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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/10/2021 TO 01/10/2021

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
2021/10/01	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	2025	04/11/2021		Bond Future	155.1132	155.1132	155.4051	155.4051	0.188	0.0000	0.0000	5,487
2021/10/01	2025	03/02/2022		Bond Future	155.3001	155.3001	155.5948	155.5948	0.190	0.0000	0.0000	0
2021/10/01	2025	05/05/2022		Bond Future	157.1730	157.1730	157.4708	157.4708	0.189	0.0000	0.0000	0
2021/10/01	2025	04/08/2022		Bond Future	157.5058	157.5058	157.8069	157.8069	0.191	0.0000	0.0000	0
2021/10/01	2029	04/11/2021		Bond Future	114.1316	114.1316	114.4427	114.4427	0.273	0.0000	0.0000	2,964
2021/10/01	2029	03/02/2022		Bond Future	115.4344	115.4344	115.7487	115.7487	0.272	0.0000	0.0000	0
2021/10/01	2029	05/05/2022		Bond Future	115.6270	115.6270	115.9447	115.9447	0.275	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
2021/10/01	2029	04/08/2022			Bond Future	117.0612	117.0612	117.3828	117.3828	0.275	0.0000	0.0000	0
2021/10/01	2030	04/11/2021	10.60	Call	Bond Future	6,672.3500	6.6724	6,683.2200	6.6832	0.163	0	0	0
2021/10/01	2030	04/11/2021	10.60	Put	Bond Future	11.3800	0.0114	10.0600	0.0101	(11.599)	0	0	0
2021/10/01	2030	04/11/2021	10.59	Put	Bond Future	11.8900	0.0119	10.5200	0.0105	(11.522)	0	0	0
2021/10/01	2030	04/11/2021	9.30	Put	Bond Future	1,047.8700	1.0479	1,026.8900	1.0269	(2.002)	0	0	0
2021/10/01	2030	04/11/2021	9.35	Call	Bond Future	1,168.9100	1.1689	1,160.6400	1.1606	(0.707)	0	0	0
2021/10/01	2030	04/11/2021	9.35	Put	Bond Future	921.6000	0.9216	901.1400	0.9011	(2.220)	0	0	9,100
2021/10/01	2030	04/11/2021	11.26	Call	Bond Future	9,816.3300	9.8163	9,828.4300	9.8284	0.123	0	0	0
2021/10/01	2030	04/11/2021	9.20	Call	Bond Future	772.8200	0.7728	763.4600	0.7635	(1.211)	0	0	29
2021/10/01	2030	04/11/2021	8.27	Put	Bond Future	5,803.5600	5.8036	5,790.6700	5.7907	(0.222)	0	0	0
2021/10/01	2030	04/11/2021	8.27	Call	Bond Future	7.2300	0.0072	6.5300	0.0065	(9.682)	0	0	300
2021/10/01	2030	04/11/2021	8.77	Put	Bond Future	3,083.5500	3.0836	3,065.7400	3.0657	(0.578)	0	0	0
2021/10/01	2030	04/11/2021	11.44	Put	Bond Future	0.1600	0.0002	0.1200	0.0001	(25.000)	0	0	300
2021/10/01	2030	04/11/2021			Bond Future	9.3040	94.7908	9.3018	94.8030	(0.024)	0.0000	0.0000	97,520
2021/10/01	2030	04/11/2021	10.61	Call	Bond Future	6,720.8200	6.7208	6,731.7300	6.7317	0.162	0	0	0
2021/10/01	2030	04/11/2021	10.61	Put	Bond Future	10.8900	0.0109	9.6100	0.0096	(11.754)	0	0	0
2021/10/01	2030	04/11/2021	10.59	Call	Bond Future	6,623.8700	6.6239	6,634.6900	6.6347	0.163	0	0	0
2021/10/01	2030	04/11/2021	9.25	Call	Bond Future	893.7800	0.8938	884.6300	0.8846	(1.024)	0	0	0
2021/10/01	2030	04/11/2021	9.25	Put	Bond Future	1,185.7800	1.1858	1,164.4400	1.1644	(1.800)	0	0	5,000
2021/10/01	2030	04/11/2021	8.75	Put	Bond Future	3,181.9900	3.1820	3,164.4700	3.1645	(0.551)	0	0	0
2021/10/01	2030	04/11/2021	8.75	Call	Bond Future	132.2000	0.1322	126.8700	0.1269	(4.032)	0	0	3,250
2021/10/01	2030	04/11/2021	9.30	Call	Bond Future	1,026.0300	1.0260	1,017.2400	1.0172	(0.857)	0	0	0
2021/10/01	2030	04/11/2021	11.26	Put	Bond Future	0.4900	0.0005	0.4000	0.0004	(18.367)	0	0	29
2021/10/01	2030	04/11/2021	9.90	Put	Bond Future	174.4800	0.1745	164.8400	0.1648	(5.525)	0	0	0
2021/10/01	2030	04/11/2021	9.90	Call	Bond Future	3,317.2000	3.3172	3,319.7500	3.3198	0.077	0	0	29
2021/10/01	2030	04/11/2021	9.20	Put	Bond Future	1,335.9800	1.3360	1,314.4300	1.3144	(1.613)	0	0	0
2021/10/01	2030	04/11/2021	8.77	Call	Bond Future	146.0600	0.1461	140.4400	0.1404	(3.848)	0	0	300
2021/10/01	2030	04/11/2021	11.44	Call	Bond Future	10,650.2100	10.6502	10,662.3600	10.6624	0.114	0	0	0
2021/10/01	2030	03/02/2022	8.85	Put	Bond Future	4,145.7700	4.1458	4,130.9500	4.1310	(0.357)	0	0	0
2021/10/01	2030	03/02/2022	8.85	Call	Bond Future	609.4600	0.6095	606.6700	0.6067	(0.458)	0	0	1,000
2021/10/01	2030	03/02/2022	9.35	Call	Bond Future	1,531.6800	1.5317	1,529.4300	1.5294	(0.147)	0	0	0
2021/10/01	2030	03/02/2022	9.35	Put	Bond Future	2,385.4500	2.3854	2,371.1700	2.3712	(0.599)	0	0	101
2021/10/01	2030	03/02/2022	8.39	Put	Bond Future	6,292.5600	6.2926	6,278.6500	6.2787	(0.221)	0	0	0
2021/10/01	2030	03/02/2022	8.39	Call	Bond Future	200.2400	0.2002	198.3600	0.1984	(0.939)	0	0	101
2021/10/01	2030	03/02/2022	9.45	Call	Bond Future	1,777.7600	1.7778	1,775.8900	1.7759	(0.105)	0	0	0
2021/10/01	2030	03/02/2022	9.45	Put	Bond Future	2,106.6400	2.1066	2,092.7400	2.0927	(0.660)	0	0	0
2021/10/01	2030	03/02/2022			Bond Future	9.5130	91.8455	9.5107	91.8576	(0.024)	0.0000	0.0000	610
2021/10/01	2030	03/02/2022	10.85	Call	Bond Future	6,934.1900	6.9342	6,940.7900	6.9408	0.095	0	0	0
2021/10/01	2030	03/02/2022	10.85	Put	Bond Future	300.3200	0.3003	294.8900	0.2949	(1.808)	0	0	1,000
2021/10/01	2030	03/02/2022	9.60	Put	Bond Future	1,734.9300	1.7349	1,721.7600	1.7218	(0.759)	0	0	0
2021/10/01	2030	03/02/2022	9.60	Call	Bond Future	2,186.2500	2.1863	2,185.1100	2.1851	(0.052)	0	0	1,000
2021/10/01	2030	03/02/2022	9.78	Call	Bond Future	2,736.6700	2.7367	2,736.6000	2.7366	(0.003)	0	0	0
2021/10/01	2030	03/02/2022	9.78	Put	Bond Future	1,360.2500	1.3603	1,348.1500	1.3481	(0.890)	0	0	101
2021/10/01	2030	03/02/2022	9.44	Call	Bond Future	1,752.1600	1.7522	1,750.2600	1.7503	(0.108)	0	0	0
2021/10/01	2030	03/02/2022	9.44	Put	Bond Future	2,133.3600	2.1334	2,119.4300	2.1194	(0.653)	0	0	0
2021/10/01	2030	03/02/2022	9.43	Call	Bond Future	1,726.7800	1.7268	1,724.8300	1.7248	(0.113)	0	0	0
2021/10/01	2030	03/02/2022	9.43	Put	Bond Future	2,160.3300	2.1603	2,146.3500	2.1463	(0.647)	0	0	0

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2021/10/01	2030	05/05/2022	8.81	Put	Bond Future	5,433.8100	5.4338	5,420.6900	5.4207	(0.241)	0	0	0
2021/10/01	2030	05/05/2022	8.14	Put	Bond Future	8,652.8500	8.6528	8,639.9700	8.6400	(0.149)	0	0	0
2021/10/01	2030	05/05/2022	8.14	Call	Bond Future	208.3300	0.2083	207.3100	0.2073	(0.490)	0	0	1,800
2021/10/01	2030	05/05/2022	8.89	Put	Bond Future	5,106.5500	5.1065	5,093.4500	5.0935	(0.257)	0	0	0
2021/10/01	2030	05/05/2022	9.95	Call	Bond Future	3,046.9300	3.0469	3,048.3100	3.0483	0.045	0	0	0
2021/10/01	2030	05/05/2022	8.47	Call	Bond Future	378.9500	0.3790	377.7200	0.3777	(0.325)	0	0	1,073
2021/10/01	2030	05/05/2022	10.21	Call	Bond Future	3,870.0500	3.8700	3,872.5400	3.8725	0.064	0	0	0
2021/10/01	2030	05/05/2022	10.21	Put	Bond Future	1,483.7600	1.4838	1,474.3900	1.4744	(0.632)	0	0	0
2021/10/01	2030	05/05/2022			Bond Future	9.7271	92.9321	9.7248	92.9440	(0.024)	0.0000	0.0000	0
2021/10/01	2030	05/05/2022	8.81	Call	Bond Future	670.6700	0.6707	669.4100	0.6694	(0.188)	0	0	200
2021/10/01	2030	05/05/2022	7.73	Put	Bond Future	10,876.6900	10.8767	10,864.1600	10.8642	(0.115)	0	0	0
2021/10/01	2030	05/05/2022	7.73	Call	Bond Future	90.8400	0.0908	90.1700	0.0902	(0.738)	0	0	200
2021/10/01	2030	05/05/2022	8.89	Call	Bond Future	771.3400	0.7713	770.1000	0.7701	(0.161)	0	0	1,800
2021/10/01	2030	05/05/2022	11.04	Call	Bond Future	6,943.8000	6.9438	6,949.6800	6.9497	0.085	0	0	0
2021/10/01	2030	05/05/2022	11.04	Put	Bond Future	640.2300	0.6402	634.2500	0.6342	(0.934)	0	0	1,800
2021/10/01	2030	05/05/2022	9.95	Put	Bond Future	1,935.4600	1.9355	1,924.9800	1.9250	(0.541)	0	0	1,073
2021/10/01	2030	05/05/2022	9.35	Call	Bond Future	1,546.0900	1.5461	1,545.4500	1.5454	(0.041)	0	0	0
2021/10/01	2030	05/05/2022	9.35	Put	Bond Future	3,467.3400	3.4673	3,454.8400	3.4548	(0.361)	0	0	1,073
2021/10/01	2030	05/05/2022	8.47	Put	Bond Future	6,988.2500	6.9883	6,975.1600	6.9752	(0.187)	0	0	0
2021/10/01	2030	05/05/2022	10.20	Call	Bond Future	3,836.8600	3.8369	3,839.3000	3.8393	0.064	0	0	0
2021/10/01	2030	05/05/2022	10.20	Put	Bond Future	1,499.1700	1.4992	1,489.7500	1.4897	(0.628)	0	0	200
2021/10/01	2030	05/05/2022	10.19	Call	Bond Future	3,803.7800	3.8038	3,806.1800	3.8062	0.063	0	0	0
2021/10/01	2030	05/05/2022	10.19	Put	Bond Future	1,514.7200	1.5147	1,505.2600	1.5053	(0.625)	0	0	0
2021/10/01	2030	04/08/2022	10.95	Call	Bond Future	5,854.4600	5.8545	5,859.3600	5.8594	0.084	0	0	0
2021/10/01	2030	04/08/2022	10.95	Put	Bond Future	1,211.5200	1.2115	1,204.5500	1.2045	(0.575)	0	0	800
2021/10/01	2030	04/08/2022	9.56	Call	Bond Future	1,864.0600	1.8641	1,864.5700	1.8646	0.027	0	0	0
2021/10/01	2030	04/08/2022	9.56	Put	Bond Future	3,822.2000	3.8222	3,810.8400	3.8108	(0.297)	0	0	0
2021/10/01	2030	04/08/2022			Bond Future	9.9587	90.0105	9.9562	90.0224	(0.025)	0.0000	0.0000	0
2021/10/01	2030	04/08/2022	8.30	Put	Bond Future	8,847.3100	8.8473	8,834.7700	8.8348	(0.142)	0	0	0
2021/10/01	2030	04/08/2022	8.30	Call	Bond Future	334.1800	0.3342	333.5100	0.3335	(0.200)	0	0	800
2021/10/01	2030	04/08/2022	9.05	Put	Bond Future	5,521.9200	5.5219	5,509.7100	5.5097	(0.221)	0	0	0
