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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/09/2021 TO 17/09/2021

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
2021/09/17	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	2025 04/11/2021			Bond Future	155.3672	155.3672	155.2460	155.2460	(0.078)	0.0000	0.0000	5,117
2021/09/17	2025 03/02/2022			Bond Future	155.5753	155.5753	155.4523	155.4523	(0.079)	0.0000	0.0000	0
2021/09/17	2025 05/05/2022			Bond Future	157.4380	157.4380	157.3132	157.3132	(0.079)	0.0000	0.0000	0
2021/09/17	2025 04/08/2022			Bond Future	157.7797	157.7797	157.6533	157.6533	(0.080)	0.0000	0.0000	0
2021/09/17	2029 04/11/2021			Bond Future	114.6830	114.6830	114.6487	114.6487	(0.030)	0.0000	0.0000	2,964
2021/09/17	2029 03/02/2022			Bond Future	116.0038	116.0038	115.9689	115.9689	(0.030)	0.0000	0.0000	0
2021/09/17	2029 05/05/2022			Bond Future	116.1948	116.1948	116.1590	116.1590	(0.031)	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
2021/09/17	2029	04/08/2022			Bond Future	117.6394	117.6394	117.6030	117.6030	(0.031)	0.0000	0.0000	0
2021/09/17	2030	04/11/2021	10.60	Call	Bond Future	8,297.6100	8.2976	7,892.3700	7.8924	(4.884)	0	0	0
2021/09/17	2030	04/11/2021	10.60	Put	Bond Future	22.0900	0.0221	27.2800	0.0273	23.495	0	0	0
2021/09/17	2030	04/11/2021	10.59	Put	Bond Future	22.7900	0.0228	28.1400	0.0281	23.475	0	0	0
2021/09/17	2030	04/11/2021	8.27	Put	Bond Future	4,338.5800	4.3386	4,705.9300	4.7059	8.467	0	0	0
2021/09/17	2030	04/11/2021	8.27	Call	Bond Future	156.8000	0.1568	113.7200	0.1137	(27.474)	0	0	300
2021/09/17	2030	04/11/2021	8.77	Put	Bond Future	2,111.9700	2.1120	2,374.1300	2.3741	12.413	0	0	0
2021/09/17	2030	04/11/2021	11.44	Put	Bond Future	0.9200	0.0009	1.1600	0.0012	26.087	0	0	300
2021/09/17	2030	04/11/2021	11.26	Call	Bond Future	11,432.4700	11.4325	11,022.5600	11.0226	(3.585)	0	0	0
2021/09/17	2030	04/11/2021	9.20	Call	Bond Future	1,965.5600	1.9656	1,703.8800	1.7039	(13.313)	0	0	29
2021/09/17	2030	04/11/2021	9.30	Put	Bond Future	732.7600	0.7328	858.1400	0.8581	17.111	0	0	0
2021/09/17	2030	04/11/2021	9.35	Call	Bond Future	2,516.6100	2.5166	2,220.7500	2.2207	(11.756)	0	0	0
2021/09/17	2030	04/11/2021	9.35	Put	Bond Future	654.7500	0.6547	769.3200	0.7693	17.498	0	0	9,100
2021/09/17	2030	04/11/2021			Bond Future	9.0079	96.4054	9.0825	95.9949	0.829	0.0000	0.0000	97,229
2021/09/17	2030	04/11/2021	10.61	Call	Bond Future	8,345.9000	8.3459	7,940.5100	7.9405	(4.857)	0	0	0
2021/09/17	2030	04/11/2021	10.61	Put	Bond Future	21.4200	0.0214	26.4600	0.0265	23.529	0	0	0
2021/09/17	2030	04/11/2021	10.59	Call	Bond Future	8,249.3200	8.2493	7,844.2400	7.8442	(4.910)	0	0	0
2021/09/17	2030	04/11/2021	8.77	Call	Bond Future	789.0300	0.7890	640.7600	0.6408	(18.791)	0	0	300
2021/09/17	2030	04/11/2021	11.44	Call	Bond Future	12,265.5200	12.2655	11,855.3300	11.8553	(3.344)	0	0	0
2021/09/17	2030	04/11/2021	11.26	Put	Bond Future	2.0800	0.0021	2.6000	0.0026	25.000	0	0	29
2021/09/17	2030	04/11/2021	9.90	Put	Bond Future	168.7900	0.1688	204.0600	0.2041	20.896	0	0	0
2021/09/17	2030	04/11/2021	9.90	Call	Bond Future	4,926.0600	4.9261	4,550.9000	4.5509	(7.616)	0	0	29
2021/09/17	2030	04/11/2021	9.20	Put	Bond Future	914.1700	0.9142	1,062.9200	1.0629	16.272	0	0	0
2021/09/17	2030	04/11/2021	8.75	Put	Bond Future	2,184.6700	2.1847	2,452.0500	2.4521	12.239	0	0	0
2021/09/17	2030	04/11/2021	8.75	Call	Bond Future	749.4300	0.7494	606.3800	0.6064	(19.088)	0	0	3,250
2021/09/17	2030	04/11/2021	9.30	Call	Bond Future	2,325.4700	2.3255	2,040.4200	2.0404	(12.258)	0	0	0
2021/09/17	2030	03/02/2022	9.45	Call	Bond Future	2,874.9900	2.8750	2,621.2700	2.6213	(8.825)	0	0	0
2021/09/17	2030	03/02/2022	9.45	Put	Bond Future	1,561.3300	1.5613	1,723.0300	1.7230	10.357	0	0	0
2021/09/17	2030	03/02/2022	9.35	Call	Bond Future	2,562.6500	2.5626	2,324.6700	2.3247	(9.286)	0	0	0
2021/09/17	2030	03/02/2022	9.35	Put	Bond Future	1,773.8800	1.7739	1,951.3200	1.9513	10.003	0	0	101
2021/09/17	2030	03/02/2022	8.39	Put	Bond Future	4,993.1200	4.9931	5,325.6800	5.3257	6.660	0	0	0
2021/09/17	2030	03/02/2022	8.39	Call	Bond Future	543.3400	0.5433	460.4800	0.4605	(15.250)	0	0	101
2021/09/17	2030	03/02/2022	8.85	Put	Bond Future	3,177.8900	3.1779	3,439.1300	3.4391	8.221	0	0	0
2021/09/17	2030	03/02/2022	8.85	Call	Bond Future	1,284.1200	1.2841	1,129.9400	1.1299	(12.007)	0	0	1,000
2021/09/17	2030	03/02/2022			Bond Future	9.2011	93.4881	9.2793	93.0727	0.850	0.0000	0.0000	0
2021/09/17	2030	03/02/2022	9.44	Call	Bond Future	2,842.9400	2.8429	2,590.7600	2.5908	(8.870)	0	0	0
2021/09/17	2030	03/02/2022	9.44	Put	Bond Future	1,581.6000	1.5816	1,744.8400	1.7448	10.321	0	0	0
2021/09/17	2030	03/02/2022	9.43	Call	Bond Future	2,811.2800	2.8113	2,560.6500	2.5606	(8.915)	0	0	0
2021/09/17	2030	03/02/2022	9.43	Put	Bond Future	1,602.2900	1.6023	1,767.0800	1.7671	10.285	0	0	0
2021/09/17	2030	03/02/2022	9.78	Call	Bond Future	4,037.6100	4.0376	3,737.7400	3.7377	(7.427)	0	0	0
2021/09/17	2030	03/02/2022	9.78	Put	Bond Future	1,018.6500	1.0186	1,134.2000	1.1342	11.343	0	0	101
2021/09/17	2030	03/02/2022	10.85	Call	Bond Future	8,521.2300	8.5212	8,138.2200	8.1382	(4.495)	0	0	0
2021/09/17	2030	03/02/2022	10.85	Put	Bond Future	244.8200	0.2448	277.2300	0.2772	13.238	0	0	1,000
2021/09/17	2030	03/02/2022	9.60	Put	Bond Future	1,287.6800	1.2877	1,427.1800	1.4272	10.833	0	0	0
2021/09/17	2030	03/02/2022	9.60	Call	Bond Future	3,381.5400	3.3815	3,105.6200	3.1056	(8.160)	0	0	1,000
2021/09/17	2030	05/05/2022	10.21	Call	Bond Future	5,248.9300	5.2489	4,940.0900	4.9401	(5.884)	0	0	0
2021/09/17	2030	05/05/2022	10.21	Put	Bond Future	1,208.9400	1.2089	1,320.6000	1.3206	9.236	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
2021/09/17	2030	05/05/2022	9.95	Call	Bond Future	4,320.5300	4.3205	4,037.5400	4.0375	(6.550)	0	0	0
2021/09/17	2030	05/05/2022	8.47	Call	Bond Future	795.7600	0.7958	700.2300	0.7002	(12.005)	0	0	1,073
2021/09/17	2030	05/05/2022	8.14	Put	Bond Future	7,276.1600	7.2762	7,632.2700	7.6323	4.894	0	0	0
2021/09/17	2030	05/05/2022	8.14	Call	Bond Future	485.3400	0.4853	420.9500	0.4209	(13.267)	0	0	1,800
2021/09/17	2030	05/05/2022	8.89	Put	Bond Future	4,147.9100	4.1479	4,420.3900	4.4204	6.569	0	0	0
2021/09/17	2030	05/05/2022	8.81	Put	Bond Future	4,426.5400	4.4265	4,709.5600	4.7096	6.394	0	0	0
2021/09/17	2030	05/05/2022			Bond Future	9.4019	94.5858	9.4839	94.1653	0.872	0.0000	0.0000	0
2021/09/17	2030	05/05/2022	10.20	Call	Bond Future	5,212.1600	5.2122	4,904.2400	4.9042	(5.908)	0	0	0
2021/09/17	2030	05/05/2022	10.20	Put	Bond Future	1,220.7700	1.2208	1,333.3500	1.3334	9.222	0	0	200
2021/09/17	2030	05/05/2022	10.19	Call	Bond Future	5,175.4600	5.1755	4,868.4700	4.8685	(5.932)	0	0	0
2021/09/17	2030	05/05/2022	10.19	Put	Bond Future	1,232.7000	1.2327	1,346.2100	1.3462	9.208	0	0	0
2021/09/17	2030	05/05/2022	9.95	Put	Bond Future	1,555.3600	1.5554	1,692.8700	1.6929	8.841	0	0	1,073
2021/09/17	2030	05/05/2022	9.35	Call	Bond Future	2,509.0400	2.5090	2,299.3700	2.2994	(8.357)	0	0	0
2021/09/17	2030	05/05/2022	9.35	Put	Bond Future	2,776.5900	2.7766	2,987.4200	2.9874	7.593	0	0	1,073
2021/09/17	2030	05/05/2022	8.47	Put	Bond Future	5,751.3600	5.7514	6,076.3300	6.0763	5.650	0	0	0
2021/09/17	2030	05/05/2022	8.89	Call	Bond Future	1,466.4000	1.4664	1,318.3800	1.3184	(10.094)	0	0	1,800
2021/09/17	2030	05/05/2022	11.04	Call	Bond Future	8,500.5800	8.5006	8,134.9200	8.1349	(4.302)	0	0	0
2021/09/17	2030	05/05/2022	11.04	Put	Bond Future	543.3100	0.5433	598.1500	0.5981	10.094	0	0	1,800
2021/09/17	2030	05/05/2022	8.81	Call	Bond Future	1,317.1000	1.3171	1,179.6200	1.1796	(10.438)	0	0	200
2021/09/17	2030	05/05/2022	7.73	Put	Bond Future	9,375.4900	9.3755	9,759.7300	9.7597	4.098	0	0	0
2021/09/17	2030	05/05/2022	7.73	Call	Bond Future	243.3400	0.2433	207.0800	0.2071	(14.901)	0	0	200
2021/09/17	2030	04/08/2022	9.56	Call	Bond Future	2,931.4200	2.9314	2,717.5000	2.7175	(7.297)	0	0	0
2021/09/17	2030	04/08/2022	9.56	Put	Bond Future	3,212.1400	3.2121	3,424.1400	3.4241	6.600	0	0	0
2021/09/17	2030	04/08/2022			Bond Future	9.6165	91.6879	9.7026	91.2620	0.896	0.0000	0.0000	0
2021/09/17	2030	04/08/2022	9.55	Call	Bond Future	2,906.0700	2.9061	2,693.2700	2.6933	(7.323)	0	0	0
2021/09/17	2030	04/08/2022	9.55	Put	Bond Future	3,236.6000	3.2366	3,449.7200	3.4497	6.585	0	0	0
2021/09/17	2030	04/08/2022	9.54	Call	Bond Future	2,880.8400	2.8808	2,669.1500	2.6692	(7.348)	0	0	0
2021/09/17	2030	04/08/2022	9.54	Put	Bond Future	3,261.2100	3.2612	3,475.4400	3.4754	6.569	0	0	0
