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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/10/2021 TO 08/10/2021

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
2021/10/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	2025	04/11/2021		Bond Future	155.5255	155.5255	155.3250	155.3250	(0.129)	0.0000	0.0000	5,487
2021/10/08	2025	03/02/2022		Bond Future	155.7147	155.7147	155.5115	155.5115	(0.131)	0.0000	0.0000	0
2021/10/08	2025	05/05/2022		Bond Future	157.5826	157.5826	157.3765	157.3765	(0.131)	0.0000	0.0000	0
2021/10/08	2025	04/08/2022		Bond Future	157.9139	157.9139	157.7039	157.7039	(0.133)	0.0000	0.0000	0
2021/10/08	2029	04/11/2021		Bond Future	114.7357	114.7357	114.5357	114.5357	(0.174)	0.0000	0.0000	2,964
2021/10/08	2029	03/02/2022		Bond Future	116.0438	116.0438	115.8411	115.8411	(0.175)	0.0000	0.0000	0
2021/10/08	2029	05/05/2022		Bond Future	116.2361	116.2361	116.0306	116.0306	(0.177)	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
2021/10/08	2029	04/08/2022			Bond Future	117.6733	117.6733	117.4651	117.4651	(0.177)	0.0000	0.0000	0
2021/10/08	2030	04/11/2021	8.27	Call	Bond Future	0.6200	0.0006	0.2200	0.0002	(64.516)	0	0	300
2021/10/08	2030	04/11/2021	8.27	Put	Bond Future	6,745.0000	6.7450	7,188.9800	7.1890	6.582	0	0	0
2021/10/08	2030	04/11/2021	8.77	Put	Bond Future	3,919.1900	3.9192	4,347.4600	4.3475	10.928	0	0	0
2021/10/08	2030	04/11/2021	11.44	Put	Bond Future	0.1100	0.0001	0.1500	0.0002	36.364	0	0	300
2021/10/08	2030	04/11/2021	10.60	Call	Bond Future	5,724.6600	5.7247	5,285.1300	5.2851	(7.678)	0	0	0
2021/10/08	2030	04/11/2021	10.60	Put	Bond Future	11.7400	0.0117	16.5900	0.0166	41.312	0	0	0
2021/10/08	2030	04/11/2021	11.26	Call	Bond Future	8,868.1000	8.8681	8,423.8600	8.4239	(5.009)	0	0	0
2021/10/08	2030	04/11/2021	9.35	Call	Bond Future	602.8700	0.6029	434.0500	0.4341	(28.003)	0	0	0
2021/10/08	2030	04/11/2021	9.35	Put	Bond Future	1,303.6100	1.3036	1,579.1700	1.5792	21.138	0	0	9,100
2021/10/08	2030	04/11/2021	10.59	Put	Bond Future	12.3400	0.0123	17.4300	0.0174	41.248	0	0	0
2021/10/08	2030	04/11/2021	9.20	Call	Bond Future	339.3800	0.3394	228.4200	0.2284	(32.695)	0	0	29
2021/10/08	2030	04/11/2021	9.30	Put	Bond Future	1,473.9700	1.4740	1,769.6700	1.7697	20.061	0	0	0
2021/10/08	2030	04/11/2021			Bond Future	9.4811	93.8428	9.5648	93.3984	0.884	0.0000	0.0000	93,015
2021/10/08	2030	04/11/2021	8.75	Call	Bond Future	29.4800	0.0295	15.1500	0.0151	(48.609)	0	0	3,250
2021/10/08	2030	04/11/2021	8.75	Put	Bond Future	4,027.3200	4.0273	4,457.3700	4.4574	10.678	0	0	0
2021/10/08	2030	04/11/2021	8.77	Call	Bond Future	33.6500	0.0337	17.5400	0.0175	(47.875)	0	0	300
2021/10/08	2030	04/11/2021	11.44	Call	Bond Future	9,702.1100	9.7021	9,257.7700	9.2578	(4.580)	0	0	0
2021/10/08	2030	04/11/2021	10.61	Call	Bond Future	5,773.0400	5.7730	5,333.2800	5.3333	(7.617)	0	0	0
2021/10/08	2030	04/11/2021	10.61	Put	Bond Future	11.1600	0.0112	15.7800	0.0158	41.398	0	0	0
2021/10/08	2030	04/11/2021	11.26	Put	Bond Future	0.3100	0.0003	0.4500	0.0005	45.161	0	0	29
2021/10/08	2030	04/11/2021	9.90	Call	Bond Future	2,426.3100	2.4263	2,058.1800	2.0582	(15.172)	0	0	29
2021/10/08	2030	04/11/2021	9.90	Put	Bond Future	231.6400	0.2316	307.8900	0.3079	32.917	0	0	0
2021/10/08	2030	04/11/2021	10.59	Call	Bond Future	5,676.2700	5.6763	5,236.9800	5.2370	(7.739)	0	0	0
2021/10/08	2030	04/11/2021	9.20	Put	Bond Future	1,850.5900	1.8506	2,184.0100	2.1840	18.017	0	0	0
2021/10/08	2030	04/11/2021	9.25	Call	Bond Future	416.8400	0.4168	287.4500	0.2875	(31.041)	0	0	0
2021/10/08	2030	04/11/2021	9.25	Put	Bond Future	1,656.8900	1.6569	1,971.8800	1.9719	19.011	0	0	5,000
2021/10/08	2030	04/11/2021	9.30	Call	Bond Future	504.0800	0.5041	355.4000	0.3554	(29.495)	0	0	0
2021/10/08	2030	03/02/2022	9.45	Call	Bond Future	1,279.3500	1.2794	1,100.4100	1.1004	(13.987)	0	0	0
2021/10/08	2030	03/02/2022	9.45	Put	Bond Future	2,568.2100	2.5682	2,839.0000	2.8390	10.544	0	0	0
2021/10/08	2030	03/02/2022	9.35	Call	Bond Future	1,074.1700	1.0742	915.1800	0.9152	(14.801)	0	0	0
2021/10/08	2030	03/02/2022	9.35	Put	Bond Future	2,887.9200	2.8879	3,178.6600	3.1787	10.067	0	0	101
2021/10/08	2030	03/02/2022	8.39	Call	Bond Future	116.2400	0.1162	88.9100	0.0889	(23.512)	0	0	101
2021/10/08	2030	03/02/2022	8.39	Put	Bond Future	7,168.5400	7.1685	7,590.9400	7.5909	5.892	0	0	0
2021/10/08	2030	03/02/2022	8.85	Call	Bond Future	365.1800	0.3652	293.6700	0.2937	(19.582)	0	0	1,000
2021/10/08	2030	03/02/2022	8.85	Put	Bond Future	4,861.4700	4.8615	5,239.6900	5.2397	7.780	0	0	0
2021/10/08	2030	03/02/2022			Bond Future	9.6987	90.8856	9.7865	90.4358	0.906	0.0000	0.0000	5,855
2021/10/08	2030	03/02/2022	10.85	Call	Bond Future	6,036.9800	6.0370	5,645.1800	5.6452	(6.490)	0	0	0
2021/10/08	2030	03/02/2022	10.85	Put	Bond Future	363.0900	0.3631	421.0200	0.4210	15.955	0	0	1,000
2021/10/08	2030	03/02/2022	9.60	Call	Bond Future	1,624.5300	1.6245	1,415.4500	1.4154	(12.870)	0	0	1,000
2021/10/08	2030	03/02/2022	9.60	Put	Bond Future	2,133.1900	2.1332	2,373.8400	2.3738	11.281	0	0	0
2021/10/08	2030	03/02/2022	9.78	Call	Bond Future	2,099.7200	2.0997	1,855.0200	1.8550	(11.654)	0	0	0
2021/10/08	2030	03/02/2022	9.78	Put	Bond Future	1,683.2800	1.6833	1,888.3100	1.8883	12.180	0	0	101
2021/10/08	2030	03/02/2022	9.43	Call	Bond Future	1,236.5300	1.2365	1,061.6000	1.0616	(14.147)	0	0	0
2021/10/08	2030	03/02/2022	9.43	Put	Bond Future	2,630.0600	2.6301	2,904.8600	2.9049	10.448	0	0	0
2021/10/08	2030	03/02/2022	9.44	Call	Bond Future	1,257.7300	1.2577	1,080.8000	1.0808	(14.067)	0	0	0
2021/10/08	2030	03/02/2022	9.44	Put	Bond Future	2,598.9100	2.5989	2,871.7100	2.8717	10.497	0	0	0

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2021/10/08	2030	05/05/2022	10.21	Call	Bond Future	3,178.1700	3.1782	2,903.6900	2.9037	(8.636)	0	0	0
2021/10/08	2030	05/05/2022	10.21	Put	Bond Future	1,769.2800	1.7693	1,950.0200	1.9500	10.215	0	0	0
2021/10/08	2030	05/05/2022	9.95	Call	Bond Future	2,447.3800	2.4474	2,211.0700	2.2111	(9.656)	0	0	0
2021/10/08	2030	05/05/2022	8.47	Call	Bond Future	260.6200	0.2606	215.7400	0.2157	(17.220)	0	0	1,073
2021/10/08	2030	05/05/2022	8.81	Put	Bond Future	6,212.6000	6.2126	6,594.2400	6.5942	6.143	0	0	0
2021/10/08	2030	05/05/2022	8.89	Put	Bond Future	5,850.5500	5.8505	6,223.9600	6.2240	6.382	0	0	0
2021/10/08	2030	05/05/2022	8.14	Call	Bond Future	137.6900	0.1377	111.7500	0.1118	(18.839)	0	0	1,800
2021/10/08	2030	05/05/2022	8.14	Put	Bond Future	9,559.6100	9.5596	9,988.8900	9.9889	4.491	0	0	0
2021/10/08	2030	05/05/2022			Bond Future	9.9229	91.9547	10.0150	91.4995	0.928	0.0000	0.0000	0
2021/10/08	2030	05/05/2022	10.20	Call	Bond Future	3,148.4700	3.1485	2,875.4100	2.8754	(8.673)	0	0	0
2021/10/08	2030	05/05/2022	10.20	Put	Bond Future	1,788.1800	1.7882	1,970.3400	1.9703	10.187	0	0	200
2021/10/08	2030	05/05/2022	11.04	Call	Bond Future	6,080.3600	6.0804	5,714.0900	5.7141	(6.024)	0	0	0
2021/10/08	2030	05/05/2022	11.04	Put	Bond Future	754.1900	0.7542	843.1400	0.8431	11.794	0	0	1,800
2021/10/08	2030	05/05/2022	9.35	Call	Bond Future	1,141.7900	1.1418	998.3100	0.9983	(12.566)	0	0	0
2021/10/08	2030	05/05/2022	9.35	Put	Bond Future	4,040.4400	4.0404	4,352.1800	4.3522	7.715	0	0	1,073
2021/10/08	2030	05/05/2022	9.95	Put	Bond Future	2,313.3100	2.3133	2,532.2200	2.5322	9.463	0	0	1,073
2021/10/08	2030	05/05/2022	10.19	Call	Bond Future	3,118.9100	3.1189	2,847.2700	2.8473	(8.709)	0	0	0
2021/10/08	2030	05/05/2022	10.19	Put	Bond Future	1,807.2500	1.8072	1,990.8300	1.9908	10.158	0	0	0
2021/10/08	2030	05/05/2022	8.47	Put	Bond Future	7,847.3200	7.8473	8,257.6600	8.2577	5.229	0	0	0
2021/10/08	2030	05/05/2022	8.81	Call	Bond Future	472.0600	0.4721	398.4800	0.3985	(15.587)	0	0	200
2021/10/08	2030	05/05/2022	8.89	Call	Bond Future	537.9400	0.5379	456.1300	0.4561	(15.208)	0	0	1,800
2021/10/08	2030	05/05/2022	7.73	Call	Bond Future	55.4600	0.0555	43.8100	0.0438	(21.006)	0	0	200
2021/10/08	2030	05/05/2022	7.73	Put	Bond Future	11,818.7100	11.8187	12,262.2800	12.2623	3.753	0	0	0
2021/10/08	2030	04/08/2022	9.56	Call	Bond Future	1,443.8600	1.4439	1,287.8600	1.2879	(10.804)	0	0	0
2021/10/08	2030	04/08/2022	9.56	Put	Bond Future	4,395.4100	4.3954	4,700.5100	4.7005	6.941	0	0	0
2021/10/08	2030	04/08/2022	10.95	Call	Bond Future	5,067.0200	5.0670	4,741.4100	4.7414	(6.426)	0	0	0
2021/10/08	2030	04/08/2022	10.95	Put	Bond Future	1,417.4900	1.4175	1,552.9800	1.5530	9.558	0	0	800
2021/10/08	2030	04/08/2022			Bond Future	10.1652	89.0171	10.2621	88.5560	0.953	0.0000	0.0000	0
2021/10/08	2030	04/08/2022	9.55	Call	Bond Future	1,426.1100	1.4261	1,271.4300	1.2714	(10.846)	0	0	0
2021/10/08	2030	04/08/2022	9.55	Put	Bond Future	4,427.4700	4.4275	4,733.8900	4.7339	6.921	0	0	0
2021/10/08	2030	04/08/2022	8.30	Call	Bond Future	237.4300	0.2374	199.8200	0.1998	(15.840)	0	0	800
2021/10/08	2030	04/08/2022	8.30	Put	Bond Future	9,743.9700	9.7440	10,167.4600	10.1675	4.346	0	0	0
2021/10/08	2030	04/08/2022	9.05	Call	Bond Future	736.6900	0.7367	641.4500	0.6414	(12.928)	0	0	800
2021/10/08	2030	04/08/2022	9.05	Put	Bond Future	6,272.7900	6.2728	6,638.6500	6.6387	5.832	0	0	0
