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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/10/2021 TO 27/10/2021

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
2021/10/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	2025	04/11/2021		Bond Future	154.7861	154.7861	154.7942	154.7942	0.005	0.0000	0.0000	1,071
2021/10/27	2025	03/02/2022		Bond Future	154.9743	154.9743	154.9786	154.9786	0.003	0.0000	0.0000	4,669
2021/10/27	2025	05/05/2022		Bond Future	156.8363	156.8363	156.8390	156.8390	0.002	0.0000	0.0000	164
2021/10/27	2025	04/08/2022		Bond Future	157.1908	157.1908	157.1930	157.1930	0.001	0.0000	0.0000	0
2021/10/27	2025	03/11/2022		Bond Future	159.1739	159.1739	159.1751	159.1751	0.001	0.0000	0.0000	0
2021/10/27	2029	04/11/2021		Bond Future	113.7054	113.7054	113.6721	113.6721	(0.029)	0.0000	0.0000	2,252
2021/10/27	2029	03/02/2022		Bond Future	115.0071	115.0071	114.9704	114.9704	(0.032)	0.0000	0.0000	2,586

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/27	2029	05/05/2022			Bond Future	115.1909	115.1909	115.1527	115.1527	(0.033)	0.0000	0.0000	186
2021/10/27	2029	04/08/2022			Bond Future	116.6357	116.6357	116.5963	116.5963	(0.034)	0.0000	0.0000	0
2021/10/27	2029	03/11/2022			Bond Future	116.8834	116.8834	116.8433	116.8433	(0.034)	0.0000	0.0000	0
2021/10/27	2030	04/11/2021	8.27	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/10/27	2030	04/11/2021	8.27	Put	Bond Future	6,960.3400	6.9603	6,855.5000	6.8555	(1.506)	0	0	0
2021/10/27	2030	04/11/2021	8.77	Put	Bond Future	4,101.5900	4.1016	3,996.7100	3.9967	(2.557)	0	0	0
2021/10/27	2030	04/11/2021	9.20	Call	Bond Future	44.0700	0.0441	39.3000	0.0393	(10.824)	0	0	29
2021/10/27	2030	04/11/2021	9.30	Put	Bond Future	1,298.6600	1.2987	1,189.0700	1.1891	(8.439)	0	0	0
2021/10/27	2030	04/11/2021	9.35	Call	Bond Future	168.9500	0.1689	166.6700	0.1667	(1.350)	0	0	0
2021/10/27	2030	04/11/2021	9.35	Put	Bond Future	1,085.6500	1.0856	978.5300	0.9785	(9.867)	0	0	9,100
2021/10/27	2030	04/11/2021	9.40	Put	Bond Future	891.7600	0.8918	789.0800	0.7891	(11.514)	0	0	0
2021/10/27	2030	04/11/2021	10.59	Put	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	0
2021/10/27	2030	04/11/2021	10.60	Call	Bond Future	5,497.0100	5.4970	5,601.8200	5.6018	1.907	0	0	0
2021/10/27	2030	04/11/2021	10.60	Put	Bond Future	0.0500	0.0001	0.0200	0.0000	(60.000)	0	0	0
2021/10/27	2030	04/11/2021	11.26	Call	Bond Future	8,651.8300	8.6518	8,756.6700	8.7567	1.212	0	0	0
2021/10/27	2030	04/11/2021	11.44	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	300
2021/10/27	2030	04/11/2021			Bond Future	9.5217	93.6268	9.5020	93.7317	(0.207)	0.0000	0.0000	66,127
2021/10/27	2030	04/11/2021	8.75	Call	Bond Future	0.0600	0.0001	0.0300	0.0000	(50.000)	0	0	3,250
2021/10/27	2030	04/11/2021	8.75	Put	Bond Future	4,213.8600	4.2139	4,108.9900	4.1090	(2.489)	0	0	0
2021/10/27	2030	04/11/2021	8.77	Call	Bond Future	0.0900	0.0001	0.0500	0.0001	(44.444)	0	0	300
2021/10/27	2030	04/11/2021	8.80	Call	Bond Future	0.1600	0.0002	0.0900	0.0001	(43.750)	0	0	560
2021/10/27	2030	04/11/2021	8.80	Put	Bond Future	3,933.5200	3.9335	3,828.6100	3.8286	(2.667)	0	0	0
2021/10/27	2030	04/11/2021	9.20	Put	Bond Future	1,771.2400	1.7712	1,661.6300	1.6616	(6.188)	0	0	0
2021/10/27	2030	04/11/2021	9.25	Call	Bond Future	72.1600	0.0722	66.5600	0.0666	(7.761)	0	0	0
2021/10/27	2030	04/11/2021	9.25	Put	Bond Future	1,528.1700	1.5282	1,417.7300	1.4177	(7.227)	0	0	5,000
2021/10/27	2030	04/11/2021	9.30	Call	Bond Future	112.8100	0.1128	108.0600	0.1081	(4.211)	0	0	0
2021/10/27	2030	04/11/2021	9.40	Call	Bond Future	243.2000	0.2432	245.3600	0.2454	0.888	0	0	560
2021/10/27	2030	04/11/2021	9.90	Call	Bond Future	2,023.7600	2.0238	2,113.3100	2.1133	4.425	0	0	29
2021/10/27	2030	04/11/2021	9.90	Put	Bond Future	45.0500	0.0450	29.7600	0.0298	(33.940)	0	0	0
2021/10/27	2030	04/11/2021	10.59	Call	Bond Future	5,448.0200	5.4480	5,552.8300	5.5528	1.924	0	0	0
2021/10/27	2030	04/11/2021	10.61	Call	Bond Future	5,545.9600	5.5460	5,650.7700	5.6508	1.890	0	0	0
2021/10/27	2030	04/11/2021	10.61	Put	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2021/10/27	2030	04/11/2021	11.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	29
2021/10/27	2030	04/11/2021	11.44	Call	Bond Future	9,486.0400	9.4860	9,590.8800	9.5909	1.105	0	0	0
2021/10/27	2030	03/02/2022	9.45	Call	Bond Future	1,031.6700	1.0317	1,051.6500	1.0517	1.937	0	0	0
2021/10/27	2030	03/02/2022	9.45	Put	Bond Future	2,534.6900	2.5347	2,451.0600	2.4511	(3.299)	0	0	0
2021/10/27	2030	03/02/2022	8.39	Call	Bond Future	62.5000	0.0625	62.6600	0.0627	0.256	0	0	101
2021/10/27	2030	03/02/2022	8.39	Put	Bond Future	7,328.9600	7.3290	7,225.5100	7.2255	(1.412)	0	0	0
2021/10/27	2030	03/02/2022	8.85	Call	Bond Future	240.4500	0.2405	243.5900	0.2436	1.306	0	0	1,000
2021/10/27	2030	03/02/2022	8.85	Put	Bond Future	4,950.9000	4.9509	4,850.4300	4.8504	(2.029)	0	0	0
2021/10/27	2030	03/02/2022	9.35	Call	Bond Future	843.8700	0.8439	859.8900	0.8599	1.898	0	0	0
2021/10/27	2030	03/02/2022	9.35	Put	Bond Future	2,871.7800	2.8718	2,784.1900	2.7842	(3.050)	0	0	101
2021/10/27	2030	03/02/2022			Bond Future	9.7404	90.6714	9.7202	90.7750	(0.208)	0.0000	0.0000	79,195
2021/10/27	2030	03/02/2022	9.43	Call	Bond Future	992.1300	0.9921	1,011.2900	1.0113	1.931	0	0	0
2021/10/27	2030	03/02/2022	9.43	Put	Bond Future	2,599.8200	2.5998	2,515.3700	2.5154	(3.248)	0	0	0
2021/10/27	2030	03/02/2022	9.44	Call	Bond Future	1,011.7800	1.0118	1,031.3500	1.0314	1.934	0	0	0
2021/10/27	2030	03/02/2022	9.44	Put	Bond Future	2,567.1200	2.5671	2,483.0800	2.4831	(3.274)	0	0	0

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2021/10/27	2030	03/02/2022	9.60	Call	Bond Future	1,354.3800	1.3544	1,381.7500	1.3818	2.021	0	0	1,000
2021/10/27	2030	03/02/2022	9.60	Put	Bond Future	2,077.2000	2.0772	2,000.9600	2.0010	(3.670)	0	0	0
2021/10/27	2030	03/02/2022	9.78	Call	Bond Future	1,809.3700	1.8094	1,846.6700	1.8467	2.061	0	0	0
2021/10/27	2030	03/02/2022	9.78	Put	Bond Future	1,607.0900	1.6071	1,540.7800	1.5408	(4.126)	0	0	101
2021/10/27	2030	03/02/2022	10.85	Call	Bond Future	5,749.7100	5.7497	5,832.9200	5.8329	1.447	0	0	0
2021/10/27	2030	03/02/2022	10.85	Put	Bond Future	289.9800	0.2900	269.5800	0.2696	(7.035)	0	0	1,000
2021/10/27	2030	05/05/2022	8.89	Put	Bond Future	5,947.9400	5.9479	5,844.9200	5.8449	(1.732)	0	0	0
2021/10/27	2030	05/05/2022	8.81	Put	Bond Future	6,319.8800	6.3199	6,216.6500	6.2166	(1.633)	0	0	0
2021/10/27	2030	05/05/2022	10.21	Call	Bond Future	2,916.9100	2.9169	2,955.6600	2.9557	1.328	0	0	0
2021/10/27	2030	05/05/2022	10.21	Put	Bond Future	1,723.2400	1.7232	1,658.1300	1.6581	(3.778)	0	0	0
2021/10/27	2030	05/05/2022	9.95	Call	Bond Future	2,200.1000	2.2001	2,231.3500	2.2313	1.420	0	0	0
2021/10/27	2030	05/05/2022	8.14	Call	Bond Future	94.6600	0.0947	94.6200	0.0946	(0.042)	0	0	1,800
2021/10/27	2030	05/05/2022	8.14	Put	Bond Future	9,731.8000	9.7318	9,627.9000	9.6279	(1.068)	0	0	0
2021/10/27	2030	05/05/2022	8.47	Call	Bond Future	190.1500	0.1902	190.1500	0.1902	0.000	0	0	1,073
2021/10/27	2030	05/05/2022			Bond Future	9.9664	91.7395	9.9454	91.8434	(0.211)	0.0000	0.0000	14,728
2021/10/27	2030	05/05/2022	8.89	Call	Bond Future	420.1100	0.4201	420.9500	0.4209	0.200	0	0	1,800
2021/10/27	2030	05/05/2022	9.35	Call	Bond Future	960.0400	0.9600	969.2100	0.9692	0.955	0	0	0
2021/10/27	2030	05/05/2022	9.35	Put	Bond Future	4,073.9100	4.0739	3,979.2200	3.9792	(2.324)	0	0	1,073
2021/10/27	2030	05/05/2022	10.19	Call	Bond Future	2,858.1200	2.8581	2,896.6100	2.8966	1.347	0	0	0
2021/10/27	2030	05/05/2022	10.19	Put	Bond Future	1,761.6800	1.7617	1,696.3100	1.6963	(3.711)	0	0	0
2021/10/27	2030	05/05/2022	10.20	Call	Bond Future	2,887.4500	2.8875	2,926.0700	2.9261	1.338	0	0	0
2021/10/27	2030	05/05/2022	10.20	Put	Bond Future	1,742.3800	1.7424	1,677.1400	1.6771	(3.744)	0	0	200
2021/10/27	2030	05/05/2022	8.81	Call	Bond Future	364.1200	0.3641	364.7500	0.3648	0.173	0	0	200
2021/10/27	2030	05/05/2022	11.04	Call	Bond Future	5,807.1200	5.8071	5,876.1800	5.8762	1.189	0	0	0
2021/10/27	2030	05/05/2022	11.04	Put	Bond Future	696.1700	0.6962	661.3700	0.6614	(4.999)	0	0	1,800
2021/10/27	2030	05/05/2022	9.95	Put	Bond Future	2,281.2500	2.2813	2,208.6400	2.2086	(3.183)	0	0	1,073
2021/10/27	2030	05/05/2022	7.73	Call	Bond Future	34.7700	0.0348	34.5600	0.0346	(0.604)	0	0	200
2021/10/27	2030	05/05/2022	7.73	Put	Bond Future	12,013.2400	12.0132	11,909.1700	11.9092	(0.866)	0	0	0
2021/10/27	2030	05/05/2022	8.47	Put	Bond Future	7,992.0700	7.9921	7,888.2100	7.8882	(1.300)	0	0	0
2021/10/27	2030	04/08/2022	9.56	Call	Bond Future	1,303.8100	1.3038	1,311.4300	1.3114	0.584	0	0	0
2021/10/27	2030	04/08/2022	9.56	Put	Bond Future	4,457.0600	4.4571	4,360.2100	4.3602	(2.173)	0	0	0
2021/10/27	2030	04/08/2022	10.95	Call	Bond Future	4,849.7000	4.8497	4,900.2900	4.9003	1.043	0	0	0
2021/10/27	2030	04/08/2022	10.95	Put	Bond Future	1,401.8700	1.4019	1,347.9900	1.3480	(3.843)	0	0	800
2021/10/27	2030	04/08/2022			Bond Future	10.2075	88.8154	10.1856	88.9199	(0.215)	0.0000	0.0000	0
2021/10/27	2030	04/08/2022	9.05	Call	Bond Future	643.4600	0.6435	644.0300	0.6440	0.089	0	0	800
2021/10/27	2030	04/08/2022	9.05	Put	Bond Future	6,381.2600	6.3813	6,277.3600	6.2774	(1.628)	0	0	0
2021/10/27	2030	04/08/2022	9.54	Call	Bond Future	1,270.2300	1.2702	1,277.4500	1.2775	0.568	0	0	0
2021/10/27	2030	04/08/2022	9.54	Put	Bond Future	4,523.1300	4.5231	4,425.8800	4.4259	(2.150)	0	0	0
2021/10/27	2030	04/08/2022	9.55	Call	Bond Future	1,286.9500	1.2869	1,294.3700	1.2944	0.577	0	0	0
2021/10/27	2030	04/08/2022	9.55	Put	Bond Future	4,490.0100	4.4900	4,392.9600	4.3930	(2.161)	0	0	0
2021/10/27	2030	04/08/2022	8.30	Call	Bond Future	196.1700	0.1962	194.7100	0.1947	(0.744)	0	0	800
2021/10/27	2030	04/08/2022	8.30	Put	Bond Future	9,904.4100	9.9044	9,798.4800	9.7985	(1.070)	0	0	0
2021/10/27	2030	03/11/2022	10.10	Call	Bond Future	2,257.5600	2.2576	2,274.2900	2.2743	0.741	0	0	0
2021/10/27	2030	03/11/2022	10.10	Put	Bond Future	3,848.6600	3.8487	3,760.2100	3.7602	(2.298)	0	0	0
2021/10/27	2030	03/11/2022			Bond Future	10.4424	89.9659	10.4196	90.0711	(0.219)	0.0000	0.0000	0
2021/10/27	2030	03/11/2022	10.09	Call	Bond Future	2,236.6800	2.2367	2,253.1800	2.2532	0.738	0	0	0
2021/10/27	2030	03/11/2022	10.09	Put	Bond Future	3,874.7900	3.8748	3,786.1100	3.7861	(2.289)	0	0	0
2021/10/27	2030	03/11/2022	10.08	Call	Bond Future	2,215.9000	2.2159	2,232.1700	2.2322	0.734	0	0	0

