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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/10/2021 TO 13/10/2021

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
2021/10/13	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	2025 04/11/2021			Bond Future	155.3641	155.3641	155.5000	155.5000	0.087	0.0000	0.0000	4,792
2021/10/13	2025 03/02/2022			Bond Future	155.5671	155.5671	155.7023	155.7023	0.087	0.0000	0.0000	1,013
2021/10/13	2025 05/05/2022			Bond Future	157.4320	157.4320	157.5678	157.5678	0.086	0.0000	0.0000	164
2021/10/13	2025 04/08/2022			Bond Future	157.7639	157.7639	157.9010	157.9010	0.087	0.0000	0.0000	0
2021/10/13	2029 04/11/2021			Bond Future	114.4881	114.4881	114.6747	114.6747	0.163	0.0000	0.0000	2,395
2021/10/13	2029 03/02/2022			Bond Future	115.8048	115.8048	115.9918	115.9918	0.161	0.0000	0.0000	2,415
2021/10/13	2029 05/05/2022			Bond Future	115.9933	115.9933	116.1819	116.1819	0.163	0.0000	0.0000	186

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/13	2029	04/08/2022			Bond Future	117.4303	117.4303	117.6207	117.6207	0.162	0.0000	0.0000	0
2021/10/13	2030	04/11/2021	8.27	Call	Bond Future	0.0400	0.0000	0.1700	0.0002	325.000	0	0	300
2021/10/13	2030	04/11/2021	8.27	Put	Bond Future	7,458.6900	7.4587	6,427.5900	6.4276	(13.824)	0	0	0
2021/10/13	2030	04/11/2021	8.77	Put	Bond Future	4,606.6000	4.6066	3,590.0800	3.5901	(22.067)	0	0	0
2021/10/13	2030	04/11/2021	11.26	Call	Bond Future	8,153.7400	8.1537	9,184.7800	9.1848	12.645	0	0	0
2021/10/13	2030	04/11/2021	11.44	Put	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	300
2021/10/13	2030	04/11/2021	10.59	Put	Bond Future	13.6000	0.0136	2.9800	0.0030	(78.088)	0	0	0
2021/10/13	2030	04/11/2021	10.60	Call	Bond Future	5,011.5300	5.0115	6,032.6800	6.0327	20.376	0	0	0
2021/10/13	2030	04/11/2021	10.60	Put	Bond Future	12.8800	0.0129	2.8000	0.0028	(78.261)	0	0	0
2021/10/13	2030	04/11/2021	9.30	Put	Bond Future	1,922.6500	1.9226	1,151.4200	1.1514	(40.113)	0	0	0
2021/10/13	2030	04/11/2021	9.35	Call	Bond Future	301.2300	0.3012	608.4600	0.6085	101.992	0	0	0
2021/10/13	2030	04/11/2021	9.35	Put	Bond Future	1,716.2400	1.7162	992.2400	0.9922	(42.185)	0	0	9,100
2021/10/13	2030	04/11/2021	9.40	Put	Bond Future	0.0000	0.0000	848.1500	0.8481	100.000	0	0	0
2021/10/13	2030	04/11/2021	9.20	Call	Bond Future	142.0000	0.1420	319.0500	0.3191	124.683	0	0	29
2021/10/13	2030	04/11/2021			Bond Future	9.6160	93.1285	9.4216	94.1597	(2.021)	0.0000	0.0000	93,458
2021/10/13	2030	04/11/2021	8.75	Call	Bond Future	5.7100	0.0057	18.3700	0.0184	221.716	0	0	3,250
2021/10/13	2030	04/11/2021	8.75	Put	Bond Future	4,717.8200	4.7178	3,699.2500	3.6993	(21.590)	0	0	0
2021/10/13	2030	04/11/2021	8.77	Call	Bond Future	6.7900	0.0068	21.5000	0.0215	216.642	0	0	300
2021/10/13	2030	04/11/2021	10.61	Call	Bond Future	5,059.8000	5.0598	6,081.4700	6.0815	20.192	0	0	0
2021/10/13	2030	04/11/2021	10.61	Put	Bond Future	12.1900	0.0122	2.6300	0.0026	(78.425)	0	0	0
2021/10/13	2030	04/11/2021	11.26	Put	Bond Future	0.2200	0.0002	0.0300	0.0000	(86.364)	0	0	29
2021/10/13	2030	04/11/2021	11.44	Call	Bond Future	8,987.7900	8.9878	10,018.9700	10.0190	11.473	0	0	0
2021/10/13	2030	04/11/2021	9.90	Call	Bond Future	1,795.5600	1.7956	2,629.1800	2.6292	46.427	0	0	29
2021/10/13	2030	04/11/2021	9.90	Put	Bond Future	315.1600	0.3152	117.5500	0.1176	(62.701)	0	0	0
2021/10/13	2030	04/11/2021	10.59	Call	Bond Future	4,963.2600	4.9633	5,983.8700	5.9839	20.563	0	0	0
2021/10/13	2030	04/11/2021	9.30	Call	Bond Future	238.4900	0.2385	498.4900	0.4985	109.019	0	0	0
2021/10/13	2030	04/11/2021	9.40	Call	Bond Future	0.0000	0.0000	732.5100	0.7325	100.000	0	0	560
2021/10/13	2030	04/11/2021	8.80	Call	Bond Future	0.0000	0.0000	27.0400	0.0270	100.000	0	0	560
2021/10/13	2030	04/11/2021	8.80	Put	Bond Future	0.0000	0.0000	3,427.4800	3.4275	100.000	0	0	0
2021/10/13	2030	04/11/2021	9.20	Put	Bond Future	2,367.4800	2.3675	1,513.3000	1.5133	(36.080)	0	0	0
2021/10/13	2030	04/11/2021	9.25	Call	Bond Future	186.0200	0.1860	402.4300	0.4024	116.337	0	0	0
2021/10/13	2030	04/11/2021	9.25	Put	Bond Future	2,140.3400	2.1403	1,325.5200	1.3255	(38.070)	0	0	5,000
2021/10/13	2030	03/02/2022	9.45	Call	Bond Future	979.2500	0.9792	1,332.8500	1.3328	36.109	0	0	0
2021/10/13	2030	03/02/2022	9.45	Put	Bond Future	2,981.0900	2.9811	2,293.3100	2.2933	(23.071)	0	0	0
2021/10/13	2030	03/02/2022	8.39	Call	Bond Future	69.8200	0.0698	111.7100	0.1117	59.997	0	0	101
2021/10/13	2030	03/02/2022	8.39	Put	Bond Future	7,835.1000	7.8351	6,835.6100	6.8356	(12.757)	0	0	0
2021/10/13	2030	03/02/2022	8.85	Call	Bond Future	244.4200	0.2444	367.9400	0.3679	50.536	0	0	1,000
2021/10/13	2030	03/02/2022	8.85	Put	Bond Future	5,453.6900	5.4537	4,535.8300	4.5358	(16.830)	0	0	0
2021/10/13	2030	03/02/2022	9.35	Call	Bond Future	807.0300	0.8070	1,115.1100	1.1151	38.175	0	0	0
2021/10/13	2030	03/02/2022	9.35	Put	Bond Future	3,333.7600	3.3338	2,600.4600	2.6005	(21.996)	0	0	101
2021/10/13	2030	03/02/2022			Bond Future	9.8382	90.1726	9.6349	91.2140	(2.067)	0.0000	0.0000	64,257
2021/10/13	2030	03/02/2022	9.60	Call	Bond Future	1,275.0400	1.2750	1,698.3000	1.6983	33.196	0	0	1,000
2021/10/13	2030	03/02/2022	9.60	Put	Bond Future	2,496.6800	2.4967	1,878.5600	1.8786	(24.758)	0	0	0
2021/10/13	2030	03/02/2022	9.78	Call	Bond Future	1,692.4800	1.6925	2,199.9600	2.2000	29.984	0	0	0
2021/10/13	2030	03/02/2022	9.78	Put	Bond Future	1,989.0200	1.9890	1,455.1200	1.4551	(26.842)	0	0	101
2021/10/13	2030	03/02/2022	10.85	Call	Bond Future	5,400.7300	5.4007	6,282.0400	6.2820	16.318	0	0	0
2021/10/13	2030	03/02/2022	10.85	Put	Bond Future	439.8200	0.4398	279.7500	0.2798	(36.394)	0	0	1,000

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
2021/10/13	2030	03/02/2022	9.43	Call	Bond Future	943.0500	0.9431	1,287.3700	1.2874	36.511	0	0	0
2021/10/13	2030	03/02/2022	9.43	Put	Bond Future	3,049.5600	3.0496	2,352.5000	2.3525	(22.858)	0	0	0
2021/10/13	2030	03/02/2022	9.44	Call	Bond Future	960.9500	0.9609	1,309.9900	1.3100	36.322	0	0	0
2021/10/13	2030	03/02/2022	9.44	Put	Bond Future	3,015.1100	3.0151	2,322.7700	2.3228	(22.962)	0	0	0
2021/10/13	2030	05/05/2022	10.21	Call	Bond Future	2,729.3700	2.7294	3,306.4500	3.3064	21.143	0	0	0
2021/10/13	2030	05/05/2022	10.21	Put	Bond Future	2,042.6900	2.0427	1,566.8000	1.5668	(23.297)	0	0	0
2021/10/13	2030	05/05/2022	9.95	Call	Bond Future	2,059.6600	2.0597	2,542.9400	2.5429	23.464	0	0	0
2021/10/13	2030	05/05/2022	8.81	Put	Bond Future	6,812.7100	6.8127	5,885.6400	5.8856	(13.608)	0	0	0
2021/10/13	2030	05/05/2022	8.89	Put	Bond Future	6,437.1500	6.4372	5,525.7100	5.5257	(14.159)	0	0	0
2021/10/13	2030	05/05/2022	8.14	Call	Bond Future	94.3000	0.0943	135.0500	0.1351	43.213	0	0	1,800
2021/10/13	2030	05/05/2022	8.14	Put	Bond Future	10,238.4300	10.2384	9,226.2100	9.2262	(9.886)	0	0	0
2021/10/13	2030	05/05/2022	8.47	Call	Bond Future	185.8200	0.1858	259.3200	0.2593	39.554	0	0	1,073
2021/10/13	2030	05/05/2022			Bond Future	10.0694	91.2325	9.8564	92.2855	(2.115)	0.0000	0.0000	14,728
2021/10/13	2030	05/05/2022	11.04	Call	Bond Future	5,486.9100	5.4869	6,296.1100	6.2961	14.748	0	0	0
2021/10/13	2030	05/05/2022	11.04	Put	Bond Future	882.9500	0.8830	639.1800	0.6392	(27.609)	0	0	1,800
2021/10/13	2030	05/05/2022	9.95	Put	Bond Future	2,647.8000	2.6478	2,078.1100	2.0781	(21.516)	0	0	1,073
2021/10/13	2030	05/05/2022	10.19	Call	Bond Future	2,674.6200	2.6746	3,244.3000	3.2443	21.299	0	0	0
2021/10/13	2030	05/05/2022	10.19	Put	Bond Future	2,085.1700	2.0852	1,601.8800	1.6019	(23.177)	0	0	0
2021/10/13	2030	05/05/2022	10.20	Call	Bond Future	2,701.9300	2.7019	3,275.3100	3.2753	21.221	0	0	0
2021/10/13	2030	05/05/2022	10.20	Put	Bond Future	2,063.8500	2.0638	1,584.2600	1.5843	(23.238)	0	0	200
2021/10/13	2030	05/05/2022	8.81	Call	Bond Future	349.9600	0.3500	475.8600	0.4759	35.976	0	0	200
2021/10/13	2030	05/05/2022	8.89	Call	Bond Future	402.3300	0.4023	543.8600	0.5439	35.178	0	0	1,800
2021/10/13	2030	05/05/2022	9.35	Call	Bond Future	904.8400	0.9048	1,176.4300	1.1764	30.015	0	0	0
2021/10/13	2030	05/05/2022	9.35	Put	Bond Future	4,525.7000	4.5257	3,744.3200	3.7443	(17.265)	0	0	1,073
2021/10/13	2030	05/05/2022	7.73	Call	Bond Future	35.9100	0.0359	52.9200	0.0529	47.368	0	0	200
2021/10/13	2030	05/05/2022	7.73	Put	Bond Future	12,521.3700	12.5214	11,485.4100	11.4854	(8.274)	0	0	0
2021/10/13	2030	05/05/2022	8.47	Put	Bond Future	8,494.7300	8.4947	7,515.2600	7.5153	(11.530)	0	0	0
2021/10/13	2030	04/08/2022	9.56	Call	Bond Future	1,189.6600	1.1897	1,495.6400	1.4956	25.720	0	0	0
2021/10/13	2030	04/08/2022	9.56	Put	Bond Future	4,870.4800	4.8705	4,110.6100	4.1106	(15.602)	0	0	0
2021/10/13	2030	04/08/2022	10.95	Call	Bond Future	4,541.5800	4.5416	5,254.6300	5.2546	15.700	0	0	0
2021/10/13	2030	04/08/2022	10.95	Put	Bond Future	1,621.3200	1.6213	1,268.5200	1.2685	(21.760)	0	0	800
2021/10/13	2030	04/08/2022			Bond Future	10.3187	88.2878	10.0949	89.3537	(2.169)	0.0000	0.0000	0
2021/10/13	2030	04/08/2022	9.05	Call	Bond Future	581.0300	0.5810	757.9500	0.7580	30.449	0	0	800
2021/10/13	2030	04/08/2022	9.05	Put	Bond Future	6,846.4000	6.8464	5,957.4700	5.9575	(12.984)	0	0	0
