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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/09/2021 TO 29/09/2021

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
2021/09/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	2025	04/11/2021		Bond Future	154.5869	154.5869	154.9693	154.9693	0.247	0.0000	0.0000	5,487
2021/09/29	2025	03/02/2022		Bond Future	154.7701	154.7701	155.1552	155.1552	0.249	0.0000	0.0000	0
2021/09/29	2025	05/05/2022		Bond Future	156.6383	156.6383	157.0268	157.0268	0.248	0.0000	0.0000	0
2021/09/29	2025	04/08/2022		Bond Future	156.9663	156.9663	157.3585	157.3585	0.250	0.0000	0.0000	0
2021/09/29	2029	04/11/2021		Bond Future	114.1449	114.1449	114.2134	114.2134	0.060	0.0000	0.0000	2,964
2021/09/29	2029	03/02/2022		Bond Future	115.4495	115.4495	115.5176	115.5176	0.059	0.0000	0.0000	0
2021/09/29	2029	05/05/2022		Bond Future	115.6438	115.6438	115.7117	115.7117	0.059	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
2021/09/29	2029	04/08/2022			Bond Future	117.0789	117.0789	117.1472	117.1472	0.058	0.0000	0.0000	0
2021/09/29	2030	04/11/2021	10.60	Call	Bond Future	6,301.2900	6.3013	6,500.1800	6.5002	3.156	0	0	0
2021/09/29	2030	04/11/2021	10.60	Put	Bond Future	17.9600	0.0180	15.8300	0.0158	(11.860)	0	0	0
2021/09/29	2030	04/11/2021	10.59	Put	Bond Future	18.7100	0.0187	16.5100	0.0165	(11.758)	0	0	0
2021/09/29	2030	04/11/2021	8.27	Put	Bond Future	6,178.9400	6.1789	5,979.7900	5.9798	(3.223)	0	0	0
2021/09/29	2030	04/11/2021	8.27	Call	Bond Future	4.9700	0.0050	6.8400	0.0068	37.626	0	0	300
2021/09/29	2030	04/11/2021	8.77	Put	Bond Future	3,427.2200	3.4272	3,250.3800	3.2504	(5.160)	0	0	0
2021/09/29	2030	04/11/2021	11.44	Put	Bond Future	0.3100	0.0003	0.2700	0.0003	(12.903)	0	0	300
2021/09/29	2030	04/11/2021	11.26	Call	Bond Future	9,439.1200	9.4391	9,640.0300	9.6400	2.128	0	0	0
2021/09/29	2030	04/11/2021	9.20	Call	Bond Future	640.0200	0.6400	723.2100	0.7232	12.998	0	0	29
2021/09/29	2030	04/11/2021	9.30	Put	Bond Future	1,262.3400	1.2623	1,161.1300	1.1611	(8.018)	0	0	0
2021/09/29	2030	04/11/2021	9.35	Call	Bond Future	990.2000	0.9902	1,098.3700	1.0984	10.924	0	0	0
2021/09/29	2030	04/11/2021	9.35	Put	Bond Future	1,120.5300	1.1205	1,027.6800	1.0277	(8.286)	0	0	9,100
2021/09/29	2030	04/11/2021			Bond Future	9.3743	94.4132	9.3368	94.6142	(0.399)	0.0000	0.0000	97,520
2021/09/29	2030	04/11/2021	10.61	Call	Bond Future	6,349.5100	6.3495	6,548.4900	6.5485	3.134	0	0	0
2021/09/29	2030	04/11/2021	10.61	Put	Bond Future	17.2200	0.0172	15.1800	0.0152	(11.847)	0	0	0
2021/09/29	2030	04/11/2021	10.59	Call	Bond Future	6,253.0500	6.2530	6,451.8700	6.4519	3.180	0	0	0
2021/09/29	2030	04/11/2021	8.77	Call	Bond Future	112.0900	0.1121	136.2700	0.1363	21.572	0	0	300
2021/09/29	2030	04/11/2021	11.44	Call	Bond Future	10,272.7200	10.2727	10,473.7000	10.4737	1.956	0	0	0
2021/09/29	2030	04/11/2021	11.26	Put	Bond Future	0.9200	0.0009	0.8100	0.0008	(11.957)	0	0	29
2021/09/29	2030	04/11/2021	9.90	Put	Bond Future	236.0400	0.2360	211.2100	0.2112	(10.519)	0	0	0
2021/09/29	2030	04/11/2021	9.90	Call	Bond Future	3,001.1200	3.0011	3,177.3100	3.1773	5.871	0	0	29
2021/09/29	2030	04/11/2021	9.20	Put	Bond Future	1,580.8200	1.5808	1,462.9900	1.4630	(7.454)	0	0	0
2021/09/29	2030	04/11/2021	8.75	Put	Bond Future	3,528.5100	3.5285	3,349.7800	3.3498	(5.065)	0	0	0
2021/09/29	2030	04/11/2021	8.75	Call	Bond Future	101.0800	0.1011	123.3700	0.1234	22.052	0	0	3,250
2021/09/29	2030	04/11/2021	9.30	Call	Bond Future	862.8600	0.8629	962.6700	0.9627	11.567	0	0	0
2021/09/29	2030	04/11/2021	9.25	Call	Bond Future	746.0600	0.7461	837.4300	0.8374	12.247	0	0	0
2021/09/29	2030	04/11/2021	9.25	Put	Bond Future	1,415.7000	1.4157	1,306.0500	1.3060	(7.745)	0	0	5,000
2021/09/29	2030	03/02/2022	9.45	Call	Bond Future	1,588.6600	1.5887	1,711.6600	1.7117	7.742	0	0	0
2021/09/29	2030	03/02/2022	9.45	Put	Bond Future	2,298.0600	2.2981	2,218.8200	2.2188	(3.448)	0	0	0
2021/09/29	2030	03/02/2022	9.35	Call	Bond Future	1,358.2900	1.3583	1,473.8300	1.4738	8.506	0	0	0
2021/09/29	2030	03/02/2022	9.35	Put	Bond Future	2,592.5800	2.5926	2,505.8800	2.5059	(3.344)	0	0	101
2021/09/29	2030	03/02/2022	8.39	Put	Bond Future	6,626.5300	6.6265	6,462.2700	6.4623	(2.479)	0	0	0
2021/09/29	2030	03/02/2022	8.39	Call	Bond Future	153.6900	0.1537	191.6700	0.1917	24.712	0	0	101
2021/09/29	2030	03/02/2022	8.85	Put	Bond Future	4,439.4500	4.4394	4,298.6700	4.2987	(3.171)	0	0	0
2021/09/29	2030	03/02/2022	8.85	Call	Bond Future	522.6200	0.5226	584.0800	0.5841	11.760	0	0	1,000
2021/09/29	2030	03/02/2022			Bond Future	9.5863	91.4650	9.5473	91.6673	(0.407)	0.0000	0.0000	610
2021/09/29	2030	03/02/2022	9.44	Call	Bond Future	1,564.7100	1.5647	1,687.0300	1.6870	7.817	0	0	0
2021/09/29	2030	03/02/2022	9.44	Put	Bond Future	2,326.4300	2.3264	2,246.5100	2.2465	(3.435)	0	0	0
2021/09/29	2030	03/02/2022	9.43	Call	Bond Future	1,540.9800	1.5410	1,662.4000	1.6624	7.879	0	0	0
2021/09/29	2030	03/02/2022	9.43	Put	Bond Future	2,355.0500	2.3550	2,274.2300	2.2742	(3.432)	0	0	0
2021/09/29	2030	03/02/2022	9.78	Call	Bond Future	2,516.1000	2.5161	2,647.0000	2.6470	5.202	0	0	0
2021/09/29	2030	03/02/2022	9.78	Put	Bond Future	1,520.2000	1.5202	1,448.8600	1.4489	(4.693)	0	0	101
2021/09/29	2030	03/02/2022	10.85	Call	Bond Future	6,604.0000	6.6040	6,786.1400	6.7861	2.758	0	0	0
2021/09/29	2030	03/02/2022	10.85	Put	Bond Future	350.6500	0.3506	330.5500	0.3305	(5.732)	0	0	1,000
2021/09/29	2030	03/02/2022	9.60	Put	Bond Future	1,910.3200	1.9103	1,836.2400	1.8362	(3.878)	0	0	0
2021/09/29	2030	03/02/2022	9.60	Call	Bond Future	1,981.1200	1.9811	2,109.2800	2.1093	6.469	0	0	1,000

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2021/09/29	2030	05/05/2022	10.21	Call	Bond Future	3,636.2700	3.6363	3,765.8100	3.7658	3.562	0	0	0
2021/09/29	2030	05/05/2022	10.21	Put	Bond Future	1,633.9300	1.6339	1,559.6500	1.5597	(4.546)	0	0	0
2021/09/29	2030	05/05/2022	9.95	Call	Bond Future	2,829.2000	2.8292	2,959.4400	2.9594	4.603	0	0	0
2021/09/29	2030	05/05/2022	8.47	Call	Bond Future	294.0400	0.2940	361.9200	0.3619	23.085	0	0	1,073
2021/09/29	2030	05/05/2022	8.14	Put	Bond Future	8,983.4600	8.9835	8,822.9000	8.8229	(1.787)	0	0	0
2021/09/29	2030	05/05/2022	8.14	Call	Bond Future	154.9900	0.1550	198.2500	0.1982	27.911	0	0	1,800
2021/09/29	2030	05/05/2022	8.89	Put	Bond Future	5,395.6700	5.3957	5,255.8600	5.2559	(2.591)	0	0	0
2021/09/29	2030	05/05/2022	8.81	Put	Bond Future	5,731.6900	5.7317	5,586.1800	5.5862	(2.539)	0	0	0
2021/09/29	2030	05/05/2022			Bond Future	9.8037	92.5482	9.7630	92.7520	(0.415)	0.0000	0.0000	0
2021/09/29	2030	05/05/2022	10.20	Call	Bond Future	3,603.6400	3.6036	3,733.1500	3.7331	3.594	0	0	0
2021/09/29	2030	05/05/2022	10.20	Put	Bond Future	1,649.9000	1.6499	1,575.5900	1.5756	(4.504)	0	0	200
2021/09/29	2030	05/05/2022	10.19	Call	Bond Future	3,571.1300	3.5711	3,700.6100	3.7006	3.626	0	0	0
2021/09/29	2030	05/05/2022	10.19	Put	Bond Future	1,666.0200	1.6660	1,591.6800	1.5917	(4.462)	0	0	0
2021/09/29	2030	05/05/2022	9.95	Put	Bond Future	2,101.6800	2.1017	2,028.1000	2.0281	(3.501)	0	0	1,073
2021/09/29	2030	05/05/2022	9.35	Call	Bond Future	1,390.7200	1.3907	1,493.6200	1.4936	7.399	0	0	0
2021/09/29	2030	05/05/2022	9.35	Put	Bond Future	3,695.9200	3.6959	3,595.0000	3.5950	(2.731)	0	0	1,073
2021/09/29	2030	05/05/2022	8.47	Put	Bond Future	7,287.2900	7.2873	7,151.3500	7.1513	(1.865)	0	0	0
2021/09/29	2030	05/05/2022	8.89	Call	Bond Future	676.5100	0.6765	740.5200	0.7405	9.462	0	0	1,800
2021/09/29	2030	05/05/2022	11.04	Call	Bond Future	6,640.4300	6.6404	6,805.6500	6.8057	2.488	0	0	0
2021/09/29	2030	05/05/2022	11.04	Put	Bond Future	720.8100	0.7208	682.2100	0.6822	(5.355)	0	0	1,800
2021/09/29	2030	05/05/2022	8.81	Call	Bond Future	584.6000	0.5846	642.9100	0.6429	9.974	0	0	200
2021/09/29	2030	05/05/2022	7.73	Put	Bond Future	11,233.7700	11.2338	11,052.1000	11.0521	(1.617)	0	0	0
2021/09/29	2030	05/05/2022	7.73	Call	Bond Future	63.9700	0.0640	86.1200	0.0861	34.626	0	0	200
2021/09/29	2030	04/08/2022	9.56	Call	Bond Future	1,741.6800	1.7417	1,809.2900	1.8093	3.882	0	0	0
2021/09/29	2030	04/08/2022	9.56	Put	Bond Future	4,088.0900	4.0881	3,949.6800	3.9497	(3.386)	0	0	0
2021/09/29	2030	04/08/2022	10.95	Call	Bond Future	5,620.6900	5.6207	5,736.2200	5.7362	2.055	0	0	0
2021/09/29	2030	04/08/2022	10.95	Put	Bond Future	1,366.0200	1.3660	1,275.5300	1.2755	(6.624)	0	0	800
2021/09/29	2030	04/08/2022			Bond Future	10.0391	89.6222	9.9964	89.8282	(0.425)	0.0000	0.0000	0
2021/09/29	2030	04/08/2022	9.55	Call	Bond Future	1,722.6000	1.7226	1,789.3400	1.7893	3.874	0	0	0
2021/09/29	2030	04/08/2022	9.55	Put	Bond Future	4,118.8200	4.1188	3,979.5400	3.9795	(3.382)	0	0	0
2021/09/29	2030	04/08/2022	9.54	Call	Bond Future	1,703.3300	1.7033	1,769.5200	1.7695	3.886	0	0	0
