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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/10/2021 TO 04/10/2021

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
2021/10/04	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	2025 04/11/2021			Bond Future	155.4051	155.4051	155.4254	155.4254	0.013	0.0000	0.0000	5,487
2021/10/04	2025 03/02/2022			Bond Future	155.5948	155.5948	155.6148	155.6148	0.013	0.0000	0.0000	0
2021/10/04	2025 05/05/2022			Bond Future	157.4708	157.4708	157.4906	157.4906	0.013	0.0000	0.0000	0
2021/10/04	2025 04/08/2022			Bond Future	157.8069	157.8069	157.8267	157.8267	0.013	0.0000	0.0000	0
2021/10/04	2029 04/11/2021			Bond Future	114.4427	114.4427	114.7940	114.7940	0.307	0.0000	0.0000	2,964
2021/10/04	2029 03/02/2022			Bond Future	115.7487	115.7487	116.1038	116.1038	0.307	0.0000	0.0000	0
2021/10/04	2029 05/05/2022			Bond Future	115.9447	115.9447	116.3036	116.3036	0.310	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
2021/10/04	2029	04/08/2022			Bond Future	117.3828	117.3828	117.7459	117.7459	0.309	0.0000	0.0000	0
2021/10/04	2030	04/11/2021	8.27	Call	Bond Future	6.5300	0.0065	1.1800	0.0012	(81.930)	0	0	300
2021/10/04	2030	04/11/2021	8.27	Put	Bond Future	5,790.6700	5.7907	6,671.9900	6.6720	15.220	0	0	0
2021/10/04	2030	04/11/2021	8.77	Put	Bond Future	3,065.7400	3.0657	3,862.1900	3.8622	25.979	0	0	0
2021/10/04	2030	04/11/2021	11.44	Put	Bond Future	0.1200	0.0001	0.2000	0.0002	66.667	0	0	300
2021/10/04	2030	04/11/2021	10.60	Call	Bond Future	6,683.2200	6.6832	5,803.5500	5.8036	(13.162)	0	0	0
2021/10/04	2030	04/11/2021	10.60	Put	Bond Future	10.0600	0.0101	17.0600	0.0171	69.583	0	0	0
2021/10/04	2030	04/11/2021	11.26	Call	Bond Future	9,828.4300	9.8284	8,942.0000	8.9420	(9.019)	0	0	0
2021/10/04	2030	04/11/2021	9.35	Call	Bond Future	1,160.6400	1.1606	693.1400	0.6931	(40.280)	0	0	0
2021/10/04	2030	04/11/2021	9.35	Put	Bond Future	901.1400	0.9011	1,320.3100	1.3203	46.516	0	0	9,100
2021/10/04	2030	04/11/2021	10.59	Put	Bond Future	10.5200	0.0105	17.8500	0.0178	69.677	0	0	0
2021/10/04	2030	04/11/2021	9.20	Call	Bond Future	763.4600	0.7635	411.6800	0.4117	(46.077)	0	0	29
2021/10/04	2030	04/11/2021	9.30	Put	Bond Future	1,026.8900	1.0269	1,484.6000	1.4846	44.572	0	0	0
2021/10/04	2030	04/11/2021			Bond Future	9.3018	94.8030	9.4672	93.9163	1.779	0.0000	0.0000	99,173
2021/10/04	2030	04/11/2021	8.75	Call	Bond Future	126.8700	0.1269	44.2700	0.0443	(65.106)	0	0	3,250
2021/10/04	2030	04/11/2021	8.75	Put	Bond Future	3,164.4700	3.1645	3,968.5400	3.9685	25.409	0	0	0
2021/10/04	2030	04/11/2021	8.77	Call	Bond Future	140.4400	0.1404	50.2200	0.0502	(64.241)	0	0	300
2021/10/04	2030	04/11/2021	11.44	Call	Bond Future	10,662.3600	10.6624	9,775.7700	9.7758	(8.315)	0	0	0
2021/10/04	2030	04/11/2021	10.61	Call	Bond Future	6,731.7300	6.7317	5,851.7500	5.8517	(13.072)	0	0	0
2021/10/04	2030	04/11/2021	10.61	Put	Bond Future	9.6100	0.0096	16.3000	0.0163	69.615	0	0	0
2021/10/04	2030	04/11/2021	11.26	Put	Bond Future	0.4000	0.0004	0.6400	0.0006	60.000	0	0	29
2021/10/04	2030	04/11/2021	9.90	Call	Bond Future	3,319.7500	3.3198	2,537.8100	2.5378	(23.554)	0	0	29
2021/10/04	2030	04/11/2021	9.90	Put	Bond Future	164.8400	0.1648	269.5700	0.2696	63.534	0	0	0
2021/10/04	2030	04/11/2021	10.59	Call	Bond Future	6,634.6900	6.6347	5,755.3500	5.7553	(13.254)	0	0	0
2021/10/04	2030	04/11/2021	9.20	Put	Bond Future	1,314.4300	1.3144	1,849.3200	1.8493	40.694	0	0	0
2021/10/04	2030	04/11/2021	9.25	Call	Bond Future	884.6300	0.8846	494.4300	0.4944	(44.109)	0	0	0
2021/10/04	2030	04/11/2021	9.25	Put	Bond Future	1,164.4400	1.1644	1,660.9100	1.6609	42.636	0	0	5,000
