450	0	0	0
2021/10/20	R248	05/05/2022	11.81	Call	Bond Future		6,113.0300	6.1130	5,996.1000	5.9961	(1.913)	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
2021/10/20	R248	05/05/2022	11.81	Put	Bond Future	1,268.9700	1.2690	1,300.0700	1.3001	2.451	0	0	0
2021/10/20	R248	04/08/2022	10.98	Call	Bond Future	2,562.6000	2.5626	2,492.4600	2.4925	(2.737)	0	0	0
2021/10/20	R248	04/08/2022	10.98	Put	Bond Future	4,493.8900	4.4939	4,574.0700	4.5741	1.784	0	0	0
2021/10/20	R248	04/08/2022	10.99	Call	Bond Future	2,593.7100	2.5937	2,523.0600	2.5231	(2.724)	0	0	0
2021/10/20	R248	04/08/2022	10.99	Put	Bond Future	4,453.9900	4.4540	4,533.6600	4.5337	1.789	0	0	0
2021/10/20	R248	04/08/2022			Bond Future	11.2575	82.8957	11.2796	82.7454	0.196	0.0000	0.0000	0
2021/10/20	R248	04/08/2022	11.00	Call	Bond Future	2,624.7200	2.6247	2,553.5600	2.5536	(2.711)	0	0	0
2021/10/20	R248	04/08/2022	11.00	Put	Bond Future	4,414.0900	4.4141	4,493.2500	4.4932	1.793	0	0	0
2021/10/20	R248	03/11/2022	11.30	Put	Bond Future	67.6000	0.0676	67.6000	0.0676	0.000	0	0	0
2021/10/20	R248	03/11/2022	11.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	R248	03/11/2022	11.32	Call	Bond Future	67.5000	0.0675	67.5000	0.0675	0.000	0	0	0
2021/10/20	R248	03/11/2022			Bond Future	11.3100	80.4026	11.3100	80.4026	0.000	0.0000	0.0000	0
2021/10/20	R248	03/11/2022	11.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	R248	03/11/2022	11.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/20	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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