2021/10/08	2030	04/08/2022	9.54	Call	Bond Future	1,408.4900	1.4085	1,255.1300	1.2551	(10.888)	0	0	0
2021/10/08	2030	04/08/2022	9.54	Put	Bond Future	4,459.6900	4.4597	4,767.4300	4.7674	6.900	0	0	0
2021/10/08	2032	04/11/2021	9.83	Call	Bond Future	291.1300	0.2911	228.3800	0.2284	(21.554)	0	0	700
2021/10/08	2032	04/11/2021	11.69	Call	Bond Future	8,417.7200	8.4177	8,167.2100	8.1672	(2.976)	0	0	0
2021/10/08	2032	04/11/2021	11.70	Call	Bond Future	8,468.3400	8.4683	8,217.8300	8.2178	(2.958)	0	0	0
2021/10/08	2032	04/11/2021	11.71	Put	Bond Future	1.0200	0.0010	1.1100	0.0011	8.824	0	0	0
2021/10/08	2032	04/11/2021			Bond Future	10.1409	88.9147	10.1840	88.6641	0.426	0.0000	0.0000	127,603
2021/10/08	2032	04/11/2021	9.33	Call	Bond Future	13.0300	0.0130	8.2100	0.0082	(36.992)	0	0	700
2021/10/08	2032	04/11/2021	9.33	Put	Bond Future	4,901.4500	4.9014	5,147.2400	5.1472	5.015	0	0	0
2021/10/08	2032	04/11/2021	9.83	Put	Bond Future	2,123.4600	2.1235	2,311.3200	2.3113	8.847	0	0	0
2021/10/08	2032	04/11/2021	11.69	Put	Bond Future	1.1500	0.0012	1.2500	0.0013	8.696	0	0	0
2021/10/08	2032	04/11/2021	11.70	Put	Bond Future	1.0800	0.0011	1.1800	0.0012	9.259	0	0	0
2021/10/08	2032	04/11/2021	11.71	Call	Bond Future	8,518.9300	8.5189	8,268.4100	8.2684	(2.941)	0	0	0

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2021/10/08	2032	04/11/2021	12.81	Call	Bond Future	13,829.0600		13.8291	13,578.4500	13.5785	(1.812)	0	0	0
2021/10/08	2032	04/11/2021	12.81	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	700
2021/10/08	2032	03/02/2022	11.13	Call	Bond Future	4,889.9200		4.8899	4,684.1900	4.6842	(4.207)	0	0	0
2021/10/08	2032	03/02/2022	11.13	Put	Bond Future	681.9300		0.6819	729.9900	0.7300	7.048	0	0	210
2021/10/08	2032	03/02/2022	10.65	Call	Bond Future	2,974.5500		2.9745	2,807.5200	2.8075	(5.615)	0	0	0
2021/10/08	2032	03/02/2022	10.65	Put	Bond Future	1,349.3500		1.3494	1,436.1100	1.4361	6.430	0	0	1,050
2021/10/08	2032	03/02/2022	10.66	Call	Bond Future	3,010.2200		3.0102	2,842.2000	2.8422	(5.582)	0	0	0
2021/10/08	2032	03/02/2022	10.66	Put	Bond Future	1,330.1100		1.3301	1,415.8800	1.4159	6.448	0	0	97
2021/10/08	2032	03/02/2022	10.45	Put	Bond Future	1,783.6000		1.7836	1,891.3600	1.8914	6.042	0	0	198
2021/10/08	2032	03/02/2022	10.53	Call	Bond Future	2,560.3000		2.5603	2,405.5900	2.4056	(6.043)	0	0	0
2021/10/08	2032	03/02/2022	10.53	Put	Bond Future	1,597.7500		1.5978	1,696.8300	1.6968	6.201	0	0	210
2021/10/08	2032	03/02/2022	10.35	Put	Bond Future	2,039.8200		2.0398	2,158.8300	2.1588	5.834	0	0	400
2021/10/08	2032	03/02/2022	10.42	Call	Bond Future	2,206.6800		2.2067	2,063.9800	2.0640	(6.467)	0	0	0
2021/10/08	2032	03/02/2022	10.42	Put	Bond Future	1,857.6600		1.8577	1,968.7500	1.9688	5.980	0	0	0
2021/10/08	2032	03/02/2022	10.43	Call	Bond Future	2,237.7500		2.2378	2,093.9400	2.0939	(6.427)	0	0	0
2021/10/08	2032	03/02/2022	10.43	Put	Bond Future	1,832.7100		1.8327	1,942.6900	1.9427	6.001	0	0	0
2021/10/08	2032	03/02/2022	9.81	Call	Bond Future	721.0100		0.7210	650.7000	0.6507	(9.752)	0	0	0
2021/10/08	2032	03/02/2022	9.81	Put	Bond Future	3,883.0700		3.8831	4,066.5500	4.0665	4.725	0	0	198
2021/10/08	2032	03/02/2022	9.90	Put	Bond Future	3,517.1200		3.5171	3,690.0100	3.6900	4.916	0	0	900
2021/10/08	2032	03/02/2022	9.58	Call	Bond Future	394.9300		0.3949	349.4400	0.3494	(11.518)	0	0	400
2021/10/08	2032	03/02/2022	9.58	Put	Bond Future	4,930.2100		4.9302	5,138.5100	5.1385	4.225	0	0	0
2021/10/08	2032	03/02/2022	9.67	Call	Bond Future	507.0700		0.5071	452.3600	0.4524	(10.789)	0	0	0
2021/10/08	2032	03/02/2022	8.91	Put	Bond Future	8,760.3300		8.7603	9,004.3000	9.0043	2.785	0	0	0
2021/10/08	2032	03/02/2022			Bond Future	10.3579		89.9064	10.4030	89.6526	0.436	0.0000	0.0000	4,830
2021/10/08	2032	03/02/2022	10.95	Call	Bond Future	4,131.5100		4.1315	3,938.1900	3.9382	(4.679)	0	0	0
2021/10/08	2032	03/02/2022	10.95	Put	Bond Future	879.5300		0.8795	940.0000	0.9400	6.875	0	0	400
2021/10/08	2032	03/02/2022	10.90	Call	Bond Future	3,928.4800		3.9285	3,739.0600	3.7391	(4.822)	0	0	0
2021/10/08	2032	03/02/2022	10.90	Put	Bond Future	944.7000		0.9447	1,009.0700	1.0091	6.814	0	0	900
2021/10/08	2032	03/02/2022	10.44	Call	Bond Future	2,269.0300		2.2690	2,124.1100	2.1241	(6.387)	0	0	0
2021/10/08	2032	03/02/2022	10.44	Put	Bond Future	1,808.0200		1.8080	1,916.8900	1.9169	6.022	0	0	0
2021/10/08	2032	03/02/2022	10.45	Call	Bond Future	2,300.5300		2.3005	2,154.5000	2.1545	(6.348)	0	0	0
2021/10/08	2032	03/02/2022	10.35	Call	Bond Future	1,995.3500		1.9953	1,860.5700	1.8606	(6.755)	0	0	0
2021/10/08	2032	03/02/2022	9.90	Call	Bond Future	884.9200		0.8849	804.0200	0.8040	(9.142)	0	0	900
2021/10/08	2032	03/02/2022	10.14	Call	Bond Future	1,420.2600		1.4203	1,310.3000	1.3103	(7.742)	0	0	0
2021/10/08	2032	03/02/2022	10.14	Put	Bond Future	2,659.7000		2.6597	2,803.5300	2.8035	5.408	0	0	97
2021/10/08	2032	03/02/2022	9.62	Call	Bond Future	442.3700		0.4424	392.8700	0.3929	(11.190)	0	0	210
2021/10/08	2032	03/02/2022	9.62	Put	Bond Future	4,736.8400		4.7368	4,941.1300	4.9411	4.313	0	0	0
2021/10/08	2032	03/02/2022	9.67	Put	Bond Future	4,501.7100		4.5017	4,700.7900	4.7008	4.422	0	0	1,050
2021/10/08	2032	03/02/2022	8.91	Call	Bond Future	62.8400		0.0628	53.0200	0.0530	(15.627)	0	0	198
2021/10/08	2032	03/02/2022	9.14	Call	Bond Future	122.2300		0.1222	104.7800	0.1048	(14.276)	0	0	97
2021/10/08	2032	03/02/2022	9.14	Put	Bond Future	7,363.1200		7.3631	7,599.4600	7.5995	3.210	0	0	0
2021/10/08	2032	03/02/2022	9.57	Call	Bond Future	383.5500		0.3835	339.0400	0.3390	(11.605)	0	0	1,050
2021/10/08	2032	03/02/2022	9.57	Put	Bond Future	4,979.1700		4.9792	5,188.4500	5.1885	4.203	0	0	0
2021/10/08	2032	05/05/2022	11.18	Call	Bond Future	4,564.0700		4.5641	4,380.5300	4.3805	(4.021)	0	0	0
2021/10/08	2032	05/05/2022	11.18	Put	Bond Future	1,357.8200		1.3578	1,431.2900	1.4313	5.411	0	0	780
2021/10/08	2032	05/05/2022	11.02	Put	Bond Future	1,605.7800		1.6058	1,690.3600	1.6904	5.267	0	0	0
2021/10/08	2032	05/05/2022	11.03	Call	Bond Future	4,012.3700		4.0124	3,839.2000	3.8392	(4.316)	0	0	0
2021/10/08	2032	05/05/2022	11.03	Put	Bond Future	1,589.3700		1.5894	1,673.2100	1.6732	5.275	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
2021/10/08	2032	05/05/2022	10.29	Put	Bond Future	0.0000	0.0000	3,529.9400	3.5299	100.000	0	0	0
2021/10/08	2032	05/05/2022	10.98	Call	Bond Future	0.0000	0.0000	3,666.2400	3.6662	100.000	0	0	0
2021/10/08	2032	05/05/2022	10.98	Put	Bond Future	0.0000	0.0000	1,763.5500	1.7635	100.000	0	0	993
2021/10/08	2032	05/05/2022			Bond Future	10.5777	86.8171	10.6249	86.5601	0.446	0.0000	0.0000	0
2021/10/08	2032	05/05/2022	11.02	Call	Bond Future	3,976.2100	3.9762	3,803.7800	3.8038	(4.337)	0	0	0
2021/10/08	2032	05/05/2022	11.04	Call	Bond Future	4,048.3800	4.0484	3,874.5000	3.8745	(4.295)	0	0	0
2021/10/08	2032	05/05/2022	11.04	Put	Bond Future	1,572.8600	1.5729	1,655.9900	1.6560	5.285	0	0	0
2021/10/08	2032	05/05/2022	10.18	Call	Bond Future	1,532.4900	1.5325	1,432.7800	1.4328	(6.506)	0	0	780
2021/10/08	2032	05/05/2022	10.18	Put	Bond Future	3,741.4600	3.7415	3,898.7600	3.8988	4.204	0	0	0
2021/10/08	2032	05/05/2022	10.29	Call	Bond Future	0.0000	0.0000	1,682.4600	1.6825	100.000	0	0	993
2021/10/08	2032	05/05/2022	9.58	Call	Bond Future	546.7000	0.5467	498.5900	0.4986	(8.800)	0	0	780
2021/10/08	2032	05/05/2022	9.58	Put	Bond Future	6,233.8600	6.2339	6,442.7600	6.4428	3.351	0	0	0
2021/10/08	2032	04/08/2022	10.20	Put	Bond Future	4,834.3900	4.8344	5,003.7900	5.0038	3.504	0	0	0
2021/10/08	2032	04/08/2022	10.21	Put	Bond Future	4,798.7400	4.7987	4,967.3500	4.9674	3.514	0	0	0
2021/10/08	2032	04/08/2022	10.22	Call	Bond Future	1,579.5100	1.5795	1,487.0400	1.4870	(5.854)	0	0	0
2021/10/08	2032	04/08/2022	8.97	Call	Bond Future	239.5000	0.2395	217.9300	0.2179	(9.006)	0	0	800
2021/10/08	2032	04/08/2022	8.97	Put	Bond Future	10,747.7400	10.7477	10,986.4700	10.9865	2.221	0	0	0
2021/10/08	2032	04/08/2022	9.72	Call	Bond Future	805.3800	0.8054	748.3300	0.7483	(7.084)	0	0	800
2021/10/08	2032	04/08/2022	9.72	Put	Bond Future	6,826.6400	6.8266	7,029.8900	7.0299	2.977	0	0	0
2021/10/08	2032	04/08/2022			Bond Future	10.8071	87.8201	10.8564	87.5598	0.456	0.0000	0.0000	0
2021/10/08	2032	04/08/2022	11.60	Call	Bond Future	5,575.7000	5.5757	5,386.9400	5.3869	(3.385)	0	0	0
2021/10/08	2032	04/08/2022	11.60	Put	Bond Future	1,516.0300	1.5160	1,587.5700	1.5876	4.719	0	0	800
2021/10/08	2032	04/08/2022	11.89	Call	Bond Future	6,670.8900	6.6709	6,468.3400	6.4683	(3.036)	0	0	0
2021/10/08	2032	04/08/2022	11.89	Put	Bond Future	1,191.6100	1.1916	1,249.3600	1.2494	4.846	0	0	0
2021/10/08	2032	04/08/2022	10.20	Call	Bond Future	1,539.4000	1.5394	1,448.5000	1.4485	(5.905)	0	0	0
2021/10/08	2032	04/08/2022	10.21	Call	Bond Future	1,559.3800	1.5594	1,467.6900	1.4677	(5.880)	0	0	0
2021/10/08	2032	04/08/2022	10.22	Put	Bond Future	4,763.2800	4.7633	4,931.1100	4.9311	3.523	0	0	0
2021/10/08	2033	04/11/2021			Bond Future	108.9474	108.9474	108.8757	108.8757	(0.066)	0.0000	0.0000	9,522
2021/10/08	2033	03/02/2022			Bond Future	110.1895	110.1895	110.1166	110.1166	(0.066)	0.0000	0.0000	0