2021/10/13	2030	04/08/2022	9.54	Call	Bond Future	1,158.5600	1.1586	1,458.7700	1.4588	25.912	0	0	0
2021/10/13	2030	04/08/2022	9.54	Put	Bond Future	4,939.0300	4.9390	4,173.3900	4.1734	(15.502)	0	0	0
2021/10/13	2030	04/08/2022	9.55	Call	Bond Future	1,174.0500	1.1741	1,477.1400	1.4771	25.816	0	0	0
2021/10/13	2030	04/08/2022	9.55	Put	Bond Future	4,904.6800	4.9047	4,141.9200	4.1419	(15.552)	0	0	0
2021/10/13	2030	04/08/2022	8.30	Call	Bond Future	175.6200	0.1756	239.7200	0.2397	36.499	0	0	800
2021/10/13	2030	04/08/2022	8.30	Put	Bond Future	10,411.4300	10.4114	9,409.6800	9.4097	(9.622)	0	0	0
2021/10/13	2032	04/11/2021	9.83	Call	Bond Future	177.7600	0.1778	368.1500	0.3681	107.105	0	0	700
2021/10/13	2032	04/11/2021	11.69	Call	Bond Future	8,134.1000	8.1341	9,147.5500	9.1475	12.459	0	0	0
2021/10/13	2032	04/11/2021	11.70	Call	Bond Future	8,184.7500	8.1848	9,198.2300	9.1982	12.383	0	0	0
2021/10/13	2032	04/11/2021	11.71	Put	Bond Future	0.4300	0.0004	0.0600	0.0001	(86.047)	0	0	0
2021/10/13	2032	04/11/2021			Bond Future	10.1896	88.6317	10.0158	89.6456	(1.706)	0.0000	0.0000	113,701
2021/10/13	2032	04/11/2021	9.33	Call	Bond Future	4.0400	0.0040	12.5700	0.0126	211.139	0	0	700
2021/10/13	2032	04/11/2021	9.33	Put	Bond Future	5,175.4300	5.1754	4,170.0800	4.1701	(19.425)	0	0	0

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2021/10/13	2032	04/11/2021	9.83	Put	Bond Future	2,293.0600	2.2931	1,469.5700	1.4696	(35.912)	0	0	0
2021/10/13	2032	04/11/2021	11.69	Put	Bond Future	0.5000	0.0005	0.0700	0.0001	(86.000)	0	0	0
2021/10/13	2032	04/11/2021	11.70	Put	Bond Future	0.4600	0.0005	0.0600	0.0001	(86.957)	0	0	0
2021/10/13	2032	04/11/2021	11.71	Call	Bond Future	8,235.3700	8.2354	9,248.8800	9.2489	12.307	0	0	0
2021/10/13	2032	04/11/2021	12.81	Call	Bond Future	13,546.0900	13.5461	14,559.9700	14.5600	7.485	0	0	0
2021/10/13	2032	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2021/10/13	2032	03/02/2022	11.13	Call	Bond Future	4,637.7800	4.6378	5,423.5900	5.4236	16.944	0	0	0
2021/10/13	2032	03/02/2022	11.13	Put	Bond Future	707.1500	0.7072	468.9700	0.4690	(33.682)	0	0	210
2021/10/13	2032	03/02/2022	10.65	Call	Bond Future	2,759.2000	2.7592	3,370.8300	3.3708	22.167	0	0	0
2021/10/13	2032	03/02/2022	10.65	Put	Bond Future	1,411.3600	1.4114	999.0000	0.9990	(29.217)	0	0	1,050
2021/10/13	2032	03/02/2022	10.66	Call	Bond Future	2,793.8600	2.7939	3,409.7900	3.4098	22.046	0	0	0
2021/10/13	2032	03/02/2022	10.66	Put	Bond Future	1,391.1100	1.3911	983.0500	0.9831	(29.333)	0	0	97
2021/10/13	2032	03/02/2022	10.45	Put	Bond Future	1,867.9300	1.8679	1,365.6400	1.3656	(26.890)	0	0	198
2021/10/13	2032	03/02/2022	10.53	Call	Bond Future	2,357.8500	2.3578	2,916.3700	2.9164	23.688	0	0	0
2021/10/13	2032	03/02/2022	10.53	Put	Bond Future	1,672.6600	1.6727	1,207.1900	1.2072	(27.828)	0	0	210
2021/10/13	2032	03/02/2022	10.35	Put	Bond Future	2,136.7200	2.1367	1,587.3800	1.5874	(25.709)	0	0	400
2021/10/13	2032	03/02/2022	10.42	Call	Bond Future	2,017.3300	2.0173	2,525.0100	2.5250	25.166	0	0	0
2021/10/13	2032	03/02/2022	10.42	Put	Bond Future	1,945.6700	1.9457	1,429.3600	1.4294	(26.536)	0	0	0
2021/10/13	2032	03/02/2022	10.43	Call	Bond Future	2,047.1600	2.0472	2,559.5300	2.5595	25.028	0	0	0
2021/10/13	2032	03/02/2022	10.43	Put	Bond Future	1,919.4800	1.9195	1,407.8600	1.4079	(26.654)	0	0	0
2021/10/13	2032	03/02/2022	9.81	Call	Bond Future	620.3500	0.6203	842.1200	0.8421	35.749	0	0	0
2021/10/13	2032	03/02/2022	9.81	Put	Bond Future	4,059.7700	4.0598	3,257.5500	3.2575	(19.760)	0	0	198
2021/10/13	2032	03/02/2022	9.90	Put	Bond Future	3,679.8900	3.6799	2,916.6900	2.9167	(20.740)	0	0	900
2021/10/13	2032	03/02/2022	9.58	Call	Bond Future	328.0300	0.3280	462.5200	0.4625	40.999	0	0	400
2021/10/13	2032	03/02/2022	9.58	Put	Bond Future	5,140.6700	5.1407	4,251.1700	4.2512	(17.303)	0	0	0
2021/10/13	2032	03/02/2022	9.67	Call	Bond Future	427.4400	0.4274	593.6300	0.5936	38.880	0	0	0
2021/10/13	2032	03/02/2022	8.91	Put	Bond Future	9,022.0100	9.0220	8,021.7000	8.0217	(11.087)	0	0	0
2021/10/13	2032	03/02/2022			Bond Future	10.4072	89.6290	10.2261	90.6530	(1.740)	0.0000	0.0000	91,187
2021/10/13	2032	03/02/2022	10.95	Call	Bond Future	3,890.4500	3.8905	4,619.5400	4.6195	18.741	0	0	0
2021/10/13	2032	03/02/2022	10.95	Put	Bond Future	915.8300	0.9158	620.9300	0.6209	(32.200)	0	0	400
2021/10/13	2032	03/02/2022	10.90	Call	Bond Future	3,691.0600	3.6911	4,402.3800	4.4024	19.271	0	0	0
2021/10/13	2032	03/02/2022	10.90	Put	Bond Future	984.6400	0.9846	671.9700	0.6720	(31.755)	0	0	900
2021/10/13	2032	03/02/2022	10.44	Call	Bond Future	2,077.2200	2.0772	2,594.2600	2.5943	24.891	0	0	0
2021/10/13	2032	03/02/2022	10.44	Put	Bond Future	1,893.5700	1.8936	1,386.6200	1.3866	(26.772)	0	0	0
2021/10/13	2032	03/02/2022	10.45	Call	Bond Future	2,107.5000	2.1075	2,629.2000	2.6292	24.754	0	0	0
2021/10/13	2032	03/02/2022	10.35	Call	Bond Future	1,814.8900	1.8149	2,289.5400	2.2895	26.153	0	0	0
2021/10/13	2032	03/02/2022	9.90	Call	Bond Future	770.3300	0.7703	1,031.1200	1.0311	33.854	0	0	900
2021/10/13	2032	03/02/2022	10.14	Call	Bond Future	1,269.0600	1.2691	1,642.3700	1.6424	29.416	0	0	0
2021/10/13	2032	03/02/2022	10.14	Put	Bond Future	2,785.8600	2.7859	2,135.1800	2.1352	(23.357)	0	0	97
2021/10/13	2032	03/02/2022	9.62	Call	Bond Future	369.9100	0.3699	518.0600	0.5181	40.050	0	0	210
2021/10/13	2032	03/02/2022	9.62	Put	Bond Future	4,941.7400	4.9417	4,065.9000	4.0659	(17.723)	0	0	0
2021/10/13	2032	03/02/2022	9.67	Put	Bond Future	4,699.4400	4.6994	3,841.6400	3.8416	(18.253)	0	0	1,050
2021/10/13	2032	03/02/2022	8.91	Call	Bond Future	47.1600	0.0472	70.8400	0.0708	50.212	0	0	198
2021/10/13	2032	03/02/2022	9.14	Call	Bond Future	95.1000	0.0951	140.3000	0.1403	47.529	0	0	97
2021/10/13	2032	03/02/2022	9.14	Put	Bond Future	7,613.3500	7.6134	6,634.5600	6.6346	(12.856)	0	0	0
2021/10/13	2032	03/02/2022	9.57	Call	Bond Future	318.0200	0.3180	449.1800	0.4492	41.243	0	0	1,050
2021/10/13	2032	03/02/2022	9.57	Put	Bond Future	5,191.0000	5.1910	4,298.1700	4.2982	(17.200)	0	0	0
2021/10/13	2032	05/05/2022	11.18	Call	Bond Future	4,340.8000	4.3408	5,007.1800	5.0072	15.352	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/13	2032	05/05/2022	11.18	Put	Bond Future	1,415.8700	1.4159	1,046.8800	1.0469	(26.061)	0	0	780
2021/10/13	2032	05/05/2022	11.02	Put	Bond Future	1,675.2600	1.6753	1,256.7200	1.2567	(24.984)	0	0	0
2021/10/13	2032	05/05/2022	11.03	Call	Bond Future	3,799.7600	3.7998	4,419.7900	4.4198	16.318	0	0	0
2021/10/13	2032	05/05/2022	11.03	Put	Bond Future	1,658.0800	1.6581	1,242.7400	1.2427	(25.049)	0	0	0
2021/10/13	2032	05/05/2022	10.29	Put	Bond Future	3,521.6500	3.5217	2,837.6700	2.8377	(19.422)	0	0	0
2021/10/13	2032	05/05/2022	10.98	Call	Bond Future	3,626.9500	3.6269	4,230.4300	4.2304	16.639	0	0	0
2021/10/13	2032	05/05/2022	10.98	Put	Bond Future	1,748.5700	1.7486	1,316.6800	1.3167	(24.700)	0	0	993
2021/10/13	2032	05/05/2022			Bond Future	10.6293	86.5358	10.4404	87.5712	(1.777)	0.0000	0.0000	20,384
2021/10/13	2032	05/05/2022	11.02	Call	Bond Future	3,764.3700	3.7644	4,381.2000	4.3812	16.386	0	0	0
2021/10/13	2032	05/05/2022	11.04	Call	Bond Future	3,835.0300	3.8350	4,458.2500	4.4582	16.251	0	0	0
2021/10/13	2032	05/05/2022	11.04	Put	Bond Future	1,640.8300	1.6408	1,228.6800	1.2287	(25.118)	0	0	0
2021/10/13	2032	05/05/2022	10.18	Call	Bond Future	1,402.1800	1.4022	1,712.9200	1.7129	22.161	0	0	780
2021/10/13	2032	05/05/2022	10.18	Put	Bond Future	3,892.4700	3.8925	3,167.8400	3.1678	(18.616)	0	0	0
2021/10/13	2032	05/05/2022	10.29	Call	Bond Future	1,649.8600	1.6499	2,001.2500	2.0013	21.298	0	0	993
2021/10/13	2032	05/05/2022	9.58	Call	Bond Future	480.7700	0.4808	609.1400	0.6091	26.701	0	0	780
2021/10/13	2032	05/05/2022	9.58	Put	Bond Future	6,449.2500	6.4492	5,542.2500	5.5423	(14.064)	0	0	0
2021/10/13	2032	04/08/2022	10.20	Put	Bond Future	5,001.9900	5.0020	4,303.1100	4.3031	(13.972)	0	0	0
2021/10/13	2032	04/08/2022	10.21	Put	Bond Future	4,965.4100	4.9654	4,269.6100	4.2696	(14.013)	0	0	0
2021/10/13	2032	04/08/2022	10.22	Call	Bond Future	1,462.3500	1.4624	1,817.4800	1.8175	24.285	0	0	0
2021/10/13	2032	04/08/2022	8.97	Call	Bond Future	209.9700	0.2100	266.7800	0.2668	27.056	0	0	800
2021/10/13	2032	04/08/2022	8.97	Put	Bond Future	11,001.1100	11.0011	10,010.0700	10.0101	(9.009)	0	0	0
2021/10/13	2032	04/08/2022	9.72	Call	Bond Future	730.8900	0.7309	898.5700	0.8986	22.942	0	0	800
2021/10/13	2032	04/08/2022	9.72	Put	Bond Future	7,035.0500	7.0350	6,154.8800	6.1549	(12.511)	0	0	0
2021/10/13	2032	04/08/2022			Bond Future	10.8607	87.5372	10.6634	88.5851	(1.817)	0.0000	0.0000	0
2021/10/13	2032	04/08/2022	11.60	Call	Bond Future	5,352.4900	5.3525	6,120.3400	6.1203	14.346	0	0	0
2021/10/13	2032	04/08/2022	11.60	Put	Bond Future	1,575.7200	1.5757	1,295.7200	1.2957	(17.770)	0	0	800
2021/10/13	2032	04/08/2022	11.89	Call	Bond Future	6,433.8900	6.4339	7,259.5200	7.2595	12.833	0	0	0
2021/10/13	2032	04/08/2022	11.89	Put	Bond Future	1,237.5100	1.2375	1,015.2900	1.0153	(17.957)	0	0	0
2021/10/13	2032	04/08/2022	10.20	Call	Bond Future	1,424.1000	1.4241	1,773.0700	1.7731	24.505	0	0	0