2021/10/04	2030	04/11/2021	9.30	Call	Bond Future	1,017.2400	1.0172	588.2800	0.5883	(42.169)	0	0	0
2021/10/04	2030	03/02/2022	9.45	Call	Bond Future	1,775.8900	1.7759	1,352.1400	1.3521	(23.861)	0	0	0
2021/10/04	2030	03/02/2022	9.45	Put	Bond Future	2,092.7400	2.0927	2,565.8700	2.5659	22.608	0	0	0
2021/10/04	2030	03/02/2022	9.35	Call	Bond Future	1,529.4300	1.5294	1,145.2200	1.1452	(25.121)	0	0	0
2021/10/04	2030	03/02/2022	9.35	Put	Bond Future	2,371.1700	2.3712	2,883.8400	2.8838	21.621	0	0	101
2021/10/04	2030	03/02/2022	8.39	Call	Bond Future	198.3600	0.1984	119.0400	0.1190	(39.988)	0	0	101
2021/10/04	2030	03/02/2022	8.39	Put	Bond Future	6,278.6500	6.2787	7,096.2100	7.0962	13.021	0	0	0
2021/10/04	2030	03/02/2022	8.85	Call	Bond Future	606.6700	0.6067	409.4800	0.4095	(32.504)	0	0	1,000
2021/10/04	2030	03/02/2022	8.85	Put	Bond Future	4,130.9500	4.1310	4,830.6400	4.8306	16.938	0	0	0
2021/10/04	2030	03/02/2022			Bond Future	9.5107	91.8576	9.6841	90.9607	1.823	0.0000	0.0000	610
2021/10/04	2030	03/02/2022	10.85	Call	Bond Future	6,940.7900	6.9408	6,137.9600	6.1380	(11.567)	0	0	0
2021/10/04	2030	03/02/2022	10.85	Put	Bond Future	294.8900	0.2949	388.9400	0.3889	31.893	0	0	1,000
2021/10/04	2030	03/02/2022	9.60	Call	Bond Future	2,185.1100	2.1851	1,702.8400	1.7028	(22.071)	0	0	1,000
2021/10/04	2030	03/02/2022	9.60	Put	Bond Future	1,721.7600	1.7218	2,136.3700	2.1364	24.081	0	0	0
2021/10/04	2030	03/02/2022	9.78	Call	Bond Future	2,736.6000	2.7366	2,187.3100	2.1873	(20.072)	0	0	0
2021/10/04	2030	03/02/2022	9.78	Put	Bond Future	1,348.1500	1.3481	1,695.7400	1.6957	25.783	0	0	101
2021/10/04	2030	03/02/2022	9.43	Call	Bond Future	1,724.8300	1.7248	1,308.9900	1.3090	(24.109)	0	0	0
2021/10/04	2030	03/02/2022	9.43	Put	Bond Future	2,146.3500	2.1463	2,627.3900	2.6274	22.412	0	0	0
2021/10/04	2030	03/02/2022	9.44	Call	Bond Future	1,750.2600	1.7503	1,330.4600	1.3305	(23.985)	0	0	0
2021/10/04	2030	03/02/2022	9.44	Put	Bond Future	2,119.4300	2.1194	2,596.5100	2.5965	22.510	0	0	0

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2021/10/04	2030	05/05/2022	10.21	Call	Bond Future	3,872.5400	3.8725	3,279.1800	3.2792	(15.322)	0	0	0
2021/10/04	2030	05/05/2022	10.21	Put	Bond Future	1,474.3900	1.4744	1,788.7300	1.7887	21.320	0	0	0
2021/10/04	2030	05/05/2022	9.95	Call	Bond Future	3,048.3100	3.0483	2,526.1200	2.5261	(17.130)	0	0	0
2021/10/04	2030	05/05/2022	8.47	Call	Bond Future	377.7200	0.3777	262.4800	0.2625	(30.509)	0	0	1,073
2021/10/04	2030	05/05/2022	8.81	Put	Bond Future	5,420.6900	5.4207	6,144.3200	6.1443	13.349	0	0	0
2021/10/04	2030	05/05/2022	8.89	Put	Bond Future	5,093.4500	5.0935	5,796.2600	5.7963	13.798	0	0	0
2021/10/04	2030	05/05/2022	8.14	Call	Bond Future	207.3100	0.2073	138.3600	0.1384	(33.259)	0	0	1,800
2021/10/04	2030	05/05/2022	8.14	Put	Bond Future	8,639.9700	8.6400	9,478.7200	9.4787	9.708	0	0	0
2021/10/04	2030	05/05/2022			Bond Future	9.7248	92.9440	9.9065	92.0363	1.869	0.0000	0.0000	0
2021/10/04	2030	05/05/2022	10.20	Call	Bond Future	3,839.3000	3.8393	3,248.5200	3.2485	(15.388)	0	0	0
2021/10/04	2030	05/05/2022	10.20	Put	Bond Future	1,489.7500	1.4897	1,806.6700	1.8067	21.273	0	0	200
2021/10/04	2030	05/05/2022	11.04	Call	Bond Future	6,949.6800	6.9497	6,193.7800	6.1938	(10.877)	0	0	0
2021/10/04	2030	05/05/2022	11.04	Put	Bond Future	634.2500	0.6342	786.0500	0.7861	23.934	0	0	1,800
2021/10/04	2030	05/05/2022	9.35	Call	Bond Future	1,545.4500	1.5454	1,206.2000	1.2062	(21.952)	0	0	0
2021/10/04	2030	05/05/2022	9.35	Put	Bond Future	3,454.8400	3.4548	4,023.2900	4.0233	16.454	0	0	1,073