2021/09/17	2032	04/11/2021	11.70	Call	Bond Future	11,155.0900	11.1551	10,676.8400	10.6768	(4.287)	0	0	0
2021/09/17	2032	04/11/2021	11.71	Put	Bond Future	6.9400	0.0069	8.7500	0.0088	26.081	0	0	0
2021/09/17	2032	04/11/2021	11.69	Call	Bond Future	11,104.6300	11.1046	10,626.4400	10.6264	(4.306)	0	0	0
2021/09/17	2032	04/11/2021	9.83	Call	Bond Future	1,969.1200	1.9691	1,679.0900	1.6791	(14.729)	0	0	700
2021/09/17	2032	04/11/2021			Bond Future	9.6889	91.5953	9.7686	91.1152	0.822	0.0000	0.0000	124,291
2021/09/17	2032	04/11/2021	11.70	Put	Bond Future	7.1700	0.0072	9.0400	0.0090	26.081	0	0	0
2021/09/17	2032	04/11/2021	11.71	Call	Bond Future	11,205.5100	11.2055	10,727.2000	10.7272	(4.269)	0	0	0
2021/09/17	2032	04/11/2021	11.69	Put	Bond Future	7.4000	0.0074	9.3300	0.0093	26.081	0	0	0
2021/09/17	2032	04/11/2021	9.33	Put	Bond Future	2,810.7100	2.8107	3,156.7400	3.1567	12.311	0	0	0
2021/09/17	2032	04/11/2021	9.33	Call	Bond Future	602.9500	0.6030	468.8600	0.4689	(22.239)	0	0	700
2021/09/17	2032	04/11/2021	9.83	Put	Bond Future	1,120.7900	1.1208	1,310.8800	1.3109	16.960	0	0	0
2021/09/17	2032	04/11/2021	12.81	Call	Bond Future	16,509.7600	16.5098	16,029.6600	16.0297	(2.908)	0	0	0
2021/09/17	2032	04/11/2021	12.81	Put	Bond Future	0.0400	0.0000	0.0600	0.0001	50.000	0	0	700
2021/09/17	2032	03/02/2022	10.43	Call	Bond Future	4,281.7400	4.2817	3,935.9600	3.9360	(8.076)	0	0	0
2021/09/17	2032	03/02/2022	10.43	Put	Bond Future	1,155.4300	1.1554	1,295.4300	1.2954	12.117	0	0	0
2021/09/17	2032	03/02/2022	10.42	Call	Bond Future	4,240.6100	4.2406	3,896.3200	3.8963	(8.119)	0	0	0
2021/09/17	2032	03/02/2022	10.42	Put	Bond Future	1,170.3200	1.1703	1,311.8100	1.3118	12.090	0	0	0
2021/09/17	2032	03/02/2022	10.45	Put	Bond Future	1,125.7900	1.1258	1,262.8300	1.2628	12.173	0	0	198
2021/09/17	2032	03/02/2022	9.81	Call	Bond Future	2,086.4100	2.0864	1,852.3800	1.8524	(11.217)	0	0	0

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2021/09/17	2032	03/02/2022	9.81	Put	Bond Future	2,527.2000	2.5272	2,778.9500	2.7789	9.962	0	0	198
2021/09/17	2032	03/02/2022	8.91	Put	Bond Future	6,321.2300	6.3212	6,742.2700	6.7423	6.661	0	0	0
2021/09/17	2032	03/02/2022	10.66	Call	Bond Future	5,261.7200	5.2617	4,884.9400	4.8849	(7.161)	0	0	0
2021/09/17	2032	03/02/2022	10.66	Put	Bond Future	860.3400	0.8603	969.3400	0.9693	12.669	0	0	97
2021/09/17	2032	03/02/2022	10.35	Put	Bond Future	1,280.8100	1.2808	1,433.0900	1.4331	11.889	0	0	400
2021/09/17	2032	03/02/2022	9.58	Put	Bond Future	3,277.0400	3.2770	3,576.0800	3.5761	9.125	0	0	0
2021/09/17	2032	03/02/2022	9.58	Call	Bond Future	1,463.0300	1.4630	1,276.2900	1.2763	(12.764)	0	0	400
2021/09/17	2032	03/02/2022	11.13	Call	Bond Future	7,398.1700	7.3982	6,975.7900	6.9758	(5.709)	0	0	0
2021/09/17	2032	03/02/2022	11.13	Put	Bond Future	468.9100	0.4689	532.3100	0.5323	13.521	0	0	210
2021/09/17	2032	03/02/2022	10.53	Call	Bond Future	4,699.3700	4.6994	4,339.3000	4.3393	(7.662)	0	0	0
2021/09/17	2032	03/02/2022	10.53	Put	Bond Future	1,015.5500	1.0156	1,141.2600	1.1413	12.379	0	0	210
2021/09/17	2032	03/02/2022	10.65	Call	Bond Future	5,217.9100	5.2179	4,842.3500	4.8424	(7.198)	0	0	0
2021/09/17	2032	03/02/2022	10.65	Put	Bond Future	871.4400	0.8714	981.6600	0.9817	12.648	0	0	1,050
2021/09/17	2032	03/02/2022	9.67	Call	Bond Future	1,694.0200	1.6940	1,488.6600	1.4887	(12.123)	0	0	0
2021/09/17	2032	03/02/2022			Bond Future	9.8848	92.6277	9.9678	92.1419	0.840	0.0000	0.0000	0
2021/09/17	2032	03/02/2022	10.44	Call	Bond Future	4,322.8000	4.3228	3,975.5300	3.9755	(8.033)	0	0	0
2021/09/17	2032	03/02/2022	10.44	Put	Bond Future	1,140.5200	1.1405	1,279.0300	1.2790	12.144	0	0	0
2021/09/17	2032	03/02/2022	10.45	Call	Bond Future	4,363.9900	4.3640	4,015.2500	4.0152	(7.991)	0	0	0
2021/09/17	2032	03/02/2022	8.91	Call	Bond Future	345.0100	0.3450	280.2700	0.2803	(18.765)	0	0	198
2021/09/17	2032	03/02/2022	10.14	Call	Bond Future	3,161.7800	3.1618	2,864.0400	2.8640	(9.417)	0	0	0
2021/09/17	2032	03/02/2022	10.14	Put	Bond Future	1,679.9500	1.6800	1,867.9900	1.8680	11.193	0	0	97
2021/09/17	2032	03/02/2022	9.14	Put	Bond Future	5,119.2700	5.1193	5,505.3400	5.5053	7.542	0	0	0
2021/09/17	2032	03/02/2022	9.14	Call	Bond Future	599.6500	0.5997	499.9400	0.4999	(16.628)	0	0	97
2021/09/17	2032	03/02/2022	10.95	Call	Bond Future	6,566.1700	6.5662	6,158.7700	6.1588	(6.205)	0	0	0
2021/09/17	2032	03/02/2022	10.95	Put	Bond Future	592.9200	0.5929	671.3000	0.6713	13.219	0	0	400
2021/09/17	2032	03/02/2022	10.35	Call	Bond Future	3,957.6100	3.9576	3,624.1100	3.6241	(8.427)	0	0	0
2021/09/17	2032	03/02/2022	9.62	Put	Bond Future	3,136.6000	3.1366	3,427.3600	3.4274	9.270	0	0	0
2021/09/17	2032	03/02/2022	9.62	Call	Bond Future	1,563.4000	1.5634	1,368.3800	1.3684	(12.474)	0	0	210
2021/09/17	2032	03/02/2022	9.67	Put	Bond Future	2,967.3900	2.9674	3,247.8100	3.2478	9.450	0	0	1,050
2021/09/17	2032	03/02/2022	9.57	Put	Bond Future	3,312.9900	3.3130	3,614.1000	3.6141	9.089	0	0	0
2021/09/17	2032	03/02/2022	9.57	Call	Bond Future	1,438.6400	1.4386	1,253.9700	1.2540	(12.836)	0	0	1,050
2021/09/17	2032	05/05/2022	11.03	Call	Bond Future	6,428.9500	6.4289	6,056.4000	6.0564	(5.795)	0	0	0
2021/09/17	2032	05/05/2022	11.03	Put	Bond Future	1,254.5900	1.2546	1,373.7400	1.3737	9.497	0	0	0
2021/09/17	2032	05/05/2022	11.02	Put	Bond Future	1,265.9300	1.2659	1,386.0200	1.3860	9.486	0	0	0
2021/09/17	2032	05/05/2022	11.18	Call	Bond Future	7,052.6500	7.0526	6,666.6700	6.6667	(5.473)	0	0	0
2021/09/17	2032	05/05/2022	11.18	Put	Bond Future	1,095.0400	1.0950	1,200.7600	1.2008	9.654	0	0	780
2021/09/17	2032	05/05/2022			Bond Future	10.0844	89.5685	10.1710	89.0768	0.859	0.0000	0.0000	0
2021/09/17	2032	05/05/2022	11.04	Call	Bond Future	6,470.0000	6.4700	6,096.5100	6.0965	(5.773)	0	0	0
2021/09/17	2032	05/05/2022	11.04	Put	Bond Future	1,243.1200	1.2431	1,361.3300	1.3613	9.509	0	0	0
2021/09/17	2032	05/05/2022	11.02	Call	Bond Future	6,387.7200	6.3877	6,016.1100	6.0161	(5.818)	0	0	0
2021/09/17	2032	05/05/2022	9.58	Put	Bond Future	4,615.4200	4.6154	4,931.2700	4.9313	6.843	0	0	0
2021/09/17	2032	05/05/2022	9.58	Call	Bond Future	1,679.6200	1.6796	1,503.7700	1.5038	(10.470)	0	0	780
2021/09/17	2032	05/05/2022	10.18	Put	Bond Future	2,733.3000	2.7333	2,956.7100	2.9567	8.174	0	0	0
2021/09/17	2032	05/05/2022	10.18	Call	Bond Future	3,275.6900	3.2757	3,007.4000	3.0074	(8.190)	0	0	780
2021/09/17	2032	04/08/2022	10.21	Put	Bond Future	3,676.9800	3.6770	3,927.2400	3.9272	6.806	0	0	0
2021/09/17	2032	04/08/2022	10.22	Call	Bond Future	3,257.2900	3.2573	3,008.2300	3.0082	(7.646)	0	0	0
2021/09/17	2032	04/08/2022	10.20	Put	Bond Future	3,705.0300	3.7050	3,956.5900	3.9566	6.790	0	0	0
2021/09/17	2032	04/08/2022			Bond Future	10.2907	90.6121	10.3812	90.1141	0.879	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
2021/09/17	2032	04/08/2022	10.21	Call	Bond Future	3,229.5800	3.2296	2,981.8100	2.9818	(7.672)	0	0	0
2021/09/17	2032	04/08/2022	10.22	Put	Bond Future	3,649.1000	3.6491	3,898.0700	3.8981	6.823	0	0	0
2021/09/17	2032	04/08/2022	10.20	Call	Bond Future	3,202.0000	3.2020	2,955.5300	2.9555	(7.697)	0	0	0
2021/09/17	2033	04/11/2021			Bond Future	108.6889	108.6889	108.6966	108.6966	0.007	0.0000	0.0000	8,979
2021/09/17	2033	03/02/2022			Bond Future	109.9407	109.9407	109.9480	109.9480	0.007	0.0000	0.0000	0
2021/09/17	2033	05/05/2022			Bond Future	109.9791	109.9791	109.9863	109.9863	0.007	0.0000	0.0000	0
2021/09/17	2033	04/08/2022			Bond Future	111.3464	111.3464	111.3535	111.3535	0.006	0.0000	0.0000	0
2021/09/17	2037	04/11/2021	12.82	Put	Bond Future	3.4700	0.0035	4.1700	0.0042	20.173	0	0	0
2021/09/17	2037	04/11/2021	12.83	Call	Bond Future	13,832.3600	13.8324	13,370.9000	13.3709	(3.336)	0	0	0
2021/09/17	2037	04/11/2021	12.30	Call	Bond Future	11,055.7700	11.0558	10,597.5000	10.5975	(4.145)	0	0	0
2021/09/17	2037	04/11/2021	12.30	Put	Bond Future	19.8900	0.0199	23.7500	0.0238	19.407	0	0	600
2021/09/17	2037	04/11/2021	11.49	Put	Bond Future	172.0100	0.1720	203.3000	0.2033	18.191	0	0	0
2021/09/17	2037	04/11/2021	11.49	Call	Bond Future	6,603.7300	6.6037	6,172.8900	6.1729	(6.524)	0	0	600
2021/09/17	2037	04/11/2021			Bond Future	10.4711	87.4617	10.5404	86.9995	0.662	0.0000	0.0000	120,234
2021/09/17	2037	04/11/2021	12.82	Call	Bond Future	13,781.3000	13.7813	13,319.8700	13.3199	(3.348)	0	0	0
2021/09/17	2037	04/11/2021	12.83	Put	Bond Future	3.3400	0.0033	4.0100	0.0040	20.060	0	0	0