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2021/10/27	2030	03/11/2022	10.08	Put	Bond Future	3,901.0500	3.9011	3,812.1400	3.8121	(2.279)	0	0	0
2021/10/27	2032	04/11/2021	9.83	Call	Bond Future	79.7300	0.0797	67.5700	0.0676	(15.251)	0	0	700
2021/10/27	2032	04/11/2021	11.69	Call	Bond Future	8,677.1800	8.6772	8,732.6500	8.7326	0.639	0	0	0
2021/10/27	2032	04/11/2021	11.70	Call	Bond Future	8,727.8700	8.7279	8,783.3400	8.7833	0.636	0	0	0
2021/10/27	2032	04/11/2021	11.71	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	2032	04/11/2021			Bond Future	10.0961	89.1753	10.0866	89.2307	(0.094)	0.0000	0.0000	82,711
2021/10/27	2032	04/11/2021	9.33	Call	Bond Future	0.0400	0.0000	0.0200	0.0000	(50.000)	0	0	700
2021/10/27	2032	04/11/2021	9.33	Put	Bond Future	4,627.8500	4.6279	4,572.3600	4.5724	(1.199)	0	0	0
2021/10/27	2032	04/11/2021	9.83	Put	Bond Future	1,651.4500	1.6515	1,583.8200	1.5838	(4.095)	0	0	0
2021/10/27	2032	04/11/2021	11.69	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	2032	04/11/2021	11.70	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	2032	04/11/2021	11.71	Call	Bond Future	8,778.5200	8.7785	8,833.9900	8.8340	0.632	0	0	0
2021/10/27	2032	04/11/2021	12.81	Call	Bond Future	14,089.6700	14.0897	14,145.1400	14.1451	0.394	0	0	0
2021/10/27	2032	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2021/10/27	2032	03/02/2022	9.67	Call	Bond Future	482.4500	0.4824	483.1000	0.4831	0.135	0	0	0
2021/10/27	2032	03/02/2022	9.90	Put	Bond Future	3,226.5600	3.2266	3,176.5700	3.1766	(1.549)	0	0	900
2021/10/27	2032	03/02/2022	9.58	Call	Bond Future	370.8200	0.3708	370.6500	0.3706	(0.046)	0	0	400
2021/10/27	2032	03/02/2022	9.58	Put	Bond Future	4,638.6400	4.6386	4,584.6400	4.5846	(1.164)	0	0	0
2021/10/27	2032	03/02/2022	10.42	Call	Bond Future	2,207.5300	2.2075	2,224.3200	2.2243	0.761	0	0	0
2021/10/27	2032	03/02/2022	10.42	Put	Bond Future	1,591.0500	1.5910	1,554.0100	1.5540	(2.328)	0	0	0
2021/10/27	2032	03/02/2022	10.43	Call	Bond Future	2,239.8500	2.2399	2,256.9200	2.2569	0.762	0	0	0
2021/10/27	2032	03/02/2022	10.43	Put	Bond Future	1,567.3500	1.5674	1,530.5900	1.5306	(2.345)	0	0	0
2021/10/27	2032	03/02/2022	9.81	Call	Bond Future	696.7700	0.6968	699.2800	0.6993	0.360	0	0	0
2021/10/27	2032	03/02/2022	9.81	Put	Bond Future	3,591.3700	3.5914	3,540.0500	3.5400	(1.429)	0	0	198
2021/10/27	2032	03/02/2022	10.45	Put	Bond Future	1,520.9900	1.5210	1,484.9400	1.4849	(2.370)	0	0	198
2021/10/27	2032	03/02/2022	10.53	Call	Bond Future	2,578.5500	2.5786	2,598.8400	2.5988	0.787	0	0	0
2021/10/27	2032	03/02/2022	10.53	Put	Bond Future	1,348.5400	1.3485	1,315.0000	1.3150	(2.487)	0	0	210
2021/10/27	2032	03/02/2022	10.35	Put	Bond Future	1,764.2800	1.7643	1,724.8300	1.7248	(2.236)	0	0	400
2021/10/27	2032	03/02/2022	10.66	Call	Bond Future	3,057.0200	3.0570	3,080.7200	3.0807	0.775	0	0	0
2021/10/27	2032	03/02/2022	10.66	Put	Bond Future	1,109.4500	1.1094	1,079.3200	1.0793	(2.716)	0	0	97
2021/10/27	2032	03/02/2022	11.13	Call	Bond Future	5,014.5500	5.0145	5,049.2200	5.0492	0.691	0	0	0
2021/10/27	2032	03/02/2022	11.13	Put	Bond Future	539.1000	0.5391	519.9400	0.5199	(3.554)	0	0	210
2021/10/27	2032	03/02/2022	10.65	Call	Bond Future	3,019.0500	3.0190	3,042.5000	3.0425	0.777	0	0	0
2021/10/27	2032	03/02/2022	10.65	Put	Bond Future	1,126.3900	1.1264	1,096.0100	1.0960	(2.697)	0	0	1,050
2021/10/27	2032	03/02/2022	8.91	Put	Bond Future	8,467.2000	8.4672	8,412.6300	8.4126	(0.644)	0	0	0
2021/10/27	2032	03/02/2022			Bond Future	10.3105	90.1739	10.3010	90.2277	(0.092)	0.0000	0.0000	107,525
2021/10/27	2032	03/02/2022	9.62	Call	Bond Future	417.9900	0.4180	418.0900	0.4181	0.024	0	0	210
2021/10/27	2032	03/02/2022	9.62	Put	Bond Future	4,445.0000	4.4450	4,391.2700	4.3913	(1.209)	0	0	0
2021/10/27	2032	03/02/2022	9.67	Put	Bond Future	4,209.6300	4.2096	4,156.4500	4.1564	(1.263)	0	0	1,050
2021/10/27	2032	03/02/2022	9.90	Call	Bond Future	861.8200	0.8618	865.6600	0.8657	0.446	0	0	900
2021/10/27	2032	03/02/2022	10.14	Call	Bond Future	1,399.4300	1.3994	1,407.9200	1.4079	0.607	0	0	0
2021/10/27	2032	03/02/2022	10.14	Put	Bond Future	2,371.4100	2.3714	2,326.0700	2.3261	(1.912)	0	0	97
2021/10/27	2032	03/02/2022	10.45	Call	Bond Future	2,305.3800	2.3054	2,323.1600	2.3232	0.771	0	0	0
2021/10/27	2032	03/02/2022	10.35	Call	Bond Future	1,987.2700	1.9873	2,001.6500	2.0016	0.724	0	0	0
2021/10/27	2032	03/02/2022	10.90	Call	Bond Future	4,020.5300	4.0205	4,050.1900	4.0502	0.738	0	0	0
2021/10/27	2032	03/02/2022	10.90	Put	Bond Future	769.2900	0.7693	745.1200	0.7451	(3.142)	0	0	900
2021/10/27	2032	03/02/2022	10.44	Call	Bond Future	2,272.5900	2.2726	2,289.9200	2.2899	0.763	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
2021/10/27	2032	03/02/2022	10.44	Put	Bond Future	1,544.1200	1.5441	1,507.6200	1.5076	(2.364)	0	0	0
2021/10/27	2032	03/02/2022	10.95	Call	Bond Future	4,231.8700	4.2319	4,262.6700	4.2627	0.728	0	0	0
2021/10/27	2032	03/02/2022	10.95	Put	Bond Future	712.4300	0.7124	689.4000	0.6894	(3.233)	0	0	400
2021/10/27	2032	03/02/2022	8.91	Call	Bond Future	37.1700	0.0372	36.4300	0.0364	(1.991)	0	0	198
2021/10/27	2032	03/02/2022	9.14	Call	Bond Future	80.8100	0.0808	79.6000	0.0796	(1.497)	0	0	97
2021/10/27	2032	03/02/2022	9.14	Put	Bond Future	7,054.2400	7.0542	6,999.2000	6.9992	(0.780)	0	0	0
2021/10/27	2032	03/02/2022	9.57	Call	Bond Future	359.7200	0.3597	359.3700	0.3594	(0.097)	0	0	1,050
2021/10/27	2032	03/02/2022	9.57	Put	Bond Future	4,687.8800	4.6879	4,633.7000	4.6337	(1.156)	0	0	0
2021/10/27	2032	05/05/2022	11.03	Call	Bond Future	4,106.3600	4.1064	4,125.6400	4.1256	0.470	0	0	0
2021/10/27	2032	05/05/2022	11.03	Put	Bond Future	1,411.1700	1.4112	1,376.9600	1.3770	(2.424)	0	0	0
2021/10/27	2032	05/05/2022	11.18	Call	Bond Future	4,680.3800	4.6804	4,703.3200	4.7033	0.490	0	0	0
2021/10/27	2032	05/05/2022	11.18	Put	Bond Future	1,201.9400	1.2019	1,171.3900	1.1714	(2.542)	0	0	780
2021/10/27	2032	05/05/2022	10.98	Call	Bond Future	3,921.2200	3.9212	3,939.2400	3.9392	0.460	0	0	0
2021/10/27	2032	05/05/2022	10.98	Put	Bond Future	1,489.3300	1.4893	1,453.8600	1.4539	(2.382)	0	0	993
2021/10/27	2032	05/05/2022	11.02	Put	Bond Future	1,426.4400	1.4264	1,391.8000	1.3918	(2.428)	0	0	0
2021/10/27	2032	05/05/2022	10.29	Put	Bond Future	3,120.1200	3.1201	3,068.8200	3.0688	(1.644)	0	0	0
2021/10/27	2032	05/05/2022			Bond Future	10.5280	87.0893	10.5182	87.1428	(0.093)	0.0000	0.0000	20,384
2021/10/27	2032	05/05/2022	11.02	Call	Bond Future	4,069.0600	4.0691	4,087.9100	4.0879	0.463	0	0	0
2021/10/27	2032	05/05/2022	10.18	Call	Bond Future	1,539.8900	1.5399	1,540.2100	1.5402	0.021	0	0	780
2021/10/27	2032	05/05/2022	10.18	Put	Bond Future	3,476.6700	3.4767	3,423.5000	3.4235	(1.529)	0	0	0
2021/10/27	2032	05/05/2022	10.29	Call	Bond Future	1,801.8400	1.8018	1,804.0300	1.8040	0.122	0	0	993
2021/10/27	2032	05/05/2022	11.04	Call	Bond Future	4,143.9900	4.1440	4,163.4800	4.1635	0.470	0	0	0
2021/10/27	2032	05/05/2022	11.04	Put	Bond Future	1,396.2800	1.3963	1,362.2800	1.3623	(2.435)	0	0	0
2021/10/27	2032	05/05/2022	9.58	Call	Bond Future	499.7500	0.4998	494.2500	0.4942	(1.101)	0	0	780
2021/10/27	2032	05/05/2022	9.58	Put	Bond Future	5,914.7200	5.9147	5,855.7300	5.8557	(0.997)	0	0	0
2021/10/27	2032	04/08/2022	10.22	Call	Bond Future	1,612.1200	1.6121	1,591.6800	1.5917	(1.268)	0	0	0
2021/10/27	2032	04/08/2022	10.20	Put	Bond Future	4,574.4500	4.5744	4,500.4500	4.5005	(1.618)	0	0	0
2021/10/27	2032	04/08/2022	10.21	Put	Bond Future	4,539.3600	4.5394	4,465.4000	4.4654	(1.629)	0	0	0
2021/10/27	2032	04/08/2022	8.97	Call	Bond Future	215.0600	0.2151	205.8700	0.2059	(4.273)	0	0	800
2021/10/27	2032	04/08/2022	8.97	Put	Bond Future	10,432.1700	10.4322	10,369.4900	10.3695	(0.601)	0	0	0
2021/10/27	2032	04/08/2022	9.72	Call	Bond Future	768.3700	0.7684	747.4400	0.7474	(2.724)	0	0	800
2021/10/27	2032	04/08/2022	9.72	Put	Bond Future	6,498.5000	6.4985	6,424.0800	6.4241	(1.145)	0	0	0
2021/10/27	2032	04/08/2022			Bond Future	10.7522	88.1113	10.7422	88.1648	(0.094)	0.0000	0.0000	0
2021/10/27	2032	04/08/2022	10.22	Put	Bond Future	4,504.7600	4.5048	4,430.8300	4.4308	(1.641)	0	0	0
2021/10/27	2032	04/08/2022	11.60	Call	Bond Future	5,737.9700	5.7380	5,748.6000	5.7486	0.185	0	0	0
2021/10/27	2032	04/08/2022	11.60	Put	Bond Future	1,387.1700	1.3872	1,344.3100	1.3443	(3.090)	0	0	800
2021/10/27	2032	04/08/2022	10.20	Call	Bond Future	1,570.5900	1.5706	1,550.0800	1.5501	(1.306)	0	0	0
2021/10/27	2032	04/08/2022	11.89	Call	Bond Future	6,855.2700	6.8553	6,872.3300	6.8723	0.249	0	0	0
2021/10/27	2032	04/08/2022	11.89	Put	Bond Future	1,084.8600	1.0849	1,048.4300	1.0484	(3.358)	0	0	0
2021/10/27	2032	04/08/2022	10.21	Call	Bond Future	1,591.1300	1.5911	1,570.6600	1.5707	(1.287)	0	0	0
2021/10/27	2032	03/11/2022			Bond Future	10.9808	85.1079	10.9704	85.1615	(0.095)	0.0000	0.0000	0
2021/10/27	2032	03/11/2022	10.66	Call	Bond Future	2,515.0200	2.5150	2,520.6900	2.5207	0.225	0	0	0
2021/10/27	2032	03/11/2022	10.66	Put	Bond Future	4,188.4500	4.1885	4,140.5500	4.1406	(1.144)	0	0	0
2021/10/27	2033	04/11/2021			Bond Future	108.1664	108.1664	108.2900	108.2900	0.114	0.0000	0.0000	2,113
2021/10/27	2033	03/02/2022			Bond Future	109.4046	109.4046	109.5269	109.5269	0.112	0.0000	0.0000	7,143
2021/10/27	2033	05/05/2022			Bond Future	109.4402	109.4402	109.5629	109.5629	0.112	0.0000	0.0000	2,121
2021/10/27	2033	04/08/2022			Bond Future	110.8128	110.8128	110.9364	110.9364	0.111	0.0000	0.0000	0