2021/10/04	2030	05/05/2022	9.95	Put	Bond Future	1,924.9800	1.9250	2,310.4900	2.3105	20.027	0	0	1,073
2021/10/04	2030	05/05/2022	10.19	Call	Bond Future	3,806.1800	3.8062	3,217.9900	3.2180	(15.454)	0	0	0
2021/10/04	2030	05/05/2022	10.19	Put	Bond Future	1,505.2600	1.5053	1,824.7700	1.8248	21.226	0	0	0
2021/10/04	2030	05/05/2022	8.47	Put	Bond Future	6,975.1600	6.9752	7,767.6200	7.7676	11.361	0	0	0
2021/10/04	2030	05/05/2022	8.81	Call	Bond Future	669.4100	0.6694	485.3400	0.4853	(27.497)	0	0	200
2021/10/04	2030	05/05/2022	8.89	Call	Bond Future	770.1000	0.7701	565.2100	0.5652	(26.606)	0	0	1,800
2021/10/04	2030	05/05/2022	7.73	Call	Bond Future	90.1700	0.0902	57.0900	0.0571	(36.686)	0	0	200
2021/10/04	2030	05/05/2022	7.73	Put	Bond Future	10,864.1600	10.8642	11,738.7800	11.7388	8.051	0	0	0
2021/10/04	2030	04/08/2022	9.56	Call	Bond Future	1,864.5700	1.8646	1,506.3800	1.5064	(19.210)	0	0	0
2021/10/04	2030	04/08/2022	9.56	Put	Bond Future	3,810.8400	3.8108	4,371.9500	4.3719	14.724	0	0	0
2021/10/04	2030	04/08/2022	10.95	Call	Bond Future	5,859.3600	5.8594	5,177.3400	5.1773	(11.640)	0	0	0
2021/10/04	2030	04/08/2022	10.95	Put	Bond Future	1,204.5500	1.2045	1,441.8300	1.4418	19.699	0	0	800
2021/10/04	2030	04/08/2022			Bond Future	9.9562	90.0224	10.1472	89.1031	1.918	0.0000	0.0000	0
2021/10/04	2030	04/08/2022	9.55	Call	Bond Future	1,844.1100	1.8441	1,488.5700	1.4886	(19.280)	0	0	0
2021/10/04	2030	04/08/2022	9.55	Put	Bond Future	3,840.1900	3.8402	4,403.9500	4.4039	14.681	0	0	0
2021/10/04	2030	04/08/2022	8.30	Call	Bond Future	333.5100	0.3335	238.8900	0.2389	(28.371)	0	0	800
2021/10/04	2030	04/08/2022	8.30	Put	Bond Future	8,834.7700	8.8348	9,659.4500	9.6595	9.334	0	0	0
2021/10/04	2030	04/08/2022	9.05	Call	Bond Future	978.8900	0.9789	751.9000	0.7519	(23.189)	0	0	800
2021/10/04	2030	04/08/2022	9.05	Put	Bond Future	5,509.7100	5.5097	6,202.0200	6.2020	12.565	0	0	0
2021/10/04	2030	04/08/2022	9.54	Call	Bond Future	1,823.7900	1.8238	1,470.9000	1.4709	(19.349)	0	0	0
2021/10/04	2030	04/08/2022	9.54	Put	Bond Future	3,869.7100	3.8697	4,436.1200	4.4361	14.637	0	0	0
2021/10/04	2032	04/11/2021	9.83	Call	Bond Future	720.3400	0.7203	356.2600	0.3563	(50.543)	0	0	700
2021/10/04	2032	04/11/2021	11.69	Call	Bond Future	9,436.7800	9.4368	8,410.5400	8.4105	(10.875)	0	0	0
2021/10/04	2032	04/11/2021	11.70	Call	Bond Future	9,487.4100	9.4874	8,461.1100	8.4611	(10.817)	0	0	0
2021/10/04	2032	04/11/2021	11.71	Put	Bond Future	1.1600	0.0012	2.0500	0.0021	76.724	0	0	0
2021/10/04	2032	04/11/2021			Bond Future	9.9669	89.9336	10.1423	88.9063	1.759	0.0000	0.0000	125,821
2021/10/04	2032	04/11/2021	9.33	Call	Bond Future	73.7600	0.0738	20.1100	0.0201	(72.736)	0	0	700
2021/10/04	2032	04/11/2021	9.33	Put	Bond Future	3,943.2500	3.9432	4,916.8500	4.9169	24.690	0	0	0
2021/10/04	2032	04/11/2021	9.83	Put	Bond Future	1,533.7400	1.5337	2,196.9100	2.1969	43.239	0	0	0
2021/10/04	2032	04/11/2021	11.69	Put	Bond Future	1.2800	0.0013	2.2900	0.0023	78.906	0	0	0
2021/10/04	2032	04/11/2021	11.70	Put	Bond Future	1.2200	0.0012	2.1700	0.0022	77.869	0	0	0
2021/10/04	2032	04/11/2021	11.71	Call	Bond Future	9,538.0000	9.5380	8,511.6400	8.5116	(10.761)	0	0	0

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2021/10/04	2032	04/11/2021	12.81	Call	Bond Future	14,847.9900	14.8480	13,820.7400	13.8207	(6.918)	0	0	0
2021/10/04	2032	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2021/10/04	2032	03/02/2022	11.13	Call	Bond Future	5,795.0300	5.7950	4,937.9100	4.9379	(14.791)	0	0	0
2021/10/04	2032	03/02/2022	11.13	Put	Bond Future	555.7800	0.5558	737.6400	0.7376	32.722	0	0	210
