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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/09/2021 TO 23/09/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	2025	04/11/2021		Bond Future	154.9929	154.9929	154.9474	154.9474	(0.029)	0.0000	0.0000	5,367
2021/09/23	2025	03/02/2022		Bond Future	155.1847	155.1847	155.1383	155.1383	(0.030)	0.0000	0.0000	0
2021/09/23	2025	05/05/2022		Bond Future	157.0411	157.0411	156.9937	156.9937	(0.030)	0.0000	0.0000	0
2021/09/23	2025	04/08/2022		Bond Future	157.3700	157.3700	157.3218	157.3218	(0.031)	0.0000	0.0000	0
2021/09/23	2029	04/11/2021		Bond Future	114.1266	114.1266	114.1716	114.1716	0.039	0.0000	0.0000	2,964
2021/09/23	2029	03/02/2022		Bond Future	115.4339	115.4339	115.4791	115.4791	0.039	0.0000	0.0000	0
2021/09/23	2029	05/05/2022		Bond Future	115.6157	115.6157	115.6611	115.6611	0.039	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/23	2029	04/08/2022			Bond Future	117.0474	117.0474	117.0932	117.0932	0.039	0.0000	0.0000	0
2021/09/23	2030	04/11/2021	10.60	Call	Bond Future	7,442.8000	7.4428	7,316.0600	7.3161	(1.703)	0	0	0
2021/09/23	2030	04/11/2021	10.60	Put	Bond Future	11.2500	0.0113	11.4700	0.0115	1.956	0	0	0
2021/09/23	2030	04/11/2021	10.59	Put	Bond Future	11.7000	0.0117	11.9400	0.0119	2.051	0	0	0
2021/09/23	2030	04/11/2021	8.27	Put	Bond Future	5,057.3000	5.0573	5,178.5800	5.1786	2.398	0	0	0
2021/09/23	2030	04/11/2021	8.27	Call	Bond Future	31.5500	0.0315	25.8700	0.0259	(18.003)	0	0	300
2021/09/23	2030	04/11/2021	8.77	Put	Bond Future	2,501.6600	2.5017	2,592.7600	2.5928	3.642	0	0	0
2021/09/23	2030	04/11/2021	11.44	Put	Bond Future	0.2500	0.0003	0.2400	0.0002	(4.000)	0	0	300
2021/09/23	2030	04/11/2021	11.26	Call	Bond Future	10,587.1000	10.5871	10,460.1300	10.4601	(1.199)	0	0	0
2021/09/23	2030	04/11/2021	9.20	Call	Bond Future	1,238.6400	1.2386	1,158.6200	1.1586	(6.460)	0	0	29
2021/09/23	2030	04/11/2021	9.30	Put	Bond Future	803.9400	0.8039	841.6400	0.8416	4.689	0	0	0
2021/09/23	2030	04/11/2021	9.35	Call	Bond Future	1,723.5500	1.7235	1,630.0600	1.6301	(5.424)	0	0	0
2021/09/23	2030	04/11/2021	9.35	Put	Bond Future	705.6600	0.7057	739.1300	0.7391	4.743	0	0	9,100
2021/09/23	2030	04/11/2021			Bond Future	9.1619	95.5614	9.1852	95.4344	0.255	0.0000	0.0000	100,279
2021/09/23	2030	04/11/2021	10.61	Call	Bond Future	7,491.3100	7.4913	7,364.5700	7.3646	(1.692)	0	0	0
2021/09/23	2030	04/11/2021	10.61	Put	Bond Future	10.8000	0.0108	11.0200	0.0110	2.037	0	0	0
2021/09/23	2030	04/11/2021	10.59	Call	Bond Future	7,394.2600	7.3943	7,267.5400	7.2675	(1.714)	0	0	0
2021/09/23	2030	04/11/2021	8.77	Call	Bond Future	334.7500	0.3348	298.8900	0.2989	(10.712)	0	0	300
2021/09/23	2030	04/11/2021	11.44	Call	Bond Future	11,420.8800	11.4209	11,293.9100	11.2939	(1.112)	0	0	0
2021/09/23	2030	04/11/2021	11.26	Put	Bond Future	0.6800	0.0007	0.6700	0.0007	(1.471)	0	0	29
2021/09/23	2030	04/11/2021	9.90	Put	Bond Future	139.4700	0.1395	145.6200	0.1456	4.410	0	0	0
2021/09/23	2030	04/11/2021	9.90	Call	Bond Future	4,052.7700	4.0528	3,931.9600	3.9320	(2.981)	0	0	29
2021/09/23	2030	04/11/2021	9.20	Put	Bond Future	1,031.2200	1.0312	1,078.1600	1.0782	4.552	0	0	0
2021/09/23	2030	04/11/2021	8.75	Put	Bond Future	2,589.0100	2.5890	2,682.0000	2.6820	3.592	0	0	0
2021/09/23	2030	04/11/2021	8.75	Call	Bond Future	309.8000	0.3098	275.8300	0.2758	(10.965)	0	0	3,250
2021/09/23	2030	04/11/2021	9.30	Call	Bond Future	1,552.6800	1.5527	1,463.4200	1.4634	(5.749)	0	0	0
2021/09/23	2030	04/11/2021	9.25	Call	Bond Future	1,390.8200	1.3908	1,306.0600	1.3061	(6.094)	0	0	0
2021/09/23	2030	04/11/2021	9.25	Put	Bond Future	912.2400	0.9122	954.4400	0.9544	4.626	0	0	5,000
2021/09/23	2030	03/02/2022	9.45	Call	Bond Future	2,214.9200	2.2149	2,137.8000	2.1378	(3.482)	0	0	0
2021/09/23	2030	03/02/2022	9.45	Put	Bond Future	1,760.8000	1.7608	1,812.3500	1.8124	2.928	0	0	0
2021/09/23	2030	03/02/2022	9.35	Call	Bond Future	1,933.9000	1.9339	1,862.2500	1.8622	(3.705)	0	0	0
2021/09/23	2030	03/02/2022	9.35	Put	Bond Future	2,004.6700	2.0047	2,061.6900	2.0617	2.844	0	0	101
2021/09/23	2030	03/02/2022	8.39	Put	Bond Future	5,602.6400	5.6026	5,711.2500	5.7113	1.939	0	0	0
2021/09/23	2030	03/02/2022	8.39	Call	Bond Future	293.3200	0.2933	273.2600	0.2733	(6.839)	0	0	101
2021/09/23	2030	03/02/2022	8.85	Put	Bond Future	3,599.2600	3.5993	3,684.9900	3.6850	2.382	0	0	0
2021/09/23	2030	03/02/2022	8.85	Call	Bond Future	845.9500	0.8459	803.0100	0.8030	(5.076)	0	0	1,000
2021/09/23	2030	03/02/2022			Bond Future	9.3634	92.6285	9.3879	92.4999	0.261	0.0000	0.0000	610
2021/09/23	2030	03/02/2022	9.44	Call	Bond Future	2,185.9600	2.1860	2,109.3900	2.1094	(3.503)	0	0	0
2021/09/23	2030	03/02/2022	9.44	Put	Bond Future	1,784.1600	1.7842	1,836.2600	1.8363	2.920	0	0	0
2021/09/23	2030	03/02/2022	9.43	Call	Bond Future	2,157.2100	2.1572	2,081.1700	2.0812	(3.525)	0	0	0
2021/09/23	2030	03/02/2022	9.43	Put	Bond Future	1,807.7600	1.8078	1,860.3900	1.8604	2.911	0	0	0
2021/09/23	2030	03/02/2022	9.78	Call	Bond Future	3,296.3000	3.2963	3,203.1400	3.2031	(2.826)	0	0	0
2021/09/23	2030	03/02/2022	9.78	Put	Bond Future	1,136.8800	1.1369	1,172.3900	1.1724	3.123	0	0	101
2021/09/23	2030	03/02/2022	10.85	Call	Bond Future	7,669.5300	7.6695	7,548.9900	7.5490	(1.572)	0	0	0
2021/09/23	2030	03/02/2022	10.85	Put	Bond Future	252.6600	0.2527	260.7900	0.2608	3.218	0	0	1,000
2021/09/23	2030	03/02/2022	9.60	Put	Bond Future	1,446.2600	1.4463	1,490.0800	1.4901	3.030	0	0	0
2021/09/23	2030	03/02/2022	9.60	Call	Bond Future	2,680.5800	2.6806	2,595.7300	2.5957	(3.165)	0	0	1,000

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2021/09/23	2030	05/05/2022	10.21	Call	Bond Future	4,450.0300	4.4500	4,353.9000	4.3539	(2.160)	0	0	0
2021/09/23	2030	05/05/2022	10.21	Put	Bond Future	1,280.6300	1.2806	1,314.9400	1.3149	2.679	0	0	0
2021/09/23	2030	05/05/2022	9.95	Call	Bond Future	3,558.0000	3.5580	3,470.7700	3.4708	(2.452)	0	0	0
2021/09/23	2030	05/05/2022	8.47	Call	Bond Future	471.1700	0.4712	447.2200	0.4472	(5.083)	0	0	1,073
2021/09/23	2030	05/05/2022	8.14	Put	Bond Future	7,924.2200	7.9242	8,039.6300	8.0396	1.456	0	0	0
2021/09/23	2030	05/05/2022	8.14	Call	Bond Future	262.8100	0.2628	247.7800	0.2478	(5.719)	0	0	1,800
2021/09/23	2030	05/05/2022	8.89	Put	Bond Future	4,544.3100	4.5443	4,633.8900	4.6339	1.971	0	0	0
2021/09/23	2030	05/05/2022	8.81	Put	Bond Future	4,851.0300	4.8510	4,944.1200	4.9441	1.919	0	0	0
2021/09/23	2030	05/05/2022			Bond Future	9.5722	93.7152	9.5979	93.5848	0.268	0.0000	0.0000	0
2021/09/23	2030	05/05/2022	10.20	Call	Bond Future	4,414.3800	4.4144	4,318.5600	4.3186	(2.171)	0	0	0
2021/09/23	2030	05/05/2022	10.20	Put	Bond Future	1,293.5800	1.2936	1,328.2000	1.3282	2.676	0	0	200
2021/09/23	2030	05/05/2022	10.19	Call	Bond Future	4,378.8200	4.3788	4,283.3200	4.2833	(2.181)	0	0	0
2021/09/23	2030	05/05/2022	10.19	Put	Bond Future	1,306.6500	1.3066	1,341.5900	1.3416	2.674	0	0	0
2021/09/23	2030	05/05/2022	9.95	Put	Bond Future	1,663.4200	1.6634	1,706.6300	1.7066	2.598	0	0	1,073
2021/09/23	2030	05/05/2022	9.35	Call	Bond Future	1,887.6000	1.8876	1,825.7700	1.8258	(3.276)	0	0	0
2021/09/23	2030	05/05/2022	9.35	Put	Bond Future	3,025.7400	3.0257	3,094.3500	3.0944	2.268	0	0	1,073
2021/09/23	2030	05/05/2022	8.47	Put	Bond Future	6,297.3600	6.2974	6,403.8500	6.4038	1.691	0	0	0
2021/09/23	2030	05/05/2022	8.89	Call	Bond Future	992.2100	0.9922	951.3500	0.9514	(4.118)	0	0	1,800
2021/09/23	2030	05/05/2022	11.04	Call	Bond Future	7,641.3000	7.6413	7,526.2800	7.5263	(1.505)	0	0	0
2021/09/23	2030	05/05/2022	11.04	Put	Bond Future	554.6200	0.5546	570.0400	0.5700	2.780	0	0	1,800
2021/09/23	2030	05/05/2022	8.81	Call	Bond Future	871.0000	0.8710	833.6500	0.8336	(4.288)	0	0	200
2021/09/23	2030	05/05/2022	7.73	Put	Bond Future	10,119.5700	10.1196	10,242.3500	10.2423	1.213	0	0	0
2021/09/23	2030	05/05/2022	7.73	Call	Bond Future	116.8300	0.1168	109.1700	0.1092	(6.557)	0	0	200
2021/09/23	2030	04/08/2022	9.56	Call	Bond Future	2,257.3200	2.2573	2,194.0700	2.1941	(2.802)	0	0	0
2021/09/23	2030	04/08/2022	9.56	Put	Bond Future	3,424.3600	3.4244	3,493.3100	3.4933	2.014	0	0	0
2021/09/23	2030	04/08/2022	10.95	Call	Bond Future	0.0000	0.0000	6,423.8200	6.4238	100.000	0	0	0
2021/09/23	2030	04/08/2022	10.95	Put	Bond Future	0.0000	0.0000	1,121.9800	1.1220	100.000	0	0	800
2021/09/23	2030	04/08/2022			Bond Future	9.7963	90.8016	9.8233	90.6694	0.276	0.0000	0.0000	0
2021/09/23	2030	04/08/2022	9.55	Call	Bond Future	2,234.8500	2.2349	2,171.9800	2.1720	(2.813)	0	0	0
2021/09/23	2030	04/08/2022	9.55	Put	Bond Future	3,451.7000	3.4517	3,521.0300	3.5210	2.009	0	0	0