2021/10/13	2032	04/08/2022	10.21	Call	Bond Future	1,443.1500	1.4431	1,795.2000	1.7952	24.395	0	0	0
2021/10/13	2032	04/08/2022	10.22	Put	Bond Future	4,929.0200	4.9290	4,236.3000	4.2363	(14.054)	0	0	0
2021/10/13	2033	04/11/2021			Bond Future	108.9469	108.9469	108.8944	108.8944	(0.048)	0.0000	0.0000	2,433
2021/10/13	2033	03/02/2022			Bond Future	110.1999	110.1999	110.1451	110.1451	(0.050)	0.0000	0.0000	6,831
2021/10/13	2033	05/05/2022			Bond Future	110.2412	110.2412	110.1850	110.1850	(0.051)	0.0000	0.0000	2,121
2021/10/13	2033	04/08/2022			Bond Future	111.6068	111.6068	111.5495	111.5495	(0.051)	0.0000	0.0000	0
2021/10/13	2037	04/11/2021	11.49	Call	Bond Future	4,077.2800	4.0773	4,996.4600	4.9965	22.544	0	0	600
2021/10/13	2037	04/11/2021	11.49	Put	Bond Future	70.3000	0.0703	32.0000	0.0320	(54.481)	0	0	0
2021/10/13	2037	04/11/2021	12.30	Call	Bond Future	8,612.2000	8.6122	9,568.9000	9.5689	11.109	0	0	0
2021/10/13	2037	04/11/2021	12.30	Put	Bond Future	1.0600	0.0011	0.2800	0.0003	(73.585)	0	0	600
2021/10/13	2037	04/11/2021	12.82	Put	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0
2021/10/13	2037	04/11/2021	12.83	Call	Bond Future	11,404.3200	11.4043	12,361.7700	12.3618	8.396	0	0	0
2021/10/13	2037	04/11/2021			Bond Future	10.8413	85.0369	10.6932	85.9944	(1.366)	0.0000	0.0000	88,946
2021/10/13	2037	04/11/2021	12.81	Call	Bond Future	11,301.9000	11.3019	12,259.3400	12.2593	8.471	0	0	0
2021/10/13	2037	04/11/2021	12.81	Put	Bond Future	0.0500	0.0001	0.0100	0.0000	(80.000)	0	0	0
2021/10/13	2037	04/11/2021	12.82	Call	Bond Future	11,353.1300	11.3531	12,310.5800	12.3106	8.433	0	0	0
2021/10/13	2037	04/11/2021	12.83	Put	Bond Future	0.0400	0.0000	0.0100	0.0000	(75.000)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/13	2037	03/02/2022	11.46	Call	Bond Future	3,709.9600	3.7100	4,412.9500	4.4130	18.949	0	0	0
2021/10/13	2037	03/02/2022	11.47	Put	Bond Future	1,173.0400	1.1730	912.9700	0.9130	(22.171)	0	0	0
2021/10/13	2037	03/02/2022	11.45	Call	Bond Future	3,668.6300	3.6686	4,367.4200	4.3674	19.048	0	0	0
2021/10/13	2037	03/02/2022			Bond Future	11.0460	81.7397	10.8921	82.7067	(1.393)	0.0000	0.0000	81,856
2021/10/13	2037	03/02/2022	11.46	Put	Bond Future	1,190.7800	1.1908	926.8500	0.9269	(22.164)	0	0	0
2021/10/13	2037	03/02/2022	11.47	Call	Bond Future	3,751.6100	3.7516	4,458.4600	4.4585	18.841	0	0	0
2021/10/13	2037	03/02/2022	11.45	Put	Bond Future	1,208.9100	1.2089	940.7800	0.9408	(22.179)	0	0	0
2021/10/13	2037	05/05/2022	11.83	Call	Bond Future	4,874.7400	4.8747	5,582.0600	5.5821	14.510	0	0	0
2021/10/13	2037	05/05/2022	11.84	Put	Bond Future	1,484.3100	1.4843	1,217.1600	1.2172	(17.998)	0	0	0
2021/10/13	2037	05/05/2022	11.82	Call	Bond Future	4,833.8400	4.8338	5,538.1200	5.5381	14.570	0	0	0
2021/10/13	2037	05/05/2022			Bond Future	11.2546	82.7007	11.0946	83.6783	(1.422)	0.0000	0.0000	11,855
2021/10/13	2037	05/05/2022	11.83	Put	Bond Future	1,500.2800	1.5003	1,229.9100	1.2299	(18.021)	0	0	0
2021/10/13	2037	05/05/2022	11.84	Call	Bond Future	4,915.5300	4.9155	5,626.0700	5.6261	14.455	0	0	0
2021/10/13	2037	05/05/2022	11.82	Put	Bond Future	1,516.2000	1.5162	1,242.7900	1.2428	(18.033)	0	0	0
2021/10/13	2037	04/08/2022	10.89	Call	Bond Future	1,707.0700	1.7071	2,052.5200	2.0525	20.236	0	0	0
2021/10/13	2037	04/08/2022	10.89	Put	Bond Future	5,265.5900	5.2656	4,621.7500	4.6218	(12.227)	0	0	0
2021/10/13	2037	04/08/2022	10.90	Call	Bond Future	1,729.2300	1.7292	2,077.9300	2.0779	20.165	0	0	0
2021/10/13	2037	04/08/2022	10.91	Put	Bond Future	5,185.0100	5.1850	4,547.7000	4.5477	(12.291)	0	0	0
2021/10/13	2037	04/08/2022			Bond Future	11.4760	79.4022	11.3092	80.3915	(1.453)	0.0000	0.0000	0
2021/10/13	2037	04/08/2022	11.42	Call	Bond Future	3,104.6400	3.1046	3,600.4600	3.6005	15.970	0	0	0
2021/10/13	2037	04/08/2022	11.42	Put	Bond Future	3,434.6800	3.4347	2,941.2100	2.9412	(14.367)	0	0	50
2021/10/13	2037	04/08/2022	10.90	Put	Bond Future	5,225.0500	5.2250	4,584.4600	4.5845	(12.260)	0	0	50
2021/10/13	2037	04/08/2022	10.91	Call	Bond Future	1,751.8100	1.7518	2,103.7900	2.1038	20.092	0	0	0
2021/10/13	2037	04/08/2022	10.10	Call	Bond Future	568.6400	0.5686	668.1300	0.6681	17.496	0	0	50
2021/10/13	2037	04/08/2022	10.10	Put	Bond Future	9,309.3200	9.3093	8,419.5200	8.4195	(9.558)	0	0	0
2021/10/13	2038	04/11/2021			Bond Future	121.1192	121.1192	121.2433	121.2433	0.102	0.0000	0.0000	4,701
2021/10/13	2038	03/02/2022			Bond Future	120.7303	120.7303	120.8542	120.8542	0.103	0.0000	0.0000	2,667
2021/10/13	2038	05/05/2022			Bond Future	122.1778	122.1778	122.3022	122.3022	0.102	0.0000	0.0000	677
2021/10/13	2038	04/08/2022			Bond Future	121.8708	121.8708	121.9966	121.9966	0.103	0.0000	0.0000	0
2021/10/13	2040	04/11/2021	12.89	Call	Bond Future	11,832.0100	11.8320	12,823.1100	12.8231	8.376	0	0	0
2021/10/13	2040	04/11/2021	12.89	Put	Bond Future	0.0700	0.0001	0.0200	0.0000	(71.429)	0	0	0
2021/10/13	2040	04/11/2021	12.90	Call	Bond Future	11,885.9200	11.8859	12,877.0100	12.8770	8.338	0	0	0
2021/10/13	2040	04/11/2021	12.90	Put	Bond Future	0.0700	0.0001	0.0100	0.0000	(85.714)	0	0	0
2021/10/13	2040	04/11/2021			Bond Future	10.9497	87.1859	10.8068	88.1770	(1.305)	0.0000	0.0000	54,322
2021/10/13	2040	04/11/2021	12.91	Call	Bond Future	11,939.7500	11.9397	12,930.8500	12.9309	8.301	0	0	0
2021/10/13	2040	04/11/2021	12.91	Put	Bond Future	0.0600	0.0001	0.0100	0.0000	(83.333)	0	0	0
2021/10/13	2040	03/02/2022	11.57	Put	Bond Future	1,215.5200	1.2155	938.7100	0.9387	(22.773)	0	0	0
2021/10/13	2040	03/02/2022	11.58	Put	Bond Future	1,196.8800	1.1969	924.2900	0.9243	(22.775)	0	0	0
2021/10/13	2040	03/02/2022	11.59	Call	Bond Future	4,046.1500	4.0462	4,778.8100	4.7788	18.108	0	0	0
2021/10/13	2040	03/02/2022			Bond Future	11.1486	83.6626	11.0001	84.6635	(1.332)	0.0000	0.0000	42,837
2021/10/13	2040	03/02/2022	11.57	Call	Bond Future	3,956.6700	3.9567	4,680.8000	4.6808	18.302	0	0	0
2021/10/13	2040	03/02/2022	11.58	Call	Bond Future	4,001.3200	4.0013	4,729.6700	4.7297	18.203	0	0	0
2021/10/13	2040	03/02/2022	11.59	Put	Bond Future	1,178.5000	1.1785	910.2200	0.9102	(22.765)	0	0	0
2021/10/13	2040	05/05/2022	11.91	Put	Bond Future	1,650.3800	1.6504	1,373.5100	1.3735	(16.776)	0	0	0
2021/10/13	2040	05/05/2022	11.92	Call	Bond Future	5,201.1800	5.2012	5,939.4300	5.9394	14.194	0	0	0
2021/10/13	2040	05/05/2022	11.92	Put	Bond Future	1,633.2900	1.6333	1,359.5100	1.3595	(16.762)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/13	2040	05/05/2022	13.04	Call	Bond Future	10,457.6300	10.4576	11,369.1700	11.3692	8.717	0	0	0
2021/10/13	2040	05/05/2022	13.04	Put	Bond Future	556.4600	0.5565	455.9700	0.4560	(18.059)	0	0	1,200
2021/10/13	2040	05/05/2022	10.57	Call	Bond Future	919.1000	0.9191	1,168.4000	1.1684	27.124	0	0	1,200
2021/10/13	2040	05/05/2022	10.57	Put	Bond Future	6,244.7000	6.2447	5,481.9700	5.4820	(12.214)	0	0	0
2021/10/13	2040	05/05/2022			Bond Future	11.3508	84.6462	11.1964	85.6582	(1.360)	0.0000	0.0000	8,550
2021/10/13	2040	05/05/2022	11.91	Call	Bond Future	5,157.7400	5.1577	5,892.9000	5.8929	14.254	0	0	0
2021/10/13	2040	05/05/2022	9.82	Call	Bond Future	217.6200	0.2176	248.8700	0.2489	14.360	0	0	1,200
2021/10/13	2040	05/05/2022	9.82	Put	Bond Future	11,182.1400	11.1821	10,201.3600	10.2014	(8.771)	0	0	0
2021/10/13	2040	05/05/2022	11.90	Call	Bond Future	5,114.3900	5.1144	5,846.6500	5.8466	14.318	0	0	0
2021/10/13	2040	05/05/2022	11.90	Put	Bond Future	1,667.6400	1.6676	1,387.8700	1.3879	(16.776)	0	0	0
2021/10/13	2040	04/08/2022	11.05	Call	Bond Future	2,004.8700	2.0049	2,382.0000	2.3820	18.811	0	0	0
2021/10/13	2040	04/08/2022	11.05	Put	Bond Future	5,355.0300	5.3550	4,708.1100	4.7081	(12.081)	0	0	0
2021/10/13	2040	04/08/2022			Bond Future	11.5650	81.1197	11.4041	82.1437	(1.392)	0.0000	0.0000	0
2021/10/13	2040	04/08/2022	11.03	Call	Bond Future	1,955.2300	1.9552	2,326.1600	2.3262	18.971	0	0	0
2021/10/13	2040	04/08/2022	11.03	Put	Bond Future	5,439.8600	5.4399	4,786.7400	4.7867	(12.006)	0	0	0
2021/10/13	2040	04/08/2022	11.04	Call	Bond Future	1,980.1000	1.9801	2,354.1400	2.3541	18.890	0	0	0
2021/10/13	2040	04/08/2022	11.04	Put	Bond Future	5,397.4500	5.3975	4,747.4400	4.7474	(12.043)	0	0	0
2021/10/13	2044	04/11/2021	12.91	Call	Bond Future	11,864.1200	11.8641	12,834.8400	12.8348	8.182	0	0	0
2021/10/13	2044	04/11/2021	12.91	Put	Bond Future	0.1100	0.0001	0.0300	0.0000	(72.727)	0	0	0
2021/10/13	2044	04/11/2021			Bond Future	10.9720	84.0066	10.8345	84.9774	(1.253)	0.0000	0.0000	48,392
2021/10/13	2044	04/11/2021	12.89	Call	Bond Future	11,757.1000	11.7571	12,727.8100	12.7278	8.256	0	0	0
2021/10/13	2044	04/11/2021	12.89	Put	Bond Future	0.1200	0.0001	0.0300	0.0000	(75.000)	0	0	0
2021/10/13	2044	04/11/2021	12.90	Call	Bond Future	11,810.6400	11.8106	12,781.3600	12.7814	8.219	0	0	0
2021/10/13	2044	04/11/2021	12.90	Put	Bond Future	0.1100	0.0001	0.0300	0.0000	(72.727)	0	0	0
2021/10/13	2044	03/02/2022	11.59	Call	Bond Future	4,016.9800	4.0170	4,742.7900	4.7428	18.069	0	0	0
2021/10/13	2044	03/02/2022	11.59	Put	Bond Future	1,188.6000	1.1886	933.9900	0.9340	(21.421)	0	0	0
2021/10/13	2044	03/02/2022	11.60	Call	Bond Future	4,062.4000	4.0624	4,792.3800	4.7924	17.969	0	0	0