2021/10/08	2033	05/05/2022			Bond Future	110.2315	110.2315	110.1574	110.1574	(0.067)	0.0000	0.0000	0
2021/10/08	2033	04/08/2022			Bond Future	111.5945	111.5945	111.5193	111.5193	(0.067)	0.0000	0.0000	0
2021/10/08	2037	04/11/2021	11.49	Call	Bond Future	4,684.4200	4.6844	4,111.0300	4.1110	(12.240)	0	0	600
2021/10/08	2037	04/11/2021	11.49	Put	Bond Future	67.3100	0.0673	99.1800	0.0992	47.348	0	0	0
2021/10/08	2037	04/11/2021	12.30	Call	Bond Future	9,222.9300	9.2229	8,618.5400	8.6185	(6.553)	0	0	0
2021/10/08	2037	04/11/2021	12.30	Put	Bond Future	1.6600	0.0017	2.5300	0.0025	52.410	0	0	600
2021/10/08	2037	04/11/2021	12.82	Put	Bond Future	0.1000	0.0001	0.1600	0.0002	60.000	0	0	0
2021/10/08	2037	04/11/2021	12.83	Call	Bond Future	12,014.5100	12.0145	11,409.3000	11.4093	(5.037)	0	0	0
2021/10/08	2037	04/11/2021			Bond Future	10.7466	85.6470	10.8405	85.0418	0.874	0.0000	0.0000	120,827
2021/10/08	2037	04/11/2021	12.81	Call	Bond Future	11,912.0900	11.9121	11,306.8800	11.3069	(5.081)	0	0	0
2021/10/08	2037	04/11/2021	12.81	Put	Bond Future	0.1100	0.0001	0.1600	0.0002	45.455	0	0	0
2021/10/08	2037	04/11/2021	12.82	Call	Bond Future	11,963.3200	11.9633	11,358.1200	11.3581	(5.059)	0	0	0
2021/10/08	2037	04/11/2021	12.83	Put	Bond Future	0.1000	0.0001	0.1500	0.0002	50.000	0	0	0
2021/10/08	2037	03/02/2022	11.46	Call	Bond Future	4,180.6100	4.1806	3,742.3600	3.7424	(10.483)	0	0	0
2021/10/08	2037	03/02/2022	11.47	Put	Bond Future	1,037.1600	1.0372	1,209.1500	1.2092	16.583	0	0	0
2021/10/08	2037	03/02/2022	11.45	Call	Bond Future	4,137.3100	4.1373	3,701.1800	3.7012	(10.541)	0	0	0
2021/10/08	2037	03/02/2022			Bond Future	10.9488	82.3482	11.0466	81.7359	0.893	0.0000	0.0000	3,039

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
2021/10/08	2037	03/02/2022	11.46	Put	Bond Future	1,052.9500	1.0530	1,227.0400	1.2270	16.534	0	0	0
2021/10/08	2037	03/02/2022	11.47	Call	Bond Future	4,224.2100	4.2242	3,783.8600	3.7839	(10.424)	0	0	0
2021/10/08	2037	03/02/2022	11.45	Put	Bond Future	1,069.1100	1.0691	1,245.3200	1.2453	16.482	0	0	0
2021/10/08	2037	05/05/2022	11.83	Call	Bond Future	5,342.6300	5.3426	4,897.5300	4.8975	(8.331)	0	0	0
2021/10/08	2037	05/05/2022	11.84	Put	Bond Future	1,337.1900	1.3372	1,510.2900	1.5103	12.945	0	0	0
2021/10/08	2037	05/05/2022	11.82	Call	Bond Future	5,300.2400	5.3002	4,856.7000	4.8567	(8.368)	0	0	0
2021/10/08	2037	05/05/2022			Bond Future	11.1534	83.3172	11.2552	82.6974	0.912	0.0000	0.0000	0
2021/10/08	2037	05/05/2022	11.83	Put	Bond Future	1,351.6800	1.3517	1,526.3400	1.5263	12.922	0	0	0
2021/10/08	2037	05/05/2022	11.84	Call	Bond Future	5,384.9000	5.3849	4,938.2400	4.9382	(8.295)	0	0	0
2021/10/08	2037	05/05/2022	11.82	Put	Bond Future	1,366.1100	1.3661	1,542.3300	1.5423	12.899	0	0	0
2021/10/08	2037	04/08/2022	10.89	Call	Bond Future	1,956.1600	1.9562	1,724.5700	1.7246	(11.839)	0	0	0
2021/10/08	2037	04/08/2022	10.89	Put	Bond Future	4,892.5200	4.8925	5,288.3800	5.2884	8.091	0	0	0
2021/10/08	2037	04/08/2022	10.90	Call	Bond Future	1,980.3000	1.9803	1,746.7900	1.7468	(11.792)	0	0	0
2021/10/08	2037	04/08/2022	10.91	Put	Bond Future	4,815.9200	4.8159	5,207.9400	5.2079	8.140	0	0	0
2021/10/08	2037	04/08/2022			Bond Future	11.3707	80.0244	11.4769	79.3969	0.933	0.0000	0.0000	0
2021/10/08	2037	04/08/2022	11.42	Call	Bond Future	3,455.4600	3.4555	3,123.9400	3.1239	(9.594)	0	0	0
2021/10/08	2037	04/08/2022	11.42	Put	Bond Future	3,163.3400	3.1633	3,459.2700	3.4593	9.355	0	0	50
2021/10/08	2037	04/08/2022	10.90	Put	Bond Future	4,853.9600	4.8540	5,247.9000	5.2479	8.116	0	0	50
2021/10/08	2037	04/08/2022	10.91	Call	Bond Future	2,004.8800	2.0049	1,769.4500	1.7694	(11.743)	0	0	0
2021/10/08	2037	04/08/2022	10.10	Call	Bond Future	684.3900	0.6844	579.8800	0.5799	(15.271)	0	0	50
2021/10/08	2037	04/08/2022	10.10	Put	Bond Future	8,802.9100	8.8029	9,325.8500	9.3259	5.941	0	0	0
2021/10/08	2038	04/11/2021			Bond Future	121.5464	121.5464	121.2264	121.2264	(0.263)	0.0000	0.0000	5,979
2021/10/08	2038	03/02/2022			Bond Future	121.1502	121.1502	120.8262	120.8262	(0.267)	0.0000	0.0000	0
2021/10/08	2038	05/05/2022			Bond Future	122.6037	122.6037	122.2755	122.2755	(0.268)	0.0000	0.0000	0
2021/10/08	2038	04/08/2022			Bond Future	122.3004	122.3004	121.9668	121.9668	(0.273)	0.0000	0.0000	0
2021/10/08	2040	04/11/2021	12.89	Call	Bond Future	12,312.3200	12.3123	11,630.0300	11.6300	(5.542)	0	0	0
2021/10/08	2040	04/11/2021	12.89	Put	Bond Future	0.1900	0.0002	0.3000	0.0003	57.895	0	0	0
2021/10/08	2040	04/11/2021	12.90	Call	Bond Future	12,366.2200	12.3662	11,683.9200	11.6839	(5.517)	0	0	0
2021/10/08	2040	04/11/2021	12.90	Put	Bond Future	0.1800	0.0002	0.2800	0.0003	55.556	0	0	0
2021/10/08	2040	04/11/2021			Bond Future	10.8801	87.6660	10.9791	86.9836	0.910	0.0000	0.0000	81,688
2021/10/08	2040	04/11/2021	12.91	Call	Bond Future	12,420.0500	12.4201	11,737.7500	11.7378	(5.494)	0	0	0
2021/10/08	2040	04/11/2021	12.91	Put	Bond Future	0.1700	0.0002	0.2700	0.0003	58.824	0	0	0
2021/10/08	2040	03/02/2022	11.57	Put	Bond Future	1,119.4500	1.1194	1,319.4200	1.3194	17.863	0	0	0
2021/10/08	2040	03/02/2022	11.58	Put	Bond Future	1,102.3100	1.1023	1,299.8500	1.2999	17.921	0	0	0
2021/10/08	2040	03/02/2022	11.59	Call	Bond Future	4,429.9800	4.4300	3,934.7000	3.9347	(11.180)	0	0	0
2021/10/08	2040	03/02/2022			Bond Future	11.0775	84.1395	11.1806	83.4491	0.931	0.0000	0.0000	3,140
2021/10/08	2040	03/02/2022	11.57	Call	Bond Future	4,337.5200	4.3375	3,847.0900	3.8471	(11.307)	0	0	0
2021/10/08	2040	03/02/2022	11.58	Call	Bond Future	4,383.6700	4.3837	3,890.8100	3.8908	(11.243)	0	0	0
2021/10/08	2040	03/02/2022	11.59	Put	Bond Future	1,085.4100	1.0854	1,280.5300	1.2805	17.977	0	0	0
2021/10/08	2040	05/05/2022	11.91	Put	Bond Future	1,539.2000	1.5392	1,745.3500	1.7453	13.393	0	0	0
2021/10/08	2040	05/05/2022	11.92	Call	Bond Future	5,574.5000	5.5745	5,080.1200	5.0801	(8.869)	0	0	0
2021/10/08	2040	05/05/2022	11.92	Put	Bond Future	1,523.2600	1.5233	1,727.6400	1.7276	13.417	0	0	0
2021/10/08	2040	05/05/2022	13.04	Call	Bond Future	10,907.8900	10.9079	10,286.1500	10.2862	(5.700)	0	0	0
2021/10/08	2040	05/05/2022	13.04	Put	Bond Future	523.3700	0.5234	600.3900	0.6004	14.716	0	0	1,200
2021/10/08	2040	05/05/2022	10.57	Call	Bond Future	1,066.5100	1.0665	889.0400	0.8890	(16.640)	0	0	1,200
2021/10/08	2040	05/05/2022	10.57	Put	Bond Future	5,908.7600	5.9088	6,430.0500	6.4300	8.822	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
2021/10/08	2040	05/05/2022			Bond Future	11.2766	85.1295	11.3840	84.4308	0.952	0.0000	0.0000	0
2021/10/08	2040	05/05/2022	11.91	Call	Bond Future	5,529.9100	5.5299	5,037.3000	5.0373	(8.908)	0	0	0
2021/10/08	2040	05/05/2022	9.82	Call	Bond Future	268.3900	0.2684	211.3000	0.2113	(21.271)	0	0	1,200
2021/10/08	2040	05/05/2022	9.82	Put	Bond Future	10,749.5600	10.7496	11,391.2300	11.3912	5.969	0	0	0
2021/10/08	2040	05/05/2022	11.90	Call	Bond Future	5,485.4100	5.4854	4,994.5900	4.9946	(8.948)	0	0	0
2021/10/08	2040	05/05/2022	11.90	Put	Bond Future	1,555.3100	1.5553	1,763.2500	1.7632	13.370	0	0	0
2021/10/08	2040	04/08/2022	11.05	Call	Bond Future	2,216.6000	2.2166	1,946.1900	1.9462	(12.199)	0	0	0
2021/10/08	2040	04/08/2022	11.05	Put	Bond Future	5,079.4200	5.0794	5,516.3800	5.5164	8.603	0	0	0
2021/10/08	2040	04/08/2022			Bond Future	11.4880	81.6070	11.6000	80.8996	0.975	0.0000	0.0000	0
2021/10/08	2040	04/08/2022	11.03	Call	Bond Future	2,163.8100	2.1638	1,897.7200	1.8977	(12.297)	0	0	0
2021/10/08	2040	04/08/2022	11.03	Put	Bond Future	5,161.1000	5.1611	5,602.3800	5.6024	8.550	0	0	0
2021/10/08	2040	04/08/2022	11.04	Call	Bond Future	2,190.2600	2.1903	1,922.0000	1.9220	(12.248)	0	0	0
2021/10/08	2040	04/08/2022	11.04	Put	Bond Future	5,120.2700	5.1203	5,559.3800	5.5594	8.576	0	0	0
2021/10/08	2044	04/11/2021	12.91	Call	Bond Future	12,355.1800	12.3552	11,660.2300	11.6602	(5.625)	0	0	0
2021/10/08	2044	04/11/2021	12.91	Put	Bond Future	0.2900	0.0003	0.4400	0.0004	51.724	0	0	0
2021/10/08	2044	04/11/2021			Bond Future	10.9021	84.4974	11.0013	83.8023	0.909	0.0000	0.0000	62,280
2021/10/08	2044	04/11/2021	12.89	Call	Bond Future	12,248.1700	12.2482	11,553.2400	11.5532	(5.674)	0	0	0
2021/10/08	2044	04/11/2021	12.89	Put	Bond Future	0.3100	0.0003	0.4800	0.0005	54.839	0	0	0
2021/10/08	2044	04/11/2021	12.90	Call	Bond Future	12,301.7100	12.3017	11,606.7700	11.6068	(5.649)	0	0	0
2021/10/08	2044	04/11/2021	12.90	Put	Bond Future	0.3000	0.0003	0.4600	0.0005	53.333	0	0	0
2021/10/08	2044	03/02/2022	11.59	Call	Bond Future	4,408.1400	4.4081	3,904.8000	3.9048	(11.418)	0	0	0
2021/10/08	2044	03/02/2022	11.59	Put	Bond Future	1,091.7600	1.0918	1,291.5900	1.2916	18.303	0	0	0
2021/10/08	2044	03/02/2022	11.60	Call	Bond Future	4,455.0900	4.4551	3,949.2800	3.9493	(11.354)	0	0	0
2021/10/08	2044	03/02/2022	11.60	Put	Bond Future	1,074.8100	1.0748	1,272.1700	1.2722	18.362	0	0	0
2021/10/08	2044	03/02/2022			Bond Future	11.0894	81.0606	11.1926	80.3574	0.931	0.0000	0.0000	0
2021/10/08	2044	03/02/2022	11.61	Call	Bond Future	4,502.3400	4.5023	3,994.0900	3.9941	(11.289)	0	0	0
2021/10/08	2044	03/02/2022	11.61	Put	Bond Future	1,058.2500	1.0583	1,253.1700	1.2532	18.419	0	0	0