2021/09/23	2030	04/08/2022	9.54	Call	Bond Future	2,212.1700	2.2122	2,149.6900	2.1497	(2.824)	0	0	0
2021/09/23	2030	04/08/2022	9.54	Put	Bond Future	3,478.8600	3.4789	3,548.5800	3.5486	2.004	0	0	0
2021/09/23	2030	04/08/2022	8.30	Put	Bond Future	0.0000	0.0000	8,269.2100	8.2692	100.000	0	0	0
2021/09/23	2030	04/08/2022	8.30	Call	Bond Future	0.0000	0.0000	414.9800	0.4150	100.000	0	0	800
2021/09/23	2030	04/08/2022	9.05	Put	Bond Future	0.0000	0.0000	5,094.6400	5.0946	100.000	0	0	0
2021/09/23	2030	04/08/2022	9.05	Call	Bond Future	0.0000	0.0000	1,210.8500	1.2108	100.000	0	0	800
2021/09/23	2032	04/11/2021	11.70	Call	Bond Future	10,227.3000	10.2273	10,149.1100	10.1491	(0.765)	0	0	0
2021/09/23	2032	04/11/2021	11.71	Put	Bond Future	2.6800	0.0027	2.5300	0.0025	(5.597)	0	0	0
2021/09/23	2032	04/11/2021	11.69	Call	Bond Future	10,176.7300	10.1767	10,098.5400	10.0985	(0.768)	0	0	0
2021/09/23	2032	04/11/2021	9.83	Call	Bond Future	1,223.3500	1.2233	1,170.1900	1.1702	(4.345)	0	0	700
2021/09/23	2032	04/11/2021			Bond Future	9.8426	90.6719	9.8557	90.5939	0.133	0.0000	0.0000	124,370
2021/09/23	2032	04/11/2021	11.70	Put	Bond Future	2.7900	0.0028	2.6400	0.0026	(5.376)	0	0	0
2021/09/23	2032	04/11/2021	11.71	Call	Bond Future	10,277.8400	10.2778	10,199.6500	10.1997	(0.761)	0	0	0
2021/09/23	2032	04/11/2021	11.69	Put	Bond Future	2.9100	0.0029	2.7600	0.0028	(5.155)	0	0	0
2021/09/23	2032	04/11/2021	9.33	Put	Bond Future	3,360.0100	3.3600	3,418.6300	3.4186	1.745	0	0	0
2021/09/23	2032	04/11/2021	9.33	Call	Bond Future	228.8400	0.2288	209.4200	0.2094	(8.486)	0	0	700
2021/09/23	2032	04/11/2021	9.83	Put	Bond Future	1,298.4300	1.2984	1,323.3100	1.3233	1.916	0	0	0

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2021/09/23	2032	04/11/2021	12.81	Call	Bond Future	15,586.3100	15.5863	15,508.2700	15.5083	(0.501)	0	0	0
2021/09/23	2032	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2021/09/23	2032	03/02/2022	10.43	Call	Bond Future	3,516.2200	3.5162	3,456.0800	3.4561	(1.710)	0	0	0
2021/09/23	2032	03/02/2022	10.43	Put	Bond Future	1,329.3700	1.3294	1,348.5100	1.3485	1.440	0	0	0
2021/09/23	2032	03/02/2022	10.42	Call	Bond Future	3,477.6800	3.4777	3,417.8000	3.4178	(1.722)	0	0	0
2021/09/23	2032	03/02/2022	10.42	Put	Bond Future	1,346.8500	1.3469	1,366.2500	1.3663	1.440	0	0	0
2021/09/23	2032	03/02/2022	10.45	Put	Bond Future	1,294.8200	1.2948	1,313.4500	1.3134	1.439	0	0	198
2021/09/23	2032	03/02/2022	9.81	Call	Bond Future	1,530.0200	1.5300	1,489.9900	1.4900	(2.616)	0	0	0
2021/09/23	2032	03/02/2022	9.81	Put	Bond Future	2,910.2700	2.9103	2,949.5200	2.9495	1.349	0	0	198
2021/09/23	2032	03/02/2022	8.91	Put	Bond Future	7,094.7200	7.0947	7,164.7700	7.1648	0.987	0	0	0
2021/09/23	2032	03/02/2022	10.66	Call	Bond Future	4,446.7800	4.4468	4,381.3800	4.3814	(1.471)	0	0	0
2021/09/23	2032	03/02/2022	10.66	Put	Bond Future	984.8600	0.9849	998.7400	0.9987	1.409	0	0	97
2021/09/23	2032	03/02/2022	10.35	Put	Bond Future	1,475.7200	1.4757	1,497.0000	1.4970	1.442	0	0	400
2021/09/23	2032	03/02/2022	9.58	Put	Bond Future	3,759.4300	3.7594	3,807.5100	3.8075	1.279	0	0	0
2021/09/23	2032	03/02/2022	9.58	Call	Bond Future	1,005.9600	1.0060	974.7600	0.9748	(3.102)	0	0	400
2021/09/23	2032	03/02/2022	11.13	Call	Bond Future	6,517.1300	6.5171	6,444.5800	6.4446	(1.113)	0	0	0
2021/09/23	2032	03/02/2022	11.13	Put	Bond Future	527.3300	0.5273	534.0600	0.5341	1.276	0	0	210
2021/09/23	2032	03/02/2022	10.53	Call	Bond Future	3,910.2600	3.9103	3,847.6700	3.8477	(1.601)	0	0	0
2021/09/23	2032	03/02/2022	10.53	Put	Bond Future	1,165.9000	1.1659	1,182.5900	1.1826	1.432	0	0	210
2021/09/23	2032	03/02/2022	10.65	Call	Bond Future	4,404.7600	4.4048	4,339.5600	4.3396	(1.480)	0	0	0
2021/09/23	2032	03/02/2022	10.65	Put	Bond Future	997.7500	0.9978	1,011.8300	1.0118	1.411	0	0	1,050
2021/09/23	2032	03/02/2022	9.67	Call	Bond Future	1,197.0100	1.1970	1,162.3100	1.1623	(2.899)	0	0	0
2021/09/23	2032	03/02/2022			Bond Future	10.0459	91.6882	10.0596	91.6089	0.136	0.0000	0.0000	0
2021/09/23	2032	03/02/2022	10.44	Call	Bond Future	3,554.7100	3.5547	3,494.3200	3.4943	(1.699)	0	0	0
2021/09/23	2032	03/02/2022	10.44	Put	Bond Future	1,311.8900	1.3119	1,330.7800	1.3308	1.440	0	0	0
2021/09/23	2032	03/02/2022	10.45	Call	Bond Future	3,593.5600	3.5936	3,532.9100	3.5329	(1.688)	0	0	0
2021/09/23	2032	03/02/2022	8.91	Call	Bond Future	179.0400	0.1790	169.8100	0.1698	(5.155)	0	0	198
2021/09/23	2032	03/02/2022	10.14	Call	Bond Future	2,481.0600	2.4811	2,429.4100	2.4294	(2.082)	0	0	0
2021/09/23	2032	03/02/2022	10.14	Put	Bond Future	1,938.6900	1.9387	1,966.3200	1.9663	1.425	0	0	97
2021/09/23	2032	03/02/2022	9.14	Put	Bond Future	5,805.0700	5.8051	5,869.1800	5.8692	1.104	0	0	0
2021/09/23	2032	03/02/2022	9.14	Call	Bond Future	345.9900	0.3460	330.8200	0.3308	(4.385)	0	0	97
2021/09/23	2032	03/02/2022	10.95	Call	Bond Future	5,706.9500	5.7070	5,636.6400	5.6366	(1.232)	0	0	0
2021/09/23	2032	03/02/2022	10.95	Put	Bond Future	673.1600	0.6732	682.1300	0.6821	1.333	0	0	400
2021/09/23	2032	03/02/2022	10.35	Call	Bond Future	3,213.0600	3.2131	3,155.0600	3.1551	(1.805)	0	0	0
2021/09/23	2032	03/02/2022	9.62	Put	Bond Future	3,600.9600	3.6010	3,647.4900	3.6475	1.292	0	0	0
2021/09/23	2032	03/02/2022	9.62	Call	Bond Future	1,088.3000	1.0883	1,055.5500	1.0556	(3.009)	0	0	210
2021/09/23	2032	03/02/2022	9.67	Put	Bond Future	3,409.8400	3.4098	3,454.4200	3.4544	1.307	0	0	1,050
2021/09/23	2032	03/02/2022	9.57	Put	Bond Future	3,799.6000	3.7996	3,848.0700	3.8481	1.276	0	0	0
2021/09/23	2032	03/02/2022	9.57	Call	Bond Future	985.7900	0.9858	954.9800	0.9550	(3.125)	0	0	1,050
2021/09/23	2032	05/05/2022	11.03	Call	Bond Future	5,462.7900	5.4628	5,398.4300	5.3984	(1.178)	0	0	0
2021/09/23	2032	05/05/2022	11.03	Put	Bond Future	1,239.9100	1.2399	1,255.9500	1.2559	1.294	0	0	0
2021/09/23	2032	05/05/2022	11.02	Put	Bond Future	1,252.4000	1.2524	1,268.6000	1.2686	1.294	0	0	0
2021/09/23	2032	05/05/2022	11.18	Call	Bond Future	6,074.6600	6.0747	6,008.0000	6.0080	(1.097)	0	0	0
2021/09/23	2032	05/05/2022	11.18	Put	Bond Future	1,068.5300	1.0685	1,082.2700	1.0823	1.286	0	0	780
2021/09/23	2032	05/05/2022			Bond Future	10.2526	88.6170	10.2670	88.5366	0.140	0.0000	0.0000	0
2021/09/23	2032	05/05/2022	11.04	Call	Bond Future	5,503.1700	5.5032	5,438.6500	5.4387	(1.172)	0	0	0
2021/09/23	2032	05/05/2022	11.04	Put	Bond Future	1,227.7700	1.2278	1,243.6500	1.2436	1.293	0	0	0
2021/09/23	2032	05/05/2022	11.02	Call	Bond Future	5,422.7100	5.4227	5,358.5100	5.3585	(1.184)	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
2021/09/23	2032	05/05/2022	9.58	Put	Bond Future	4,968.4300	4.9684	5,021.3500	5.0213	1.065	0	0	0
2021/09/23	2032	05/05/2022	9.58	Call	Bond Future	1,081.1500	1.0811	1,053.6700	1.0537	(2.542)	0	0	780
2021/09/23	2032	05/05/2022	10.18	Put	Bond Future	2,897.4700	2.8975	2,932.6400	2.9326	1.214	0	0	0
2021/09/23	2032	05/05/2022	10.18	Call	Bond Future	2,488.3800	2.4884	2,443.1500	2.4431	(1.818)	0	0	780
2021/09/23	2032	04/08/2022	10.21	Put	Bond Future	3,876.6900	3.8767	3,917.2400	3.9172	1.046	0	0	0
2021/09/23	2032	04/08/2022	10.22	Call	Bond Future	2,486.6100	2.4866	2,445.4000	2.4454	(1.657)	0	0	0
2021/09/23	2032	04/08/2022	10.20	Put	Bond Future	3,906.8800	3.9069	3,947.6800	3.9477	1.044	0	0	0
2021/09/23	2032	04/08/2022	8.97	Put	Bond Future	0.0000	0.0000	9,221.0200	9.2210	100.000	0	0	0
2021/09/23	2032	04/08/2022	8.97	Call	Bond Future	0.0000	0.0000	455.2900	0.4553	100.000	0	0	800
2021/09/23	2032	04/08/2022	9.72	Put	Bond Future	0.0000	0.0000	5,631.8900	5.6319	100.000	0	0	0
2021/09/23	2032	04/08/2022	9.72	Call	Bond Future	0.0000	0.0000	1,353.1400	1.3531	100.000	0	0	800
2021/09/23	2032	04/08/2022			Bond Future	10.4672	89.6442	10.4822	89.5626	0.143	0.0000	0.0000	0
2021/09/23	2032	04/08/2022	10.21	Call	Bond Future	2,461.3700	2.4614	2,420.3900	2.4204	(1.665)	0	0	0
2021/09/23	2032	04/08/2022	10.22	Put	Bond Future	3,846.3400	3.8463	3,886.6600	3.8867	1.048	0	0	0
2021/09/23	2032	04/08/2022	10.20	Call	Bond Future	2,435.9300	2.4359	2,395.2000	2.3952	(1.672)	0	0	0
2021/09/23	2032	04/08/2022	11.89	Call	Bond Future	0.0000	0.0000	8,217.5900	8.2176	100.000	0	0	0
2021/09/23	2032	04/08/2022	11.89	Put	Bond Future	0.0000	0.0000	995.8000	0.9958	100.000	0	0	0
2021/09/23	2032	04/08/2022	11.60	Call	Bond Future	0.0000	0.0000	7,054.2900	7.0543	100.000	0	0	0
2021/09/23	2032	04/08/2022	11.60	Put	Bond Future	0.0000	0.0000	1,252.1100	1.2521	100.000	0	0	800
2021/09/23	2033	04/11/2021			Bond Future	108.2533	108.2533	108.0456	108.0456	(0.192)	0.0000	0.0000	9,047
2021/09/23	2033	03/02/2022			Bond Future	109.4934	109.4934	109.2829	109.2829	(0.192)	0.0000	0.0000	0