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2021/10/27	2033	03/11/2022			Bond Future	110.9062	110.9062	111.0311	111.0311	0.113	0.0000	0.0000	0
2021/10/27	2037	04/11/2021	11.49	Call	Bond Future	4,245.8600	4.2459	4,495.5000	4.4955	5.880	0	0	600
2021/10/27	2037	04/11/2021	11.49	Put	Bond Future	5.1200	0.0051	2.2300	0.0022	(56.445)	0	0	0
2021/10/27	2037	04/11/2021	12.30	Call	Bond Future	8,844.9000	8.8449	9,097.4300	9.0974	2.855	0	0	0
2021/10/27	2037	04/11/2021	12.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	600
2021/10/27	2037	04/11/2021	12.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	2037	04/11/2021	12.83	Call	Bond Future	11,638.0400	11.6380	11,890.5700	11.8906	2.170	0	0	0
2021/10/27	2037	04/11/2021			Bond Future	10.8049	85.2707	10.7657	85.5232	(0.362)	0.0000	0.0000	71,143
2021/10/27	2037	04/11/2021	12.81	Call	Bond Future	11,535.6100	11.5356	11,788.1400	11.7881	2.189	0	0	0
2021/10/27	2037	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	2037	04/11/2021	12.82	Call	Bond Future	11,586.8500	11.5868	11,839.3800	11.8394	2.179	0	0	0
2021/10/27	2037	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	2037	03/02/2022	11.46	Call	Bond Future	3,810.7400	3.8107	3,977.4900	3.9775	4.376	0	0	0
2021/10/27	2037	03/02/2022	11.47	Put	Bond Future	1,043.8900	1.0439	958.5900	0.9586	(8.171)	0	0	0
2021/10/27	2037	03/02/2022	11.45	Call	Bond Future	3,767.4700	3.7675	3,933.2500	3.9332	4.400	0	0	0
2021/10/27	2037	03/02/2022			Bond Future	11.0088	81.9714	10.9685	82.2246	(0.367)	0.0000	0.0000	99,160
2021/10/27	2037	03/02/2022	11.46	Put	Bond Future	1,059.8600	1.0599	973.4500	0.9734	(8.153)	0	0	0
2021/10/27	2037	03/02/2022	11.47	Call	Bond Future	3,854.1600	3.8542	4,022.0200	4.0220	4.355	0	0	0
2021/10/27	2037	03/02/2022	11.45	Put	Bond Future	1,076.0500	1.0761	988.6700	0.9887	(8.120)	0	0	0
2021/10/27	2037	05/05/2022	11.83	Call	Bond Future	5,017.1300	5.0171	5,181.4700	5.1815	3.276	0	0	0
2021/10/27	2037	05/05/2022	11.84	Put	Bond Future	1,391.5700	1.3916	1,301.5600	1.3016	(6.468)	0	0	0
2021/10/27	2037	05/05/2022	11.82	Call	Bond Future	4,975.0100	4.9750	5,138.6300	5.1386	3.289	0	0	0
2021/10/27	2037	05/05/2022			Bond Future	11.2156	82.9372	11.1738	83.1925	(0.373)	0.0000	0.0000	11,855
2021/10/27	2037	05/05/2022	11.83	Put	Bond Future	1,406.1100	1.4061	1,315.2000	1.3152	(6.465)	0	0	0
2021/10/27	2037	05/05/2022	11.84	Call	Bond Future	5,059.3500	5.0594	5,224.5900	5.2246	3.266	0	0	0
2021/10/27	2037	05/05/2022	11.82	Put	Bond Future	1,420.8100	1.4208	1,329.1800	1.3292	(6.449)	0	0	0
2021/10/27	2037	04/08/2022	10.89	Call	Bond Future	1,773.4900	1.7735	1,823.8700	1.8239	2.841	0	0	0
2021/10/27	2037	04/08/2022	10.89	Put	Bond Future	5,079.7400	5.0797	4,872.3800	4.8724	(4.082)	0	0	0
2021/10/27	2037	04/08/2022	10.90	Call	Bond Future	1,796.5400	1.7965	1,847.8600	1.8479	2.857	0	0	0
2021/10/27	2037	04/08/2022	10.91	Put	Bond Future	5,000.9500	5.0010	4,795.2100	4.7952	(4.114)	0	0	0
2021/10/27	2037	04/08/2022			Bond Future	11.4332	79.6545	11.3896	79.9122	(0.381)	0.0000	0.0000	0
2021/10/27	2037	04/08/2022	11.42	Call	Bond Future	3,204.0500	3.2040	3,293.9900	3.2940	2.807	0	0	0
2021/10/27	2037	04/08/2022	11.42	Put	Bond Future	3,281.8200	3.2818	3,114.0200	3.1140	(5.113)	0	0	50
2021/10/27	2037	04/08/2022	10.90	Put	Bond Future	5,040.0900	5.0401	4,833.6700	4.8337	(4.096)	0	0	50
2021/10/27	2037	04/08/2022	10.91	Call	Bond Future	1,820.0200	1.8200	1,872.0200	1.8720	2.857	0	0	0
2021/10/27	2037	04/08/2022	10.10	Call	Bond Future	543.9100	0.5439	557.7000	0.5577	2.535	0	0	50
2021/10/27	2037	04/08/2022	10.10	Put	Bond Future	9,032.3200	9.0323	8,788.3700	8.7884	(2.701)	0	0	0
2021/10/27	2037	03/11/2022	11.32	Call	Bond Future	2,808.0800	2.8081	2,906.7000	2.9067	3.512	0	0	0
2021/10/27	2037	03/11/2022	11.30	Put	Bond Future	4,752.1900	4.7522	4,589.0500	4.5890	(3.433)	0	0	0
2021/10/27	2037	03/11/2022	11.31	Call	Bond Future	2,781.9300	2.7819	2,879.8800	2.8799	3.521	0	0	0
2021/10/27	2037	03/11/2022	11.31	Put	Bond Future	4,718.6200	4.7186	4,556.1300	4.5561	(3.444)	0	0	0
2021/10/27	2037	03/11/2022			Bond Future	11.6410	80.6918	11.5958	80.9522	(0.388)	0.0000	0.0000	0
2021/10/27	2037	03/11/2022	11.32	Put	Bond Future	4,685.2300	4.6852	4,523.4100	4.5234	(3.454)	0	0	0
2021/10/27	2037	03/11/2022	11.30	Call	Bond Future	2,755.8900	2.7559	2,853.1900	2.8532	3.531	0	0	0
2021/10/27	2038	04/11/2021			Bond Future	121.6968	121.6968	121.6023	121.6023	(0.078)	0.0000	0.0000	3,196
2021/10/27	2038	03/02/2022			Bond Future	121.3082	121.3082	121.2097	121.2097	(0.081)	0.0000	0.0000	4,177