2021/10/01	2030	04/08/2022	9.05	Call	Bond Future	979.2300	0.9792	978.8900	0.9789	(0.035)	0	0	800
2021/10/01	2030	04/08/2022	9.55	Call	Bond Future	1,843.6200	1.8436	1,844.1100	1.8441	0.027	0	0	0
2021/10/01	2030	04/08/2022	9.55	Put	Bond Future	3,851.5700	3.8516	3,840.1900	3.8402	(0.295)	0	0	0
2021/10/01	2030	04/08/2022	9.54	Call	Bond Future	1,823.3200	1.8233	1,823.7900	1.8238	0.026	0	0	0
2021/10/01	2030	04/08/2022	9.54	Put	Bond Future	3,881.1100	3.8811	3,869.7100	3.8697	(0.294)	0	0	0
2021/10/01	2032	04/11/2021	11.70	Call	Bond Future	9,504.1900	9.5042	9,487.4100	9.4874	(0.177)	0	0	0
2021/10/01	2032	04/11/2021	11.71	Put	Bond Future	1.3400	0.0013	1.1600	0.0012	(13.433)	0	0	0
2021/10/01	2032	04/11/2021	11.69	Call	Bond Future	9,453.5800	9.4536	9,436.7800	9.4368	(0.178)	0	0	0
2021/10/01	2032	04/11/2021	9.83	Call	Bond Future	741.8800	0.7419	720.3400	0.7203	(2.903)	0	0	700
2021/10/01	2032	04/11/2021			Bond Future	9.9641	89.9502	9.9669	89.9336	0.028	0.0000	0.0000	125,821
2021/10/01	2032	04/11/2021	11.70	Put	Bond Future	1.4100	0.0014	1.2200	0.0012	(13.475)	0	0	0
2021/10/01	2032	04/11/2021	11.71	Call	Bond Future	9,554.7700	9.5548	9,538.0000	9.5380	(0.176)	0	0	0
2021/10/01	2032	04/11/2021	11.69	Put	Bond Future	1.4900	0.0015	1.2800	0.0013	(14.094)	0	0	0
2021/10/01	2032	04/11/2021	9.33	Put	Bond Future	3,932.7100	3.9327	3,943.2500	3.9432	0.268	0	0	0
2021/10/01	2032	04/11/2021	9.33	Call	Bond Future	79.8100	0.0798	73.7600	0.0738	(7.581)	0	0	700
2021/10/01	2032	04/11/2021	9.83	Put	Bond Future	1,538.6900	1.5387	1,533.7400	1.5337	(0.322)	0	0	0

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2021/10/01	2032	04/11/2021	12.81	Call	Bond Future	14,864.5800	14.8646	14,847.9900	14.8480	(0.112)	0	0	0
2021/10/01	2032	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2021/10/01	2032	03/02/2022	9.90	Put	Bond Future	2,924.1500	2.9242	2,926.9200	2.9269	0.095	0	0	900
2021/10/01	2032	03/02/2022	10.65	Call	Bond Future	3,759.5400	3.7595	3,739.9500	3.7400	(0.521)	0	0	0
2021/10/01	2032	03/02/2022	10.65	Put	Bond Future	1,085.9600	1.0860	1,083.4900	1.0835	(0.227)	0	0	1,050
2021/10/01	2032	03/02/2022	9.67	Call	Bond Future	846.0000	0.8460	834.5400	0.8345	(1.355)	0	0	0
2021/10/01	2032	03/02/2022	11.13	Call	Bond Future	5,815.1900	5.8152	5,795.0300	5.7950	(0.347)	0	0	0
2021/10/01	2032	03/02/2022	11.13	Put	Bond Future	558.8200	0.5588	555.7800	0.5558	(0.544)	0	0	210
2021/10/01	2032	03/02/2022	10.53	Call	Bond Future	3,292.1500	3.2921	3,272.9800	3.2730	(0.582)	0	0	0
2021/10/01	2032	03/02/2022	10.53	Put	Bond Future	1,281.2200	1.2812	1,279.1700	1.2792	(0.160)	0	0	210
2021/10/01	2032	03/02/2022	10.35	Put	Bond Future	1,645.2000	1.6452	1,644.0500	1.6441	(0.070)	0	0	400
2021/10/01	2032	03/02/2022	9.58	Put	Bond Future	4,175.0500	4.1750	4,181.9400	4.1819	0.165	0	0	0
2021/10/01	2032	03/02/2022	9.58	Call	Bond Future	688.1500	0.6881	677.9200	0.6779	(1.487)	0	0	400
2021/10/01	2032	03/02/2022	10.66	Call	Bond Future	3,799.4700	3.7995	3,779.8400	3.7798	(0.517)	0	0	0
2021/10/01	2032	03/02/2022	10.66	Put	Bond Future	1,070.9800	1.0710	1,068.4700	1.0685	(0.234)	0	0	97
2021/10/01	2032	03/02/2022	10.45	Put	Bond Future	1,432.2900	1.4323	1,430.6000	1.4306	(0.118)	0	0	198
2021/10/01	2032	03/02/2022	9.81	Call	Bond Future	1,131.5700	1.1316	1,118.3100	1.1183	(1.172)	0	0	0
2021/10/01	2032	03/02/2022	9.81	Put	Bond Future	3,245.2500	3.2452	3,249.1100	3.2491	0.119	0	0	198
2021/10/01	2032	03/02/2022	8.91	Put	Bond Future	7,763.0500	7.7630	7,777.0400	7.7770	0.180	0	0	0
2021/10/01	2032	03/02/2022	10.43	Call	Bond Future	2,926.3700	2.9264	2,907.6600	2.9077	(0.639)	0	0	0
2021/10/01	2032	03/02/2022	10.43	Put	Bond Future	1,472.9500	1.4729	1,471.3600	1.4714	(0.108)	0	0	0
2021/10/01	2032	03/02/2022	10.42	Call	Bond Future	2,891.0400	2.8910	2,872.3800	2.8724	(0.645)	0	0	0
2021/10/01	2032	03/02/2022	10.42	Put	Bond Future	1,493.6400	1.4936	1,492.1000	1.4921	(0.103)	0	0	0
2021/10/01	2032	03/02/2022			Bond Future	10.1733	90.9548	10.1763	90.9377	0.029	0.0000	0.0000	0
2021/10/01	2032	03/02/2022	10.90	Call	Bond Future	4,800.6400	4.8006	4,780.5600	4.7806	(0.418)	0	0	0
2021/10/01	2032	03/02/2022	10.90	Put	Bond Future	768.4800	0.7685	765.5200	0.7655	(0.385)	0	0	900
2021/10/01	2032	03/02/2022	9.90	Call	Bond Future	1,340.3300	1.3403	1,325.9800	1.3260	(1.071)	0	0	900
2021/10/01	2032	03/02/2022	9.67	Put	Bond Future	3,792.2600	3.7923	3,797.9200	3.7979	0.149	0	0	1,050
2021/10/01	2032	03/02/2022	9.57	Put	Bond Future	4,219.0900	4.2191	4,226.1100	4.2261	0.166	0	0	0
2021/10/01	2032	03/02/2022	9.57	Call	Bond Future	671.8500	0.6719	661.7500	0.6617	(1.503)	0	0	1,050
2021/10/01	2032	03/02/2022	9.62	Put	Bond Future	4,001.8300	4.0018	4,008.1600	4.0082	0.158	0	0	0
2021/10/01	2032	03/02/2022	9.62	Call	Bond Future	755.7400	0.7557	744.9500	0.7450	(1.428)	0	0	210
2021/10/01	2032	03/02/2022	10.95	Call	Bond Future	5,017.5800	5.0176	4,997.4600	4.9975	(0.401)	0	0	0
2021/10/01	2032	03/02/2022	10.95	Put	Bond Future	717.2200	0.7172	714.2200	0.7142	(0.418)	0	0	400
2021/10/01	2032	03/02/2022	10.35	Call	Bond Future	2,649.1100	2.6491	2,630.8400	2.6308	(0.690)	0	0	0
2021/10/01	2032	03/02/2022	10.14	Call	Bond Future	1,984.2800	1.9843	1,967.5300	1.9675	(0.844)	0	0	0
2021/10/01	2032	03/02/2022	10.14	Put	Bond Future	2,175.3400	2.1753	2,175.7100	2.1757	0.017	0	0	97
2021/10/01	2032	03/02/2022	9.14	Put	Bond Future	6,403.0500	6.4030	6,415.3300	6.4153	0.192	0	0	0
2021/10/01	2032	03/02/2022	9.14	Call	Bond Future	210.5400	0.2105	205.7000	0.2057	(2.299)	0	0	97
2021/10/01	2032	03/02/2022	10.45	Call	Bond Future	2,997.6000	2.9976	2,978.7900	2.9788	(0.628)	0	0	0
2021/10/01	2032	03/02/2022	8.91	Call	Bond Future	113.9400	0.1139	110.8100	0.1108	(2.747)	0	0	198
2021/10/01	2032	03/02/2022	10.44	Call	Bond Future	2,961.9000	2.9619	2,943.1300	2.9431	(0.634)	0	0	0
2021/10/01	2032	03/02/2022	10.44	Put	Bond Future	1,452.5100	1.4525	1,450.8600	1.4509	(0.114)	0	0	0
2021/10/01	2032	05/05/2022	11.18	Call	Bond Future	5,417.6000	5.4176	5,399.2600	5.3993	(0.339)	0	0	0
2021/10/01	2032	05/05/2022	11.18	Put	Bond Future	1,144.7800	1.1448	1,143.9800	1.1440	(0.070)	0	0	780
2021/10/01	2032	05/05/2022	11.03	Call	Bond Future	4,823.3500	4.8233	4,805.3900	4.8054	(0.372)	0	0	0
2021/10/01	2032	05/05/2022	11.03	Put	Bond Future	1,333.7800	1.3338	1,333.3600	1.3334	(0.031)	0	0	0
2021/10/01	2032	05/05/2022	11.02	Put	Bond Future	1,347.3600	1.3474	1,346.9800	1.3470	(0.028)	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
2021/10/01	2032	05/05/2022			Bond Future	10.3840	87.8837	10.3871	87.8661	0.030	0.0000	0.0000	0
2021/10/01	2032	05/05/2022	9.58	Put	Bond Future	5,415.0100	5.4150	5,424.2100	5.4242	0.170	0	0	0
2021/10/01	2032	05/05/2022	9.58	Call	Bond Future	794.4200	0.7944	786.0800	0.7861	(1.050)	0	0	780
2021/10/01	2032	05/05/2022	10.18	Put	Bond Future	3,192.8600	3.1929	3,196.7600	3.1968	0.122	0	0	0
2021/10/01	2032	05/05/2022	10.18	Call	Bond Future	2,050.4600	2.0505	2,036.8200	2.0368	(0.665)	0	0	780
2021/10/01	2032	05/05/2022	11.04	Call	Bond Future	4,862.1800	4.8622	4,844.2000	4.8442	(0.370)	0	0	0
2021/10/01	2032	05/05/2022	11.04	Put	Bond Future	1,320.0900	1.3201	1,319.6500	1.3197	(0.033)	0	0	0
2021/10/01	2032	05/05/2022	11.02	Call	Bond Future	4,784.3600	4.7844	4,766.4400	4.7664	(0.375)	0	0	0
2021/10/01	2032	04/08/2022	8.97	Put	Bond Future	9,773.0400	9.7730	9,786.9200	9.7869	0.142	0	0	0
2021/10/01	2032	04/08/2022	8.97	Call	Bond Future	348.1200	0.3481	344.1300	0.3441	(1.146)	0	0	800
2021/10/01	2032	04/08/2022	9.72	Put	Bond Future	6,013.7600	6.0138	6,023.2400	6.0232	0.158	0	0	0
2021/10/01	2032	04/08/2022	9.72	Call	Bond Future	1,075.8200	1.0758	1,067.4300	1.0674	(0.780)	0	0	800
2021/10/01	2032	04/08/2022	10.21	Put	Bond Future	4,192.3500	4.1924	4,198.3700	4.1984	0.144	0	0	0
2021/10/01	2032	04/08/2022	10.22	Call	Bond Future	2,059.5500	2.0596	2,047.6300	2.0476	(0.579)	0	0	0
2021/10/01	2032	04/08/2022	10.20	Put	Bond Future	4,224.5800	4.2246	4,230.6700	4.2307	0.144	0	0	0
2021/10/01	2032	04/08/2022			Bond Future	10.6041	88.9035	10.6074	88.8856	0.031	0.0000	0.0000	0
2021/10/01	2032	04/08/2022	11.60	Call	Bond Future	6,447.6100	6.4476	6,429.8700	6.4299	(0.275)	0	0	0
2021/10/01	2032	04/08/2022	11.60	Put	Bond Future	1,304.6200	1.3046	1,304.7500	1.3047	0.010	0	0	800
2021/10/01	2032	04/08/2022	11.89	Call	Bond Future	7,590.8300	7.5908	7,572.6000	7.5726	(0.240)	0	0	0
2021/10/01	2032	04/08/2022	11.89	Put	Bond Future	1,028.2300	1.0282	1,027.8700	1.0279	(0.035)	0	0	0
2021/10/01	2032	04/08/2022	10.21	Call	Bond Future	2,036.3100	2.0363	2,024.4600	2.0245	(0.582)	0	0	0
2021/10/01	2032	04/08/2022	10.22	Put	Bond Future	4,160.0000	4.1600	4,165.9500	4.1660	0.143	0	0	0
2021/10/01	2032	04/08/2022	10.20	Call	Bond Future	2,012.9100	2.0129	2,001.1300	2.0011	(0.585)	0	0	0