2021/09/29	2030	04/08/2022	9.54	Put	Bond Future	4,149.3900	4.1494	4,009.5600	4.0096	(3.370)	0	0	0
2021/09/29	2030	04/08/2022	8.30	Put	Bond Future	9,187.1500	9.1872	9,015.7600	9.0158	(1.866)	0	0	0
2021/09/29	2030	04/08/2022	8.30	Call	Bond Future	285.7500	0.2857	320.3800	0.3204	12.119	0	0	800
2021/09/29	2030	04/08/2022	9.05	Put	Bond Future	5,841.5200	5.8415	5,671.6600	5.6717	(2.908)	0	0	0
2021/09/29	2030	04/08/2022	9.05	Call	Bond Future	910.5600	0.9106	946.7200	0.9467	3.971	0	0	800
2021/09/29	2032	04/11/2021	11.70	Call	Bond Future	9,004.3000	9.0043	9,252.3900	9.2524	2.755	0	0	0
2021/09/29	2032	04/11/2021	11.71	Put	Bond Future	3.7100	0.0037	2.4700	0.0025	(33.423)	0	0	0
2021/09/29	2032	04/11/2021	11.69	Call	Bond Future	8,953.7900	8.9538	9,201.8200	9.2018	2.770	0	0	0
2021/09/29	2032	04/11/2021	9.83	Call	Bond Future	625.5600	0.6256	675.4000	0.6754	7.967	0	0	700
2021/09/29	2032	04/11/2021			Bond Future	10.0495	89.4478	10.0070	89.6972	(0.423)	0.0000	0.0000	125,821
2021/09/29	2032	04/11/2021	11.70	Put	Bond Future	3.8800	0.0039	2.5900	0.0026	(33.247)	0	0	0
2021/09/29	2032	04/11/2021	11.71	Call	Bond Future	9,054.7800	9.0548	9,302.9200	9.3029	2.740	0	0	0
2021/09/29	2032	04/11/2021	11.69	Put	Bond Future	4.0600	0.0041	2.7100	0.0027	(33.251)	0	0	0
2021/09/29	2032	04/11/2021	9.33	Put	Bond Future	4,422.8400	4.4228	4,177.6000	4.1776	(5.545)	0	0	0
2021/09/29	2032	04/11/2021	9.33	Call	Bond Future	67.5800	0.0676	71.7200	0.0717	6.126	0	0	700
2021/09/29	2032	04/11/2021	9.83	Put	Bond Future	1,924.7300	1.9247	1,725.1900	1.7252	(10.367)	0	0	0

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2021/09/29	2032	04/11/2021	12.81	Call	Bond Future	14,362.2200	14.3622	14,611.6000	14.6116	1.736	0	0	0
2021/09/29	2032	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2021/09/29	2032	03/02/2022	10.43	Call	Bond Future	2,695.9000	2.6959	2,797.3300	2.7973	3.762	0	0	0
2021/09/29	2032	03/02/2022	10.43	Put	Bond Future	1,749.2700	1.7493	1,599.4200	1.5994	(8.566)	0	0	0
2021/09/29	2032	03/02/2022	10.42	Call	Bond Future	2,661.9000	2.6619	2,763.0700	2.7631	3.801	0	0	0
2021/09/29	2032	03/02/2022	10.42	Put	Bond Future	1,771.2900	1.7713	1,621.1800	1.6212	(8.475)	0	0	0
2021/09/29	2032	03/02/2022	10.45	Put	Bond Future	1,705.7200	1.7057	1,556.6000	1.5566	(8.742)	0	0	198
2021/09/29	2032	03/02/2022	9.81	Call	Bond Future	1,033.3800	1.0334	1,069.6800	1.0697	3.513	0	0	0
2021/09/29	2032	03/02/2022	9.81	Put	Bond Future	3,653.8500	3.6538	3,438.8700	3.4389	(5.884)	0	0	198
2021/09/29	2032	03/02/2022	8.91	Put	Bond Future	8,242.1800	8.2422	8,011.2100	8.0112	(2.802)	0	0	0
2021/09/29	2032	03/02/2022	10.66	Call	Bond Future	3,531.2700	3.5313	3,645.4600	3.6455	3.234	0	0	0
2021/09/29	2032	03/02/2022	10.66	Put	Bond Future	1,309.5700	1.3096	1,172.4800	1.1725	(10.468)	0	0	97
2021/09/29	2032	03/02/2022	10.35	Put	Bond Future	1,932.8600	1.9329	1,780.3900	1.7804	(7.888)	0	0	400
2021/09/29	2032	03/02/2022	9.58	Put	Bond Future	4,629.6500	4.6296	4,390.0900	4.3901	(5.174)	0	0	0
2021/09/29	2032	03/02/2022	9.58	Call	Bond Future	635.9600	0.6360	647.6800	0.6477	1.843	0	0	400
2021/09/29	2032	03/02/2022	11.13	Call	Bond Future	5,460.2200	5.4602	5,622.4700	5.6225	2.971	0	0	0
2021/09/29	2032	03/02/2022	11.13	Put	Bond Future	710.6400	0.7106	621.6100	0.6216	(12.528)	0	0	210
2021/09/29	2032	03/02/2022	10.53	Call	Bond Future	3,046.2800	3.0463	3,152.2900	3.1523	3.480	0	0	0
2021/09/29	2032	03/02/2022	10.53	Put	Bond Future	1,542.1400	1.5421	1,396.8700	1.3969	(9.420)	0	0	210
2021/09/29	2032	03/02/2022	10.65	Call	Bond Future	3,493.0000	3.4930	3,606.6900	3.6067	3.255	0	0	0
2021/09/29	2032	03/02/2022	10.65	Put	Bond Future	1,326.2100	1.3262	1,188.6200	1.1886	(10.375)	0	0	1,050
2021/09/29	2032	03/02/2022	9.67	Call	Bond Future	777.9600	0.7780	797.5800	0.7976	2.522	0	0	0
2021/09/29	2032	03/02/2022			Bond Future	10.2622	90.4480	10.2180	90.6993	(0.430)	0.0000	0.0000	0
2021/09/29	2032	03/02/2022	10.44	Call	Bond Future	2,729.8700	2.7299	2,831.7700	2.8318	3.733	0	0	0
2021/09/29	2032	03/02/2022	10.44	Put	Bond Future	1,727.2700	1.7273	1,577.8900	1.5779	(8.648)	0	0	0
2021/09/29	2032	03/02/2022	10.45	Call	Bond Future	2,764.2400	2.7642	2,866.4000	2.8664	3.696	0	0	0
2021/09/29	2032	03/02/2022	8.91	Call	Bond Future	86.2800	0.0863	106.5900	0.1066	23.540	0	0	198
2021/09/29	2032	03/02/2022	10.14	Call	Bond Future	1,804.0700	1.8041	1,887.2100	1.8872	4.608	0	0	0
2021/09/29	2032	03/02/2022	10.14	Put	Bond Future	2,501.9200	2.5019	2,333.7800	2.3338	(6.720)	0	0	97
2021/09/29	2032	03/02/2022	9.14	Put	Bond Future	6,883.3800	6.8834	6,645.1000	6.6451	(3.462)	0	0	0
2021/09/29	2032	03/02/2022	9.14	Call	Bond Future	184.0800	0.1841	197.0800	0.1971	7.062	0	0	97
2021/09/29	2032	03/02/2022	10.95	Call	Bond Future	4,696.5800	4.6966	4,837.8400	4.8378	3.008	0	0	0
2021/09/29	2032	03/02/2022	10.95	Put	Bond Future	903.0100	0.9030	792.9900	0.7930	(12.184)	0	0	400
2021/09/29	2032	03/02/2022	10.35	Call	Bond Future	2,429.9800	2.4300	2,528.7900	2.5288	4.066	0	0	0
2021/09/29	2032	03/02/2022	9.62	Put	Bond Future	4,449.5600	4.4496	4,213.4200	4.2134	(5.307)	0	0	0
2021/09/29	2032	03/02/2022	9.62	Call	Bond Future	696.6800	0.6967	711.8200	0.7118	2.173	0	0	210
2021/09/29	2032	03/02/2022	9.67	Put	Bond Future	4,231.0100	4.2310	3,999.3500	3.9994	(5.475)	0	0	1,050
2021/09/29	2032	03/02/2022	9.57	Put	Bond Future	4,675.2200	4.6752	4,434.9700	4.4350	(5.139)	0	0	0
2021/09/29	2032	03/02/2022	9.57	Call	Bond Future	621.1900	0.6212	632.2200	0.6322	1.776	0	0	1,050
2021/09/29	2032	05/05/2022	11.03	Call	Bond Future	4,548.2700	4.5483	4,668.9300	4.6689	2.653	0	0	0
2021/09/29	2032	05/05/2022	11.03	Put	Bond Future	1,570.4800	1.5705	1,437.6600	1.4377	(8.457)	0	0	0
2021/09/29	2032	05/05/2022	11.02	Put	Bond Future	1,585.8700	1.5859	1,451.9900	1.4520	(8.442)	0	0	0
2021/09/29	2032	05/05/2022	11.18	Call	Bond Future	5,119.1900	5.1192	5,253.1800	5.2532	2.617	0	0	0
2021/09/29	2032	05/05/2022	11.18	Put	Bond Future	1,358.1500	1.3581	1,238.6600	1.2387	(8.798)	0	0	780
2021/09/29	2032	05/05/2022			Bond Future	10.4765	87.3719	10.4306	87.6254	(0.438)	0.0000	0.0000	0
2021/09/29	2032	05/05/2022	11.04	Call	Bond Future	4,585.7900	4.5858	4,707.2600	4.7073	2.649	0	0	0
2021/09/29	2032	05/05/2022	11.04	Put	Bond Future	1,555.4800	1.5555	1,423.4700	1.4235	(8.487)	0	0	0
2021/09/29	2032	05/05/2022	11.02	Call	Bond Future	4,511.0900	4.5111	4,630.6900	4.6307	2.651	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
2021/09/29	2032	05/05/2022	9.58	Put	Bond Future	5,873.9900	5.8740	5,640.4100	5.6404	(3.977)	0	0	0
2021/09/29	2032	05/05/2022	9.58	Call	Bond Future	741.6200	0.7416	761.5200	0.7615	2.683	0	0	780
2021/09/29	2032	05/05/2022	10.18	Put	Bond Future	3,542.6000	3.5426	3,370.8100	3.3708	(4.849)	0	0	0
2021/09/29	2032	05/05/2022	10.18	Call	Bond Future	1,888.4200	1.8884	1,970.1100	1.9701	4.326	0	0	780
2021/09/29	2032	04/08/2022	10.21	Put	Bond Future	4,587.1000	4.5871	4,382.9200	4.3829	(4.451)	0	0	0
2021/09/29	2032	04/08/2022	10.22	Call	Bond Future	1,935.0900	1.9351	1,988.4200	1.9884	2.756	0	0	0
2021/09/29	2032	04/08/2022	10.20	Put	Bond Future	4,620.9600	4.6210	4,416.1600	4.4162	(4.432)	0	0	0
2021/09/29	2032	04/08/2022	8.97	Put	Bond Future	10,253.4800	10.2535	10,021.4400	10.0214	(2.263)	0	0	0
2021/09/29	2032	04/08/2022	8.97	Call	Bond Future	311.0000	0.3110	335.2000	0.3352	7.781	0	0	800
2021/09/29	2032	04/08/2022	9.72	Put	Bond Future	6,468.4700	6.4685	6,237.7000	6.2377	(3.568)	0	0	0
2021/09/29	2032	04/08/2022	9.72	Call	Bond Future	1,012.9700	1.0130	1,038.4400	1.0384	2.514	0	0	800
2021/09/29	2032	04/08/2022			Bond Future	10.7007	88.3859	10.6528	88.6421	(0.448)	0.0000	0.0000	0
2021/09/29	2032	04/08/2022	10.21	Call	Bond Future	1,913.5000	1.9135	1,965.5600	1.9656	2.721	0	0	0
2021/09/29	2032	04/08/2022	10.22	Put	Bond Future	4,553.1000	4.5531	4,350.1900	4.3502	(4.457)	0	0	0
2021/09/29	2032	04/08/2022	10.20	Call	Bond Future	1,891.7300	1.8917	1,943.1700	1.9432	2.719	0	0	0
2021/09/29	2032	04/08/2022	11.89	Call	Bond Future	7,264.0800	7.2641	7,406.3500	7.4063	1.959	0	0	0
2021/09/29	2032	04/08/2022	11.89	Put	Bond Future	1,219.0400	1.2190	1,105.0700	1.1051	(9.349)	0	0	0
2021/09/29	2032	04/08/2022	11.60	Call	Bond Future	6,152.8300	6.1528	6,278.9300	6.2789	2.049	0	0	0
2021/09/29	2032	04/08/2022	11.60	Put	Bond Future	1,527.4000	1.5274	1,397.2600	1.3973	(8.520)	0	0	800
2021/09/29	2033	04/11/2021			Bond Future	108.1161	108.1161	108.1177	108.1177	0.001	0.0000	0.0000	9,522
2021/09/29	2033	03/02/2022			Bond Future	109.3518	109.3518	109.3523	109.3523	0.001	0.0000	0.0000	0
2021/09/29	2033	05/05/2022			Bond Future	109.3923	109.3923	109.3918	109.3918	0.000	0.0000	0.0000	0
2021/09/29	2033	04/08/2022			Bond Future	110.7498	110.7498	110.7488	110.7488	(0.001)	0.0000	0.0000	0