2021/09/17	2037	04/11/2021	12.81	Call	Bond Future	13,730.2000	13.7302	13,268.7900	13.2688	(3.361)	0	0	0
2021/09/17	2037	04/11/2021	12.81	Put	Bond Future	3.6100	0.0036	4.3300	0.0043	19.945	0	0	0
2021/09/17	2037	03/02/2022	11.46	Call	Bond Future	5,928.6100	5.9286	5,562.0700	5.5621	(6.183)	0	0	0
2021/09/17	2037	03/02/2022	11.47	Put	Bond Future	944.2300	0.9442	1,044.2500	1.0442	10.593	0	0	0
2021/09/17	2037	03/02/2022	11.45	Call	Bond Future	5,880.9200	5.8809	5,515.4900	5.5155	(6.214)	0	0	0
2021/09/17	2037	03/02/2022			Bond Future	10.6606	84.1933	10.7328	83.7257	0.677	0.0000	0.0000	0
2021/09/17	2037	03/02/2022	11.46	Put	Bond Future	955.8600	0.9559	1,056.9700	1.0570	10.578	0	0	0
2021/09/17	2037	03/02/2022	11.47	Call	Bond Future	5,976.3700	5.9764	5,608.7400	5.6087	(6.151)	0	0	0
2021/09/17	2037	03/02/2022	11.45	Put	Bond Future	967.6300	0.9676	1,069.8500	1.0698	10.564	0	0	0
2021/09/17	2037	05/05/2022	11.83	Call	Bond Future	7,269.7100	7.2697	6,907.8800	6.9079	(4.977)	0	0	0
2021/09/17	2037	05/05/2022	11.84	Put	Bond Future	1,401.7300	1.4017	1,512.4200	1.5124	7.897	0	0	0
2021/09/17	2037	05/05/2022	11.82	Call	Bond Future	7,225.0800	7.2251	6,864.1200	6.8641	(4.996)	0	0	0
2021/09/17	2037	05/05/2022			Bond Future	10.8540	85.1821	10.9290	84.7087	0.691	0.0000	0.0000	0
2021/09/17	2037	05/05/2022	11.83	Put	Bond Future	1,413.8200	1.4138	1,525.3600	1.5254	7.889	0	0	0
2021/09/17	2037	05/05/2022	11.84	Call	Bond Future	7,314.3800	7.3144	6,951.7000	6.9517	(4.958)	0	0	0
2021/09/17	2037	05/05/2022	11.82	Put	Bond Future	1,426.0100	1.4260	1,538.4200	1.5384	7.883	0	0	0
2021/09/17	2037	04/08/2022	10.90	Call	Bond Future	3,411.9800	3.4120	3,179.0600	3.1791	(6.827)	0	0	0
2021/09/17	2037	04/08/2022	10.91	Put	Bond Future	4,359.1100	4.3591	4,604.2400	4.6042	5.623	0	0	0
2021/09/17	2037	04/08/2022	10.89	Call	Bond Future	3,382.2300	3.3822	3,150.5700	3.1506	(6.849)	0	0	0
2021/09/17	2037	04/08/2022	10.89	Put	Bond Future	4,424.8100	4.4248	4,672.4500	4.6725	5.597	0	0	0
2021/09/17	2037	04/08/2022			Bond Future	11.0578	81.9182	11.1360	81.4389	0.707	0.0000	0.0000	0
2021/09/17	2037	04/08/2022	10.90	Put	Bond Future	4,391.8600	4.3919	4,638.2400	4.6382	5.610	0	0	50
2021/09/17	2037	04/08/2022	10.91	Call	Bond Future	3,441.8500	3.4419	3,207.6800	3.2077	(6.804)	0	0	0
2021/09/17	2037	04/08/2022	11.42	Call	Bond Future	5,141.3500	5.1413	4,846.9000	4.8469	(5.727)	0	0	0
2021/09/17	2037	04/08/2022	11.42	Put	Bond Future	2,955.4500	2.9555	3,140.3000	3.1403	6.255	0	0	50
2021/09/17	2037	04/08/2022	10.10	Put	Bond Future	7,677.5900	7.6776	8,025.2700	8.0253	4.529	0	0	0
2021/09/17	2037	04/08/2022	10.10	Call	Bond Future	1,452.8500	1.4528	1,321.2300	1.3212	(9.059)	0	0	50
2021/09/17	2038	04/11/2021			Bond Future	120.9224	120.9224	120.4611	120.4611	(0.381)	0.0000	0.0000	5,949
2021/09/17	2038	03/02/2022			Bond Future	120.5360	120.5360	120.0692	120.0692	(0.387)	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
2021/09/17	2038	05/05/2022			Bond Future	121.9793	121.9793	121.5067	121.5067	(0.387)	0.0000	0.0000	0
2021/09/17	2038	04/08/2022			Bond Future	121.6785	121.6785	121.1999	121.1999	(0.393)	0.0000	0.0000	0
2021/09/17	2040	04/11/2021	12.90	Call	Bond Future	14,397.9200	14.3979	13,901.6800	13.9017	(3.447)	0	0	0
2021/09/17	2040	04/11/2021	12.90	Put	Bond Future	5.1500	0.0052	6.1700	0.0062	19.806	0	0	0
2021/09/17	2040	04/11/2021	12.89	Call	Bond Future	14,344.2100	14.3442	13,848.0000	13.8480	(3.459)	0	0	0
2021/09/17	2040	04/11/2021	12.89	Put	Bond Future	5.3500	0.0054	6.4000	0.0064	19.626	0	0	0
2021/09/17	2040	04/11/2021			Bond Future	10.5933	89.6928	10.6627	89.1955	0.655	0.0000	0.0000	81,495
2021/09/17	2040	04/11/2021	12.91	Call	Bond Future	14,451.5700	14.4516	13,955.3000	13.9553	(3.434)	0	0	0
2021/09/17	2040	04/11/2021	12.91	Put	Bond Future	4.9600	0.0050	5.9500	0.0060	19.960	0	0	0
2021/09/17	2040	03/02/2022	11.58	Put	Bond Future	1,056.9300	1.0569	1,166.5300	1.1665	10.370	0	0	0
2021/09/17	2040	03/02/2022	11.59	Call	Bond Future	6,448.9600	6.4490	6,054.2400	6.0542	(6.121)	0	0	0
2021/09/17	2040	03/02/2022	11.57	Put	Bond Future	1,069.6500	1.0697	1,180.4300	1.1804	10.357	0	0	0
2021/09/17	2040	03/02/2022			Bond Future	10.7776	86.1993	10.8498	85.6962	0.670	0.0000	0.0000	0
2021/09/17	2040	03/02/2022	11.58	Call	Bond Future	6,398.1600	6.3982	6,004.6000	6.0046	(6.151)	0	0	0
2021/09/17	2040	03/02/2022	11.59	Put	Bond Future	1,044.5200	1.0445	1,152.9600	1.1530	10.382	0	0	0
2021/09/17	2040	03/02/2022	11.57	Call	Bond Future	6,347.5900	6.3476	5,955.2100	5.9552	(6.182)	0	0	0
2021/09/17	2040	05/05/2022	11.91	Put	Bond Future	1,494.4300	1.4944	1,615.4800	1.6155	8.100	0	0	0
2021/09/17	2040	05/05/2022	11.92	Call	Bond Future	7,614.9200	7.6149	7,225.7300	7.2257	(5.111)	0	0	0
2021/09/17	2040	05/05/2022	11.92	Put	Bond Future	1,481.4600	1.4815	1,601.5800	1.6016	8.108	0	0	0
2021/09/17	2040	05/05/2022	10.57	Put	Bond Future	5,032.5000	5.0325	5,339.5700	5.3396	6.102	0	0	0
2021/09/17	2040	05/05/2022	10.57	Call	Bond Future	2,272.4700	2.2725	2,070.2300	2.0702	(8.900)	0	0	1,200
2021/09/17	2040	05/05/2022	13.04	Call	Bond Future	13,047.1300	13.0471	12,587.8000	12.5878	(3.521)	0	0	0
2021/09/17	2040	05/05/2022	13.04	Put	Bond Future	580.3900	0.5804	630.3700	0.6304	8.611	0	0	1,200
2021/09/17	2040	05/05/2022			Bond Future	10.9650	87.2118	11.0401	86.7025	0.685	0.0000	0.0000	0
2021/09/17	2040	05/05/2022	11.91	Call	Bond Future	7,567.3600	7.5674	7,179.1000	7.1791	(5.131)	0	0	0
2021/09/17	2040	05/05/2022	11.90	Call	Bond Future	7,520.0500	7.5200	7,132.7400	7.1327	(5.150)	0	0	0
2021/09/17	2040	05/05/2022	11.90	Put	Bond Future	1,507.7300	1.5077	1,629.7300	1.6297	8.092	0	0	0
2021/09/17	2040	05/05/2022	9.82	Put	Bond Future	9,117.2700	9.1173	9,538.5500	9.5386	4.621	0	0	0
2021/09/17	2040	05/05/2022	9.82	Call	Bond Future	718.3200	0.7183	630.2900	0.6303	(12.255)	0	0	1,200
2021/09/17	2040	04/08/2022	11.05	Call	Bond Future	3,742.8100	3.7428	3,486.2100	3.4862	(6.856)	0	0	0
2021/09/17	2040	04/08/2022	11.05	Put	Bond Future	4,491.8300	4.4918	4,750.8900	4.7509	5.767	0	0	0
2021/09/17	2040	04/08/2022			Bond Future	11.1623	83.7208	11.2406	83.2051	0.701	0.0000	0.0000	0
2021/09/17	2040	04/08/2022	11.04	Call	Bond Future	3,710.3700	3.7104	3,455.1300	3.4551	(6.879)	0	0	0
2021/09/17	2040	04/08/2022	11.04	Put	Bond Future	4,526.5800	4.5266	4,787.0000	4.7870	5.753	0	0	0
2021/09/17	2040	04/08/2022	11.03	Call	Bond Future	3,678.0600	3.6781	3,424.1900	3.4242	(6.902)	0	0	0
2021/09/17	2040	04/08/2022	11.03	Put	Bond Future	4,561.5500	4.5615	4,823.3400	4.8233	5.739	0	0	0
2021/09/17	2044	04/11/2021	12.91	Call	Bond Future	14,333.2500	14.3333	13,863.5500	13.8636	(3.277)	0	0	0
2021/09/17	2044	04/11/2021	12.91	Put	Bond Future	6.6700	0.0067	7.8100	0.0078	17.091	0	0	0
2021/09/17	2044	04/11/2021			Bond Future	10.6284	86.4691	10.6928	85.9983	0.606	0.0000	0.0000	60,562
2021/09/17	2044	04/11/2021	12.90	Call	Bond Future	14,280.0100	14.2800	13,810.3500	13.8104	(3.289)	0	0	0
2021/09/17	2044	04/11/2021	12.90	Put	Bond Future	6.9100	0.0069	8.0900	0.0081	17.077	0	0	0
2021/09/17	2044	04/11/2021	12.89	Call	Bond Future	14,226.7100	14.2267	13,757.0900	13.7571	(3.301)	0	0	0
2021/09/17	2044	04/11/2021	12.89	Put	Bond Future	7.1600	0.0072	8.3800	0.0084	17.039	0	0	0
2021/09/17	2044	03/02/2022	11.60	Call	Bond Future	6,456.4800	6.4565	6,082.9200	6.0829	(5.786)	0	0	0
2021/09/17	2044	03/02/2022	11.60	Put	Bond Future	1,072.3600	1.0724	1,175.2600	1.1753	9.596	0	0	0
2021/09/17	2044	03/02/2022	11.59	Call	Bond Future	6,405.3600	6.4054	6,032.9100	6.0329	(5.815)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/17	2044	03/02/2022	11.59	Put	Bond Future	1,085.1400		1.0851	1,189.1500	1.1892	9.585	0	0	0
2021/09/17	2044	03/02/2022			Bond Future	10.8033		83.0645	10.8703	82.5880	0.620	0.0000	0.0000	0
2021/09/17	2044	03/02/2022	11.61	Call	Bond Future	6,507.8200		6.5078	6,133.1800	6.1332	(5.757)	0	0	0
2021/09/17	2044	03/02/2022	11.61	Put	Bond Future	1,059.8900		1.0599	1,161.7100	1.1617	9.607	0	0	0
2021/09/17	2044	05/05/2022	11.92	Call	Bond Future	7,630.9900		7.6310	7,262.3100	7.2623	(4.831)	0	0	0
2021/09/17	2044	05/05/2022	11.92	Put	Bond Future	1,507.7500		1.5078	1,621.3200	1.6213	7.532	0	0	0
2021/09/17	2044	05/05/2022	11.91	Call	Bond Future	7,583.1200		7.5831	7,215.3400	7.2153	(4.850)	0	0	0
2021/09/17	2044	05/05/2022	11.91	Put	Bond Future	1,520.9600		1.5210	1,635.4300	1.6354	7.526	0	0	0
2021/09/17	2044	05/05/2022			Bond Future	10.9808		84.0401	11.0504	83.5578	0.634	0.0000	0.0000	0