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2021/10/27	2038	05/05/2022			Bond Future	122.7658	122.7658	122.6649	122.6649	(0.082)	0.0000	0.0000	677
2021/10/27	2038	04/08/2022			Bond Future	122.4916	122.4916	122.3890	122.3890	(0.084)	0.0000	0.0000	0
2021/10/27	2038	03/11/2022			Bond Future	124.0372	124.0372	123.9326	123.9326	(0.084)	0.0000	0.0000	0
2021/10/27	2040	04/11/2021	12.89	Call	Bond Future	12,041.9600	12.0420	12,241.5000	12.2415	1.657	0	0	0
2021/10/27	2040	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	2040	04/11/2021	12.90	Call	Bond Future	12,095.8700	12.0959	12,295.4100	12.2954	1.650	0	0	0
2021/10/27	2040	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	2040	04/11/2021			Bond Future	10.9192	87.3959	10.8903	87.5954	(0.264)	0.0000	0.0000	38,898
2021/10/27	2040	04/11/2021	12.91	Call	Bond Future	12,149.7100	12.1497	12,349.2500	12.3492	1.642	0	0	0
2021/10/27	2040	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	2040	03/02/2022	11.57	Put	Bond Future	1,085.3300	1.0853	1,089.7600	1.0898	0.408	0	0	0
2021/10/27	2040	03/02/2022	11.58	Put	Bond Future	1,068.6000	1.0686	1,073.9500	1.0739	0.501	0	0	0
2021/10/27	2040	03/02/2022	11.59	Call	Bond Future	4,127.3400	4.1273	4,333.0100	4.3330	4.983	0	0	0
2021/10/27	2040	03/02/2022			Bond Future	11.1175	83.8701	11.0878	84.0697	(0.267)	0.0000	0.0000	71,162
2021/10/27	2040	03/02/2022	11.57	Call	Bond Future	4,034.0600	4.0341	4,238.0600	4.2381	5.057	0	0	0
2021/10/27	2040	03/02/2022	11.58	Call	Bond Future	4,080.6200	4.0806	4,285.5400	4.2855	5.022	0	0	0
2021/10/27	2040	03/02/2022	11.59	Put	Bond Future	1,052.1100	1.0521	1,058.2100	1.0582	0.580	0	0	0
2021/10/27	2040	05/05/2022	11.91	Put	Bond Future	1,575.0600	1.5751	1,492.6000	1.4926	(5.235)	0	0	0
2021/10/27	2040	05/05/2022	11.92	Call	Bond Future	5,339.1700	5.3392	5,458.2700	5.4583	2.231	0	0	0
2021/10/27	2040	05/05/2022	11.92	Put	Bond Future	1,559.0800	1.5591	1,477.2200	1.4772	(5.251)	0	0	0
2021/10/27	2040	05/05/2022	13.04	Call	Bond Future	10,635.0600	10.6351	10,802.6200	10.8026	1.576	0	0	0
2021/10/27	2040	05/05/2022	13.04	Put	Bond Future	521.6900	0.5217	488.2900	0.4883	(6.402)	0	0	1,200
2021/10/27	2040	05/05/2022	10.57	Call	Bond Future	936.0500	0.9361	963.8200	0.9638	2.967	0	0	1,200
2021/10/27	2040	05/05/2022	10.57	Put	Bond Future	6,049.4500	6.0495	5,876.2600	5.8763	(2.863)	0	0	0
2021/10/27	2040	05/05/2022			Bond Future	11.3181	84.8584	11.2874	85.0594	(0.272)	0.0000	0.0000	8,498
2021/10/27	2040	05/05/2022	11.91	Call	Bond Future	5,294.6200	5.2946	5,413.1200	5.4131	2.238	0	0	0
2021/10/27	2040	05/05/2022	9.82	Call	Bond Future	180.0100	0.1800	185.0200	0.1850	2.783	0	0	1,200
2021/10/27	2040	05/05/2022	9.82	Put	Bond Future	10,932.3300	10.9323	10,736.3800	10.7364	(1.792)	0	0	0
2021/10/27	2040	05/05/2022	11.90	Call	Bond Future	5,250.1600	5.2502	5,368.0600	5.3681	2.246	0	0	0
2021/10/27	2040	05/05/2022	11.90	Put	Bond Future	1,591.2100	1.5912	1,508.1500	1.5081	(5.220)	0	0	0
2021/10/27	2040	04/08/2022	11.05	Call	Bond Future	2,075.5600	2.0756	2,101.2800	2.1013	1.239	0	0	0
2021/10/27	2040	04/08/2022	11.05	Put	Bond Future	5,197.8500	5.1978	5,020.8000	5.0208	(3.406)	0	0	0
2021/10/27	2040	04/08/2022			Bond Future	11.5289	81.3475	11.4969	81.5503	(0.277)	0.0000	0.0000	0
2021/10/27	2040	04/08/2022	11.03	Call	Bond Future	2,024.7500	2.0247	2,049.4800	2.0495	1.221	0	0	0
2021/10/27	2040	04/08/2022	11.03	Put	Bond Future	5,281.5100	5.2815	5,103.4700	5.1035	(3.371)	0	0	0
2021/10/27	2040	04/08/2022	11.04	Call	Bond Future	2,050.2100	2.0502	2,075.1600	2.0752	1.217	0	0	0
2021/10/27	2040	04/08/2022	11.04	Put	Bond Future	5,239.6900	5.2397	5,061.8700	5.0619	(3.394)	0	0	0
2021/10/27	2040	03/11/2022	11.39	Call	Bond Future	2,956.2000	2.9562	3,022.9900	3.0230	2.259	0	0	0
2021/10/27	2040	03/11/2022	11.40	Call	Bond Future	2,984.0100	2.9840	3,051.3100	3.0513	2.255	0	0	0
2021/10/27	2040	03/11/2022	11.41	Put	Bond Future	5,020.1000	5.0201	4,882.8000	4.8828	(2.735)	0	0	0
2021/10/27	2040	03/11/2022			Bond Future	11.7298	82.4074	11.6966	82.6122	(0.283)	0.0000	0.0000	0
2021/10/27	2040	03/11/2022	11.39	Put	Bond Future	5,092.2200	5.0922	4,954.2300	4.9542	(2.710)	0	0	0
2021/10/27	2040	03/11/2022	11.40	Put	Bond Future	5,055.8900	5.0559	4,918.4100	4.9184	(2.719)	0	0	0
2021/10/27	2040	03/11/2022	11.41	Call	Bond Future	3,012.2900	3.0123	3,079.7700	3.0798	2.240	0	0	0
2021/10/27	2044	04/11/2021	12.91	Call	Bond Future	12,102.3700	12.1024	12,267.1200	12.2671	1.361	0	0	0
2021/10/27	2044	04/11/2021	12.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/27	2044	04/11/2021			Bond Future	10.9380	84.2449	10.9146	84.4097	(0.214)	0.0000	0.0000	22,199
2021/10/27	2044	04/11/2021	12.89	Call	Bond Future	11,995.3400	11.9953	12,160.0900	12.1601	1.373	0	0	0
2021/10/27	2044	04/11/2021	12.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	2044	04/11/2021	12.90	Call	Bond Future	12,048.8900	12.0489	12,213.6400	12.2136	1.367	0	0	0
2021/10/27	2044	04/11/2021	12.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	2044	03/02/2022	11.59	Call	Bond Future	4,129.4200	4.1294	4,231.2800	4.2313	2.467	0	0	0
2021/10/27	2044	03/02/2022	11.59	Put	Bond Future	1,064.5500	1.0645	1,002.0300	1.0020	(5.873)	0	0	0
2021/10/27	2044	03/02/2022	11.60	Call	Bond Future	4,176.8800	4.1769	4,279.4200	4.2794	2.455	0	0	0
2021/10/27	2044	03/02/2022	11.60	Put	Bond Future	1,048.1100	1.0481	986.2700	0.9863	(5.900)	0	0	0
2021/10/27	2044	03/02/2022			Bond Future	11.1262	80.8091	11.1021	80.9735	(0.216)	0.0000	0.0000	47,225
2021/10/27	2044	03/02/2022	11.61	Call	Bond Future	4,224.3600	4.2244	4,327.5700	4.3276	2.443	0	0	0
2021/10/27	2044	03/02/2022	11.61	Put	Bond Future	1,031.7800	1.0318	970.6100	0.9706	(5.929)	0	0	0
2021/10/27	2044	05/05/2022	11.91	Call	Bond Future	5,349.3100	5.3493	5,445.7000	5.4457	1.802	0	0	0
2021/10/27	2044	05/05/2022	11.91	Put	Bond Future	1,566.0000	1.5660	1,496.9700	1.4970	(4.408)	0	0	0
2021/10/27	2044	05/05/2022	11.92	Call	Bond Future	5,394.3700	5.3944	5,491.2500	5.4913	1.796	0	0	0
2021/10/27	2044	05/05/2022	11.92	Put	Bond Future	1,549.9800	1.5500	1,481.4400	1.4814	(4.422)	0	0	0
2021/10/27	2044	05/05/2022			Bond Future	11.3161	81.7612	11.2912	81.9267	(0.220)	0.0000	0.0000	5,735
2021/10/27	2044	05/05/2022	11.93	Call	Bond Future	5,439.5000	5.4395	5,537.0800	5.5371	1.794	0	0	0
2021/10/27	2044	05/05/2022	11.93	Put	Bond Future	1,534.1200	1.5341	1,466.2800	1.4663	(4.422)	0	0	0
2021/10/27	2044	04/08/2022	11.08	Call	Bond Future	2,177.1500	2.1772	2,193.3800	2.1934	0.745	0	0	0
2021/10/27	2044	04/08/2022	11.08	Put	Bond Future	5,068.7300	5.0687	4,918.1000	4.9181	(2.972)	0	0	0
2021/10/27	2044	04/08/2022	11.09	Call	Bond Future	2,203.9900	2.2040	2,220.6300	2.2206	0.755	0	0	0
2021/10/27	2044	04/08/2022	11.09	Put	Bond Future	5,027.1500	5.0271	4,876.9300	4.8769	(2.988)	0	0	0
2021/10/27	2044	04/08/2022			Bond Future	11.5153	78.3393	11.4894	78.5062	(0.224)	0.0000	0.0000	0
2021/10/27	2044	04/08/2022	11.10	Call	Bond Future	2,231.0000	2.2310	2,248.0600	2.2481	0.765	0	0	0
2021/10/27	2044	04/08/2022	11.10	Put	Bond Future	4,985.8400	4.9858	4,836.0400	4.8360	(3.005)	0	0	0
2021/10/27	2044	03/11/2022	11.40	Put	Bond Future	4,997.4400	4.9974	4,883.6400	4.8836	(2.277)	0	0	0
2021/10/27	2044	03/11/2022	11.41	Call	Bond Future	3,075.3400	3.0753	3,130.3400	3.1303	1.788	0	0	0
2021/10/27	2044	03/11/2022	11.41	Put	Bond Future	4,961.0300	4.9610	4,847.6600	4.8477	(2.285)	0	0	0
2021/10/27	2044	03/11/2022			Bond Future	11.7047	79.3600	11.6779	79.5284	(0.229)	0.0000	0.0000	0
2021/10/27	2044	03/11/2022	11.39	Call	Bond Future	3,017.9100	3.0179	3,072.0600	3.0721	1.794	0	0	0
2021/10/27	2044	03/11/2022	11.39	Put	Bond Future	5,034.3900	5.0344	4,920.1700	4.9202	(2.269)	0	0	0
2021/10/27	2044	03/11/2022	11.40	Call	Bond Future	3,046.4000	3.0464	3,100.9700	3.1010	1.791	0	0	0
2021/10/27	2046	04/11/2021			Bond Future	109.1141	109.1141	109.2411	109.2411	0.116	0.0000	0.0000	9,554
2021/10/27	2046	03/02/2022			Bond Future	110.3630	110.3630	110.4888	110.4888	0.114	0.0000	0.0000	13,054
2021/10/27	2046	05/05/2022			Bond Future	109.8070	109.8070	109.9333	109.9333	0.115	0.0000	0.0000	171
2021/10/27	2046	04/08/2022			Bond Future	111.1843	111.1843	111.3115	111.3115	0.114	0.0000	0.0000	0
2021/10/27	2046	03/11/2022			Bond Future	110.6647	110.6647	110.7935	110.7935	0.116	0.0000	0.0000	0
2021/10/27	2050	04/11/2021			Bond Future	112.0367	112.0367	112.1668	112.1668	0.116	0.0000	0.0000	3,193
2021/10/27	2050	03/02/2022			Bond Future	111.3373	111.3373	111.4662	111.4662	0.116	0.0000	0.0000	7,309
2021/10/27	2050	05/05/2022			Bond Future	112.6751	112.6751	112.8042	112.8042	0.115	0.0000	0.0000	379
2021/10/27	2050	04/08/2022			Bond Future	112.0737	112.0737	112.2043	112.2043	0.117	0.0000	0.0000	0
2021/10/27	2050	03/11/2022			Bond Future	113.4879	113.4879	113.6193	113.6193	0.116	0.0000	0.0000	0
2021/10/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	AL37	04/11/2021			Index Future	793.4340	793.4340	793.8010	793.8010	0.046	0.0000	0.0000	0
2021/10/27	AL37	03/02/2022			Index Future	802.3090	802.3090	802.6750	802.6750	0.046	0.0000	0.0000	0
2021/10/27	AL37	05/05/2022			Index Future	811.7480	811.7480	812.1160	812.1160	0.045	0.0000	0.0000	0
2021/10/27	AL37	04/08/2022			Index Future	821.6270	821.6270	821.9970	821.9970	0.045	0.0000	0.0000	0
2021/10/27	AL37	03/11/2022			Index Future	831.9010	831.9010	832.2760	832.2760	0.045	0.0000	0.0000	0
2021/10/27	AL7T	04/11/2021			Index Future	900.7240	900.7240	901.1820	901.1820	0.051	0.0000	0.0000	0
2021/10/27	AL7T	03/02/2022			Index Future	910.7990	910.7990	911.2570	911.2570	0.050	0.0000	0.0000	0
2021/10/27	AL7T	05/05/2022			Index Future	921.5140	921.5140	921.9740	921.9740	0.050	0.0000	0.0000	0
2021/10/27	AL7T	04/08/2022			Index Future	932.7280	932.7280	933.1930	933.1930	0.050	0.0000	0.0000	0
2021/10/27	AL7T	03/11/2022			Index Future	944.3930	944.3930	944.8620	944.8620	0.050	0.0000	0.0000	0
2021/10/27	ALBI	04/11/2021			Index Future	797.4610	797.4610	798.2340	798.2340	0.097	0.0000	0.0000	114
2021/10/27	ALBI	03/02/2022			Index Future	806.3810	806.3810	807.1580	807.1580	0.096	0.0000	0.0000	136
2021/10/27	ALBI	05/05/2022			Index Future	815.8680	815.8680	816.6510	816.6510	0.096	0.0000	0.0000	29
2021/10/27	ALBI	04/08/2022			Index Future	825.7970	825.7970	826.5880	826.5880	0.096	0.0000	0.0000	0
2021/10/27	ALBI	03/11/2022			Index Future	836.1240	836.1240	836.9240	836.9240	0.096	0.0000	0.0000	0
2021/10/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/10/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/27	ES33	04/11/2021			Bond Future	11.5055	75.5533	11.4794	75.6894	(0.227)	0.0000	0.0000	0
2021/10/27	ES33	03/02/2022			Bond Future	11.7585	76.4182	11.7315	76.5539	(0.229)	0.0000	0.0000	263
2021/10/27	ES33	05/05/2022			Bond Future	12.0107	73.5590	11.9828	73.6956	(0.232)	0.0000	0.0000	87
2021/10/27	ES33	04/08/2022			Bond Future	12.2720	74.4342	12.2430	74.5720	(0.237)	0.0000	0.0000	0
2021/10/27	ES33	03/11/2022			Bond Future	12.5396	71.6448	12.5093	71.7840	(0.241)	0.0000	0.0000	0
2021/10/27	ES42	04/11/2021			Bond Future	12.0029	73.8451	11.9777	73.9935	(0.210)	0.0000	0.0000	0
2021/10/27	ES42	03/02/2022			Bond Future	12.2344	74.6903	12.2084	74.8386	(0.212)	0.0000	0.0000	3,579
2021/10/27	ES42	05/05/2022			Bond Future	12.4736	71.3293	12.4466	71.4786	(0.217)	0.0000	0.0000	1,190
2021/10/27	ES42	04/08/2022			Bond Future	12.7147	72.1765	12.6865	72.3271	(0.221)	0.0000	0.0000	0
2021/10/27	ES42	03/11/2022			Bond Future	12.9625	68.8789	12.9331	69.0310	(0.227)	0.0000	0.0000	0
2021/10/27	GOVI	04/11/2021	728.40	Call	GOVI	589,120.0000	58.9120	596,640.0000	59.6640	1.276	0	0	0
2021/10/27	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2021/10/27	GOVI	04/11/2021	728.41	Call	GOVI	589,020.0000	58.9020	596,540.0000	59.6540	1.277	0	0	0
2021/10/27	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	GOVI	04/11/2021			GOVI	787.3120	787.3120	788.0640	788.0640	0.096	0.0000	0.0000	49
2021/10/27	GOVI	04/11/2021	728.42	Call	GOVI	588,920.0000	58.8920	596,440.0000	59.6440	1.277	0	0	0
2021/10/27	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	GOVI	03/02/2022	792.76	Call	GOVI	33,590.0000	3.3590	41,140.0000	4.1140	22.477	0	0	0
2021/10/27	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	GOVI	03/02/2022			GOVI	796.1190	796.1190	796.8740	796.8740	0.095	0.0000	0.0000	1,009
2021/10/27	GOVI	03/02/2022	792.74	Call	GOVI	33,790.0000	3.3790	41,340.0000	4.1340	22.344	0	0	0
2021/10/27	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	GOVI	03/02/2022	792.75	Call	GOVI	33,690.0000	3.3690	41,240.0000	4.1240	22.410	0	0	0
2021/10/27	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	GOVI	05/05/2022	788.25	Call	GOVI	172,340.0000	17.2340	179,960.0000	17.9960	4.421	0	0	0
2021/10/27	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	GOVI	05/05/2022			GOVI	805.4840	805.4840	806.2460	806.2460	0.095	0.0000	0.0000	0
2021/10/27	GOVI	05/05/2022	788.23	Call	GOVI	172,540.0000	17.2540	180,160.0000	18.0160	4.416	0	0	0
2021/10/27	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	GOVI	05/05/2022	788.24	Call	GOVI	172,440.0000	17.2440	180,060.0000	18.0060	4.419	0	0	0
2021/10/27	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	GOVI	04/08/2022	819.28	Put	GOVI	39,930.0000	3.9930	32,240.0000	3.2240	(19.259)	0	0	0
2021/10/27	GOVI	04/08/2022			GOVI	815.2870	815.2870	816.0560	816.0560	0.094	0.0000	0.0000	0
2021/10/27	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	GOVI	04/08/2022	819.26	Put	GOVI	39,730.0000	3.9730	32,040.0000	3.2040	(19.356)	0	0	0
2021/10/27	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	GOVI	04/08/2022	819.27	Put	GOVI	39,830.0000	3.9830	32,140.0000	3.2140	(19.307)	0	0	0
2021/10/27	GOVI	03/11/2022	820.41	Call	GOVI	50,720.0000	5.0720	58,500.0000	5.8500	15.339	0	0	0
2021/10/27	GOVI	03/11/2022	820.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	GOVI	03/11/2022	820.42	Call	GOVI	50,620.0000	5.0620	58,400.0000	5.8400	15.369	0	0	0
2021/10/27	GOVI	03/11/2022	820.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	GOVI	03/11/2022			GOVI	825.4820	825.4820	826.2600	826.2600	0.094	0.0000	0.0000	0
2021/10/27	GOVI	03/11/2022	820.43	Call	GOVI	50,520.0000	5.0520	58,300.0000	5.8300	15.400	0	0	0
2021/10/27	GOVI	03/11/2022	820.43	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/10/27	IGOV	04/11/2021			Index Future	296.9650	296.9650	296.8810	296.8810	(0.028)	0.0000	0.0000	29
2021/10/27	IGOV	03/02/2022			Index Future	300.3600	300.3600	300.2740	300.2740	(0.029)	0.0000	0.0000	487
2021/10/27	IGOV	05/05/2022			Index Future	303.9670	303.9670	303.8780	303.8780	(0.029)	0.0000	0.0000	16
2021/10/27	IGOV	04/08/2022			Index Future	307.7380	307.7380	307.6480	307.6480	(0.029)	0.0000	0.0000	0
2021/10/27	IGOV	03/11/2022			Index Future	311.6580	311.6580	311.5660	311.5660	(0.030)	0.0000	0.0000	0
2021/10/27	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/10/27	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/10/27	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/10/27	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/10/27	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/10/27	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0

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2021/10/27	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/10/27	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/10/27	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/10/27	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/10/27	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/10/27	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/10/27	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/10/27	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/10/27	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/10/27	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/10/27	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/10/27	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/10/27	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/10/27	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/10/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/10/27	JBAF	17/11/2021			Jibar Tradeable Future	3.7350	96.2650	3.7250	96.2750	(0.268)	0.0000	0.0000	50,000
2021/10/27	JBAF	15/12/2021			Jibar Tradeable Future	3.9550	96.0450	3.9450	96.0550	(0.253)	0.0000	0.0000	0
2021/10/27	JBAF	19/01/2022			Jibar Tradeable Future	4.0500	95.9500	4.0500	95.9500	0.000	0.0000	0.0000	0
2021/10/27	JBAF	16/02/2022			Jibar Tradeable Future	4.2600	95.7400	4.2600	95.7400	0.000	0.0000	0.0000	0
2021/10/27	JBAF	16/03/2022			Jibar Tradeable Future	4.3250	95.6750	4.3150	95.6850	(0.231)	0.0000	0.0000	0
2021/10/27	JBAF	20/04/2022			Jibar Tradeable Future	4.5800	95.4200	4.5600	95.4400	(0.437)	0.0000	0.0000	0
2021/10/27	JBAF	15/06/2022			Jibar Tradeable Future	4.9100	95.0900	4.9000	95.1000	(0.204)	0.0000	0.0000	72
2021/10/27	JBAF	21/09/2022			Jibar Tradeable Future	5.3250	94.6750	5.2950	94.7050	(0.563)	0.0000	0.0000	0
2021/10/27	JBAF	21/12/2022			Jibar Tradeable Future	5.8000	94.2000	5.7900	94.2100	(0.172)	0.0000	0.0000	68
2021/10/27	JBAF	15/03/2023			Jibar Tradeable Future	6.1300	93.8700	6.1400	93.8600	0.163	0.0000	0.0000	0
2021/10/27	JBAF	21/06/2023			Jibar Tradeable Future	6.5250	93.4750	6.5200	93.4800	(0.077)	0.0000	0.0000	0
2021/10/27	JBAF	20/09/2023			Jibar Tradeable Future	6.8450	93.1550	6.8250	93.1750	(0.292)	0.0000	0.0000	0
2021/10/27	R023	04/11/2021	4.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	R023	04/11/2021	4.90	Put	Bond Future	722.5600	0.7226	727.8800	0.7279	0.736	0	0	0
2021/10/27	R023	04/11/2021	4.91	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	R023	04/11/2021	4.91	Put	Bond Future	709.7200	0.7097	715.0400	0.7150	0.750	0	0	0
2021/10/27	R023	04/11/2021			Bond Future	5.4654	104.3300	5.4695	104.3247	0.076	0.0000	0.0000	6,810
2021/10/27	R023	04/11/2021	4.92	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	R023	04/11/2021	4.92	Put	Bond Future	696.8800	0.6969	702.2000	0.7022	0.763	0	0	0
2021/10/27	R023	03/02/2022	5.08	Call	Bond Future	15.5100	0.0155	16.1400	0.0161	4.062	0	0	0
2021/10/27	R023	03/02/2022	5.08	Put	Bond Future	669.1600	0.6692	677.8500	0.6778	1.299	0	0	0
2021/10/27	R023	03/02/2022			Bond Future	5.7137	105.4983	5.7216	105.4903	0.137	0.0000	0.0000	11,361
2021/10/27	R023	03/02/2022	5.06	Call	Bond Future	13.9300	0.0139	14.5400	0.0145	4.379	0	0	0
2021/10/27	R023	03/02/2022	5.06	Put	Bond Future	688.3100	0.6883	696.9800	0.6970	1.260	0	0	0
2021/10/27	R023	03/02/2022	5.07	Call	Bond Future	14.7400	0.0147	15.3600	0.0154	4.206	0	0	0
2021/10/27	R023	03/02/2022	5.07	Put	Bond Future	678.7600	0.6788	687.4400	0.6874	1.279	0	0	0
2021/10/27	R023	05/05/2022	6.31	Call	Bond Future	428.0800	0.4281	430.0600	0.4301	0.463	0	0	0
2021/10/27	R023	05/05/2022	6.31	Put	Bond Future	194.8600	0.1949	206.1000	0.2061	5.768	0	0	0
2021/10/27	R023	05/05/2022			Bond Future	6.0132	102.8302	6.0250	102.8210	0.196	0.0000	0.0000	777