2021/09/23	2033	05/05/2022			Bond Future	109.5238	109.5238	109.3105	109.3105	(0.195)	0.0000	0.0000	0
2021/09/23	2033	04/08/2022			Bond Future	110.8800	110.8800	110.6639	110.6639	(0.195)	0.0000	0.0000	0
2021/09/23	2037	04/11/2021	12.82	Put	Bond Future	0.9200	0.0009	0.7700	0.0008	(16.304)	0	0	0
2021/09/23	2037	04/11/2021	12.83	Call	Bond Future	13,146.1600	13.1462	13,193.7000	13.1937	0.362	0	0	0
2021/09/23	2037	04/11/2021	12.30	Call	Bond Future	10,360.5900	10.3606	10,407.1900	10.4072	0.450	0	0	0
2021/09/23	2037	04/11/2021	12.30	Put	Bond Future	8.4500	0.0085	7.3600	0.0074	(12.899)	0	0	600
2021/09/23	2037	04/11/2021	11.49	Put	Bond Future	124.8100	0.1248	115.4900	0.1155	(7.467)	0	0	0
2021/09/23	2037	04/11/2021	11.49	Call	Bond Future	5,872.7900	5.8728	5,911.1600	5.9112	0.653	0	0	600
2021/09/23	2037	04/11/2021			Bond Future	10.5739	86.7779	10.5666	86.8256	(0.068)	0.0000	0.0000	120,120
2021/09/23	2037	04/11/2021	12.82	Call	Bond Future	13,095.0100	13.0950	13,142.5500	13.1426	0.363	0	0	0
2021/09/23	2037	04/11/2021	12.83	Put	Bond Future	0.8800	0.0009	0.7300	0.0007	(17.045)	0	0	0
2021/09/23	2037	04/11/2021	12.81	Call	Bond Future	13,043.8200	13.0438	13,091.3500	13.0913	0.364	0	0	0
2021/09/23	2037	04/11/2021	12.81	Put	Bond Future	0.9700	0.0010	0.8100	0.0008	(16.495)	0	0	0
2021/09/23	2037	03/02/2022	11.46	Call	Bond Future	5,269.6400	5.2696	5,298.2500	5.2983	0.543	0	0	0
2021/09/23	2037	03/02/2022	11.47	Put	Bond Future	981.3000	0.9813	962.1500	0.9622	(1.951)	0	0	0
2021/09/23	2037	03/02/2022	11.45	Call	Bond Future	5,222.8700	5.2229	5,251.3200	5.2513	0.545	0	0	0
2021/09/23	2037	03/02/2022			Bond Future	10.7684	83.4964	10.7609	83.5443	(0.069)	0.0000	0.0000	0
2021/09/23	2037	03/02/2022	11.46	Put	Bond Future	993.8300	0.9938	974.5200	0.9745	(1.943)	0	0	0
2021/09/23	2037	03/02/2022	11.47	Call	Bond Future	5,316.5000	5.3165	5,345.2700	5.3453	0.541	0	0	0
2021/09/23	2037	03/02/2022	11.45	Put	Bond Future	1,006.5200	1.0065	987.0500	0.9870	(1.934)	0	0	0
2021/09/23	2037	05/05/2022	11.83	Call	Bond Future	6,435.2600	6.4353	6,465.8800	6.4659	0.476	0	0	0
2021/09/23	2037	05/05/2022	11.84	Put	Bond Future	1,273.1600	1.2732	1,255.5700	1.2556	(1.382)	0	0	0
2021/09/23	2037	05/05/2022	11.82	Call	Bond Future	6,390.7700	6.3908	6,421.2700	6.4213	0.477	0	0	0
2021/09/23	2037	05/05/2022			Bond Future	10.9661	84.4761	10.9584	84.5244	(0.070)	0.0000	0.0000	0
2021/09/23	2037	05/05/2022	11.83	Put	Bond Future	1,285.3600	1.2854	1,267.6700	1.2677	(1.376)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/23	2037	05/05/2022	11.84	Call	Bond Future	6,479.8200		6.4798	6,510.5400	6.5105	0.474	0	0	0
2021/09/23	2037	05/05/2022	11.82	Put	Bond Future	1,297.6900		1.2977	1,279.8800	1.2799	(1.372)	0	0	0
2021/09/23	2037	04/08/2022	10.90	Call	Bond Future	2,702.9500		2.7030	2,719.2200	2.7192	0.602	0	0	0
2021/09/23	2037	04/08/2022	10.91	Put	Bond Future	4,367.1100		4.3671	4,334.7600	4.3348	(0.741)	0	0	0
2021/09/23	2037	04/08/2022	10.89	Call	Bond Future	2,674.8300		2.6748	2,690.9800	2.6910	0.604	0	0	0
2021/09/23	2037	04/08/2022	10.89	Put	Bond Future	4,436.3500		4.4363	4,403.7500	4.4038	(0.735)	0	0	0
2021/09/23	2037	04/08/2022			Bond Future	11.1753		81.1992	11.1673	81.2480	(0.072)	0.0000	0.0000	0
2021/09/23	2037	04/08/2022	10.90	Put	Bond Future	4,401.7700		4.4018	4,369.2900	4.3693	(0.738)	0	0	50
2021/09/23	2037	04/08/2022	10.91	Call	Bond Future	2,730.9100		2.7309	2,747.3100	2.7473	0.601	0	0	0
2021/09/23	2037	04/08/2022	11.42	Call	Bond Future	4,334.0500		4.3340	4,357.1800	4.3572	0.534	0	0	0
2021/09/23	2037	04/08/2022	11.42	Put	Bond Future	2,867.0900		2.8671	2,841.4700	2.8415	(0.894)	0	0	50
2021/09/23	2037	04/08/2022	10.10	Put	Bond Future	7,929.8000		7.9298	7,888.0200	7.8880	(0.527)	0	0	0
2021/09/23	2037	04/08/2022	10.10	Call	Bond Future	986.1200		0.9861	993.0900	0.9931	0.707	0	0	50
2021/09/23	2038	04/11/2021			Bond Future	120.5150		120.5150	120.3680	120.3680	(0.122)	0.0000	0.0000	5,949
2021/09/23	2038	03/02/2022			Bond Future	120.1139		120.1139	119.9649	119.9649	(0.124)	0.0000	0.0000	0
2021/09/23	2038	05/05/2022			Bond Future	121.5509		121.5509	121.3999	121.3999	(0.124)	0.0000	0.0000	0
2021/09/23	2038	04/08/2022			Bond Future	121.2384		121.2384	121.0854	121.0854	(0.126)	0.0000	0.0000	0
2021/09/23	2040	04/11/2021	12.90	Call	Bond Future	13,620.6000		13.6206	13,671.1100	13.6711	0.371	0	0	0
2021/09/23	2040	04/11/2021	12.90	Put	Bond Future	1.5800		0.0016	1.3200	0.0013	(16.456)	0	0	0
2021/09/23	2040	04/11/2021	12.89	Call	Bond Future	13,566.7700		13.5668	13,617.2700	13.6173	0.372	0	0	0
2021/09/23	2040	04/11/2021	12.89	Put	Bond Future	1.6600		0.0017	1.3900	0.0014	(16.265)	0	0	0
2021/09/23	2040	04/11/2021			Bond Future	10.7016		88.9190	10.6944	88.9698	(0.067)	0.0000	0.0000	81,491
2021/09/23	2040	04/11/2021	12.91	Call	Bond Future	13,674.3700		13.6744	13,724.8900	13.7249	0.369	0	0	0
2021/09/23	2040	04/11/2021	12.91	Put	Bond Future	1.5100		0.0015	1.2600	0.0013	(16.556)	0	0	0
2021/09/23	2040	03/02/2022	11.58	Put	Bond Future	1,016.2600		1.0163	996.1300	0.9961	(1.981)	0	0	0
2021/09/23	2040	03/02/2022	11.59	Call	Bond Future	5,619.4700		5.6195	5,650.6000	5.6506	0.554	0	0	0
2021/09/23	2040	03/02/2022	11.57	Put	Bond Future	1,029.3700		1.0294	1,009.0700	1.0091	(1.972)	0	0	0
2021/09/23	2040	03/02/2022			Bond Future	10.8910		85.4112	10.8836	85.4623	(0.068)	0.0000	0.0000	0
2021/09/23	2040	03/02/2022	11.58	Call	Bond Future	5,569.3500		5.5693	5,600.3100	5.6003	0.556	0	0	0
2021/09/23	2040	03/02/2022	11.59	Put	Bond Future	1,003.1700		1.0032	983.2100	0.9832	(1.990)	0	0	0
2021/09/23	2040	03/02/2022	11.57	Call	Bond Future	5,519.1700		5.5192	5,549.9600	5.5500	0.558	0	0	0
2021/09/23	2040	05/05/2022	11.91	Put	Bond Future	1,461.0100		1.4610	1,441.4800	1.4415	(1.337)	0	0	0
2021/09/23	2040	05/05/2022	11.92	Call	Bond Future	6,782.5900		6.7826	6,814.6200	6.8146	0.472	0	0	0
2021/09/23	2040	05/05/2022	11.92	Put	Bond Future	1,447.4200		1.4474	1,428.0000	1.4280	(1.342)	0	0	0
2021/09/23	2040	05/05/2022	10.57	Put	Bond Future	5,243.3600		5.2434	5,203.2500	5.2033	(0.765)	0	0	0
2021/09/23	2040	05/05/2022	10.57	Call	Bond Future	1,685.0400		1.6850	1,696.3800	1.6964	0.673	0	0	1,200
2021/09/23	2040	05/05/2022	13.04	Call	Bond Future	12,201.0600		12.2011	12,243.1700	12,2432	0.345	0	0	0
2021/09/23	2040	05/05/2022	13.04	Put	Bond Future	532.6100		0.5326	523.2700	0.5233	(1.754)	0	0	1,200
2021/09/23	2040	05/05/2022			Bond Future	11.0831		86.4135	11.0754	86.4649	(0.069)	0.0000	0.0000	0
2021/09/23	2040	05/05/2022	11.91	Call	Bond Future	6,735.6500		6.7357	6,767.5700	6.7676	0.474	0	0	0
2021/09/23	2040	05/05/2022	11.90	Call	Bond Future	6,688.7700		6.6888	6,720.5600	6.7206	0.475	0	0	0
2021/09/23	2040	05/05/2022	11.90	Put	Bond Future	1,474.7400		1.4747	1,455.0800	1.4551	(1.333)	0	0	0
2021/09/23	2040	05/05/2022	9.82	Put	Bond Future	9,620.3000		9.6203	9,571.8900	9.5719	(0.503)	0	0	0
2021/09/23	2040	05/05/2022	9.82	Call	Bond Future	423.0600		0.4231	426.1000	0.4261	0.719	0	0	1,200
2021/09/23	2040	04/08/2022	11.05	Call	Bond Future	3,016.6000		3.0166	3,034.4900	3.0345	0.593	0	0	0
2021/09/23	2040	04/08/2022	11.05	Put	Bond Future	4,578.0400		4.5780	4,544.0000	4.5440	(0.744)	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
2021/09/23	2040	04/08/2022			Bond Future	11.2860	82.9084	11.2780	82.9603	(0.071)	0.0000	0.0000	0
2021/09/23	2040	04/08/2022	11.04	Call	Bond Future	2,986.2600	2.9863	3,004.0100	3.0040	0.594	0	0	0
2021/09/23	2040	04/08/2022	11.04	Put	Bond Future	4,614.8900	4.6149	4,580.7100	4.5807	(0.741)	0	0	0
2021/09/23	2040	04/08/2022	11.03	Call	Bond Future	2,956.0700	2.9561	2,973.6800	2.9737	0.596	0	0	0
2021/09/23	2040	04/08/2022	11.03	Put	Bond Future	4,651.9800	4.6520	4,617.6600	4.6177	(0.738)	0	0	0
2021/09/23	2044	04/11/2021	12.91	Call	Bond Future	13,534.8900	13.5349	13,622.3500	13.6223	0.646	0	0	0
2021/09/23	2044	04/11/2021	12.91	Put	Bond Future	2.3600	0.0024	1.9500	0.0020	(17.373)	0	0	0
2021/09/23	2044	04/11/2021			Bond Future	10.7373	85.6751	10.7252	85.7629	(0.113)	0.0000	0.0000	62,097
2021/09/23	2044	04/11/2021	12.90	Call	Bond Future	13,481.5200	13.4815	13,568.9600	13.5690	0.649	0	0	0
2021/09/23	2044	04/11/2021	12.90	Put	Bond Future	2.4700	0.0025	2.0400	0.0020	(17.409)	0	0	0
2021/09/23	2044	04/11/2021	12.89	Call	Bond Future	13,428.0800	13.4281	13,515.5000	13.5155	0.651	0	0	0
2021/09/23	2044	04/11/2021	12.89	Put	Bond Future	2.5800	0.0026	2.1300	0.0021	(17.442)	0	0	0
2021/09/23	2044	03/02/2022	11.60	Call	Bond Future	5,605.7800	5.6058	5,665.3000	5.6653	1.062	0	0	0
2021/09/23	2044	03/02/2022	11.60	Put	Bond Future	1,030.0200	1.0300	1,001.0000	1.0010	(2.817)	0	0	0
2021/09/23	2044	03/02/2022	11.59	Call	Bond Future	5,555.2300	5.5552	5,614.4800	5.6145	1.067	0	0	0