2021/10/08	2044	05/05/2022	11.91	Call	Bond Future	5,559.3200	5.5593	5,055.9600	5.0560	(9.054)	0	0	0
2021/10/08	2044	05/05/2022	11.91	Put	Bond Future	1,522.8000	1.5228	1,731.1000	1.7311	13.679	0	0	0
2021/10/08	2044	05/05/2022	11.92	Call	Bond Future	5,604.4500	5.6045	5,099.2700	5.0993	(9.014)	0	0	0
2021/10/08	2044	05/05/2022	11.92	Put	Bond Future	1,506.8500	1.5069	1,713.3300	1.7133	13.703	0	0	0
2021/10/08	2044	05/05/2022			Bond Future	11.2780	82.0144	11.3855	81.3028	0.953	0.0000	0.0000	0
2021/10/08	2044	05/05/2022	11.93	Call	Bond Future	5,649.8700	5.6499	5,142.8900	5.1429	(8.973)	0	0	0
2021/10/08	2044	05/05/2022	11.93	Put	Bond Future	1,491.2800	1.4913	1,695.9600	1.6960	13.725	0	0	0
2021/10/08	2044	04/08/2022	11.08	Call	Bond Future	2,306.6000	2.3066	2,023.8300	2.0238	(12.259)	0	0	0
2021/10/08	2044	04/08/2022	11.08	Put	Bond Future	4,956.3700	4.9564	5,393.9600	5.3940	8.829	0	0	0
2021/10/08	2044	04/08/2022	11.09	Call	Bond Future	2,334.0900	2.3341	2,049.0800	2.0491	(12.211)	0	0	0
2021/10/08	2044	04/08/2022	11.09	Put	Bond Future	4,915.4400	4.9154	5,350.7900	5.3508	8.857	0	0	0
2021/10/08	2044	04/08/2022			Bond Future	11.4779	78.5811	11.5899	77.8608	0.976	0.0000	0.0000	0
2021/10/08	2044	04/08/2022	11.10	Call	Bond Future	2,361.7500	2.3618	2,074.4900	2.0745	(12.163)	0	0	0
2021/10/08	2044	04/08/2022	11.10	Put	Bond Future	4,874.7800	4.8748	5,307.8800	5.3079	8.885	0	0	0
2021/10/08	2046	04/11/2021			Bond Future	109.0337	109.0337	109.4403	109.4403	0.373	0.0000	0.0000	17,227
2021/10/08	2046	03/02/2022			Bond Future	110.2768	110.2768	110.6877	110.6877	0.373	0.0000	0.0000	0
2021/10/08	2046	05/05/2022			Bond Future	109.7147	109.7147	110.1302	110.1302	0.379	0.0000	0.0000	0
2021/10/08	2046	04/08/2022			Bond Future	111.0717	111.0717	111.4920	111.4920	0.378	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
2021/10/08	2050	04/11/2021			Bond Future	113.0525	113.0525	112.6723	112.6723	(0.336)	0.0000	0.0000	8,607
2021/10/08	2050	03/02/2022			Bond Future	112.3603	112.3603	111.9755	111.9755	(0.343)	0.0000	0.0000	0
2021/10/08	2050	05/05/2022			Bond Future	113.7082	113.7082	113.3185	113.3185	(0.343)	0.0000	0.0000	0
2021/10/08	2050	04/08/2022			Bond Future	113.0946	113.0946	112.6988	112.6988	(0.350)	0.0000	0.0000	0
2021/10/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	AL37	04/11/2021			Index Future	797.2200	797.2200	793.7200	793.7200	(0.439)	0.0000	0.0000	0
2021/10/08	AL37	03/02/2022			Index Future	806.1110	806.1110	802.5690	802.5690	(0.439)	0.0000	0.0000	0
2021/10/08	AL37	05/05/2022			Index Future	815.5840	815.5840	811.9980	811.9980	(0.440)	0.0000	0.0000	0
2021/10/08	AL37	04/08/2022			Index Future	825.3700	825.3700	821.7400	821.7400	(0.440)	0.0000	0.0000	0
2021/10/08	AL7T	04/11/2021			Index Future	900.7540	900.7540	897.0910	897.0910	(0.407)	0.0000	0.0000	0
2021/10/08	AL7T	03/02/2022			Index Future	910.8000	910.8000	907.0940	907.0940	(0.407)	0.0000	0.0000	0
2021/10/08	AL7T	05/05/2022			Index Future	921.5030	921.5030	917.7500	917.7500	(0.407)	0.0000	0.0000	0
2021/10/08	AL7T	04/08/2022			Index Future	932.5600	932.5600	928.7610	928.7610	(0.407)	0.0000	0.0000	0
2021/10/08	ALBI	04/11/2021			Index Future	799.4110	799.4110	794.7630	794.7630	(0.581)	0.0000	0.0000	119
2021/10/08	ALBI	03/02/2022			Index Future	808.3270	808.3270	803.6240	803.6240	(0.582)	0.0000	0.0000	0
2021/10/08	ALBI	05/05/2022			Index Future	817.8250	817.8250	813.0650	813.0650	(0.582)	0.0000	0.0000	0
2021/10/08	ALBI	04/08/2022			Index Future	827.6380	827.6380	822.8200	822.8200	(0.582)	0.0000	0.0000	0
2021/10/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	C048	28/02/2048			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
2021/10/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/10/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/08	ES33	04/11/2021			Bond Future	11.4964	75.6010	11.5898	75.1169	0.813	0.0000	0.0000	350
2021/10/08	ES33	03/02/2022			Bond Future	11.7496	76.4629	11.8472	75.9731	0.830	0.0000	0.0000	0
2021/10/08	ES33	05/05/2022			Bond Future	12.0017	73.6029	12.1036	73.1070	0.849	0.0000	0.0000	0
2021/10/08	ES33	04/08/2022			Bond Future	12.2654	74.4655	12.3719	73.9633	0.868	0.0000	0.0000	0
2021/10/08	ES42	04/11/2021			Bond Future	11.9611	74.0917	12.0547	73.5420	0.783	0.0000	0.0000	4,779
2021/10/08	ES42	03/02/2022			Bond Future	12.1913	74.9366	12.2891	74.3804	0.802	0.0000	0.0000	0
2021/10/08	ES42	05/05/2022			Bond Future	12.4288	71.5773	12.5310	71.0141	0.823	0.0000	0.0000	0
2021/10/08	ES42	04/08/2022			Bond Future	12.6702	72.4147	12.7771	71.8445	0.844	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/08	GOVI	04/11/2021	728.40	Call	GOVI	608,230.0000		60.8230	563,080.0000	56.3080	(7.423)	0	0	0
2021/10/08	GOVI	04/11/2021	728.40	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/08	GOVI	04/11/2021	728.41	Call	GOVI	608,130.0000		60.8130	562,980.0000	56.2980	(7.424)	0	0	0
2021/10/08	GOVI	04/11/2021	728.41	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/08	GOVI	04/11/2021			GOVI	789.2230		789.2230	784.7080	784.7080	(0.572)	0.0000	0.0000	993
2021/10/08	GOVI	04/11/2021	728.42	Call	GOVI	608,030.0000		60.8030	562,880.0000	56.2880	(7.426)	0	0	0
2021/10/08	GOVI	04/11/2021	728.42	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/08	GOVI	03/02/2022	792.76	Call	GOVI	52,650.0000		5.2650	6,980.0000	6.6980	(86.743)	0	0	0
2021/10/08	GOVI	03/02/2022	792.76	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/08	GOVI	03/02/2022			GOVI	798.0250		798.0250	793.4580	793.4580	(0.572)	0.0000	0.0000	0
2021/10/08	GOVI	03/02/2022	792.74	Call	GOVI	52,850.0000		5.2850	7,180.0000	0.7180	(86.414)	0	0	0
2021/10/08	GOVI	03/02/2022	792.74	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/08	GOVI	03/02/2022	792.75	Call	GOVI	52,750.0000		5.2750	7,080.0000	0.7080	(86.578)	0	0	0
2021/10/08	GOVI	03/02/2022	792.75	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/08	GOVI	05/05/2022	788.25	Call	GOVI	191,530.0000		19.1530	145,290.0000	14.5290	(24.142)	0	0	0
2021/10/08	GOVI	05/05/2022	788.25	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/08	GOVI	05/05/2022			GOVI	807.4030		807.4030	802.7790	802.7790	(0.573)	0.0000	0.0000	0
2021/10/08	GOVI	05/05/2022	788.23	Call	GOVI	191,730.0000		19.1730	145,490.0000	14.5490	(24.117)	0	0	0
2021/10/08	GOVI	05/05/2022	788.23	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/08	GOVI	05/05/2022	788.24	Call	GOVI	191,630.0000		19.1630	145,390.0000	14.5390	(24.130)	0	0	0
2021/10/08	GOVI	05/05/2022	788.24	Put	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/08	GOVI	04/08/2022	819.28	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/08	GOVI	04/08/2022	819.28	Put	GOVI	21,900.0000		2.1900	68,700.0000	6.8700	213.699	0	0	0
2021/10/08	GOVI	04/08/2022			GOVI	817.0900		817.0900	812.4100	812.4100	(0.573)	0.0000	0.0000	0
2021/10/08	GOVI	04/08/2022	819.26	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/08	GOVI	04/08/2022	819.26	Put	GOVI	21,700.0000		2.1700	68,500.0000	6.8500	215.668	0	0	0
2021/10/08	GOVI	04/08/2022	819.27	Call	GOVI	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/08	GOVI	04/08/2022	819.27	Put	GOVI	21,800.0000		2.1800	68,600.0000	6.8600	214.679	0	0	0
2021/10/08	GVIX	01/01/2029			LIVE INDEX	110.0000		110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/10/08	IGOV	04/11/2021			Index Future	297.9300		297.9300	297.7610	297.7610	(0.057)	0.0000	0.0000	511
2021/10/08	IGOV	03/02/2022			Index Future	301.3270		301.3270	301.1550	301.1550	(0.057)	0.0000	0.0000	0
2021/10/08	IGOV	05/05/2022			Index Future	304.9410		304.9410	304.7650	304.7650	(0.058)	0.0000	0.0000	0
2021/10/08	IGOV	04/08/2022			Index Future	308.6720		308.6720	308.4940	308.4940	(0.058)	0.0000	0.0000	0
2021/10/08	IS05	21/12/2021			Interest Rate Swap	90.7000		90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/10/08	IS05	15/03/2022			Interest Rate Swap	90.1300		90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/10/08	IS05	21/06/2022			Interest Rate Swap	90.2900		90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/10/08	IS05	20/09/2022			Interest Rate Swap	93.5000		93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/10/08	IS05	20/12/2022			Interest Rate Swap	94.0600		94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/10/08	IS05	22/03/2023			Interest Rate Swap	86.5400		86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/10/08	IS05	20/06/2023			Interest Rate Swap	92.1700		92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/10/08	IS05	19/09/2023			Interest Rate Swap	94.8800		94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/10/08	IS10	17/12/2025			Interest Rate Swap	80.2800		80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/10/08	IS10	16/03/2026			Interest Rate Swap	76.8200		76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/10/08	IS10	15/06/2026			Interest Rate Swap	75.2400		75.2400	75.2400	75.2400	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