2021/10/13	2044	03/02/2022	11.60	Put	Bond Future	1,170.1200	1.1701	919.6800	0.9197	(21.403)	0	0	0
2021/10/13	2044	03/02/2022			Bond Future	11.1609	80.5726	11.0180	81.5530	(1.280)	0.0000	0.0000	22,138
2021/10/13	2044	03/02/2022	11.61	Call	Bond Future	4,108.1500	4.1081	4,842.0900	4.8421	17.865	0	0	0
2021/10/13	2044	03/02/2022	11.61	Put	Bond Future	1,152.0600	1.1521	905.5800	0.9056	(21.395)	0	0	0
2021/10/13	2044	05/05/2022	11.91	Call	Bond Future	5,178.1800	5.1782	5,914.0200	5.9140	14.210	0	0	0
2021/10/13	2044	05/05/2022	11.91	Put	Bond Future	1,636.1800	1.6362	1,380.6800	1.3807	(15.616)	0	0	0
2021/10/13	2044	05/05/2022	11.92	Call	Bond Future	5,222.1300	5.2221	5,960.9300	5.9609	14.147	0	0	0
2021/10/13	2044	05/05/2022	11.92	Put	Bond Future	1,619.0500	1.6191	1,366.5100	1.3665	(15.598)	0	0	0
2021/10/13	2044	05/05/2022			Bond Future	11.3525	81.5199	11.2040	82.5113	(1.309)	0.0000	0.0000	5,735
2021/10/13	2044	05/05/2022	11.93	Call	Bond Future	5,266.3800	5.2664	6,007.9100	6.0079	14.080	0	0	0
2021/10/13	2044	05/05/2022	11.93	Put	Bond Future	1,602.3100	1.6023	1,352.5000	1.3525	(15.591)	0	0	0
2021/10/13	2044	04/08/2022	11.08	Call	Bond Future	2,085.0900	2.0851	2,473.4600	2.4735	18.626	0	0	0
2021/10/13	2044	04/08/2022	11.08	Put	Bond Future	5,233.5100	5.2335	4,618.8700	4.6189	(11.744)	0	0	0
2021/10/13	2044	04/08/2022	11.09	Call	Bond Future	2,110.9400	2.1109	2,502.7100	2.5027	18.559	0	0	0
2021/10/13	2044	04/08/2022	11.09	Put	Bond Future	5,190.9400	5.1909	4,579.7000	4.5797	(11.775)	0	0	0
2021/10/13	2044	04/08/2022			Bond Future	11.5553	78.0825	11.4004	79.0855	(1.340)	0.0000	0.0000	0
2021/10/13	2044	04/08/2022	11.10	Call	Bond Future	2,136.9700	2.1370	2,531.8500	2.5319	18.478	0	0	0
2021/10/13	2044	04/08/2022	11.10	Put	Bond Future	5,148.6500	5.1487	4,540.5200	4.5405	(11.811)	0	0	0
2021/10/13	2046	04/11/2021			Bond Future	109.2365	109.2365	109.3488	109.3488	0.103	0.0000	0.0000	9,554

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
2021/10/13	2046	03/02/2022			Bond Future	110.4927	110.4927	110.6047	110.6047	0.101	0.0000	0.0000	12,642
2021/10/13	2046	05/05/2022			Bond Future	109.9323	109.9323	110.0452	110.0452	0.103	0.0000	0.0000	171
2021/10/13	2046	04/08/2022			Bond Future	111.2944	111.2944	111.4082	111.4082	0.102	0.0000	0.0000	0
2021/10/13	2050	04/11/2021			Bond Future	112.7474	112.7474	112.8628	112.8628	0.102	0.0000	0.0000	3,193
2021/10/13	2050	03/02/2022			Bond Future	112.0631	112.0631	112.1782	112.1782	0.103	0.0000	0.0000	6,180
2021/10/13	2050	05/05/2022			Bond Future	113.4066	113.4066	113.5221	113.5221	0.102	0.0000	0.0000	379
2021/10/13	2050	04/08/2022			Bond Future	112.7907	112.7907	112.9078	112.9078	0.104	0.0000	0.0000	0
2021/10/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	AL37	04/11/2021			Index Future	793.5570	793.5570	797.3100	797.3100	0.473	0.0000	0.0000	0
2021/10/13	AL37	03/02/2022			Index Future	802.4790	802.4790	806.2700	806.2700	0.472	0.0000	0.0000	0
2021/10/13	AL37	05/05/2022			Index Future	811.8990	811.8990	815.7330	815.7330	0.472	0.0000	0.0000	0
2021/10/13	AL37	04/08/2022			Index Future	821.6570	821.6570	825.5350	825.5350	0.472	0.0000	0.0000	0
2021/10/13	AL7T	04/11/2021			Index Future	895.8710	895.8710	905.6140	905.6140	1.088	0.0000	0.0000	0
2021/10/13	AL7T	03/02/2022			Index Future	905.9430	905.9430	915.7910	915.7910	1.087	0.0000	0.0000	0
2021/10/13	AL7T	05/05/2022			Index Future	916.5770	916.5770	926.5390	926.5390	1.087	0.0000	0.0000	0
2021/10/13	AL7T	04/08/2022			Index Future	927.5930	927.5930	937.6740	937.6740	1.087	0.0000	0.0000	0
2021/10/13	ALBI	04/11/2021			Index Future	795.1780	795.1780	802.5900	802.5900	0.932	0.0000	0.0000	115
2021/10/13	ALBI	03/02/2022			Index Future	804.1190	804.1190	811.6090	811.6090	0.931	0.0000	0.0000	90
2021/10/13	ALBI	05/05/2022			Index Future	813.5580	813.5580	821.1340	821.1340	0.931	0.0000	0.0000	29
2021/10/13	ALBI	04/08/2022			Index Future	823.3350	823.3350	831.0020	831.0020	0.931	0.0000	0.0000	0
2021/10/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	C040	31/01/2040			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
2021/10/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/10/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/13	ES33	04/11/2021			Bond Future	11.5845	75.1445	11.4347	75.9227	(1.293)	0.0000	0.0000	0
2021/10/13	ES33	03/02/2022			Bond Future	11.8400	76.0087	11.6840	76.7947	(1.318)	0.0000	0.0000	263
2021/10/13	ES33	05/05/2022			Bond Future	12.0962	73.1427	11.9335	73.9376	(1.345)	0.0000	0.0000	87
2021/10/13	ES33	04/08/2022			Bond Future	12.3638	74.0011	12.1939	74.8056	(1.374)	0.0000	0.0000	0
2021/10/13	ES42	04/11/2021			Bond Future	12.0279	73.6987	11.8840	74.5495	(1.196)	0.0000	0.0000	0

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2021/10/13	ES42	03/02/2022			Bond Future	12.2598	74.5463	12.1098	75.4058	(1.223)	0.0000	0.0000	3,587
2021/10/13	ES42	05/05/2022			Bond Future	12.5005	71.1816	12.3438	72.0508	(1.253)	0.0000	0.0000	1,192
2021/10/13	ES42	04/08/2022			Bond Future	12.7449	72.0156	12.5812	72.8954	(1.285)	0.0000	0.0000	0
2021/10/13	GOVI	04/11/2021	728.40	Call	GOVI	566,640.0000	56.6640	639,710.0000	63.9710	12.895	0	0	0
2021/10/13	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/13	GOVI	04/11/2021	728.41	Call	GOVI	566,540.0000	56.6540	639,610.0000	63.9610	12.898	0	0	0
2021/10/13	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/13	GOVI	04/11/2021			GOVI	785.0640	785.0640	792.3710	792.3710	0.931	0.0000	0.0000	353
2021/10/13	GOVI	04/11/2021	728.42	Call	GOVI	566,440.0000	56.6440	639,510.0000	63.9510	12.900	0	0	0
2021/10/13	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/13	GOVI	03/02/2022	792.76	Call	GOVI	11,300.0000	1.1300	85,150.0000	8.5150	653.540	0	0	0
2021/10/13	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/13	GOVI	03/02/2022			GOVI	793.8900	793.8900	801.2750	801.2750	0.930	0.0000	0.0000	640
2021/10/13	GOVI	03/02/2022	792.74	Call	GOVI	11,500.0000	1.1500	85,350.0000	8.5350	642.174	0	0	0
2021/10/13	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/13	GOVI	03/02/2022	792.75	Call	GOVI	11,400.0000	1.1400	85,250.0000	8.5250	647.807	0	0	0
2021/10/13	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/13	GOVI	05/05/2022	788.25	Call	GOVI	149,590.0000	14.9590	224,290.0000	22.4290	49.936	0	0	0
2021/10/13	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/13	GOVI	05/05/2022			GOVI	803.2090	803.2090	810.6790	810.6790	0.930	0.0000	0.0000	0
2021/10/13	GOVI	05/05/2022	788.23	Call	GOVI	149,790.0000	14.9790	224,490.0000	22.4490	49.870	0	0	0
2021/10/13	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/13	GOVI	05/05/2022	788.24	Call	GOVI	149,690.0000	14.9690	224,390.0000	22.4390	49.903	0	0	0
2021/10/13	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/13	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	11,410.0000	1.1410	100.000	0	0	0
2021/10/13	GOVI	04/08/2022	819.28	Put	GOVI	64,180.0000	6.4180	0.0000	0.0000	(100.000)	0	0	0
2021/10/13	GOVI	04/08/2022			GOVI	812.8620	812.8620	820.4210	820.4210	0.930	0.0000	0.0000	0
2021/10/13	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	11,610.0000	1.1610	100.000	0	0	0
2021/10/13	GOVI	04/08/2022	819.26	Put	GOVI	63,980.0000	6.3980	0.0000	0.0000	(100.000)	0	0	0
2021/10/13	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	11,510.0000	1.1510	100.000	0	0	0
2021/10/13	GOVI	04/08/2022	819.27	Put	GOVI	64,080.0000	6.4080	0.0000	0.0000	(100.000)	0	0	0
2021/10/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/10/13	IGOV	04/11/2021			Index Future	297.9140	297.9140	297.9640	297.9640	0.017	0.0000	0.0000	130
2021/10/13	IGOV	03/02/2022			Index Future	301.3380	301.3380	301.3860	301.3860	0.016	0.0000	0.0000	381
2021/10/13	IGOV	05/05/2022			Index Future	304.9480	304.9480	304.9960	304.9960	0.016	0.0000	0.0000	0
2021/10/13	IGOV	04/08/2022			Index Future	308.6850	308.6850	308.7330	308.7330	0.016	0.0000	0.0000	0
2021/10/13	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/10/13	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/10/13	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/10/13	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/10/13	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/10/13	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/10/13	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/10/13	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	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
2021/10/13	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/10/13	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/10/13	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/10/13	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/10/13	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/10/13	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/10/13	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/10/13	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/10/13	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/10/13	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/10/13	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/10/13	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/10/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/10/13	JBAF	20/10/2021			Jibar Tradeable Future	3.6950	96.3050	3.6950	96.3050	0.000	0.0000	0.0000	0