2021/09/29	2037	04/11/2021	12.82	Put	Bond Future	1.2800	0.0013	1.0100	0.0010	(21.094)	0	0	0
2021/09/29	2037	04/11/2021	12.83	Call	Bond Future	11,663.0100	11.6630	11,836.6500	11.8366	1.489	0	0	0
2021/09/29	2037	04/11/2021	12.30	Call	Bond Future	8,881.6600	8.8817	9,051.4700	9.0515	1.912	0	0	0
2021/09/29	2037	04/11/2021	12.30	Put	Bond Future	13.0000	0.0130	8.9200	0.0089	(31.385)	0	0	600
2021/09/29	2037	04/11/2021	11.49	Put	Bond Future	210.4600	0.2105	162.0100	0.1620	(23.021)	0	0	0
2021/09/29	2037	04/11/2021	11.49	Call	Bond Future	4,474.9600	4.4750	4,600.4000	4.6004	2.803	0	0	600
2021/09/29	2037	04/11/2021			Bond Future	10.8012	85.2944	10.7742	85.4683	(0.250)	0.0000	0.0000	120,864
2021/09/29	2037	04/11/2021	12.82	Call	Bond Future	11,611.8900	11.6119	11,785.5100	11.7855	1.495	0	0	0
2021/09/29	2037	04/11/2021	12.83	Put	Bond Future	1.2100	0.0012	0.9600	0.0010	(20.661)	0	0	0
2021/09/29	2037	04/11/2021	12.81	Call	Bond Future	11,560.7100	11.5607	11,734.3300	11.7343	1.502	0	0	0
2021/09/29	2037	04/11/2021	12.81	Put	Bond Future	1.3400	0.0013	1.0700	0.0011	(20.149)	0	0	0
2021/09/29	2037	03/02/2022	11.46	Call	Bond Future	4,134.6900	4.1347	4,182.8000	4.1828	1.164	0	0	0
2021/09/29	2037	03/02/2022	11.47	Put	Bond Future	1,344.4500	1.3444	1,218.0100	1.2180	(9.405)	0	0	0
2021/09/29	2037	03/02/2022	11.45	Call	Bond Future	4,092.1300	4.0921	4,139.8800	4.1399	1.167	0	0	0
2021/09/29	2037	03/02/2022			Bond Future	11.0052	81.9941	10.9773	82.1690	(0.254)	0.0000	0.0000	0
2021/09/29	2037	03/02/2022	11.46	Put	Bond Future	1,361.1600	1.3612	1,234.3400	1.2343	(9.317)	0	0	0
2021/09/29	2037	03/02/2022	11.47	Call	Bond Future	4,177.3700	4.1774	4,225.8600	4.2259	1.161	0	0	0
2021/09/29	2037	03/02/2022	11.45	Put	Bond Future	1,378.0600	1.3781	1,250.8800	1.2509	(9.229)	0	0	0
2021/09/29	2037	05/05/2022	11.83	Call	Bond Future	5,303.2700	5.3033	5,353.1200	5.3531	0.940	0	0	0
2021/09/29	2037	05/05/2022	11.84	Put	Bond Future	1,648.7100	1.6487	1,522.9700	1.5230	(7.627)	0	0	0
2021/09/29	2037	05/05/2022	11.82	Call	Bond Future	5,262.0300	5.2620	5,311.2100	5.3112	0.935	0	0	0
2021/09/29	2037	05/05/2022			Bond Future	11.2110	82.9653	11.1821	83.1416	(0.258)	0.0000	0.0000	0
2021/09/29	2037	05/05/2022	11.83	Put	Bond Future	1,664.1400	1.6641	1,537.7300	1.5377	(7.596)	0	0	0

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2021/09/29	2037	05/05/2022	11.84	Call	Bond Future	5,344.6000	5.3446	5,395.1200	5.3951	0.945	0	0	0
2021/09/29	2037	05/05/2022	11.82	Put	Bond Future	1,679.7200	1.6797	1,552.6400	1.5526	(7.566)	0	0	0
2021/09/29	2037	04/08/2022	10.90	Call	Bond Future	2,047.2700	2.0473	2,045.5300	2.0455	(0.085)	0	0	0
2021/09/29	2037	04/08/2022	10.91	Put	Bond Future	5,234.1700	5.2342	5,055.2200	5.0552	(3.419)	0	0	0
2021/09/29	2037	04/08/2022	10.89	Call	Bond Future	2,023.6400	2.0236	2,021.5500	2.0216	(0.103)	0	0	0
2021/09/29	2037	04/08/2022	10.89	Put	Bond Future	5,312.3500	5.3124	5,132.1500	5.1322	(3.392)	0	0	0
2021/09/29	2037	04/08/2022			Bond Future	11.4302	79.6720	11.4001	79.8501	(0.263)	0.0000	0.0000	0
2021/09/29	2037	04/08/2022	10.90	Put	Bond Future	5,273.2800	5.2733	5,093.4300	5.0934	(3.411)	0	0	50
2021/09/29	2037	04/08/2022	10.91	Call	Bond Future	2,070.7800	2.0708	2,069.9400	2.0699	(0.041)	0	0	0
2021/09/29	2037	04/08/2022	11.42	Call	Bond Future	3,455.3100	3.4553	3,488.1800	3.4882	0.951	0	0	0
2021/09/29	2037	04/08/2022	11.42	Put	Bond Future	3,515.5400	3.5155	3,370.3000	3.3703	(4.131)	0	0	50
2021/09/29	2037	04/08/2022	10.10	Put	Bond Future	9,140.8100	9.1408	8,989.4200	8.9894	(1.656)	0	0	0
2021/09/29	2037	04/08/2022	10.10	Call	Bond Future	669.9400	0.6699	696.6600	0.6967	3.988	0	0	50
2021/09/29	2038	04/11/2021			Bond Future	120.2322	120.2322	120.3560	120.3560	0.103	0.0000	0.0000	5,979
2021/09/29	2038	03/02/2022			Bond Future	119.8248	119.8248	119.9486	119.9486	0.103	0.0000	0.0000	0
2021/09/29	2038	05/05/2022			Bond Future	121.2715	121.2715	121.3957	121.3957	0.102	0.0000	0.0000	0
2021/09/29	2038	04/08/2022			Bond Future	120.9586	120.9586	121.0835	121.0835	0.103	0.0000	0.0000	0
2021/09/29	2040	04/11/2021	12.90	Call	Bond Future	11,820.4200	11.8204	12,074.3800	12.0744	2.148	0	0	0
2021/09/29	2040	04/11/2021	12.90	Put	Bond Future	2.5800	0.0026	1.9000	0.0019	(26.357)	0	0	0
2021/09/29	2040	04/11/2021	12.89	Call	Bond Future	11,766.6400	11.7666	12,020.5500	12.0206	2.158	0	0	0
2021/09/29	2040	04/11/2021	12.89	Put	Bond Future	2.7100	0.0027	1.9800	0.0020	(26.937)	0	0	0
2021/09/29	2040	04/11/2021			Bond Future	10.9596	87.1178	10.9226	87.3725	(0.338)	0.0000	0.0000	81,535
2021/09/29	2040	04/11/2021	12.91	Call	Bond Future	11,874.1400	11.8741	12,128.1500	12.1282	2.139	0	0	0
2021/09/29	2040	04/11/2021	12.91	Put	Bond Future	2.4600	0.0025	1.8300	0.0018	(25.610)	0	0	0
2021/09/29	2040	03/02/2022	11.58	Put	Bond Future	1,473.7800	1.4738	1,320.0000	1.3200	(10.434)	0	0	0
2021/09/29	2040	03/02/2022	11.59	Call	Bond Future	4,248.1700	4.2482	4,351.6100	4.3516	2.435	0	0	0
2021/09/29	2040	03/02/2022	11.57	Put	Bond Future	1,492.1500	1.4922	1,337.9100	1.3379	(10.337)	0	0	0
2021/09/29	2040	03/02/2022			Bond Future	11.1598	83.5876	11.1214	83.8442	(0.344)	0.0000	0.0000	0
2021/09/29	2040	03/02/2022	11.58	Call	Bond Future	4,203.2800	4.2033	4,306.0800	4.3061	2.446	0	0	0
2021/09/29	2040	03/02/2022	11.59	Put	Bond Future	1,455.4600	1.4555	1,302.3200	1.3023	(10.522)	0	0	0
2021/09/29	2040	03/02/2022	11.57	Call	Bond Future	4,158.3600	4.1584	4,260.7000	4.2607	2.461	0	0	0
2021/09/29	2040	05/05/2022	11.91	Put	Bond Future	1,951.1700	1.9512	1,787.0100	1.7870	(8.413)	0	0	0
2021/09/29	2040	05/05/2022	11.92	Call	Bond Future	5,432.9800	5.4330	5,528.5900	5.5286	1.760	0	0	0
2021/09/29	2040	05/05/2022	11.92	Put	Bond Future	1,933.5400	1.9335	1,770.2700	1.7703	(8.444)	0	0	0
2021/09/29	2040	05/05/2022	10.57	Put	Bond Future	6,495.2700	6.4953	6,255.7800	6.2558	(3.687)	0	0	0
2021/09/29	2040	05/05/2022	10.57	Call	Bond Future	1,101.2200	1.1012	1,120.6100	1.1206	1.761	0	0	1,200
2021/09/29	2040	05/05/2022	13.04	Call	Bond Future	10,555.0200	10.5550	10,744.7700	10,7448	1.798	0	0	0
2021/09/29	2040	05/05/2022	13.04	Put	Bond Future	722.3000	0.7223	653.1700	0.6532	(9.571)	0	0	1,200
2021/09/29	2040	05/05/2022			Bond Future	11.3613	84.5777	11.3215	84.8366	(0.351)	0.0000	0.0000	0
2021/09/29	2040	05/05/2022	11.91	Call	Bond Future	5,390.0800	5.3901	5,484.8000	5.4848	1.757	0	0	0
2021/09/29	2040	05/05/2022	11.90	Call	Bond Future	5,347.2500	5.3473	5,441.0900	5,4411	1.755	0	0	0
2021/09/29	2040	05/05/2022	11.90	Put	Bond Future	1,968.9500	1.9690	1,803.9100	1.8039	(8.382)	0	0	0
2021/09/29	2040	05/05/2022	9.82	Put	Bond Future	11,260.6200	11.2606	11,037.9800	11.0380	(1.977)	0	0	0
2021/09/29	2040	05/05/2022	9.82	Call	Bond Future	227.6500	0.2277	263.8900	0.2639	15.919	0	0	1,200
2021/09/29	2040	04/08/2022	11.05	Call	Bond Future	2,210.1700	2.2102	2,242.6200	2,2426	1.468	0	0	0
2021/09/29	2040	04/08/2022	11.05	Put	Bond Future	5,627.5700	5.6276	5,398.3700	5.3984	(4.073)	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
2021/09/29	2040	04/08/2022			Bond Future	11.5757	81.0524	11.5342	81.3141	(0.358)	0.0000	0.0000	0
2021/09/29	2040	04/08/2022	11.04	Call	Bond Future	2,185.2200	2.1852	2,217.0900	2.2171	1.458	0	0	0
2021/09/29	2040	04/08/2022	11.04	Put	Bond Future	5,669.8100	5.6698	5,440.0300	5.4400	(4.053)	0	0	0
2021/09/29	2040	04/08/2022	11.03	Call	Bond Future	2,160.4400	2.1604	2,191.4300	2.1914	1.434	0	0	0
2021/09/29	2040	04/08/2022	11.03	Put	Bond Future	5,712.3100	5.7123	5,481.6500	5.4816	(4.038)	0	0	0
2021/09/29	2044	04/11/2021	12.91	Call	Bond Future	11,950.6200	11.9506	12,135.8900	12.1359	1.550	0	0	0
2021/09/29	2044	04/11/2021	12.91	Put	Bond Future	3.2000	0.0032	2.6000	0.0026	(18.750)	0	0	0
2021/09/29	2044	04/11/2021			Bond Future	10.9601	84.0900	10.9336	84.2758	(0.242)	0.0000	0.0000	62,280
2021/09/29	2044	04/11/2021	12.90	Call	Bond Future	11,897.2900	11.8973	12,082.4900	12.0825	1.557	0	0	0
2021/09/29	2044	04/11/2021	12.90	Put	Bond Future	3.3500	0.0034	2.6800	0.0027	(20.000)	0	0	0
2021/09/29	2044	04/11/2021	12.89	Call	Bond Future	11,843.9000	11.8439	12,029.0400	12.0290	1.563	0	0	0
2021/09/29	2044	04/11/2021	12.89	Put	Bond Future	3.5100	0.0035	2.7800	0.0028	(20.798)	0	0	0
2021/09/29	2044	03/02/2022	11.60	Call	Bond Future	4,387.8800	4.3879	4,434.1900	4.4342	1.055	0	0	0
2021/09/29	2044	03/02/2022	11.60	Put	Bond Future	1,417.2800	1.4173	1,276.4000	1.2764	(9.940)	0	0	0
2021/09/29	2044	03/02/2022	11.59	Call	Bond Future	4,341.8800	4.3419	4,387.7000	4.3877	1.055	0	0	0
2021/09/29	2044	03/02/2022	11.59	Put	Bond Future	1,435.1800	1.4352	1,293.8100	1.2938	(9.850)	0	0	0
2021/09/29	2044	03/02/2022			Bond Future	11.1494	80.6509	11.1219	80.8381	(0.246)	0.0000	0.0000	0