2021/10/08	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/10/08	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/10/08	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/10/08	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/10/08	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/10/08	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/10/08	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/10/08	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/10/08	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/10/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/10/08	JBAF	20/10/2021			Jibar Tradeable Future	3.7050	96.2950	3.7050	96.2950	0.000	0.0000	0.0000	0
2021/10/08	JBAF	17/11/2021			Jibar Tradeable Future	3.7600	96.2400	3.7600	96.2400	0.000	0.0000	0.0000	50,000
2021/10/08	JBAF	15/12/2021			Jibar Tradeable Future	4.0550	95.9450	4.0650	95.9350	0.247	0.0000	0.0000	0
2021/10/08	JBAF	19/01/2022			Jibar Tradeable Future	4.1300	95.8700	4.1500	95.8500	0.484	0.0000	0.0000	0
2021/10/08	JBAF	16/02/2022			Jibar Tradeable Future	4.4400	95.5600	4.4600	95.5400	0.450	0.0000	0.0000	0
2021/10/08	JBAF	16/03/2022			Jibar Tradeable Future	4.4950	95.5050	4.5100	95.4900	0.334	0.0000	0.0000	0
2021/10/08	JBAF	15/06/2022			Jibar Tradeable Future	5.1100	94.8900	5.1300	94.8700	0.391	0.0000	0.0000	472
2021/10/08	JBAF	21/09/2022			Jibar Tradeable Future	5.3200	94.6800	5.3400	94.6600	0.376	0.0000	0.0000	0
2021/10/08	JBAF	21/12/2022			Jibar Tradeable Future	5.9900	94.0100	6.0100	93.9900	0.334	0.0000	0.0000	68
2021/10/08	JBAF	15/03/2023			Jibar Tradeable Future	6.1650	93.8350	6.1850	93.8150	0.324	0.0000	0.0000	0
2021/10/08	JBAF	21/06/2023			Jibar Tradeable Future	6.5950	93.4050	6.6050	93.3950	0.152	0.0000	0.0000	0
2021/10/08	JBAF	20/09/2023			Jibar Tradeable Future	6.8050	93.1950	6.8150	93.1850	0.147	0.0000	0.0000	0
2021/10/08	R023	04/11/2021	4.90	Call	Bond Future	4.9400	0.0049	0.1800	0.0002	(96.356)	0	0	0
2021/10/08	R023	04/11/2021	4.90	Put	Bond Future	484.7100	0.4847	780.8900	0.7809	61.105	0	0	0
2021/10/08	R023	04/11/2021	4.91	Call	Bond Future	5.6400	0.0056	0.2200	0.0002	(96.099)	0	0	0
2021/10/08	R023	04/11/2021	4.91	Put	Bond Future	472.5700	0.4726	768.0900	0.7681	62.535	0	0	0
2021/10/08	R023	04/11/2021			Bond Future	5.2748	104.5728	5.5111	104.2719	4.480	0.0000	0.0000	13,176
2021/10/08	R023	04/11/2021	4.92	Call	Bond Future	6.3800	0.0064	0.2600	0.0003	(95.925)	0	0	0
2021/10/08	R023	04/11/2021	4.92	Put	Bond Future	460.4700	0.4605	755.2900	0.7553	64.026	0	0	0
2021/10/08	R023	03/02/2022	5.08	Call	Bond Future	50.2600	0.0503	13.1600	0.0132	(73.816)	0	0	0
2021/10/08	R023	03/02/2022	5.08	Put	Bond Future	463.1100	0.4631	730.7000	0.7307	57.781	0	0	0
2021/10/08	R023	03/02/2022			Bond Future	5.4796	105.7391	5.7760	105.4344	5.410	0.0000	0.0000	0
2021/10/08	R023	03/02/2022	5.06	Call	Bond Future	44.3600	0.0444	10.9900	0.0110	(75.225)	0	0	0
2021/10/08	R023	03/02/2022	5.06	Put	Bond Future	477.9400	0.4779	749.2600	0.7493	56.769	0	0	0
2021/10/08	R023	03/02/2022	5.07	Call	Bond Future	47.3400	0.0473	12.0800	0.0121	(74.482)	0	0	0
2021/10/08	R023	03/02/2022	5.07	Put	Bond Future	470.5600	0.4706	739.9900	0.7400	57.257	0	0	0
2021/10/08	R023	05/05/2022	6.31	Call	Bond Future	598.5400	0.5985	393.0700	0.3931	(34.329)	0	0	0
2021/10/08	R023	05/05/2022	6.31	Put	Bond Future	123.4600	0.1235	226.5300	0.2265	83.485	0	0	0
2021/10/08	R023	05/05/2022			Bond Future	5.7065	103.0721	6.0979	102.7635	6.859	0.0000	0.0000	0
2021/10/08	R023	05/05/2022	6.29	Call	Bond Future	586.0700	0.5861	382.7300	0.3827	(34.696)	0	0	0
2021/10/08	R023	05/05/2022	6.29	Put	Bond Future	126.6800	0.1267	231.8800	0.2319	83.044	0	0	0
2021/10/08	R023	05/05/2022	6.30	Call	Bond Future	592.3000	0.5923	387.8900	0.3879	(34.511)	0	0	0
2021/10/08	R023	05/05/2022	6.30	Put	Bond Future	125.0600	0.1251	229.1900	0.2292	83.264	0	0	0
2021/10/08	R023	04/08/2022	6.05	Call	Bond Future	232.3800	0.2324	110.1900	0.1102	(52.582)	0	0	0
2021/10/08	R023	04/08/2022	6.05	Put	Bond Future	254.6300	0.2546	447.9300	0.4479	75.914	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
2021/10/08	R023	04/08/2022			Bond Future	6.0904	104.2885	6.6651	103.9730	9.437	0.0000	0.0000	0
2021/10/08	R023	04/08/2022	6.03	Call	Bond Future	226.3300	0.2263	106.4100	0.1064	(52.985)	0	0	0
2021/10/08	R023	04/08/2022	6.03	Put	Bond Future	259.5900	0.2596	455.1600	0.4552	75.338	0	0	0
2021/10/08	R023	04/08/2022	6.04	Call	Bond Future	229.3400	0.2293	108.2900	0.1083	(52.782)	0	0	0
2021/10/08	R023	04/08/2022	6.04	Put	Bond Future	257.1000	0.2571	451.5400	0.4515	75.628	0	0	0
2021/10/08	R035	04/11/2021	10.11	Call	Bond Future	146.9600	0.1470	81.5700	0.0816	(44.495)	0	0	350
2021/10/08	R035	04/11/2021	10.11	Put	Bond Future	3,216.1700	3.2162	3,752.0200	3.7520	16.661	0	0	0
2021/10/08	R035	04/11/2021	10.12	Call	Bond Future	155.1400	0.1551	86.6900	0.0867	(44.121)	0	0	400
2021/10/08	R035	04/11/2021	10.12	Put	Bond Future	3,156.7400	3.1567	3,689.5300	3.6895	16.878	0	0	0
2021/10/08	R035	04/11/2021	10.23	Put	Bond Future	2,532.9600	2.5330	3,025.8100	3.0258	19.457	0	0	0
2021/10/08	R035	04/11/2021	12.53	Call	Bond Future	11,390.4200	11.3904	10,789.2700	10.7893	(5.278)	0	0	0
2021/10/08	R035	04/11/2021	12.53	Put	Bond Future	0.1800	0.0002	0.2700	0.0003	50.000	0	0	0
2021/10/08	R035	04/11/2021	11.08	Call	Bond Future	3,355.7800	3.3558	2,832.7300	2.8327	(15.587)	0	0	0
2021/10/08	R035	04/11/2021	11.08	Put	Bond Future	188.1200	0.1881	266.3100	0.2663	41.564	0	0	782
2021/10/08	R035	04/11/2021	11.20	Put	Bond Future	118.2100	0.1182	169.8600	0.1699	43.693	0	0	350
2021/10/08	R035	04/11/2021	11.75	Put	Bond Future	11.7100	0.0117	17.4800	0.0175	49.274	0	0	782
2021/10/08	R035	04/11/2021	10.60	Call	Bond Future	1,158.2900	1.1583	847.4400	0.8474	(26.837)	0	0	0
2021/10/08	R035	04/11/2021	10.60	Put	Bond Future	997.3100	0.9973	1,287.7000	1.2877	29.117	0	0	350
2021/10/08	R035	04/11/2021	10.62	Call	Bond Future	1,228.7100	1.2287	906.2800	0.9063	(26.241)	0	0	400
2021/10/08	R035	04/11/2021	10.62	Put	Bond Future	939.4000	0.9394	1,218.2100	1.2182	29.680	0	0	0
2021/10/08	R035	04/11/2021			Bond Future	10.5750	89.6935	10.6688	89.0923	0.887	0.0000	0.0000	79,909
2021/10/08	R035	04/11/2021	10.23	Call	Bond Future	270.3700	0.2704	161.9800	0.1620	(40.090)	0	0	782
2021/10/08	R035	04/11/2021	13.82	Call	Bond Future	17,749.0600	17.7491	17,147.8200	17.1478	(3.387)	0	0	0
2021/10/08	R035	04/11/2021	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2021/10/08	R035	04/11/2021	12.51	Call	Bond Future	11,285.1600	11.2852	10,684.0200	10.6840	(5.327)	0	0	0
2021/10/08	R035	04/11/2021	12.51	Put	Bond Future	0.2000	0.0002	0.3000	0.0003	50.000	0	0	0
2021/10/08	R035	04/11/2021	12.52	Call	Bond Future	11,337.8200	11.3378	10,736.6700	10.7367	(5.302)	0	0	0
2021/10/08	R035	04/11/2021	12.52	Put	Bond Future	0.1900	0.0002	0.2800	0.0003	47.368	0	0	0
2021/10/08	R035	04/11/2021	11.20	Call	Bond Future	4,014.2200	4.0142	3,464.6300	3.4646	(13.691)	0	0	0
2021/10/08	R035	04/11/2021	11.75	Call	Bond Future	7,132.0600	7.1321	6,536.5900	6.5366	(8.349)	0	0	0
2021/10/08	R035	04/11/2021	10.26	Call	Bond Future	311.8900	0.3119	190.3800	0.1904	(38.959)	0	0	150
2021/10/08	R035	04/11/2021	10.26	Put	Bond Future	2,374.4200	2.3744	2,854.1500	2.8542	20.204	0	0	0
2021/10/08	R035	03/02/2022	11.39	Call	Bond Future	4,601.4000	4.6014	4,151.1400	4.1511	(9.785)	0	0	0
2021/10/08	R035	03/02/2022	11.39	Put	Bond Future	961.0200	0.9610	1,119.0000	1.1190	16.439	0	0	683
2021/10/08	R035	03/02/2022	11.73	Call	Bond Future	6,200.4100	6.2004	5,696.5700	5.6966	(8.126)	0	0	0
2021/10/08	R035	03/02/2022	11.73	Put	Bond Future	597.4300	0.5974	701.8300	0.7018	17.475	0	0	280
2021/10/08	R035	03/02/2022	11.28	Call	Bond Future	4,113.5300	4.1135	3,685.0000	3.6850	(10.418)	0	0	0
2021/10/08	R035	03/02/2022	11.28	Put	Bond Future	1,122.8900	1.1229	1,302.6000	1.3026	16.004	0	0	200
2021/10/08	R035	03/02/2022	11.33	Put	Bond Future	1,046.3200	1.0463	1,215.8900	1.2159	16.206	0	0	500
2021/10/08	R035	03/02/2022	11.11	Call	Bond Future	3,406.5400	3.4065	3,016.0100	3.0160	(11.464)	0	0	0
2021/10/08	R035	03/02/2022	11.22	Call	Bond Future	3,856.8100	3.8568	3,441.1000	3.4411	(10.779)	0	0	0
2021/10/08	R035	03/02/2022	11.22	Put	Bond Future	1,223.6800	1.2237	1,416.2100	1.4162	15.734	0	0	0
2021/10/08	R035	03/02/2022	11.23	Call	Bond Future	3,898.7800	3.8988	3,480.8800	3.4809	(10.719)	0	0	0
2021/10/08	R035	03/02/2022	11.23	Put	Bond Future	1,205.9100	1.2059	1,396.2500	1.3963	15.784	0	0	0
2021/10/08	R035	03/02/2022	10.65	Call	Bond Future	1,796.3700	1.7964	1,527.5500	1.5275	(14.965)	0	0	0
2021/10/08	R035	03/02/2022	11.03	Call	Bond Future	3,093.2000	3.0932	2,722.1300	2.7221	(11.996)	0	0	0
2021/10/08	R035	03/02/2022	11.05	Put	Bond Future	1,562.2500	1.5622	1,794.4700	1.7945	14.864	0	0	1,600

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/08	R035	03/02/2022	10.34	Call	Bond Future	994.9900		0.9950	814.1300	0.8141	(18.177)	0	0	0
2021/10/08	R035	03/02/2022	10.34	Put	Bond Future	3,868.3000		3.8683	4,295.6800	4.2957	11.048	0	0	500
2021/10/08	R035	03/02/2022	10.35	Call	Bond Future	1,016.9100		1.0169	833.2600	0.8333	(18.060)	0	0	1,600