2021/09/23	2044	03/02/2022	11.59	Put	Bond Future	1,043.3700	1.0434	1,014.0800	1.0141	(2.807)	0	0	0
2021/09/23	2044	03/02/2022			Bond Future	10.9173	82.2561	10.9047	82.3446	(0.115)	0.0000	0.0000	0
2021/09/23	2044	03/02/2022	11.61	Call	Bond Future	5,656.4200	5.6564	5,716.2100	5.7162	1.057	0	0	0
2021/09/23	2044	03/02/2022	11.61	Put	Bond Future	1,016.8500	1.0169	988.1000	0.9881	(2.827)	0	0	0
2021/09/23	2044	05/05/2022	11.92	Call	Bond Future	6,778.2600	6.7783	6,838.5000	6.8385	0.889	0	0	0
2021/09/23	2044	05/05/2022	11.92	Put	Bond Future	1,473.7800	1.4738	1,444.6400	1.4446	(1.977)	0	0	0
2021/09/23	2044	05/05/2022	11.91	Call	Bond Future	6,730.8400	6.7308	6,790.8900	6.7909	0.892	0	0	0
2021/09/23	2044	05/05/2022	11.91	Put	Bond Future	1,487.4400	1.4874	1,458.1100	1.4581	(1.972)	0	0	0
2021/09/23	2044	05/05/2022			Bond Future	11.0994	83.2213	11.0864	83.3107	(0.118)	0.0000	0.0000	0
2021/09/23	2044	05/05/2022	11.93	Call	Bond Future	6,825.5100	6.8255	6,885.9500	6.8860	0.886	0	0	0
2021/09/23	2044	05/05/2022	11.93	Put	Bond Future	1,460.0400	1.4600	1,431.1000	1.4311	(1.982)	0	0	0
2021/09/23	2044	04/08/2022	11.09	Call	Bond Future	3,128.7300	3.1287	3,165.1100	3.1651	1.163	0	0	0
2021/09/23	2044	04/08/2022	11.09	Put	Bond Future	4,486.8400	4.4868	4,432.8700	4.4329	(1.203)	0	0	0
2021/09/23	2044	04/08/2022	11.08	Call	Bond Future	3,097.1500	3.0971	3,133.2800	3.1333	1.167	0	0	0
2021/09/23	2044	04/08/2022	11.08	Put	Bond Future	4,523.6800	4.5237	4,469.4600	4.4695	(1.199)	0	0	0
2021/09/23	2044	04/08/2022			Bond Future	11.2914	79.8044	11.2779	79.8947	(0.120)	0.0000	0.0000	0
2021/09/23	2044	04/08/2022	11.10	Call	Bond Future	3,160.1600	3.1602	3,196.8000	3.1968	1.159	0	0	0
2021/09/23	2044	04/08/2022	11.10	Put	Bond Future	4,449.9500	4.4500	4,396.2400	4.3962	(1.207)	0	0	0
2021/09/23	2046	04/11/2021			Bond Future	107.6830	107.6830	107.6917	107.6917	0.008	0.0000	0.0000	17,227
2021/09/23	2046	03/02/2022			Bond Future	108.9166	108.9166	108.9250	108.9250	0.008	0.0000	0.0000	0
2021/09/23	2046	05/05/2022			Bond Future	108.3356	108.3356	108.3436	108.3436	0.007	0.0000	0.0000	0
2021/09/23	2046	04/08/2022			Bond Future	109.6772	109.6772	109.6854	109.6854	0.007	0.0000	0.0000	0
2021/09/23	2050	04/11/2021			Bond Future	110.9441	110.9441	110.3392	110.3392	(0.545)	0.0000	0.0000	8,607
2021/09/23	2050	03/02/2022			Bond Future	110.2341	110.2341	109.6219	109.6219	(0.555)	0.0000	0.0000	0
2021/09/23	2050	05/05/2022			Bond Future	111.5528	111.5528	110.9331	110.9331	(0.556)	0.0000	0.0000	0
2021/09/23	2050	04/08/2022			Bond Future	110.9162	110.9162	110.2884	110.2884	(0.566)	0.0000	0.0000	0
2021/09/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	AL37	04/11/2021			Index Future	805.1570	805.1570	805.0680	805.0680	(0.011)	0.0000	0.0000	0
2021/09/23	AL37	03/02/2022			Index Future	814.1840	814.1840	814.0920	814.0920	(0.011)	0.0000	0.0000	0
2021/09/23	AL37	05/05/2022			Index Future	823.7270	823.7270	823.6320	823.6320	(0.012)	0.0000	0.0000	0
2021/09/23	AL37	04/08/2022			Index Future	833.6280	833.6280	833.5300	833.5300	(0.012)	0.0000	0.0000	0
2021/09/23	AL7T	04/11/2021			Index Future	917.7050	917.7050	916.6820	916.6820	(0.111)	0.0000	0.0000	0
2021/09/23	AL7T	03/02/2022			Index Future	927.9940	927.9940	926.9560	926.9560	(0.112)	0.0000	0.0000	0
2021/09/23	AL7T	05/05/2022			Index Future	938.8710	938.8710	937.8190	937.8190	(0.112)	0.0000	0.0000	0
2021/09/23	AL7T	04/08/2022			Index Future	950.1550	950.1550	949.0890	949.0890	(0.112)	0.0000	0.0000	0
2021/09/23	ALBI	04/11/2021			Index Future	810.7260	810.7260	810.7970	810.7970	0.009	0.0000	0.0000	119
2021/09/23	ALBI	03/02/2022			Index Future	819.8160	819.8160	819.8850	819.8850	0.008	0.0000	0.0000	0
2021/09/23	ALBI	05/05/2022			Index Future	829.4250	829.4250	829.4930	829.4930	0.008	0.0000	0.0000	0
2021/09/23	ALBI	04/08/2022			Index Future	839.3940	839.3940	839.4620	839.4620	0.008	0.0000	0.0000	0
2021/09/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/09/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/23	ES33	04/11/2021			Bond Future	11.3053	76.6045	11.2976	76.6455	(0.068)	0.0000	0.0000	350
2021/09/23	ES33	03/02/2022			Bond Future	11.5494	77.4820	11.5414	77.5232	(0.069)	0.0000	0.0000	0
2021/09/23	ES33	05/05/2022			Bond Future	11.7934	74.6318	11.7851	74.6732	(0.070)	0.0000	0.0000	0
2021/09/23	ES33	04/08/2022			Bond Future	12.0476	75.5086	12.0390	75.5505	(0.072)	0.0000	0.0000	0
2021/09/23	ES42	04/11/2021			Bond Future	11.7936	75.0926	11.7860	75.1386	(0.065)	0.0000	0.0000	4,779
2021/09/23	ES42	03/02/2022			Bond Future	12.0158	75.9532	12.0079	75.9994	(0.066)	0.0000	0.0000	0
2021/09/23	ES42	05/05/2022			Bond Future	12.2458	72.6036	12.2376	72.6503	(0.067)	0.0000	0.0000	0
2021/09/23	ES42	04/08/2022			Bond Future	12.4787	73.4554	12.4702	73.5025	(0.069)	0.0000	0.0000	0
2021/09/23	GOVI	04/11/2021	728.41	Call	GOVI	720,790.0000	72.0790	721,170.0000	72.1170	0.053	0	0	0
2021/09/23	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/23	GOVI	04/11/2021	728.40	Call	GOVI	720,890.0000	72.0890	721,270.0000	72.1270	0.053	0	0	0
2021/09/23	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/23	GOVI	04/11/2021			GOVI	800.4890	800.4890	800.5270	800.5270	0.005	0.0000	0.0000	992
2021/09/23	GOVI	04/11/2021	728.42	Call	GOVI	720,690.0000	72.0690	721,070.0000	72.1070	0.053	0	0	0
2021/09/23	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/23	GOVI	03/02/2022	792.76	Call	GOVI	167,040.0000	16.7040	167,400.0000	16.7400	0.216	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/23	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/23	GOVI	03/02/2022			GOVI	809.4640	809.4640	809.5000	809.5000	0.004	0.0000	0.0000	0
2021/09/23	GOVI	03/02/2022	792.75	Call	GOVI	167,140.0000	16.7140	167,500.0000	16.7500	0.215	0	0	0
2021/09/23	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/23	GOVI	03/02/2022	792.74	Call	GOVI	167,240.0000	16.7240	167,600.0000	16.7600	0.215	0	0	0
2021/09/23	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/23	GOVI	05/05/2022	788.25	Call	GOVI	307,020.0000	30.7020	307,360.0000	30.7360	0.111	0	0	0
2021/09/23	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/23	GOVI	05/05/2022			GOVI	818.9520	818.9520	818.9860	818.9860	0.004	0.0000	0.0000	0
2021/09/23	GOVI	05/05/2022	788.24	Call	GOVI	307,120.0000	30.7120	307,460.0000	30.7460	0.111	0	0	0
2021/09/23	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/23	GOVI	05/05/2022	788.23	Call	GOVI	307,220.0000	30.7220	307,560.0000	30.7560	0.111	0	0	0
2021/09/23	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/23	GOVI	04/08/2022	819.28	Call	GOVI	95,150.0000	9.5150	95,480.0000	9.5480	0.347	0	0	0
2021/09/23	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/23	GOVI	04/08/2022			GOVI	828.7950	828.7950	828.8280	828.8280	0.004	0.0000	0.0000	0
2021/09/23	GOVI	04/08/2022	819.27	Call	GOVI	95,250.0000	9.5250	95,580.0000	9.5580	0.346	0	0	0
2021/09/23	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/23	GOVI	04/08/2022	819.26	Call	GOVI	95,350.0000	9.5350	95,680.0000	9.5680	0.346	0	0	0
2021/09/23	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/09/23	IGOV	04/11/2021			Index Future	295.9610	295.9610	295.5900	295.5900	(0.125)	0.0000	0.0000	506
2021/09/23	IGOV	03/02/2022			Index Future	299.3520	299.3520	298.9760	298.9760	(0.126)	0.0000	0.0000	0
2021/09/23	IGOV	05/05/2022			Index Future	302.9330	302.9330	302.5520	302.5520	(0.126)	0.0000	0.0000	0
2021/09/23	IGOV	04/08/2022			Index Future	306.6460	306.6460	306.2590	306.2590	(0.126)	0.0000	0.0000	0
2021/09/23	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/09/23	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/09/23	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/09/23	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/09/23	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/09/23	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/09/23	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/09/23	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/09/23	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/09/23	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/09/23	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/09/23	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/09/23	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/09/23	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/09/23	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/09/23	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/09/23	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/09/23	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/09/23	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/23	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/09/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/09/23	JBAF	20/10/2021			Jibar Tradeable Future	3.7250	96.2750	3.7050	96.2950	(0.537)	0.0000	0.0000	0