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2021/10/27	R023	05/05/2022	6.29	Call	Bond Future	417.2500	0.4173	419.3500	0.4194	0.503	0	0	0
2021/10/27	R023	05/05/2022	6.29	Put	Bond Future	199.7200	0.1997	211.0800	0.2111	5.688	0	0	0
2021/10/27	R023	05/05/2022	6.30	Call	Bond Future	422.6500	0.4227	424.7000	0.4247	0.485	0	0	0
2021/10/27	R023	05/05/2022	6.30	Put	Bond Future	197.2700	0.1973	208.5800	0.2086	5.733	0	0	0
2021/10/27	R023	04/08/2022	6.05	Call	Bond Future	135.4400	0.1354	135.6000	0.1356	0.118	0	0	0
2021/10/27	R023	04/08/2022	6.05	Put	Bond Future	386.4600	0.3865	396.8700	0.3969	2.694	0	0	0
2021/10/27	R023	04/08/2022			Bond Future	6.5068	104.0597	6.5255	104.0495	0.287	0.0000	0.0000	0
2021/10/27	R023	04/08/2022	6.03	Call	Bond Future	130.7700	0.1308	130.6400	0.1306	(0.099)	0	0	0
2021/10/27	R023	04/08/2022	6.03	Put	Bond Future	392.8000	0.3928	402.9200	0.4029	2.576	0	0	0
2021/10/27	R023	04/08/2022	6.04	Call	Bond Future	132.9300	0.1329	133.1000	0.1331	0.128	0	0	0
2021/10/27	R023	04/08/2022	6.04	Put	Bond Future	389.4600	0.3895	399.8800	0.3999	2.675	0	0	0
2021/10/27	R023	03/11/2022	6.25	Call	Bond Future	39.5700	0.0396	36.9200	0.0369	(6.697)	0	0	0
2021/10/27	R023	03/11/2022	6.25	Put	Bond Future	484.9300	0.4849	493.1700	0.4932	1.699	0	0	0
2021/10/27	R023	03/11/2022	6.26	Call	Bond Future	39.8200	0.0398	37.4000	0.0374	(6.077)	0	0	0
2021/10/27	R023	03/11/2022	6.26	Put	Bond Future	482.1200	0.4821	490.5900	0.4906	1.757	0	0	0
2021/10/27	R023	03/11/2022			Bond Future	7.7077	101.4750	7.7436	101.4641	0.465	0.0000	0.0000	0
2021/10/27	R023	03/11/2022	6.27	Call	Bond Future	40.3200	0.0403	37.8900	0.0379	(6.027)	0	0	0
2021/10/27	R023	03/11/2022	6.27	Put	Bond Future	479.5500	0.4795	488.0100	0.4880	1.764	0	0	0
2021/10/27	R035	04/11/2021	10.11	Call	Bond Future	8.0100	0.0080	6.2300	0.0062	(22.222)	0	0	350
2021/10/27	R035	04/11/2021	10.11	Put	Bond Future	3,115.9800	3.1160	2,988.6300	2.9886	(4.087)	0	0	0
2021/10/27	R035	04/11/2021	10.12	Call	Bond Future	9.2400	0.0092	7.2600	0.0073	(21.429)	0	0	400
2021/10/27	R035	04/11/2021	10.12	Put	Bond Future	3,049.6000	3.0496	2,922.0500	2.9220	(4.183)	0	0	0
2021/10/27	R035	04/11/2021	10.23	Put	Bond Future	2,338.8300	2.3388	2,207.9600	2.2080	(5.596)	0	0	0
2021/10/27	R035	04/11/2021	10.62	Call	Bond Future	765.0700	0.7651	801.5900	0.8016	4.773	0	0	400
2021/10/27	R035	04/11/2021	10.62	Put	Bond Future	514.5200	0.5145	425.4700	0.4255	(17.307)	0	0	0
2021/10/27	R035	04/11/2021	11.75	Put	Bond Future	0.0300	0.0000	0.0100	0.0000	(66.667)	0	0	782
2021/10/27	R035	04/11/2021	10.60	Call	Bond Future	692.5000	0.6925	723.9300	0.7239	4.539	0	0	0
2021/10/27	R035	04/11/2021	10.60	Put	Bond Future	570.2800	0.5703	476.1400	0.4761	(16.508)	0	0	350
2021/10/27	R035	04/11/2021	12.53	Call	Bond Future	11,351.4800	11.3515	11,477.0500	11.4770	1.106	0	0	0
2021/10/27	R035	04/11/2021	12.53	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	R035	04/11/2021	11.08	Call	Bond Future	3,154.0100	3.1540	3,270.1700	3.2702	3.683	0	0	0
2021/10/27	R035	04/11/2021	11.08	Put	Bond Future	25.1100	0.0251	15.7000	0.0157	(37.475)	0	0	782
2021/10/27	R035	04/11/2021	11.20	Put	Bond Future	9.1300	0.0091	5.1400	0.0051	(43.702)	0	0	350
2021/10/27	R035	04/11/2021			Bond Future	10.5810	89.6548	10.5615	89.7803	(0.184)	0.0000	0.0000	38,608
2021/10/27	R035	04/11/2021	10.23	Call	Bond Future	37.4800	0.0375	32.1800	0.0322	(14.141)	0	0	782
2021/10/27	R035	04/11/2021	11.75	Call	Bond Future	7,081.6200	7.0816	7,207.1700	7.2072	1.773	0	0	0
2021/10/27	R035	04/11/2021	10.26	Call	Bond Future	52.1900	0.0522	45.9700	0.0460	(11.918)	0	0	150
2021/10/27	R035	04/11/2021	10.26	Put	Bond Future	2,153.4800	2.1535	2,021.6900	2.0217	(6.120)	0	0	0
2021/10/27	R035	04/11/2021	11.20	Call	Bond Future	3,866.3800	3.8664	3,987.9600	3.9880	3.145	0	0	0
2021/10/27	R035	04/11/2021	13.82	Call	Bond Future	17,710.3000	17.7103	17,835.8700	17.8359	0.709	0	0	0
2021/10/27	R035	04/11/2021	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2021/10/27	R035	04/11/2021	12.51	Call	Bond Future	11,246.2000	11.2462	11,371.7700	11.3718	1.117	0	0	0
2021/10/27	R035	04/11/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	R035	04/11/2021	12.52	Call	Bond Future	11,298.8700	11.2989	11,424.4400	11.4244	1.111	0	0	0
2021/10/27	R035	04/11/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	R035	03/02/2022	10.24	Put	Bond Future	4,257.0500	4.2570	4,146.6400	4.1466	(2.594)	0	0	0
2021/10/27	R035	03/02/2022	10.26	Call	Bond Future	726.2600	0.7263	741.2200	0.7412	2.060	0	0	200

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/27	R035	03/02/2022	10.26	Put	Bond Future	4,160.6200	4.1606	4,050.9900	4.0510	(2.635)	0	0	0
2021/10/27	R035	03/02/2022	10.34	Call	Bond Future	880.4000	0.8804	899.3800	0.8994	2.156	0	0	0
2021/10/27	R035	03/02/2022	10.34	Put	Bond Future	3,788.7500	3.7888	3,683.1400	3.6831	(2.787)	0	0	500
2021/10/27	R035	03/02/2022	10.35	Call	Bond Future	901.0000	0.9010	920.4300	0.9204	2.156	0	0	1,600
2021/10/27	R035	03/02/2022	10.35	Put	Bond Future	3,743.9100	3.7439	3,638.7500	3.6388	(2.809)	0	0	0
2021/10/27	R035	03/02/2022	10.61	Call	Bond Future	1,532.3000	1.5323	1,566.0400	1.5660	2.202	0	0	0
2021/10/27	R035	03/02/2022	10.61	Put	Bond Future	2,697.4200	2.6974	2,606.5700	2.6066	(3.368)	0	0	200
2021/10/27	R035	03/02/2022	10.65	Call	Bond Future	1,644.9400	1.6449	1,680.9300	1.6809	2.188	0	0	0
2021/10/27	R035	03/02/2022	11.03	Call	Bond Future	2,933.1100	2.9331	2,991.7300	2.9917	1.999	0	0	0
2021/10/27	R035	03/02/2022	11.05	Put	Bond Future	1,439.0600	1.4391	1,374.4400	1.3744	(4.490)	0	0	1,600
2021/10/27	R035	03/02/2022	11.11	Call	Bond Future	3,254.4500	3.2544	3,318.3500	3.3183	1.963	0	0	0
2021/10/27	R035	03/02/2022	11.22	Call	Bond Future	3,716.6600	3.7167	3,787.1000	3.7871	1.895	0	0	0
2021/10/27	R035	03/02/2022	11.22	Put	Bond Future	1,118.5700	1.1186	1,064.4200	1.0644	(4.841)	0	0	0
2021/10/27	R035	03/02/2022	11.23	Call	Bond Future	3,759.7500	3.7598	3,830.8800	3.8309	1.892	0	0	0
2021/10/27	R035	03/02/2022	11.23	Put	Bond Future	1,101.9200	1.1019	1,048.4600	1.0485	(4.852)	0	0	0
2021/10/27	R035	03/02/2022	11.28	Call	Bond Future	3,978.5900	3.9786	4,052.4700	4.0525	1.857	0	0	0
2021/10/27	R035	03/02/2022	11.28	Put	Bond Future	1,022.9900	1.0230	972.2800	0.9723	(4.957)	0	0	200
2021/10/27	R035	03/02/2022	11.33	Put	Bond Future	950.1500	0.9502	901.9300	0.9019	(5.075)	0	0	500
2021/10/27	R035	03/02/2022	11.39	Call	Bond Future	4,474.5800	4.4746	4,553.8300	4.5538	1.771	0	0	0
2021/10/27	R035	03/02/2022	11.39	Put	Bond Future	869.2400	0.8692	823.9000	0.8239	(5.216)	0	0	683
2021/10/27	R035	03/02/2022	11.73	Call	Bond Future	6,090.9300	6.0909	6,184.1600	6.1842	1.531	0	0	0
2021/10/27	R035	03/02/2022	11.73	Put	Bond Future	522.9900	0.5230	491.6300	0.4916	(5.996)	0	0	280
2021/10/27	R035	03/02/2022	9.92	Call	Bond Future	272.7500	0.2677	273.1700	0.2732	2.024	0	0	200
2021/10/27	R035	03/02/2022	9.92	Put	Bond Future	5,987.4000	5.9874	5,868.2300	5.8682	(1.990)	0	0	0
2021/10/27	R035	03/02/2022			Bond Future	10.7948	90.6588	10.7748	90.7834	(0.185)	0.0000	0.0000	97,331
2021/10/27	R035	03/02/2022	10.24	Call	Bond Future	690.5100	0.6905	704.6900	0.7047	2.054	0	0	500
2021/10/27	R035	03/02/2022	10.65	Put	Bond Future	2,555.9400	2.5559	2,467.3400	2.4673	(3.466)	0	0	683
2021/10/27	R035	03/02/2022	11.03	Put	Bond Future	1,481.8300	1.4818	1,415.8600	1.4159	(4.452)	0	0	280
2021/10/27	R035	03/02/2022	11.05	Call	Bond Future	3,012.1200	3.0121	3,072.0900	3.0721	1.991	0	0	0
2021/10/27	R035	03/02/2022	11.11	Put	Bond Future	1,317.5700	1.3176	1,256.8800	1.2569	(4.606)	0	0	200
2021/10/27	R035	03/02/2022	11.24	Call	Bond Future	3,802.8300	3.8028	3,874.6600	3.8747	1.889	0	0	0
2021/10/27	R035	03/02/2022	11.24	Put	Bond Future	1,085.3300	1.0853	1,032.5700	1.0326	(4.861)	0	0	0
2021/10/27	R035	03/02/2022	11.33	Call	Bond Future	4,202.0000	4.2020	4,278.3700	4.2784	1.817	0	0	0
2021/10/27	R035	03/02/2022	10.10	Call	Bond Future	471.8800	0.4719	481.5600	0.4816	2.051	0	0	280
2021/10/27	R035	03/02/2022	10.10	Put	Bond Future	4,971.5300	4.9715	4,856.6200	4.8566	(2.311)	0	0	0
2021/10/27	R035	03/02/2022	11.88	Call	Bond Future	6,826.0800	6.8261	6,924.1800	6.9242	1.437	0	0	0
2021/10/27	R035	03/02/2022	11.88	Put	Bond Future	413.7400	0.4137	387.2500	0.3873	(6.403)	0	0	1,800
2021/10/27	R035	03/02/2022	9.70	Call	Bond Future	122.6600	0.1227	124.9300	0.1249	1.851	0	0	683
2021/10/27	R035	03/02/2022	9.70	Put	Bond Future	7,365.0800	7.3651	7,242.7600	7.2428	(1.661)	0	0	0
2021/10/27	R035	05/05/2022	11.63	Call	Bond Future	5,084.6600	5.0847	5,153.0500	5.1530	1.345	0	0	0
2021/10/27	R035	05/05/2022	11.63	Put	Bond Future	1,399.1900	1.3992	1,342.4200	1.3424	(4.057)	0	0	0
2021/10/27	R035	05/05/2022	11.64	Call	Bond Future	5,127.1400	5.1271	5,195.9200	5.1959	1.341	0	0	0
2021/10/27	R035	05/05/2022	11.64	Put	Bond Future	1,384.7400	1.3847	1,328.3600	1.3284	(4.072)	0	0	0
2021/10/27	R035	05/05/2022			Bond Future	11.0032	87.2485	10.9826	87.3736	(0.187)	0.0000	0.0000	8,926
2021/10/27	R035	05/05/2022	11.65	Call	Bond Future	5,169.5000	5.1695	5,238.6800	5.2387	1.338	0	0	0
2021/10/27	R035	05/05/2022	11.65	Put	Bond Future	1,370.2300	1.3702	1,314.2500	1.3143	(4.085)	0	0	0
2021/10/27	R035	04/08/2022	10.73	Call	Bond Future	1,907.0800	1.9071	1,904.8100	1.9048	(0.119)	0	0	0
2021/10/27	R035	04/08/2022	10.73	Put	Bond Future	4,869.3200	4.8693	4,741.0500	4.7411	(2.634)	0	0	0