2021/10/13	JBAF	17/11/2021			Jibar Tradeable Future	3.7500	96.2500	3.7300	96.2700	(0.533)	0.0000	0.0000	50,000
2021/10/13	JBAF	15/12/2021			Jibar Tradeable Future	4.0250	95.9750	4.0050	95.9950	(0.497)	0.0000	0.0000	0
2021/10/13	JBAF	19/01/2022			Jibar Tradeable Future	4.1100	95.8900	4.0700	95.9300	(0.973)	0.0000	0.0000	0
2021/10/13	JBAF	16/02/2022			Jibar Tradeable Future	4.4100	95.5900	4.3600	95.6400	(1.134)	0.0000	0.0000	0
2021/10/13	JBAF	16/03/2022			Jibar Tradeable Future	4.4750	95.5250	4.4250	95.5750	(1.117)	0.0000	0.0000	0
2021/10/13	JBAF	15/06/2022			Jibar Tradeable Future	5.1100	94.8900	5.0100	94.9900	(1.957)	0.0000	0.0000	472
2021/10/13	JBAF	21/09/2022			Jibar Tradeable Future	5.3400	94.6600	5.2100	94.7900	(2.434)	0.0000	0.0000	0
2021/10/13	JBAF	21/12/2022			Jibar Tradeable Future	5.9900	94.0100	5.8400	94.1600	(2.504)	0.0000	0.0000	68
2021/10/13	JBAF	15/03/2023			Jibar Tradeable Future	6.1850	93.8150	6.0100	93.9900	(2.829)	0.0000	0.0000	0
2021/10/13	JBAF	21/06/2023			Jibar Tradeable Future	6.5950	93.4050	6.4450	93.5550	(2.274)	0.0000	0.0000	0
2021/10/13	JBAF	20/09/2023			Jibar Tradeable Future	6.8250	93.1750	6.6550	93.3450	(2.491)	0.0000	0.0000	0
2021/10/13	R023	04/11/2021	4.90	Call	Bond Future	0.5500	0.0006	0.7700	0.0008	40.000	0	0	0
2021/10/13	R023	04/11/2021	4.90	Put	Bond Future	628.3800	0.6284	579.1600	0.5792	(7.833)	0	0	0
2021/10/13	R023	04/11/2021	4.91	Call	Bond Future	0.6600	0.0007	0.8900	0.0009	34.848	0	0	0
2021/10/13	R023	04/11/2021	4.91	Put	Bond Future	615.6500	0.6156	566.4400	0.5664	(7.993)	0	0	0
2021/10/13	R023	04/11/2021			Bond Future	5.3909	104.4247	5.3521	104.4742	(0.720)	0.0000	0.0000	12,574
2021/10/13	R023	04/11/2021	4.92	Call	Bond Future	0.7900	0.0008	1.0200	0.0010	29.114	0	0	0
2021/10/13	R023	04/11/2021	4.92	Put	Bond Future	602.9400	0.6029	553.7300	0.5537	(8.162)	0	0	0
2021/10/13	R023	03/02/2022	5.08	Call	Bond Future	26.5500	0.0265	48.7100	0.0487	83.465	0	0	0
2021/10/13	R023	03/02/2022	5.08	Put	Bond Future	578.6900	0.5787	552.4800	0.5525	(4.529)	0	0	0
2021/10/13	R023	03/02/2022			Bond Future	5.6149	105.5999	5.5679	105.6482	(0.838)	0.0000	0.0000	5,738
2021/10/13	R023	03/02/2022	5.06	Call	Bond Future	22.8100	0.0228	43.1200	0.0431	89.040	0	0	0
2021/10/13	R023	03/02/2022	5.06	Put	Bond Future	595.6800	0.5957	567.6200	0.5676	(4.711)	0	0	0
2021/10/13	R023	03/02/2022	5.07	Call	Bond Future	24.6900	0.0247	45.7900	0.0458	85.460	0	0	0
2021/10/13	R023	03/02/2022	5.07	Put	Bond Future	587.2000	0.5872	559.9300	0.5599	(4.644)	0	0	0
2021/10/13	R023	05/05/2022	6.31	Call	Bond Future	495.5000	0.4955	523.5200	0.5235	5.655	0	0	0
2021/10/13	R023	05/05/2022	6.31	Put	Bond Future	162.2400	0.1622	142.0600	0.1421	(12.438)	0	0	0
2021/10/13	R023	05/05/2022			Bond Future	5.8862	102.9303	5.8251	102.9785	(1.038)	0.0000	0.0000	777
2021/10/13	R023	05/05/2022	6.29	Call	Bond Future	483.9200	0.4839	511.5700	0.5116	5.714	0	0	0
2021/10/13	R023	05/05/2022	6.29	Put	Bond Future	166.3500	0.1664	145.8000	0.1458	(12.353)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/13	R023	05/05/2022	6.30	Call	Bond Future	489.7000	0.4897	517.5400	0.5175	5.685	0	0	0
2021/10/13	R023	05/05/2022	6.30	Put	Bond Future	164.2800	0.1643	143.9200	0.1439	(12.393)	0	0	0
2021/10/13	R023	04/08/2022	6.05	Call	Bond Future	167.6200	0.1676	176.9400	0.1769	5.560	0	0	0
2021/10/13	R023	04/08/2022	6.05	Put	Bond Future	332.5000	0.3325	292.9900	0.2930	(11.883)	0	0	0
2021/10/13	R023	04/08/2022			Bond Future	6.3498	104.1459	6.2609	104.1947	(1.400)	0.0000	0.0000	0
2021/10/13	R023	04/08/2022	6.03	Call	Bond Future	162.6300	0.1626	171.6300	0.1716	5.534	0	0	0
2021/10/13	R023	04/08/2022	6.03	Put	Bond Future	338.5200	0.3385	298.6900	0.2987	(11.766)	0	0	0
2021/10/13	R023	04/08/2022	6.04	Call	Bond Future	165.1200	0.1651	174.2700	0.1743	5.541	0	0	0
2021/10/13	R023	04/08/2022	6.04	Put	Bond Future	335.5100	0.3355	295.8300	0.2958	(11.827)	0	0	0
2021/10/13	R035	04/11/2021	10.11	Call	Bond Future	58.7000	0.0587	127.1600	0.1272	116.627	0	0	350
2021/10/13	R035	04/11/2021	10.11	Put	Bond Future	3,700.2500	3.7002	2,748.4400	2.7484	(25.723)	0	0	0
2021/10/13	R035	04/11/2021	10.12	Call	Bond Future	62.8500	0.0629	135.2900	0.1353	115.259	0	0	400
2021/10/13	R035	04/11/2021	10.12	Put	Bond Future	3,636.7900	3.6368	2,688.9600	2.6890	(26.062)	0	0	0
2021/10/13	R035	04/11/2021	10.23	Put	Bond Future	2,961.4900	2.9615	2,069.7300	2.0697	(30.112)	0	0	0
2021/10/13	R035	04/11/2021	12.53	Call	Bond Future	10,817.9800	10.8180	11,838.1800	11.8382	9.431	0	0	0
2021/10/13	R035	04/11/2021	12.53	Put	Bond Future	0.0800	0.0001	0.0100	0.0000	(87.500)	0	0	0
2021/10/13	R035	04/11/2021	11.08	Call	Bond Future	2,803.5200	2.8035	3,695.8500	3.6958	31.829	0	0	0
2021/10/13	R035	04/11/2021	11.08	Put	Bond Future	208.2000	0.2082	80.2600	0.0803	(61.451)	0	0	782
2021/10/13	R035	04/11/2021	11.20	Put	Bond Future	125.3800	0.1254	44.9600	0.0450	(64.141)	0	0	350
2021/10/13	R035	04/11/2021	11.75	Put	Bond Future	9.3800	0.0094	2.2500	0.0023	(76.013)	0	0	782
2021/10/13	R035	04/11/2021	10.60	Call	Bond Future	780.1400	0.7801	1,263.3000	1.2633	61.932	0	0	0
2021/10/13	R035	04/11/2021	10.60	Put	Bond Future	1,191.5000	1.1915	654.3900	0.6544	(45.078)	0	0	350
2021/10/13	R035	04/11/2021	10.62	Call	Bond Future	838.8200	0.8388	1,344.2900	1.3443	60.260	0	0	400
2021/10/13	R035	04/11/2021	10.62	Put	Bond Future	1,121.8500	1.1219	607.0500	0.6070	(45.888)	0	0	0
2021/10/13	R035	04/11/2021			Bond Future	10.6643	89.1212	10.5057	90.1415	(1.487)	0.0000	0.0000	77,209
2021/10/13	R035	04/11/2021	10.23	Call	Bond Future	126.5600	0.1266	255.0700	0.2551	101.541	0	0	782
2021/10/13	R035	04/11/2021	13.82	Call	Bond Future	17,176.7200	17.1767	18,196.9900	18.1970	5.940	0	0	0
2021/10/13	R035	04/11/2021	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2021/10/13	R035	04/11/2021	12.51	Call	Bond Future	10,712.7100	10.7127	11,732.9000	11.7329	9.523	0	0	0
2021/10/13	R035	04/11/2021	12.51	Put	Bond Future	0.0900	0.0001	0.0100	0.0000	(88.889)	0	0	0
2021/10/13	R035	04/11/2021	12.52	Call	Bond Future	10,765.3700	10.7654	11,785.5700	11.7856	9.477	0	0	0
2021/10/13	R035	04/11/2021	12.52	Put	Bond Future	0.0800	0.0001	0.0100	0.0000	(87.500)	0	0	0
2021/10/13	R035	04/11/2021	11.20	Call	Bond Future	3,449.0500	3.4490	4,388.9000	4.3889	27.250	0	0	0
2021/10/13	R035	04/11/2021	11.75	Call	Bond Future	6,557.3900	6.5574	7,570.5300	7.5705	15.450	0	0	0
2021/10/13	R035	04/11/2021	10.26	Call	Bond Future	151.5100	0.1515	299.7900	0.2998	97.868	0	0	150
2021/10/13	R035	04/11/2021	10.26	Put	Bond Future	2,786.3800	2.7864	1,914.3900	1.9144	(31.295)	0	0	0
2021/10/13	R035	03/02/2022	11.39	Call	Bond Future	4,143.9000	4.1439	4,856.6400	4.8566	17.200	0	0	0
2021/10/13	R035	03/02/2022	11.39	Put	Bond Future	1,073.3300	1.0733	755.7200	0.7557	(29.591)	0	0	683
2021/10/13	R035	03/02/2022	11.73	Call	Bond Future	5,698.2900	5.6983	6,514.4500	6.5145	14.323	0	0	0
2021/10/13	R035	03/02/2022	11.73	Put	Bond Future	665.1200	0.6651	450.9300	0.4509	(32.203)	0	0	280
2021/10/13	R035	03/02/2022	11.28	Call	Bond Future	3,674.9300	3.6749	4,346.8500	4.3469	18.284	0	0	0
2021/10/13	R035	03/02/2022	11.28	Put	Bond Future	1,254.1000	1.2541	895.6700	0.8957	(28.581)	0	0	200
2021/10/13	R035	03/02/2022	11.33	Put	Bond Future	1,168.6500	1.1686	829.2100	0.8292	(29.045)	0	0	500
2021/10/13	R035	03/02/2022	11.11	Call	Bond Future	3,001.7800	3.0018	3,603.3000	3.6033	20.039	0	0	0
2021/10/13	R035	03/02/2022	11.22	Call	Bond Future	3,429.5200	3.4295	4,077.5500	4.0775	18.896	0	0	0
2021/10/13	R035	03/02/2022	11.22	Put	Bond Future	1,366.2000	1.3662	983.8800	0.9839	(27.984)	0	0	0
2021/10/13	R035	03/02/2022	11.23	Call	Bond Future	3,469.5500	3.4695	4,121.6600	4.1217	18.795	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
2021/10/13	R035	03/02/2022	11.23	Put	Bond Future	1,346.4900	1.3465	968.2500	0.9683	(28.091)	0	0	0
2021/10/13	R035	03/02/2022	10.65	Call	Bond Future	1,507.0300	1.5070	1,892.2700	1.8923	25.563	0	0	0
2021/10/13	R035	03/02/2022	11.03	Call	Bond Future	2,706.1900	2.7062	3,272.2600	3.2723	20.918	0	0	0
2021/10/13	R035	03/02/2022	11.05	Put	Bond Future	1,740.5100	1.7405	1,285.2100	1.2852	(26.159)	0	0	1,600
2021/10/13	R035	03/02/2022	10.34	Call	Bond Future	795.2000	0.7952	1,033.8400	1.0338	30.010	0	0	0
2021/10/13	R035	03/02/2022	10.34	Put	Bond Future	4,238.3200	4.2383	3,446.6100	3.4466	(18.680)	0	0	500
2021/10/13	R035	03/02/2022	10.35	Call	Bond Future	814.2100	0.8142	1,057.1900	1.0572	29.842	0	0	1,600
2021/10/13	R035	03/02/2022	10.35	Put	Bond Future	4,191.8900	4.1919	3,404.5200	3.4045	(18.783)	0	0	0
2021/10/13	R035	03/02/2022	10.61	Call	Bond Future	1,400.5700	1.4006	1,766.0600	1.7661	26.096	0	0	0
2021/10/13	R035	03/02/2022	10.61	Put	Bond Future	3,100.4600	3.1005	2,435.6000	2.4356	(21.444)	0	0	200
2021/10/13	R035	03/02/2022	10.24	Put	Bond Future	4,723.3900	4.7234	3,889.4200	3.8894	(17.656)	0	0	0
2021/10/13	R035	03/02/2022	10.26	Call	Bond Future	654.5000	0.6545	859.1000	0.8591	31.261	0	0	200