2021/09/17	2044	05/05/2022	11.93	Call	Bond Future	7,678.6800		7.6787	7,309.1100	7.3091	(4.813)	0	0	0
2021/09/17	2044	05/05/2022	11.93	Put	Bond Future	1,494.4500		1.4944	1,607.1300	1.6071	7.540	0	0	0
2021/09/17	2044	04/08/2022	11.09	Call	Bond Future	3,880.4500		3.8805	3,631.8900	3.6319	(6.405)	0	0	0
2021/09/17	2044	04/08/2022	11.09	Put	Bond Future	4,405.5700		4.4056	4,645.3000	4.6453	5.442	0	0	0
2021/09/17	2044	04/08/2022	11.08	Call	Bond Future	3,846.7300		3.8467	3,599.4800	3.5995	(6.428)	0	0	0
2021/09/17	2044	04/08/2022	11.08	Put	Bond Future	4,440.2700		4.4403	4,681.3100	4.6813	5.428	0	0	0
2021/09/17	2044	04/08/2022			Bond Future	11.1672		80.6374	11.2398	80.1491	0.650	0.0000	0.0000	0
2021/09/17	2044	04/08/2022	11.10	Call	Bond Future	3,914.3000		3.9143	3,664.4400	3.6644	(6.383)	0	0	0
2021/09/17	2044	04/08/2022	11.10	Put	Bond Future	4,371.1000		4.3711	4,609.5300	4.6095	5.455	0	0	0
2021/09/17	2046	04/11/2021			Bond Future	108.1730		108.1730	108.3649	108.3649	0.177	0.0000	0.0000	17,227
2021/09/17	2046	03/02/2022			Bond Future	109.4189		109.4189	109.6126	109.6126	0.177	0.0000	0.0000	0
2021/09/17	2046	05/05/2022			Bond Future	108.8466		108.8466	109.0423	109.0423	0.180	0.0000	0.0000	0
2021/09/17	2046	04/08/2022			Bond Future	110.2002		110.2002	110.3981	110.3981	0.180	0.0000	0.0000	0
2021/09/17	2050	04/11/2021			Bond Future	112.1269		112.1269	111.8234	111.8234	(0.271)	0.0000	0.0000	8,607
2021/09/17	2050	03/02/2022			Bond Future	111.4407		111.4407	111.1336	111.1336	(0.276)	0.0000	0.0000	0
2021/09/17	2050	05/05/2022			Bond Future	112.7752		112.7752	112.4641	112.4641	(0.276)	0.0000	0.0000	0
2021/09/17	2050	04/08/2022			Bond Future	112.1594		112.1594	111.8443	111.8443	(0.281)	0.0000	0.0000	0
2021/09/17	8607	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	8608	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	8657	21/12/2026			Price Contribution	100.0000		100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	AL37	04/11/2021			Index Future	807.6420		807.6420	806.2690	806.2690	(0.170)	0.0000	0.0000	0
2021/09/17	AL37	03/02/2022			Index Future	816.7450		816.7450	815.3540	815.3540	(0.170)	0.0000	0.0000	0
2021/09/17	AL37	05/05/2022			Index Future	826.3250		826.3250	824.9160	824.9160	(0.171)	0.0000	0.0000	0
2021/09/17	AL37	04/08/2022			Index Future	836.2970		836.2970	834.8690	834.8690	(0.171)	0.0000	0.0000	0
2021/09/17	AL7T	04/11/2021			Index Future	926.3940		926.3940	922.0420	922.0420	(0.470)	0.0000	0.0000	0
2021/09/17	AL7T	03/02/2022			Index Future	936.8350		936.8350	932.4310	932.4310	(0.470)	0.0000	0.0000	0
2021/09/17	AL7T	05/05/2022			Index Future	947.8240		947.8240	943.3670	943.3670	(0.470)	0.0000	0.0000	0
2021/09/17	AL7T	04/08/2022			Index Future	959.2620		959.2620	954.7490	954.7490	(0.470)	0.0000	0.0000	0
2021/09/17	ALBI	04/11/2021			Index Future	816.8550		816.8550	813.2980	813.2980	(0.435)	0.0000	0.0000	119
2021/09/17	ALBI	03/02/2022			Index Future	826.0620		826.0620	822.4620	822.4620	(0.436)	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
2021/09/17	ALBI	05/05/2022			Index Future	835.7510	835.7510	832.1080	832.1080	(0.436)	0.0000	0.0000	0
2021/09/17	ALBI	04/08/2022			Index Future	845.8360	845.8360	842.1480	842.1480	(0.436)	0.0000	0.0000	0
2021/09/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/09/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	C226	25/01/2023			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
2021/09/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/17	ES33	04/11/2021			Bond Future	11.1956	77.1889	11.2697	76.7935	0.661	0.0000	0.0000	350
2021/09/17	ES33	03/02/2022			Bond Future	11.4341	78.0779	11.5114	77.6777	0.676	0.0000	0.0000	0
2021/09/17	ES33	05/05/2022			Bond Future	11.6731	75.2356	11.7537	74.8304	0.691	0.0000	0.0000	0
2021/09/17	ES33	04/08/2022			Bond Future	11.9212	76.1238	12.0054	75.7134	0.706	0.0000	0.0000	0
2021/09/17	ES42	04/11/2021			Bond Future	11.6882	75.7342	11.7522	75.3435	0.548	0.0000	0.0000	4,779
2021/09/17	ES42	03/02/2022			Bond Future	11.9051	76.6070	11.9719	76.2115	0.561	0.0000	0.0000	0
2021/09/17	ES42	05/05/2022			Bond Future	12.1300	73.2662	12.1997	72.8657	0.575	0.0000	0.0000	0
2021/09/17	ES42	04/08/2022			Bond Future	12.3571	74.1298	12.4300	73.7243	0.590	0.0000	0.0000	0
2021/09/17	GOVI	04/11/2021	728.41	Call	GOVI	781,470.0000	78.1470	746,510.0000	74.6510	(4.474)	0	0	0
2021/09/17	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/17	GOVI	04/11/2021	728.40	Call	GOVI	781,570.0000	78.1570	746,610.0000	74.6610	(4.473)	0	0	0
2021/09/17	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/17	GOVI	04/11/2021			GOVI	806.5570	806.5570	803.0610	803.0610	(0.433)	0.0000	0.0000	992
2021/09/17	GOVI	04/11/2021	728.42	Call	GOVI	781,370.0000	78.1370	746,410.0000	74.6410	(4.474)	0	0	0
2021/09/17	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/17	GOVI	03/02/2022	792.76	Call	GOVI	228,880.0000	22.8880	193,500.0000	19.3500	(15.458)	0	0	0
2021/09/17	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/17	GOVI	03/02/2022			GOVI	815.6480	815.6480	812.1100	812.1100	(0.434)	0.0000	0.0000	0
2021/09/17	GOVI	03/02/2022	792.75	Call	GOVI	228,980.0000	22.8980	193,600.0000	19.3600	(15.451)	0	0	0
2021/09/17	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/17	GOVI	03/02/2022	792.74	Call	GOVI	229,080.0000	22.9080	193,700.0000	19.3700	(15.444)	0	0	0
2021/09/17	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/17	GOVI	05/05/2022	788.25	Call	GOVI	369,650.0000	36.9650	333,840.0000	33.3840	(9.688)	0	0	0
2021/09/17	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/17	GOVI	05/05/2022			GOVI	825.2150	825.2150	821.6340	821.6340	(0.434)	0.0000	0.0000	0
2021/09/17	GOVI	05/05/2022	788.24	Call	GOVI	369,750.0000	36.9750	333,940.0000	33.3940	(9.685)	0	0	0
2021/09/17	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/17	GOVI	05/05/2022	788.23	Call	GOVI	369,850.0000	36.9850	334,040.0000	33.4040	(9.682)	0	0	0
2021/09/17	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/17	GOVI	04/08/2022	819.28	Call	GOVI	158,930.0000	15.8930	122,680.0000	12.2680	(22.809)	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
2021/09/17	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/17	GOVI	04/08/2022			GOVI	835.1730	835.1730	831.5480	831.5480	(0.434)	0.0000	0.0000	0
2021/09/17	GOVI	04/08/2022	819.27	Call	GOVI	159,030.0000	15.9030	122,780.0000	12.2780	(22.794)	0	0	0
2021/09/17	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/17	GOVI	04/08/2022	819.26	Call	GOVI	159,130.0000	15.9130	122,880.0000	12.2880	(22.780)	0	0	0
2021/09/17	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/09/17	IGOV	04/11/2021			Index Future	297.0400	297.0400	296.7560	296.7560	(0.096)	0.0000	0.0000	506
2021/09/17	IGOV	03/02/2022			Index Future	300.4610	300.4610	300.1730	300.1730	(0.096)	0.0000	0.0000	0
2021/09/17	IGOV	05/05/2022			Index Future	304.0580	304.0580	303.7660	303.7660	(0.096)	0.0000	0.0000	0
2021/09/17	IGOV	04/08/2022			Index Future	307.7990	307.7990	307.5020	307.5020	(0.096)	0.0000	0.0000	0
2021/09/17	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/09/17	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/09/17	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/09/17	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/09/17	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/09/17	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/09/17	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/09/17	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/09/17	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/09/17	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/09/17	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/09/17	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/09/17	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/09/17	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/09/17	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/09/17	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/09/17	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/09/17	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/09/17	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/09/17	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/09/17	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/09/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/09/17	JBAF	20/10/2021			Jibar Tradeable Future	3.7150	96.2850	3.7350	96.2650	0.538	0.0000	0.0000	0