2021/10/01	2033	04/11/2021			Bond Future	108.0466	108.0466	108.1905	108.1905	0.133	0.0000	0.0000	9,522
2021/10/01	2033	03/02/2022			Bond Future	109.2800	109.2800	109.4252	109.4252	0.133	0.0000	0.0000	0
2021/10/01	2033	05/05/2022			Bond Future	109.3181	109.3181	109.4648	109.4648	0.134	0.0000	0.0000	0
2021/10/01	2033	04/08/2022			Bond Future	110.6741	110.6741	110.8224	110.8224	0.134	0.0000	0.0000	0
2021/10/01	2037	04/11/2021	12.82	Put	Bond Future	0.6000	0.0006	0.4000	0.0004	(33.333)	0	0	0
2021/10/01	2037	04/11/2021	12.83	Call	Bond Future	12,080.5900	12.0806	12,292.4700	12.2925	1.754	0	0	0
2021/10/01	2037	04/11/2021	12.30	Call	Bond Future	9,292.8500	9.2928	9,503.3200	9.5033	2.265	0	0	0
2021/10/01	2037	04/11/2021	12.30	Put	Bond Future	5.9600	0.0060	4.3700	0.0044	(26.678)	0	0	600
2021/10/01	2037	04/11/2021	11.49	Put	Bond Future	127.6400	0.1276	104.9400	0.1049	(17.784)	0	0	0
2021/10/01	2037	04/11/2021	11.49	Call	Bond Future	4,810.3700	4.8104	4,999.7300	4.9997	3.936	0	0	600
2021/10/01	2037	04/11/2021			Bond Future	10.7365	85.7127	10.7039	85.9247	(0.304)	0.0000	0.0000	120,841
2021/10/01	2037	04/11/2021	12.82	Call	Bond Future	12,029.4400	12.0294	12,241.3000	12.2413	1.761	0	0	0
2021/10/01	2037	04/11/2021	12.83	Put	Bond Future	0.5600	0.0006	0.3800	0.0004	(32.143)	0	0	0
2021/10/01	2037	04/11/2021	12.81	Call	Bond Future	11,978.2300	11.9782	12,190.0800	12.1901	1.769	0	0	0
2021/10/01	2037	04/11/2021	12.81	Put	Bond Future	0.6300	0.0006	0.4200	0.0004	(33.333)	0	0	0
2021/10/01	2037	03/02/2022	11.46	Call	Bond Future	4,335.3100	4.3353	4,481.4300	4.4814	3.370	0	0	0
2021/10/01	2037	03/02/2022	11.47	Put	Bond Future	1,124.6500	1.1247	1,057.3000	1.0573	(5.989)	0	0	0
2021/10/01	2037	03/02/2022	11.45	Call	Bond Future	4,291.3300	4.2913	4,436.7400	4.4367	3.388	0	0	0
2021/10/01	2037	03/02/2022			Bond Future	10.9381	82.4158	10.9042	82.6300	(0.310)	0.0000	0.0000	0
2021/10/01	2037	03/02/2022	11.46	Put	Bond Future	1,140.1000	1.1401	1,072.0400	1.0720	(5.970)	0	0	0
2021/10/01	2037	03/02/2022	11.47	Call	Bond Future	4,379.2500	4.3793	4,526.0800	4.5261	3.353	0	0	0
2021/10/01	2037	03/02/2022	11.45	Put	Bond Future	1,155.5800	1.1556	1,086.8100	1.0868	(5.951)	0	0	0
2021/10/01	2037	05/05/2022	11.84	Put	Bond Future	1,426.0000	1.4260	1,360.5400	1.3605	(4.590)	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
2021/10/01	2037	05/05/2022	11.82	Call	Bond Future	5,462.2800	5.4623	5,612.2800	5.6123	2.746	0	0	0
2021/10/01	2037	05/05/2022	11.83	Call	Bond Future	5,504.8800	5.5049	5,655.4000	5.6554	2.734	0	0	0
2021/10/01	2037	05/05/2022			Bond Future	11.1413	83.3910	11.1061	83.6075	(0.316)	0.0000	0.0000	0
2021/10/01	2037	05/05/2022	11.84	Call	Bond Future	5,547.5600	5.5476	5,698.5900	5.6986	2.722	0	0	0
2021/10/01	2037	05/05/2022	11.82	Put	Bond Future	1,454.3000	1.4543	1,387.8100	1.3878	(4.572)	0	0	0
2021/10/01	2037	05/05/2022	11.83	Put	Bond Future	1,440.0800	1.4401	1,374.1100	1.3741	(4.581)	0	0	0
2021/10/01	2037	04/08/2022	10.91	Put	Bond Future	4,869.8700	4.8699	4,732.4800	4.7325	(2.821)	0	0	0
2021/10/01	2037	04/08/2022	10.89	Call	Bond Future	2,087.1700	2.0872	2,167.5100	2.1675	3.849	0	0	0
2021/10/01	2037	04/08/2022	10.89	Put	Bond Future	4,945.4600	4.9455	4,806.8000	4.8068	(2.804)	0	0	0
2021/10/01	2037	04/08/2022	10.90	Call	Bond Future	2,111.8200	2.1118	2,192.7900	2.1928	3.834	0	0	0
2021/10/01	2037	04/08/2022			Bond Future	11.3576	80.1024	11.3209	80.3215	(0.323)	0.0000	0.0000	0
2021/10/01	2037	04/08/2022	10.10	Put	Bond Future	8,761.6000	8.7616	8,578.8400	8.5788	(2.086)	0	0	0
2021/10/01	2037	04/08/2022	10.10	Call	Bond Future	721.1500	0.7211	757.3900	0.7574	5.025	0	0	50
2021/10/01	2037	04/08/2022	10.91	Call	Bond Future	2,136.9000	2.1369	2,218.5100	2.2185	3.819	0	0	0
2021/10/01	2037	04/08/2022	11.42	Call	Bond Future	3,590.7500	3.5907	3,704.2800	3.7043	3.162	0	0	0
2021/10/01	2037	04/08/2022	11.42	Put	Bond Future	3,220.5600	3.2206	3,115.0900	3.1151	(3.275)	0	0	50
2021/10/01	2037	04/08/2022	10.90	Put	Bond Future	4,907.4100	4.9074	4,769.3800	4.7694	(2.813)	0	0	50
2021/10/01	2038	04/11/2021			Bond Future	120.4752	120.4752	121.3783	121.3783	0.750	0.0000	0.0000	5,979
2021/10/01	2038	03/02/2022			Bond Future	120.0686	120.0686	120.9817	120.9817	0.760	0.0000	0.0000	0
2021/10/01	2038	05/05/2022			Bond Future	121.5169	121.5169	122.4406	122.4406	0.760	0.0000	0.0000	0
2021/10/01	2038	04/08/2022			Bond Future	121.2055	121.2055	122.1402	122.1402	0.771	0.0000	0.0000	0
2021/10/01	2040	04/11/2021	12.90	Call	Bond Future	12,264.0400	12.2640	12,454.4800	12.4545	1.553	0	0	0
2021/10/01	2040	04/11/2021	12.90	Put	Bond Future	1.2500	0.0013	0.9000	0.0009	(28.000)	0	0	0
2021/10/01	2040	04/11/2021	12.89	Call	Bond Future	12,210.1800	12.2102	12,400.6000	12.4006	1.560	0	0	0
2021/10/01	2040	04/11/2021	12.89	Put	Bond Future	1.3000	0.0013	0.9300	0.0009	(28.462)	0	0	0
2021/10/01	2040	04/11/2021			Bond Future	10.8950	87.5628	10.8675	87.7536	(0.253)	0.0000	0.0000	81,537
2021/10/01	2040	04/11/2021	12.91	Call	Bond Future	12,317.8400	12.3178	12,508.2800	12.5083	1.546	0	0	0
2021/10/01	2040	04/11/2021	12.91	Put	Bond Future	1.2100	0.0012	0.8600	0.0009	(28.926)	0	0	0
2021/10/01	2040	03/02/2022	11.58	Put	Bond Future	1,324.5200	1.3245	1,258.6300	1.2586	(4.975)	0	0	0
2021/10/01	2040	03/02/2022	11.59	Call	Bond Future	4,549.2600	4.5493	4,676.6400	4.6766	2.800	0	0	0
2021/10/01	2040	03/02/2022	11.57	Put	Bond Future	1,341.4200	1.3414	1,274.9000	1.2749	(4.959)	0	0	0
2021/10/01	2040	03/02/2022			Bond Future	11.0928	84.0363	11.0642	84.2290	(0.258)	0.0000	0.0000	0
2021/10/01	2040	03/02/2022	11.58	Call	Bond Future	4,502.7400	4.5027	4,629.4900	4.6295	2.815	0	0	0
2021/10/01	2040	03/02/2022	11.59	Put	Bond Future	1,307.8300	1.3078	1,242.5700	1.2426	(4.990)	0	0	0
2021/10/01	2040	03/02/2022	11.57	Call	Bond Future	4,456.3500	4.4563	4,582.4700	4.5825	2.830	0	0	0
2021/10/01	2040	05/05/2022	10.57	Put	Bond Future	6,084.0400	6.0840	5,936.8300	5.9368	(2.420)	0	0	0
2021/10/01	2040	05/05/2022	10.57	Call	Bond Future	1,143.0100	1.1430	1,190.5300	1.1905	4.157	0	0	1,200
2021/10/01	2040	05/05/2022	13.04	Call	Bond Future	10,898.3400	10.8983	11,065.5700	11.0656	1.534	0	0	0
2021/10/01	2040	05/05/2022	13.04	Put	Bond Future	612.6000	0.6126	585.1000	0.5851	(4.489)	0	0	1,200
2021/10/01	2040	05/05/2022	11.91	Put	Bond Future	1,698.5900	1.6986	1,634.0900	1.6341	(3.797)	0	0	0
2021/10/01	2040	05/05/2022	11.92	Call	Bond Future	5,635.1000	5.6351	5,765.8200	5.7658	2.320	0	0	0
2021/10/01	2040	05/05/2022	11.92	Put	Bond Future	1,682.6400	1.6826	1,618.6300	1.6186	(3.804)	0	0	0
2021/10/01	2040	05/05/2022			Bond Future	11.2917	85.0308	11.2620	85.2255	(0.263)	0.0000	0.0000	0
2021/10/01	2040	05/05/2022	9.82	Put	Bond Future	10,847.7700	10.8478	10,667.4500	10.6674	(1.662)	0	0	0
2021/10/01	2040	05/05/2022	9.82	Call	Bond Future	267.8200	0.2678	282.2300	0.2822	5.380	0	0	1,200
2021/10/01	2040	05/05/2022	11.91	Call	Bond Future	5,590.5200	5.5905	5,720.7500	5.7208	2.329	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
2021/10/01	2040	05/05/2022	11.90	Call	Bond Future	5,546.2400	5.5462	5,675.9900	5.6760	2.339	0	0	0
2021/10/01	2040	05/05/2022	11.90	Put	Bond Future	1,714.9200	1.7149	1,649.9400	1.6499	(3.789)	0	0	0
2021/10/01	2040	04/08/2022	11.05	Call	Bond Future	2,287.4700	2.2875	2,359.8200	2.3598	3.163	0	0	0
2021/10/01	2040	04/08/2022	11.05	Put	Bond Future	5,246.8100	5.2468	5,122.2400	5.1222	(2.374)	0	0	0
2021/10/01	2040	04/08/2022			Bond Future	11.5032	81.5105	11.4722	81.7074	(0.269)	0.0000	0.0000	0
2021/10/01	2040	04/08/2022	11.04	Call	Bond Future	2,261.4400	2.2614	2,333.2200	2.3332	3.174	0	0	0
2021/10/01	2040	04/08/2022	11.04	Put	Bond Future	5,287.9700	5.2880	5,162.8300	5.1628	(2.367)	0	0	0
2021/10/01	2040	04/08/2022	11.03	Call	Bond Future	2,235.2800	2.2353	2,306.4900	2.3065	3.186	0	0	0
2021/10/01	2040	04/08/2022	11.03	Put	Bond Future	5,329.0900	5.3291	5,203.3800	5.2034	(2.359)	0	0	0
2021/10/01	2044	04/11/2021	12.91	Call	Bond Future	12,328.3100	12.3283	12,449.8600	12.4499	0.986	0	0	0
2021/10/01	2044	04/11/2021	12.91	Put	Bond Future	1.8000	0.0018	1.3800	0.0014	(23.333)	0	0	0
2021/10/01	2044	04/11/2021			Bond Future	10.9062	84.4691	10.8889	84.5910	(0.158)	0.0000	0.0000	62,280
2021/10/01	2044	04/11/2021	12.90	Call	Bond Future	12,274.8900	12.2749	12,396.4300	12.3964	0.990	0	0	0
2021/10/01	2044	04/11/2021	12.90	Put	Bond Future	1.8600	0.0019	1.4300	0.0014	(23.118)	0	0	0
2021/10/01	2044	04/11/2021	12.89	Call	Bond Future	12,221.4100	12.2214	12,342.9300	12.3429	0.994	0	0	0
2021/10/01	2044	04/11/2021	12.89	Put	Bond Future	1.9300	0.0019	1.4800	0.0015	(23.316)	0	0	0
2021/10/01	2044	03/02/2022	11.60	Call	Bond Future	4,639.3700	4.6394	4,717.8800	4.7179	1.692	0	0	0
2021/10/01	2044	03/02/2022	11.60	Put	Bond Future	1,286.5300	1.2865	1,241.9900	1.2420	(3.462)	0	0	0