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2021/10/27	R035	04/08/2022	11.13	Put	Bond Future	3,511.3900	3.5114	3,397.1800	3.3972	(3.253)	0	0	100
2021/10/27	R035	04/08/2022	9.84	Call	Bond Future	502.2700	0.5023	491.4800	0.4915	(2.148)	0	0	100
2021/10/27	R035	04/08/2022	9.84	Put	Bond Future	9,230.1900	9.2302	9,093.4000	9.0934	(1.482)	0	0	0
2021/10/27	R035	04/08/2022	10.64	Call	Bond Future	1,697.5500	1.6975	1,692.5700	1.6926	(0.293)	0	0	0
2021/10/27	R035	04/08/2022	10.64	Put	Bond Future	5,219.4800	5.2195	5,088.5000	5.0885	(2.509)	0	0	100
2021/10/27	R035	04/08/2022	10.72	Call	Bond Future	1,883.2800	1.8833	1,880.4700	1.8805	(0.149)	0	0	0
2021/10/27	R035	04/08/2022	10.72	Put	Bond Future	4,907.4600	4.9075	4,778.6500	4.7787	(2.625)	0	0	0
2021/10/27	R035	04/08/2022			Bond Future	11.2204	88.2703	11.1991	88.3963	(0.190)	0.0000	0.0000	0
2021/10/27	R035	04/08/2022	10.74	Call	Bond Future	1,931.3300	1.9313	1,929.3300	1.9293	(0.104)	0	0	0
2021/10/27	R035	04/08/2022	10.74	Put	Bond Future	4,831.7000	4.8317	4,703.7000	4.7037	(2.649)	0	0	0
2021/10/27	R035	04/08/2022	11.13	Call	Bond Future	2,976.1500	2.9762	2,987.9400	2.9879	0.396	0	0	0
2021/10/27	R035	03/11/2022	11.15	Call	Bond Future	2,894.8900	2.8949	2,928.3100	2.9283	1.154	0	0	0
2021/10/27	R035	03/11/2022	11.15	Put	Bond Future	4,581.8600	4.5819	4,488.2600	4.4883	(2.043)	0	0	0
2021/10/27	R035	03/11/2022			Bond Future	11.4406	84.9389	11.4184	85.0659	(0.194)	0.0000	0.0000	0
2021/10/27	R035	03/11/2022	11.13	Call	Bond Future	2,842.1700	2.8422	2,875.3200	2.8753	1.166	0	0	0
2021/10/27	R035	03/11/2022	11.13	Put	Bond Future	4,647.0500	4.6470	4,553.1800	4.5532	(2.020)	0	0	0
2021/10/27	R035	03/11/2022	11.14	Call	Bond Future	2,868.3000	2.8683	2,901.7500	2.9018	1.166	0	0	0
2021/10/27	R035	03/11/2022	11.14	Put	Bond Future	4,614.2000	4.6142	4,520.6300	4.5206	(2.028)	0	0	0
2021/10/27	R186	04/11/2021		Call	Bond Future	14,450.5700	14.4506	14,539.9400	14.5399	0.618	0	0	0
2021/10/27	R186	04/11/2021		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	R186	04/11/2021	7.77	Call	Bond Future	78.2900	0.0783	77.8200	0.0778	(0.600)	0	0	0
2021/10/27	R186	04/11/2021	8.09	Call	Bond Future	674.2600	0.6743	718.5300	0.7185	6.566	0	0	0
2021/10/27	R186	04/11/2021	8.09	Put	Bond Future	183.6000	0.1836	138.5000	0.1385	(24.564)	0	0	0
2021/10/27	R186	04/11/2021	8.10	Call	Bond Future	705.4600	0.7055	751.7600	0.7518	6.563	0	0	0
2021/10/27	R186	04/11/2021	8.10	Put	Bond Future	171.0600	0.1711	127.9900	0.1280	(25.178)	0	0	0
2021/10/27	R186	04/11/2021			Bond Future	7.9782	114.4506	7.9579	114.5399	(0.254)	0.0000	0.0000	16,747
2021/10/27	R186	04/11/2021	7.77	Put	Bond Future	999.1000	0.9991	909.2600	0.9093	(8.992)	0	0	15,177
2021/10/27	R186	04/11/2021	8.11	Call	Bond Future	737.3100	0.7373	785.6200	0.7856	6.552	0	0	0
2021/10/27	R186	04/11/2021	8.11	Put	Bond Future	159.1800	0.1592	118.1200	0.1181	(25.795)	0	0	0
2021/10/27	R186	04/11/2021	8.77	Call	Bond Future	3,416.4500	3.4164	3,505.7100	3.5057	2.613	0	0	0
2021/10/27	R186	04/11/2021	8.77	Put	Bond Future	0.2000	0.0002	0.0900	0.0001	(55.000)	0	0	15,177
2021/10/27	R186	03/02/2022	7.30	Call	Bond Future	173.1100	0.1731	174.5800	0.1746	0.849	0	0	0
2021/10/27	R186	03/02/2022	7.30	Put	Bond Future	4,026.8000	4.0268	3,940.8600	3.9409	(2.134)	0	0	0
2021/10/27	R186	03/02/2022			Bond Future	8.2046	110.4508	8.1836	110.5382	(0.255)	0.0000	0.0000	57,751
2021/10/27	R186	03/02/2022	7.28	Call	Bond Future	163.4400	0.1634	164.7300	0.1647	0.789	0	0	0
2021/10/27	R186	03/02/2022	7.28	Put	Bond Future	4,104.2400	4.1042	4,018.1200	4.0181	(2.098)	0	0	0
2021/10/27	R186	03/02/2022	7.29	Call	Bond Future	168.1600	0.1682	169.5400	0.1695	0.821	0	0	0
2021/10/27	R186	03/02/2022	7.29	Put	Bond Future	4,065.4000	4.0654	3,979.3700	3.9794	(2.116)	0	0	0
2021/10/27	R186	05/05/2022	8.14	Call	Bond Future	0.0000	0.0000	1,175.7000	1.1757	100.000	0	0	454
2021/10/27	R186	05/05/2022	8.14	Put	Bond Future	0.0000	0.0000	2,288.1200	2.2881	100.000	0	0	0
2021/10/27	R186	05/05/2022	8.32	Call	Bond Future	1,487.6500	1.4876	1,503.6900	1.5037	1.078	0	0	0
2021/10/27	R186	05/05/2022	8.32	Put	Bond Future	1,971.3300	1.9713	1,900.1100	1.9001	(3.613)	0	0	0
2021/10/27	R186	05/05/2022	7.28	Call	Bond Future	244.0400	0.2440	239.0300	0.2390	(2.053)	0	0	435
2021/10/27	R186	05/05/2022	7.28	Put	Bond Future	4,947.5000	4.9475	4,855.2300	4.8552	(1.865)	0	0	0
2021/10/27	R186	05/05/2022	7.48	Call	Bond Future	349.3900	0.3494	343.4500	0.3434	(1.700)	0	0	3,600
2021/10/27	R186	05/05/2022	7.48	Put	Bond Future	4,225.6100	4.2256	4,132.4100	4.1324	(2.206)	0	0	0
2021/10/27	R186	05/05/2022			Bond Future	8.4424	111.7514	8.4203	111.8387	(0.262)	0.0000	0.0000	4,404

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2021/10/27	R186	05/05/2022	8.30	Call	Bond Future	1,449.8900	1.4499	1,465.6500	1.4656	1.087	0	0	0
2021/10/27	R186	05/05/2022	8.30	Put	Bond Future	2,012.8300	2.0128	1,941.3300	1.9413	(3.552)	0	0	0
2021/10/27	R186	05/05/2022	8.64	Call	Bond Future	2,162.8300	2.1628	2,188.9800	2.1890	1.209	0	0	0
2021/10/27	R186	05/05/2022	8.64	Put	Bond Future	1,388.0900	1.3881	1,326.9800	1.3270	(4.402)	0	0	4,035
2021/10/27	R186	05/05/2022	7.88	Call	Bond Future	772.0400	0.7720	773.5800	0.7736	0.199	0	0	435
2021/10/27	R186	05/05/2022	7.88	Put	Bond Future	3,016.4400	3.0164	2,930.7200	2.9307	(2.842)	0	0	0
2021/10/27	R186	05/05/2022	8.94	Call	Bond Future	0.0000	0.0000	2,957.1700	2.9572	100.000	0	0	0
2021/10/27	R186	05/05/2022	8.94	Put	Bond Future	0.0000	0.0000	932.0100	0.9320	100.000	0	0	454
2021/10/27	R186	05/05/2022	8.31	Call	Bond Future	1,468.7000	1.4687	1,484.7600	1.4848	1.093	0	0	0
2021/10/27	R186	05/05/2022	8.31	Put	Bond Future	1,992.0000	1.9920	1,920.8000	1.9208	(3.574)	0	0	0
2021/10/27	R186	05/05/2022	6.73	Call	Bond Future	82.4800	0.0825	80.1900	0.0802	(2.776)	0	0	3,600
2021/10/27	R186	05/05/2022	6.73	Put	Bond Future	7,100.6100	7.1006	7,011.0600	7.0111	(1.261)	0	0	0
2021/10/27	R186	04/08/2022	9.78	Call	Bond Future	4,753.1100	4.7531	4,785.1500	4.7851	0.674	0	0	0
2021/10/27	R186	04/08/2022	9.78	Put	Bond Future	824.7100	0.8247	769.2100	0.7692	(6.730)	0	0	3,600
2021/10/27	R186	04/08/2022	8.15	Call	Bond Future	1,113.0400	1.1130	1,098.3300	1.0983	(1.322)	0	0	0
2021/10/27	R186	04/08/2022	8.15	Put	Bond Future	3,172.3000	3.1723	3,070.0500	3.0700	(3.223)	0	0	0
2021/10/27	R186	04/08/2022	7.96	Call	Bond Future	851.0700	0.8511	828.5300	0.8285	(2.648)	0	0	3,600
2021/10/27	R186	04/08/2022			Bond Future	8.6976	107.7923	8.6741	107.8799	(0.271)	0.0000	0.0000	0
2021/10/27	R186	04/08/2022	8.13	Call	Bond Future	1,083.5700	1.0836	1,067.9300	1.0679	(1.443)	0	0	0
2021/10/27	R186	04/08/2022	8.13	Put	Bond Future	3,218.9800	3.2190	3,115.8000	3.1158	(3.205)	0	0	0
2021/10/27	R186	04/08/2022	8.14	Call	Bond Future	1,098.0700	1.0981	1,082.9000	1.0829	(1.382)	0	0	0
2021/10/27	R186	04/08/2022	8.14	Put	Bond Future	3,195.4000	3.1954	3,092.6900	3.0927	(3.214)	0	0	0
2021/10/27	R186	04/08/2022	6.96	Call	Bond Future	173.8600	0.1739	152.6900	0.1527	(12.176)	0	0	3,600
2021/10/27	R186	04/08/2022	6.96	Put	Bond Future	6,882.3400	6.8823	6,773.6300	6.7736	(1.580)	0	0	0
2021/10/27	R186	04/08/2022	7.96	Put	Bond Future	3,636.4400	3.6364	3,526.3600	3.5264	(3.027)	0	0	0
2021/10/27	R186	03/11/2022	8.54	Call	Bond Future	1,604.8300	1.6048	1,603.5000	1.6035	(0.083)	0	0	0
2021/10/27	R186	03/11/2022	8.54	Put	Bond Future	3,107.1900	3.1072	3,017.9700	3.0180	(2.871)	0	0	0
2021/10/27	R186	03/11/2022	8.53	Call	Bond Future	1,589.0000	1.5890	1,587.5100	1.5875	(0.094)	0	0	0
2021/10/27	R186	03/11/2022	8.53	Put	Bond Future	3,126.9100	3.1269	3,037.5300	3.0375	(2.858)	0	0	0
2021/10/27	R186	03/11/2022			Bond Future	8.9665	109.1800	8.9413	109.2679	(0.281)	0.0000	0.0000	0
2021/10/27	R186	03/11/2022	8.55	Call	Bond Future	1,620.3100	1.6203	1,619.1500	1.6191	(0.072)	0	0	0
2021/10/27	R186	03/11/2022	8.55	Put	Bond Future	3,087.1400	3.0871	2,998.0900	2.9981	(2.885)	0	0	0
2021/10/27	R197	04/11/2021			Bond Future	327.8519	327.8519	327.8083	327.8083	(0.013)	0.0000	0.0000	1,189
2021/10/27	R197	03/02/2022			Bond Future	323.3680	323.3680	323.3155	323.3155	(0.016)	0.0000	0.0000	1,048
2021/10/27	R197	05/05/2022			Bond Future	327.2532	327.2532	327.1967	327.1967	(0.017)	0.0000	0.0000	237
2021/10/27	R197	04/08/2022			Bond Future	322.9908	322.9908	322.9332	322.9332	(0.018)	0.0000	0.0000	0
2021/10/27	R197	03/11/2022			Bond Future	327.0668	327.0668	327.0066	327.0066	(0.018)	0.0000	0.0000	0
2021/10/27	R202	04/11/2021			Bond Future	240.8316	240.8316	241.1049	241.1049	0.113	0.0000	0.0000	4,415
2021/10/27	R202	03/02/2022			Bond Future	239.2136	239.2136	239.4838	239.4838	0.113	0.0000	0.0000	7,843
2021/10/27	R202	05/05/2022			Bond Future	242.0874	242.0874	242.3586	242.3586	0.112	0.0000	0.0000	413
2021/10/27	R202	04/08/2022			Bond Future	240.6794	240.6794	240.9533	240.9533	0.114	0.0000	0.0000	0
2021/10/27	R202	03/11/2022			Bond Future	243.7162	243.7162	243.9921	243.9921	0.113	0.0000	0.0000	0
2021/10/27	R209	04/11/2021	10.00	Call	Bond Future	1.7200	0.0017	1.3300	0.0013	(22.674)	0	0	0
2021/10/27	R209	04/11/2021	10.00	Put	Bond Future	3,173.4700	3.1735	3,042.2300	3.0422	(4.136)	0	0	3,100
2021/10/27	R209	04/11/2021	10.25	Put	Bond Future	1,751.7000	1.7517	1,617.3300	1.6173	(7.671)	0	0	4,250