2021/10/08	R035	03/02/2022	10.35	Put	Bond Future	3,824.7800		3.8248	4,249.3700	4.2494	11.101	0	0	0
2021/10/08	R035	03/02/2022	10.61	Call	Bond Future	1,678.5900		1.6786	1,421.1500	1.4212	(15.337)	0	0	0
2021/10/08	R035	03/02/2022	10.61	Put	Bond Future	2,808.6700		2.8087	3,159.4700	3.1595	12.490	0	0	200
2021/10/08	R035	03/02/2022	10.24	Put	Bond Future	4,324.8600		4.3249	4,779.3400	4.7793	10.509	0	0	0
2021/10/08	R035	03/02/2022	10.26	Call	Bond Future	831.4100		0.8314	672.3300	0.6723	(19.134)	0	0	200
2021/10/08	R035	03/02/2022	10.26	Put	Bond Future	4,230.7300		4.2307	4,679.8900	4.6799	10.617	0	0	0
2021/10/08	R035	03/02/2022	9.92	Call	Bond Future	350.4000		0.3504	268.6100	0.2686	(23.342)	0	0	200
2021/10/08	R035	03/02/2022	9.92	Put	Bond Future	6,035.0100		6.0350	6,561.4600	6.5615	8.723	0	0	0
2021/10/08	R035	03/02/2022			Bond Future	10.7892		90.6939	10.8870	90.0856	0.907	0.0000	0.0000	15,584
2021/10/08	R035	03/02/2022	11.88	Call	Bond Future	6,933.0700		6.9331	6,411.3400	6.4113	(7.525)	0	0	0
2021/10/08	R035	03/02/2022	11.88	Put	Bond Future	485.6900		0.4857	572.2000	0.5722	17.812	0	0	1,800
2021/10/08	R035	03/02/2022	11.24	Call	Bond Future	3,940.9100		3.9409	3,520.8300	3.5208	(10.659)	0	0	0
2021/10/08	R035	03/02/2022	11.24	Put	Bond Future	1,188.3700		1.1884	1,376.5300	1.3765	15.833	0	0	0
2021/10/08	R035	03/02/2022	11.33	Call	Bond Future	4,333.2100		4.3332	3,894.5400	3.8945	(10.123)	0	0	0
2021/10/08	R035	03/02/2022	11.11	Put	Bond Future	1,434.6200		1.4346	1,652.3300	1.6523	15.175	0	0	200
2021/10/08	R035	03/02/2022	10.65	Put	Bond Future	2,672.3300		2.6723	3,011.7500	3.0118	12.701	0	0	683
2021/10/08	R035	03/02/2022	11.03	Put	Bond Future	1,606.8800		1.6069	1,844.0500	1.8441	14.760	0	0	280
2021/10/08	R035	03/02/2022	11.05	Call	Bond Future	3,170.3500		3.1704	2,794.3300	2.7943	(11.861)	0	0	0
2021/10/08	R035	03/02/2022	10.10	Call	Bond Future	558.2000		0.5582	439.8000	0.4398	(21.211)	0	0	280
2021/10/08	R035	03/02/2022	10.10	Put	Bond Future	5,022.8100		5.0228	5,512.6500	5.5126	9.752	0	0	0
2021/10/08	R035	03/02/2022	10.24	Call	Bond Future	793.3600		0.7934	639.6000	0.6396	(19.381)	0	0	500
2021/10/08	R035	03/02/2022	9.70	Call	Bond Future	202.6000		0.2026	151.3000	0.1513	(25.321)	0	0	683
2021/10/08	R035	03/02/2022	9.70	Put	Bond Future	7,409.9800		7.4100	7,966.9200	7.9669	7.516	0	0	0
2021/10/08	R035	05/05/2022	11.63	Call	Bond Future	5,176.5000		5.1765	4,743.3100	4.7433	(8.368)	0	0	0
2021/10/08	R035	05/05/2022	11.63	Put	Bond Future	1,456.9700		1.4570	1,639.4300	1.6394	12.523	0	0	0
2021/10/08	R035	05/05/2022	11.64	Call	Bond Future	5,218.2900		5.2183	4,783.5300	4.7835	(8.331)	0	0	0
2021/10/08	R035	05/05/2022	11.64	Put	Bond Future	1,441.8300		1.4418	1,622.7200	1.6227	12.546	0	0	0
2021/10/08	R035	05/05/2022			Bond Future	10.9976		87.2825	11.0995	86.6669	0.927	0.0000	0.0000	0
2021/10/08	R035	05/05/2022	11.65	Call	Bond Future	5,260.1800		5.2602	4,823.8600	4.8239	(8.295)	0	0	0
2021/10/08	R035	05/05/2022	11.65	Put	Bond Future	1,426.8500		1.4269	1,606.1800	1.6062	12.568	0	0	0
2021/10/08	R035	04/08/2022	10.73	Call	Bond Future	1,972.1900		1.9722	1,742.6200	1.7426	(11.640)	0	0	0
2021/10/08	R035	04/08/2022	10.73	Put	Bond Future	4,915.5200		4.9155	5,309.2200	5.3092	8.009	0	0	0
2021/10/08	R035	04/08/2022	11.13	Put	Bond Future	3,575.2000		3.5752	3,894.5800	3.8946	8.933	0	0	100
2021/10/08	R035	04/08/2022	9.84	Call	Bond Future	582.8600		0.5829	491.6700	0.4917	(15.645)	0	0	100
2021/10/08	R035	04/08/2022	9.84	Put	Bond Future	9,291.8700		9.2919	9,823.9500	9.8239	5.726	0	0	0
2021/10/08	R035	04/08/2022	10.64	Call	Bond Future	1,761.8200		1.7618	1,549.0800	1.5491	(12.075)	0	0	0
2021/10/08	R035	04/08/2022	10.64	Put	Bond Future	5,264.8400		5.2648	5,675.3700	5.6754	7.798	0	0	100
2021/10/08	R035	04/08/2022	10.72	Call	Bond Future	1,948.0900		1.9481	1,720.4000	1.7204	(11.688)	0	0	0
2021/10/08	R035	04/08/2022	10.72	Put	Bond Future	4,953.3600		4.9534	5,348.9400	5.3489	7.986	0	0	0
2021/10/08	R035	04/08/2022			Bond Future	11.2172		88.2892	11.3235	87.6659	0.948	0.0000	0.0000	0
2021/10/08	R035	04/08/2022	10.74	Call	Bond Future	1,996.4600		1.9965	1,765.0100	1.7650	(11.593)	0	0	0
2021/10/08	R035	04/08/2022	10.74	Put	Bond Future	4,877.9200		4.8779	5,269.7400	5.2697	8.033	0	0	0
2021/10/08	R035	04/08/2022	11.13	Call	Bond Future	3,058.8700		3.0589	2,754.9800	2.7550	(9.935)	0	0	0
2021/10/08	R186	04/11/2021		Call	Bond Future	15,029.0100		15.0290	14,522.0100	14.5220	(3.373)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/08	R186	04/11/2021		Put	Bond Future		0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/08	R186	04/11/2021	7.77	Call	Bond Future		518.2200	0.5182	322.2000	0.3222	(37.826)	0	0	0
2021/10/08	R186	04/11/2021	8.09	Call	Bond Future		1,352.6200	1.3526	994.3000	0.9943	(26.491)	0	0	0
2021/10/08	R186	04/11/2021	8.09	Put	Bond Future		283.5200	0.2835	432.2000	0.4322	52.441	0	0	0
2021/10/08	R186	04/11/2021	8.10	Call	Bond Future		1,385.4200	1.3854	1,022.7600	1.0228	(26.177)	0	0	0
2021/10/08	R186	04/11/2021	8.10	Put	Bond Future		272.5800	0.2726	416.9200	0.4169	52.953	0	0	0
2021/10/08	R186	04/11/2021			Bond Future		7.8472	115.0290	7.9620	114.5220	1.463	0.0000	0.0000	65,134
2021/10/08	R186	04/11/2021	7.77	Put	Bond Future		860.5900	0.8606	1,171.5700	1.1716	36.136	0	0	15,177
2021/10/08	R186	04/11/2021	8.11	Call	Bond Future		1,418.4400	1.4184	1,051.5000	1.0515	(25.869)	0	0	0
2021/10/08	R186	04/11/2021	8.11	Put	Bond Future		261.8700	0.2619	401.9300	0.4019	53.485	0	0	0
2021/10/08	R186	04/11/2021	8.77	Call	Bond Future		4,005.2800	4.0053	3,507.2100	3.5072	(12.435)	0	0	0
2021/10/08	R186	04/11/2021	8.77	Put	Bond Future		10.5900	0.0106	19.5200	0.0195	84.325	0	0	15,177
2021/10/08	R186	03/02/2022	7.30	Call	Bond Future		333.7700	0.3338	247.6200	0.2476	(25.811)	0	0	0
2021/10/08	R186	03/02/2022	7.30	Put	Bond Future		3,607.5100	3.6075	4,034.4700	4.0345	11.835	0	0	0
2021/10/08	R186	03/02/2022			Bond Future		8.0659	111.0307	8.1886	110.5176	1.520	0.0000	0.0000	0
2021/10/08	R186	03/02/2022	7.28	Call	Bond Future		318.5700	0.3186	235.6000	0.2356	(26.045)	0	0	0
2021/10/08	R186	03/02/2022	7.28	Put	Bond Future		3,679.4200	3.6794	4,109.5600	4.1096	11.690	0	0	0
2021/10/08	R186	03/02/2022	7.29	Call	Bond Future		326.0200	0.3260	241.4800	0.2415	(25.931)	0	0	0
2021/10/08	R186	03/02/2022	7.29	Put	Bond Future		3,643.3100	3.6433	4,071.8800	4.0719	11.763	0	0	0
2021/10/08	R186	05/05/2022	8.32	Call	Bond Future		1,885.1100	1.8851	1,623.9400	1.6239	(13.854)	0	0	0
2021/10/08	R186	05/05/2022	8.32	Put	Bond Future		1,783.8000	1.7838	2,042.0800	2.0421	14.479	0	0	0
2021/10/08	R186	05/05/2022	7.28	Call	Bond Future		387.4700	0.3875	302.8300	0.3028	(21.844)	0	0	435
2021/10/08	R186	05/05/2022	7.28	Put	Bond Future		4,505.9400	4.5059	4,940.7500	4.9407	9.650	0	0	0
2021/10/08	R186	05/05/2022	7.48	Call	Bond Future		568.7400	0.5687	455.0700	0.4551	(19.986)	0	0	3,600
2021/10/08	R186	05/05/2022	7.48	Put	Bond Future		3,859.9700	3.8600	4,265.7500	4.2657	10.513	0	0	0
2021/10/08	R186	05/05/2022			Bond Future		8.2944	112.3364	8.4258	111.8170	1.584	0.0000	0.0000	0
2021/10/08	R186	05/05/2022	8.64	Call	Bond Future		2,632.1900	2.6322	2,315.7500	2.3157	(12.022)	0	0	0
2021/10/08	R186	05/05/2022	8.64	Put	Bond Future		1,272.4600	1.2725	1,475.4700	1.4755	15.954	0	0	4,035
2021/10/08	R186	05/05/2022	7.88	Call	Bond Future		1,082.7600	1.0828	901.4700	0.9015	(16.743)	0	0	435
2021/10/08	R186	05/05/2022	7.88	Put	Bond Future		2,742.1700	2.7422	3,080.3300	3.0803	12.332	0	0	0
2021/10/08	R186	05/05/2022	8.30	Call	Bond Future		1,842.9900	1.8430	1,585.4200	1.5854	(13.976)	0	0	0
2021/10/08	R186	05/05/2022	8.30	Put	Bond Future		1,820.9400	1.8209	2,082.8200	2.0828	14.382	0	0	0
2021/10/08	R186	05/05/2022	8.31	Call	Bond Future		1,863.9900	1.8640	1,604.6200	1.6046	(13.915)	0	0	0
2021/10/08	R186	05/05/2022	8.31	Put	Bond Future		1,802.3000	1.8023	2,062.3800	2.0624	14.430	0	0	0
2021/10/08	R186	05/05/2022	6.73	Call	Bond Future		144.4200	0.1444	108.0300	0.1080	(25.197)	0	0	3,600
2021/10/08	R186	05/05/2022	6.73	Put	Bond Future		6,577.5600	6.5776	7,060.6200	7.0606	7.344	0	0	0
2021/10/08	R186	04/08/2022	8.15	Call	Bond Future		1,382.7700	1.3828	1,182.2600	1.1823	(14.501)	0	0	0
2021/10/08	R186	04/08/2022	8.15	Put	Bond Future		2,868.7200	2.8687	3,194.6900	3.1947	11.363	0	0	0
2021/10/08	R186	04/08/2022			Bond Future		8.5438	108.3656	8.6850	107.8392	1.652	0.0000	0.0000	0
2021/10/08	R186	04/08/2022	8.14	Call	Bond Future		1,366.5900	1.3666	1,167.6300	1.1676	(14.559)	0	0	0
2021/10/08	R186	04/08/2022	8.14	Put	Bond Future		2,890.6100	2.8906	3,218.1300	3.2181	11.330	0	0	0
2021/10/08	R186	04/08/2022	8.13	Call	Bond Future		1,350.5200	1.3505	1,153.1200	1.1531	(14.617)	0	0	0
2021/10/08	R186	04/08/2022	8.13	Put	Bond Future		2,912.6200	2.9126	3,241.7000	3.2417	11.298	0	0	0
2021/10/08	R197	04/11/2021			Bond Future		328.5038	328.5038	328.5877	328.5877	0.026	0.0000	0.0000	1,292
2021/10/08	R197	03/02/2022			Bond Future		324.0132	324.0132	324.0969	324.0969	0.026	0.0000	0.0000	0
2021/10/08	R197	05/05/2022			Bond Future		327.9001	327.9001	327.9839	327.9839	0.026	0.0000	0.0000	0