2021/09/29	2044	03/02/2022	11.61	Call	Bond Future	4,434.0100	4.4340	4,480.8100	4.4808	1.055	0	0	0
2021/09/29	2044	03/02/2022	11.61	Put	Bond Future	1,399.6000	1.3996	1,259.2100	1.2592	(10.031)	0	0	0
2021/09/29	2044	05/05/2022	11.92	Call	Bond Future	5,581.2900	5.5813	5,616.1700	5.6162	0.625	0	0	0
2021/09/29	2044	05/05/2022	11.92	Put	Bond Future	1,891.7600	1.8918	1,738.0500	1.7381	(8.125)	0	0	0
2021/09/29	2044	05/05/2022	11.91	Call	Bond Future	5,537.3900	5.5374	5,571.5000	5.5715	0.616	0	0	0
2021/09/29	2044	05/05/2022	11.91	Put	Bond Future	1,908.9400	1.9089	1,754.4600	1.7545	(8.092)	0	0	0
2021/09/29	2044	05/05/2022			Bond Future	11.3395	81.6064	11.3110	81.7950	(0.251)	0.0000	0.0000	0
2021/09/29	2044	05/05/2022	11.93	Call	Bond Future	5,625.0500	5.6250	5,660.9200	5.6609	0.638	0	0	0
2021/09/29	2044	05/05/2022	11.93	Put	Bond Future	1,874.5300	1.8745	1,721.8100	1.7218	(8.147)	0	0	0
2021/09/29	2044	04/08/2022	11.09	Call	Bond Future	2,390.4700	2.3905	2,389.2600	2.3893	(0.051)	0	0	0
2021/09/29	2044	04/08/2022	11.09	Put	Bond Future	5,381.0600	5.3811	5,189.2800	5.1893	(3.564)	0	0	0
2021/09/29	2044	04/08/2022	11.08	Call	Bond Future	2,363.7400	2.3637	2,362.4000	2.3624	(0.057)	0	0	0
2021/09/29	2044	04/08/2022	11.08	Put	Bond Future	5,422.7500	5.4227	5,230.8400	5.2308	(3.539)	0	0	0
2021/09/29	2044	04/08/2022			Bond Future	11.5413	78.1719	11.5117	78.3625	(0.257)	0.0000	0.0000	0
2021/09/29	2044	04/08/2022	11.10	Call	Bond Future	2,417.0900	2.4171	2,416.5600	2.4166	(0.022)	0	0	0
2021/09/29	2044	04/08/2022	11.10	Put	Bond Future	5,339.3600	5.3394	5,148.2600	5.1483	(3.579)	0	0	0
2021/09/29	2046	04/11/2021			Bond Future	107.2566	107.2566	107.3679	107.3679	0.104	0.0000	0.0000	17,227
2021/09/29	2046	03/02/2022			Bond Future	108.4825	108.4825	108.5939	108.5939	0.103	0.0000	0.0000	0
2021/09/29	2046	05/05/2022			Bond Future	107.9078	107.9078	108.0195	108.0195	0.104	0.0000	0.0000	0
2021/09/29	2046	04/08/2022			Bond Future	109.2472	109.2472	109.3596	109.3596	0.103	0.0000	0.0000	0
2021/09/29	2050	04/11/2021			Bond Future	110.1341	110.1341	110.4721	110.4721	0.307	0.0000	0.0000	8,607
2021/09/29	2050	03/02/2022			Bond Future	109.4118	109.4118	109.7525	109.7525	0.311	0.0000	0.0000	0
2021/09/29	2050	05/05/2022			Bond Future	110.7328	110.7328	111.0767	111.0767	0.311	0.0000	0.0000	0
2021/09/29	2050	04/08/2022			Bond Future	110.0887	110.0887	110.4359	110.4359	0.315	0.0000	0.0000	0
2021/09/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	AL37	04/11/2021			Index Future	800.6920	800.6920	802.1330	802.1330	0.180	0.0000	0.0000	0
2021/09/29	AL37	03/02/2022			Index Future	809.6400	809.6400	811.0940	811.0940	0.180	0.0000	0.0000	0
2021/09/29	AL37	05/05/2022			Index Future	819.2100	819.2100	820.6800	820.6800	0.179	0.0000	0.0000	0
2021/09/29	AL37	04/08/2022			Index Future	829.0740	829.0740	830.5610	830.5610	0.179	0.0000	0.0000	0
2021/09/29	AL7T	04/11/2021			Index Future	906.3100	906.3100	908.2080	908.2080	0.209	0.0000	0.0000	0
2021/09/29	AL7T	03/02/2022			Index Future	916.4380	916.4380	918.3540	918.3540	0.209	0.0000	0.0000	0
2021/09/29	AL7T	05/05/2022			Index Future	927.2710	927.2710	929.2080	929.2080	0.209	0.0000	0.0000	0
2021/09/29	AL7T	04/08/2022			Index Future	938.4370	938.4370	940.3950	940.3950	0.209	0.0000	0.0000	0
2021/09/29	ALBI	04/11/2021			Index Future	800.1110	800.1110	801.5650	801.5650	0.182	0.0000	0.0000	119
2021/09/29	ALBI	03/02/2022			Index Future	809.0520	809.0520	810.5200	810.5200	0.181	0.0000	0.0000	0
2021/09/29	ALBI	05/05/2022			Index Future	818.6150	818.6150	820.0990	820.0990	0.181	0.0000	0.0000	0
2021/09/29	ALBI	04/08/2022			Index Future	828.4720	828.4720	829.9720	829.9720	0.181	0.0000	0.0000	0
2021/09/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	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
2021/09/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/09/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/29	ES33	04/11/2021			Bond Future	11.5364	75.3930	11.5079	75.5412	(0.247)	0.0000	0.0000	350
2021/09/29	ES33	03/02/2022			Bond Future	11.7910	76.2547	11.7613	76.4037	(0.251)	0.0000	0.0000	0
2021/09/29	ES33	05/05/2022			Bond Future	12.0437	73.3979	12.0129	73.5481	(0.256)	0.0000	0.0000	0
2021/09/29	ES33	04/08/2022			Bond Future	12.3086	74.2612	12.2765	74.4130	(0.261)	0.0000	0.0000	0
2021/09/29	ES42	04/11/2021			Bond Future	12.0355	73.6543	12.0072	73.8199	(0.235)	0.0000	0.0000	4,779
2021/09/29	ES42	03/02/2022			Bond Future	12.2686	74.4964	12.2392	74.6631	(0.239)	0.0000	0.0000	0
2021/09/29	ES42	05/05/2022			Bond Future	12.5085	71.1375	12.4779	71.3055	(0.244)	0.0000	0.0000	0
2021/09/29	ES42	04/08/2022			Bond Future	12.7529	71.9728	12.7210	72.1427	(0.250)	0.0000	0.0000	0
2021/09/29	GOVI	04/11/2021	728.41	Call	GOVI	617,540.0000	61.7540	632,080.0000	63.2080	2.355	0	0	0
2021/09/29	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/29	GOVI	04/11/2021	728.40	Call	GOVI	617,640.0000	61.7640	632,180.0000	63.2180	2.354	0	0	0
2021/09/29	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/29	GOVI	04/11/2021			GOVI	790.1640	790.1640	791.6180	791.6180	0.184	0.0000	0.0000	994
2021/09/29	GOVI	04/11/2021	728.42	Call	GOVI	617,440.0000	61.7440	631,980.0000	63.1980	2.355	0	0	0
2021/09/29	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/29	GOVI	03/02/2022	792.76	Call	GOVI	62,340.0000	6.2340	77,020.0000	7.7020	23.548	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
2021/09/29	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/29	GOVI	03/02/2022			GOVI	798.9940	798.9940	800.4620	800.4620	0.184	0.0000	0.0000	0
2021/09/29	GOVI	03/02/2022	792.75	Call	GOVI	62,440.0000	6.2440	77,120.0000	7.7120	23.511	0	0	0
2021/09/29	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/29	GOVI	03/02/2022	792.74	Call	GOVI	62,540.0000	6.2540	77,220.0000	7.7220	23.473	0	0	0
2021/09/29	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/29	GOVI	05/05/2022	788.25	Call	GOVI	201,890.0000	20.1890	216,720.0000	21.6720	7.346	0	0	0
2021/09/29	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/29	GOVI	05/05/2022			GOVI	808.4390	808.4390	809.9220	809.9220	0.183	0.0000	0.0000	0
2021/09/29	GOVI	05/05/2022	788.24	Call	GOVI	201,990.0000	20.1990	216,820.0000	21.6820	7.342	0	0	0
2021/09/29	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/29	GOVI	05/05/2022	788.23	Call	GOVI	202,090.0000	20.2090	216,920.0000	21.6920	7.338	0	0	0
2021/09/29	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/29	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	3,930.0000	0.3930	100.000	0	0	0
2021/09/29	GOVI	04/08/2022	819.28	Put	GOVI	11,070.0000	1.1070	0.0000	0.0000	(100.000)	0	0	0
2021/09/29	GOVI	04/08/2022			GOVI	818.1730	818.1730	819.6730	819.6730	0.183	0.0000	0.0000	0
2021/09/29	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	4,030.0000	0.4030	100.000	0	0	0
2021/09/29	GOVI	04/08/2022	819.27	Put	GOVI	10,970.0000	1.0970	0.0000	0.0000	(100.000)	0	0	0
2021/09/29	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	4,130.0000	0.4130	100.000	0	0	0
2021/09/29	GOVI	04/08/2022	819.26	Put	GOVI	10,870.0000	1.0870	0.0000	0.0000	(100.000)	0	0	0
2021/09/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/09/29	IGOV	04/11/2021			Index Future	295.3030	295.3030	295.4580	295.4580	0.052	0.0000	0.0000	506
2021/09/29	IGOV	03/02/2022			Index Future	298.6760	298.6760	298.8320	298.8320	0.052	0.0000	0.0000	0
2021/09/29	IGOV	05/05/2022			Index Future	302.2790	302.2790	302.4360	302.4360	0.052	0.0000	0.0000	0
2021/09/29	IGOV	04/08/2022			Index Future	305.9900	305.9900	306.1480	306.1480	0.052	0.0000	0.0000	0
2021/09/29	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/09/29	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/09/29	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/09/29	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/09/29	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/09/29	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/09/29	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/09/29	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/09/29	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/09/29	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/09/29	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/09/29	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/09/29	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/09/29	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/09/29	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/09/29	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/09/29	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/09/29	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/09/29	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