2021/09/17	JBAF	17/11/2021			Jibar Tradeable Future	3.7500	96.2500	3.7800	96.2200	0.800	0.0000	0.0000	50,000
2021/09/17	JBAF	15/12/2021			Jibar Tradeable Future	3.8550	96.1450	3.8850	96.1150	0.778	0.0000	0.0000	0
2021/09/17	JBAF	19/01/2022			Jibar Tradeable Future	3.9100	96.0900	3.9500	96.0500	1.023	0.0000	0.0000	0
2021/09/17	JBAF	16/02/2022			Jibar Tradeable Future	4.0900	95.9100	4.1400	95.8600	1.222	0.0000	0.0000	0
2021/09/17	JBAF	16/03/2022			Jibar Tradeable Future	4.1450	95.8550	4.1950	95.8050	1.206	0.0000	0.0000	0
2021/09/17	JBAF	15/06/2022			Jibar Tradeable Future	4.5600	95.4400	4.6300	95.3700	1.535	0.0000	0.0000	472
2021/09/17	JBAF	21/09/2022			Jibar Tradeable Future	4.8550	95.1450	4.9550	95.0450	2.060	0.0000	0.0000	0
2021/09/17	JBAF	21/12/2022			Jibar Tradeable Future	5.2100	94.7900	5.3200	94.6800	2.111	0.0000	0.0000	68

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
2021/09/17	JBAF	15/03/2023			Jibar Tradeable Future	5.4300	94.5700	5.4900	94.5100	1.105	0.0000	0.0000	0
2021/09/17	JBAF	21/06/2023			Jibar Tradeable Future	5.7150	94.2850	5.8250	94.1750	1.925	0.0000	0.0000	0
2021/09/17	JBAF	20/09/2023			Jibar Tradeable Future	5.7250	94.2750	5.8150	94.1850	1.572	0.0000	0.0000	0
2021/09/17	R023	04/11/2021	4.91	Call	Bond Future	87.9400	0.0879	66.2000	0.0662	(24.721)	0	0	0
2021/09/17	R023	04/11/2021	4.91	Put	Bond Future	213.0000	0.2130	253.1100	0.2531	18.831	0	0	0
2021/09/17	R023	04/11/2021	4.90	Call	Bond Future	82.8100	0.0828	61.9500	0.0620	(25.190)	0	0	0
2021/09/17	R023	04/11/2021	4.90	Put	Bond Future	220.7100	0.2207	261.7000	0.2617	18.572	0	0	0
2021/09/17	R023	04/11/2021			Bond Future	5.0075	104.9147	5.0557	104.8528	0.964	0.0000	0.0000	14,769
2021/09/17	R023	04/11/2021	4.92	Call	Bond Future	93.2600	0.0933	70.6300	0.0706	(24.265)	0	0	0
2021/09/17	R023	04/11/2021	4.92	Put	Bond Future	205.4800	0.2055	244.7000	0.2447	19.087	0	0	0
2021/09/17	R023	03/02/2022	5.08	Call	Bond Future	199.6800	0.1997	171.1600	0.1712	(14.283)	0	0	0
2021/09/17	R023	03/02/2022	5.08	Put	Bond Future	254.4800	0.2545	288.9000	0.2889	13.526	0	0	0
2021/09/17	R023	03/02/2022			Bond Future	5.1329	106.0972	5.1937	106.0342	1.185	0.0000	0.0000	0
2021/09/17	R023	03/02/2022	5.07	Call	Bond Future	194.4200	0.1944	166.3700	0.1664	(14.428)	0	0	0
2021/09/17	R023	03/02/2022	5.07	Put	Bond Future	259.5900	0.2596	294.4800	0.2945	13.440	0	0	0
2021/09/17	R023	03/02/2022	5.06	Call	Bond Future	188.9800	0.1890	161.4100	0.1614	(14.589)	0	0	0
2021/09/17	R023	03/02/2022	5.06	Put	Bond Future	264.5100	0.2645	299.8800	0.2999	13.372	0	0	0
2021/09/17	R023	05/05/2022	6.31	Call	Bond Future	891.1400	0.8911	836.3800	0.8364	(6.145)	0	0	0
2021/09/17	R023	05/05/2022	6.31	Put	Bond Future	56.0000	0.0560	65.1600	0.0652	16.357	0	0	0
2021/09/17	R023	05/05/2022			Bond Future	5.2522	103.4321	5.3327	103.3682	1.532	0.0000	0.0000	0
2021/09/17	R023	05/05/2022	6.30	Call	Bond Future	884.0500	0.8841	829.4100	0.8294	(6.181)	0	0	0
2021/09/17	R023	05/05/2022	6.30	Put	Bond Future	56.7500	0.0567	66.0300	0.0660	16.352	0	0	0
2021/09/17	R023	05/05/2022	6.29	Call	Bond Future	877.1500	0.8772	822.6500	0.8227	(6.213)	0	0	0
2021/09/17	R023	05/05/2022	6.29	Put	Bond Future	57.7000	0.0577	67.1200	0.0671	16.326	0	0	0
2021/09/17	R023	04/08/2022	6.05	Call	Bond Future	463.7000	0.4637	417.6700	0.4177	(9.927)	0	0	0
2021/09/17	R023	04/08/2022	6.05	Put	Bond Future	110.6100	0.1106	130.0600	0.1301	17.584	0	0	0
2021/09/17	R023	04/08/2022			Bond Future	5.4110	104.6638	5.5292	104.5983	2.184	0.0000	0.0000	0
2021/09/17	R023	04/08/2022	6.04	Call	Bond Future	459.4400	0.4594	413.5900	0.4136	(9.980)	0	0	0
2021/09/17	R023	04/08/2022	6.04	Put	Bond Future	111.8600	0.1119	131.4900	0.1315	17.549	0	0	0
2021/09/17	R023	04/08/2022	6.03	Call	Bond Future	455.2000	0.4552	409.5400	0.4095	(10.031)	0	0	0
2021/09/17	R023	04/08/2022	6.03	Put	Bond Future	113.1200	0.1131	132.9400	0.1329	17.521	0	0	0
2021/09/17	R035	04/11/2021	12.53	Call	Bond Future	13,553.0800	13.5531	13,026.1400	13.0261	(3.888)	0	0	0
2021/09/17	R035	04/11/2021	12.53	Put	Bond Future	3.9600	0.0040	4.9800	0.0050	25.758	0	0	0
2021/09/17	R035	04/11/2021	11.75	Put	Bond Future	47.1500	0.0471	58.2000	0.0582	23.436	0	0	782
2021/09/17	R035	04/11/2021	11.08	Call	Bond Future	5,596.2300	5.5962	5,124.8100	5.1248	(8.424)	0	0	0
2021/09/17	R035	04/11/2021	11.08	Put	Bond Future	269.6900	0.2697	326.2300	0.3262	20.965	0	0	782
2021/09/17	R035	04/11/2021	10.23	Put	Bond Future	1,724.0600	1.7241	1,984.8200	1.9848	15.125	0	0	0
2021/09/17	R035	04/11/2021	10.12	Put	Bond Future	2,115.3400	2.1153	2,414.0700	2.4141	14.122	0	0	0
2021/09/17	R035	04/11/2021	10.12	Call	Bond Future	1,272.6200	1.2726	1,043.3900	1.0434	(18.012)	0	0	400
2021/09/17	R035	04/11/2021	10.62	Put	Bond Future	768.8300	0.7688	910.2900	0.9103	18.399	0	0	0
2021/09/17	R035	04/11/2021	10.62	Call	Bond Future	3,217.0200	3.2170	2,830.5200	2.8305	(12.014)	0	0	400
2021/09/17	R035	04/11/2021	11.20	Put	Bond Future	202.7100	0.2027	246.1500	0.2461	21.430	0	0	350
2021/09/17	R035	04/11/2021	10.60	Call	Bond Future	3,122.7900	3.1228	2,741.4300	2.7414	(12.212)	0	0	0
2021/09/17	R035	04/11/2021	10.60	Put	Bond Future	802.9300	0.8029	949.5300	0.9495	18.258	0	0	350
2021/09/17	R035	04/11/2021	10.11	Put	Bond Future	2,153.6700	2.1537	2,455.8600	2.4559	14.031	0	0	0
2021/09/17	R035	04/11/2021	10.11	Call	Bond Future	1,243.3400	1.2433	1,017.5700	1.0176	(18.158)	0	0	350

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
2021/09/17	R035	04/11/2021			Bond Future	10.2455	91.8524	10.3251	91.3244	0.776	0.0000	0.0000	79,848
2021/09/17	R035	04/11/2021	12.52	Call	Bond Future	13,500.6300	13.5006	12,973.7200	12.9737	(3.903)	0	0	0
2021/09/17	R035	04/11/2021	12.52	Put	Bond Future	4.1200	0.0041	5.1700	0.0052	25.485	0	0	0
2021/09/17	R035	04/11/2021	12.51	Call	Bond Future	13,448.1300	13.4481	12,921.2600	12.9213	(3.918)	0	0	0
2021/09/17	R035	04/11/2021	12.51	Put	Bond Future	4.2900	0.0043	5.3800	0.0054	25.408	0	0	0
2021/09/17	R035	04/11/2021	11.75	Call	Bond Future	9,326.3800	9.3264	8,809.4700	8.8095	(5.542)	0	0	0
2021/09/17	R035	04/11/2021	10.23	Call	Bond Future	1,620.3500	1.6203	1,353.1500	1.3531	(16.490)	0	0	782
2021/09/17	R035	04/11/2021	13.82	Call	Bond Future	19,907.9500	19.9080	19,379.9900	19.3800	(2.652)	0	0	0
2021/09/17	R035	04/11/2021	13.82	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	400
2021/09/17	R035	04/11/2021	11.20	Call	Bond Future	6,257.6000	6.2576	5,773.0800	5.7731	(7.743)	0	0	0
2021/09/17	R035	04/11/2021	10.26	Put	Bond Future	1,627.2400	1.6272	1,877.7800	1.8778	15.397	0	0	0
2021/09/17	R035	04/11/2021	10.26	Call	Bond Future	1,723.5900	1.7236	1,446.1700	1.4462	(16.095)	0	0	150
2021/09/17	R035	03/02/2022	11.23	Call	Bond Future	5,878.2000	5.8782	5,464.6600	5.4647	(7.035)	0	0	0
2021/09/17	R035	03/02/2022	11.23	Put	Bond Future	991.5000	0.9915	1,112.1900	1.1122	12.172	0	0	0
2021/09/17	R035	03/02/2022	11.22	Call	Bond Future	5,830.7100	5.8307	5,418.4700	5.4185	(7.070)	0	0	0
2021/09/17	R035	03/02/2022	11.22	Put	Bond Future	1,003.7500	1.0038	1,125.7400	1.1257	12.153	0	0	0
2021/09/17	R035	03/02/2022	11.39	Call	Bond Future	6,650.2900	6.6503	6,217.6300	6.2176	(6.506)	0	0	0
2021/09/17	R035	03/02/2022	11.39	Put	Bond Future	816.0800	0.8161	917.6500	0.9177	12.446	0	0	683
2021/09/17	R035	03/02/2022	10.65	Call	Bond Future	3,340.8300	3.3408	3,023.0500	3.0231	(9.512)	0	0	0
2021/09/17	R035	03/02/2022	11.73	Call	Bond Future	8,334.8300	8.3348	7,870.2000	7.8702	(5.575)	0	0	0
2021/09/17	R035	03/02/2022	11.73	Put	Bond Future	538.0200	0.5380	607.6200	0.6076	12.936	0	0	280
2021/09/17	R035	03/02/2022	11.03	Call	Bond Future	4,944.4900	4.9445	4,559.1300	4.5591	(7.794)	0	0	0
2021/09/17	R035	03/02/2022	11.28	Call	Bond Future	6,117.4100	6.1174	5,697.5800	5.6976	(6.863)	0	0	0
2021/09/17	R035	03/02/2022	11.28	Put	Bond Future	932.9400	0.9329	1,047.3400	1.0473	12.262	0	0	200
2021/09/17	R035	03/02/2022	10.26	Put	Bond Future	3,217.9800	3.2180	3,517.4300	3.5174	9.306	0	0	0
2021/09/17	R035	03/02/2022	10.26	Call	Bond Future	2,012.4900	2.0125	1,777.7100	1.7777	(11.666)	0	0	200
2021/09/17	R035	03/02/2022	11.05	Put	Bond Future	1,234.0000	1.2340	1,379.8300	1.3798	11.818	0	0	1,600
2021/09/17	R035	03/02/2022	10.35	Put	Bond Future	2,902.5300	2.9025	3,182.1600	3.1822	9.634	0	0	0
2021/09/17	R035	03/02/2022	10.35	Call	Bond Future	2,288.4900	2.2885	2,033.8900	2.0339	(11.125)	0	0	1,600
2021/09/17	R035	03/02/2022	9.92	Put	Bond Future	4,615.4600	4.6155	4,990.5000	4.9905	8.126	0	0	0