2021/10/08	R197	04/08/2022			Bond Future		323.5688	323.5688	323.6504	323.6504	0.025	0.0000	0.0000	0

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2021/10/08	R202	04/11/2021			Bond Future	241.6742	241.6742	241.7548	241.7548	0.033	0.0000	0.0000	8,374
2021/10/08	R202	03/02/2022			Bond Future	240.0550	240.0550	240.1357	240.1357	0.034	0.0000	0.0000	0
2021/10/08	R202	05/05/2022			Bond Future	242.9347	242.9347	243.0155	243.0155	0.033	0.0000	0.0000	0
2021/10/08	R202	04/08/2022			Bond Future	241.4842	241.4842	241.5643	241.5643	0.033	0.0000	0.0000	0
2021/10/08	R209	04/11/2021	10.00	Call	Bond Future	83.9600	0.0840	43.7800	0.0438	(47.856)	0	0	0
2021/10/08	R209	04/11/2021	10.00	Put	Bond Future	3,137.4600	3.1375	3,622.8000	3.6228	15.469	0	0	3,100
2021/10/08	R209	04/11/2021	10.25	Put	Bond Future	1,888.2500	1.8882	2,295.2200	2.2952	21.553	0	0	9,250
2021/10/08	R209	04/11/2021	12.19	Call	Bond Future	8,509.8500	8.5099	7,984.6900	7.9847	(6.171)	0	0	0
2021/10/08	R209	04/11/2021	12.19	Put	Bond Future	0.6600	0.0007	1.0200	0.0010	54.545	0	0	0
2021/10/08	R209	04/11/2021	10.50	Call	Bond Future	837.2900	0.8373	593.2400	0.5932	(29.148)	0	0	0
2021/10/08	R209	04/11/2021	12.00	Call	Bond Future	7,618.9100	7.6189	7,094.3900	7.0944	(6.884)	0	0	0
2021/10/08	R209	04/11/2021	12.00	Put	Bond Future	1.8500	0.0019	2.8500	0.0028	54.054	0	0	9,000
2021/10/08	R209	04/11/2021	12.17	Call	Bond Future	8,416.9100	8.4169	7,891.7900	7.8918	(6.239)	0	0	0
2021/10/08	R209	04/11/2021			Bond Future	10.5266	69.3290	10.6206	68.8035	0.893	0.0000	0.0000	34,396
2021/10/08	R209	04/11/2021	9.50	Call	Bond Future	2.1500	0.0022	0.7500	0.0008	(65.116)	0	0	6,000
2021/10/08	R209	04/11/2021	9.50	Put	Bond Future	6,134.5600	6.1346	6,658.6800	6.6587	8.544	0	0	0
2021/10/08	R209	04/11/2021	10.25	Call	Bond Future	307.7000	0.3077	189.1500	0.1891	(38.528)	0	0	0
2021/10/08	R209	04/11/2021	12.18	Call	Bond Future	8,463.4000	8.4634	7,938.2600	7.9383	(6.205)	0	0	0
2021/10/08	R209	04/11/2021	12.18	Put	Bond Future	0.6900	0.0007	1.0700	0.0011	55.072	0	0	0
2021/10/08	R209	04/11/2021	10.50	Put	Bond Future	987.2900	0.9873	1,268.7600	1.2688	28.509	0	0	150
2021/10/08	R209	04/11/2021	12.17	Put	Bond Future	0.7300	0.0007	1.1300	0.0011	54.795	0	0	0
2021/10/08	R209	03/02/2022	11.03	Call	Bond Future	2,916.8500	2.9169	2,573.9300	2.5739	(11.757)	0	0	0
2021/10/08	R209	03/02/2022	11.03	Put	Bond Future	1,206.1400	1.2061	1,394.8700	1.3949	15.647	0	0	0
2021/10/08	R209	03/02/2022	11.02	Call	Bond Future	2,881.8700	2.8819	2,541.1000	2.5411	(11.825)	0	0	0
2021/10/08	R209	03/02/2022	11.02	Put	Bond Future	1,224.0400	1.2240	1,414.9200	1.4149	15.594	0	0	0
2021/10/08	R209	03/02/2022			Bond Future	10.7122	70.1023	10.8097	69.5706	0.911	0.0000	0.0000	0
2021/10/08	R209	03/02/2022	11.04	Call	Bond Future	2,951.8400	2.9518	2,606.8000	2.6068	(11.689)	0	0	0
2021/10/08	R209	03/02/2022	11.04	Put	Bond Future	1,188.3000	1.1883	1,374.9100	1.3749	15.704	0	0	0
2021/10/08	R209	05/05/2022	11.44	Call	Bond Future	4,143.1400	4.1431	3,774.2500	3.7743	(8.904)	0	0	0
2021/10/08	R209	05/05/2022	11.44	Put	Bond Future	1,333.3200	1.3333	1,502.4900	1.5025	12.688	0	0	0
2021/10/08	R209	05/05/2022	11.43	Call	Bond Future	4,108.1700	4.1082	3,740.8100	3.7408	(8.942)	0	0	0
2021/10/08	R209	05/05/2022	11.43	Put	Bond Future	1,348.6700	1.3487	1,519.3700	1.5194	12.657	0	0	0
2021/10/08	R209	05/05/2022			Bond Future	10.8981	67.7853	10.9994	67.2473	0.929	0.0000	0.0000	0
2021/10/08	R209	05/05/2022	11.45	Call	Bond Future	4,178.2000	4.1782	3,807.8100	3.8078	(8.865)	0	0	0
2021/10/08	R209	05/05/2022	11.45	Put	Bond Future	1,318.1100	1.3181	1,485.7800	1.4858	12.720	0	0	0
2021/10/08	R209	04/08/2022	10.58	Call	Bond Future	1,670.5500	1.6706	1,473.3300	1.4733	(11.806)	0	0	0
2021/10/08	R209	04/08/2022	10.58	Put	Bond Future	4,404.7100	4.4047	4,752.2400	4.7522	7.890	0	0	0
2021/10/08	R209	04/08/2022	10.57	Put	Bond Future	4,439.1100	4.4391	4,788.3000	4.7883	7.866	0	0	0
2021/10/08	R209	04/08/2022			Bond Future	11.0899	68.5675	11.1950	68.0227	0.948	0.0000	0.0000	0
2021/10/08	R209	04/08/2022	10.59	Call	Bond Future	1,691.4900	1.6915	1,492.6100	1.4926	(11.758)	0	0	0
2021/10/08	R209	04/08/2022	10.59	Put	Bond Future	4,370.5200	4.3705	4,716.3900	4.7164	7.914	0	0	0
2021/10/08	R209	04/08/2022	10.57	Call	Bond Future	1,649.7500	1.6497	1,454.1900	1.4542	(11.854)	0	0	0
2021/10/08	R210	04/11/2021			Bond Future	212.9460	212.9460	213.0105	213.0105	0.030	0.0000	0.0000	1,486
2021/10/08	R210	03/02/2022			Bond Future	215.3737	215.3737	215.4383	215.4383	0.030	0.0000	0.0000	0
2021/10/08	R210	05/05/2022			Bond Future	215.0998	215.0998	215.1644	215.1644	0.030	0.0000	0.0000	0

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2021/10/08	R210	04/08/2022			Bond Future	217.7597	217.7597	217.8247	217.8247	0.030	0.0000	0.0000	0
2021/10/08	R212	04/11/2021			Bond Future	175.6026	175.6026	175.6429	175.6429	0.023	0.0000	0.0000	4,605
2021/10/08	R213	04/11/2021	11.09	Put	Bond Future	5.6900	0.0057	7.2000	0.0072	26.538	0	0	0
2021/10/08	R213	04/11/2021	11.10	Put	Bond Future	5.3900	0.0054	6.8200	0.0068	26.531	0	0	0
2021/10/08	R213	04/11/2021	11.11	Call	Bond Future	6,391.9600	6.3920	6,056.5900	6.0566	(5.247)	0	0	0
2021/10/08	R213	04/11/2021			Bond Future	9.8454	84.2485	9.9089	83.9118	0.645	0.0000	0.0000	10,061
2021/10/08	R213	04/11/2021	11.09	Call	Bond Future	6,296.6200	6.2966	5,961.4100	5.9614	(5.324)	0	0	0
2021/10/08	R213	04/11/2021	11.10	Call	Bond Future	6,344.3000	6.3443	6,009.0100	6.0090	(5.285)	0	0	0
2021/10/08	R213	04/11/2021	11.11	Put	Bond Future	5.1000	0.0051	6.4500	0.0065	26.471	0	0	0
2021/10/08	R213	03/02/2022	10.60	Put	Bond Future	852.3400	0.8523	943.2600	0.9433	10.667	0	0	430
2021/10/08	R213	03/02/2022	10.67	Call	Bond Future	3,830.4000	3.8304	3,573.0000	3.5730	(6.720)	0	0	0
2021/10/08	R213	03/02/2022	10.67	Put	Bond Future	769.3200	0.7693	852.7000	0.8527	10.838	0	0	220
2021/10/08	R213	03/02/2022	10.00	Call	Bond Future	1,681.7000	1.6817	1,514.3700	1.5144	(9.950)	0	0	0
2021/10/08	R213	03/02/2022	10.00	Put	Bond Future	1,996.9300	1.9969	2,170.3800	2.1704	8.686	0	0	430
2021/10/08	R213	03/02/2022	9.98	Call	Bond Future	1,629.8300	1.6298	1,465.6400	1.4656	(10.074)	0	0	0
2021/10/08	R213	03/02/2022	9.98	Put	Bond Future	2,048.6900	2.0487	2,225.2800	2.2253	8.620	0	0	0
2021/10/08	R213	03/02/2022	9.22	Put	Bond Future	4,806.3400	4.8063	5,094.6600	5.0947	5.999	0	0	0
2021/10/08	R213	03/02/2022	9.58	Put	Bond Future	3,305.3600	3.3054	3,545.1000	3.5451	7.253	0	0	200
2021/10/08	R213	03/02/2022	8.63	Call	Bond Future	69.5500	0.0696	55.3200	0.0553	(20.460)	0	0	200
2021/10/08	R213	03/02/2022	8.63	Put	Bond Future	7,888.0800	7.8881	8,214.6300	8.2146	4.140	0	0	0
2021/10/08	R213	03/02/2022	8.80	Call	Bond Future	112.0600	0.1121	90.5100	0.0905	(19.231)	0	0	102
2021/10/08	R213	03/02/2022	8.80	Put	Bond Future	6,953.2400	6.9532	7,272.4700	7.2725	4.591	0	0	0
2021/10/08	R213	03/02/2022			Bond Future	10.0610	85.1882	10.1274	84.8474	0.659	0.0000	0.0000	0
2021/10/08	R213	03/02/2022	10.25	Call	Bond Future	2,384.4700	2.3845	2,179.5700	2.1796	(8.593)	0	0	0
2021/10/08	R213	03/02/2022	10.25	Put	Bond Future	1,418.4500	1.4184	1,554.3300	1.5543	9.579	0	0	102
2021/10/08	R213	03/02/2022	10.60	Call	Bond Future	3,569.1600	3.5692	3,319.3000	3.3193	(7.001)	0	0	0
2021/10/08	R213	03/02/2022	10.15	Call	Bond Future	2,088.3500	2.0884	1,898.1100	1.8981	(9.110)	0	0	0
2021/10/08	R213	03/02/2022	10.15	Put	Bond Future	1,631.7200	1.6317	1,782.2600	1.7823	9.226	0	0	200
2021/10/08	R213	03/02/2022	10.17	Call	Bond Future	2,146.0700	2.1461	1,952.8400	1.9528	(9.004)	0	0	0
2021/10/08	R213	03/02/2022	10.17	Put	Bond Future	1,587.2300	1.5872	1,734.7800	1.7348	9.296	0	0	220
2021/10/08	R213	03/02/2022	9.96	Call	Bond Future	1,578.8300	1.5788	1,417.7800	1.4178	(10.201)	0	0	0
2021/10/08	R213	03/02/2022	9.96	Put	Bond Future	2,101.4800	2.1015	2,281.2100	2.2812	8.553	0	0	0
2021/10/08	R213	03/02/2022	9.97	Call	Bond Future	1,604.1300	1.6041	1,441.5100	1.4415	(10.138)	0	0	0
2021/10/08	R213	03/02/2022	9.97	Put	Bond Future	2,074.8600	2.0749	2,253.0200	2.2530	8.587	0	0	0
2021/10/08	R213	03/02/2022	9.22	Call	Bond Future	322.2500	0.3223	269.7900	0.2698	(16.279)	0	0	430
2021/10/08	R213	03/02/2022	9.58	Call	Bond Future	778.2600	0.7783	677.2200	0.6772	(12.983)	0	0	0
2021/10/08	R213	03/02/2022	9.76	Call	Bond Future	1,117.3000	1.1173	988.0700	0.9881	(11.566)	0	0	0
2021/10/08	R213	03/02/2022	9.76	Put	Bond Future	2,687.2100	2.6872	2,898.7600	2.8988	7.872	0	0	102
2021/10/08	R213	03/02/2022	9.15	Call	Bond Future	273.5000	0.2735	227.6500	0.2277	(16.764)	0	0	220
2021/10/08	R213	03/02/2022	9.15	Put	Bond Future	5,144.8400	5.1448	5,439.7700	5.4398	5.733	0	0	0
2021/10/08	R213	05/05/2022	10.63	Call	Bond Future	3,367.0100	3.3670	3,147.9500	3.1480	(6.506)	0	0	0
2021/10/08	R213	05/05/2022	10.65	Put	Bond Future	1,570.9600	1.5710	1,694.8500	1.6949	7.886	0	0	0
2021/10/08	R213	05/05/2022			Bond Future	10.2723	82.6580	10.3416	82.3129	0.674	0.0000	0.0000	0
2021/10/08	R213	05/05/2022	10.63	Put	Bond Future	1,605.5100	1.6055	1,731.4900	1.7315	7.847	0	0	0
2021/10/08	R213	05/05/2022	10.64	Call	Bond Future	3,398.2000	3.3982	3,178.0800	3.1781	(6.478)	0	0	0