2021/10/01	2044	03/02/2022	11.59	Call	Bond Future	4,591.9400	4.5919	4,670.0400	4.6700	1.701	0	0	0
2021/10/01	2044	03/02/2022	11.59	Put	Bond Future	1,303.0000	1.3030	1,258.0500	1.2581	(3.450)	0	0	0
2021/10/01	2044	03/02/2022			Bond Future	11.0934	81.0332	11.0755	81.1562	(0.162)	0.0000	0.0000	0
2021/10/01	2044	03/02/2022	11.61	Call	Bond Future	4,686.9100	4.6869	4,765.8300	4.7658	1.684	0	0	0
2021/10/01	2044	03/02/2022	11.61	Put	Bond Future	1,270.2600	1.2703	1,226.1300	1.2261	(3.474)	0	0	0
2021/10/01	2044	05/05/2022	11.92	Call	Bond Future	5,729.0000	5.7290	5,810.4800	5.8105	1.422	0	0	0
2021/10/01	2044	05/05/2022	11.92	Put	Bond Future	1,653.7400	1.6537	1,610.9400	1.6109	(2.588)	0	0	0
2021/10/01	2044	05/05/2022	11.91	Call	Bond Future	5,683.7700	5.6838	5,764.9400	5.7649	1.428	0	0	0
2021/10/01	2044	05/05/2022	11.91	Put	Bond Future	1,669.5900	1.6696	1,626.4800	1.6265	(2.582)	0	0	0
2021/10/01	2044	05/05/2022			Bond Future	11.2814	81.9921	11.2628	82.1164	(0.165)	0.0000	0.0000	0
2021/10/01	2044	05/05/2022	11.93	Call	Bond Future	5,774.3000	5.7743	5,856.0900	5.8561	1.416	0	0	0
2021/10/01	2044	05/05/2022	11.93	Put	Bond Future	1,638.0500	1.6381	1,595.5600	1.5956	(2.594)	0	0	0
2021/10/01	2044	04/08/2022	11.09	Call	Bond Future	2,439.1500	2.4391	2,485.1500	2.4851	1.886	0	0	0
2021/10/01	2044	04/08/2022	11.09	Put	Bond Future	5,039.8000	5.0398	4,960.1500	4.9601	(1.580)	0	0	0
2021/10/01	2044	04/08/2022	11.08	Call	Bond Future	2,411.7500	2.4118	2,457.4000	2.4574	1.893	0	0	0
2021/10/01	2044	04/08/2022	11.08	Put	Bond Future	5,080.8200	5.0808	5,000.8200	5.0008	(1.575)	0	0	0
2021/10/01	2044	04/08/2022			Bond Future	11.4809	78.5618	11.4615	78.6875	(0.169)	0.0000	0.0000	0
2021/10/01	2044	04/08/2022	11.10	Call	Bond Future	2,466.9800	2.4670	2,513.3600	2.5134	1.880	0	0	0
2021/10/01	2044	04/08/2022	11.10	Put	Bond Future	4,999.3100	4.9993	4,920.0400	4.9200	(1.586)	0	0	0
2021/10/01	2046	04/11/2021			Bond Future	107.8588	107.8588	108.4438	108.4438	0.542	0.0000	0.0000	17,227
2021/10/01	2046	03/02/2022			Bond Future	109.0901	109.0901	109.6814	109.6814	0.542	0.0000	0.0000	0
2021/10/01	2046	05/05/2022			Bond Future	108.5209	108.5209	109.1190	109.1190	0.551	0.0000	0.0000	0
2021/10/01	2046	04/08/2022			Bond Future	109.8673	109.8673	110.4726	110.4726	0.551	0.0000	0.0000	0
2021/10/01	2050	04/11/2021			Bond Future	110.9189	110.9189	111.7811	111.7811	0.777	0.0000	0.0000	8,607
2021/10/01	2050	03/02/2022			Bond Future	110.2042	110.2042	111.0758	111.0758	0.791	0.0000	0.0000	0
2021/10/01	2050	05/05/2022			Bond Future	111.5333	111.5333	112.4152	112.4152	0.791	0.0000	0.0000	0
2021/10/01	2050	04/08/2022			Bond Future	110.8976	110.8976	111.7900	111.7900	0.805	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
2021/10/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	AL37	04/11/2021			Index Future	802.2060	802.2060	801.8040	801.8040	(0.050)	0.0000	0.0000	0
2021/10/01	AL37	03/02/2022			Index Future	811.1650	811.1650	810.7560	810.7560	(0.050)	0.0000	0.0000	0
2021/10/01	AL37	05/05/2022			Index Future	820.7490	820.7490	820.3330	820.3330	(0.051)	0.0000	0.0000	0
2021/10/01	AL37	04/08/2022			Index Future	830.6290	830.6290	830.2070	830.2070	(0.051)	0.0000	0.0000	0
2021/10/01	AL7T	04/11/2021			Index Future	910.2600	910.2600	910.3030	910.3030	0.005	0.0000	0.0000	0
2021/10/01	AL7T	03/02/2022			Index Future	920.4250	920.4250	920.4670	920.4670	0.005	0.0000	0.0000	0
2021/10/01	AL7T	05/05/2022			Index Future	931.3010	931.3010	931.3400	931.3400	0.004	0.0000	0.0000	0
2021/10/01	AL7T	04/08/2022			Index Future	942.5120	942.5120	942.5500	942.5500	0.004	0.0000	0.0000	0
2021/10/01	ALBI	04/11/2021			Index Future	803.0760	803.0760	803.8210	803.8210	0.093	0.0000	0.0000	119
2021/10/01	ALBI	03/02/2022			Index Future	812.0450	812.0450	812.7960	812.7960	0.092	0.0000	0.0000	0
2021/10/01	ALBI	05/05/2022			Index Future	821.6400	821.6400	822.3970	822.3970	0.092	0.0000	0.0000	0
2021/10/01	ALBI	04/08/2022			Index Future	831.5310	831.5310	832.2960	832.2960	0.092	0.0000	0.0000	0
2021/10/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/10/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/01	ES33	04/11/2021			Bond Future	11.4645	75.7670	11.4364	75.9139	(0.245)	0.0000	0.0000	350
2021/10/01	ES33	03/02/2022			Bond Future	11.7161	76.6319	11.6868	76.7802	(0.250)	0.0000	0.0000	0
2021/10/01	ES33	05/05/2022			Bond Future	11.9658	73.7788	11.9353	73.9287	(0.255)	0.0000	0.0000	0
2021/10/01	ES33	04/08/2022			Bond Future	12.2273	74.6465	12.1955	74.7981	(0.260)	0.0000	0.0000	0
2021/10/01	ES42	04/11/2021			Bond Future	11.9690	74.0448	11.9410	74.2105	(0.234)	0.0000	0.0000	4,779
2021/10/01	ES42	03/02/2022			Bond Future	12.1994	74.8903	12.1702	75.0576	(0.239)	0.0000	0.0000	0
2021/10/01	ES42	05/05/2022			Bond Future	12.4363	71.5353	12.4059	71.7044	(0.245)	0.0000	0.0000	0
2021/10/01	ES42	04/08/2022			Bond Future	12.6776	72.3752	12.6457	72.5463	(0.251)	0.0000	0.0000	0
2021/10/01	GOVI	04/11/2021	728.41	Call	GOVI	646,460.0000	64.6460	653,210.0000	65.3210	1.044	0	0	0
2021/10/01	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/01	GOVI	04/11/2021	728.40	Call	GOVI	646,560.0000	64.6560	653,310.0000	65.3310	1.044	0	0	0
2021/10/01	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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
2021/10/01	GOVI	04/11/2021			GOVI	793.0560	793.0560	793.7310	793.7310	0.085	0.0000	0.0000	993
2021/10/01	GOVI	04/11/2021	728.42	Call	GOVI	646,360.0000	64.6360	653,110.0000	65.3110	1.044	0	0	0
2021/10/01	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/01	GOVI	03/02/2022	792.76	Call	GOVI	91,530.0000	9.1530	98,330.0000	9.8330	7.429	0	0	0
2021/10/01	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/01	GOVI	03/02/2022			GOVI	801.9130	801.9130	802.5930	802.5930	0.085	0.0000	0.0000	0
2021/10/01	GOVI	03/02/2022	792.75	Call	GOVI	91,630.0000	9.1630	98,430.0000	9.8430	7.421	0	0	0
2021/10/01	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/01	GOVI	03/02/2022	792.74	Call	GOVI	91,730.0000	9.1730	98,530.0000	9.8530	7.413	0	0	0
2021/10/01	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/01	GOVI	05/05/2022	788.25	Call	GOVI	231,370.0000	23.1370	238,240.0000	23.8240	2.969	0	0	0
2021/10/01	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/01	GOVI	05/05/2022			GOVI	811.3870	811.3870	812.0740	812.0740	0.085	0.0000	0.0000	0
2021/10/01	GOVI	05/05/2022	788.24	Call	GOVI	231,470.0000	23.1470	238,340.0000	23.8340	2.968	0	0	0
2021/10/01	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/01	GOVI	05/05/2022	788.23	Call	GOVI	231,570.0000	23.1570	238,440.0000	23.8440	2.967	0	0	0
2021/10/01	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/01	GOVI	04/08/2022	819.28	Call	GOVI	18,750.0000	1.8750	25,680.0000	2.5680	36.960	0	0	0
2021/10/01	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/01	GOVI	04/08/2022			GOVI	821.1550	821.1550	821.8480	821.8480	0.084	0.0000	0.0000	0
2021/10/01	GOVI	04/08/2022	819.27	Call	GOVI	18,850.0000	1.8850	25,780.0000	2.5780	36.764	0	0	0
2021/10/01	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/01	GOVI	04/08/2022	819.26	Call	GOVI	18,950.0000	1.8950	25,880.0000	2.5880	36.570	0	0	0
2021/10/01	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/10/01	IGOV	04/11/2021			Index Future	295.8270	295.8270	296.7350	296.7350	0.307	0.0000	0.0000	511
2021/10/01	IGOV	03/02/2022			Index Future	299.2040	299.2040	300.1210	300.1210	0.306	0.0000	0.0000	0
2021/10/01	IGOV	05/05/2022			Index Future	302.8120	302.8120	303.7390	303.7390	0.306	0.0000	0.0000	0
2021/10/01	IGOV	04/08/2022			Index Future	306.5280	306.5280	307.4670	307.4670	0.306	0.0000	0.0000	0
2021/10/01	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/10/01	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/10/01	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/10/01	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/10/01	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/10/01	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/10/01	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/10/01	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/10/01	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/10/01	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/10/01	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/10/01	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/10/01	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/10/01	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/10/01	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	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