2021/10/13	R035	03/02/2022	10.26	Put	Bond Future	4,623.6300	4.6236	3,797.8800	3.7979	(17.859)	0	0	0
2021/10/13	R035	03/02/2022	9.92	Call	Bond Future	256.7600	0.2568	349.0000	0.3490	35.925	0	0	200
2021/10/13	R035	03/02/2022	9.92	Put	Bond Future	6,511.1800	6.5112	5,573.0700	5.5731	(14.408)	0	0	0
2021/10/13	R035	03/02/2022			Bond Future	10.8808	90.1241	10.7158	91.1544	(1.517)	0.0000	0.0000	53,147
2021/10/13	R035	03/02/2022	11.88	Call	Bond Future	6,416.8800	6.4169	7,268.3400	7.2683	13.269	0	0	0
2021/10/13	R035	03/02/2022	11.88	Put	Bond Future	539.3100	0.5393	360.4200	0.3604	(33.170)	0	0	1,800
2021/10/13	R035	03/02/2022	11.24	Call	Bond Future	3,509.7600	3.5098	4,165.9300	4.1659	18.696	0	0	0
2021/10/13	R035	03/02/2022	11.24	Put	Bond Future	1,327.0300	1.3270	952.8500	0.9528	(28.197)	0	0	0
2021/10/13	R035	03/02/2022	11.33	Call	Bond Future	3,885.7300	3.8857	4,576.6400	4.5766	17.781	0	0	0
2021/10/13	R035	03/02/2022	11.11	Put	Bond Future	1,599.6700	1.5997	1,170.8400	1.1708	(26.807)	0	0	200
2021/10/13	R035	03/02/2022	10.65	Put	Bond Future	2,952.8000	2.9528	2,307.6900	2.3077	(21.847)	0	0	683
2021/10/13	R035	03/02/2022	11.03	Put	Bond Future	1,789.6800	1.7897	1,325.4000	1.3254	(25.942)	0	0	280
2021/10/13	R035	03/02/2022	11.05	Call	Bond Future	2,778.8000	2.7788	3,353.8500	3.3538	20.694	0	0	0
2021/10/13	R035	03/02/2022	10.10	Call	Bond Future	424.7800	0.4248	568.1600	0.5682	33.754	0	0	280
2021/10/13	R035	03/02/2022	10.10	Put	Bond Future	5,459.2000	5.4592	4,572.2300	4.5722	(16.247)	0	0	0
2021/10/13	R035	03/02/2022	10.24	Call	Bond Future	622.0800	0.6221	818.4600	0.8185	31.568	0	0	500
2021/10/13	R035	03/02/2022	9.70	Call	Bond Future	142.6400	0.1426	196.1200	0.1961	37.493	0	0	683
2021/10/13	R035	03/02/2022	9.70	Put	Bond Future	7,919.8300	7.9198	6,942.9600	6.9430	(12.334)	0	0	0
2021/10/13	R035	05/05/2022	11.63	Call	Bond Future	4,743.6300	4.7436	5,482.3800	5.4824	15.574	0	0	0
2021/10/13	R035	05/05/2022	11.63	Put	Bond Future	1,601.4600	1.6015	1,298.3800	1.2984	(18.925)	0	0	0
2021/10/13	R035	05/05/2022	11.64	Call	Bond Future	4,784.0100	4.7840	5,525.8200	5.5258	15.506	0	0	0
2021/10/13	R035	05/05/2022	11.64	Put	Bond Future	1,584.9100	1.5849	1,284.8900	1.2849	(18.930)	0	0	0
2021/10/13	R035	05/05/2022			Bond Future	11.0932	86.7052	10.9214	87.7470	(1.548)	0.0000	0.0000	8,926
2021/10/13	R035	05/05/2022	11.65	Call	Bond Future	4,824.5000	4.8245	5,569.3400	5.5693	15.439	0	0	0
2021/10/13	R035	05/05/2022	11.65	Put	Bond Future	1,568.5300	1.5685	1,271.5400	1.2715	(18.934)	0	0	0
2021/10/13	R035	04/08/2022	10.73	Call	Bond Future	1,737.2300	1.7372	2,109.1400	2.1091	21.408	0	0	0
2021/10/13	R035	04/08/2022	10.73	Put	Bond Future	5,263.0500	5.2630	4,580.6600	4.5807	(12.966)	0	0	0
2021/10/13	R035	04/08/2022	11.13	Put	Bond Future	3,850.9300	3.8509	3,283.1000	3.2831	(14.745)	0	0	100
2021/10/13	R035	04/08/2022	9.84	Call	Bond Future	486.1000	0.4861	584.3100	0.5843	20.204	0	0	100
2021/10/13	R035	04/08/2022	9.84	Put	Bond Future	9,777.6000	9.7776	8,821.5100	8.8215	(9.778)	0	0	0
2021/10/13	R035	04/08/2022	10.64	Call	Bond Future	1,543.3700	1.5434	1,885.4000	1.8854	22.161	0	0	0
2021/10/13	R035	04/08/2022	10.64	Put	Bond Future	5,628.8800	5.6289	4,916.6100	4.9166	(12.654)	0	0	100
2021/10/13	R035	04/08/2022	10.72	Call	Bond Future	1,714.9600	1.7150	2,083.4400	2.0834	21.486	0	0	0
2021/10/13	R035	04/08/2022	10.72	Put	Bond Future	5,302.7200	5.3027	4,616.9000	4.6169	(12.933)	0	0	0
2021/10/13	R035	04/08/2022			Bond Future	11.3165	87.7067	11.1375	88.7610	(1.582)	0.0000	0.0000	0
2021/10/13	R035	04/08/2022	10.74	Call	Bond Future	1,759.6500	1.7597	2,134.7100	2.1347	21.314	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/13	R035	04/08/2022	10.74	Put	Bond Future	5,223.6000	5.2236	4,544.3600	4.5444	(13.003)	0	0	0
2021/10/13	R035	04/08/2022	11.13	Call	Bond Future	2,752.1100	2.7521	3,238.5800	3.2386	17.676	0	0	0
2021/10/13	R186	04/11/2021		Call	Bond Future	14,474.9500	14.4749	15,046.3800	15.0464	3.948	0	0	0
2021/10/13	R186	04/11/2021		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/13	R186	04/11/2021	7.77	Call	Bond Future	264.4600	0.2645	429.3900	0.4294	62.365	0	0	0
2021/10/13	R186	04/11/2021	8.09	Call	Bond Future	915.2200	0.9152	1,283.6000	1.2836	40.250	0	0	0
2021/10/13	R186	04/11/2021	8.09	Put	Bond Future	400.1800	0.4002	197.1300	0.1971	(50.740)	0	0	0
2021/10/13	R186	04/11/2021	8.10	Call	Bond Future	943.6000	0.9436	1,317.8000	1.3178	39.657	0	0	0
2021/10/13	R186	04/11/2021	8.10	Put	Bond Future	384.8200	0.3848	187.5900	0.1876	(51.253)	0	0	0
2021/10/13	R186	04/11/2021			Bond Future	7.9726	114.4750	7.8432	115.0464	(1.623)	0.0000	0.0000	50,617
2021/10/13	R186	04/11/2021	7.77	Put	Bond Future	1,160.8900	1.1609	754.3900	0.7544	(35.016)	0	0	15,177
2021/10/13	R186	04/11/2021	8.11	Call	Bond Future	972.3100	0.9723	1,352.3600	1.3524	39.087	0	0	0
2021/10/13	R186	04/11/2021	8.11	Put	Bond Future	369.8000	0.3698	178.4200	0.1784	(51.752)	0	0	0
2021/10/13	R186	04/11/2021	8.77	Call	Bond Future	3,453.3000	3.4533	4,015.1800	4.0152	16.271	0	0	0
2021/10/13	R186	04/11/2021	8.77	Put	Bond Future	12.6700	0.0127	3.1200	0.0031	(75.375)	0	0	15,177
2021/10/13	R186	03/02/2022	7.30	Call	Bond Future	229.5800	0.2296	287.3700	0.2874	25.172	0	0	0
2021/10/13	R186	03/02/2022	7.30	Put	Bond Future	4,052.3000	4.0523	3,534.0400	3.5340	(12.789)	0	0	0
2021/10/13	R186	03/02/2022			Bond Future	8.1972	110.4817	8.0595	111.0578	(1.680)	0.0000	0.0000	35,320
2021/10/13	R186	03/02/2022	7.28	Call	Bond Future	218.1300	0.2181	273.0900	0.2731	25.196	0	0	0
2021/10/13	R186	03/02/2022	7.28	Put	Bond Future	4,127.9600	4.1280	3,606.8700	3.6069	(12.623)	0	0	0
2021/10/13	R186	03/02/2022	7.29	Call	Bond Future	223.7300	0.2237	280.1600	0.2802	25.222	0	0	0
2021/10/13	R186	03/02/2022	7.29	Put	Bond Future	4,090.0000	4.0900	3,570.3800	3.5704	(12.705)	0	0	0
2021/10/13	R186	05/05/2022	8.32	Call	Bond Future	1,589.0900	1.5891	1,795.0000	1.7950	12.958	0	0	0
2021/10/13	R186	05/05/2022	8.32	Put	Bond Future	2,044.2400	2.0442	1,668.1000	1.6681	(18.400)	0	0	0
2021/10/13	R186	05/05/2022	7.28	Call	Bond Future	288.5900	0.2886	330.9100	0.3309	14.664	0	0	435
2021/10/13	R186	05/05/2022	7.28	Put	Bond Future	4,963.5200	4.9635	4,423.7900	4.4238	(10.874)	0	0	0
2021/10/13	R186	05/05/2022	7.48	Call	Bond Future	436.6700	0.4367	464.8500	0.4648	6.453	0	0	3,600
2021/10/13	R186	05/05/2022	7.48	Put	Bond Future	4,284.3600	4.2844	3,730.4900	3.7305	(12.928)	0	0	0
2021/10/13	R186	05/05/2022			Bond Future	8.4352	111.7800	8.2880	112.3620	(1.745)	0.0000	0.0000	4,404
2021/10/13	R186	05/05/2022	8.64	Call	Bond Future	2,276.6900	2.2767	2,542.2600	2.5423	11.665	0	0	0
2021/10/13	R186	05/05/2022	8.64	Put	Bond Future	1,473.4200	1.4734	1,156.9400	1.1569	(21.479)	0	0	4,035
2021/10/13	R186	05/05/2022	7.88	Call	Bond Future	874.5400	0.8745	975.6600	0.9757	11.563	0	0	435
2021/10/13	R186	05/05/2022	7.88	Put	Bond Future	3,090.4100	3.0904	2,609.4800	2.6095	(15.562)	0	0	0
2021/10/13	R186	05/05/2022	8.30	Call	Bond Future	1,550.8700	1.5509	1,752.6700	1.7527	13.012	0	0	0
2021/10/13	R186	05/05/2022	8.30	Put	Bond Future	2,085.2800	2.0853	1,705.0300	1.7050	(18.235)	0	0	0
2021/10/13	R186	05/05/2022	8.31	Call	Bond Future	1,569.9200	1.5699	1,773.7700	1.7738	12.985	0	0	0
2021/10/13	R186	05/05/2022	8.31	Put	Bond Future	2,064.6900	2.0647	1,686.4900	1.6865	(18.318)	0	0	0
2021/10/13	R186	05/05/2022	6.73	Call	Bond Future	101.1000	0.1011	117.9400	0.1179	16.657	0	0	3,600
2021/10/13	R186	05/05/2022	6.73	Put	Bond Future	7,090.7000	7.0907	6,525.4900	6.5255	(7.971)	0	0	0
2021/10/13	R186	04/08/2022	8.15	Call	Bond Future	1,157.3700	1.1574	1,276.0400	1.2760	10.253	0	0	0
2021/10/13	R186	04/08/2022	8.15	Put	Bond Future	3,204.7400	3.2047	2,734.1600	2.7342	(14.684)	0	0	0
2021/10/13	R186	04/08/2022	9.78	Call	Bond Future	4,806.7800	4.8068	5,187.0800	5.1871	7.912	0	0	0
2021/10/13	R186	04/08/2022	9.78	Put	Bond Future	866.4900	0.8665	657.5400	0.6575	(24.115)	0	0	3,600
2021/10/13	R186	04/08/2022	7.96	Call	Bond Future	900.9500	0.9009	978.8100	0.9788	8.642	0	0	3,600
2021/10/13	R186	04/08/2022			Bond Future	8.6944	107.8042	8.5364	108.3935	(1.817)	0.0000	0.0000	0
2021/10/13	R186	04/08/2022	7.96	Put	Bond Future	3,674.4300	3.6744	3,163.0400	3.1630	(13.918)	0	0	0
2021/10/13	R186	04/08/2022	8.13	Call	Bond Future	1,128.5400	1.1285	1,242.7000	1.2427	10.116	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
2021/10/13	R186	04/08/2022	8.13	Put	Bond Future	3,252.0600	3.2521	2,776.9700	2.7770	(14.609)	0	0	0
2021/10/13	R186	04/08/2022	8.14	Call	Bond Future	1,142.9000	1.1429	1,259.3100	1.2593	10.185	0	0	0
2021/10/13	R186	04/08/2022	8.14	Put	Bond Future	3,228.3400	3.2283	2,755.5000	2.7555	(14.647)	0	0	0
2021/10/13	R186	04/08/2022	6.96	Call	Bond Future	178.1800	0.1782	201.9500	0.2020	13.340	0	0	3,600
2021/10/13	R186	04/08/2022	6.96	Put	Bond Future	6,874.7700	6.8748	6,309.2900	6.3093	(8.225)	0	0	0
2021/10/13	R197	04/11/2021			Bond Future	328.7506	328.7506	328.7787	328.7787	0.009	0.0000	0.0000	1,189
2021/10/13	R197	03/02/2022			Bond Future	324.2953	324.2953	324.3187	324.3187	0.007	0.0000	0.0000	952
2021/10/13	R197	05/05/2022			Bond Future	328.1831	328.1831	328.2045	328.2045	0.007	0.0000	0.0000	237