2021/10/04	2032	03/02/2022	10.65	Call	Bond Future	3,739.9500	3.7400	3,024.4200	3.0244	(19.132)	0	0	0
2021/10/04	2032	03/02/2022	10.65	Put	Bond Future	1,083.4900	1.0835	1,406.9400	1.4069	29.853	0	0	1,050
2021/10/04	2032	03/02/2022	10.66	Call	Bond Future	3,779.8400	3.7798	3,060.6600	3.0607	(19.027)	0	0	0
2021/10/04	2032	03/02/2022	10.66	Put	Bond Future	1,068.4700	1.0685	1,388.2700	1.3883	29.931	0	0	97
2021/10/04	2032	03/02/2022	10.45	Put	Bond Future	1,430.6000	1.4306	1,832.9500	1.8329	28.125	0	0	198
2021/10/04	2032	03/02/2022	10.53	Call	Bond Future	3,272.9800	3.2730	2,603.4300	2.6034	(20.457)	0	0	0
2021/10/04	2032	03/02/2022	10.53	Put	Bond Future	1,279.1700	1.2792	1,648.6000	1.6486	28.880	0	0	210
2021/10/04	2032	03/02/2022	10.35	Put	Bond Future	1,644.0500	1.6441	2,089.6200	2.0896	27.102	0	0	400
2021/10/04	2032	03/02/2022	10.42	Call	Bond Future	2,872.3800	2.8724	2,248.5000	2.2485	(21.720)	0	0	0
2021/10/04	2032	03/02/2022	10.42	Put	Bond Future	1,492.1000	1.4921	1,907.2000	1.9072	27.820	0	0	0
2021/10/04	2032	03/02/2022	10.43	Call	Bond Future	2,907.6600	2.9077	2,279.5100	2.2795	(21.603)	0	0	0
2021/10/04	2032	03/02/2022	10.43	Put	Bond Future	1,471.3600	1.4714	1,882.1900	1.8822	27.922	0	0	0
2021/10/04	2032	03/02/2022	9.81	Call	Bond Future	1,118.3100	1.1183	778.2000	0.7782	(30.413)	0	0	0
2021/10/04	2032	03/02/2022	9.81	Put	Bond Future	3,249.1100	3.2491	3,947.9800	3.9480	21.510	0	0	198
2021/10/04	2032	03/02/2022	9.90	Put	Bond Future	2,926.9200	2.9269	3,582.9800	3.5830	22.415	0	0	900
2021/10/04	2032	03/02/2022	9.58	Call	Bond Future	677.9200	0.6779	442.1600	0.4422	(34.777)	0	0	400
2021/10/04	2032	03/02/2022	9.58	Put	Bond Future	4,181.9400	4.1819	4,985.1600	4.9852	19.207	0	0	0
2021/10/04	2032	03/02/2022	9.67	Call	Bond Future	834.5400	0.8345	559.2000	0.5592	(32.993)	0	0	0
2021/10/04	2032	03/02/2022	8.91	Put	Bond Future	7,777.0400	7.7770	8,764.1300	8.7641	12.692	0	0	0
2021/10/04	2032	03/02/2022			Bond Future	10.1763	90.9377	10.3593	89.8987	1.798	0.0000	0.0000	0
2021/10/04	2032	03/02/2022	10.95	Call	Bond Future	4,997.4600	4.9975	4,185.7000	4.1857	(16.243)	0	0	0
2021/10/04	2032	03/02/2022	10.95	Put	Bond Future	714.2200	0.7142	941.4400	0.9414	31.814	0	0	400
2021/10/04	2032	03/02/2022	10.90	Call	Bond Future	4,780.5600	4.7806	3,982.9700	3.9830	(16.684)	0	0	0
2021/10/04	2032	03/02/2022	10.90	Put	Bond Future	765.5200	0.7655	1,006.9100	1.0069	31.533	0	0	900
2021/10/04	2032	03/02/2022	10.44	Call	Bond Future	2,943.1300	2.9431	2,310.7300	2.3107	(21.487)	0	0	0
2021/10/04	2032	03/02/2022	10.44	Put	Bond Future	1,450.8600	1.4509	1,857.4400	1.8574	28.023	0	0	0
2021/10/04	2032	03/02/2022	10.45	Call	Bond Future	2,978.7900	2.9788	2,342.1600	2.3422	(21.372)	0	0	0
2021/10/04	2032	03/02/2022	10.35	Call	Bond Future	2,630.8400	2.6308	2,037.4300	2.0374	(22.556)	0	0	0
2021/10/04	2032	03/02/2022	9.90	Call	Bond Future	1,325.9800	1.3260	943.0600	0.9431	(28.878)	0	0	900
2021/10/04	2032	03/02/2022	10.14	Call	Bond Future	1,967.5300	1.9675	1,470.2500	1.4703	(25.274)	0	0	0
2021/10/04	2032	03/02/2022	10.14	Put	Bond Future	2,175.7100	2.1757	2,717.4100	2.7174	24.898	0	0	97
2021/10/04	2032	03/02/2022	9.62	Call	Bond Future	744.9500	0.7450	491.8700	0.4919	(33.973)	0	0	210
2021/10/04	2032	03/02/2022	9.62	Put	Bond Future	4,008.1600	4.0082	4,794.0600	4.7941	19.608	0	0	0
2021/10/04	2032	03/02/2022	9.67	Put	Bond Future	3,797.9200	3.7979	4,561.5600	4.5616	20.107	0	0	1,050
2021/10/04	2032	03/02/2022	8.91	Call	Bond Future	110.8100	0.1108	58.9200	0.0589	(46.828)	0	0	198
2021/10/04	2032	03/02/2022	9.14	Call	Bond Future	205.7000	0.2057	115.9500	0.1160	(43.632)	0	0	97