2021/10/01	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/10/01	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/10/01	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/10/01	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/10/01	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/10/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/10/01	JBAF	20/10/2021			Jibar Tradeable Future	3.6950	96.3050	3.6950	96.3050	0.000	0.0000	0.0000	0
2021/10/01	JBAF	17/11/2021			Jibar Tradeable Future	3.7350	96.2650	3.7400	96.2600	0.134	0.0000	0.0000	50,000
2021/10/01	JBAF	15/12/2021			Jibar Tradeable Future	3.8900	96.1100	3.9050	96.0950	0.386	0.0000	0.0000	0
2021/10/01	JBAF	19/01/2022			Jibar Tradeable Future	3.9500	96.0500	3.9600	96.0400	0.253	0.0000	0.0000	0
2021/10/01	JBAF	16/02/2022			Jibar Tradeable Future	4.1700	95.8300	4.1700	95.8300	0.000	0.0000	0.0000	0
2021/10/01	JBAF	16/03/2022			Jibar Tradeable Future	4.2050	95.7950	4.2250	95.7750	0.476	0.0000	0.0000	0
2021/10/01	JBAF	15/06/2022			Jibar Tradeable Future	4.7500	95.2500	4.7500	95.2500	0.000	0.0000	0.0000	472
2021/10/01	JBAF	21/09/2022			Jibar Tradeable Future	4.9450	95.0550	4.9250	95.0750	(0.404)	0.0000	0.0000	0
2021/10/01	JBAF	21/12/2022			Jibar Tradeable Future	5.4800	94.5200	5.5100	94.4900	0.547	0.0000	0.0000	68
2021/10/01	JBAF	15/03/2023			Jibar Tradeable Future	5.6400	94.3600	5.6650	94.3350	0.443	0.0000	0.0000	0
2021/10/01	JBAF	21/06/2023			Jibar Tradeable Future	6.1350	93.8650	6.1250	93.8750	(0.163)	0.0000	0.0000	0
2021/10/01	JBAF	20/09/2023			Jibar Tradeable Future	6.2950	93.7050	6.3050	93.6950	0.159	0.0000	0.0000	0
2021/10/01	R023	04/11/2021	4.91	Call	Bond Future	18.5600	0.0186	17.9600	0.0180	(3.233)	0	0	0
2021/10/01	R023	04/11/2021	4.91	Put	Bond Future	393.2100	0.3932	390.1200	0.3901	(0.786)	0	0	0
2021/10/01	R023	04/11/2021	4.90	Call	Bond Future	16.8500	0.0169	16.2700	0.0163	(3.442)	0	0	0
2021/10/01	R023	04/11/2021	4.90	Put	Bond Future	404.3400	0.4043	401.2700	0.4013	(0.759)	0	0	0
2021/10/01	R023	04/11/2021			Bond Future	5.2025	104.6651	5.2005	104.6676	(0.037)	0.0000	0.0000	14,079
2021/10/01	R023	04/11/2021	4.92	Call	Bond Future	20.3400	0.0203	19.7100	0.0197	(3.097)	0	0	0
2021/10/01	R023	04/11/2021	4.92	Put	Bond Future	382.1500	0.3822	379.0300	0.3790	(0.816)	0	0	0
2021/10/01	R023	03/02/2022	5.08	Call	Bond Future	77.7100	0.0777	77.6400	0.0776	(0.090)	0	0	0
2021/10/01	R023	03/02/2022	5.08	Put	Bond Future	395.7000	0.3957	393.4700	0.3935	(0.564)	0	0	0
2021/10/01	R023	03/02/2022			Bond Future	5.3875	105.8340	5.3854	105.8362	(0.039)	0.0000	0.0000	0
2021/10/01	R023	03/02/2022	5.07	Call	Bond Future	73.8600	0.0739	73.7900	0.0738	(0.095)	0	0	0
2021/10/01	R023	03/02/2022	5.07	Put	Bond Future	402.2200	0.4022	399.9900	0.4000	(0.554)	0	0	0
2021/10/01	R023	03/02/2022	5.06	Call	Bond Future	69.9300	0.0699	69.8500	0.0699	(0.114)	0	0	0
2021/10/01	R023	03/02/2022	5.06	Put	Bond Future	408.6500	0.4087	406.4100	0.4064	(0.548)	0	0	0
2021/10/01	R023	05/05/2022	6.31	Call	Bond Future	669.6400	0.6696	670.6200	0.6706	0.146	0	0	0
2021/10/01	R023	05/05/2022	6.31	Put	Bond Future	91.8000	0.0918	90.9000	0.0909	(0.980)	0	0	0
2021/10/01	R023	05/05/2022			Bond Future	5.5766	103.1748	5.5742	103.1767	(0.043)	0.0000	0.0000	0
2021/10/01	R023	05/05/2022	6.30	Call	Bond Future	663.0600	0.6631	664.0200	0.6640	0.145	0	0	0
2021/10/01	R023	05/05/2022	6.30	Put	Bond Future	93.0600	0.0931	92.1400	0.0921	(0.989)	0	0	0
2021/10/01	R023	05/05/2022	6.29	Call	Bond Future	656.4800	0.6565	657.4400	0.6574	0.146	0	0	0
2021/10/01	R023	05/05/2022	6.29	Put	Bond Future	94.3300	0.0943	93.4100	0.0934	(0.975)	0	0	0
2021/10/01	R023	04/08/2022	6.05	Call	Bond Future	295.9700	0.2960	296.5600	0.2966	0.199	0	0	0
2021/10/01	R023	04/08/2022	6.05	Put	Bond Future	209.0400	0.2090	207.8600	0.2079	(0.564)	0	0	0
2021/10/01	R023	04/08/2022			Bond Future	5.8923	104.3977	5.8891	104.3994	(0.054)	0.0000	0.0000	0
2021/10/01	R023	04/08/2022	6.04	Call	Bond Future	292.5500	0.2925	293.1300	0.2931	0.198	0	0	0
2021/10/01	R023	04/08/2022	6.04	Put	Bond Future	211.1300	0.2111	209.9400	0.2099	(0.564)	0	0	0
2021/10/01	R023	04/08/2022	6.03	Call	Bond Future	289.1500	0.2891	289.7200	0.2897	0.197	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
2021/10/01	R023	04/08/2022	6.03	Put	Bond Future	213.2300	0.2132	212.0300	0.2120	(0.563)	0	0	0
2021/10/01	R035	04/11/2021	12.53	Call	Bond Future	11,746.1200	11.7461	11,925.3300	11.9253	1.526	0	0	0
2021/10/01	R035	04/11/2021	12.53	Put	Bond Future	0.7100	0.0007	0.4900	0.0005	(30.986)	0	0	0
2021/10/01	R035	04/11/2021	11.20	Put	Bond Future	166.3400	0.1663	141.1100	0.1411	(15.168)	0	0	350
2021/10/01	R035	04/11/2021	10.60	Call	Bond Future	1,520.4500	1.5204	1,607.6900	1.6077	5.738	0	0	0
2021/10/01	R035	04/11/2021	10.60	Put	Bond Future	1,004.3000	1.0043	912.1100	0.9121	(9.180)	0	0	350
2021/10/01	R035	04/11/2021	10.11	Put	Bond Future	3,004.6800	3.0047	2,848.0800	2.8481	(5.212)	0	0	0
2021/10/01	R035	04/11/2021	10.11	Call	Bond Future	290.6400	0.2906	313.4700	0.3135	7.855	0	0	350
2021/10/01	R035	04/11/2021	10.12	Put	Bond Future	2,950.6200	2.9506	2,794.9500	2.7950	(5.276)	0	0	0
2021/10/01	R035	04/11/2021	10.12	Call	Bond Future	304.1900	0.3042	327.9500	0.3280	7.811	0	0	400
2021/10/01	R035	04/11/2021	10.62	Put	Bond Future	951.9800	0.9520	862.7700	0.8628	(9.371)	0	0	0
2021/10/01	R035	04/11/2021	10.62	Call	Bond Future	1,596.4600	1.5965	1,686.6800	1.6867	5.651	0	0	400
2021/10/01	R035	04/11/2021	11.75	Put	Bond Future	22.4600	0.0225	17.7200	0.0177	(21.104)	0	0	782
2021/10/01	R035	04/11/2021	11.08	Call	Bond Future	3,767.9800	3.7680	3,913.2000	3.9132	3.854	0	0	0
2021/10/01	R035	04/11/2021	11.08	Put	Bond Future	245.1500	0.2452	210.9400	0.2109	(13.955)	0	0	782
2021/10/01	R035	04/11/2021	10.23	Put	Bond Future	2,390.7100	2.3907	2,246.6900	2.2467	(6.024)	0	0	0
2021/10/01	R035	04/11/2021			Bond Future	10.5200	90.0487	10.4923	90.2281	(0.263)	0.0000	0.0000	79,859
2021/10/01	R035	04/11/2021	12.52	Call	Bond Future	11,693.5500	11.6936	11,872.7500	11.8728	1.532	0	0	0
2021/10/01	R035	04/11/2021	12.52	Put	Bond Future	0.7500	0.0008	0.5200	0.0005	(30.667)	0	0	0
2021/10/01	R035	04/11/2021	12.51	Call	Bond Future	11,640.9200	11.6409	11,820.1200	11.8201	1.539	0	0	0
2021/10/01	R035	04/11/2021	12.51	Put	Bond Future	0.7900	0.0008	0.5600	0.0006	(29.114)	0	0	0
2021/10/01	R035	04/11/2021	10.26	Put	Bond Future	2,249.2700	2.2493	2,108.8400	2.1088	(6.243)	0	0	0
2021/10/01	R035	04/11/2021	10.26	Call	Bond Future	541.9100	0.5419	580.9100	0.5809	7.197	0	0	150
2021/10/01	R035	04/11/2021	11.20	Call	Bond Future	4,417.5200	4.4175	4,571.7200	4.5717	3.491	0	0	0
2021/10/01	R035	04/11/2021	13.82	Call	Bond Future	18,104.2300	18.1042	18,283.6600	18.2837	0.991	0	0	0
2021/10/01	R035	04/11/2021	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2021/10/01	R035	04/11/2021	11.75	Call	Bond Future	7,497.9800	7.4980	7,672.6700	7.6727	2.330	0	0	0
2021/10/01	R035	04/11/2021	10.23	Call	Bond Future	483.2900	0.4833	518.7000	0.5187	7.327	0	0	782
2021/10/01	R035	03/02/2022	11.33	Put	Bond Future	1,055.1000	1.0551	999.7400	0.9997	(5.247)	0	0	500
2021/10/01	R035	03/02/2022	10.34	Call	Bond Future	1,217.6100	1.2176	1,271.9600	1.2720	4.464	0	0	0
2021/10/01	R035	03/02/2022	10.34	Put	Bond Future	3,730.4100	3.7304	3,603.5700	3.6036	(3.400)	0	0	500
2021/10/01	R035	03/02/2022	10.24	Put	Bond Future	4,165.3100	4.1653	4,031.0400	4.0310	(3.224)	0	0	0
2021/10/01	R035	03/02/2022	10.61	Call	Bond Future	1,946.2900	1.9463	2,021.5700	2.0216	3.868	0	0	0
2021/10/01	R035	03/02/2022	10.61	Put	Bond Future	2,715.8600	2.7159	2,609.9500	2.6100	(3.900)	0	0	200
2021/10/01	R035	03/02/2022	11.11	Call	Bond Future	3,744.8200	3.7448	3,857.2000	3.8572	3.001	0	0	0
2021/10/01	R035	03/02/2022	9.92	Put	Bond Future	5,781.3100	5.7813	5,626.0200	5.6260	(2.686)	0	0	0
2021/10/01	R035	03/02/2022	9.92	Call	Bond Future	457.2100	0.4572	483.1100	0.4831	5.665	0	0	200
2021/10/01	R035	03/02/2022	11.05	Put	Bond Future	1,528.7600	1.5288	1,455.9200	1.4559	(4.765)	0	0	1,600
2021/10/01	R035	03/02/2022	10.35	Put	Bond Future	3,688.8200	3.6888	3,562.7400	3.5627	(3.418)	0	0	0
2021/10/01	R035	03/02/2022	10.35	Call	Bond Future	1,241.4600	1.2415	1,296.5700	1.2966	4.439	0	0	1,600
2021/10/01	R035	03/02/2022	11.28	Call	Bond Future	4,477.5500	4.4775	4,600.5300	4.6005	2.747	0	0	0
2021/10/01	R035	03/02/2022	11.28	Put	Bond Future	1,126.4000	1.1264	1,068.1900	1.0682	(5.168)	0	0	200
2021/10/01	R035	03/02/2022	10.26	Put	Bond Future	4,075.8200	4.0758	3,943.0200	3.9430	(3.258)	0	0	0
2021/10/01	R035	03/02/2022	10.26	Call	Bond Future	1,037.0100	1.0370	1,085.4000	1.0854	4.666	0	0	200
2021/10/01	R035	03/02/2022	11.73	Call	Bond Future	6,588.1100	6.5881	6,732.7500	6.7327	2.195	0	0	0
2021/10/01	R035	03/02/2022	11.73	Put	Bond Future	624.6200	0.6246	588.0700	0.5881	(5.852)	0	0	280