2021/10/13	R197	04/08/2022			Bond Future	323.8597	323.8597	323.8815	323.8815	0.007	0.0000	0.0000	0
2021/10/13	R202	04/11/2021			Bond Future	241.7957	241.7957	241.9214	241.9214	0.052	0.0000	0.0000	4,481
2021/10/13	R202	03/02/2022			Bond Future	240.2019	240.2019	240.3253	240.3253	0.051	0.0000	0.0000	7,887
2021/10/13	R202	05/05/2022			Bond Future	243.0814	243.0814	243.2046	243.2046	0.051	0.0000	0.0000	413
2021/10/13	R202	04/08/2022			Bond Future	241.6368	241.6368	241.7612	241.7612	0.051	0.0000	0.0000	0
2021/10/13	R209	04/11/2021	10.00	Call	Bond Future	29.5900	0.0296	65.4900	0.0655	121.325	0	0	0
2021/10/13	R209	04/11/2021	10.00	Put	Bond Future	3,586.6400	3.5866	2,795.3300	2.7953	(22.063)	0	0	3,100
2021/10/13	R209	04/11/2021	10.25	Put	Bond Future	2,236.8100	2.2368	1,572.6000	1.5726	(29.695)	0	0	9,250
2021/10/13	R209	04/11/2021	12.19	Call	Bond Future	8,006.0000	8.0060	8,832.9400	8.8329	10.329	0	0	0
2021/10/13	R209	04/11/2021	12.19	Put	Bond Future	0.3600	0.0004	0.0900	0.0001	(75.000)	0	0	0
2021/10/13	R209	04/11/2021	10.50	Call	Bond Future	536.2900	0.5363	903.2800	0.9033	68.431	0	0	0
2021/10/13	R209	04/11/2021	12.00	Call	Bond Future	7,114.7100	7.1147	7,941.0400	7.9410	11.614	0	0	0
2021/10/13	R209	04/11/2021	12.00	Put	Bond Future	1.2000	0.0012	0.3200	0.0003	(73.333)	0	0	9,000
2021/10/13	R209	04/11/2021	12.17	Call	Bond Future	7,913.0400	7.9130	8,739.9400	8.7399	10.450	0	0	0
2021/10/13	R209	04/11/2021			Bond Future	10.6167	68.8255	10.4693	69.6527	(1.389)	0.0000	0.0000	32,774
2021/10/13	R209	04/11/2021	9.50	Call	Bond Future	0.2900	0.0003	0.6800	0.0007	134.483	0	0	6,000
2021/10/13	R209	04/11/2021	9.50	Put	Bond Future	6,636.2500	6.6363	5,809.4300	5.8094	(12.459)	0	0	0
2021/10/13	R209	04/11/2021	10.25	Call	Bond Future	152.7100	0.1527	315.7100	0.3157	106.738	0	0	0
2021/10/13	R209	04/11/2021	12.18	Call	Bond Future	7,959.5500	7.9596	8,786.4600	8.7865	10.389	0	0	0
2021/10/13	R209	04/11/2021	12.18	Put	Bond Future	0.3900	0.0004	0.0900	0.0001	(76.923)	0	0	0
2021/10/13	R209	04/11/2021	10.50	Put	Bond Future	1,189.8400	1.1898	729.6200	0.7296	(38.679)	0	0	150
2021/10/13	R209	04/11/2021	12.17	Put	Bond Future	0.4100	0.0004	0.1000	0.0001	(75.610)	0	0	0
2021/10/13	R209	03/02/2022	11.03	Call	Bond Future	2,559.9400	2.5599	3,095.5800	3.0956	20.924	0	0	0
2021/10/13	R209	03/02/2022	11.03	Put	Bond Future	1,351.5500	1.3516	1,051.7300	1.0517	(22.183)	0	0	0
2021/10/13	R209	03/02/2022	11.02	Call	Bond Future	2,526.9200	2.5269	3,058.6000	3.0586	21.041	0	0	0
2021/10/13	R209	03/02/2022	11.02	Put	Bond Future	1,371.4100	1.3714	1,067.6300	1.0676	(22.151)	0	0	0
2021/10/13	R209	03/02/2022			Bond Future	10.8043	69.5999	10.6516	70.4354	(1.413)	0.0000	0.0000	1,550
2021/10/13	R209	03/02/2022	11.04	Call	Bond Future	2,593.0000	2.5930	3,132.8600	3.1329	20.820	0	0	0
2021/10/13	R209	03/02/2022	11.04	Put	Bond Future	1,331.7800	1.3318	1,036.1800	1.0362	(22.196)	0	0	0
2021/10/13	R209	05/05/2022	11.44	Call	Bond Future	3,771.4300	3.7714	4,345.4100	4.3454	15.219	0	0	0
2021/10/13	R209	05/05/2022	11.44	Put	Bond Future	1,470.3800	1.4704	1,199.5900	1.1996	(18.416)	0	0	0
2021/10/13	R209	05/05/2022	11.43	Call	Bond Future	3,737.8500	3.7379	4,308.5400	4.3085	15.268	0	0	0
2021/10/13	R209	05/05/2022	11.43	Put	Bond Future	1,487.1200	1.4871	1,213.0400	1.2130	(18.430)	0	0	0
2021/10/13	R209	05/05/2022			Bond Future	10.9938	67.2765	10.8355	68.1213	(1.440)	0.0000	0.0000	516
2021/10/13	R209	05/05/2022	11.45	Call	Bond Future	3,805.1300	3.8051	4,382.2000	4.3822	15.166	0	0	0
2021/10/13	R209	05/05/2022	11.45	Put	Bond Future	1,453.8100	1.4538	1,186.1100	1.1861	(18.414)	0	0	0
2021/10/13	R209	04/08/2022	10.58	Call	Bond Future	1,467.0500	1.4671	1,693.8200	1.6938	15.458	0	0	0

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2021/10/13	R209	04/08/2022	10.58	Put	Bond Future	4,714.7300	4.7147	4,086.6700	4.0867	(13.321)	0	0	0
2021/10/13	R209	04/08/2022	10.57	Put	Bond Future	4,750.7700	4.7508	4,120.3200	4.1203	(13.270)	0	0	0
2021/10/13	R209	04/08/2022			Bond Future	11.1889	68.0539	11.0246	68.9088	(1.469)	0.0000	0.0000	0
2021/10/13	R209	04/08/2022	10.59	Call	Bond Future	1,486.3500	1.4863	1,715.7600	1.7158	15.434	0	0	0
2021/10/13	R209	04/08/2022	10.59	Put	Bond Future	4,678.9000	4.6789	4,053.4800	4.0535	(13.367)	0	0	0
2021/10/13	R209	04/08/2022	10.57	Call	Bond Future	1,447.8900	1.4479	1,672.2700	1.6723	15.497	0	0	0
2021/10/13	R210	04/11/2021			Bond Future	212.8853	212.8853	213.2677	213.2677	0.180	0.0000	0.0000	1,305
2021/10/13	R210	03/02/2022			Bond Future	215.3337	215.3337	215.7172	215.7172	0.178	0.0000	0.0000	1,330
2021/10/13	R210	05/05/2022			Bond Future	215.0576	215.0576	215.4446	215.4446	0.180	0.0000	0.0000	104
2021/10/13	R210	04/08/2022			Bond Future	217.7218	217.7218	218.1127	218.1127	0.180	0.0000	0.0000	0
2021/10/13	R212	04/11/2021			Bond Future	175.6423	175.6423	175.7153	175.7153	0.042	0.0000	0.0000	3,105
2021/10/13	R213	04/11/2021	11.09	Put	Bond Future	4.1600	0.0042	0.8000	0.0008	(80.769)	0	0	0
2021/10/13	R213	04/11/2021	11.10	Put	Bond Future	3.9100	0.0039	0.7400	0.0007	(81.074)	0	0	0
2021/10/13	R213	04/11/2021	11.11	Call	Bond Future	5,943.9000	5.9439	6,865.9200	6.8659	15.512	0	0	0
2021/10/13	R213	04/11/2021			Bond Future	9.9297	83.8019	9.7558	84.7269	(1.751)	0.0000	0.0000	9,212
2021/10/13	R213	04/11/2021	11.09	Call	Bond Future	5,848.4600	5.8485	6,770.1000	6.7701	15.759	0	0	0
2021/10/13	R213	04/11/2021	11.10	Call	Bond Future	5,896.1900	5.8962	6,818.0200	6.8180	15.634	0	0	0
2021/10/13	R213	04/11/2021	11.11	Put	Bond Future	3.6700	0.0037	0.6900	0.0007	(81.199)	0	0	0
2021/10/13	R213	03/02/2022	10.60	Put	Bond Future	945.3800	0.9454	656.2000	0.6562	(30.589)	0	0	430
2021/10/13	R213	03/02/2022	10.67	Call	Bond Future	3,471.0800	3.4711	4,138.1700	4.1382	19.219	0	0	0
2021/10/13	R213	03/02/2022	10.67	Put	Bond Future	853.2300	0.8532	586.2700	0.5863	(31.288)	0	0	220
2021/10/13	R213	03/02/2022	10.00	Call	Bond Future	1,437.6400	1.4376	1,842.6200	1.8426	28.170	0	0	0
2021/10/13	R213	03/02/2022	10.00	Put	Bond Future	2,196.1000	2.1961	1,667.0300	1.6670	(24.091)	0	0	430
2021/10/13	R213	03/02/2022	9.98	Call	Bond Future	1,390.0300	1.3900	1,786.1400	1.7861	28.497	0	0	0
2021/10/13	R213	03/02/2022	9.98	Put	Bond Future	2,252.1200	2.2521	1,714.1800	1.7142	(23.886)	0	0	0
2021/10/13	R213	03/02/2022	9.22	Put	Bond Future	5,169.2500	5.1692	4,342.8900	4.3429	(15.986)	0	0	0
2021/10/13	R213	03/02/2022	9.58	Put	Bond Future	3,597.1500	3.5971	2,889.4400	2.8894	(19.674)	0	0	200
2021/10/13	R213	03/02/2022	8.63	Call	Bond Future	46.9200	0.0469	71.9200	0.0719	53.282	0	0	200
2021/10/13	R213	03/02/2022	8.63	Put	Bond Future	8,308.6800	8.3087	7,399.6300	7.3996	(10.941)	0	0	0
2021/10/13	R213	03/02/2022	8.80	Call	Bond Future	78.1100	0.0781	117.7800	0.1178	50.787	0	0	102
2021/10/13	R213	03/02/2022	8.80	Put	Bond Future	7,362.5200	7.3625	6,468.1400	6.4681	(12.148)	0	0	0
2021/10/13	R213	03/02/2022			Bond Future	10.1474	84.7450	9.9661	85.6790	(1.786)	0.0000	0.0000	544
2021/10/13	R213	03/02/2022	10.25	Call	Bond Future	2,090.7900	2.0908	2,604.1000	2.6041	24.551	0	0	0
2021/10/13	R213	03/02/2022	10.25	Put	Bond Future	1,568.0000	1.5680	1,147.2600	1.1473	(26.833)	0	0	102
2021/10/13	R213	03/02/2022	10.60	Call	Bond Future	3,218.9700	3.2190	3,863.8400	3.8638	20.033	0	0	0
2021/10/13	R213	03/02/2022	10.15	Call	Bond Future	1,813.7800	1.8138	2,284.3700	2.2844	25.945	0	0	0
2021/10/13	R213	03/02/2022	10.15	Put	Bond Future	1,800.3800	1.8004	1,336.9200	1.3369	(25.742)	0	0	200
2021/10/13	R213	03/02/2022	10.17	Call	Bond Future	1,867.5800	1.8676	2,346.8400	2.3468	25.662	0	0	0
2021/10/13	R213	03/02/2022	10.17	Put	Bond Future	1,751.9700	1.7520	1,297.1800	1.2972	(25.959)	0	0	220
2021/10/13	R213	03/02/2022	9.96	Call	Bond Future	1,343.3100	1.3433	1,730.5600	1.7306	28.828	0	0	0
2021/10/13	R213	03/02/2022	9.96	Put	Bond Future	2,309.1900	2.3092	1,762.3900	1.7624	(23.679)	0	0	0
2021/10/13	R213	03/02/2022	9.97	Call	Bond Future	1,366.4600	1.3665	1,758.2400	1.7582	28.671	0	0	0
2021/10/13	R213	03/02/2022	9.97	Put	Bond Future	2,280.4200	2.2804	1,738.1500	1.7381	(23.779)	0	0	0
2021/10/13	R213	03/02/2022	9.22	Call	Bond Future	241.9300	0.2419	349.6200	0.3496	44.513	0	0	430
2021/10/13	R213	03/02/2022	9.58	Call	Bond Future	626.8200	0.6268	853.1600	0.8532	36.109	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/13	R213	03/02/2022	9.76	Call	Bond Future	925.8000	0.9258	1,225.4700	1.2255	32.369	0	0	0
2021/10/13	R213	03/02/2022	9.76	Put	Bond Future	2,938.9400	2.9389	2,304.5600	2.3046	(21.585)	0	0	102
2021/10/13	R213	03/02/2022	9.15	Call	Bond Future	202.9500	0.2030	295.4600	0.2955	45.583	0	0	220
2021/10/13	R213	03/02/2022	9.15	Put	Bond Future	5,517.5200	5.5175	4,675.9800	4.6760	(15.252)	0	0	0
2021/10/13	R213	05/05/2022	10.63	Call	Bond Future	3,062.7300	3.0627	3,647.9200	3.6479	19.107	0	0	0
2021/10/13	R213	05/05/2022	10.65	Put	Bond Future	1,713.1800	1.7132	1,361.3200	1.3613	(20.538)	0	0	0
2021/10/13	R213	05/05/2022			Bond Future	10.3626	82.2088	10.1736	83.1532	(1.824)	0.0000	0.0000	0
2021/10/13	R213	05/05/2022	10.63	Put	Bond Future	1,750.4000	1.7504	1,391.1700	1.3912	(20.523)	0	0	0