2021/10/08	R213	05/05/2022	10.64	Put	Bond Future	1,588.1600	1.5882	1,713.0800	1.7131	7.866	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
2021/10/08	R213	05/05/2022	10.65	Call	Bond Future	3,429.4900	3.4295	3,208.3400	3.2083	(6.448)	0	0	0
2021/10/08	R213	04/08/2022	9.88	Call	Bond Future	1,448.1400	1.4481	1,328.4500	1.3284	(8.265)	0	0	0
2021/10/08	R213	04/08/2022	9.89	Call	Bond Future	1,466.2600	1.4663	1,345.5600	1.3456	(8.232)	0	0	0
2021/10/08	R213	04/08/2022	9.90	Put	Bond Future	4,437.1900	4.4372	4,664.9500	4.6650	5.133	0	0	0
2021/10/08	R213	04/08/2022			Bond Future	10.4965	83.6143	10.5689	83.2649	0.690	0.0000	0.0000	0
2021/10/08	R213	04/08/2022	9.88	Put	Bond Future	4,502.2000	4.5022	4,731.9800	4.7320	5.104	0	0	0
2021/10/08	R213	04/08/2022	9.89	Put	Bond Future	4,469.6100	4.4696	4,698.3800	4.6984	5.118	0	0	0
2021/10/08	R213	04/08/2022	9.90	Call	Bond Future	1,484.5200	1.4845	1,362.8100	1.3628	(8.199)	0	0	0
2021/10/08	R214	04/11/2021	12.46	Call	Bond Future	8,169.7000	8.1697	7,634.2600	7.6343	(6.554)	0	0	0
2021/10/08	R214	04/11/2021	12.46	Put	Bond Future	1.2700	0.0013	1.9500	0.0020	53.543	0	0	0
2021/10/08	R214	04/11/2021	12.47	Call	Bond Future	8,215.8700	8.2159	7,680.4000	7.6804	(6.518)	0	0	0
2021/10/08	R214	04/11/2021			Bond Future	10.8764	66.2061	10.9705	65.6699	0.865	0.0000	0.0000	17,830
2021/10/08	R214	04/11/2021	12.47	Put	Bond Future	1.2100	0.0012	1.8600	0.0019	53.719	0	0	0
2021/10/08	R214	04/11/2021	12.48	Call	Bond Future	8,261.9800	8.2620	7,726.4700	7.7265	(6.482)	0	0	0
2021/10/08	R214	04/11/2021	12.48	Put	Bond Future	1.1600	0.0012	1.7700	0.0018	52.586	0	0	0
2021/10/08	R214	03/02/2022	11.39	Put	Bond Future	1,220.3900	1.2204	1,410.6100	1.4106	15.587	0	0	0
2021/10/08	R214	03/02/2022	11.40	Put	Bond Future	1,202.5100	1.2025	1,390.6000	1.3906	15.641	0	0	0
2021/10/08	R214	03/02/2022	11.41	Call	Bond Future	3,085.9400	3.0859	2,729.5700	2.7296	(11.548)	0	0	0
2021/10/08	R214	03/02/2022			Bond Future	11.0616	66.9445	11.1593	66.4021	0.883	0.0000	0.0000	0
2021/10/08	R214	03/02/2022	11.39	Call	Bond Future	3,014.6400	3.0146	2,662.5200	2.6625	(11.680)	0	0	0
2021/10/08	R214	03/02/2022	11.40	Call	Bond Future	3,050.1400	3.0501	2,695.8900	2.6959	(11.614)	0	0	0
2021/10/08	R214	03/02/2022	11.41	Put	Bond Future	1,185.0000	1.1850	1,370.9700	1.3710	15.694	0	0	0
2021/10/08	R214	05/05/2022	11.73	Put	Bond Future	1,450.1200	1.4501	1,630.7700	1.6308	12.458	0	0	0
2021/10/08	R214	05/05/2022	11.74	Put	Bond Future	1,433.9000	1.4339	1,612.9700	1.6130	12.488	0	0	0
2021/10/08	R214	05/05/2022	11.75	Call	Bond Future	4,100.4400	4.1004	3,729.0300	3.7290	(9.058)	0	0	0
2021/10/08	R214	05/05/2022			Bond Future	11.2406	64.4521	11.3420	63.9032	0.902	0.0000	0.0000	0
2021/10/08	R214	05/05/2022	11.73	Call	Bond Future	4,030.6800	4.0307	3,662.4000	3.6624	(9.137)	0	0	0
2021/10/08	R214	05/05/2022	11.74	Call	Bond Future	4,065.4300	4.0654	3,695.5700	3.6956	(9.098)	0	0	0
2021/10/08	R214	05/05/2022	11.75	Put	Bond Future	1,418.0100	1.4180	1,595.5300	1.5955	12.519	0	0	0
2021/10/08	R214	04/08/2022	10.98	Put	Bond Future	4,226.6400	4.2266	4,572.1100	4.5721	8.174	0	0	0
2021/10/08	R214	04/08/2022	10.99	Call	Bond Future	1,800.8200	1.8008	1,588.9100	1.5889	(11.767)	0	0	0
2021/10/08	R214	04/08/2022			Bond Future	11.4274	65.1948	11.5328	64.6391	0.923	0.0000	0.0000	0
2021/10/08	R214	04/08/2022	10.97	Call	Bond Future	1,756.8900	1.7569	1,548.4500	1.5484	(11.864)	0	0	0
2021/10/08	R214	04/08/2022	10.97	Put	Bond Future	4,261.1600	4.2612	4,608.3700	4.6084	8.148	0	0	0
2021/10/08	R214	04/08/2022	10.98	Call	Bond Future	1,778.7900	1.7788	1,568.6100	1.5686	(11.816)	0	0	0
2021/10/08	R214	04/08/2022	10.99	Put	Bond Future	4,192.3300	4.1923	4,536.0700	4.5361	8.199	0	0	0
2021/10/08	R248	04/11/2021	10.20	Put	Bond Future	4,965.2600	4.9653	5,653.0100	5.6530	13.851	0	0	0
2021/10/08	R248	04/11/2021	12.85	Call	Bond Future	12,620.3900	12.6204	11,903.7300	11.9037	(5.679)	0	0	0
2021/10/08	R248	04/11/2021	12.85	Put	Bond Future	0.5800	0.0006	0.8800	0.0009	51.724	0	0	0
2021/10/08	R248	04/11/2021	10.80	Call	Bond Future	1,010.6500	1.0106	692.3300	0.6923	(31.497)	0	0	1,050
2021/10/08	R248	04/11/2021	10.80	Put	Bond Future	1,308.7800	1.3088	1,707.4200	1.7074	30.459	0	0	0
2021/10/08	R248	04/11/2021			Bond Future	10.8408	83.5781	10.9400	82.8611	0.915	0.0000	0.0000	168,121
2021/10/08	R248	04/11/2021	9.60	Call	Bond Future	0.6800	0.0007	0.2100	0.0002	(69.118)	0	0	0
2021/10/08	R248	04/11/2021	9.60	Put	Bond Future	9,987.5700	9.9876	10,704.0600	10.7041	7.174	0	0	0
2021/10/08	R248	04/11/2021	10.20	Call	Bond Future	54.8200	0.0548	25.6100	0.0256	(53.283)	0	0	1,050
2021/10/08	R248	04/11/2021	10.30	Call	Bond Future	100.0800	0.1001	50.1500	0.0501	(49.890)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/08	R248	04/11/2021	10.30	Put	Bond Future	4,211.0700		4.2111	4,878.1000	4.8781	15.840	0	0	0
2021/10/08	R248	04/11/2021	12.83	Call	Bond Future	12,512.3000		12.5123	11,795.6500	11.7957	(5.728)	0	0	0
2021/10/08	R248	04/11/2021	12.83	Put	Bond Future	0.6300		0.0006	0.9400	0.0009	49.206	0	0	0
2021/10/08	R248	04/11/2021	12.84	Call	Bond Future	12,566.3900		12.5664	11,849.7300	11.8497	(5.703)	0	0	0
2021/10/08	R248	04/11/2021	12.84	Put	Bond Future	0.6100		0.0006	0.9100	0.0009	49.180	0	0	0
2021/10/08	R248	03/02/2022	11.47	Call	Bond Future	4,284.7800		4.2848	3,780.8500	3.7808	(11.761)	0	0	0
2021/10/08	R248	03/02/2022	11.48	Call	Bond Future	4,332.0100		4.3320	3,825.4300	3.8254	(11.694)	0	0	0
2021/10/08	R248	03/02/2022	11.49	Put	Bond Future	1,199.6800		1.1997	1,415.7400	1.4157	18.010	0	0	0
2021/10/08	R248	03/02/2022	10.90	Call	Bond Future	1,957.0400		1.9570	1,635.2700	1.6353	(16.442)	0	0	900
2021/10/08	R248	03/02/2022	10.90	Put	Bond Future	2,843.8600		2.8439	3,247.3700	3.2474	14.189	0	0	0
2021/10/08	R248	03/02/2022	10.20	Put	Bond Future	6,625.4600		6.6255	7,250.2700	7.2503	9.430	0	0	0
2021/10/08	R248	03/02/2022	10.40	Call	Bond Future	685.6300		0.6856	533.2700	0.5333	(22.222)	0	0	100
2021/10/08	R248	03/02/2022	10.50	Call	Bond Future	875.2800		0.8753	692.0100	0.6920	(20.938)	0	0	0
2021/10/08	R248	03/02/2022	10.50	Put	Bond Future	4,737.2100		4.7372	5,279.2200	5.2792	11.442	0	0	0
2021/10/08	R248	03/02/2022	9.80	Call	Bond Future	145.8600		0.1459	104.7000	0.1047	(28.219)	0	0	0
2021/10/08	R248	03/02/2022	9.80	Put	Bond Future	9,688.3400		9.6883	10,372.4600	10.3725	7.061	0	0	0
2021/10/08	R248	03/02/2022	10.00	Call	Bond Future	248.2300		0.2482	182.4900	0.1825	(26.484)	0	0	1,300
2021/10/08	R248	03/02/2022	10.00	Put	Bond Future	8,102.3700		8.1024	8,761.9100	8.7619	8.140	0	0	0
2021/10/08	R248	03/02/2022			Bond Future	11.0242		84.5103	11.1276	83.7850	0.938	0.0000	0.0000	3,950
2021/10/08	R248	03/02/2022	11.47	Put	Bond Future	1,237.0100		1.2370	1,458.3600	1.4584	17.894	0	0	0
2021/10/08	R248	03/02/2022	11.48	Put	Bond Future	1,218.2100		1.2182	1,436.9100	1.4369	17.953	0	0	0
2021/10/08	R248	03/02/2022	11.49	Call	Bond Future	4,379.4000		4.3794	3,870.1800	3.8702	(11.628)	0	0	0
2021/10/08	R248	03/02/2022	10.70	Call	Bond Future	1,349.0800		1.3491	1,098.4100	1.0984	(18.581)	0	0	1,300
2021/10/08	R248	03/02/2022	10.70	Put	Bond Future	3,700.2700		3.7003	4,174.8800	4.1749	12.826	0	0	0
2021/10/08	R248	03/02/2022	11.00	Call	Bond Future	2,308.1100		2.3081	1,951.0900	1.9511	(15.468)	0	0	100
2021/10/08	R248	03/02/2022	11.00	Put	Bond Future	2,479.5800		2.4796	2,847.8400	2.8478	14.852	0	0	0
2021/10/08	R248	03/02/2022	10.20	Call	Bond Future	406.3600		0.4064	305.8900	0.3059	(24.724)	0	0	900
2021/10/08	R248	03/02/2022	10.40	Put	Bond Future	5,320.9000		5.3209	5,893.8200	5.8938	10.767	0	0	0
2021/10/08	R248	05/05/2022	11.79	Call	Bond Future	5,444.8200		5.4448	4,931.2400	4.9312	(9.432)	0	0	0
2021/10/08	R248	05/05/2022	11.79	Put	Bond Future	1,570.5100		1.5705	1,790.9900	1.7910	14.039	0	0	0
2021/10/08	R248	05/05/2022	11.80	Call	Bond Future	5,490.9400		5.4909	4,975.3900	4.9754	(9.389)	0	0	0
2021/10/08	R248	05/05/2022			Bond Future	11.2014		81.0893	11.3090	80.3552	0.961	0.0000	0.0000	0
2021/10/08	R248	05/05/2022	11.80	Put	Bond Future	1,553.7200		1.5537	1,772.2300	1.7722	14.064	0	0	0
2021/10/08	R248	05/05/2022	11.81	Call	Bond Future	5,537.1600		5.5372	5,019.6600	5.0197	(9.346)	0	0	0
2021/10/08	R248	05/05/2022	11.81	Put	Bond Future	1,537.1100		1.5371	1,753.6700	1.7537	14.089	0	0	0
2021/10/08	R248	04/08/2022	10.98	Call	Bond Future	2,274.5200		2.2745	1,988.1100	1.9881	(12.592)	0	0	0
2021/10/08	R248	04/08/2022	10.98	Put	Bond Future	5,077.5700		5.0776	5,534.2100	5.5342	8.993	0	0	0
2021/10/08	R248	04/08/2022	10.99	Call	Bond Future	2,302.1300		2.3021	2,013.3600	2.0134	(12.544)	0	0	0
2021/10/08	R248	04/08/2022	10.99	Put	Bond Future	5,034.1700		5.0342	5,488.4500	5.4885	9.024	0	0	0
2021/10/08	R248	04/08/2022			Bond Future	11.3867		82.0239	11.4989	81.2809	0.985	0.0000	0.0000	0
2021/10/08	R248	04/08/2022	11.00	Call	Bond Future	2,330.2100		2.3302	2,039.0800	2.0391	(12.494)	0	0	0
2021/10/08	R248	04/08/2022	11.00	Put	Bond Future	4,991.3400		4.9913	5,443.2600	5.4433	9.054	0	0	0

Total

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