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/27	R209	04/11/2021	12.00	Call	Bond Future	7,498.8100	7.4988	7,629.6600	7.6297	1.745	0	0	0
2021/10/27	R209	04/11/2021	12.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	4,000
2021/10/27	R209	04/11/2021	12.17	Call	Bond Future	8,297.9300	8.2979	8,428.7800	8.4288	1.577	0	0	0
2021/10/27	R209	04/11/2021	12.19	Call	Bond Future	8,390.9400	8.3909	8,521.7900	8.5218	1.559	0	0	0
2021/10/27	R209	04/11/2021	12.19	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	R209	04/11/2021	10.50	Call	Bond Future	404.4900	0.4045	428.7300	0.4287	5.993	0	0	0
2021/10/27	R209	04/11/2021			Bond Future	10.5477	69.2107	10.5244	69.3416	(0.221)	0.0000	0.0000	13,598
2021/10/27	R209	04/11/2021	9.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	1,445
2021/10/27	R209	04/11/2021	9.50	Put	Bond Future	6,250.6600	6.2507	6,119.8100	6.1198	(2.093)	0	0	0
2021/10/27	R209	04/11/2021	10.25	Call	Bond Future	52.9000	0.0529	49.3800	0.0494	(6.654)	0	0	0
2021/10/27	R209	04/11/2021	12.17	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	R209	04/11/2021	12.18	Call	Bond Future	8,344.4600	8.3445	8,475.3100	8.4753	1.568	0	0	0
2021/10/27	R209	04/11/2021	12.18	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	R209	04/11/2021	10.50	Put	Bond Future	672.7400	0.6727	566.1300	0.5661	(15.847)	0	0	150
2021/10/27	R209	03/02/2022	11.03	Call	Bond Future	2,730.6400	2.7306	2,800.9600	2.8010	2.575	0	0	0
2021/10/27	R209	03/02/2022	11.03	Put	Bond Future	1,136.4300	1.1364	1,076.1600	1.0762	(5.303)	0	0	0
2021/10/27	R209	03/02/2022	11.02	Call	Bond Future	2,695.1800	2.6952	2,764.9000	2.7649	2.587	0	0	0
2021/10/27	R209	03/02/2022	11.02	Put	Bond Future	1,153.8500	1.1539	1,092.9800	1.0930	(5.275)	0	0	0
2021/10/27	R209	03/02/2022			Bond Future	10.7335	69.9858	10.7096	70.1164	(0.222)	0.0000	0.0000	22,010
2021/10/27	R209	03/02/2022	11.04	Call	Bond Future	2,766.1600	2.7662	2,837.2000	2.8372	2.568	0	0	0
2021/10/27	R209	03/02/2022	11.04	Put	Bond Future	1,119.1200	1.1191	1,059.5700	1.0596	(5.321)	0	0	0
2021/10/27	R209	05/05/2022	10.75	Call	Bond Future	1,884.4900	1.8845	1,925.1200	1.9251	2.156	0	0	0
2021/10/27	R209	05/05/2022	10.75	Put	Bond Future	2,799.6100	2.7996	2,708.9000	2.7089	(3.240)	0	0	11,050
2021/10/27	R209	05/05/2022	11.43	Call	Bond Future	3,962.8400	3.9628	4,035.6000	4.0356	1.836	0	0	0
2021/10/27	R209	05/05/2022	11.43	Put	Bond Future	1,319.9800	1.3200	1,261.4000	1.2614	(4.438)	0	0	0
2021/10/27	R209	05/05/2022	11.44	Call	Bond Future	3,998.5000	3.9985	4,071.6900	4.0717	1.830	0	0	0
2021/10/27	R209	05/05/2022	11.44	Put	Bond Future	1,305.3200	1.3053	1,247.1700	1.2472	(4.455)	0	0	0
2021/10/27	R209	05/05/2022	9.75	Call	Bond Future	297.1900	0.2972	302.2300	0.3022	1.696	0	0	8,025
2021/10/27	R209	05/05/2022	9.75	Put	Bond Future	6,968.2900	6.9683	6,841.9900	6.8420	(1.812)	0	0	0
2021/10/27	R209	05/05/2022			Bond Future	10.9200	67.6687	10.8954	67.8000	(0.225)	0.0000	0.0000	5,016
2021/10/27	R209	05/05/2022	11.45	Call	Bond Future	4,034.0900	4.0341	4,107.7200	4.1077	1.825	0	0	0
2021/10/27	R209	05/05/2022	11.45	Put	Bond Future	1,290.6400	1.2906	1,232.9300	1.2329	(4.471)	0	0	0
2021/10/27	R209	05/05/2022	12.00	Call	Bond Future	6,135.4600	6.1355	6,229.2000	6.2292	1.528	0	0	0
2021/10/27	R209	05/05/2022	12.00	Put	Bond Future	711.8000	0.7118	674.2000	0.6742	(5.282)	0	0	11,050
2021/10/27	R209	04/08/2022	10.58	Call	Bond Future	1,583.6300	1.5836	1,593.2700	1.5933	0.609	0	0	0
2021/10/27	R209	04/08/2022	10.58	Put	Bond Future	4,423.7900	4.4238	4,301.0000	4.3010	(2.776)	0	0	0
2021/10/27	R209	04/08/2022	10.57	Put	Bond Future	4,458.9600	4.4590	4,335.8800	4.3359	(2.760)	0	0	0
2021/10/27	R209	04/08/2022			Bond Future	11.1102	68.4615	11.0848	68.5939	(0.229)	0.0000	0.0000	0
2021/10/27	R209	04/08/2022	10.59	Call	Bond Future	1,604.0300	1.6040	1,613.9600	1.6140	0.619	0	0	0
2021/10/27	R209	04/08/2022	10.59	Put	Bond Future	4,389.0600	4.3891	4,266.5600	4.2666	(2.791)	0	0	0
2021/10/27	R209	04/08/2022	10.57	Call	Bond Future	1,563.6000	1.5636	1,572.9500	1.5729	0.598	0	0	0
2021/10/27	R209	03/11/2022	11.03	Call	Bond Future	2,564.5100	2.5645	2,607.9600	2.6080	1.694	0	0	0
2021/10/27	R209	03/11/2022	11.03	Put	Bond Future	3,962.9700	3.9630	3,872.7300	3.8727	(2.277)	0	0	0
2021/10/27	R209	03/11/2022			Bond Future	11.3017	66.2096	11.2753	66.3433	(0.233)	0.0000	0.0000	0
2021/10/27	R209	03/11/2022	11.02	Call	Bond Future	2,541.1500	2.5412	2,584.2600	2.5843	1.696	0	0	0
2021/10/27	R209	03/11/2022	11.02	Put	Bond Future	3,991.8900	3.9919	3,901.3100	3.9013	(2.269)	0	0	0
2021/10/27	R209	03/11/2022	11.01	Call	Bond Future	2,517.9000	2.5179	2,560.6700	2.5607	1.699	0	0	0
2021/10/27	R209	03/11/2022	11.01	Put	Bond Future	4,020.9700	4.0210	3,930.0500	3.9300	(2.261)	0	0	0