2021/10/01	R035	03/02/2022	11.03	Call	Bond Future	3,416.3500	3.4163	3,523.3200	3.5233	3.131	0	0	0

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2021/10/01	R035	03/02/2022	11.39	Call	Bond Future	4,976.3200	4.9763	5,105.4000	5.1054	2.594	0	0	0
2021/10/01	R035	03/02/2022	11.39	Put	Bond Future	975.4300	0.9754	923.3200	0.9233	(5.342)	0	0	683
2021/10/01	R035	03/02/2022	10.65	Call	Bond Future	2,068.5300	2.0685	2,146.9400	2.1469	3.791	0	0	0
2021/10/01	R035	03/02/2022	11.23	Call	Bond Future	4,256.6700	4.2567	4,376.6800	4.3767	2.819	0	0	0
2021/10/01	R035	03/02/2022	11.23	Put	Bond Future	1,203.2900	1.2033	1,142.1100	1.1421	(5.084)	0	0	0
2021/10/01	R035	03/02/2022	11.22	Call	Bond Future	4,213.2000	4.2132	4,332.5900	4.3326	2.834	0	0	0
2021/10/01	R035	03/02/2022	11.22	Put	Bond Future	1,219.5600	1.2196	1,157.7600	1.1578	(5.067)	0	0	0
2021/10/01	R035	03/02/2022			Bond Future	10.7316	91.0544	10.7029	91.2356	(0.268)	0.0000	0.0000	0
2021/10/01	R035	03/02/2022	11.33	Call	Bond Future	4,702.5000	4.7025	4,828.3300	4.8283	2.676	0	0	0
2021/10/01	R035	03/02/2022	10.24	Call	Bond Future	994.3200	0.9943	1,041.2400	1.0412	4.719	0	0	500
2021/10/01	R035	03/02/2022	11.11	Put	Bond Future	1,412.3900	1.4124	1,343.5800	1.3436	(4.872)	0	0	200
2021/10/01	R035	03/02/2022	11.05	Call	Bond Future	3,497.3700	3.4974	3,605.7200	3.6057	3.098	0	0	0
2021/10/01	R035	03/02/2022	11.88	Call	Bond Future	7,318.1800	7.3182	7,468.3600	7.4684	2.052	0	0	0
2021/10/01	R035	03/02/2022	11.88	Put	Bond Future	510.2900	0.5103	479.2800	0.4793	(6.077)	0	0	1,800
2021/10/01	R035	03/02/2022	11.03	Put	Bond Future	1,569.5200	1.5695	1,495.3000	1.4953	(4.729)	0	0	280
2021/10/01	R035	03/02/2022	10.10	Put	Bond Future	4,830.0700	4.8301	4,685.9700	4.6860	(2.983)	0	0	0
2021/10/01	R035	03/02/2022	10.10	Call	Bond Future	725.9700	0.7260	763.0600	0.7631	5.109	0	0	280
2021/10/01	R035	03/02/2022	10.65	Put	Bond Future	2,583.9800	2.5840	2,481.2000	2.4812	(3.978)	0	0	683
2021/10/01	R035	03/02/2022	9.70	Put	Bond Future	7,090.2300	7.0902	6,924.4400	6.9244	(2.338)	0	0	0
2021/10/01	R035	03/02/2022	9.70	Call	Bond Future	243.3600	0.2434	258.7600	0.2588	6.328	0	0	683
2021/10/01	R035	03/02/2022	11.24	Call	Bond Future	4,300.2800	4.3003	4,420.9000	4.4209	2.805	0	0	0
2021/10/01	R035	03/02/2022	11.24	Put	Bond Future	1,187.2300	1.1872	1,126.6600	1.1267	(5.102)	0	0	0
2021/10/01	R035	05/05/2022	11.64	Call	Bond Future	5,588.9800	5.5890	5,715.3400	5.7153	2.261	0	0	0
2021/10/01	R035	05/05/2022	11.64	Put	Bond Future	1,441.9800	1.4420	1,385.3000	1.3853	(3.931)	0	0	0
2021/10/01	R035	05/05/2022	11.63	Call	Bond Future	5,546.2000	5.5462	5,672.1200	5.6721	2.270	0	0	0
2021/10/01	R035	05/05/2022	11.63	Put	Bond Future	1,456.1300	1.4561	1,399.0100	1.3990	(3.923)	0	0	0
2021/10/01	R035	05/05/2022			Bond Future	10.9368	87.6531	10.9069	87.8361	(0.273)	0.0000	0.0000	0
2021/10/01	R035	05/05/2022	11.65	Call	Bond Future	5,631.8300	5.6318	5,758.6300	5.7586	2.251	0	0	0
2021/10/01	R035	05/05/2022	11.65	Put	Bond Future	1,427.9600	1.4280	1,371.7200	1.3717	(3.938)	0	0	0
2021/10/01	R035	04/08/2022	10.64	Call	Bond Future	1,994.9700	1.9950	2,059.4300	2.0594	3.231	0	0	0
2021/10/01	R035	04/08/2022	10.64	Put	Bond Future	5,119.3400	5.1193	4,998.6500	4.9987	(2.358)	0	0	100
2021/10/01	R035	04/08/2022	9.84	Put	Bond Future	8,995.4800	8.9955	8,838.3600	8.8384	(1.747)	0	0	0
2021/10/01	R035	04/08/2022	9.84	Call	Bond Future	665.1200	0.6651	693.1500	0.6931	4.214	0	0	100
2021/10/01	R035	04/08/2022	10.72	Call	Bond Future	2,192.2000	2.1922	2,260.8900	2.2609	3.133	0	0	0
2021/10/01	R035	04/08/2022	10.72	Put	Bond Future	4,818.8200	4.8188	4,702.3600	4.7024	(2.417)	0	0	0
2021/10/01	R035	04/08/2022	11.13	Put	Bond Future	3,475.6800	3.4757	3,380.7400	3.3807	(2.732)	0	0	100
2021/10/01	R035	04/08/2022	10.73	Call	Bond Future	2,217.3800	2.2174	2,286.6000	2.2866	3.122	0	0	0
2021/10/01	R035	04/08/2022	10.73	Put	Bond Future	4,782.0600	4.7821	4,666.1300	4.6661	(2.424)	0	0	0
2021/10/01	R035	04/08/2022			Bond Future	11.1532	88.6679	11.1220	88.8530	(0.279)	0.0000	0.0000	0
2021/10/01	R035	04/08/2022	10.74	Call	Bond Future	2,243.0200	2.2430	2,312.7700	2.3128	3.110	0	0	0
2021/10/01	R035	04/08/2022	10.74	Put	Bond Future	4,745.8300	4.7458	4,630.4300	4.6304	(2.432)	0	0	0
2021/10/01	R035	04/08/2022	11.13	Call	Bond Future	3,338.0000	3.3380	3,428.2100	3.4282	2.703	0	0	0
2021/10/01	R186	04/11/2021	8.10	Call	Bond Future	2,016.1600	2.0162	1,960.6000	1.9606	(2.756)	0	0	0
2021/10/01	R186	04/11/2021	8.10	Put	Bond Future	179.0000	0.1790	181.8700	0.1819	1.603	0	0	0
2021/10/01	R186	04/11/2021	8.09	Call	Bond Future	1,979.6100	1.9796	1,924.2400	1.9242	(2.797)	0	0	0
2021/10/01	R186	04/11/2021	8.09	Put	Bond Future	186.1900	0.1862	189.2500	0.1893	1.643	0	0	0
2021/10/01	R186	04/11/2021		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2021/10/01	R186	04/11/2021		Call	Bond Future	15,753.3300	15.7533	15,694.9000	15.6949	(0.371)	0	0	0
2021/10/01	R186	04/11/2021	7.77	Call	Bond Future	965.2800	0.9653	920.8100	0.9208	(4.607)	0	0	0
2021/10/01	R186	04/11/2021			Bond Future	7.6843	115.7533	7.6974	115.6949	0.170	0.0000	0.0000	64,450
2021/10/01	R186	04/11/2021	8.11	Call	Bond Future	2,052.9400	2.0529	1,997.2000	1.9972	(2.715)	0	0	0
2021/10/01	R186	04/11/2021	8.11	Put	Bond Future	172.0500	0.1720	174.7400	0.1747	1.563	0	0	0
2021/10/01	R186	04/11/2021	7.77	Put	Bond Future	583.3300	0.5833	597.2900	0.5973	2.393	0	0	15,177
2021/10/01	R186	04/11/2021	8.77	Call	Bond Future	4,727.3700	4.7274	4,668.6900	4.6687	(1.241)	0	0	0
2021/10/01	R186	04/11/2021	8.77	Put	Bond Future	8.3600	0.0084	8.1100	0.0081	(2.990)	0	0	15,177
2021/10/01	R186	03/02/2022	7.30	Call	Bond Future	508.9900	0.5090	490.1800	0.4902	(3.696)	0	0	0
2021/10/01	R186	03/02/2022	7.30	Put	Bond Future	3,048.6100	3.0486	3,089.2700	3.0893	1.334	0	0	0
2021/10/01	R186	03/02/2022			Bond Future	7.8917	111.7649	7.9058	111.7054	0.178	0.0000	0.0000	0
2021/10/01	R186	03/02/2022	7.29	Call	Bond Future	498.4200	0.4984	479.8700	0.4799	(3.722)	0	0	0
2021/10/01	R186	03/02/2022	7.29	Put	Bond Future	3,081.5900	3.0816	3,122.5100	3.1225	1.328	0	0	0
2021/10/01	R186	03/02/2022	7.28	Call	Bond Future	488.2100	0.4882	469.9300	0.4699	(3.744)	0	0	0
2021/10/01	R186	03/02/2022	7.28	Put	Bond Future	3,114.9400	3.1149	3,156.1300	3.1561	1.322	0	0	0
2021/10/01	R186	05/05/2022	7.48	Put	Bond Future	3,346.4200	3.3464	3,385.8500	3.3858	1.178	0	0	0
2021/10/01	R186	05/05/2022	7.48	Call	Bond Future	805.3500	0.8053	784.2400	0.7842	(2.621)	0	0	3,600
2021/10/01	R186	05/05/2022	7.28	Put	Bond Future	3,941.0100	3.9410	3,984.7500	3.9848	1.110	0	0	0
2021/10/01	R186	05/05/2022	7.28	Call	Bond Future	572.7000	0.5727	555.9000	0.5559	(2.933)	0	0	435
2021/10/01	R186	05/05/2022	8.32	Call	Bond Future	2,344.4100	2.3444	2,305.1800	2.3052	(1.673)	0	0	0
2021/10/01	R186	05/05/2022	8.32	Put	Bond Future	1,492.9400	1.4929	1,514.2500	1.5143	1.427	0	0	0
2021/10/01	R186	05/05/2022			Bond Future	8.1061	113.0866	8.1213	113.0260	0.187	0.0000	0.0000	0
2021/10/01	R186	05/05/2022	7.88	Put	Bond Future	2,333.1100	2.3331	2,363.6200	2.3636	1.308	0	0	0
2021/10/01	R186	05/05/2022	7.88	Call	Bond Future	1,423.8600	1.4239	1,393.8300	1.3938	(2.109)	0	0	435
2021/10/01	R186	05/05/2022	8.64	Call	Bond Future	3,178.4800	3.1785	3,133.6300	3.1336	(1.411)	0	0	0
2021/10/01	R186	05/05/2022	8.64	Put	Bond Future	1,068.5900	1.0686	1,084.2800	1.0843	1.468	0	0	4,035
2021/10/01	R186	05/05/2022	6.73	Put	Bond Future	5,888.9700	5.8890	5,941.6700	5.9417	0.895	0	0	0
2021/10/01	R186	05/05/2022	6.73	Call	Bond Future	205.9900	0.2060	198.1500	0.1982	(3.806)	0	0	3,600
2021/10/01	R186	05/05/2022	8.31	Call	Bond Future	2,320.1200	2.3201	2,281.0800	2.2811	(1.683)	0	0	0
2021/10/01	R186	05/05/2022	8.31	Put	Bond Future	1,508.2700	1.5083	1,529.7700	1.5298	1.425	0	0	0
2021/10/01	R186	05/05/2022	8.30	Call	Bond Future	2,296.2800	2.2963	2,257.4300	2.2574	(1.692)	0	0	0
2021/10/01	R186	05/05/2022	8.30	Put	Bond Future	1,524.0700	1.5241	1,545.7600	1.5458	1.423	0	0	0
2021/10/01	R186	04/08/2022	8.15	Call	Bond Future	1,749.3700	1.7494	1,718.1900	1.7182	(1.782)	0	0	0
2021/10/01	R186	04/08/2022	8.15	Put	Bond Future	2,470.8100	2.4708	2,501.1300	2.5011	1.227	0	0	0
2021/10/01	R186	04/08/2022			Bond Future	8.3404	109.1301	8.3567	109.0686	0.195	0.0000	0.0000	0
2021/10/01	R186	04/08/2022	8.13	Call	Bond Future	1,713.2300	1.7132	1,682.4200	1.6824	(1.798)	0	0	0
2021/10/01	R186	04/08/2022	8.13	Put	Bond Future	2,510.8200	2.5108	2,541.5100	2.5415	1.222	0	0	0
2021/10/01	R186	04/08/2022	8.14	Call	Bond Future	1,731.2500	1.7313	1,700.2500	1.7003	(1.791)	0	0	0
2021/10/01	R186	04/08/2022	8.14	Put	Bond Future	2,490.7600	2.4908	2,521.2600	2.5213	1.225	0	0	0
2021/10/01	R197	04/11/2021			Bond Future	327.7263	327.7263	327.8772	327.8772	0.046	0.0000	0.0000	1,274