2021/09/23	JBAF	17/11/2021			Jibar Tradeable Future	3.7800	96.2200	3.7700	96.2300	(0.265)	0.0000	0.0000	50,000
2021/09/23	JBAF	15/12/2021			Jibar Tradeable Future	3.8850	96.1150	3.8850	96.1150	0.000	0.0000	0.0000	0
2021/09/23	JBAF	19/01/2022			Jibar Tradeable Future	3.9500	96.0500	3.9400	96.0600	(0.253)	0.0000	0.0000	0
2021/09/23	JBAF	16/02/2022			Jibar Tradeable Future	4.1300	95.8700	4.1200	95.8800	(0.242)	0.0000	0.0000	0
2021/09/23	JBAF	16/03/2022			Jibar Tradeable Future	4.2150	95.7850	4.1950	95.8050	(0.474)	0.0000	0.0000	0
2021/09/23	JBAF	15/06/2022			Jibar Tradeable Future	4.6300	95.3700	4.6200	95.3800	(0.216)	0.0000	0.0000	472
2021/09/23	JBAF	21/09/2022			Jibar Tradeable Future	4.9550	95.0450	4.8550	95.1450	(2.018)	0.0000	0.0000	0
2021/09/23	JBAF	21/12/2022			Jibar Tradeable Future	5.3200	94.6800	5.2600	94.7400	(1.128)	0.0000	0.0000	68
2021/09/23	JBAF	15/03/2023			Jibar Tradeable Future	5.4850	94.5150	5.4600	94.5400	(0.456)	0.0000	0.0000	0
2021/09/23	JBAF	21/06/2023			Jibar Tradeable Future	5.8100	94.1900	5.7650	94.2350	(0.775)	0.0000	0.0000	0
2021/09/23	JBAF	20/09/2023			Jibar Tradeable Future	5.8450	94.1550	6.0150	93.9850	2.908	0.0000	0.0000	0
2021/09/23	R023	04/11/2021	4.91	Call	Bond Future	38.6900	0.0387	39.5600	0.0396	2.249	0	0	0
2021/09/23	R023	04/11/2021	4.91	Put	Bond Future	299.2300	0.2992	290.8600	0.2909	(2.797)	0	0	0
2021/09/23	R023	04/11/2021	4.90	Call	Bond Future	35.6600	0.0357	36.4600	0.0365	2.243	0	0	0
2021/09/23	R023	04/11/2021	4.90	Put	Bond Future	309.0400	0.3090	300.6000	0.3006	(2.731)	0	0	0
2021/09/23	R023	04/11/2021			Bond Future	5.1132	104.7792	5.1060	104.7884	(0.141)	0.0000	0.0000	14,769
2021/09/23	R023	04/11/2021	4.92	Call	Bond Future	42.0000	0.0420	42.9500	0.0429	2.262	0	0	0
2021/09/23	R023	04/11/2021	4.92	Put	Bond Future	289.7000	0.2897	281.4100	0.2814	(2.862)	0	0	0
2021/09/23	R023	03/02/2022	5.08	Call	Bond Future	126.2100	0.1262	128.6700	0.1287	1.949	0	0	0
2021/09/23	R023	03/02/2022	5.08	Put	Bond Future	324.6200	0.3246	318.1300	0.3181	(1.999)	0	0	0
2021/09/23	R023	03/02/2022			Bond Future	5.2717	105.9536	5.2631	105.9625	(0.164)	0.0000	0.0000	0
2021/09/23	R023	03/02/2022	5.07	Call	Bond Future	122.1200	0.1221	124.5200	0.1245	1.965	0	0	0
2021/09/23	R023	03/02/2022	5.07	Put	Bond Future	330.9000	0.3309	324.3500	0.3244	(1.979)	0	0	0
2021/09/23	R023	03/02/2022	5.06	Call	Bond Future	117.8700	0.1179	120.2200	0.1202	1.994	0	0	0
2021/09/23	R023	03/02/2022	5.06	Put	Bond Future	337.0100	0.3370	330.4100	0.3304	(1.958)	0	0	0
2021/09/23	R023	05/05/2022	6.31	Call	Bond Future	757.3800	0.7574	764.2600	0.7643	0.908	0	0	0
2021/09/23	R023	05/05/2022	6.31	Put	Bond Future	68.6500	0.0687	66.7200	0.0667	(2.811)	0	0	0
2021/09/23	R023	05/05/2022			Bond Future	5.4366	103.2857	5.4255	103.2945	(0.204)	0.0000	0.0000	0
2021/09/23	R023	05/05/2022	6.30	Call	Bond Future	750.5000	0.7505	757.3600	0.7574	0.914	0	0	0
2021/09/23	R023	05/05/2022	6.30	Put	Bond Future	69.6100	0.0696	67.6600	0.0677	(2.801)	0	0	0
2021/09/23	R023	05/05/2022	6.29	Call	Bond Future	743.6300	0.7436	750.4700	0.7505	0.920	0	0	0
2021/09/23	R023	05/05/2022	6.29	Put	Bond Future	70.5900	0.0706	68.6200	0.0686	(2.791)	0	0	0
2021/09/23	R023	04/08/2022	6.05	Call	Bond Future	347.1400	0.3471	352.4200	0.3524	1.521	0	0	0
2021/09/23	R023	04/08/2022	6.05	Put	Bond Future	148.9600	0.1490	145.3900	0.1454	(2.397)	0	0	0
2021/09/23	R023	04/08/2022			Bond Future	5.6908	104.5089	5.6748	104.5178	(0.281)	0.0000	0.0000	0
2021/09/23	R023	04/08/2022	6.04	Call	Bond Future	343.3100	0.3433	348.5500	0.3485	1.526	0	0	0
2021/09/23	R023	04/08/2022	6.04	Put	Bond Future	150.6400	0.1506	147.0300	0.1470	(2.396)	0	0	0
2021/09/23	R023	04/08/2022	6.03	Call	Bond Future	339.5000	0.3395	344.7100	0.3447	1.535	0	0	0
2021/09/23	R023	04/08/2022	6.03	Put	Bond Future	152.3300	0.1523	148.6900	0.1487	(2.390)	0	0	0
2021/09/23	R035	04/11/2021	12.53	Call	Bond Future	12,804.9900	12.8050	12,920.1100	12.9201	0.899	0	0	0
2021/09/23	R035	04/11/2021	12.53	Put	Bond Future	1.0600	0.0011	0.8300	0.0008	(21.698)	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
2021/09/23	R035	04/11/2021	11.75	Put	Bond Future	25.4900	0.0255	21.7800	0.0218	(14.555)	0	0	782
2021/09/23	R035	04/11/2021	11.08	Call	Bond Future	4,802.1800	4.8022	4,896.3400	4.8963	1.961	0	0	0
2021/09/23	R035	04/11/2021	11.08	Put	Bond Future	220.8300	0.2208	199.6400	0.1996	(9.596)	0	0	782
2021/09/23	R035	04/11/2021	10.23	Put	Bond Future	1,857.0700	1.8571	1,773.9800	1.7740	(4.474)	0	0	0
2021/09/23	R035	04/11/2021	10.12	Put	Bond Future	2,315.8100	2.3158	2,224.4800	2.2245	(3.944)	0	0	0
2021/09/23	R035	04/11/2021	10.12	Call	Bond Future	727.9000	0.7279	751.9200	0.7519	3.300	0	0	400
2021/09/23	R035	04/11/2021	10.62	Put	Bond Future	753.2900	0.7533	702.9700	0.7030	(6.680)	0	0	0
2021/09/23	R035	04/11/2021	10.62	Call	Bond Future	2,456.2900	2.4563	2,521.3200	2.5213	2.647	0	0	400
2021/09/23	R035	04/11/2021	11.20	Put	Bond Future	156.9400	0.1569	140.6400	0.1406	(10.386)	0	0	350
2021/09/23	R035	04/11/2021	10.60	Call	Bond Future	2,366.2200	2.3662	2,429.6400	2.4296	2.680	0	0	0
2021/09/23	R035	04/11/2021	10.60	Put	Bond Future	791.5500	0.7916	739.6200	0.7396	(6.561)	0	0	350
2021/09/23	R035	04/11/2021	10.11	Put	Bond Future	2,360.8100	2.3608	2,268.7900	2.2688	(3.898)	0	0	0
2021/09/23	R035	04/11/2021	10.11	Call	Bond Future	705.2900	0.7053	728.6200	0.7286	3.308	0	0	350
2021/09/23	R035	04/11/2021			Bond Future	10.3580	91.1072	10.3405	91.2226	(0.169)	0.0000	0.0000	79,842
2021/09/23	R035	04/11/2021	12.52	Call	Bond Future	12,752.4400	12.7524	12,867.5500	12.8676	0.903	0	0	0
2021/09/23	R035	04/11/2021	12.52	Put	Bond Future	1.1200	0.0011	0.8800	0.0009	(21.429)	0	0	0
2021/09/23	R035	04/11/2021	12.51	Call	Bond Future	12,699.8200	12.6998	12,814.9200	12.8149	0.906	0	0	0
2021/09/23	R035	04/11/2021	12.51	Put	Bond Future	1.1700	0.0012	0.9200	0.0009	(21.368)	0	0	0
2021/09/23	R035	04/11/2021	11.75	Call	Bond Future	8,559.5300	8.5595	8,671.1700	8.6712	1.304	0	0	0
2021/09/23	R035	04/11/2021	10.23	Call	Bond Future	1,008.1700	1.0082	1,040.4300	1.0404	3.200	0	0	782
2021/09/23	R035	04/11/2021	13.82	Call	Bond Future	19,162.7500	19.1628	19,278.1000	19.2781	0.602	0	0	0
2021/09/23	R035	04/11/2021	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2021/09/23	R035	04/11/2021	11.20	Call	Bond Future	5,466.6400	5.4666	5,565.6900	5.5657	1.812	0	0	0
2021/09/23	R035	04/11/2021	10.26	Put	Bond Future	1,743.4700	1.7435	1,662.7900	1.6628	(4.628)	0	0	0
2021/09/23	R035	04/11/2021	10.26	Call	Bond Future	1,094.6300	1.0946	1,129.3000	1.1293	3.167	0	0	150
2021/09/23	R035	03/02/2022	11.23	Call	Bond Future	5,176.8000	5.1768	5,256.1600	5.2562	1.533	0	0	0
2021/09/23	R035	03/02/2022	11.23	Put	Bond Future	1,049.4300	1.0494	1,012.5000	1.0125	(3.519)	0	0	0
2021/09/23	R035	03/02/2022	11.22	Call	Bond Future	5,130.4300	5.1304	5,209.4400	5.2094	1.540	0	0	0
2021/09/23	R035	03/02/2022	11.22	Put	Bond Future	1,062.8000	1.0628	1,025.5200	1.0255	(3.508)	0	0	0
2021/09/23	R035	03/02/2022	11.39	Call	Bond Future	5,931.7900	5.9318	6,016.3500	6.0163	1.426	0	0	0
2021/09/23	R035	03/02/2022	11.39	Put	Bond Future	856.9100	0.8569	825.1800	0.8252	(3.703)	0	0	683
2021/09/23	R035	03/02/2022	10.65	Call	Bond Future	2,748.4200	2.7484	2,803.6000	2.8036	2.008	0	0	0
2021/09/23	R035	03/02/2022	11.73	Call	Bond Future	7,589.5000	7.5895	7,683.1900	7.6832	1.234	0	0	0
2021/09/23	R035	03/02/2022	11.73	Put	Bond Future	552.0200	0.5520	529.4200	0.5294	(4.094)	0	0	280
2021/09/23	R035	03/02/2022	11.03	Call	Bond Future	4,271.2100	4.2712	4,343.1600	4.3432	1.685	0	0	0
2021/09/23	R035	03/02/2022	11.28	Call	Bond Future	5,410.2100	5.4102	5,491.2600	5.4913	1.498	0	0	0
2021/09/23	R035	03/02/2022	11.28	Put	Bond Future	985.0700	0.9851	949.8300	0.9498	(3.577)	0	0	200
2021/09/23	R035	03/02/2022	10.26	Put	Bond Future	3,506.1700	3.5062	3,426.4300	3.4264	(2.274)	0	0	0
2021/09/23	R035	03/02/2022	10.26	Call	Bond Future	1,541.3500	1.5413	1,577.9000	1.5779	2.371	0	0	200
2021/09/23	R035	03/02/2022	11.05	Put	Bond Future	1,316.8700	1.3169	1,273.3200	1.2733	(3.307)	0	0	1,600
2021/09/23	R035	03/02/2022	10.35	Put	Bond Future	3,159.5600	3.1596	3,084.0600	3.0841	(2.390)	0	0	0
2021/09/23	R035	03/02/2022	10.35	Call	Bond Future	1,786.1900	1.7862	1,826.9800	1.8270	2.284	0	0	1,600