2021/09/29	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/09/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/09/29	JBAF	20/10/2021			Jibar Tradeable Future	3.7050	96.2950	3.6950	96.3050	(0.270)	0.0000	0.0000	0
2021/09/29	JBAF	17/11/2021			Jibar Tradeable Future	3.7400	96.2600	3.7300	96.2700	(0.267)	0.0000	0.0000	50,000
2021/09/29	JBAF	15/12/2021			Jibar Tradeable Future	3.8850	96.1150	3.8850	96.1150	0.000	0.0000	0.0000	0
2021/09/29	JBAF	19/01/2022			Jibar Tradeable Future	3.9300	96.0700	3.9300	96.0700	0.000	0.0000	0.0000	0
2021/09/29	JBAF	16/02/2022			Jibar Tradeable Future	4.1500	95.8500	4.1500	95.8500	0.000	0.0000	0.0000	0
2021/09/29	JBAF	16/03/2022			Jibar Tradeable Future	4.2050	95.7950	4.1950	95.8050	(0.238)	0.0000	0.0000	0
2021/09/29	JBAF	15/06/2022			Jibar Tradeable Future	4.7200	95.2800	4.7200	95.2800	0.000	0.0000	0.0000	472
2021/09/29	JBAF	21/09/2022			Jibar Tradeable Future	4.9100	95.0900	4.8850	95.1150	(0.509)	0.0000	0.0000	0
2021/09/29	JBAF	21/12/2022			Jibar Tradeable Future	5.4700	94.5300	5.4600	94.5400	(0.183)	0.0000	0.0000	68
2021/09/29	JBAF	15/03/2023			Jibar Tradeable Future	5.6250	94.3750	5.6000	94.4000	(0.444)	0.0000	0.0000	0
2021/09/29	JBAF	21/06/2023			Jibar Tradeable Future	6.0750	93.9250	6.0950	93.9050	0.329	0.0000	0.0000	0
2021/09/29	JBAF	20/09/2023			Jibar Tradeable Future	6.2750	93.7250	6.2650	93.7350	(0.159)	0.0000	0.0000	0
2021/09/29	R023	04/11/2021	4.91	Call	Bond Future	10.0300	0.0100	13.6500	0.0137	36.092	0	0	0
2021/09/29	R023	04/11/2021	4.91	Put	Bond Future	443.2000	0.4432	425.2700	0.4253	(4.046)	0	0	0
2021/09/29	R023	04/11/2021	4.90	Call	Bond Future	8.9400	0.0089	12.2900	0.0123	37.472	0	0	0
2021/09/29	R023	04/11/2021	4.90	Put	Bond Future	454.9500	0.4549	436.7500	0.4367	(4.000)	0	0	0
2021/09/29	R023	04/11/2021			Bond Future	5.2483	104.6066	5.2314	104.6281	(0.322)	0.0000	0.0000	14,069
2021/09/29	R023	04/11/2021	4.92	Call	Bond Future	11.2800	0.0113	15.0700	0.0151	33.599	0	0	0
2021/09/29	R023	04/11/2021	4.92	Put	Bond Future	431.6100	0.4316	413.8500	0.4138	(4.115)	0	0	0
2021/09/29	R023	03/02/2022	5.08	Call	Bond Future	70.2100	0.0702	72.4000	0.0724	3.119	0	0	0
2021/09/29	R023	03/02/2022	5.08	Put	Bond Future	445.9800	0.4460	427.4200	0.4274	(4.162)	0	0	0
2021/09/29	R023	03/02/2022			Bond Future	5.4436	105.7762	5.4235	105.7970	(0.370)	0.0000	0.0000	0
2021/09/29	R023	03/02/2022	5.07	Call	Bond Future	67.4500	0.0675	68.7800	0.0688	1.972	0	0	0
2021/09/29	R023	03/02/2022	5.07	Put	Bond Future	453.5900	0.4536	434.1700	0.4342	(4.281)	0	0	0
2021/09/29	R023	03/02/2022	5.06	Call	Bond Future	64.5800	0.0646	65.0800	0.0651	0.774	0	0	0
2021/09/29	R023	03/02/2022	5.06	Put	Bond Future	461.0800	0.4611	440.8300	0.4408	(4.392)	0	0	0
2021/09/29	R023	05/05/2022	6.31	Call	Bond Future	620.5700	0.6206	638.8900	0.6389	2.952	0	0	0
2021/09/29	R023	05/05/2022	6.31	Put	Bond Future	99.9700	0.1000	98.2100	0.0982	(1.761)	0	0	0
2021/09/29	R023	05/05/2022			Bond Future	5.6490	103.1176	5.6236	103.1377	(0.449)	0.0000	0.0000	0
2021/09/29	R023	05/05/2022	6.30	Call	Bond Future	614.1100	0.6141	632.3900	0.6324	2.977	0	0	0
2021/09/29	R023	05/05/2022	6.30	Put	Bond Future	101.3500	0.1013	99.5500	0.0996	(1.776)	0	0	0
2021/09/29	R023	05/05/2022	6.29	Call	Bond Future	607.6600	0.6077	625.9000	0.6259	3.002	0	0	0
2021/09/29	R023	05/05/2022	6.29	Put	Bond Future	102.7500	0.1028	100.9100	0.1009	(1.791)	0	0	0
2021/09/29	R023	04/08/2022	6.05	Call	Bond Future	247.2500	0.2473	268.9100	0.2689	8.760	0	0	0
2021/09/29	R023	04/08/2022	6.05	Put	Bond Future	218.2100	0.2182	219.8100	0.2198	0.733	0	0	0
2021/09/29	R023	04/08/2022			Bond Future	5.9973	104.3398	5.9609	104.3598	(0.607)	0.0000	0.0000	0
2021/09/29	R023	04/08/2022	6.04	Call	Bond Future	244.0200	0.2440	265.6100	0.2656	8.848	0	0	0
2021/09/29	R023	04/08/2022	6.04	Put	Bond Future	220.4900	0.2205	222.0200	0.2220	0.694	0	0	0
2021/09/29	R023	04/08/2022	6.03	Call	Bond Future	240.8100	0.2408	262.3400	0.2623	8.941	0	0	0
2021/09/29	R023	04/08/2022	6.03	Put	Bond Future	222.7800	0.2228	224.2500	0.2243	0.660	0	0	0
2021/09/29	R035	04/11/2021	12.53	Call	Bond Future	11,359.1900	11.3592	11,501.9300	11.5019	1.257	0	0	0
2021/09/29	R035	04/11/2021	12.53	Put	Bond Future	1.4600	0.0015	1.2100	0.0012	(17.123)	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
2021/09/29	R035	04/11/2021	11.75	Put	Bond Future	40.7100	0.0407	31.3500	0.0313	(22.992)	0	0	782
2021/09/29	R035	04/11/2021	11.08	Call	Bond Future	3,501.3000	3.5013	3,578.7400	3.5787	2.212	0	0	0
2021/09/29	R035	04/11/2021	11.08	Put	Bond Future	366.1500	0.3662	300.6000	0.3006	(17.902)	0	0	782
2021/09/29	R035	04/11/2021	10.23	Put	Bond Future	2,742.2400	2.7422	2,596.8300	2.5968	(5.303)	0	0	0
2021/09/29	R035	04/11/2021	10.12	Put	Bond Future	3,323.1800	3.3232	3,170.8500	3.1708	(4.584)	0	0	0
2021/09/29	R035	04/11/2021	10.12	Call	Bond Future	289.0700	0.2891	279.7300	0.2797	(3.231)	0	0	400
2021/09/29	R035	04/11/2021	10.62	Put	Bond Future	1,208.2800	1.2083	1,087.3200	1.0873	(10.011)	0	0	0
2021/09/29	R035	04/11/2021	10.62	Call	Bond Future	1,465.0800	1.4651	1,487.1100	1.4871	1.504	0	0	400
2021/09/29	R035	04/11/2021	11.20	Put	Bond Future	259.6200	0.2596	208.2100	0.2082	(19.802)	0	0	350
2021/09/29	R035	04/11/2021	10.60	Call	Bond Future	1,394.3800	1.3944	1,415.1500	1.4151	1.490	0	0	0
2021/09/29	R035	04/11/2021	10.60	Put	Bond Future	1,265.9100	1.2659	1,143.6900	1.1437	(9.655)	0	0	350
2021/09/29	R035	04/11/2021	10.11	Put	Bond Future	3,378.8300	3.3788	3,226.0500	3.2261	(4.522)	0	0	0
2021/09/29	R035	04/11/2021	10.11	Call	Bond Future	277.1100	0.2771	267.3200	0.2673	(3.533)	0	0	350
2021/09/29	R035	04/11/2021			Bond Future	10.5800	89.6610	10.5578	89.8040	(0.210)	0.0000	0.0000	79,859
2021/09/29	R035	04/11/2021	12.52	Call	Bond Future	11,306.6500	11.3066	11,449.3800	11.4494	1.262	0	0	0
2021/09/29	R035	04/11/2021	12.52	Put	Bond Future	1.5300	0.0015	1.2700	0.0013	(16.993)	0	0	0
2021/09/29	R035	04/11/2021	12.51	Call	Bond Future	11,254.0700	11.2541	11,396.7800	11.3968	1.268	0	0	0
2021/09/29	R035	04/11/2021	12.51	Put	Bond Future	1.6200	0.0016	1.3400	0.0013	(17.284)	0	0	0
2021/09/29	R035	04/11/2021	11.75	Call	Bond Future	7,128.5500	7.1286	7,262.1800	7.2622	1.875	0	0	0
2021/09/29	R035	04/11/2021	10.23	Call	Bond Future	447.1400	0.4471	444.7200	0.4447	(0.541)	0	0	782
2021/09/29	R035	04/11/2021	13.82	Call	Bond Future	17,716.5500	17.7165	17,859.5400	17.8595	0.807	0	0	0
2021/09/29	R035	04/11/2021	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2021/09/29	R035	04/11/2021	11.20	Call	Bond Future	4,123.1200	4.1231	4,214.7000	4.2147	2.221	0	0	0
2021/09/29	R035	04/11/2021	10.26	Put	Bond Future	2,594.2100	2.5942	2,450.9500	2.4509	(5.522)	0	0	0
2021/09/29	R035	04/11/2021	10.26	Call	Bond Future	499.1700	0.4992	498.9000	0.4989	(0.054)	0	0	150
2021/09/29	R035	03/02/2022	11.23	Call	Bond Future	4,081.8000	4.0818	4,108.2900	4.1083	0.649	0	0	0
2021/09/29	R035	03/02/2022	11.23	Put	Bond Future	1,419.1700	1.4192	1,302.0200	1.3020	(8.255)	0	0	0
2021/09/29	R035	03/02/2022	11.22	Call	Bond Future	4,039.6100	4.0396	4,065.7200	4.0657	0.646	0	0	0
2021/09/29	R035	03/02/2022	11.22	Put	Bond Future	1,436.7200	1.4367	1,319.1900	1.3192	(8.180)	0	0	0
2021/09/29	R035	03/02/2022	11.39	Call	Bond Future	4,774.9000	4.7749	4,813.8200	4.8138	0.815	0	0	0
2021/09/29	R035	03/02/2022	11.39	Put	Bond Future	1,164.7600	1.1648	1,060.0400	1.0600	(8.991)	0	0	683
2021/09/29	R035	03/02/2022	10.65	Call	Bond Future	1,958.4700	1.9585	1,978.7700	1.9788	1.037	0	0	0
2021/09/29	R035	03/02/2022	11.73	Call	Bond Future	6,329.4500	6.3295	6,400.8100	6.4008	1.127	0	0	0
2021/09/29	R035	03/02/2022	11.73	Put	Bond Future	756.7100	0.7567	684.4300	0.6844	(9.552)	0	0	280
2021/09/29	R035	03/02/2022	11.03	Call	Bond Future	3,267.3400	3.2673	3,287.0000	3.2870	0.602	0	0	0
2021/09/29	R035	03/02/2022	11.28	Call	Bond Future	4,294.8400	4.2948	4,324.5700	4.3246	0.692	0	0	0
2021/09/29	R035	03/02/2022	11.28	Put	Bond Future	1,334.4400	1.3344	1,220.5300	1.2205	(8.536)	0	0	200
2021/09/29	R035	03/02/2022	10.26	Put	Bond Future	4,430.1600	4.4302	4,273.4300	4.2734	(3.538)	0	0	0
2021/09/29	R035	03/02/2022	10.26	Call	Bond Future	1,000.6000	1.0006	987.5100	0.9875	(1.308)	0	0	200
2021/09/29	R035	03/02/2022	11.05	Put	Bond Future	1,767.9200	1.7679	1,644.5400	1.6445	(6.979)	0	0	1,600
2021/09/29	R035	03/02/2022	10.35	Put	Bond Future	4,025.6100	4.0256	3,877.5800	3.8776	(3.677)	0	0	0
2021/09/29	R035	03/02/2022	10.35	Call	Bond Future	1,187.5000	1.1875	1,183.1100	1.1831	(0.370)	0	0	1,600
2021/09/29	R035	03/02/2022	9.92	Put	Bond Future	6,168.7000	6.1687	6,004.9100	6.0049	(2.655)	0	0	0
2021/09/29	R035	03/02/2022	9.92	Call	Bond Future	453.8500	0.4538	433.7000	0.4337	(4.440)	0	0	200
2021/09/29	R035	03/02/2022	10.61	Call	Bond Future	1,842.5900	1.8426	1,860.7100	1.8607	0.983	0	0	0