2021/10/04	2032	03/02/2022	9.14	Put	Bond Future	6,415.3300	6.4153	7,364.5600	7.3646	14.796	0	0	0
2021/10/04	2032	03/02/2022	9.57	Call	Bond Future	661.7500	0.6617	430.2600	0.4303	(34.981)	0	0	1,050
2021/10/04	2032	03/02/2022	9.57	Put	Bond Future	4,226.1100	4.2261	5,033.6000	5.0336	19.107	0	0	0
2021/10/04	2032	05/05/2022	11.18	Call	Bond Future	5,399.2600	5.3993	4,626.2400	4.6262	(14.317)	0	0	0
2021/10/04	2032	05/05/2022	11.18	Put	Bond Future	1,143.9800	1.1440	1,422.5600	1.4226	24.352	0	0	780
2021/10/04	2032	05/05/2022	11.02	Put	Bond Future	1,346.9800	1.3470	1,667.0100	1.6670	23.759	0	0	0
2021/10/04	2032	05/05/2022	11.03	Call	Bond Future	4,805.3900	4.8054	4,071.1000	4.0711	(15.281)	0	0	0
2021/10/04	2032	05/05/2022	11.03	Put	Bond Future	1,333.3600	1.3334	1,650.6700	1.6507	23.798	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
2021/10/04	2032	05/05/2022			Bond Future	10.3871	87.8661	10.5782	86.8145	1.839	0.0000	0.0000	0
2021/10/04	2032	05/05/2022	11.04	Call	Bond Future	4,844.2000	4.8442	4,107.1900	4.1072	(15.214)	0	0	0
2021/10/04	2032	05/05/2022	11.04	Put	Bond Future	1,319.6500	1.3197	1,634.2400	1.6342	23.839	0	0	0
2021/10/04	2032	05/05/2022	10.18	Call	Bond Future	2,036.8200	2.0368	1,587.9100	1.5879	(22.040)	0	0	780
2021/10/04	2032	05/05/2022	10.18	Put	Bond Future	3,196.7600	3.1968	3,799.4500	3.7994	18.853	0	0	0
2021/10/04	2032	05/05/2022	11.02	Call	Bond Future	4,766.4400	4.7664	4,034.8700	4.0349	(15.348)	0	0	0
2021/10/04	2032	05/05/2022	9.58	Call	Bond Future	786.0800	0.7861	556.7200	0.5567	(29.178)	0	0	780
2021/10/04	2032	05/05/2022	9.58	Put	Bond Future	5,424.2100	5.4242	6,246.4500	6.2464	15.159	0	0	0
2021/10/04	2032	04/08/2022	10.22	Call	Bond Future	2,047.6300	2.0476	1,632.8100	1.6328	(20.259)	0	0	0
2021/10/04	2032	04/08/2022	9.72	Call	Bond Future	1,067.4300	1.0674	805.7700	0.8058	(24.513)	0	0	800
2021/10/04	2032	04/08/2022	9.72	Put	Bond Future	6,023.2400	6.0232	6,826.3400	6.8263	13.333	0	0	0
2021/10/04	2032	04/08/2022	10.20	Put	Bond Future	4,230.6700	4.2307	4,886.9300	4.8869	15.512	0	0	0
2021/10/04	2032	04/08/2022	10.21	Put	Bond Future	4,198.3700	4.1984	4,851.4700	4.8515	15.556	0	0	0
2021/10/04	2032	04/08/2022	8.97	Call	Bond Future	344.1300	0.3441	239.9800	0.2400	(30.265)	0	0	800
2021/10/04	2032	04/08/2022	8.97	Put	Bond Future	9,786.9200	9.7869	10,747.5300	10.7475	9.815	0	0	0
2021/10/04	2032	04/08/2022			Bond Future	10.6074	88.8856	10.8070	87.8208	1.882	0.0000	0.0000	0
2021/10/04	2032	04/08/2022	10.22	Put	Bond Future	4,165.9500	4.1660	4,815.8900	4.8159	15.601	0	0	0
2021/10/04	2032	04/08/2022	11.60	Call	Bond Future	6,429.8700	6.4299	5,638.6100	5.6386	(12.306)	0	0	0
2021/10/04	2032	04/08/2022	11.60	Put	Bond Future	1,304.7500	1.3047	1,578.2500	1.5782	20.962	0	0	800
2021/10/04	2032	04/08/2022	11.89	Call	Bond Future	7,572.6000	7.5726	6,729.3100	6.7293	(11.136)	0	0	0
2021/10/04	2032	04/08/2022	11.89	Put	Bond Future	1,027.8700	1.0279	1,249.3400	1.2493	21.546	0	0	0
2021/10/04	2032	04/08/2022	10.20	Call	Bond Future	2,001.1300	2.0011	1,592.6300	1.5926	(20.413)	0	0	0
2021/10/04	2032	04/08/2022	10.21	Call	Bond Future	2,024.4600	2.0245	1,612.8000	1.6128	(20.334)	0	0	0
2021/10/04	2033	04/11/2021			Bond Future	108.1905	108.1905	108.3347	108.3347	0.133	0.0000	0.0000	9,522
2021/10/04	2033	03/02/2022			Bond Future	109.4252	109.4252	109.5706	109.5706	0.133	0.0000	0.0000	0
2021/10/04	2033	05/05/2022			Bond Future	109.4648	109.4648	109.6116	109.6116	0.134	0.0000	0.0000	0
2021/10/04	2033	04/08/2022			Bond Future	110.8224	110.8224	110.9709	110.9709	0.134	0.0000	0.0000	0