2021/09/23	R035	03/02/2022	9.92	Put	Bond Future	5,033.1900	5.0332	4,938.6300	4.9386	(1.879)	0	0	0
2021/09/23	R035	03/02/2022	9.92	Call	Bond Future	783.0800	0.7831	804.8100	0.8048	2.775	0	0	200
2021/09/23	R035	03/02/2022	10.61	Call	Bond Future	2,607.6900	2.6077	2,660.9600	2.6610	2.043	0	0	0
2021/09/23	R035	03/02/2022	10.61	Put	Bond Future	2,303.2700	2.3033	2,240.2500	2.2403	(2.736)	0	0	200
2021/09/23	R035	03/02/2022	11.11	Call	Bond Future	4,627.4600	4.6275	4,702.4900	4.7025	1.621	0	0	0
2021/09/23	R035	03/02/2022	11.33	Put	Bond Future	924.6100	0.9246	891.0000	0.8910	(3.635)	0	0	500

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/23	R035	03/02/2022	10.34	Call	Bond Future	1,757.9200	1.7579	1,798.2300	1.7982	2.293	0	0	0
2021/09/23	R035	03/02/2022	10.34	Put	Bond Future	3,196.7300	3.1967	3,120.7500	3.1207	(2.377)	0	0	500
2021/09/23	R035	03/02/2022	10.24	Put	Bond Future	3,585.8300	3.5858	3,505.1700	3.5052	(2.249)	0	0	0
2021/09/23	R035	03/02/2022			Bond Future	10.5623	92.1284	10.5441	92.2447	(0.172)	0.0000	0.0000	0
2021/09/23	R035	03/02/2022	11.24	Call	Bond Future	5,223.2800	5.2233	5,302.9800	5.3030	1.526	0	0	0
2021/09/23	R035	03/02/2022	11.24	Put	Bond Future	1,036.2400	1.0362	999.6500	0.9997	(3.531)	0	0	0
2021/09/23	R035	03/02/2022	10.65	Put	Bond Future	2,189.8800	2.1899	2,128.7700	2.1288	(2.791)	0	0	683
2021/09/23	R035	03/02/2022	9.70	Put	Bond Future	6,224.3600	6.2244	6,121.9500	6.1220	(1.645)	0	0	0
2021/09/23	R035	03/02/2022	9.70	Call	Bond Future	451.4800	0.4515	465.3600	0.4654	3.074	0	0	683
2021/09/23	R035	03/02/2022	11.03	Put	Bond Future	1,350.3900	1.3504	1,306.0500	1.3060	(3.283)	0	0	280
2021/09/23	R035	03/02/2022	10.10	Put	Bond Future	4,177.1300	4.1771	4,090.1200	4.0901	(2.083)	0	0	0
2021/09/23	R035	03/02/2022	10.10	Call	Bond Future	1,147.0200	1.1470	1,176.3000	1.1763	2.553	0	0	280
2021/09/23	R035	03/02/2022	11.88	Call	Bond Future	8,335.7300	8.3357	8,432.6600	8.4327	1.163	0	0	0
2021/09/23	R035	03/02/2022	11.88	Put	Bond Future	453.8500	0.4538	434.4900	0.4345	(4.266)	0	0	1,800
2021/09/23	R035	03/02/2022	11.05	Call	Bond Future	4,359.4700	4.3595	4,432.2100	4.4322	1.669	0	0	0
2021/09/23	R035	03/02/2022	11.11	Put	Bond Future	1,221.0400	1.2210	1,179.7800	1.1798	(3.379)	0	0	200
2021/09/23	R035	03/02/2022	11.33	Call	Bond Future	5,646.0000	5.6460	5,728.6800	5.7287	1.464	0	0	0
2021/09/23	R035	03/02/2022	10.24	Call	Bond Future	1,488.8300	1.4888	1,524.4600	1.5245	2.393	0	0	500
2021/09/23	R035	05/05/2022	11.64	Call	Bond Future	6,509.4200	6.5094	6,592.4700	6.5925	1.276	0	0	0
2021/09/23	R035	05/05/2022	11.64	Put	Bond Future	1,284.5000	1.2845	1,250.0600	1.2501	(2.681)	0	0	0
2021/09/23	R035	05/05/2022	11.63	Call	Bond Future	6,464.7600	6.4648	6,547.5700	6.5476	1.281	0	0	0
2021/09/23	R035	05/05/2022	11.63	Put	Bond Future	1,296.7700	1.2968	1,262.0900	1.2621	(2.674)	0	0	0
2021/09/23	R035	05/05/2022			Bond Future	10.7619	88.7310	10.7431	88.8485	(0.175)	0.0000	0.0000	0
2021/09/23	R035	05/05/2022	11.65	Call	Bond Future	6,553.9100	6.5539	6,637.2200	6.6372	1.271	0	0	0
2021/09/23	R035	05/05/2022	11.65	Put	Bond Future	1,272.1200	1.2721	1,237.9400	1.2379	(2.687)	0	0	0
2021/09/23	R035	04/08/2022	10.73	Call	Bond Future	2,811.5600	2.8116	2,860.1500	2.8601	1.728	0	0	0
2021/09/23	R035	04/08/2022	10.73	Put	Bond Future	4,286.7700	4.2868	4,216.5800	4.2166	(1.637)	0	0	0
2021/09/23	R035	04/08/2022	10.72	Call	Bond Future	2,783.3400	2.7833	2,831.6000	2.8316	1.734	0	0	0
2021/09/23	R035	04/08/2022	10.72	Put	Bond Future	4,320.4900	4.3205	4,249.9700	4.2500	(1.632)	0	0	0
2021/09/23	R035	04/08/2022	11.13	Put	Bond Future	3,095.2800	3.0953	3,038.0200	3.0380	(1.850)	0	0	100
2021/09/23	R035	04/08/2022	10.64	Call	Bond Future	2,561.9900	2.5620	2,607.6100	2.6076	1.781	0	0	0
2021/09/23	R035	04/08/2022	10.64	Put	Bond Future	4,596.8900	4.5969	4,523.7300	4.5237	(1.592)	0	0	100
2021/09/23	R035	04/08/2022	9.84	Put	Bond Future	8,157.5100	8.1575	8,060.0100	8.0600	(1.195)	0	0	0
2021/09/23	R035	04/08/2022	9.84	Call	Bond Future	916.6200	0.9166	937.9000	0.9379	2.322	0	0	100
2021/09/23	R035	04/08/2022			Bond Future	10.9712	89.7573	10.9516	89.8761	(0.179)	0.0000	0.0000	0
2021/09/23	R035	04/08/2022	10.74	Call	Bond Future	2,839.9300	2.8399	2,888.8400	2.8888	1.722	0	0	0
2021/09/23	R035	04/08/2022	10.74	Put	Bond Future	4,253.2700	4.2533	4,183.4000	4.1834	(1.643)	0	0	0
2021/09/23	R035	04/08/2022	11.13	Call	Bond Future	4,047.0700	4.0471	4,108.5900	4.1086	1.520	0	0	0
2021/09/23	R186	04/11/2021	8.10	Call	Bond Future	2,433.6500	2.4337	2,416.5900	2.4166	(0.701)	0	0	0
2021/09/23	R186	04/11/2021	8.10	Put	Bond Future	162.0300	0.1620	158.1600	0.1582	(2.388)	0	0	0
2021/09/23	R186	04/11/2021	8.09	Call	Bond Future	2,395.8500	2.3959	2,378.7400	2.3787	(0.714)	0	0	0
2021/09/23	R186	04/11/2021	8.09	Put	Bond Future	167.9700	0.1680	164.0500	0.1641	(2.334)	0	0	0
2021/09/23	R186	04/11/2021	7.77	Call	Bond Future	1,303.7300	1.3037	1,286.0600	1.2861	(1.355)	0	0	0
2021/09/23	R186	04/11/2021			Bond Future	7.5872	116.1878	7.5902	116.1746	0.039	0.0000	0.0000	64,445
2021/09/23	R186	04/11/2021	8.11	Call	Bond Future	2,471.6200	2.4716	2,454.6200	2.4546	(0.688)	0	0	0
2021/09/23	R186	04/11/2021	8.11	Put	Bond Future	156.2700	0.1563	152.4600	0.1525	(2.438)	0	0	0
2021/09/23	R186	04/11/2021	7.77	Put	Bond Future	487.3200	0.4873	482.8400	0.4828	(0.919)	0	0	15,177

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/23	R186	04/11/2021	8.77	Call	Bond Future	5,164.0000	5.1640	5,150.0800	5.1501	(0.270)	0	0	0
2021/09/23	R186	04/11/2021	8.77	Put	Bond Future	10.5300	0.0105	9.8000	0.0098	(6.933)	0	0	15,177
2021/09/23	R186	03/02/2022	7.30	Call	Bond Future	610.6700	0.6107	602.3300	0.6023	(1.366)	0	0	0
2021/09/23	R186	03/02/2022	7.30	Put	Bond Future	2,706.3200	2.7063	2,711.7600	2.7118	0.201	0	0	0
2021/09/23	R186	03/02/2022			Bond Future	7.7870	112.2088	7.7903	112.1950	0.042	0.0000	0.0000	0
2021/09/23	R186	03/02/2022	7.29	Call	Bond Future	598.2000	0.5982	589.9500	0.5899	(1.379)	0	0	0
2021/09/23	R186	03/02/2022	7.29	Put	Bond Future	2,737.4000	2.7374	2,742.9300	2.7429	0.202	0	0	0
2021/09/23	R186	03/02/2022	7.28	Call	Bond Future	585.9100	0.5859	577.7500	0.5777	(1.393)	0	0	0
2021/09/23	R186	03/02/2022	7.28	Put	Bond Future	2,768.6700	2.7687	2,774.2900	2.7743	0.203	0	0	0
2021/09/23	R186	05/05/2022	8.32	Call	Bond Future	2,544.2500	2.5443	2,531.5400	2.5315	(0.500)	0	0	0
2021/09/23	R186	05/05/2022	8.32	Put	Bond Future	1,254.5500	1.2545	1,256.0700	1.2561	0.121	0	0	0
2021/09/23	R186	05/05/2022	7.28	Put	Bond Future	3,558.2300	3.5582	3,565.8700	3.5659	0.215	0	0	0
2021/09/23	R186	05/05/2022	7.28	Call	Bond Future	628.1500	0.6281	621.5600	0.6216	(1.049)	0	0	435
2021/09/23	R186	05/05/2022	7.48	Put	Bond Future	0.0000	0.0000	2,990.3800	2.9904	100.000	0	0	0
2021/09/23	R186	05/05/2022	7.48	Call	Bond Future	0.0000	0.0000	873.3100	0.8733	100.000	0	0	3,600
2021/09/23	R186	05/05/2022			Bond Future	7.9968	113.5248	8.0004	113.5106	0.044	0.0000	0.0000	0
2021/09/23	R186	05/05/2022	8.31	Call	Bond Future	2,518.3800	2.5184	2,505.7100	2.5057	(0.503)	0	0	0
2021/09/23	R186	05/05/2022	8.31	Put	Bond Future	1,268.3000	1.2683	1,269.8600	1.2699	0.123	0	0	0
2021/09/23	R186	05/05/2022	8.30	Call	Bond Future	2,492.9600	2.4930	2,480.3400	2.4803	(0.506)	0	0	0
2021/09/23	R186	05/05/2022	8.30	Put	Bond Future	1,282.5200	1.2825	1,284.1300	1.2841	0.126	0	0	0
2021/09/23	R186	05/05/2022	7.88	Put	Bond Future	2,022.3100	2.0223	2,025.9900	2.0260	0.182	0	0	0
2021/09/23	R186	05/05/2022	7.88	Call	Bond Future	1,551.2900	1.5513	1,540.7400	1.5407	(0.680)	0	0	435
2021/09/23	R186	05/05/2022	8.64	Call	Bond Future	3,427.6600	3.4277	3,413.9000	3.4139	(0.401)	0	0	0
2021/09/23	R186	05/05/2022	8.64	Put	Bond Future	879.5400	0.8795	880.0100	0.8800	0.053	0	0	4,035
2021/09/23	R186	05/05/2022	6.73	Put	Bond Future	0.0000	0.0000	5,484.0500	5.4840	100.000	0	0	0
2021/09/23	R186	05/05/2022	6.73	Call	Bond Future	0.0000	0.0000	225.0700	0.2251	100.000	0	0	3,600
2021/09/23	R186	04/08/2022	8.15	Call	Bond Future	1,917.2200	1.9172	1,906.8800	1.9069	(0.539)	0	0	0
2021/09/23	R186	04/08/2022	8.15	Put	Bond Future	2,196.7900	2.1968	2,201.0200	2.2010	0.193	0	0	0
2021/09/23	R186	04/08/2022			Bond Future	8.2236	109.5720	8.2274	109.5574	0.047	0.0000	0.0000	0
2021/09/23	R186	04/08/2022	8.14	Call	Bond Future	1,897.7900	1.8978	1,887.5000	1.8875	(0.542)	0	0	0
2021/09/23	R186	04/08/2022	8.14	Put	Bond Future	2,215.4300	2.2154	2,219.7100	2.2197	0.193	0	0	0
2021/09/23	R186	04/08/2022	8.13	Call	Bond Future	1,878.8800	1.8789	1,868.6300	1.8686	(0.546)	0	0	0
2021/09/23	R186	04/08/2022	8.13	Put	Bond Future	2,234.6000	2.2346	2,238.9200	2.2389	0.193	0	0	0