2021/09/29	R035	03/02/2022	10.61	Put	Bond Future	3,002.9100	3.0029	2,877.3900	2.8774	(4.180)	0	0	200
2021/09/29	R035	03/02/2022	11.11	Call	Bond Future	3,585.2500	3.5852	3,607.6500	3.6076	0.625	0	0	0
2021/09/29	R035	03/02/2022	11.33	Put	Bond Future	1,254.5500	1.2545	1,144.8000	1.1448	(8.748)	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
2021/09/29	R035	03/02/2022	10.34	Call	Bond Future	1,165.6900	1.1657	1,160.4000	1.1604	(0.454)	0	0	0
2021/09/29	R035	03/02/2022	10.34	Put	Bond Future	4,069.2400	4.0692	3,920.3100	3.9203	(3.660)	0	0	500
2021/09/29	R035	03/02/2022	10.24	Put	Bond Future	4,522.7500	4.5227	4,364.8700	4.3649	(3.491)	0	0	0
2021/09/29	R035	03/02/2022			Bond Future	10.7940	90.6636	10.7710	90.8073	(0.213)	0.0000	0.0000	0
2021/09/29	R035	03/02/2022	11.24	Call	Bond Future	4,124.1300	4.1241	4,151.0000	4.1510	0.652	0	0	0
2021/09/29	R035	03/02/2022	11.24	Put	Bond Future	1,401.8300	1.4018	1,285.0600	1.2851	(8.330)	0	0	0
2021/09/29	R035	03/02/2022	10.65	Put	Bond Future	2,864.6700	2.8647	2,741.3300	2.7413	(4.306)	0	0	683
2021/09/29	R035	03/02/2022	9.70	Put	Bond Future	7,476.0100	7.4760	7,324.5600	7.3246	(2.026)	0	0	0
2021/09/29	R035	03/02/2022	9.70	Call	Bond Future	238.3900	0.2384	230.5800	0.2306	(3.276)	0	0	683
2021/09/29	R035	03/02/2022	11.03	Put	Bond Future	1,811.2600	1.8113	1,687.2800	1.6873	(6.845)	0	0	280
2021/09/29	R035	03/02/2022	10.10	Put	Bond Future	5,203.7000	5.2037	5,041.1900	5.0412	(3.123)	0	0	0
2021/09/29	R035	03/02/2022	10.10	Call	Bond Future	708.8500	0.7089	689.9800	0.6900	(2.662)	0	0	280
2021/09/29	R035	03/02/2022	11.88	Call	Bond Future	7,040.8500	7.0409	7,122.2600	7.1223	1.156	0	0	0
2021/09/29	R035	03/02/2022	11.88	Put	Bond Future	623.7100	0.6237	561.4800	0.5615	(9.977)	0	0	1,800
2021/09/29	R035	03/02/2022	11.05	Call	Bond Future	3,345.7800	3.3458	3,366.0400	3.3660	0.606	0	0	0
2021/09/29	R035	03/02/2022	11.11	Put	Bond Future	1,643.5700	1.6436	1,522.3300	1.5223	(7.377)	0	0	200
2021/09/29	R035	03/02/2022	11.33	Call	Bond Future	4,511.2000	4.5112	4,545.0900	4.5451	0.751	0	0	0
2021/09/29	R035	03/02/2022	10.24	Call	Bond Future	961.0100	0.9610	946.7700	0.9468	(1.482)	0	0	500
2021/09/29	R035	05/05/2022	11.64	Call	Bond Future	5,402.4400	5.4024	5,437.1800	5.4372	0.643	0	0	0
2021/09/29	R035	05/05/2022	11.64	Put	Bond Future	1,649.7800	1.6498	1,540.0000	1.5400	(6.654)	0	0	0
2021/09/29	R035	05/05/2022	11.63	Call	Bond Future	5,360.9200	5.3609	5,395.0800	5.3951	0.637	0	0	0
2021/09/29	R035	05/05/2022	11.63	Put	Bond Future	1,665.1900	1.6652	1,554.8300	1.5548	(6.627)	0	0	0
2021/09/29	R035	05/05/2022			Bond Future	11.0015	87.2588	10.9778	87.4033	(0.216)	0.0000	0.0000	0
2021/09/29	R035	05/05/2022	11.65	Call	Bond Future	5,443.8100	5.4438	5,479.1300	5.4791	0.649	0	0	0
2021/09/29	R035	05/05/2022	11.65	Put	Bond Future	1,634.2800	1.6343	1,525.0800	1.5251	(6.682)	0	0	0
2021/09/29	R035	04/08/2022	10.73	Call	Bond Future	2,157.3300	2.1573	2,148.3500	2.1484	(0.416)	0	0	0
2021/09/29	R035	04/08/2022	10.73	Put	Bond Future	5,120.6900	5.1207	4,965.8100	4.9658	(3.025)	0	0	0
2021/09/29	R035	04/08/2022	10.72	Call	Bond Future	2,133.4000	2.1334	2,123.8400	2.1238	(0.448)	0	0	0
2021/09/29	R035	04/08/2022	10.72	Put	Bond Future	5,158.7000	5.1587	5,003.2400	5.0032	(3.014)	0	0	0
2021/09/29	R035	04/08/2022	11.13	Put	Bond Future	3,762.5100	3.7625	3,631.8100	3.6318	(3.474)	0	0	100
2021/09/29	R035	04/08/2022	10.64	Call	Bond Future	1,946.5100	1.9465	1,931.9000	1.9319	(0.751)	0	0	0
2021/09/29	R035	04/08/2022	10.64	Put	Bond Future	5,469.5600	5.4696	5,309.0500	5.3090	(2.935)	0	0	100
2021/09/29	R035	04/08/2022	9.84	Put	Bond Future	9,354.3600	9.3544	9,225.3800	9.2254	(1.379)	0	0	0
2021/09/29	R035	04/08/2022	9.84	Call	Bond Future	625.3200	0.6253	642.2400	0.6422	2.706	0	0	100
2021/09/29	R035	04/08/2022			Bond Future	11.2206	88.2692	11.1959	88.4151	(0.220)	0.0000	0.0000	0
2021/09/29	R035	04/08/2022	10.74	Call	Bond Future	2,181.4100	2.1814	2,173.3200	2.1733	(0.371)	0	0	0
2021/09/29	R035	04/08/2022	10.74	Put	Bond Future	5,082.9000	5.0829	4,928.9100	4.9289	(3.030)	0	0	0
2021/09/29	R035	04/08/2022	11.13	Call	Bond Future	3,226.1500	3.2262	3,241.3500	3.2413	0.471	0	0	0
2021/09/29	R186	04/11/2021	8.10	Call	Bond Future	1,831.1600	1.8312	2,019.5500	2.0196	10.288	0	0	0
2021/09/29	R186	04/11/2021	8.10	Put	Bond Future	240.7300	0.2407	192.5300	0.1925	(20.022)	0	0	0
2021/09/29	R186	04/11/2021	8.09	Call	Bond Future	1,796.2100	1.7962	1,983.2800	1.9833	10.415	0	0	0
2021/09/29	R186	04/11/2021	8.09	Put	Bond Future	249.5200	0.2495	200.0000	0.2000	(19.846)	0	0	0
2021/09/29	R186	04/11/2021	7.77	Call	Bond Future	839.5800	0.8396	975.7700	0.9758	16.221	0	0	0
2021/09/29	R186	04/11/2021			Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/29	R186	04/11/2021		Call	Bond Future	15,506.6000	15.5066	15,743.1900	15.7432	1.526	0	0	0
2021/09/29	R186	04/11/2021			Bond Future	7.7396	115.5066	7.6865	115.7432	(0.686)	0.0000	0.0000	64,450
2021/09/29	R186	04/11/2021	8.11	Call	Bond Future	1,866.3500	1.8663	2,056.0300	2.0560	10.163	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
2021/09/29	R186	04/11/2021	8.11	Put	Bond Future	232.1900	0.2322	185.2800	0.1853	(20.203)	0	0	0
2021/09/29	R186	04/11/2021	7.77	Put	Bond Future	704.3600	0.7044	603.9600	0.6040	(14.254)	0	0	15,177
2021/09/29	R186	04/11/2021	8.77	Call	Bond Future	4,486.6000	4.4866	4,718.8900	4.7189	5.177	0	0	0
2021/09/29	R186	04/11/2021	8.77	Put	Bond Future	14.3200	0.0143	10.0200	0.0100	(30.028)	0	0	15,177
2021/09/29	R186	03/02/2022	7.30	Call	Bond Future	413.5000	0.4135	523.4800	0.5235	26.597	0	0	0
2021/09/29	R186	03/02/2022	7.30	Put	Bond Future	3,201.0700	3.2011	3,072.9600	3.0730	(4.002)	0	0	0
2021/09/29	R186	03/02/2022			Bond Future	7.9504	111.5169	7.8940	111.7550	(0.709)	0.0000	0.0000	0
2021/09/29	R186	03/02/2022	7.29	Call	Bond Future	404.0200	0.4040	512.8000	0.5128	26.924	0	0	0
2021/09/29	R186	03/02/2022	7.29	Put	Bond Future	3,235.1400	3.2351	3,105.8300	3.1058	(3.997)	0	0	0
2021/09/29	R186	03/02/2022	7.28	Call	Bond Future	394.7000	0.3947	502.4900	0.5025	27.309	0	0	0
2021/09/29	R186	03/02/2022	7.28	Put	Bond Future	3,269.3800	3.2694	3,139.0800	3.1391	(3.985)	0	0	0
2021/09/29	R186	05/05/2022	8.32	Call	Bond Future	2,114.4100	2.1144	2,307.5400	2.3075	9.134	0	0	0
2021/09/29	R186	05/05/2022	8.32	Put	Bond Future	1,512.4900	1.5125	1,465.7500	1.4657	(3.090)	0	0	0
2021/09/29	R186	05/05/2022	7.28	Put	Bond Future	4,073.5000	4.0735	3,917.5900	3.9176	(3.827)	0	0	0
2021/09/29	R186	05/05/2022	7.28	Call	Bond Future	455.6400	0.4556	539.6000	0.5396	18.427	0	0	435
2021/09/29	R186	05/05/2022	7.48	Put	Bond Future	3,451.5200	3.4515	3,319.3800	3.3194	(3.828)	0	0	0
2021/09/29	R186	05/05/2022	7.48	Call	Bond Future	660.9000	0.6609	768.6300	0.7686	16.300	0	0	3,600
2021/09/29	R186	05/05/2022			Bond Future	8.1686	112.8370	8.1085	113.0769	(0.735)	0.0000	0.0000	0
2021/09/29	R186	05/05/2022	8.31	Call	Bond Future	2,090.8100	2.0908	2,284.2500	2.2843	9.252	0	0	0
2021/09/29	R186	05/05/2022	8.31	Put	Bond Future	1,528.5100	1.5285	1,482.0800	1.4821	(3.038)	0	0	0
2021/09/29	R186	05/05/2022	8.30	Call	Bond Future	2,067.6800	2.0677	2,260.7300	2.2607	9.337	0	0	0
2021/09/29	R186	05/05/2022	8.30	Put	Bond Future	1,545.0200	1.5450	1,498.2000	1.4982	(3.030)	0	0	0
2021/09/29	R186	05/05/2022	7.88	Put	Bond Future	2,387.9000	2.3879	2,306.7700	2.3068	(3.398)	0	0	0
2021/09/29	R186	05/05/2022	7.88	Call	Bond Future	1,229.1000	1.2291	1,387.8400	1.3878	12.915	0	0	435
2021/09/29	R186	05/05/2022	8.64	Call	Bond Future	2,931.8000	2.9318	3,127.6700	3.1277	6.681	0	0	0
2021/09/29	R186	05/05/2022	8.64	Put	Bond Future	1,071.4600	1.0715	1,027.4600	1.0275	(4.107)	0	0	4,035
2021/09/29	R186	05/05/2022	6.73	Put	Bond Future	6,084.2600	6.0843	5,906.0300	5.9060	(2.929)	0	0	0
2021/09/29	R186	05/05/2022	6.73	Call	Bond Future	151.7300	0.1517	213.3700	0.2134	40.625	0	0	3,600
2021/09/29	R186	04/08/2022	8.15	Call	Bond Future	1,578.2100	1.5782	1,697.4400	1.6974	7.555	0	0	0
2021/09/29	R186	04/08/2022	8.15	Put	Bond Future	2,551.8400	2.5518	2,428.5000	2.4285	(4.833)	0	0	0
2021/09/29	R186	04/08/2022			Bond Future	8.4073	108.8780	8.3429	109.1205	(0.766)	0.0000	0.0000	0
2021/09/29	R186	04/08/2022	8.14	Call	Bond Future	1,560.8900	1.5609	1,678.9900	1.6790	7.566	0	0	0
2021/09/29	R186	04/08/2022	8.14	Put	Bond Future	2,572.5900	2.5726	2,448.1200	2.4481	(4.838)	0	0	0
2021/09/29	R186	04/08/2022	8.13	Call	Bond Future	1,544.0700	1.5441	1,660.6400	1.6606	7.550	0	0	0
2021/09/29	R186	04/08/2022	8.13	Put	Bond Future	2,593.8500	2.5938	2,467.8500	2.4678	(4.858)	0	0	0
2021/09/29	R197	04/11/2021			Bond Future	326.7527	326.7527	327.3079	327.3079	0.170	0.0000	0.0000	1,274
2021/09/29	R197	03/02/2022			Bond Future	322.2513	322.2513	322.8095	322.8095	0.173	0.0000	0.0000	0