2021/09/17	R035	03/02/2022	9.92	Call	Bond Future	1,124.6800	1.1247	965.4900	0.9655	(14.154)	0	0	200
2021/09/17	R035	03/02/2022	10.61	Call	Bond Future	3,189.4700	3.1895	2,879.7400	2.8797	(9.711)	0	0	0
2021/09/17	R035	03/02/2022	10.61	Put	Bond Future	2,125.7200	2.1257	2,350.2200	2.3502	10.561	0	0	200
2021/09/17	R035	03/02/2022	11.11	Call	Bond Future	5,313.1200	5.3131	4,915.9000	4.9159	(7.476)	0	0	0
2021/09/17	R035	03/02/2022	11.33	Put	Bond Future	877.8400	0.8778	986.2400	0.9862	12.348	0	0	500
2021/09/17	R035	03/02/2022	10.34	Call	Bond Future	2,256.9800	2.2570	2,004.5700	2.0046	(11.184)	0	0	0
2021/09/17	R035	03/02/2022	10.34	Put	Bond Future	2,936.4600	2.9365	3,218.2800	3.2183	9.597	0	0	500
2021/09/17	R035	03/02/2022	10.24	Put	Bond Future	3,290.7600	3.2908	3,594.6400	3.5946	9.234	0	0	0
2021/09/17	R035	03/02/2022			Bond Future	10.4443	92.8877	10.5272	92.3535	0.793	0.0000	0.0000	0
2021/09/17	R035	03/02/2022	11.24	Call	Bond Future	5,925.9500	5.9260	5,511.1300	5.5111	(7.000)	0	0	0
2021/09/17	R035	03/02/2022	11.24	Put	Bond Future	979.5800	0.9796	1,098.9900	1.0990	12.190	0	0	0
2021/09/17	R035	03/02/2022	10.65	Put	Bond Future	2,022.9600	2.0230	2,239.4100	2.2394	10.700	0	0	683
2021/09/17	R035	03/02/2022	9.70	Put	Bond Future	5,716.0700	5.7161	6,136.9100	6.1369	7.362	0	0	0
2021/09/17	R035	03/02/2022	9.70	Call	Bond Future	702.5200	0.7025	589.1300	0.5891	(16.140)	0	0	683
2021/09/17	R035	03/02/2022	11.03	Put	Bond Future	1,264.3400	1.2643	1,413.2100	1.4132	11.775	0	0	280
2021/09/17	R035	03/02/2022	10.10	Put	Bond Future	3,830.8000	3.8308	4,166.0100	4.1660	8.750	0	0	0
2021/09/17	R035	03/02/2022	10.10	Call	Bond Future	1,560.0200	1.5600	1,361.0000	1.3610	(12.758)	0	0	280
2021/09/17	R035	03/02/2022	11.88	Call	Bond Future	9,088.9700	9.0890	8,613.4500	8.6135	(5.232)	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
2021/09/17	R035	03/02/2022	11.88	Put	Bond Future	447.7600	0.4478	506.4700	0.5065	13.112	0	0	1,800
2021/09/17	R035	03/02/2022	11.05	Call	Bond Future	5,035.9300	5.0359	4,647.5300	4.6475	(7.713)	0	0	0
2021/09/17	R035	03/02/2022	11.11	Put	Bond Future	1,147.3700	1.1474	1,284.3800	1.2844	11.941	0	0	200
2021/09/17	R035	03/02/2022	11.33	Call	Bond Future	6,358.5600	6.3586	5,932.7300	5.9327	(6.697)	0	0	0
2021/09/17	R035	03/02/2022	10.24	Call	Bond Future	1,953.0900	1.9531	1,722.7400	1.7227	(11.794)	0	0	500
2021/09/17	R035	05/05/2022	11.64	Call	Bond Future	7,301.7900	7.3018	6,885.6600	6.8857	(5.699)	0	0	0
2021/09/17	R035	05/05/2022	11.64	Put	Bond Future	1,307.6900	1.3077	1,432.2800	1.4323	9.527	0	0	0
2021/09/17	R035	05/05/2022	11.63	Call	Bond Future	7,256.7400	7.2567	6,841.6100	6.8416	(5.721)	0	0	0
2021/09/17	R035	05/05/2022	11.63	Put	Bond Future	1,319.5700	1.3196	1,445.1600	1.4452	9.517	0	0	0
2021/09/17	R035	05/05/2022			Bond Future	10.6391	89.5002	10.7253	88.9595	0.810	0.0000	0.0000	0
2021/09/17	R035	05/05/2022	11.65	Call	Bond Future	7,346.8900	7.3469	6,929.7700	6.9298	(5.678)	0	0	0
2021/09/17	R035	05/05/2022	11.65	Put	Bond Future	1,295.9200	1.2959	1,419.5200	1.4195	9.538	0	0	0
2021/09/17	R035	04/08/2022	10.73	Call	Bond Future	3,553.1300	3.5531	3,283.3200	3.2833	(7.594)	0	0	0
2021/09/17	R035	04/08/2022	10.73	Put	Bond Future	4,245.1300	4.2451	4,522.8600	4.5229	6.542	0	0	0
2021/09/17	R035	04/08/2022	10.72	Call	Bond Future	3,522.5900	3.5226	3,254.1900	3.2542	(7.619)	0	0	0
2021/09/17	R035	04/08/2022	10.72	Put	Bond Future	4,276.5300	4.2765	4,555.6700	4.5557	6.527	0	0	0
2021/09/17	R035	04/08/2022	11.13	Put	Bond Future	3,135.7400	3.1357	3,359.3900	3.3594	7.132	0	0	100
2021/09/17	R035	04/08/2022	10.64	Call	Bond Future	3,285.3400	3.2853	3,028.2700	3.0283	(7.825)	0	0	0
2021/09/17	R035	04/08/2022	10.64	Put	Bond Future	4,537.0300	4.5370	4,827.5000	4.8275	6.402	0	0	100
2021/09/17	R035	04/08/2022	9.84	Put	Bond Future	7,839.8300	7.8398	8,244.2900	8.2443	5.159	0	0	0
2021/09/17	R035	04/08/2022	9.84	Call	Bond Future	1,382.1500	1.3822	1,239.0700	1.2391	(10.352)	0	0	100
2021/09/17	R035	04/08/2022			Bond Future	10.8424	90.5406	10.9323	89.9930	0.829	0.0000	0.0000	0
2021/09/17	R035	04/08/2022	10.74	Call	Bond Future	3,583.4500	3.5835	3,312.2300	3.3122	(7.569)	0	0	0
2021/09/17	R035	04/08/2022	10.74	Put	Bond Future	4,213.5800	4.2136	4,489.9000	4.4899	6.558	0	0	0
2021/09/17	R035	04/08/2022	11.13	Call	Bond Future	4,870.7400	4.8707	4,546.8500	4.5469	(6.650)	0	0	0
2021/09/17	R186	04/11/2021	8.10	Call	Bond Future	2,827.2300	2.8272	2,652.6600	2.6527	(6.175)	0	0	0
2021/09/17	R186	04/11/2021	8.10	Put	Bond Future	203.8100	0.2038	229.0300	0.2290	12.374	0	0	0
2021/09/17	R186	04/11/2021	8.09	Call	Bond Future	2,789.6800	2.7897	2,615.8000	2.6158	(6.233)	0	0	0
2021/09/17	R186	04/11/2021	8.09	Put	Bond Future	210.0000	0.2100	235.9100	0.2359	12.338	0	0	0
2021/09/17	R186	04/11/2021	7.77	Call	Bond Future	1,687.8800	1.6879	1,544.6600	1.5447	(8.485)	0	0	0
2021/09/17	R186	04/11/2021			Bond Future	7.5090	116.5396	7.5534	116.3398	0.591	0.0000	0.0000	64,537
2021/09/17	R186	04/11/2021	8.11	Call	Bond Future	2,864.9400	2.8649	2,689.6800	2.6897	(6.117)	0	0	0
2021/09/17	R186	04/11/2021	8.11	Put	Bond Future	197.7900	0.1978	222.3200	0.2223	12.402	0	0	0
2021/09/17	R186	04/11/2021	7.77	Put	Bond Future	519.6700	0.5197	576.2400	0.5762	10.886	0	0	15,177
2021/09/17	R186	04/11/2021	8.77	Call	Bond Future	5,527.5100	5.5275	5,330.7100	5.3307	(3.560)	0	0	0
2021/09/17	R186	04/11/2021	8.77	Put	Bond Future	22.2400	0.0222	25.2300	0.0252	13.444	0	0	15,177
2021/09/17	R186	03/02/2022	7.30	Call	Bond Future	803.7300	0.8037	734.1000	0.7341	(8.663)	0	0	0
2021/09/17	R186	03/02/2022	7.30	Put	Bond Future	2,536.4400	2.5364	2,669.2300	2.6692	5.235	0	0	0
2021/09/17	R186	03/02/2022			Bond Future	7.7019	112.5718	7.7493	112.3693	0.616	0.0000	0.0000	0
2021/09/17	R186	03/02/2022	7.29	Call	Bond Future	789.2100	0.7892	720.4600	0.7205	(8.711)	0	0	0
2021/09/17	R186	03/02/2022	7.29	Put	Bond Future	2,565.4700	2.5655	2,699.1400	2.6991	5.210	0	0	0
2021/09/17	R186	03/02/2022	7.28	Call	Bond Future	774.8700	0.7749	706.9900	0.7070	(8.760)	0	0	0
2021/09/17	R186	03/02/2022	7.28	Put	Bond Future	2,594.6900	2.5947	2,729.2300	2.7292	5.185	0	0	0
2021/09/17	R186	05/05/2022	8.32	Call	Bond Future	2,877.0900	2.8771	2,743.0700	2.7431	(4.658)	0	0	0
2021/09/17	R186	05/05/2022	8.32	Put	Bond Future	1,218.9400	1.2189	1,290.0300	1.2900	5.832	0	0	0
2021/09/17	R186	05/05/2022	7.28	Put	Bond Future	3,364.3500	3.3644	3,507.9500	3.5080	4.268	0	0	0
2021/09/17	R186	05/05/2022	7.28	Call	Bond Future	802.7200	0.8027	741.2100	0.7412	(7.663)	0	0	435

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
2021/09/17	R186	05/05/2022			Bond Future	7.9054	113.8933	7.9563	113.6882	0.643	0.0000	0.0000	0
2021/09/17	R186	05/05/2022	8.31	Call	Bond Future	2,850.6700	2.8507	2,717.2600	2.7173	(4.680)	0	0	0
2021/09/17	R186	05/05/2022	8.31	Put	Bond Future	1,232.1400	1.2321	1,303.8400	1.3038	5.819	0	0	0
2021/09/17	R186	05/05/2022	8.30	Call	Bond Future	2,824.3500	2.8244	2,691.5500	2.6915	(4.702)	0	0	0
2021/09/17	R186	05/05/2022	8.30	Put	Bond Future	1,245.4600	1.2455	1,317.7700	1.3178	5.806	0	0	0
2021/09/17	R186	05/05/2022	7.88	Put	Bond Future	1,940.0300	1.9400	2,040.3400	2.0403	5.171	0	0	0
2021/09/17	R186	05/05/2022	7.88	Call	Bond Future	1,837.4600	1.8375	1,732.6600	1.7327	(5.704)	0	0	435
2021/09/17	R186	05/05/2022	8.64	Call	Bond Future	3,778.9200	3.7789	3,627.2700	3.6273	(4.013)	0	0	0
2021/09/17	R186	05/05/2022	8.64	Put	Bond Future	862.3500	0.8623	915.8100	0.9158	6.199	0	0	435
2021/09/17	R186	04/08/2022	8.15	Call	Bond Future	2,207.7400	2.2077	2,098.4400	2.0984	(4.951)	0	0	0
2021/09/17	R186	04/08/2022	8.15	Put	Bond Future	2,108.3100	2.1083	2,206.9800	2.2070	4.680	0	0	0
2021/09/17	R186	04/08/2022			Bond Future	8.1239	109.9510	8.1785	109.7430	0.673	0.0000	0.0000	0
2021/09/17	R186	04/08/2022	8.14	Call	Bond Future	2,187.2100	2.1872	2,078.4900	2.0785	(4.971)	0	0	0
2021/09/17	R186	04/08/2022	8.14	Put	Bond Future	2,125.8500	2.1259	2,225.1000	2.2251	4.669	0	0	0
2021/09/17	R186	04/08/2022	8.13	Call	Bond Future	2,166.7800	2.1668	2,058.6500	2.0587	(4.990)	0	0	0
2021/09/17	R186	04/08/2022	8.13	Put	Bond Future	2,143.5000	2.1435	2,243.3400	2.2433	4.658	0	0	0
2021/09/17	R197	04/11/2021			Bond Future	326.9412	326.9412	326.9394	326.9394	(0.001)	0.0000	0.0000	1,274
2021/09/17	R197	03/02/2022			Bond Future	322.4872	322.4872	322.4846	322.4846	(0.001)	0.0000	0.0000	0
2021/09/17	R197	05/05/2022			Bond Future	326.3488	326.3488	326.3455	326.3455	(0.001)	0.0000	0.0000	0