2021/09/23	R197	04/11/2021			Bond Future	326.8547	326.8547	326.7524	326.7524	(0.031)	0.0000	0.0000	1,274
2021/09/23	R197	03/02/2022			Bond Future	322.3631	322.3631	322.2584	322.2584	(0.032)	0.0000	0.0000	0
2021/09/23	R197	05/05/2022			Bond Future	326.2198	326.2198	326.1130	326.1130	(0.033)	0.0000	0.0000	0
2021/09/23	R197	04/08/2022			Bond Future	321.8802	321.8802	321.7707	321.7707	(0.034)	0.0000	0.0000	0
2021/09/23	R202	04/11/2021			Bond Future	240.6207	240.6207	240.2881	240.2881	(0.138)	0.0000	0.0000	8,374
2021/09/23	R202	03/02/2022			Bond Future	239.0028	239.0028	238.6654	238.6654	(0.141)	0.0000	0.0000	0
2021/09/23	R202	05/05/2022			Bond Future	241.8618	241.8618	241.5199	241.5199	(0.141)	0.0000	0.0000	0
2021/09/23	R202	04/08/2022			Bond Future	240.4059	240.4059	240.0589	240.0589	(0.144)	0.0000	0.0000	0
2021/09/23	R209	04/11/2021	12.19	Call	Bond Future	9,652.5000	9.6525	9,692.3500	9.6924	0.413	0	0	0
2021/09/23	R209	04/11/2021	12.19	Put	Bond Future	3.5600	0.0036	3.0600	0.0031	(14.045)	0	0	0
2021/09/23	R209	04/11/2021	12.17	Call	Bond Future	9,559.7700	9.5598	9,599.5800	9.5996	0.416	0	0	0
2021/09/23	R209	04/11/2021	12.00	Call	Bond Future	8,764.0300	8.7640	8,803.4500	8.8035	0.450	0	0	0

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2021/09/23	R209	04/11/2021	12.00	Put	Bond Future	7.2200	0.0072	6.2900	0.0063	(12.881)	0	0	9,000
2021/09/23	R209	04/11/2021	10.50	Call	Bond Future	1,775.1200	1.7751	1,787.4300	1.7874	0.693	0	0	0
2021/09/23	R209	04/11/2021	10.00	Call	Bond Future	452.6100	0.4526	452.2200	0.4522	(0.086)	0	0	0
2021/09/23	R209	04/11/2021	10.00	Put	Bond Future	2,366.3600	2.3664	2,325.6200	2.3256	(1.722)	0	0	3,100
2021/09/23	R209	04/11/2021	10.25	Put	Bond Future	1,424.8000	1.4248	1,388.8900	1.3889	(2.520)	0	0	9,250
2021/09/23	R209	04/11/2021			Bond Future	10.3263	70.4688	10.3192	70.5091	(0.068)	0.0000	0.0000	34,354
2021/09/23	R209	04/11/2021	12.18	Call	Bond Future	9,606.1600	9.6062	9,645.9800	9.6460	0.415	0	0	0
2021/09/23	R209	04/11/2021	12.18	Put	Bond Future	3.7000	0.0037	3.1700	0.0032	(14.324)	0	0	0
2021/09/23	R209	04/11/2021	12.17	Put	Bond Future	3.8400	0.0038	3.3000	0.0033	(14.063)	0	0	0
2021/09/23	R209	04/11/2021	10.50	Put	Bond Future	785.3700	0.7854	757.3300	0.7573	(3.570)	0	0	150
2021/09/23	R209	04/11/2021	9.50	Put	Bond Future	5,035.4900	5.0355	4,994.0200	4.9940	(0.824)	0	0	0
2021/09/23	R209	04/11/2021	9.50	Call	Bond Future	42.8300	0.0428	41.7100	0.0417	(2.615)	0	0	6,000
2021/09/23	R209	04/11/2021	10.25	Call	Bond Future	984.0000	0.9840	988.4400	0.9884	0.451	0	0	0
2021/09/23	R209	03/02/2022	11.03	Call	Bond Future	3,907.0100	3.9070	3,928.8800	3.9289	0.560	0	0	0
2021/09/23	R209	03/02/2022	11.03	Put	Bond Future	1,039.9600	1.0400	1,021.3400	1.0213	(1.790)	0	0	0
2021/09/23	R209	03/02/2022	11.02	Call	Bond Future	3,867.8600	3.8679	3,889.5800	3.8896	0.562	0	0	0
2021/09/23	R209	03/02/2022	11.02	Put	Bond Future	1,053.6900	1.0537	1,034.9200	1.0349	(1.781)	0	0	0
2021/09/23	R209	03/02/2022			Bond Future	10.5037	71.2586	10.4965	71.2991	(0.069)	0.0000	0.0000	0
2021/09/23	R209	03/02/2022	11.04	Call	Bond Future	3,946.4300	3.9464	3,968.4500	3.9685	0.558	0	0	0
2021/09/23	R209	03/02/2022	11.04	Put	Bond Future	1,026.5500	1.0266	1,008.0800	1.0081	(1.799)	0	0	0
2021/09/23	R209	05/05/2022	11.44	Call	Bond Future	5,169.0700	5.1691	5,194.0500	5.1940	0.483	0	0	0
2021/09/23	R209	05/05/2022	11.44	Put	Bond Future	1,191.6100	1.1916	1,175.7700	1.1758	(1.329)	0	0	0
2021/09/23	R209	05/05/2022	11.43	Call	Bond Future	5,130.6300	5.1306	5,155.5000	5.1555	0.485	0	0	0
2021/09/23	R209	05/05/2022	11.43	Put	Bond Future	1,203.4900	1.2035	1,187.5400	1.1875	(1.325)	0	0	0
2021/09/23	R209	05/05/2022			Bond Future	10.6823	68.9530	10.6749	68.9938	(0.070)	0.0000	0.0000	0
2021/09/23	R209	05/05/2022	11.45	Call	Bond Future	5,207.4100	5.2074	5,232.4900	5.2325	0.482	0	0	0
2021/09/23	R209	05/05/2022	11.45	Put	Bond Future	1,179.6800	1.1797	1,163.9400	1.1639	(1.334)	0	0	0
2021/09/23	R209	04/08/2022	10.58	Call	Bond Future	2,342.3400	2.3423	2,355.8300	2.3558	0.576	0	0	0
2021/09/23	R209	04/08/2022	10.58	Put	Bond Future	3,893.1600	3.8932	3,865.4300	3.8654	(0.712)	0	0	0
2021/09/23	R209	04/08/2022	10.57	Put	Bond Future	3,924.3800	3.9244	3,896.5400	3.8965	(0.709)	0	0	0
2021/09/23	R209	04/08/2022			Bond Future	10.8656	69.7508	10.8579	69.7920	(0.071)	0.0000	0.0000	0
2021/09/23	R209	04/08/2022	10.59	Call	Bond Future	2,366.7000	2.3667	2,380.3000	2.3803	0.575	0	0	0
2021/09/23	R209	04/08/2022	10.59	Put	Bond Future	3,862.3900	3.8624	3,834.7700	3.8348	(0.715)	0	0	0
2021/09/23	R209	04/08/2022	10.57	Call	Bond Future	2,318.3600	2.3184	2,331.7400	2.3317	0.577	0	0	0
2021/09/23	R210	04/11/2021			Bond Future	211.5815	211.5815	211.4645	211.4645	(0.055)	0.0000	0.0000	1,486
2021/09/23	R210	03/02/2022			Bond Future	214.0051	214.0051	213.8861	213.8861	(0.056)	0.0000	0.0000	0
2021/09/23	R210	05/05/2022			Bond Future	213.7090	213.7090	213.5879	213.5879	(0.057)	0.0000	0.0000	0
2021/09/23	R210	04/08/2022			Bond Future	216.3556	216.3556	216.2327	216.2327	(0.057)	0.0000	0.0000	0
2021/09/23	R212	04/11/2021			Bond Future	175.0266	175.0266	175.0218	175.0218	(0.003)	0.0000	0.0000	4,605
2021/09/23	R213	04/11/2021	11.10	Put	Bond Future	7.0300	0.0070	7.1200	0.0071	1.280	0	0	0
2021/09/23	R213	04/11/2021	11.11	Call	Bond Future	8,168.6100	8.1686	8,041.4400	8.0414	(1.557)	0	0	0
2021/09/23	R213	04/11/2021	11.09	Put	Bond Future	7.3200	0.0073	7.4200	0.0074	1.366	0	0	0
2021/09/23	R213	04/11/2021			Bond Future	9.5163	86.0235	9.5396	85.8963	0.245	0.0000	0.0000	10,449
2021/09/23	R213	04/11/2021	11.10	Call	Bond Future	8,120.9400	8.1209	7,993.7800	7.9938	(1.566)	0	0	0
2021/09/23	R213	04/11/2021	11.11	Put	Bond Future	6.7500	0.0068	6.8300	0.0068	1.185	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
2021/09/23	R213	04/11/2021	11.09	Call	Bond Future	8,073.2500	8.0733	7,946.1000	7.9461	(1.575)	0	0	0
2021/09/23	R213	03/02/2022	9.98	Call	Bond Future	2,758.4100	2.7584	2,671.8800	2.6719	(3.137)	0	0	0
2021/09/23	R213	03/02/2022	9.98	Put	Bond Future	1,377.7500	1.3778	1,420.1900	1.4202	3.080	0	0	0
2021/09/23	R213	03/02/2022	9.58	Put	Bond Future	2,329.1900	2.3292	2,393.4400	2.3934	2.758	0	0	200
2021/09/23	R213	03/02/2022	8.63	Put	Bond Future	6,214.1200	6.2141	6,328.2700	6.3283	1.837	0	0	0
2021/09/23	R213	03/02/2022	8.63	Call	Bond Future	195.1100	0.1951	180.2900	0.1803	(7.596)	0	0	200
2021/09/23	R213	03/02/2022	8.80	Put	Bond Future	5,343.7200	5.3437	5,451.7800	5.4518	2.022	0	0	0
2021/09/23	R213	03/02/2022	8.80	Call	Bond Future	302.0600	0.3021	281.1500	0.2811	(6.922)	0	0	102
2021/09/23	R213	03/02/2022	10.60	Put	Bond Future	588.6200	0.5886	607.8600	0.6079	3.269	0	0	430
2021/09/23	R213	03/02/2022	10.00	Call	Bond Future	2,824.1700	2.8242	2,736.6500	2.7367	(3.099)	0	0	0
2021/09/23	R213	03/02/2022	10.00	Put	Bond Future	1,339.8800	1.3399	1,381.3300	1.3813	3.094	0	0	430
2021/09/23	R213	03/02/2022	9.22	Put	Bond Future	3,524.4700	3.5245	3,610.2100	3.6102	2.433	0	0	0
2021/09/23	R213	03/02/2022	10.67	Call	Bond Future	5,394.5800	5.3946	5,283.0800	5.2831	(2.067)	0	0	0
2021/09/23	R213	03/02/2022	10.67	Put	Bond Future	533.9800	0.5340	551.4500	0.5515	3.272	0	0	220
2021/09/23	R213	03/02/2022			Bond Future	9.7166	86.9877	9.7410	86.8587	0.251	0.0000	0.0000	0
2021/09/23	R213	03/02/2022	9.97	Call	Bond Future	2,725.7000	2.7257	2,639.6600	2.6397	(3.157)	0	0	0
2021/09/23	R213	03/02/2022	9.97	Put	Bond Future	1,396.9100	1.3969	1,439.8400	1.4398	3.073	0	0	0
2021/09/23	R213	03/02/2022	9.96	Call	Bond Future	2,693.1600	2.6932	2,607.6200	2.6076	(3.176)	0	0	0
2021/09/23	R213	03/02/2022	9.96	Put	Bond Future	1,416.2900	1.4163	1,459.7200	1.4597	3.066	0	0	0
2021/09/23	R213	03/02/2022	10.15	Call	Bond Future	3,349.3000	3.3493	3,254.9700	3.2550	(2.816)	0	0	0
2021/09/23	R213	03/02/2022	10.15	Put	Bond Future	1,093.1500	1.0931	1,127.7900	1.1278	3.169	0	0	200
2021/09/23	R213	03/02/2022	9.58	Call	Bond Future	1,601.6100	1.6016	1,536.8900	1.5369	(4.041)	0	0	0
2021/09/23	R213	03/02/2022	10.25	Call	Bond Future	3,717.4600	3.7175	3,619.0400	3.6190	(2.648)	0	0	0
2021/09/23	R213	03/02/2022	10.25	Put	Bond Future	951.9200	0.9519	982.4700	0.9825	3.209	0	0	102
2021/09/23	R213	03/02/2022	9.76	Call	Bond Future	2,081.9800	2.0820	2,006.9800	2.0070	(3.602)	0	0	0
2021/09/23	R213	03/02/2022	9.76	Put	Bond Future	1,852.3700	1.8524	1,906.3400	1.9063	2.914	0	0	102
2021/09/23	R213	03/02/2022	10.60	Call	Bond Future	5,104.9600	5.1050	4,995.2300	4.9952	(2.149)	0	0	0
2021/09/23	R213	03/02/2022	9.22	Call	Bond Future	839.9000	0.8399	796.6700	0.7967	(5.147)	0	0	430
2021/09/23	R213	03/02/2022	10.17	Call	Bond Future	3,421.8900	3.4219	3,326.7100	3.3267	(2.782)	0	0	0