2021/10/04	2037	04/11/2021	11.49	Call	Bond Future	4,999.7300	4.9997	3,831.1600	3.8312	(23.373)	0	0	600
2021/10/04	2037	04/11/2021	11.49	Put	Bond Future	104.9400	0.1049	195.9500	0.1959	86.726	0	0	0
2021/10/04	2037	04/11/2021	12.30	Call	Bond Future	9,503.3200	9.5033	8,247.7600	8.2478	(13.212)	0	0	0
2021/10/04	2037	04/11/2021	12.30	Put	Bond Future	4.3700	0.0044	8.3900	0.0084	91.991	0	0	600
2021/10/04	2037	04/11/2021	12.82	Put	Bond Future	0.4000	0.0004	0.7400	0.0007	85.000	0	0	0
2021/10/04	2037	04/11/2021	12.83	Call	Bond Future	12,292.4700	12.2925	11,033.2100	11.0332	(10.244)	0	0	0
2021/10/04	2037	04/11/2021			Bond Future	10.7039	85.9247	10.8995	84.6651	1.827	0.0000	0.0000	120,810
2021/10/04	2037	04/11/2021	12.81	Call	Bond Future	12,190.0800	12.1901	10,930.8700	10.9309	(10.330)	0	0	0
2021/10/04	2037	04/11/2021	12.81	Put	Bond Future	0.4200	0.0004	0.7900	0.0008	88.095	0	0	0
2021/10/04	2037	04/11/2021	12.82	Call	Bond Future	12,241.3000	12.2413	10,982.0600	10.9821	(10.287)	0	0	0
2021/10/04	2037	04/11/2021	12.83	Put	Bond Future	0.3800	0.0004	0.7000	0.0007	84.211	0	0	0
2021/10/04	2037	03/02/2022	11.46	Call	Bond Future	4,481.4300	4.4814	3,574.3300	3.5743	(20.241)	0	0	0
2021/10/04	2037	03/02/2022	11.47	Put	Bond Future	1,057.3000	1.0573	1,419.9400	1.4199	34.299	0	0	0
2021/10/04	2037	03/02/2022	11.45	Call	Bond Future	4,436.7400	4.4367	3,533.8300	3.5338	(20.351)	0	0	0
2021/10/04	2037	03/02/2022			Bond Future	10.9042	82.6300	11.1078	81.3560	1.867	0.0000	0.0000	0
2021/10/04	2037	03/02/2022	11.46	Put	Bond Future	1,072.0400	1.0720	1,438.8400	1.4388	34.215	0	0	0
2021/10/04	2037	03/02/2022	11.47	Call	Bond Future	4,526.0800	4.5261	3,614.8200	3.6148	(20.134)	0	0	0
2021/10/04	2037	03/02/2022	11.45	Put	Bond Future	1,086.8100	1.0868	1,457.8000	1.4578	34.136	0	0	0
2021/10/04	2037	05/05/2022	11.83	Call	Bond Future	5,655.4000	5.6554	4,733.7000	4.7337	(16.298)	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
2021/10/04	2037	05/05/2022	11.84	Put	Bond Future	1,360.5400	1.3605	1,725.0000	1.7250	26.788	0	0	0
2021/10/04	2037	05/05/2022	11.82	Call	Bond Future	5,612.2800	5.6123	4,693.7000	4.6937	(16.367)	0	0	0
2021/10/04	2037	05/05/2022			Bond Future	11.1061	83.6075	11.3180	82.3182	1.908	0.0000	0.0000	0
2021/10/04	2037	05/05/2022	11.83	Put	Bond Future	1,374.1100	1.3741	1,741.6700	1.7417	26.749	0	0	0
2021/10/04	2037	05/05/2022	11.84	Call	Bond Future	5,698.5900	5.6986	4,773.7900	4.7738	(16.229)	0	0	0
2021/10/04	2037	05/05/2022	11.82	Put	Bond Future	1,387.8100	1.3878	1,758.4900	1.7585	26.710	0	0	0
2021/10/04	2037	04/08/2022	10.89	Call	Bond Future	2,167.5100	2.1675	1,676.9500	1.6769	(22.632)	0	0	0
2021/10/04	2037	04/08/2022	10.89	Put	Bond Future	4,806.8000	4.8068	5,621.3900	5.6214	16.947	0	0	0
2021/10/04	2037	04/08/2022	10.90	Call	Bond Future	2,192.7900	2.1928	1,698.3400	1.6983	(22.549)	0	0	0
2021/10/04	2037	04/08/2022	10.91	Put	Bond Future	4,732.4800	4.7325	5,539.2700	5.5393	17.048	0	0	0
2021/10/04	2037	04/08/2022			Bond Future	11.3209	80.3215	11.5419	79.0163	1.952	0.0000	0.0000	0
2021/10/04	2037	04/08/2022	11.42	Call	Bond Future	3,704.2800	3.7043	3,011.4700	3.0115	(18.703)	0	0	0
2021/10/04	2037	04/08/2022	11.42	Put	Bond Future	3,115.0900	3.1151	3,727.4300	3.7274	19.657	0	0	50
2021/10/04	2037	04/08/2022	10.90	Put	Bond Future	4,769.3800	4.7694	5,580.0800	5.5801	16.998	0	0	50
2021/10/04	2037	04/08/2022	10.91	Call	Bond Future	2,218.5100	2.2185	1,720.1500	1.7201	(22.464)	0	0	0
2021/10/04	2037	04/08/2022	10.10	Call	Bond Future	7,257.3900	7.2574	535.7700	0.5358	(29.261)	0	0	50
2021/10/04	2037	04/08/2022	10.10	Put	Bond Future	8,578.8400	8.5788	9,662.3700	9.6624	12.630	0	0	0