2021/09/17	R197	04/08/2022			Bond Future	322.0298	322.0298	322.0251	322.0251	(0.001)	0.0000	0.0000	0
2021/09/17	R202	04/11/2021			Bond Future	240.9756	240.9756	240.7584	240.7584	(0.090)	0.0000	0.0000	8,374
2021/09/17	R202	03/02/2022			Bond Future	239.3852	239.3852	239.1648	239.1648	(0.092)	0.0000	0.0000	0
2021/09/17	R202	05/05/2022			Bond Future	242.2515	242.2515	242.0280	242.0280	(0.092)	0.0000	0.0000	0
2021/09/17	R202	04/08/2022			Bond Future	240.8140	240.8140	240.5869	240.5869	(0.094)	0.0000	0.0000	0
2021/09/17	R209	04/11/2021	12.19	Call	Bond Future	10,319.6700	10.3197	9,889.1400	9.8891	(4.172)	0	0	0
2021/09/17	R209	04/11/2021	12.19	Put	Bond Future	9.3900	0.0094	11.5100	0.0115	22.577	0	0	0
2021/09/17	R209	04/11/2021	12.17	Call	Bond Future	10,227.2200	10.2272	9,796.8200	9.7968	(4.208)	0	0	0
2021/09/17	R209	04/11/2021	12.00	Call	Bond Future	9,434.4600	9.4345	9,005.4800	9.0055	(4.547)	0	0	0
2021/09/17	R209	04/11/2021	12.00	Put	Bond Future	16.3100	0.0163	19.9800	0.0200	22.502	0	0	9,000
2021/09/17	R209	04/11/2021	10.50	Call	Bond Future	2,426.1500	2.4262	2,125.3800	2.1254	(12.397)	0	0	0
2021/09/17	R209	04/11/2021	10.00	Call	Bond Future	871.9200	0.8719	708.5800	0.7086	(18.733)	0	0	0
2021/09/17	R209	04/11/2021	10.00	Put	Bond Future	2,124.3300	2.1243	2,393.6400	2.3936	12.677	0	0	3,100
2021/09/17	R209	04/11/2021	10.25	Put	Bond Future	1,323.8300	1.3238	1,520.9900	1.5210	14.893	0	0	9,250
2021/09/17	R209	04/11/2021			Bond Future	10.2121	71.1301	10.2866	70.6974	0.730	0.0000	0.0000	36,304
2021/09/17	R209	04/11/2021	12.18	Call	Bond Future	10,273.4700	10.2735	9,843.0000	9.8430	(4.190)	0	0	0
2021/09/17	R209	04/11/2021	12.18	Put	Bond Future	9.6700	0.0097	11.8500	0.0119	22.544	0	0	0
2021/09/17	R209	04/11/2021	12.17	Put	Bond Future	9.9500	0.0100	12.2000	0.0122	22.613	0	0	0
2021/09/17	R209	04/11/2021	10.50	Put	Bond Future	775.0600	0.7751	906.9400	0.9069	17.015	0	0	150
2021/09/17	R209	04/11/2021	9.50	Put	Bond Future	4,492.9900	4.4930	4,880.1300	4.8801	8.617	0	0	0
2021/09/17	R209	04/11/2021	9.50	Call	Bond Future	161.6700	0.1617	116.1600	0.1162	(28.150)	0	0	6,000
2021/09/17	R209	04/11/2021	10.25	Call	Bond Future	1,544.3700	1.5444	1,308.8800	1.3089	(15.248)	0	0	0
2021/09/17	R209	03/02/2022	11.03	Call	Bond Future	4,513.0300	4.5130	4,186.3800	4.1864	(7.238)	0	0	0
2021/09/17	R209	03/02/2022	11.03	Put	Bond Future	972.7400	0.9727	1,083.9500	1.0839	11.433	0	0	0
2021/09/17	R209	03/02/2022	11.02	Call	Bond Future	4,472.4600	4.4725	4,147.0300	4.1470	(7.276)	0	0	0
2021/09/17	R209	03/02/2022	11.02	Put	Bond Future	985.0500	0.9850	1,097.4800	1.0975	11.414	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
2021/09/17	R209	03/02/2022			Bond Future	10.3846	71.9319	10.4619	71.4940	0.744	0.0000	0.0000	0
2021/09/17	R209	03/02/2022	11.04	Call	Bond Future	4,553.7000	4.5537	4,225.8500	4.2258	(7.200)	0	0	0
2021/09/17	R209	03/02/2022	11.04	Put	Bond Future	960.5800	0.9606	1,070.5900	1.0706	11.452	0	0	0
2021/09/17	R209	05/05/2022	11.44	Call	Bond Future	5,939.3500	5.9393	5,606.8800	5.6069	(5.598)	0	0	0
2021/09/17	R209	05/05/2022	11.44	Put	Bond Future	1,279.9600	1.2800	1,390.5900	1.3906	8.643	0	0	0
2021/09/17	R209	05/05/2022	11.43	Call	Bond Future	5,900.7200	5.9007	5,569.1200	5.5691	(5.620)	0	0	0
2021/09/17	R209	05/05/2022	11.43	Put	Bond Future	1,291.6500	1.2916	1,403.1500	1.4031	8.632	0	0	0
2021/09/17	R209	05/05/2022			Bond Future	10.5587	69.6349	10.6388	69.1918	0.759	0.0000	0.0000	0
2021/09/17	R209	05/05/2022	11.45	Call	Bond Future	5,978.0400	5.9780	5,644.6900	5.6447	(5.576)	0	0	0
2021/09/17	R209	05/05/2022	11.45	Put	Bond Future	1,268.3800	1.2684	1,378.1300	1.3781	8.653	0	0	0
2021/09/17	R209	04/08/2022	10.58	Call	Bond Future	2,930.6900	2.9307	2,713.7900	2.7138	(7.401)	0	0	0
2021/09/17	R209	04/08/2022	10.58	Put	Bond Future	3,787.7700	3.7878	4,019.5200	4.0195	6.118	0	0	0
2021/09/17	R209	04/08/2022	10.57	Put	Bond Future	3,816.8700	3.8169	4,049.8200	4.0498	6.103	0	0	0
2021/09/17	R209	04/08/2022			Bond Future	10.7367	70.4445	10.8199	69.9959	0.774	0.0000	0.0000	0
2021/09/17	R209	04/08/2022	10.59	Call	Bond Future	2,956.9000	2.9569	2,738.8100	2.7388	(7.376)	0	0	0
2021/09/17	R209	04/08/2022	10.59	Put	Bond Future	3,758.8500	3.7588	3,989.4100	3.9894	6.134	0	0	0
2021/09/17	R209	04/08/2022	10.57	Call	Bond Future	2,904.5900	2.9046	2,688.8900	2.6889	(7.426)	0	0	0
2021/09/17	R210	04/11/2021			Bond Future	212.1572	212.1572	211.9127	211.9127	(0.115)	0.0000	0.0000	1,486
2021/09/17	R210	03/02/2022			Bond Future	214.6007	214.6007	214.3527	214.3527	(0.116)	0.0000	0.0000	0
2021/09/17	R210	05/05/2022			Bond Future	214.3166	214.3166	214.0649	214.0649	(0.117)	0.0000	0.0000	0
2021/09/17	R210	04/08/2022			Bond Future	216.9813	216.9813	216.7263	216.7263	(0.118)	0.0000	0.0000	0
2021/09/17	R212	04/11/2021			Bond Future	175.0145	175.0145	175.0226	175.0226	0.005	0.0000	0.0000	3,525
2021/09/17	R213	04/11/2021	11.10	Put	Bond Future	15.1500	0.0151	19.0200	0.0190	25.545	0	0	0
2021/09/17	R213	04/11/2021	11.11	Call	Bond Future	9,050.8600	9.0509	8,614.8600	8.6149	(4.817)	0	0	0
2021/09/17	R213	04/11/2021	11.09	Put	Bond Future	15.6300	0.0156	19.6200	0.0196	25.528	0	0	0
2021/09/17	R213	04/11/2021			Bond Future	9.3574	86.8978	9.4370	86.4581	0.851	0.0000	0.0000	10,449
2021/09/17	R213	04/11/2021	11.10	Call	Bond Future	9,003.3800	9.0034	8,567.4900	8.5675	(4.841)	0	0	0
2021/09/17	R213	04/11/2021	11.11	Put	Bond Future	14.6800	0.0147	18.4400	0.0184	25.613	0	0	0
2021/09/17	R213	04/11/2021	11.09	Call	Bond Future	8,955.8800	8.9559	8,520.1100	8.5201	(4.866)	0	0	0
2021/09/17	R213	03/02/2022	9.98	Call	Bond Future	3,536.6100	3.5366	3,237.3400	3.2373	(8.462)	0	0	0
2021/09/17	R213	03/02/2022	9.98	Put	Bond Future	1,266.3500	1.2664	1,412.1300	1.4121	11.512	0	0	0
2021/09/17	R213	03/02/2022	9.58	Put	Bond Future	2,077.3500	2.0774	2,288.7100	2.2887	10.175	0	0	200
2021/09/17	R213	03/02/2022	8.63	Put	Bond Future	5,537.2500	5.5373	5,911.3200	5.9113	6.756	0	0	0
2021/09/17	R213	03/02/2022	8.63	Call	Bond Future	407.8400	0.4078	336.8600	0.3369	(17.404)	0	0	200
2021/09/17	R213	03/02/2022	8.80	Put	Bond Future	4,757.7700	4.7578	5,106.9100	5.1069	7.338	0	0	0
2021/09/17	R213	03/02/2022	8.80	Call	Bond Future	605.7100	0.6057	509.8000	0.5098	(15.834)	0	0	102
2021/09/17	R213	03/02/2022	10.60	Put	Bond Future	577.0600	0.5771	651.5700	0.6516	12.912	0	0	430
2021/09/17	R213	03/02/2022	10.00	Call	Bond Future	3,608.4700	3.6085	3,306.2700	3.3063	(8.375)	0	0	0
2021/09/17	R213	03/02/2022	10.00	Put	Bond Future	1,234.5800	1.2346	1,377.4300	1.3774	11.571	0	0	430
2021/09/17	R213	03/02/2022	9.22	Put	Bond Future	3,133.7400	3.1337	3,410.3900	3.4104	8.828	0	0	0
2021/09/17	R213	03/02/2022	10.67	Call	Bond Future	6,277.1300	6.2771	5,900.8000	5.9008	(5.995)	0	0	0
2021/09/17	R213	03/02/2022	10.67	Put	Bond Future	526.9300	0.5269	595.6500	0.5956	13.042	0	0	220
2021/09/17	R213	03/02/2022			Bond Future	9.5498	87.8773	9.6329	87.4323	0.871	0.0000	0.0000	0
2021/09/17	R213	03/02/2022	9.97	Call	Bond Future	3,500.9900	3.5010	3,203.1900	3.2032	(8.506)	0	0	0
2021/09/17	R213	03/02/2022	9.97	Put	Bond Future	1,282.6000	1.2826	1,429.8500	1.4299	11.481	0	0	0

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2021/09/17	R213	03/02/2022	9.96	Call	Bond Future	3,465.3000	3.4653	3,168.9900	3.1690	(8.551)	0	0	0
2021/09/17	R213	03/02/2022	9.96	Put	Bond Future	1,298.8300	1.2988	1,447.5700	1.4476	11.452	0	0	0
2021/09/17	R213	03/02/2022	10.15	Call	Bond Future	4,169.9600	4.1700	3,847.3200	3.8473	(7.737)	0	0	0
2021/09/17	R213	03/02/2022	10.15	Put	Bond Future	1,024.2100	1.0242	1,146.6200	1.1466	11.952	0	0	200
2021/09/17	R213	03/02/2022	9.58	Call	Bond Future	2,239.3700	2.2394	2,005.6800	2.0057	(10.436)	0	0	0
2021/09/17	R213	03/02/2022	10.25	Call	Bond Future	4,558.1500	4.5581	4,223.1700	4.2232	(7.349)	0	0	0
2021/09/17	R213	03/02/2022	10.25	Put	Bond Future	903.0100	0.9030	1,013.0800	1.0131	12.189	0	0	102
2021/09/17	R213	03/02/2022	9.76	Call	Bond Future	2,784.2000	2.7842	2,519.4600	2.5195	(9.509)	0	0	0
2021/09/17	R213	03/02/2022	9.76	Put	Bond Future	1,664.9900	1.6650	1,845.3000	1.8453	10.829	0	0	102
2021/09/17	R213	03/02/2022	10.60	Call	Bond Future	5,983.0000	5.9830	5,612.4600	5.6125	(6.193)	0	0	0
2021/09/17	R213	03/02/2022	9.22	Call	Bond Future	1,338.7700	1.3388	1,170.3700	1.1704	(12.579)	0	0	430
2021/09/17	R213	03/02/2022	10.17	Call	Bond Future	4,246.8500	4.2469	3,921.6600	3.9217	(7.657)	0	0	0
2021/09/17	R213	03/02/2022	10.17	Put	Bond Future	998.8900	0.9989	1,118.7500	1.1188	11.999	0	0	220