2021/09/23	R213	03/02/2022	10.17	Put	Bond Future	1,063.5300	1.0635	1,097.3200	1.0973	3.177	0	0	220
2021/09/23	R213	03/02/2022	9.15	Put	Bond Future	3,795.9300	3.7959	3,885.7600	3.8858	2.366	0	0	0
2021/09/23	R213	03/02/2022	9.15	Call	Bond Future	724.1100	0.7241	684.9700	0.6850	(5.405)	0	0	220
2021/09/23	R213	05/05/2022	10.65	Put	Bond Future	1,129.6300	1.1296	1,160.5000	1.1605	2.733	0	0	0
2021/09/23	R213	05/05/2022	10.63	Call	Bond Future	4,732.5500	4.7325	4,633.3700	4.6334	(2.096)	0	0	0
2021/09/23	R213	05/05/2022			Bond Future	9.9135	84.4759	9.9389	84.3452	0.257	0.0000	0.0000	0
2021/09/23	R213	05/05/2022	10.64	Call	Bond Future	4,769.1700	4.7692	4,669.6900	4.6697	(2.086)	0	0	0
2021/09/23	R213	05/05/2022	10.64	Put	Bond Future	1,141.2100	1.1412	1,172.3700	1.1724	2.730	0	0	0
2021/09/23	R213	05/05/2022	10.65	Call	Bond Future	4,806.0800	4.8061	4,706.3100	4.7063	(2.076)	0	0	0
2021/09/23	R213	05/05/2022	10.63	Put	Bond Future	1,153.1300	1.1531	1,184.5900	1.1846	2.728	0	0	0
2021/09/23	R213	04/08/2022	9.89	Call	Bond Future	2,325.1200	2.3251	2,261.2500	2.2613	(2.747)	0	0	0
2021/09/23	R213	04/08/2022	9.90	Put	Bond Future	3,458.7100	3.4587	3,526.8600	3.5269	1.970	0	0	0
2021/09/23	R213	04/08/2022	9.88	Call	Bond Future	2,302.0300	2.3020	2,238.5400	2.2385	(2.758)	0	0	0
2021/09/23	R213	04/08/2022			Bond Future	10.1211	85.4566	10.1477	85.3242	0.263	0.0000	0.0000	0
2021/09/23	R213	04/08/2022	9.89	Put	Bond Future	3,486.1700	3.4862	3,554.7100	3.5547	1.966	0	0	0
2021/09/23	R213	04/08/2022	9.90	Call	Bond Future	2,348.3400	2.3483	2,284.0800	2.2841	(2.736)	0	0	0
2021/09/23	R213	04/08/2022	9.88	Put	Bond Future	3,513.7900	3.5138	3,582.7100	3.5827	1.961	0	0	0
2021/09/23	R214	04/11/2021	12.47	Call	Bond Future	9,238.8200	9.2388	9,279.3100	9.2793	0.438	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
2021/09/23	R214	04/11/2021	12.46	Call	Bond Future	9,192.8200	9.1928	9,233.2800	9.2333	0.440	0	0	0
2021/09/23	R214	04/11/2021	12.46	Put	Bond Future	6.9200	0.0069	6.0200	0.0060	(13.006)	0	0	0
2021/09/23	R214	04/11/2021			Bond Future	10.7013	67.2235	10.6942	67.2649	(0.066)	0.0000	0.0000	17,810
2021/09/23	R214	04/11/2021	12.47	Put	Bond Future	6.6900	0.0067	5.8200	0.0058	(13.004)	0	0	0
2021/09/23	R214	04/11/2021	12.48	Call	Bond Future	9,284.7600	9.2848	9,325.2800	9.3253	0.436	0	0	0
2021/09/23	R214	04/11/2021	12.48	Put	Bond Future	6.4700	0.0065	5.6300	0.0056	(12.983)	0	0	0
2021/09/23	R214	03/02/2022	11.40	Put	Bond Future	1,038.6700	1.0387	1,019.8100	1.0198	(1.816)	0	0	0
2021/09/23	R214	03/02/2022	11.41	Call	Bond Future	3,958.3000	3.9583	3,981.0900	3.9811	0.576	0	0	0
2021/09/23	R214	03/02/2022	11.39	Put	Bond Future	1,052.7000	1.0527	1,033.6900	1.0337	(1.806)	0	0	0
2021/09/23	R214	03/02/2022			Bond Future	10.8791	67.9770	10.8719	68.0185	(0.067)	0.0000	0.0000	0
2021/09/23	R214	03/02/2022	11.40	Call	Bond Future	3,918.8400	3.9188	3,941.4800	3.9415	0.578	0	0	0
2021/09/23	R214	03/02/2022	11.41	Put	Bond Future	1,024.8200	1.0248	1,006.1100	1.0061	(1.826)	0	0	0
2021/09/23	R214	03/02/2022	11.39	Call	Bond Future	3,879.4900	3.8795	3,901.9800	3.9020	0.580	0	0	0
2021/09/23	R214	05/05/2022	11.74	Put	Bond Future	1,349.5900	1.3496	1,332.3600	1.3324	(1.277)	0	0	0
2021/09/23	R214	05/05/2022	11.75	Call	Bond Future	5,061.7400	5.0617	5,086.5200	5.0865	0.490	0	0	0
2021/09/23	R214	05/05/2022	11.73	Put	Bond Future	1,362.5200	1.3625	1,345.1800	1.3452	(1.273)	0	0	0
2021/09/23	R214	05/05/2022			Bond Future	11.0517	65.4947	11.0442	65.5365	(0.068)	0.0000	0.0000	0
2021/09/23	R214	05/05/2022	11.74	Call	Bond Future	5,023.6500	5.0237	5,048.3100	5.0483	0.491	0	0	0
2021/09/23	R214	05/05/2022	11.75	Put	Bond Future	1,336.7800	1.3368	1,319.6700	1.3197	(1.280)	0	0	0
2021/09/23	R214	05/05/2022	11.73	Call	Bond Future	4,985.6100	4.9856	5,010.1600	5.0102	0.492	0	0	0
2021/09/23	R214	04/08/2022	10.98	Put	Bond Future	3,830.0500	3.8300	3,802.1100	3.8021	(0.729)	0	0	0
2021/09/23	R214	04/08/2022	10.99	Call	Bond Future	2,464.1900	2.4642	2,478.6300	2.4786	0.586	0	0	0
2021/09/23	R214	04/08/2022			Bond Future	11.2310	66.2514	11.2232	66.2936	(0.069)	0.0000	0.0000	0
2021/09/23	R214	04/08/2022	10.98	Call	Bond Future	2,438.7900	2.4388	2,453.1100	2.4531	0.587	0	0	0
2021/09/23	R214	04/08/2022	10.99	Put	Bond Future	3,799.1100	3.7991	3,771.2900	3.7713	(0.732)	0	0	0
2021/09/23	R214	04/08/2022	10.97	Call	Bond Future	2,413.5200	2.4135	2,427.7200	2.4277	0.588	0	0	0
2021/09/23	R214	04/08/2022	10.97	Put	Bond Future	3,861.2000	3.8612	3,833.1400	3.8331	(0.727)	0	0	0
2021/09/23	R248	04/11/2021	12.85	Call	Bond Future	13,920.0300	13.9200	14,010.1400	14.0101	0.647	0	0	0
2021/09/23	R248	04/11/2021	12.85	Put	Bond Future	2.8700	0.0029	2.3800	0.0024	(17.073)	0	0	0
2021/09/23	R248	04/11/2021	10.80	Put	Bond Future	1,061.9400	1.0619	1,010.3400	1.0103	(4.859)	0	0	0
2021/09/23	R248	04/11/2021	10.80	Call	Bond Future	2,061.1600	2.0612	2,100.1600	2.1002	1.892	0	0	1,050
2021/09/23	R248	04/11/2021	10.20	Put	Bond Future	3,920.4200	3.9204	3,834.5300	3.8345	(2.191)	0	0	0
2021/09/23	R248	04/11/2021			Bond Future	10.6651	84.8754	10.6530	84.9660	(0.113)	0.0000	0.0000	168,190
2021/09/23	R248	04/11/2021	12.84	Call	Bond Future	13,866.1200	13.8661	13,956.2100	13.9562	0.650	0	0	0
2021/09/23	R248	04/11/2021	12.84	Put	Bond Future	2.9900	0.0030	2.4800	0.0025	(17.057)	0	0	0
2021/09/23	R248	04/11/2021	12.83	Call	Bond Future	13,812.1400	13.8121	13,902.2100	13.9022	0.652	0	0	0
2021/09/23	R248	04/11/2021	12.83	Put	Bond Future	3.1200	0.0031	2.5900	0.0026	(16.987)	0	0	0
2021/09/23	R248	04/11/2021	10.30	Put	Bond Future	3,274.4200	3.2744	3,191.8500	3.1919	(2.522)	0	0	0
2021/09/23	R248	04/11/2021	10.30	Call	Bond Future	460.7800	0.4608	468.8100	0.4688	1.743	0	0	0
2021/09/23	R248	04/11/2021	9.60	Put	Bond Future	8,703.3700	8.7034	8,612.5500	8.6125	(1.044)	0	0	0
2021/09/23	R248	04/11/2021	9.60	Call	Bond Future	13.8300	0.0138	13.6100	0.0136	(1.591)	0	0	0
2021/09/23	R248	04/11/2021	10.20	Call	Bond Future	307.3300	0.3073	312.0400	0.3120	1.533	0	0	1,050
2021/09/23	R248	03/02/2022	11.48	Call	Bond Future	5,600.0500	5.6000	5,659.6300	5.6596	1.064	0	0	0
2021/09/23	R248	03/02/2022	11.49	Put	Bond Future	1,155.3100	1.1553	1,123.8300	1.1238	(2.725)	0	0	0
2021/09/23	R248	03/02/2022	11.47	Call	Bond Future	5,548.7400	5.5487	5,608.0300	5.6080	1.069	0	0	0
2021/09/23	R248	03/02/2022	9.80	Put	Bond Future	8,497.0300	8.4970	8,410.9400	8.4109	(1.013)	0	0	0
2021/09/23	R248	03/02/2022	9.80	Call	Bond Future	270.9700	0.2710	276.2100	0.2762	1.934	0	0	1,300

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/23	R248	03/02/2022	10.50	Put	Bond Future	4,079.8900	4.0799	4,012.8400	4.0128	(1.643)	0	0	0
2021/09/23	R248	03/02/2022	10.50	Call	Bond Future	1,534.3800	1.5344	1,558.6600	1.5587	1.582	0	0	1,300
2021/09/23	R248	03/02/2022			Bond Future	10.8407	85.8267	10.8281	85.9180	(0.116)	0.0000	0.0000	0
2021/09/23	R248	03/02/2022	11.48	Put	Bond Future	1,169.8300	1.1698	1,138.0800	1.1381	(2.714)	0	0	0
2021/09/23	R248	03/02/2022	11.49	Call	Bond Future	5,651.4500	5.6514	5,711.3000	5.7113	1.059	0	0	0
2021/09/23	R248	03/02/2022	11.47	Put	Bond Future	1,184.5500	1.1845	1,152.5100	1.1525	(2.705)	0	0	0
2021/09/23	R248	05/05/2022	11.80	Call	Bond Future	6,760.2700	6.7603	6,822.4300	6.8224	0.919	0	0	0
2021/09/23	R248	05/05/2022	11.79	Call	Bond Future	6,711.5400	6.7115	6,773.4800	6.7735	0.923	0	0	0
2021/09/23	R248	05/05/2022	11.79	Put	Bond Future	1,508.0100	1.5080	1,477.7300	1.4777	(2.008)	0	0	0
2021/09/23	R248	05/05/2022			Bond Future	11.0109	82.4185	10.9979	82.5108	(0.118)	0.0000	0.0000	0
2021/09/23	R248	05/05/2022	11.80	Put	Bond Future	1,493.8300	1.4938	1,463.7700	1.4638	(2.012)	0	0	0
2021/09/23	R248	05/05/2022	11.81	Call	Bond Future	6,808.8600	6.8089	6,871.2400	6.8712	0.916	0	0	0
2021/09/23	R248	05/05/2022	11.81	Put	Bond Future	1,479.5900	1.4796	1,449.7500	1.4497	(2.017)	0	0	0
2021/09/23	R248	04/08/2022	10.99	Call	Bond Future	3,158.8400	3.1588	3,196.3700	3.1964	1.188	0	0	0
2021/09/23	R248	04/08/2022	10.99	Put	Bond Future	4,543.7800	4.5438	4,488.1200	4.4881	(1.225)	0	0	0
2021/09/23	R248	04/08/2022	10.98	Call	Bond Future	3,126.0300	3.1260	3,163.2900	3.1633	1.192	0	0	0
2021/09/23	R248	04/08/2022	10.98	Put	Bond Future	4,581.9800	4.5820	4,526.0500	4.5261	(1.221)	0	0	0
2021/09/23	R248	04/08/2022			Bond Future	11.1881	83.3710	11.1746	83.4642	(0.121)	0.0000	0.0000	0
2021/09/23	R248	04/08/2022	11.00	Call	Bond Future	3,191.5000	3.1915	3,229.3100	3.2293	1.185	0	0	0
2021/09/23	R248	04/08/2022	11.00	Put	Bond Future	4,505.5300	4.5055	4,450.1500	4.4501	(1.229)	0	0	0

**Total**

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