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2021/10/27	R210	04/11/2021			Bond Future	211.7946	211.7946	212.0112	212.0112	0.102	0.0000	0.0000	1,253
2021/10/27	R210	03/02/2022			Bond Future	214.2191	214.2191	214.4328	214.4328	0.100	0.0000	0.0000	1,381
2021/10/27	R210	05/05/2022			Bond Future	213.9395	213.9395	214.1538	214.1538	0.100	0.0000	0.0000	104
2021/10/27	R210	04/08/2022			Bond Future	216.6230	216.6230	216.8385	216.8385	0.099	0.0000	0.0000	0
2021/10/27	R210	03/11/2022			Bond Future	216.4413	216.4413	216.6594	216.6594	0.101	0.0000	0.0000	0
2021/10/27	R212	04/11/2021			Bond Future	175.7613	175.7613	175.9077	175.9077	0.083	0.0000	0.0000	2,585
2021/10/27	R213	04/11/2021	11.09	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/27	R213	04/11/2021	11.10	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/27	R213	04/11/2021	11.11	Call	Bond Future	6,302.6700	6.3027	6,380.1000	6.3801	1.229	0	0	0
2021/10/27	R213	04/11/2021			Bond Future	9.8613	84.1643	9.8467	84.2418	(0.148)	0.0000	0.0000	7,073
2021/10/27	R213	04/11/2021	11.09	Call	Bond Future	6,206.7400	6.2067	6,284.1700	6.2842	1.248	0	0	0
2021/10/27	R213	04/11/2021	11.10	Call	Bond Future	6,254.7200	6.2547	6,332.1500	6.3322	1.238	0	0	0
2021/10/27	R213	04/11/2021	11.11	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/10/27	R213	03/02/2022	9.22	Put	Bond Future	4,814.9300	4.8149	4,738.0200	4.7380	(1.597)	0	0	0
2021/10/27	R213	03/02/2022	9.58	Put	Bond Future	3,273.4100	3.2734	3,201.4200	3.2014	(2.199)	0	0	200
2021/10/27	R213	03/02/2022	9.98	Call	Bond Future	1,465.7000	1.4657	1,482.1600	1.4822	1.123	0	0	0
2021/10/27	R213	03/02/2022	9.98	Put	Bond Future	1,965.9000	1.9659	1,906.2200	1.9062	(3.036)	0	0	0
2021/10/27	R213	03/02/2022	10.00	Call	Bond Future	1,515.3500	1.5153	1,532.5000	1.5325	1.132	0	0	0
2021/10/27	R213	03/02/2022	10.00	Put	Bond Future	1,911.9200	1.9119	1,852.9300	1.8529	(3.085)	0	0	430
2021/10/27	R213	03/02/2022	10.60	Put	Bond Future	781.5000	0.7815	746.3200	0.7463	(4.502)	0	0	430
2021/10/27	R213	03/02/2022	10.67	Call	Bond Future	3,681.4900	3.6815	3,724.7900	3.7248	1.176	0	0	0
2021/10/27	R213	03/02/2022	10.67	Put	Bond Future	701.7500	0.7017	668.9100	0.6689	(4.680)	0	0	220
2021/10/27	R213	03/02/2022	8.63	Call	Bond Future	35.6400	0.0356	34.8200	0.0348	(2.301)	0	0	200
2021/10/27	R213	03/02/2022	8.63	Put	Bond Future	7,935.5100	7.9355	7,858.5500	7.8586	(0.970)	0	0	0
2021/10/27	R213	03/02/2022	8.80	Call	Bond Future	62.7100	0.0627	61.5900	0.0616	(1.786)	0	0	102
2021/10/27	R213	03/02/2022	8.80	Put	Bond Future	6,985.2300	6.9852	6,907.9700	6.9080	(1.106)	0	0	0
2021/10/27	R213	03/02/2022			Bond Future	10.0768	85.1068	10.0621	85.1830	(0.147)	0.0000	0.0000	16,478
2021/10/27	R213	03/02/2022	9.22	Call	Bond Future	249.5000	0.2495	248.7300	0.2487	(0.309)	0	0	430
2021/10/27	R213	03/02/2022	9.58	Call	Bond Future	664.9700	0.6650	669.1200	0.6691	0.624	0	0	0
2021/10/27	R213	03/02/2022	9.76	Call	Bond Future	982.7900	0.9828	992.3700	0.9924	0.975	0	0	0
2021/10/27	R213	03/02/2022	9.76	Put	Bond Future	2,634.0400	2.6340	2,567.4800	2.5675	(2.527)	0	0	102
2021/10/27	R213	03/02/2022	9.96	Call	Bond Future	1,417.1700	1.4172	1,432.9400	1.4329	1.113	0	0	0
2021/10/27	R213	03/02/2022	9.96	Put	Bond Future	2,021.1600	2.0212	1,960.7900	1.9608	(2.987)	0	0	0
2021/10/27	R213	03/02/2022	9.97	Call	Bond Future	1,441.4100	1.4414	1,457.5200	1.4575	1.118	0	0	0
2021/10/27	R213	03/02/2022	9.97	Put	Bond Future	1,993.4800	1.9935	1,933.4500	1.9334	(3.011)	0	0	0
2021/10/27	R213	03/02/2022	10.15	Call	Bond Future	1,917.2000	1.9172	1,940.8700	1.9409	1.235	0	0	0
2021/10/27	R213	03/02/2022	10.15	Put	Bond Future	1,541.9100	1.5419	1,489.4400	1.4894	(3.403)	0	0	200
2021/10/27	R213	03/02/2022	10.17	Call	Bond Future	1,974.4600	1.9745	1,999.0600	1.9991	1.246	0	0	0
2021/10/27	R213	03/02/2022	10.17	Put	Bond Future	1,496.9600	1.4970	1,445.4200	1.4454	(3.443)	0	0	220
2021/10/27	R213	03/02/2022	10.25	Call	Bond Future	2,212.2600	2.2123	2,240.4300	2.2404	1.273	0	0	0
2021/10/27	R213	03/02/2022	10.25	Put	Bond Future	1,327.5800	1.3276	1,279.6100	1.2796	(3.613)	0	0	102
2021/10/27	R213	03/02/2022	10.60	Call	Bond Future	3,416.9800	3.4170	3,457.9400	3.4579	1.199	0	0	0
2021/10/27	R213	03/02/2022	9.15	Call	Bond Future	198.7700	0.1988	197.6800	0.1977	(0.548)	0	0	220
2021/10/27	R213	03/02/2022	9.15	Put	Bond Future	5,151.4500	5.1514	5,074.2200	5.0742	(1.499)	0	0	0
2021/10/27	R213	05/05/2022	10.63	Call	Bond Future	3,228.7600	3.2288	3,254.4800	3.2545	0.797	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
2021/10/27	R213	05/05/2022	10.65	Put	Bond Future	1,515.0000	1.5150	1,465.1400	1.4651	(3.291)	0	0	0
2021/10/27	R213	05/05/2022			Bond Future	10.2885	82.5771	10.2733	82.6532	(0.148)	0.0000	0.0000	0
2021/10/27	R213	05/05/2022	10.63	Put	Bond Future	1,548.1700	1.5482	1,497.7300	1.4977	(3.258)	0	0	0
2021/10/27	R213	05/05/2022	10.64	Call	Bond Future	3,260.7400	3.2607	3,286.5300	3.2865	0.791	0	0	0
2021/10/27	R213	05/05/2022	10.64	Put	Bond Future	1,531.6100	1.5316	1,481.2400	1.4812	(3.289)	0	0	0
2021/10/27	R213	05/05/2022	10.65	Call	Bond Future	3,292.6200	3.2926	3,318.9200	3.3189	0.799	0	0	0
2021/10/27	R213	04/08/2022	9.88	Call	Bond Future	1,309.6400	1.3096	1,306.3300	1.3063	(0.253)	0	0	0
2021/10/27	R213	04/08/2022	9.89	Call	Bond Future	1,327.3700	1.3274	1,323.9100	1.3239	(0.261)	0	0	0
2021/10/27	R213	04/08/2022	9.90	Put	Bond Future	4,364.8900	4.3649	4,285.3400	4.2853	(1.822)	0	0	0
2021/10/27	R213	04/08/2022			Bond Future	10.5104	83.5471	10.4946	83.6236	(0.151)	0.0000	0.0000	0
2021/10/27	R213	04/08/2022	9.88	Put	Bond Future	4,430.9500	4.4310	4,351.1500	4.3512	(1.801)	0	0	0
2021/10/27	R213	04/08/2022	9.89	Put	Bond Future	4,397.9700	4.3980	4,318.0200	4.3180	(1.818)	0	0	0
2021/10/27	R213	04/08/2022	9.90	Call	Bond Future	1,344.9700	1.3450	1,341.9100	1.3419	(0.228)	0	0	0
2021/10/27	R213	03/11/2022	10.38	Call	Bond Future	2,222.8800	2.2229	2,245.6000	2.2456	1.022	0	0	0
2021/10/27	R213	03/11/2022	10.38	Put	Bond Future	3,921.7700	3.9218	3,867.6300	3.8676	(1.380)	0	0	0
2021/10/27	R213	03/11/2022	10.39	Call	Bond Future	2,243.7400	2.2437	2,266.6400	2.2666	1.021	0	0	0
2021/10/27	R213	03/11/2022	10.39	Put	Bond Future	3,894.5900	3.8946	3,840.6300	3.8406	(1.386)	0	0	0
2021/10/27	R213	03/11/2022			Bond Future	10.7383	81.0972	10.7219	81.1740	(0.153)	0.0000	0.0000	0
2021/10/27	R213	03/11/2022	10.40	Call	Bond Future	2,265.0400	2.2650	2,288.1200	2.2881	1.019	0	0	0
2021/10/27	R213	03/11/2022	10.40	Put	Bond Future	3,867.8800	3.8679	3,814.1000	3.8141	(1.390)	0	0	0
2021/10/27	R214	04/11/2021	12.46	Call	Bond Future	7,874.9500	7.8750	8,008.0500	8.0080	1.690	0	0	0
2021/10/27	R214	04/11/2021	12.46	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	R214	04/11/2021	12.47	Call	Bond Future	7,921.1800	7.9212	8,054.2800	8.0543	1.680	0	0	0
2021/10/27	R214	04/11/2021			Bond Future	10.9277	65.9126	10.9044	66.0457	(0.213)	0.0000	0.0000	4,541
2021/10/27	R214	04/11/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	R214	04/11/2021	12.48	Call	Bond Future	7,967.3400	7.9673	8,100.4400	8.1004	1.671	0	0	0
2021/10/27	R214	04/11/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	R214	03/02/2022	11.39	Put	Bond Future	1,234.8300	1.2348	1,173.2900	1.1733	(4.984)	0	0	0
2021/10/27	R214	03/02/2022	11.40	Put	Bond Future	1,217.0200	1.2170	1,156.0700	1.1561	(5.008)	0	0	0
2021/10/27	R214	03/02/2022	11.41	Call	Bond Future	2,806.4700	2.8065	2,878.9600	2.8790	2.583	0	0	0
2021/10/27	R214	03/02/2022			Bond Future	11.1144	66.6507	11.0905	66.7835	(0.215)	0.0000	0.0000	18,807
2021/10/27	R214	03/02/2022	11.39	Call	Bond Future	2,735.3000	2.7353	2,806.6100	2.8066	2.607	0	0	0
2021/10/27	R214	03/02/2022	11.40	Call	Bond Future	2,770.8700	2.7709	2,842.7700	2.8428	2.595	0	0	0
2021/10/27	R214	03/02/2022	11.41	Put	Bond Future	1,199.3100	1.1993	1,138.9500	1.1389	(5.033)	0	0	0
2021/10/27	R214	05/05/2022	11.73	Put	Bond Future	1,505.3400	1.5053	1,442.7800	1.4428	(4.156)	0	0	0
2021/10/27	R214	05/05/2022	11.74	Put	Bond Future	1,489.1700	1.4892	1,427.0400	1.4270	(4.172)	0	0	0
2021/10/27	R214	05/05/2022	11.75	Call	Bond Future	3,859.5700	3.8596	3,931.6400	3.9316	1.867	0	0	0
2021/10/27	R214	05/05/2022			Bond Future	11.2951	64.1559	11.2704	64.2897	(0.219)	0.0000	0.0000	441
2021/10/27	R214	05/05/2022	11.73	Call	Bond Future	3,789.7100	3.7897	3,860.9100	3.8609	1.879	0	0	0
2021/10/27	R214	05/05/2022	11.74	Call	Bond Future	3,824.5100	3.8245	3,896.1400	3.8961	1.873	0	0	0
2021/10/27	R214	05/05/2022	11.75	Put	Bond Future	1,473.3300	1.4733	1,411.6400	1.4116	(4.187)	0	0	0
2021/10/27	R214	04/08/2022	10.98	Put	Bond Future	4,378.3200	4.3783	4,254.3300	4.2543	(2.832)	0	0	0
2021/10/27	R214	04/08/2022	10.99	Call	Bond Future	1,663.3200	1.6633	1,674.5700	1.6746	0.676	0	0	0
2021/10/27	R214	04/08/2022			Bond Future	11.4819	64.9064	11.4564	65.0414	(0.223)	0.0000	0.0000	0
2021/10/27	R214	04/08/2022	10.97	Call	Bond Future	1,621.0600	1.6211	1,631.4700	1.6315	0.642	0	0	0
2021/10/27	R214	04/08/2022	10.97	Put	Bond Future	4,413.6800	4.4137	4,289.1700	4.2892	(2.821)	0	0	0
2021/10/27	R214	04/08/2022	10.98	Call	Bond Future	1,642.1200	1.6421	1,653.0500	1.6531	0.666	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
2021/10/27	R214	04/08/2022	10.99	Put	Bond Future	4,343.1800	4.3432	4,219.5100	4.2195	(2.847)	0	0	0
2021/10/27	R214	03/11/2022	11.34	Call	Bond Future	2,447.6800	2.4477	2,491.4300	2.4914	1.787	0	0	0
2021/10/27	R214	03/11/2022	11.36	Put	Bond Future	4,118.0700	4.1181	4,026.2900	4.0263	(2.229)	0	0	0
2021/10/27	R214	03/11/2022			Bond Future	11.6696	62.4707	11.6431	62.6070	(0.227)	0.0000	0.0000	0
2021/10/27	R214	03/11/2022	11.34	Put	Bond Future	4,178.3600	4.1784	4,085.8900	4.0859	(2.213)	0	0	0
2021/10/27	R214	03/11/2022	11.35	Call	Bond Future	2,470.9500	2.4709	2,515.0400	2.5150	1.784	0	0	0
2021/10/27	R214	03/11/2022	11.35	Put	Bond Future	4,148.0000	4.1480	4,055.8700	4.0559	(2.221)	0	0	0
2021/10/27	R214	03/11/2022	11.36	Call	Bond Future	2,494.5900	2.4946	2,539.0300	2.5390	1.781	0	0	0
2021/10/27	R248	04/11/2021	10.20	Put	Bond Future	5,285.9200	5.2859	5,117.6300	5.1176	(3.184)	0	0	0
2021/10/27	R248	04/11/2021	12.85	Call	Bond Future	12,244.5900	12.2446	12,412.8200	12.4128	1.374	0	0	0
2021/10/27	R248	04/11/2021	12.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	R248	04/11/2021	10.80	Call	Bond Future	364.6100	0.3646	382.3000	0.3823	4.852	0	0	1,050
2021/10/27	R248	04/11/2021	10.80	Put	Bond Future	1,037.9600	1.0380	887.4200	0.8874	(14.503)	0	0	0
2021/10/27	R248	04/11/2021			Bond Future	10.8925	83.2028	10.8693	83.3711	(0.213)	0.0000	0.0000	92,471
2021/10/27	R248	04/11/2021	9.60	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	R248	04/11/2021	9.60	Put	Bond Future	10,362.1100	10.3621	10,193.8800	10.1939	(1.624)	0	0	0
2021/10/27	R248	04/11/2021	10.20	Call	Bond Future	0.2600	0.0003	0.2000	0.0002	(23.077)	0	0	1,050
2021/10/27	R248	04/11/2021	10.30	Call	Bond Future	1.2900	0.0013	1.0700	0.0011	(17.054)	0	0	0
2021/10/27	R248	04/11/2021	10.30	Put	Bond Future	4,487.5000	4.4875	4,319.0500	4.3190	(3.754)	0	0	0
2021/10/27	R248	04/11/2021	12.84	Call	Bond Future	12,190.5600	12.1906	12,358.7900	12.3588	1.380	0	0	0
2021/10/27	R248	04/11/2021	12.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	R248	04/11/2021	12.83	Call	Bond Future	12,136.4500	12.1364	12,304.6800	12.3047	1.386	0	0	0
2021/10/27	R248	04/11/2021	12.83	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/27	R248	03/02/2022	10.40	Call	Bond Future	517.7100	0.5177	536.5900	0.5366	3.647	0	0	100
2021/10/27	R248	03/02/2022	10.50	Call	Bond Future	683.4400	0.6834	707.5700	0.7076	3.531	0	0	0
2021/10/27	R248	03/02/2022	10.50	Put	Bond Future	4,921.0600	4.9211	4,777.1600	4.7772	(2.924)	0	0	0
2021/10/27	R248	03/02/2022	10.90	Call	Bond Future	1,676.5900	1.6766	1,729.1800	1.7292	3.137	0	0	900
2021/10/27	R248	03/02/2022	10.90	Put	Bond Future	2,939.1000	2.9391	2,823.6600	2.8237	(3.928)	0	0	0
2021/10/27	R248	03/02/2022	11.47	Call	Bond Future	3,940.6100	3.9406	4,040.0600	4.0401	2.524	0	0	0
2021/10/27	R248	03/02/2022	10.20	Put	Bond Future	6,868.9400	6.8689	6,711.5300	6.7115	(2.292)	0	0	0
2021/10/27	R248	03/02/2022	11.48	Call	Bond Future	3,987.7800	3.9878	4,087.9300	4.0879	2.511	0	0	0
2021/10/27	R248	03/02/2022	11.49	Put	Bond Future	1,230.9300	1.2309	1,163.7500	1.1638	(5.458)	0	0	0
2021/10/27	R248	03/02/2022	9.80	Call	Bond Future	65.7500	0.0658	68.5400	0.0685	4.243	0	0	0
2021/10/27	R248	03/02/2022	9.80	Put	Bond Future	9,983.9200	9.9839	9,818.6800	9.8187	(1.655)	0	0	0
2021/10/27	R248	03/02/2022	10.00	Call	Bond Future	128.1500	0.1281	133.3900	0.1334	4.089	0	0	1,300
2021/10/27	R248	03/02/2022	10.00	Put	Bond Future	8,357.9800	8.3580	8,195.1900	8.1952	(1.948)	0	0	0
2021/10/27	R248	03/02/2022			Bond Future	11.0775	84.1346	11.0536	84.3026	(0.216)	0.0000	0.0000	177,339
2021/10/27	R248	03/02/2022	10.40	Put	Bond Future	5,528.6700	5.5287	5,379.5200	5.3795	(2.698)	0	0	0
2021/10/27	R248	03/02/2022	10.70	Call	Bond Future	1,117.2800	1.1173	1,154.6000	1.1546	3.340	0	0	1,300
2021/10/27	R248	03/02/2022	10.70	Put	Bond Future	3,844.1600	3.8442	3,713.4500	3.7135	(3.400)	0	0	0
2021/10/27	R248	03/02/2022	11.00	Call	Bond Future	2,003.1600	2.0032	2,063.8800	2.0639	3.031	0	0	100
2021/10/27	R248	03/02/2022	11.00	Put	Bond Future	2,550.3200	2.5503	2,443.0100	2.4430	(4.208)	0	0	0
2021/10/27	R248	03/02/2022	11.47	Put	Bond Future	1,268.5300	1.2685	1,199.9500	1.2000	(5.406)	0	0	0
2021/10/27	R248	03/02/2022	10.20	Call	Bond Future	274.1500	0.2741	284.7700	0.2848	3.874	0	0	900
2021/10/27	R248	03/02/2022	11.48	Put	Bond Future	1,249.6700	1.2497	1,181.7900	1.1818	(5.432)	0	0	0
2021/10/27	R248	03/02/2022	11.49	Call	Bond Future	4,034.9600	4.0350	4,135.8100	4.1358	2.499	0	0	0
2021/10/27	R248	05/05/2022	11.79	Call	Bond Future	5,153.3000	5.1533	5,249.3200	5.2493	1.863	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
2021/10/27	R248	05/05/2022	11.79	Put	Bond Future	1,657.7200	1.6577	1,584.6700	1.5847	(4.407)	0	0	0
2021/10/27	R248	05/05/2022	11.80	Call	Bond Future	5,198.9500	5.1989	5,295.5000	5.2955	1.857	0	0	0
2021/10/27	R248	05/05/2022			Bond Future	11.2567	80.7106	11.2319	80.8797	(0.220)	0.0000	0.0000	2,035
2021/10/27	R248	05/05/2022	11.80	Put	Bond Future	1,640.4600	1.6405	1,567.9400	1.5679	(4.421)	0	0	0
2021/10/27	R248	05/05/2022	11.81	Call	Bond Future	5,244.7000	5.2447	5,341.7800	5.3418	1.851	0	0	0
2021/10/27	R248	05/05/2022	11.81	Put	Bond Future	1,623.3800	1.6234	1,551.3900	1.5514	(4.435)	0	0	0
2021/10/27	R248	04/08/2022	10.98	Call	Bond Future	2,102.4700	2.1025	2,117.4800	2.1175	0.714	0	0	0
2021/10/27	R248	04/08/2022	10.98	Put	Bond Future	5,274.5000	5.2745	5,119.0100	5.1190	(2.948)	0	0	0
2021/10/27	R248	04/08/2022	10.99	Call	Bond Future	2,129.3100	2.1293	2,145.0100	2.1450	0.737	0	0	0
2021/10/27	R248	04/08/2022	10.99	Put	Bond Future	5,230.3300	5.2303	5,075.5300	5.0755	(2.960)	0	0	0
2021/10/27	R248	04/08/2022			Bond Future	11.4422	81.6549	11.4165	81.8254	(0.224)	0.0000	0.0000	0
2021/10/27	R248	04/08/2022	11.00	Call	Bond Future	2,156.6200	2.1566	2,172.7400	2.1727	0.747	0	0	0
2021/10/27	R248	04/08/2022	11.00	Put	Bond Future	5,186.7300	5.1867	5,032.3500	5.0324	(2.976)	0	0	0
2021/10/27	R248	03/11/2022	11.30	Put	Bond Future	5,162.2000	5.1622	5,044.6600	5.0447	(2.277)	0	0	0
2021/10/27	R248	03/11/2022	11.31	Put	Bond Future	5,123.8400	5.1238	5,006.7500	5.0068	(2.285)	0	0	0
2021/10/27	R248	03/11/2022	11.32	Call	Bond Future	3,052.2300	3.0522	3,107.4100	3.1074	1.808	0	0	0
2021/10/27	R248	03/11/2022			Bond Future	11.6285	78.3016	11.6018	78.4738	(0.229)	0.0000	0.0000	0
2021/10/27	R248	03/11/2022	11.30	Call	Bond Future	2,993.6000	2.9936	3,048.2100	3.0482	1.824	0	0	0
2021/10/27	R248	03/11/2022	11.31	Call	Bond Future	3,022.8400	3.0228	3,077.9000	3.0779	1.821	0	0	0
2021/10/27	R248	03/11/2022	11.32	Put	Bond Future	5,085.7300	5.0857	4,968.7600	4.9688	(2.300)	0	0	0

Total

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