2021/10/01	R197	03/02/2022			Bond Future	323.2316	323.2316	323.3832	323.3832	0.047	0.0000	0.0000	0
2021/10/01	R197	05/05/2022			Bond Future	327.1302	327.1302	327.2826	327.2826	0.047	0.0000	0.0000	0
2021/10/01	R197	04/08/2022			Bond Future	322.8039	322.8039	322.9567	322.9567	0.047	0.0000	0.0000	0
2021/10/01	R202	04/11/2021			Bond Future	240.6467	240.6467	240.3784	240.3784	(0.112)	0.0000	0.0000	8,374
2021/10/01	R202	03/02/2022			Bond Future	239.0194	239.0194	238.7472	238.7472	(0.114)	0.0000	0.0000	0
2021/10/01	R202	05/05/2022			Bond Future	241.9019	241.9019	241.6257	241.6257	(0.114)	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
2021/10/01	R202	04/08/2022			Bond Future	240.4492	240.4492	240.1687	240.1687	(0.117)	0.0000	0.0000	0
2021/10/01	R209	04/11/2021	12.19	Call	Bond Future	8,718.0500	8.7180	8,872.0300	8.8720	1.766	0	0	0
2021/10/01	R209	04/11/2021	12.19	Put	Bond Future	2.3200	0.0023	1.7000	0.0017	(26.724)	0	0	0
2021/10/01	R209	04/11/2021	12.17	Call	Bond Future	8,625.2600	8.6253	8,779.1800	8.7792	1.785	0	0	0
2021/10/01	R209	04/11/2021	10.25	Put	Bond Future	1,860.7100	1.8607	1,741.4800	1.7415	(6.408)	0	0	9,250
2021/10/01	R209	04/11/2021	10.00	Call	Bond Future	160.1900	0.1602	173.6000	0.1736	8.371	0	0	0
2021/10/01	R209	04/11/2021	10.00	Put	Bond Future	3,007.1500	3.0071	2,865.9600	2.8660	(4.695)	0	0	3,100
2021/10/01	R209	04/11/2021	12.00	Call	Bond Future	7,828.9600	7.8290	7,982.2400	7.9822	1.958	0	0	0
2021/10/01	R209	04/11/2021	12.00	Put	Bond Future	5.3600	0.0054	4.0400	0.0040	(24.627)	0	0	9,000
2021/10/01	R209	04/11/2021	10.50	Call	Bond Future	1,081.1900	1.0812	1,147.6600	1.1477	6.148	0	0	0
2021/10/01	R209	04/11/2021			Bond Future	10.4900	69.5355	10.4626	69.6901	(0.261)	0.0000	0.0000	34,323
2021/10/01	R209	04/11/2021	12.18	Call	Bond Future	8,671.6700	8.6717	8,825.6300	8.8256	1.775	0	0	0
2021/10/01	R209	04/11/2021	12.18	Put	Bond Future	2.4200	0.0024	1.7800	0.0018	(26.446)	0	0	0
2021/10/01	R209	04/11/2021	12.17	Put	Bond Future	2.5400	0.0025	1.8600	0.0019	(26.772)	0	0	0
2021/10/01	R209	04/11/2021	10.25	Call	Bond Future	486.7000	0.4867	522.0700	0.5221	7.267	0	0	0
2021/10/01	R209	04/11/2021	10.50	Put	Bond Future	1,024.6500	1.0247	936.5200	0.9365	(8.601)	0	0	150
2021/10/01	R209	04/11/2021	9.50	Put	Bond Future	5,933.0200	5.9330	5,779.0100	5.7790	(2.596)	0	0	0
2021/10/01	R209	04/11/2021	9.50	Call	Bond Future	7.1500	0.0072	7.7400	0.0077	8.252	0	0	6,000
2021/10/01	R209	03/02/2022	11.03	Call	Bond Future	3,137.9400	3.1379	3,234.4100	3.2344	3.074	0	0	0
2021/10/01	R209	03/02/2022	11.03	Put	Bond Future	1,217.4000	1.2174	1,157.7700	1.1578	(4.898)	0	0	0
2021/10/01	R209	03/02/2022	11.02	Call	Bond Future	3,101.8400	3.1018	3,197.7200	3.1977	3.091	0	0	0
2021/10/01	R209	03/02/2022	11.02	Put	Bond Future	1,234.1800	1.2342	1,173.9600	1.1740	(4.879)	0	0	0
2021/10/01	R209	03/02/2022			Bond Future	10.6740	70.3121	10.6457	70.4682	(0.265)	0.0000	0.0000	0
2021/10/01	R209	03/02/2022	11.04	Call	Bond Future	3,174.1900	3.1742	3,271.2500	3.2713	3.058	0	0	0
2021/10/01	R209	03/02/2022	11.04	Put	Bond Future	1,200.8200	1.2008	1,141.7800	1.1418	(4.917)	0	0	0
2021/10/01	R209	05/05/2022	11.44	Call	Bond Future	4,377.9800	4.3780	4,483.2600	4.4833	2.405	0	0	0
2021/10/01	R209	05/05/2022	11.44	Put	Bond Future	1,351.3500	1.3513	1,298.8800	1.2989	(3.883)	0	0	0
2021/10/01	R209	05/05/2022	11.43	Call	Bond Future	4,341.9900	4.3420	4,446.8400	4.4468	2.415	0	0	0
2021/10/01	R209	05/05/2022	11.43	Put	Bond Future	1,365.6800	1.3657	1,312.7800	1.3128	(3.874)	0	0	0
2021/10/01	R209	05/05/2022			Bond Future	10.8577	68.0021	10.8283	68.1599	(0.270)	0.0000	0.0000	0
2021/10/01	R209	05/05/2022	11.45	Call	Bond Future	4,413.8800	4.4139	4,519.5800	4.5196	2.395	0	0	0
2021/10/01	R209	05/05/2022	11.45	Put	Bond Future	1,336.9800	1.3370	1,284.9300	1.2849	(3.893)	0	0	0
2021/10/01	R209	04/08/2022	10.57	Put	Bond Future	4,383.7300	4.3837	4,281.4200	4.2814	(2.334)	0	0	0
2021/10/01	R209	04/08/2022	10.58	Call	Bond Future	1,838.0100	1.8380	1,895.7300	1.8957	3.140	0	0	0
2021/10/01	R209	04/08/2022	10.58	Put	Bond Future	4,349.9900	4.3500	4,248.1400	4.2481	(2.341)	0	0	0
2021/10/01	R209	04/08/2022			Bond Future	11.0473	68.7896	11.0169	68.9492	(0.275)	0.0000	0.0000	0
2021/10/01	R209	04/08/2022	10.57	Call	Bond Future	1,816.5500	1.8166	1,873.8100	1.8738	3.152	0	0	0
2021/10/01	R209	04/08/2022	10.59	Call	Bond Future	1,859.6000	1.8596	1,917.7900	1.9178	3.129	0	0	0
2021/10/01	R209	04/08/2022	10.59	Put	Bond Future	4,316.4500	4.3164	4,215.0700	4.2151	(2.349)	0	0	0
2021/10/01	R210	04/11/2021			Bond Future	211.6175	211.6175	212.6871	212.6871	0.505	0.0000	0.0000	1,486
2021/10/01	R210	03/02/2022			Bond Future	214.0332	214.0332	215.1143	215.1143	0.505	0.0000	0.0000	0
2021/10/01	R210	05/05/2022			Bond Future	213.7572	213.7572	214.8506	214.8506	0.512	0.0000	0.0000	0
2021/10/01	R210	04/08/2022			Bond Future	216.4089	216.4089	217.5155	217.5155	0.511	0.0000	0.0000	0
2021/10/01	R212	04/11/2021			Bond Future	175.3341	175.3341	175.3855	175.3855	0.029	0.0000	0.0000	4,605

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
2021/10/01	R213	04/11/2021	11.10	Put	Bond Future	5.4100	0.0054	4.8300	0.0048	(10.721)	0	0	0
2021/10/01	R213	04/11/2021	11.11	Call	Bond Future	7,367.3400	7.3673	7,351.5000	7.3515	(0.215)	0	0	0
2021/10/01	R213	04/11/2021	11.09	Put	Bond Future	5.6800	0.0057	5.0700	0.0051	(10.739)	0	0	0
2021/10/01	R213	04/11/2021			Bond Future	9.6634	85.2239	9.6663	85.2086	0.029	0.0000	0.0000	10,441
2021/10/01	R213	04/11/2021	11.10	Call	Bond Future	7,319.6400	7.3196	7,303.7800	7.3038	(0.217)	0	0	0
2021/10/01	R213	04/11/2021	11.11	Put	Bond Future	5.1600	0.0052	4.6000	0.0046	(10.853)	0	0	0
2021/10/01	R213	04/11/2021	11.09	Call	Bond Future	7,271.9300	7.2719	7,256.0400	7.2560	(0.219)	0	0	0
2021/10/01	R213	03/02/2022	10.67	Call	Bond Future	4,666.7700	4.6668	4,648.3600	4.6484	(0.394)	0	0	0
2021/10/01	R213	03/02/2022	10.67	Put	Bond Future	618.2200	0.6182	615.5600	0.6156	(0.430)	0	0	220
2021/10/01	R213	03/02/2022	10.60	Put	Bond Future	682.9400	0.6829	680.3200	0.6803	(0.384)	0	0	430
2021/10/01	R213	03/02/2022	10.00	Call	Bond Future	2,270.0600	2.2701	2,253.6100	2.2536	(0.725)	0	0	0
2021/10/01	R213	03/02/2022	10.00	Put	Bond Future	1,597.8200	1.5978	1,597.1200	1.5971	(0.044)	0	0	430
2021/10/01	R213	03/02/2022	9.22	Put	Bond Future	4,057.8100	4.0578	4,064.7700	4.0648	0.172	0	0	0
2021/10/01	R213	03/02/2022	8.80	Put	Bond Future	6,049.0300	6.0490	6,060.3000	6.0603	0.186	0	0	0
2021/10/01	R213	03/02/2022	8.80	Call	Bond Future	195.3200	0.1953	190.8400	0.1908	(2.294)	0	0	102
2021/10/01	R213	03/02/2022	9.58	Put	Bond Future	2,728.7600	2.7288	2,731.5400	2.7315	0.102	0	0	200
2021/10/01	R213	03/02/2022	8.63	Put	Bond Future	6,956.9600	6.9570	6,969.4300	6.9694	0.179	0	0	0
2021/10/01	R213	03/02/2022	8.63	Call	Bond Future	125.9000	0.1259	122.6200	0.1226	(2.605)	0	0	200
2021/10/01	R213	03/02/2022	9.98	Call	Bond Future	2,210.6700	2.2107	2,194.3400	2.1943	(0.739)	0	0	0
2021/10/01	R213	03/02/2022	9.98	Put	Bond Future	1,642.0600	1.6421	1,641.4800	1.6415	(0.035)	0	0	0
2021/10/01	R213	03/02/2022			Bond Future	9.8708	86.1757	9.8738	86.1599	0.030	0.0000	0.0000	0
2021/10/01	R213	03/02/2022	10.17	Call	Bond Future	2,806.0700	2.8061	2,788.7400	2.7887	(0.618)	0	0	0
2021/10/01	R213	03/02/2022	10.17	Put	Bond Future	1,259.7600	1.2598	1,258.1800	1.2582	(0.125)	0	0	220
2021/10/01	R213	03/02/2022	9.15	Put	Bond Future	4,356.2700	4.3563	4,364.0800	4.3641	0.179	0	0	0
2021/10/01	R213	03/02/2022	9.15	Call	Bond Future	472.4000	0.4724	464.4600	0.4645	(1.681)	0	0	220
2021/10/01	R213	03/02/2022	10.60	Call	Bond Future	4,387.2300	4.3872	4,368.8600	4.3689	(0.419)	0	0	0
2021/10/01	R213	03/02/2022	9.22	Call	Bond Future	561.1900	0.5612	552.4000	0.5524	(1.566)	0	0	430
2021/10/01	R213	03/02/2022	10.25	Call	Bond Future	3,075.5900	3.0756	3,057.9700	3.0580	(0.573)	0	0	0
2021/10/01	R213	03/02/2022	10.25	Put	Bond Future	1,122.1000	1.1221	1,120.2300	1.1202	(0.167)	0	0	102
2021/10/01	R213	03/02/2022	9.76	Call	Bond Future	1,611.3300	1.6113	1,596.6200	1.5966	(0.913)	0	0	0
2021/10/01	R213	03/02/2022	9.76	Put	Bond Future	2,193.7700	2.1938	2,194.8100	2.1948	0.047	0	0	102
2021/10/01	R213	03/02/2022	10.15	Call	Bond Future	2,740.2600	2.7403	2,723.0200	2.7230	(0.629)	0	0	0
2021/10/01	R213	03/02/2022	10.15	Put	Bond Future	1,296.1600	1.2962	1,294.6700	1.2947	(0.115)	0	0	200
2021/10/01	R213	03/02/2022	9.58	Call	Bond Future	1,189.1300	1.1891	1,176.1600	1.1762	(1.091)	0	0	0
2021/10/01	R213	03/02/2022	9.97	Call	Bond Future	2,181.3800	2.1814	2,165.1000	2.1651	(0.746)	0	0	0
2021/10/01	R213	03/02/2022	9.97	Put	Bond Future	1,664.6400	1.6646	1,664.1100	1.6641	(0.032)	0	0	0
2021/10/01	R213	03/02/2022	9.96	Call	Bond Future	2,152.0700	2.1521	2,135.8600	2.1359	(0.753)	0	0	0