2021/10/13	R213	05/05/2022	10.64	Call	Bond Future	3,092.5700	3.0926	3,681.5700	3.6816	19.046	0	0	0
2021/10/13	R213	05/05/2022	10.64	Put	Bond Future	1,731.7000	1.7317	1,376.2800	1.3763	(20.524)	0	0	0
2021/10/13	R213	05/05/2022	10.65	Call	Bond Future	3,122.5400	3.1225	3,715.1000	3.7151	18.977	0	0	0
2021/10/13	R213	04/08/2022	9.88	Call	Bond Future	1,279.7600	1.2798	1,540.6700	1.5407	20.387	0	0	0
2021/10/13	R213	04/08/2022	9.89	Call	Bond Future	1,296.5100	1.2965	1,560.2800	1.5603	20.345	0	0	0
2021/10/13	R213	04/08/2022	9.90	Put	Bond Future	4,719.0100	4.7190	4,029.4900	4.0295	(14.612)	0	0	0
2021/10/13	R213	04/08/2022			Bond Future	10.5905	83.1614	10.3929	84.1173	(1.865)	0.0000	0.0000	0
2021/10/13	R213	04/08/2022	9.88	Put	Bond Future	4,786.7600	4.7868	4,091.8000	4.0918	(14.518)	0	0	0
2021/10/13	R213	04/08/2022	9.89	Put	Bond Future	4,752.8000	4.7528	4,060.7000	4.0607	(14.562)	0	0	0
2021/10/13	R213	04/08/2022	9.90	Call	Bond Future	1,313.4000	1.3134	1,579.7500	1.5797	20.279	0	0	0
2021/10/13	R214	04/11/2021	12.46	Call	Bond Future	7,769.9900	7.7700	8,586.8000	8.5868	10.512	0	0	0
2021/10/13	R214	04/11/2021	12.46	Put	Bond Future	0.6600	0.0007	0.2000	0.0002	(69.697)	0	0	0
2021/10/13	R214	04/11/2021	12.47	Call	Bond Future	7,816.1900	7.8162	8,633.0100	8.6330	10.450	0	0	0
2021/10/13	R214	04/11/2021			Bond Future	10.9463	65.8070	10.8039	66.6242	(1.301)	0.0000	0.0000	16,782
2021/10/13	R214	04/11/2021	12.47	Put	Bond Future	0.6300	0.0006	0.1800	0.0002	(71.429)	0	0	0
2021/10/13	R214	04/11/2021	12.48	Call	Bond Future	7,862.3100	7.8623	8,679.1600	8.6792	10.389	0	0	0
2021/10/13	R214	04/11/2021	12.48	Put	Bond Future	0.5900	0.0006	0.1700	0.0002	(71.186)	0	0	0
2021/10/13	R214	03/02/2022	11.39	Put	Bond Future	1,322.9300	1.3229	993.9000	0.9939	(24.871)	0	0	0
2021/10/13	R214	03/02/2022	11.40	Put	Bond Future	1,303.5900	1.3036	978.1700	0.9782	(24.963)	0	0	0
2021/10/13	R214	03/02/2022	11.41	Call	Bond Future	2,788.5900	2.7886	3,292.0400	3.2920	18.054	0	0	0
2021/10/13	R214	03/02/2022			Bond Future	11.1330	66.5475	10.9853	67.3729	(1.327)	0.0000	0.0000	1,346
2021/10/13	R214	03/02/2022	11.39	Call	Bond Future	2,720.2000	2.7202	3,216.5900	3.2166	18.248	0	0	0
2021/10/13	R214	03/02/2022	11.40	Call	Bond Future	2,754.2400	2.7542	3,254.2400	3.2542	18.154	0	0	0
2021/10/13	R214	03/02/2022	11.41	Put	Bond Future	1,284.6300	1.2846	962.6600	0.9627	(25.063)	0	0	0
2021/10/13	R214	05/05/2022	11.73	Put	Bond Future	1,556.5400	1.5565	1,294.2500	1.2943	(16.851)	0	0	0
2021/10/13	R214	05/05/2022	11.74	Put	Bond Future	1,539.2200	1.5392	1,280.2900	1.2803	(16.822)	0	0	0
2021/10/13	R214	05/05/2022	11.75	Call	Bond Future	3,802.4200	3.8024	4,381.1700	4.3812	15.221	0	0	0
2021/10/13	R214	05/05/2022			Bond Future	11.3147	64.0499	11.1616	64.8846	(1.353)	0.0000	0.0000	441
2021/10/13	R214	05/05/2022	11.73	Call	Bond Future	3,734.8300	3.7348	4,307.2400	4.3072	15.326	0	0	0
2021/10/13	R214	05/05/2022	11.74	Call	Bond Future	3,768.4800	3.7685	4,344.2500	4.3443	15.279	0	0	0
2021/10/13	R214	05/05/2022	11.75	Put	Bond Future	1,522.2600	1.5223	1,266.3100	1.2663	(16.814)	0	0	0
2021/10/13	R214	04/08/2022	10.98	Put	Bond Future	4,458.6300	4.4586	3,928.7900	3.9288	(11.883)	0	0	0
2021/10/13	R214	04/08/2022	10.99	Call	Bond Future	1,625.8000	1.6258	1,943.3400	1.9433	19.531	0	0	0
2021/10/13	R214	04/08/2022			Bond Future	11.5042	64.7891	11.3452	65.6336	(1.382)	0.0000	0.0000	0
2021/10/13	R214	04/08/2022	10.97	Call	Bond Future	1,584.5500	1.5846	1,896.3700	1.8964	19.679	0	0	0
2021/10/13	R214	04/08/2022	10.97	Put	Bond Future	4,494.5000	4.4945	3,961.8000	3.9618	(11.852)	0	0	0
2021/10/13	R214	04/08/2022	10.98	Call	Bond Future	1,605.1000	1.6051	1,919.7800	1.9198	19.605	0	0	0
2021/10/13	R214	04/08/2022	10.99	Put	Bond Future	4,422.9900	4.4230	3,896.0100	3.8960	(11.915)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/13	R248	04/11/2021	10.20	Put	Bond Future	5,436.5100	5.4365	4,456.0300	4.4560	(18.035)	0	0	0
2021/10/13	R248	04/11/2021	12.85	Call	Bond Future	12,112.9300	12.1129	13,113.0800	13.1131	8.257	0	0	0
2021/10/13	R248	04/11/2021	12.85	Put	Bond Future	0.2400	0.0002	0.0400	0.0000	(83.333)	0	0	0
2021/10/13	R248	04/11/2021	10.80	Call	Bond Future	688.8600	0.6889	1,102.9500	1.1030	60.112	0	0	1,050
2021/10/13	R248	04/11/2021	10.80	Put	Bond Future	1,494.1100	1.4941	907.8500	0.9078	(39.238)	0	0	0
2021/10/13	R248	04/11/2021			Bond Future	10.9108	83.0709	10.7734	84.0713	(1.259)	0.0000	0.0000	140,623
2021/10/13	R248	04/11/2021	9.60	Call	Bond Future	0.0800	0.0001	0.1300	0.0001	62.500	0	0	0
2021/10/13	R248	04/11/2021	9.60	Put	Bond Future	10,494.0900	10.4941	9,493.7900	9.4938	(9.532)	0	0	0
2021/10/13	R248	04/11/2021	10.20	Call	Bond Future	18.9500	0.0190	38.8200	0.0388	104.855	0	0	1,050
2021/10/13	R248	04/11/2021	10.30	Call	Bond Future	39.9600	0.0400	80.0100	0.0800	100.225	0	0	0
2021/10/13	R248	04/11/2021	10.30	Put	Bond Future	4,658.0700	4.6581	3,697.7700	3.6978	(20.616)	0	0	0
2021/10/13	R248	04/11/2021	12.83	Call	Bond Future	12,004.8100	12.0048	13,004.9400	13.0049	8.331	0	0	0
2021/10/13	R248	04/11/2021	12.83	Put	Bond Future	0.2600	0.0003	0.0400	0.0000	(84.615)	0	0	0
2021/10/13	R248	04/11/2021	12.84	Call	Bond Future	12,058.9100	12.0589	13,059.0500	13.0590	8.294	0	0	0
2021/10/13	R248	04/11/2021	12.84	Put	Bond Future	0.2500	0.0003	0.0400	0.0000	(84.000)	0	0	0
2021/10/13	R248	03/02/2022	11.47	Call	Bond Future	3,889.9000	3.8899	4,638.5800	4.6386	19.247	0	0	0
2021/10/13	R248	03/02/2022	11.48	Call	Bond Future	3,935.4600	3.9355	4,688.5000	4.6885	19.135	0	0	0
2021/10/13	R248	03/02/2022	11.49	Put	Bond Future	1,305.9800	1.3060	1,053.0100	1.0530	(19.370)	0	0	0
2021/10/13	R248	03/02/2022	10.90	Call	Bond Future	1,687.3300	1.6873	2,155.1000	2.1551	27.722	0	0	900
2021/10/13	R248	03/02/2022	10.90	Put	Bond Future	3,078.6500	3.0787	2,536.1100	2.5361	(17.623)	0	0	0
2021/10/13	R248	03/02/2022	10.20	Put	Bond Future	7,037.1900	7.0372	6,146.7800	6.1468	(12.653)	0	0	0
2021/10/13	R248	03/02/2022	10.40	Call	Bond Future	548.9100	0.5489	759.6600	0.7597	38.394	0	0	100
2021/10/13	R248	03/02/2022	10.50	Call	Bond Future	713.1100	0.7131	971.1300	0.9711	36.182	0	0	0
2021/10/13	R248	03/02/2022	10.50	Put	Bond Future	5,079.5400	5.0795	4,327.2500	4.3273	(14.810)	0	0	0
2021/10/13	R248	03/02/2022	9.80	Call	Bond Future	105.5800	0.1056	122.0300	0.1220	15.581	0	0	0
2021/10/13	R248	03/02/2022	9.80	Put	Bond Future	10,152.5600	10.1526	9,158.7000	9.1587	(9.789)	0	0	0
2021/10/13	R248	03/02/2022	10.00	Call	Bond Future	185.7000	0.1857	221.9600	0.2220	19.526	0	0	1,300
2021/10/13	R248	03/02/2022	10.00	Put	Bond Future	8,544.3400	8.5443	7,570.2900	7.5703	(11.400)	0	0	0
2021/10/13	R248	03/02/2022			Bond Future	11.0959	84.0058	10.9531	85.0161	(1.287)	0.0000	0.0000	129,289
2021/10/13	R248	03/02/2022	11.47	Put	Bond Future	1,346.6300	1.3466	1,085.0000	1.0850	(19.428)	0	0	0
2021/10/13	R248	03/02/2022	11.48	Put	Bond Future	1,326.1600	1.3262	1,068.8900	1.0689	(19.400)	0	0	0
2021/10/13	R248	03/02/2022	11.49	Call	Bond Future	3,981.2000	3.9812	4,738.5400	4.7385	19.023	0	0	0
2021/10/13	R248	03/02/2022	10.70	Call	Bond Future	1,133.3200	1.1333	1,501.0900	1.5011	32.451	0	0	1,300
2021/10/13	R248	03/02/2022	10.70	Put	Bond Future	3,989.0100	3.9890	3,346.4700	3.3465	(16.108)	0	0	0
2021/10/13	R248	03/02/2022	11.00	Call	Bond Future	2,012.6400	2.0126	2,526.6400	2.5266	25.539	0	0	100
2021/10/13	R248	03/02/2022	11.00	Put	Bond Future	2,688.6100	2.6886	2,192.3000	2.1923	(18.460)	0	0	0
2021/10/13	R248	03/02/2022	10.20	Call	Bond Future	313.5900	0.3136	433.4900	0.4335	38.235	0	0	900
2021/10/13	R248	03/02/2022	10.40	Put	Bond Future	5,688.6800	5.6887	4,889.1200	4.8891	(14.055)	0	0	0
2021/10/13	R248	05/05/2022	11.79	Call	Bond Future	5,055.3700	5.0554	5,808.9800	5.8090	14.907	0	0	0
2021/10/13	R248	05/05/2022	11.79	Put	Bond Future	1,692.2600	1.6923	1,424.2400	1.4242	(15.838)	0	0	0
2021/10/13	R248	05/05/2022	11.80	Call	Bond Future	5,100.2000	5.1002	5,856.9600	5.8570	14.838	0	0	0
2021/10/13	R248	05/05/2022			Bond Future	11.2761	80.5781	11.1276	81.5997	(1.317)	0.0000	0.0000	2,035
2021/10/13	R248	05/05/2022	11.80	Put	Bond Future	1,674.1800	1.6742	1,409.3100	1.4093	(15.821)	0	0	0
2021/10/13	R248	05/05/2022	11.81	Call	Bond Future	5,145.1500	5.1451	5,905.0200	5.9050	14.769	0	0	0
2021/10/13	R248	05/05/2022	11.81	Put	Bond Future	1,656.3000	1.6563	1,394.5400	1.3945	(15.804)	0	0	0
2021/10/13	R248	04/08/2022	10.98	Call	Bond Future	2,049.8400	2.0498	2,447.0300	2.4470	19.377	0	0	0
2021/10/13	R248	04/08/2022	10.98	Put	Bond Future	5,368.5400	5.3685	4,732.0400	4.7320	(11.856)	0	0	0
2021/10/13	R248	04/08/2022	10.99	Call	Bond Future	2,075.7300	2.0757	2,477.0700	2.4771	19.335	0	0	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
2021/10/13	R248	04/08/2022	10.99	Put	Bond Future	5,323.4200	5.3234	4,691.0700	4.6911	(11.879)	0	0	0
2021/10/13	R248	04/08/2022			Bond Future	11.4643	81.5083	11.3096	82.5420	(1.349)	0.0000	0.0000	0
2021/10/13	R248	04/08/2022	11.00	Call	Bond Future	2,102.0900	2.1021	2,507.0100	2.5070	19.263	0	0	0
2021/10/13	R248	04/08/2022	11.00	Put	Bond Future	5,278.8700	5.2789	4,650.1000	4.6501	(11.911)	0	0	0

**Total** **1649615**