2021/09/29	R197	05/05/2022			Bond Future	326.1418	326.1418	326.7040	326.7040	0.172	0.0000	0.0000	0
2021/09/29	R197	04/08/2022			Bond Future	321.8085	321.8085	322.3747	322.3747	0.176	0.0000	0.0000	0
2021/09/29	R202	04/11/2021			Bond Future	240.3246	240.3246	240.5662	240.5662	0.101	0.0000	0.0000	8,374
2021/09/29	R202	03/02/2022			Bond Future	238.6966	238.6966	238.9388	238.9388	0.101	0.0000	0.0000	0
2021/09/29	R202	05/05/2022			Bond Future	241.5782	241.5782	241.8211	241.8211	0.101	0.0000	0.0000	0
2021/09/29	R202	04/08/2022			Bond Future	240.1246	240.1246	240.3685	240.3685	0.102	0.0000	0.0000	0
2021/09/29	R209	04/11/2021	12.19	Call	Bond Future	8,333.6100	8.3336	8,479.7200	8.4797	1.753	0	0	0
2021/09/29	R209	04/11/2021	12.19	Put	Bond Future	5.5500	0.0056	3.7400	0.0037	(32.613)	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
2021/09/29	R209	04/11/2021	12.17	Call	Bond Future	8,241.0600	8.2411	8,387.0400	8.3870	1.771	0	0	0
2021/09/29	R209	04/11/2021	12.00	Call	Bond Future	7,447.6300	7.4476	7,592.0900	7.5921	1.940	0	0	0
2021/09/29	R209	04/11/2021	12.00	Put	Bond Future	11.7000	0.0117	8.2400	0.0082	(29.573)	0	0	9,000
2021/09/29	R209	04/11/2021	10.50	Call	Bond Future	960.2600	0.9603	988.8000	0.9888	2.972	0	0	0
2021/09/29	R209	04/11/2021	10.00	Call	Bond Future	150.5000	0.1505	143.6800	0.1437	(4.532)	0	0	0
2021/09/29	R209	04/11/2021	10.00	Put	Bond Future	3,385.1300	3.3851	3,230.3900	3.2304	(4.571)	0	0	3,100
2021/09/29	R209	04/11/2021	10.25	Put	Bond Future	2,193.8100	2.1938	2,054.4100	2.0544	(6.354)	0	0	9,250
2021/09/29	R209	04/11/2021			Bond Future	10.5589	69.1479	10.5326	69.2958	(0.250)	0.0000	0.0000	34,323
2021/09/29	R209	04/11/2021	12.18	Call	Bond Future	8,287.3500	8.2874	8,433.4000	8.4334	1.762	0	0	0
2021/09/29	R209	04/11/2021	12.18	Put	Bond Future	5.7700	0.0058	3.9000	0.0039	(32.409)	0	0	0
2021/09/29	R209	04/11/2021	12.17	Put	Bond Future	6.0100	0.0060	4.0700	0.0041	(32.280)	0	0	0
2021/09/29	R209	04/11/2021	10.50	Put	Bond Future	1,291.3900	1.2914	1,172.0100	1.1720	(9.244)	0	0	150
2021/09/29	R209	04/11/2021	9.50	Put	Bond Future	6,319.7400	6.3197	6,171.9700	6.1720	(2.338)	0	0	0
2021/09/29	R209	04/11/2021	9.50	Call	Bond Future	6.2000	0.0062	6.3500	0.0064	2.419	0	0	6,000
2021/09/29	R209	04/11/2021	10.25	Call	Bond Future	432.1300	0.4321	440.6500	0.4406	1.972	0	0	0
2021/09/29	R209	03/02/2022	11.03	Call	Bond Future	2,962.9200	2.9629	3,001.6400	3.0016	1.307	0	0	0
2021/09/29	R209	03/02/2022	11.03	Put	Bond Future	1,433.4600	1.4335	1,323.2600	1.3233	(7.688)	0	0	0
2021/09/29	R209	03/02/2022	11.02	Call	Bond Future	2,928.2100	2.9282	2,966.5100	2.9665	1.308	0	0	0
2021/09/29	R209	03/02/2022	11.02	Put	Bond Future	1,451.6300	1.4516	1,341.0100	1.3410	(7.620)	0	0	0
2021/09/29	R209	03/02/2022			Bond Future	10.7453	69.9210	10.7181	70.0699	(0.253)	0.0000	0.0000	0
2021/09/29	R209	03/02/2022	11.04	Call	Bond Future	2,997.9500	2.9980	3,036.9300	3.0369	1.300	0	0	0
2021/09/29	R209	03/02/2022	11.04	Put	Bond Future	1,415.6600	1.4157	1,305.7200	1.3057	(7.766)	0	0	0
2021/09/29	R209	05/05/2022	11.44	Call	Bond Future	4,188.5500	4.1886	4,233.0600	4.2331	1.063	0	0	0
2021/09/29	R209	05/05/2022	11.44	Put	Bond Future	1,556.8100	1.5568	1,451.2400	1.4512	(6.781)	0	0	0
2021/09/29	R209	05/05/2022	11.43	Call	Bond Future	4,153.2900	4.1533	4,197.8000	4.1978	1.072	0	0	0
2021/09/29	R209	05/05/2022	11.43	Put	Bond Future	1,571.8700	1.5719	1,466.3000	1.4663	(6.716)	0	0	0
2021/09/29	R209	05/05/2022			Bond Future	10.9315	67.6072	10.9034	67.7573	(0.257)	0.0000	0.0000	0
2021/09/29	R209	05/05/2022	11.45	Call	Bond Future	4,223.7000	4.2237	4,268.2400	4.2682	1.055	0	0	0
2021/09/29	R209	05/05/2022	11.45	Put	Bond Future	1,541.6900	1.5417	1,436.1500	1.4362	(6.846)	0	0	0
2021/09/29	R209	04/08/2022	10.58	Call	Bond Future	1,763.3600	1.7634	1,769.9600	1.7700	0.374	0	0	0
2021/09/29	R209	04/08/2022	10.58	Put	Bond Future	4,674.6500	4.6746	4,529.6500	4.5296	(3.102)	0	0	0
2021/09/29	R209	04/08/2022	10.57	Put	Bond Future	4,709.8400	4.7098	4,564.0600	4.5641	(3.095)	0	0	0
2021/09/29	R209	04/08/2022			Bond Future	11.1239	68.3903	11.0948	68.5419	(0.262)	0.0000	0.0000	0
2021/09/29	R209	04/08/2022	10.59	Call	Bond Future	1,783.7500	1.7838	1,790.9000	1.7909	0.401	0	0	0
2021/09/29	R209	04/08/2022	10.59	Put	Bond Future	4,639.9100	4.6399	4,495.4600	4.4955	(3.113)	0	0	0
2021/09/29	R209	04/08/2022	10.57	Call	Bond Future	1,743.3500	1.7434	1,749.1700	1.7492	0.334	0	0	0
2021/09/29	R210	04/11/2021			Bond Future	211.3587	211.3587	211.3650	211.3650	0.003	0.0000	0.0000	1,486
2021/09/29	R210	03/02/2022			Bond Future	213.7741	213.7741	213.7785	213.7785	0.002	0.0000	0.0000	0
2021/09/29	R210	05/05/2022			Bond Future	213.4983	213.4983	213.5004	213.5004	0.001	0.0000	0.0000	0
2021/09/29	R210	04/08/2022			Bond Future	216.1479	216.1479	216.1492	216.1492	0.001	0.0000	0.0000	0
2021/09/29	R212	04/11/2021			Bond Future	175.0386	175.0386	175.2939	175.2939	0.146	0.0000	0.0000	4,605
2021/09/29	R213	04/11/2021	11.10	Put	Bond Future	11.0500	0.0110	8.0600	0.0081	(27.059)	0	0	0
2021/09/29	R213	04/11/2021	11.11	Call	Bond Future	6,995.5400	6.9955	7,193.3300	7.1933	2.827	0	0	0
2021/09/29	R213	04/11/2021	11.09	Put	Bond Future	11.5400	0.0115	8.4300	0.0084	(26.950)	0	0	0
2021/09/29	R213	04/11/2021			Bond Future	9.7335	84.8466	9.6962	85.0473	(0.383)	0.0000	0.0000	10,449

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
2021/09/29	R213	04/11/2021	11.10	Call	Bond Future	6,948.0500	6.9480	7,145.7300	7.1457	2.845	0	0	0
2021/09/29	R213	04/11/2021	11.11	Put	Bond Future	10.5900	0.0106	7.7100	0.0077	(27.195)	0	0	0
2021/09/29	R213	04/11/2021	11.09	Call	Bond Future	6,900.5600	6.9006	7,098.1200	7.0981	2.863	0	0	0
2021/09/29	R213	03/02/2022	9.98	Call	Bond Future	2,029.5000	2.0295	2,127.8600	2.1279	4.847	0	0	0
2021/09/29	R213	03/02/2022	9.98	Put	Bond Future	1,841.2500	1.8413	1,737.5100	1.7375	(5.634)	0	0	0
2021/09/29	R213	03/02/2022	9.58	Put	Bond Future	3,000.1100	3.0001	2,854.2100	2.8542	(4.863)	0	0	200
2021/09/29	R213	03/02/2022	8.63	Put	Bond Future	7,305.0800	7.3051	7,127.6600	7.1277	(2.429)	0	0	0
2021/09/29	R213	03/02/2022	8.63	Call	Bond Future	93.6600	0.0937	118.3400	0.1183	26.351	0	0	200
2021/09/29	R213	03/02/2022	8.80	Put	Bond Future	6,388.5300	6.3885	6,215.7300	6.2157	(2.705)	0	0	0
2021/09/29	R213	03/02/2022	8.80	Call	Bond Future	154.4600	0.1545	183.7600	0.1838	18.969	0	0	102
2021/09/29	R213	03/02/2022	10.60	Put	Bond Future	813.4300	0.8134	734.8200	0.7348	(9.664)	0	0	430
2021/09/29	R213	03/02/2022	10.00	Call	Bond Future	2,085.6200	2.0856	2,185.9100	2.1859	4.809	0	0	0
2021/09/29	R213	03/02/2022	10.00	Put	Bond Future	1,793.7400	1.7937	1,691.9300	1.6919	(5.676)	0	0	430
2021/09/29	R213	03/02/2022	9.22	Put	Bond Future	4,386.3200	4.3863	4,207.0000	4.2070	(4.088)	0	0	0
2021/09/29	R213	03/02/2022	10.67	Call	Bond Future	4,407.8100	4.4078	4,536.9600	4.5370	2.930	0	0	0
2021/09/29	R213	03/02/2022	10.67	Put	Bond Future	739.6200	0.7396	666.6700	0.6667	(9.863)	0	0	220
2021/09/29	R213	03/02/2022			Bond Future	9.9438	85.7953	9.9050	85.9974	(0.390)	0.0000	0.0000	0
2021/09/29	R213	03/02/2022	9.97	Call	Bond Future	2,001.6400	2.0016	2,099.3400	2.0993	4.881	0	0	0
2021/09/29	R213	03/02/2022	9.97	Put	Bond Future	1,865.2600	1.8653	1,760.8600	1.7609	(5.597)	0	0	0
2021/09/29	R213	03/02/2022	9.96	Call	Bond Future	1,973.9700	1.9740	2,070.8000	2.0708	4.905	0	0	0
2021/09/29	R213	03/02/2022	9.96	Put	Bond Future	1,889.5100	1.8895	1,784.2400	1.7842	(5.571)	0	0	0
2021/09/29	R213	03/02/2022	10.15	Call	Bond Future	2,542.4000	2.5424	2,644.7100	2.6447	4.024	0	0	0
2021/09/29	R213	03/02/2022	10.15	Put	Bond Future	1,478.6600	1.4787	1,378.8700	1.3789	(6.749)	0	0	200
2021/09/29	R213	03/02/2022	9.58	Call	Bond Future	1,080.1200	1.0801	1,136.3200	1.1363	5.203	0	0	0
2021/09/29	R213	03/02/2022	10.25	Call	Bond Future	2,868.8900	2.8689	2,972.7200	2.9727	3.619	0	0	0
2021/09/29	R213	03/02/2022	10.25	Put	Bond Future	1,295.7600	1.2958	1,197.4900	1.1975	(7.584)	0	0	102
2021/09/29	R213	03/02/2022	9.76	Call	Bond Future	1,464.5000	1.4645	1,543.9200	1.5439	5.423	0	0	0
2021/09/29	R213	03/02/2022	9.76	Put	Bond Future	2,427.3000	2.4273	2,304.6200	2.3046	(5.054)	0	0	102
2021/09/29	R213	03/02/2022	10.60	Call	Bond Future	4,137.3600	4.1374	4,260.8500	4.2608	2.985	0	0	0
2021/09/29	R213	03/02/2022	9.22	Call	Bond Future	509.3400	0.5093	532.1200	0.5321	4.472	0	0	430
2021/09/29	R213	03/02/2022	10.17	Call	Bond Future	2,606.4000	2.6064	2,709.0400	2.7090	3.938	0	0	0
2021/09/29	R213	03/02/2022	10.17	Put	Bond Future	1,440.4500	1.4404	1,340.9900	1.3410	(6.905)	0	0	220
2021/09/29	R213	03/02/2022	9.15	Put	Bond Future	4,692.6100	4.6926	4,509.2500	4.5093	(3.907)	0	0	0
2021/09/29	R213	03/02/2022	9.15	Call	Bond Future	428.3800	0.4284	447.1200	0.4471	4.375	0	0	220