2021/10/01	R213	03/02/2022	9.96	Put	Bond Future	1,687.2500	1.6872	1,686.7900	1.6868	(0.027)	0	0	0
2021/10/01	R213	05/05/2022	10.65	Put	Bond Future	1,360.9900	1.3610	1,360.7600	1.3608	(0.017)	0	0	0
2021/10/01	R213	05/05/2022	10.63	Call	Bond Future	4,154.4200	4.1544	4,138.0700	4.1381	(0.394)	0	0	0
2021/10/01	R213	05/05/2022			Bond Future	10.0728	83.6626	10.0760	83.6464	0.032	0.0000	0.0000	0
2021/10/01	R213	05/05/2022	10.64	Call	Bond Future	4,189.2200	4.1892	4,172.8400	4.1728	(0.391)	0	0	0
2021/10/01	R213	05/05/2022	10.64	Put	Bond Future	1,374.5900	1.3746	1,374.3900	1.3744	(0.015)	0	0	0
2021/10/01	R213	05/05/2022	10.65	Call	Bond Future	4,224.1100	4.2241	4,207.7000	4.2077	(0.388)	0	0	0
2021/10/01	R213	05/05/2022	10.63	Put	Bond Future	1,388.3300	1.3883	1,388.1600	1.3882	(0.012)	0	0	0
2021/10/01	R213	04/08/2022	9.89	Call	Bond Future	1,900.0100	1.9000	1,889.0200	1.8890	(0.578)	0	0	0
2021/10/01	R213	04/08/2022	9.90	Put	Bond Future	3,853.2700	3.8533	3,858.7400	3.8587	0.142	0	0	0
2021/10/01	R213	04/08/2022	9.88	Call	Bond Future	1,879.0900	1.8791	1,868.1500	1.8681	(0.582)	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
2021/10/01	R213	04/08/2022			Bond Future	10.2872	84.6348	10.2906	84.6183	0.033	0.0000	0.0000	0
2021/10/01	R213	04/08/2022	9.89	Put	Bond Future	3,882.8900	3.8829	3,888.4200	3.8884	0.142	0	0	0
2021/10/01	R213	04/08/2022	9.90	Call	Bond Future	1,921.0700	1.9211	1,910.0200	1.9100	(0.575)	0	0	0
2021/10/01	R213	04/08/2022	9.88	Put	Bond Future	3,912.6800	3.9127	3,918.2600	3.9183	0.143	0	0	0
2021/10/01	R214	04/11/2021	12.47	Call	Bond Future	8,197.7900	8.1978	8,353.7400	8.3537	1.902	0	0	0
2021/10/01	R214	04/11/2021	12.46	Call	Bond Future	8,151.7700	8.1518	8,307.6700	8.3077	1.912	0	0	0
2021/10/01	R214	04/11/2021	12.46	Put	Bond Future	5.4300	0.0054	4.1000	0.0041	(24.494)	0	0	0
2021/10/01	R214	04/11/2021			Bond Future	10.8803	66.1840	10.8529	66.3412	(0.251)	0.0000	0.0000	17,781
2021/10/01	R214	04/11/2021	12.47	Put	Bond Future	5.2200	0.0052	3.9400	0.0039	(24.521)	0	0	0
2021/10/01	R214	04/11/2021	12.48	Call	Bond Future	8,243.7600	8.2438	8,399.7500	8.3998	1.892	0	0	0
2021/10/01	R214	04/11/2021	12.48	Put	Bond Future	5.0300	0.0050	3.7900	0.0038	(24.652)	0	0	0
2021/10/01	R214	03/02/2022	11.40	Put	Bond Future	1,314.7600	1.3148	1,252.3300	1.2523	(4.748)	0	0	0
2021/10/01	R214	03/02/2022	11.41	Call	Bond Future	3,177.1300	3.1771	3,274.0300	3.2740	3.050	0	0	0
2021/10/01	R214	03/02/2022	11.39	Put	Bond Future	1,332.0600	1.3321	1,269.0400	1.2690	(4.731)	0	0	0
2021/10/01	R214	03/02/2022			Bond Future	11.0654	66.9231	11.0370	67.0819	(0.256)	0.0000	0.0000	0
2021/10/01	R214	03/02/2022	11.40	Call	Bond Future	3,141.0500	3.1411	3,237.3600	3.2374	3.066	0	0	0
2021/10/01	R214	03/02/2022	11.41	Put	Bond Future	1,297.5300	1.2975	1,235.6900	1.2357	(4.766)	0	0	0
2021/10/01	R214	03/02/2022	11.39	Call	Bond Future	3,104.9700	3.1050	3,200.6900	3.2007	3.083	0	0	0
2021/10/01	R214	05/05/2022	11.74	Put	Bond Future	1,545.3200	1.5453	1,487.7900	1.4878	(3.723)	0	0	0
2021/10/01	R214	05/05/2022	11.75	Call	Bond Future	4,194.8700	4.1949	4,298.2800	4.2983	2.465	0	0	0
2021/10/01	R214	05/05/2022	11.73	Put	Bond Future	1,560.8400	1.5608	1,502.8700	1.5029	(3.714)	0	0	0
2021/10/01	R214	05/05/2022			Bond Future	11.2437	64.4348	11.2143	64.5953	(0.262)	0.0000	0.0000	0
2021/10/01	R214	05/05/2022	11.74	Call	Bond Future	4,159.5200	4.1595	4,262.4900	4.2625	2.476	0	0	0
2021/10/01	R214	05/05/2022	11.75	Put	Bond Future	1,529.7700	1.5298	1,472.6800	1.4727	(3.732)	0	0	0
2021/10/01	R214	05/05/2022	11.73	Call	Bond Future	4,124.0700	4.1241	4,226.6000	4.2266	2.486	0	0	0
2021/10/01	R214	04/08/2022	10.98	Put	Bond Future	4,329.7700	4.3298	4,226.9200	4.2269	(2.375)	0	0	0
2021/10/01	R214	04/08/2022	10.99	Call	Bond Future	1,889.2400	1.8892	1,949.1900	1.9492	3.173	0	0	0
2021/10/01	R214	04/08/2022			Bond Future	11.4302	65.1799	11.3997	65.3422	(0.267)	0.0000	0.0000	0
2021/10/01	R214	04/08/2022	10.98	Call	Bond Future	1,867.0000	1.8670	1,926.4800	1.9265	3.186	0	0	0
2021/10/01	R214	04/08/2022	10.99	Put	Bond Future	4,295.6700	4.2957	4,193.2900	4.1933	(2.383)	0	0	0
2021/10/01	R214	04/08/2022	10.97	Call	Bond Future	1,845.1400	1.8451	1,904.1400	1.9041	3.198	0	0	0
2021/10/01	R214	04/08/2022	10.97	Put	Bond Future	4,364.3300	4.3643	4,261.0000	4.2610	(2.368)	0	0	0
2021/10/01	R248	04/11/2021	12.85	Call	Bond Future	12,632.6800	12.6327	12,831.7300	12.8317	1.576	0	0	0
2021/10/01	R248	04/11/2021	12.85	Put	Bond Future	2.7400	0.0027	2.0300	0.0020	(25.912)	0	0	0
2021/10/01	R248	04/11/2021	10.20	Put	Bond Future	4,993.2900	4.9933	4,801.5100	4.8015	(3.841)	0	0	0
2021/10/01	R248	04/11/2021	10.80	Put	Bond Future	1,487.3500	1.4874	1,365.3400	1.3653	(8.203)	0	0	0
2021/10/01	R248	04/11/2021	10.80	Call	Bond Future	1,199.3500	1.1994	1,277.1000	1.2771	6.483	0	0	1,050
2021/10/01	R248	04/11/2021			Bond Future	10.8394	83.5882	10.8120	83.7880	(0.252)	0.0000	0.0000	168,326
2021/10/01	R248	04/11/2021	12.84	Call	Bond Future	12,578.7800	12.5788	12,777.8000	12.7778	1.582	0	0	0
2021/10/01	R248	04/11/2021	12.84	Put	Bond Future	2.8700	0.0029	2.1300	0.0021	(25.784)	0	0	0
2021/10/01	R248	04/11/2021	12.83	Call	Bond Future	12,524.8100	12.5248	12,723.7900	12.7238	1.589	0	0	0
2021/10/01	R248	04/11/2021	12.83	Put	Bond Future	3.0100	0.0030	2.2300	0.0022	(25.914)	0	0	0
2021/10/01	R248	04/11/2021	10.20	Call	Bond Future	92.9800	0.0930	100.9600	0.1010	8.582	0	0	1,050
2021/10/01	R248	04/11/2021	10.30	Put	Bond Future	4,260.1900	4.2602	4,073.9300	4.0739	(4.372)	0	0	0
2021/10/01	R248	04/11/2021	10.30	Call	Bond Future	159.3300	0.1593	172.8300	0.1728	8.473	0	0	0
2021/10/01	R248	04/11/2021	9.60	Put	Bond Future	9,978.5700	9.9786	9,778.9100	9.7789	(2.001)	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
2021/10/01	R248	04/11/2021	9.60	Call	Bond Future	1.8100	0.0018	1.9100	0.0019	5.525	0	0	0
2021/10/01	R248	03/02/2022	10.00	Put	Bond Future	8,096.4100	8.0964	7,911.0400	7.9110	(2.290)	0	0	0
2021/10/01	R248	03/02/2022	10.00	Call	Bond Future	253.7300	0.2537	270.0500	0.2700	6.432	0	0	1,300
2021/10/01	R248	03/02/2022	9.80	Put	Bond Future	9,680.6200	9.6806	9,488.9100	9.4889	(1.980)	0	0	0
2021/10/01	R248	03/02/2022	9.80	Call	Bond Future	149.6000	0.1496	159.5800	0.1596	6.671	0	0	0
2021/10/01	R248	03/02/2022	10.50	Put	Bond Future	4,825.9000	4.8259	4,672.8200	4.6728	(3.172)	0	0	0
2021/10/01	R248	03/02/2022	10.50	Call	Bond Future	975.4300	0.9754	1,024.0400	1.0240	4.983	0	0	0
2021/10/01	R248	03/02/2022	11.48	Call	Bond Future	4,482.1800	4.4822	4,614.4600	4.6145	2.951	0	0	0
2021/10/01	R248	03/02/2022	11.49	Put	Bond Future	1,338.7800	1.3388	1,270.0600	1.2701	(5.133)	0	0	0
2021/10/01	R248	03/02/2022	11.47	Call	Bond Future	4,434.5300	4.4345	4,566.1100	4.5661	2.967	0	0	0
2021/10/01	R248	03/02/2022			Bond Future	11.0226	84.5217	10.9941	84.7234	(0.258)	0.0000	0.0000	0
2021/10/01	R248	03/02/2022	10.70	Put	Bond Future	3,813.2800	3.8133	3,677.4600	3.6775	(3.562)	0	0	0
2021/10/01	R248	03/02/2022	10.70	Call	Bond Future	1,473.5500	1.4735	1,539.4200	1.5394	4.470	0	0	1,300
2021/10/01	R248	03/02/2022	11.48	Put	Bond Future	1,356.9200	1.3569	1,287.5100	1.2875	(5.115)	0	0	0
2021/10/01	R248	03/02/2022	11.49	Call	Bond Future	4,529.9600	4.5300	4,662.9300	4.6629	2.935	0	0	0
2021/10/01	R248	03/02/2022	11.47	Put	Bond Future	1,375.3000	1.3753	1,305.1900	1.3052	(5.098)	0	0	0
2021/10/01	R248	05/05/2022	11.80	Call	Bond Future	5,647.0000	5.6470	5,784.2400	5.7842	2.430	0	0	0
2021/10/01	R248	05/05/2022	11.79	Call	Bond Future	5,600.7000	5.6007	5,737.4200	5.7374	2.441	0	0	0
2021/10/01	R248	05/05/2022	11.79	Put	Bond Future	1,709.4000	1.7094	1,642.2600	1.6423	(3.928)	0	0	0
2021/10/01	R248	05/05/2022			Bond Future	11.1989	81.1063	11.1694	81.3102	(0.264)	0.0000	0.0000	0
2021/10/01	R248	05/05/2022	11.80	Put	Bond Future	1,692.7900	1.6928	1,626.1700	1.6262	(3.936)	0	0	0
2021/10/01	R248	05/05/2022	11.81	Call	Bond Future	5,693.3900	5.6934	5,831.1500	5.8312	2.420	0	0	0
2021/10/01	R248	05/05/2022	11.81	Put	Bond Future	1,676.3500	1.6763	1,610.2500	1.6103	(3.943)	0	0	0
2021/10/01	R248	04/08/2022	10.98	Call	Bond Future	2,399.6200	2.3996	2,477.4700	2.4775	3.244	0	0	0
2021/10/01	R248	04/08/2022	10.98	Put	Bond Future	5,182.2200	5.1822	5,053.9000	5.0539	(2.476)	0	0	0
2021/10/01	R248	04/08/2022	10.99	Call	Bond Future	2,427.8500	2.4278	2,506.3200	2.5063	3.232	0	0	0
2021/10/01	R248	04/08/2022	10.99	Put	Bond Future	5,139.4400	5.1394	5,011.7400	5.0117	(2.485)	0	0	0
2021/10/01	R248	04/08/2022			Bond Future	11.3837	82.0444	11.3529	82.2505	(0.270)	0.0000	0.0000	0
2021/10/01	R248	04/08/2022	11.00	Call	Bond Future	2,455.9700	2.4560	2,535.0600	2.5351	3.220	0	0	0
2021/10/01	R248	04/08/2022	11.00	Put	Bond Future	5,096.6500	5.0967	4,969.5700	4.9696	(2.493)	0	0	0

Total

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