2021/09/17	R213	03/02/2022	9.15	Put	Bond Future	3,374.0200	3.3740	3,663.3900	3.6634	8.576	0	0	0
2021/09/17	R213	03/02/2022	9.15	Call	Bond Future	1,191.8000	1.1918	1,036.1200	1.0361	(13.063)	0	0	220
2021/09/17	R213	05/05/2022	10.65	Put	Bond Future	1,135.3100	1.1353	1,246.1100	1.2461	9.759	0	0	0
2021/09/17	R213	05/05/2022	10.63	Call	Bond Future	5,637.4700	5.6375	5,299.6700	5.2997	(5.992)	0	0	0
2021/09/17	R213	05/05/2022			Bond Future	9.7394	85.3768	9.8261	84.9264	0.891	0.0000	0.0000	0
2021/09/17	R213	05/05/2022	10.64	Call	Bond Future	5,675.0600	5.6751	5,336.3500	5.3363	(5.968)	0	0	0
2021/09/17	R213	05/05/2022	10.64	Put	Bond Future	1,146.1500	1.1461	1,257.8700	1.2579	9.747	0	0	0
2021/09/17	R213	05/05/2022	10.65	Call	Bond Future	5,712.7100	5.7127	5,373.0800	5.3731	(5.945)	0	0	0
2021/09/17	R213	05/05/2022	10.63	Put	Bond Future	1,157.1000	1.1571	1,269.7300	1.2697	9.734	0	0	0
2021/09/17	R213	04/08/2022	9.89	Call	Bond Future	2,974.7500	2.9748	2,744.7600	2.7448	(7.731)	0	0	0
2021/09/17	R213	04/08/2022	9.90	Put	Bond Future	3,194.3700	3.1944	3,419.4500	3.4194	7.046	0	0	0
2021/09/17	R213	04/08/2022	9.88	Call	Bond Future	2,949.0600	2.9491	2,720.2800	2.7203	(7.758)	0	0	0
2021/09/17	R213	04/08/2022			Bond Future	9.9383	86.3732	10.0290	85.9169	0.912	0.0000	0.0000	0
2021/09/17	R213	04/08/2022	9.89	Put	Bond Future	3,219.2500	3.2193	3,445.5200	3.4455	7.029	0	0	0
2021/09/17	R213	04/08/2022	9.90	Call	Bond Future	3,000.5500	3.0006	2,769.3700	2.7694	(7.705)	0	0	0
2021/09/17	R213	04/08/2022	9.88	Put	Bond Future	3,244.2700	3.2443	3,471.7500	3.4718	7.012	0	0	0
2021/09/17	R214	04/11/2021	12.47	Call	Bond Future	9,896.8300	9.8968	9,517.4400	9.5174	(3.833)	0	0	0
2021/09/17	R214	04/11/2021	12.46	Call	Bond Future	9,851.0800	9.8511	9,471.7700	9.4718	(3.850)	0	0	0
2021/09/17	R214	04/11/2021	12.46	Put	Bond Future	19.3200	0.0193	22.5300	0.0225	16.615	0	0	0
2021/09/17	R214	04/11/2021			Bond Future	10.5923	67.8694	10.6566	67.4869	0.608	0.0000	0.0000	17,810
2021/09/17	R214	04/11/2021	12.47	Put	Bond Future	18.8400	0.0188	21.9700	0.0220	16.614	0	0	0
2021/09/17	R214	04/11/2021	12.48	Call	Bond Future	9,942.5200	9.9425	9,563.0500	9.5630	(3.817)	0	0	0
2021/09/17	R214	04/11/2021	12.48	Put	Bond Future	18.3700	0.0184	21.4200	0.0214	16.603	0	0	0
2021/09/17	R214	03/02/2022	11.40	Put	Bond Future	1,055.9700	1.0560	1,155.0900	1.1551	9.387	0	0	0
2021/09/17	R214	03/02/2022	11.41	Call	Bond Future	4,634.2900	4.6343	4,345.3100	4.3453	(6.236)	0	0	0
2021/09/17	R214	03/02/2022	11.39	Put	Bond Future	1,068.7700	1.0688	1,168.9300	1.1689	9.372	0	0	0
2021/09/17	R214	03/02/2022			Bond Future	10.7653	68.6344	10.8321	68.2473	0.621	0.0000	0.0000	0
2021/09/17	R214	03/02/2022	11.40	Call	Bond Future	4,593.4800	4.5935	4,305.5400	4.3055	(6.268)	0	0	0
2021/09/17	R214	03/02/2022	11.41	Put	Bond Future	1,043.4700	1.0435	1,141.5500	1.1416	9.399	0	0	0
2021/09/17	R214	03/02/2022	11.39	Call	Bond Future	4,552.9000	4.5529	4,266.0000	4.2660	(6.301)	0	0	0
2021/09/17	R214	05/05/2022	11.74	Put	Bond Future	1,372.0200	1.3720	1,473.7000	1.4737	7.411	0	0	0
2021/09/17	R214	05/05/2022	11.75	Call	Bond Future	5,750.6800	5.7507	5,459.8000	5.4598	(5.058)	0	0	0
2021/09/17	R214	05/05/2022	11.73	Put	Bond Future	1,384.4400	1.3844	1,486.9200	1.4869	7.402	0	0	0
2021/09/17	R214	05/05/2022			Bond Future	10.9335	66.1605	11.0028	65.7687	0.634	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
2021/09/17	R214	05/05/2022	11.74	Call	Bond Future	5,711.9000	5.7119	5,421.8200	5.4218	(5.079)	0	0	0
2021/09/17	R214	05/05/2022	11.75	Put	Bond Future	1,359.9000	1.3599	1,460.7800	1.4608	7.418	0	0	0
2021/09/17	R214	05/05/2022	11.73	Call	Bond Future	5,673.3500	5.6734	5,384.0700	5.3841	(5.099)	0	0	0
2021/09/17	R214	04/08/2022	10.98	Put	Bond Future	3,810.9100	3.8109	4,010.5600	4.0106	5.239	0	0	0
2021/09/17	R214	04/08/2022	10.99	Call	Bond Future	3,124.1000	3.1241	2,926.0200	2.9260	(6.340)	0	0	0
2021/09/17	R214	04/08/2022			Bond Future	11.1077	66.9286	11.1797	66.5319	0.648	0.0000	0.0000	0
2021/09/17	R214	04/08/2022	10.98	Call	Bond Future	3,096.8900	3.0969	2,899.8600	2.8999	(6.362)	0	0	0
2021/09/17	R214	04/08/2022	10.99	Put	Bond Future	3,781.7800	3.7818	3,980.3800	3.9804	5.251	0	0	0
2021/09/17	R214	04/08/2022	10.97	Call	Bond Future	3,070.0400	3.0700	2,874.0600	2.8741	(6.384)	0	0	0
2021/09/17	R214	04/08/2022	10.97	Put	Bond Future	3,840.4800	3.8405	4,041.1800	4.0412	5.226	0	0	0
2021/09/17	R248	04/11/2021	12.85	Call	Bond Future	14,749.9900	14.7500	14,224.4300	14.2244	(3.563)	0	0	0
2021/09/17	R248	04/11/2021	12.85	Put	Bond Future	7.2600	0.0073	8.6700	0.0087	19.421	0	0	0
2021/09/17	R248	04/11/2021	10.80	Put	Bond Future	1,105.0300	1.1050	1,276.0200	1.2760	15.474	0	0	0
2021/09/17	R248	04/11/2021	10.80	Call	Bond Future	2,929.8200	2.9298	2,573.8400	2.5738	(12.150)	0	0	1,050
2021/09/17	R248	04/11/2021	10.20	Put	Bond Future	3,530.7800	3.5308	3,907.6600	3.9077	10.674	0	0	0
2021/09/17	R248	04/11/2021			Bond Future	10.5558	85.7010	10.6254	85.1740	0.659	0.0000	0.0000	168,143
2021/09/17	R248	04/11/2021	12.84	Call	Bond Future	14,696.2200	14.6962	14,170.7000	14.1707	(3.576)	0	0	0
2021/09/17	R248	04/11/2021	12.84	Put	Bond Future	7.5200	0.0075	8.9700	0.0090	19.282	0	0	0
2021/09/17	R248	04/11/2021	12.83	Call	Bond Future	14,642.3700	14.6424	14,116.9000	14.1169	(3.589)	0	0	0
2021/09/17	R248	04/11/2021	12.83	Put	Bond Future	7.7800	0.0078	9.2800	0.0093	19.280	0	0	0
2021/09/17	R248	04/11/2021	10.30	Put	Bond Future	2,979.9900	2.9800	3,322.6800	3.3227	11.500	0	0	0
2021/09/17	R248	04/11/2021	10.30	Call	Bond Future	991.9200	0.9919	807.6400	0.8076	(18.578)	0	0	0
2021/09/17	R248	04/11/2021	9.60	Put	Bond Future	7,931.9500	7.9320	8,437.3700	8.4374	6.372	0	0	0
2021/09/17	R248	04/11/2021	9.60	Call	Bond Future	67.9800	0.0680	46.4300	0.0464	(31.701)	0	0	0
2021/09/17	R248	04/11/2021	10.20	Call	Bond Future	743.2600	0.7433	593.1700	0.5932	(20.193)	0	0	1,050
2021/09/17	R248	03/02/2022	11.48	Call	Bond Future	6,384.8700	6.3849	5,971.7200	5.9717	(6.471)	0	0	0
2021/09/17	R248	03/02/2022	11.49	Put	Bond Future	1,101.0700	1.1011	1,219.8200	1.2198	10.785	0	0	0
2021/09/17	R248	03/02/2022	11.47	Call	Bond Future	6,332.3200	6.3323	5,920.4700	5.9205	(6.504)	0	0	0
2021/09/17	R248	03/02/2022	9.80	Put	Bond Future	7,849.3900	7.8494	8,305.6500	8.3057	5.813	0	0	0
2021/09/17	R248	03/02/2022	9.80	Call	Bond Future	463.5900	0.4636	386.6700	0.3867	(16.592)	0	0	1,300
2021/09/17	R248	03/02/2022	10.50	Put	Bond Future	3,751.3200	3.7513	4,058.7700	4.0588	8.196	0	0	0
2021/09/17	R248	03/02/2022	10.50	Call	Bond Future	2,046.0700	2.0461	1,820.3400	1.8203	(11.032)	0	0	1,300
2021/09/17	R248	03/02/2022			Bond Future	10.7262	86.6669	10.7986	86.1338	0.675	0.0000	0.0000	0
2021/09/17	R248	03/02/2022	11.48	Put	Bond Future	1,114.3900	1.1144	1,234.4200	1.2344	10.771	0	0	0
2021/09/17	R248	03/02/2022	11.49	Call	Bond Future	6,437.4700	6.4375	6,023.0400	6.0230	(6.438)	0	0	0
2021/09/17	R248	03/02/2022	11.47	Put	Bond Future	1,127.8700	1.1279	1,249.2000	1.2492	10.757	0	0	0
2021/09/17	R248	05/05/2022	11.80	Call	Bond Future	7,647.7100	7.6477	7,237.0800	7.2371	(5.369)	0	0	0
2021/09/17	R248	05/05/2022	11.79	Call	Bond Future	7,598.4700	7.5985	7,188.8700	7.1889	(5.391)	0	0	0
2021/09/17	R248	05/05/2022	11.79	Put	Bond Future	1,544.0000	1.5440	1,673.9900	1.6740	8.419	0	0	0
2021/09/17	R248	05/05/2022			Bond Future	10.8919	83.2695	10.9671	82.7299	0.691	0.0000	0.0000	0
2021/09/17	R248	05/05/2022	11.80	Put	Bond Future	1,530.3300	1.5303	1,659.2900	1.6593	8.427	0	0	0
2021/09/17	R248	05/05/2022	11.81	Call	Bond Future	7,696.9900	7.6970	7,285.3400	7.2853	(5.348)	0	0	0
2021/09/17	R248	05/05/2022	11.81	Put	Bond Future	1,516.7800	1.5168	1,644.7200	1.6447	8.435	0	0	0
2021/09/17	R248	04/08/2022	10.99	Call	Bond Future	4,007.8900	4.0079	3,730.5300	3.7305	(6.920)	0	0	0
2021/09/17	R248	04/08/2022	10.99	Put	Bond Future	4,527.3100	4.5273	4,796.3200	4.7963	5.942	0	0	0
2021/09/17	R248	04/08/2022	10.98	Call	Bond Future	3,972.8000	3.9728	3,696.9100	3.6969	(6.944)	0	0	0
2021/09/17	R248	04/08/2022	10.98	Put	Bond Future	4,563.2300	4.5632	4,833.7100	4.8337	5.927	0	0	0

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2021/09/17	R248	04/08/2022			Bond Future	11.0636	84.2365	11.1419	83.6902	0.708	0.0000	0.0000	0
2021/09/17	R248	04/08/2022	11.00	Call	Bond Future	4,042.8000	4.0428	3,763.9800	3.7640	(6.897)	0	0	0
2021/09/17	R248	04/08/2022	11.00	Put	Bond Future	4,491.3100	4.4913	4,758.8600	4.7589	5.957	0	0	0

**Total** **1119774**