2021/10/04	2038	04/11/2021			Bond Future	121.3783	121.3783	121.7350	121.7350	0.294	0.0000	0.0000	5,979
2021/10/04	2038	03/02/2022			Bond Future	120.9817	120.9817	121.3419	121.3419	0.298	0.0000	0.0000	0
2021/10/04	2038	05/05/2022			Bond Future	122.4406	122.4406	122.8049	122.8049	0.298	0.0000	0.0000	0
2021/10/04	2038	04/08/2022			Bond Future	122.1402	122.1402	122.5088	122.5088	0.302	0.0000	0.0000	0
2021/10/04	2040	04/11/2021	12.89	Call	Bond Future	12,400.6000	12.4006	10,956.1700	10.9562	(11.648)	0	0	0
2021/10/04	2040	04/11/2021	12.89	Put	Bond Future	0.9300	0.0009	1.8600	0.0019	100.000	0	0	0
2021/10/04	2040	04/11/2021	12.90	Call	Bond Future	12,454.4800	12.4545	11,010.0100	11.0100	(11.598)	0	0	0
2021/10/04	2040	04/11/2021	12.90	Put	Bond Future	0.9000	0.0009	1.7900	0.0018	98.889	0	0	0
2021/10/04	2040	04/11/2021			Bond Future	10.8675	87.7536	11.0784	86.3082	1.940	0.0000	0.0000	81,537
2021/10/04	2040	04/11/2021	12.91	Call	Bond Future	12,508.2800	12.5083	11,063.7700	11.0638	(11.548)	0	0	0
2021/10/04	2040	04/11/2021	12.91	Put	Bond Future	0.8600	0.0009	1.7100	0.0017	98.837	0	0	0
2021/10/04	2040	03/02/2022	11.57	Put	Bond Future	1,274.9000	1.2749	1,729.8900	1.7299	35.688	0	0	0
2021/10/04	2040	03/02/2022	11.58	Put	Bond Future	1,258.6300	1.2586	1,708.7600	1.7088	35.763	0	0	0
2021/10/04	2040	03/02/2022	11.59	Call	Bond Future	4,676.6400	4.6766	3,660.1400	3.6601	(21.736)	0	0	0
2021/10/04	2040	03/02/2022			Bond Future	11.0642	84.2290	11.2838	82.7672	1.985	0.0000	0.0000	2,500
2021/10/04	2040	03/02/2022	11.57	Call	Bond Future	4,582.4700	4.5825	3,575.6500	3.5756	(21.971)	0	0	0
2021/10/04	2040	03/02/2022	11.58	Call	Bond Future	4,629.4900	4.6295	3,617.8100	3.6178	(21.853)	0	0	0
2021/10/04	2040	03/02/2022	11.59	Put	Bond Future	1,242.5700	1.2426	1,687.8800	1.6879	35.838	0	0	0
2021/10/04	2040	05/05/2022	11.91	Put	Bond Future	1,634.0900	1.6341	2,091.4400	2.0914	27.988	0	0	0
2021/10/04	2040	05/05/2022	11.92	Call	Bond Future	5,765.8200	5.7658	4,740.1300	4.7401	(17.789)	0	0	0
2021/10/04	2040	05/05/2022	11.92	Put	Bond Future	1,618.6300	1.6186	2,072.2800	2.0723	28.027	0	0	0
2021/10/04	2040	05/05/2022	13.04	Call	Bond Future	11,065.5700	11.0656	9,765.4300	9.7654	(11.749)	0	0	0
2021/10/04	2040	05/05/2022	13.04	Put	Bond Future	585.1000	0.5851	764.3000	0.7643	30.627	0	0	1,200
2021/10/04	2040	05/05/2022	10.57	Call	Bond Future	1,190.5300	1.1905	814.9800	0.8150	(31.545)	0	0	1,200
2021/10/04	2040	05/05/2022	10.57	Put	Bond Future	5,936.8300	5.9368	7,040.6200	7.0406	18.592	0	0	0
2021/10/04	2040	05/05/2022			Bond Future	11.2620	85.2255	11.4906	83.7462	2.030	0.0000	0.0000	0
2021/10/04	2040	05/05/2022	11.91	Call	Bond Future	5,720.7500	5.7208	4,698.7600	4.6988	(17.865)	0	0	0
2021/10/04	2040	05/05/2022	9.82	Call	Bond Future	282.2300	0.2822	167.3700	0.1674	(40.697)	0	0	1,200
2021/10/04	2040	05/05/2022	9.82	Put	Bond Future	10,667.4500	10.6674	12,031.9300	12.0319	12.791	0	0	0

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2021/10/04	2040	05/05/2022	11.90	Call	Bond Future	5,675.9900	5.6760	4,657.7200	4.6577	(17.940)	0	0	0
2021/10/04	2040	05/05/2022	11.90	Put	Bond Future	1,649.9400	1.6499	2,111.0100	2.1110	27.945	0	0	0
2021/10/04	2040	04/08/2022	11.05	Call	Bond Future	2,359.8200	2.3598	1,794.6400	1.7946	(23.950)	0	0	0
2021/10/04	2040	04/08/2022	11.05	Put	Bond Future	5,122.2400	5.1222	6,054.5900	6.0546	18.202	0	0	0
2021/10/04	2040	04/08/2022			Bond Future	11.4722	81.7074	11.7107	80.2099	2.079	0.0000	0.0000	0
2021/10/04	2040	04/08/2022	11.03	Call	Bond Future	2,306.4900	2.3065	1,750.1500	1.7501	(24.121)	0	0	0