2021/09/29	R213	05/05/2022	10.65	Put	Bond Future	1,459.2600	1.4593	1,372.0000	1.3720	(5.980)	0	0	0
2021/09/29	R213	05/05/2022	10.63	Call	Bond Future	3,870.9300	3.8709	3,986.8400	3.9868	2.994	0	0	0
2021/09/29	R213	05/05/2022			Bond Future	10.1486	83.2787	10.1083	83.4824	(0.397)	0.0000	0.0000	0
2021/09/29	R213	05/05/2022	10.64	Call	Bond Future	3,904.5800	3.9046	4,020.8700	4.0209	2.978	0	0	0
2021/09/29	R213	05/05/2022	10.64	Put	Bond Future	1,473.7700	1.4738	1,386.3700	1.3864	(5.930)	0	0	0
2021/09/29	R213	05/05/2022	10.65	Call	Bond Future	3,938.5600	3.9386	4,054.9900	4.0550	2.956	0	0	0
2021/09/29	R213	05/05/2022	10.63	Put	Bond Future	1,488.6600	1.4887	1,400.8800	1.4009	(5.897)	0	0	0
2021/09/29	R213	04/08/2022	9.89	Call	Bond Future	1,792.4800	1.7925	1,849.6000	1.8496	3.187	0	0	0
2021/09/29	R213	04/08/2022	9.90	Put	Bond Future	4,132.5800	4.1326	3,984.6500	3.9846	(3.580)	0	0	0
2021/09/29	R213	04/08/2022	9.88	Call	Bond Future	1,772.8600	1.7729	1,829.1500	1.8291	3.175	0	0	0
2021/09/29	R213	04/08/2022			Bond Future	10.3664	84.2467	10.3243	84.4525	(0.406)	0.0000	0.0000	0
2021/09/29	R213	04/08/2022	9.89	Put	Bond Future	4,163.5100	4.1635	4,014.7500	4.0148	(3.573)	0	0	0
2021/09/29	R213	04/08/2022	9.90	Call	Bond Future	1,812.2300	1.8122	1,870.1800	1.8702	3.198	0	0	0
2021/09/29	R213	04/08/2022	9.88	Put	Bond Future	4,194.6000	4.1946	4,045.0100	4.0450	(3.566)	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
2021/09/29	R214	04/11/2021	12.47	Call	Bond Future	7,838.5200	7.8385	7,985.5300	7.9855	1.875	0	0	0
2021/09/29	R214	04/11/2021	12.46	Call	Bond Future	7,792.6800	7.7927	7,939.5800	7.9396	1.885	0	0	0
2021/09/29	R214	04/11/2021	12.46	Put	Bond Future	11.4100	0.0114	7.9500	0.0080	(30.324)	0	0	0
2021/09/29	R214	04/11/2021			Bond Future	10.9442	65.8189	10.9178	65.9693	(0.241)	0.0000	0.0000	17,657
2021/09/29	R214	04/11/2021	12.47	Put	Bond Future	11.0200	0.0110	7.6700	0.0077	(30.399)	0	0	0
2021/09/29	R214	04/11/2021	12.48	Call	Bond Future	7,884.3000	7.8843	8,031.4100	8.0314	1.866	0	0	0
2021/09/29	R214	04/11/2021	12.48	Put	Bond Future	10.6400	0.0106	7.3900	0.0074	(30.545)	0	0	0
2021/09/29	R214	03/02/2022	11.40	Put	Bond Future	1,461.8200	1.4618	1,347.5600	1.3476	(7.816)	0	0	0
2021/09/29	R214	03/02/2022	11.41	Call	Bond Future	2,954.5300	2.9545	2,991.5500	2.9915	1.253	0	0	0
2021/09/29	R214	03/02/2022	11.39	Put	Bond Future	1,480.6500	1.4806	1,366.5300	1.3665	(7.707)	0	0	0
2021/09/29	R214	03/02/2022			Bond Future	11.1317	66.5549	11.1043	66.7063	(0.245)	0.0000	0.0000	0
2021/09/29	R214	03/02/2022	11.40	Call	Bond Future	2,919.8300	2.9198	2,956.9800	2.9570	1.272	0	0	0
2021/09/29	R214	03/02/2022	11.41	Put	Bond Future	1,443.2100	1.4432	1,328.8200	1.3288	(7.926)	0	0	0
2021/09/29	R214	03/02/2022	11.39	Call	Bond Future	2,885.2800	2.8853	2,922.5700	2.9226	1.292	0	0	0
2021/09/29	R214	05/05/2022	11.74	Put	Bond Future	1,768.0500	1.7681	1,642.3400	1.6423	(7.110)	0	0	0
2021/09/29	R214	05/05/2022	11.75	Call	Bond Future	4,045.0100	4.0450	4,072.0300	4.0720	0.668	0	0	0
2021/09/29	R214	05/05/2022	11.73	Put	Bond Future	1,784.4700	1.7845	1,658.7000	1.6587	(7.048)	0	0	0
2021/09/29	R214	05/05/2022			Bond Future	11.3123	64.0629	11.2841	64.2156	(0.250)	0.0000	0.0000	0
2021/09/29	R214	05/05/2022	11.74	Call	Bond Future	4,010.3700	4.0104	4,037.3300	4.0373	0.672	0	0	0
2021/09/29	R214	05/05/2022	11.75	Put	Bond Future	1,751.7900	1.7518	1,626.1400	1.6261	(7.173)	0	0	0
2021/09/29	R214	05/05/2022	11.73	Call	Bond Future	3,975.8200	3.9758	4,002.7200	4.0027	0.677	0	0	0
2021/09/29	R214	04/08/2022	10.98	Put	Bond Future	4,651.0400	4.6510	4,493.5800	4.4936	(3.385)	0	0	0
2021/09/29	R214	04/08/2022	10.99	Call	Bond Future	1,833.3200	1.8333	1,830.5800	1.8306	(0.149)	0	0	0
2021/09/29	R214	04/08/2022			Bond Future	11.5014	64.8038	11.4721	64.9580	(0.255)	0.0000	0.0000	0
2021/09/29	R214	04/08/2022	10.98	Call	Bond Future	1,812.2200	1.8122	1,808.9500	1.8090	(0.180)	0	0	0
2021/09/29	R214	04/08/2022	10.99	Put	Bond Future	4,615.8000	4.6158	4,458.8700	4.4589	(3.400)	0	0	0
2021/09/29	R214	04/08/2022	10.97	Call	Bond Future	1,791.2500	1.7913	1,787.6800	1.7877	(0.199)	0	0	0
2021/09/29	R214	04/08/2022	10.97	Put	Bond Future	4,686.4900	4.6865	4,528.7300	4.5287	(3.366)	0	0	0
2021/09/29	R248	04/11/2021	12.85	Call	Bond Future	12,244.0000	12.2440	12,433.8900	12.4339	1.551	0	0	0
2021/09/29	R248	04/11/2021	12.85	Put	Bond Future	3.9600	0.0040	3.0100	0.0030	(23.990)	0	0	0
2021/09/29	R248	04/11/2021	10.80	Put	Bond Future	1,751.3200	1.7513	1,589.1700	1.5892	(9.259)	0	0	0
2021/09/29	R248	04/11/2021	10.80	Call	Bond Future	1,073.4200	1.0734	1,102.1100	1.1021	2.673	0	0	1,050
2021/09/29	R248	04/11/2021	10.20	Put	Bond Future	5,371.1100	5.3711	5,190.2500	5.1902	(3.367)	0	0	0
2021/09/29	R248	04/11/2021			Bond Future	10.8932	83.1983	10.8668	83.3891	(0.242)	0.0000	0.0000	168,326
2021/09/29	R248	04/11/2021	12.84	Call	Bond Future	12,190.1500	12.1902	12,379.9500	12.3799	1.557	0	0	0
2021/09/29	R248	04/11/2021	12.84	Put	Bond Future	4.1400	0.0041	3.1000	0.0031	(25.121)	0	0	0
2021/09/29	R248	04/11/2021	12.83	Call	Bond Future	12,136.2300	12.1362	12,325.9300	12.3259	1.563	0	0	0
2021/09/29	R248	04/11/2021	12.83	Put	Bond Future	4.3300	0.0043	3.1900	0.0032	(26.328)	0	0	0
2021/09/29	R248	04/11/2021	10.30	Put	Bond Future	4,630.5100	4.6305	4,450.9700	4.4510	(3.877)	0	0	0
2021/09/29	R248	04/11/2021	10.30	Call	Bond Future	139.7500	0.1397	151.0500	0.1511	8.086	0	0	0
2021/09/29	R248	04/11/2021	9.60	Put	Bond Future	10,368.0500	10.3681	10,178.2400	10.1782	(1.831)	0	0	0
2021/09/29	R248	04/11/2021	9.60	Call	Bond Future	1.3900	0.0014	2.4200	0.0024	74.101	0	0	0
2021/09/29	R248	04/11/2021	10.20	Call	Bond Future	80.9000	0.0809	90.8800	0.0909	12.336	0	0	1,050
2021/09/29	R248	03/02/2022	11.48	Call	Bond Future	4,340.4900	4.3405	4,366.8200	4.3668	0.607	0	0	0
2021/09/29	R248	03/02/2022	11.49	Put	Bond Future	1,588.9100	1.5889	1,423.6800	1.4237	(10.399)	0	0	0
2021/09/29	R248	03/02/2022	11.47	Call	Bond Future	4,294.1400	4.2941	4,319.9400	4.3199	0.601	0	0	0

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2021/09/29	R248	03/02/2022	9.80	Put	Bond Future	10,049.4300	10.0494	9,876.7300	9.8767	(1.719)	0	0	0
2021/09/29	R248	03/02/2022	9.80	Call	Bond Future	125.3000	0.1253	144.6800	0.1447	15.467	0	0	0
2021/09/29	R248	03/02/2022	10.50	Put	Bond Future	5,196.2600	5.1963	4,995.0800	4.9951	(3.872)	0	0	0
2021/09/29	R248	03/02/2022	10.50	Call	Bond Future	952.6800	0.9527	943.5800	0.9436	(0.955)	0	0	0
2021/09/29	R248	03/02/2022	10.00	Put	Bond Future	8,486.5700	8.4866	8,288.7200	8.2887	(2.331)	0	0	0
2021/09/29	R248	03/02/2022	10.00	Call	Bond Future	250.7800	0.2508	245.0100	0.2450	(2.301)	0	0	1,300
2021/09/29	R248	03/02/2022			Bond Future	11.0784	84.1286	11.0511	84.3207	(0.247)	0.0000	0.0000	0
2021/09/29	R248	03/02/2022	11.48	Put	Bond Future	1,608.3400	1.6083	1,442.5900	1.4426	(10.306)	0	0	0
2021/09/29	R248	03/02/2022	11.49	Call	Bond Future	4,386.9800	4.3870	4,413.8300	4.4138	0.612	0	0	0
2021/09/29	R248	03/02/2022	11.47	Put	Bond Future	1,628.0200	1.6280	1,461.7400	1.4617	(10.214)	0	0	0
2021/09/29	R248	03/02/2022	10.70	Put	Bond Future	4,149.8700	4.1499	3,966.0900	3.9661	(4.429)	0	0	0
2021/09/29	R248	03/02/2022	10.70	Call	Bond Future	1,417.0300	1.4170	1,425.3300	1.4253	0.586	0	0	1,300
2021/09/29	R248	05/05/2022	11.80	Call	Bond Future	5,501.8000	5.5018	5,531.6200	5.5316	0.542	0	0	0
2021/09/29	R248	05/05/2022	11.79	Call	Bond Future	5,456.9200	5.4569	5,485.9100	5.4859	0.531	0	0	0
2021/09/29	R248	05/05/2022	11.79	Put	Bond Future	1,962.4300	1.9624	1,797.7700	1.7978	(8.391)	0	0	0
2021/09/29	R248	05/05/2022			Bond Future	11.2568	80.7095	11.2285	80.9031	(0.252)	0.0000	0.0000	0
2021/09/29	R248	05/05/2022	11.80	Put	Bond Future	1,944.4000	1.9444	1,780.5700	1.7806	(8.426)	0	0	0
2021/09/29	R248	05/05/2022	11.81	Call	Bond Future	5,546.5600	5.5466	5,577.4200	5.5774	0.556	0	0	0
2021/09/29	R248	05/05/2022	11.81	Put	Bond Future	1,926.3300	1.9263	1,763.5400	1.7635	(8.451)	0	0	0
2021/09/29	R248	04/08/2022	10.99	Call	Bond Future	2,384.0100	2.3840	2,374.5700	2.3746	(0.396)	0	0	0
2021/09/29	R248	04/08/2022	10.99	Put	Bond Future	5,496.7600	5.4968	5,291.7200	5.2917	(3.730)	0	0	0
2021/09/29	R248	04/08/2022	10.98	Call	Bond Future	2,356.4500	2.3565	2,346.9000	2.3469	(0.405)	0	0	0
2021/09/29	R248	04/08/2022	10.98	Put	Bond Future	5,540.2100	5.5402	5,335.0600	5.3351	(3.703)	0	0	0
2021/09/29	R248	04/08/2022			Bond Future	11.4439	81.6432	11.4145	81.8388	(0.257)	0.0000	0.0000	0
2021/09/29	R248	04/08/2022	11.00	Call	Bond Future	2,411.4500	2.4115	2,402.1200	2.4021	(0.387)	0	0	0
2021/09/29	R248	04/08/2022	11.00	Put	Bond Future	5,453.2900	5.4533	5,248.3600	5.2484	(3.758)	0	0	0

Total

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