2021/10/04	2040	04/08/2022	11.03	Put	Bond Future	5,203.3800	5.2034	6,144.5700	6.1446	18.088	0	0	0
2021/10/04	2040	04/08/2022	11.04	Call	Bond Future	2,333.2200	2.3332	1,772.4400	1.7724	(24.035)	0	0	0
2021/10/04	2040	04/08/2022	11.04	Put	Bond Future	5,162.8300	5.1628	6,099.5800	6.0996	18.144	0	0	0
2021/10/04	2044	04/11/2021	12.91	Call	Bond Future	12,449.8600	12.4499	11,050.3300	11.0503	(11.241)	0	0	0
2021/10/04	2044	04/11/2021	12.91	Put	Bond Future	1.3800	0.0014	2.5400	0.0025	84.058	0	0	0
2021/10/04	2044	04/11/2021			Bond Future	10.8889	84.5910	11.0897	83.1903	1.844	0.0000	0.0000	62,280
2021/10/04	2044	04/11/2021	12.89	Call	Bond Future	12,342.9300	12.3429	10,943.4900	10.9435	(11.338)	0	0	0
2021/10/04	2044	04/11/2021	12.89	Put	Bond Future	1.4800	0.0015	2.7300	0.0027	84.459	0	0	0
2021/10/04	2044	04/11/2021	12.90	Call	Bond Future	12,396.4300	12.3964	10,996.9400	10.9969	(11.289)	0	0	0
2021/10/04	2044	04/11/2021	12.90	Put	Bond Future	1.4300	0.0014	2.6300	0.0026	83.916	0	0	0
2021/10/04	2044	03/02/2022	11.59	Call	Bond Future	4,670.0400	4.6700	3,683.8100	3.6838	(21.118)	0	0	0
2021/10/04	2044	03/02/2022	11.59	Put	Bond Future	1,258.0500	1.2581	1,688.4900	1.6885	34.215	0	0	0
2021/10/04	2044	03/02/2022	11.60	Call	Bond Future	4,717.8800	4.7179	3,726.9800	3.7270	(21.003)	0	0	0
2021/10/04	2044	03/02/2022	11.60	Put	Bond Future	1,241.9900	1.2420	1,667.7600	1.6678	34.281	0	0	0
2021/10/04	2044	03/02/2022			Bond Future	11.0755	81.1562	11.2846	79.7396	1.888	0.0000	0.0000	0
2021/10/04	2044	03/02/2022	11.61	Call	Bond Future	4,765.8300	4.7658	3,770.3100	3.7703	(20.889)	0	0	0
2021/10/04	2044	03/02/2022	11.61	Put	Bond Future	1,226.1300	1.2261	1,647.2800	1.6473	34.348	0	0	0
2021/10/04	2044	05/05/2022	11.91	Call	Bond Future	5,764.9400	5.7649	4,768.7100	4.7687	(17.281)	0	0	0
2021/10/04	2044	05/05/2022	11.91	Put	Bond Future	1,626.4800	1.6265	2,063.9000	2.0639	26.894	0	0	0
2021/10/04	2044	05/05/2022	11.92	Call	Bond Future	5,810.4800	5.8105	4,810.6700	4.8107	(17.207)	0	0	0
2021/10/04	2044	05/05/2022	11.92	Put	Bond Future	1,610.9400	1.6109	2,044.7800	2.0448	26.931	0	0	0
2021/10/04	2044	05/05/2022			Bond Future	11.2628	82.1164	11.4805	80.6827	1.933	0.0000	0.0000	0
2021/10/04	2044	05/05/2022	11.93	Call	Bond Future	5,856.0900	5.8561	4,852.7300	4.8527	(17.134)	0	0	0
2021/10/04	2044	05/05/2022	11.93	Put	Bond Future	1,595.5600	1.5956	2,025.8500	2.0259	26.968	0	0	0
2021/10/04	2044	04/08/2022	11.08	Call	Bond Future	2,457.4000	2.4574	1,891.9700	1.8920	(23.009)	0	0	0
2021/10/04	2044	04/08/2022	11.08	Put	Bond Future	5,000.8200	5.0008	5,886.6000	5.8866	17.713	0	0	0
2021/10/04	2044	04/08/2022	11.09	Call	Bond Future	2,485.1500	2.4851	1,915.3700	1.9154	(22.927)	0	0	0
2021/10/04	2044	04/08/2022	11.09	Put	Bond Future	4,960.1500	4.9601	5,841.5800	5.8416	17.770	0	0	0
2021/10/04	2044	04/08/2022			Bond Future	11.4615	78.6875	11.6885	77.2363	1.981	0.0000	0.0000	0
2021/10/04	2044	04/08/2022	11.10	Call	Bond Future	2,513.3600	2.5134	1,939.1900	1.9392	(22.845)	0	0	0
2021/10/04	2044	04/08/2022	11.10	Put	Bond Future	4,920.0400	4.9200	5,797.0800	5.7971	17.826	0	0	0
2021/10/04	2046	04/11/2021			Bond Future	108.4438	108.4438	108.4811	108.4811	0.034	0.0000	0.0000	17,227
2021/10/04	2046	03/02/2022			Bond Future	109.6814	109.6814	109.7186	109.7186	0.034	0.0000	0.0000	0
2021/10/04	2046	05/05/2022			Bond Future	109.1190	109.1190	109.1566	109.1566	0.034	0.0000	0.0000	0
2021/10/04	2046	04/08/2022			Bond Future	110.4726	110.4726	110.5103	110.5103	0.034	0.0000	0.0000	0
2021/10/04	2050	04/11/2021			Bond Future	111.7811	111.7811	112.0268	112.0268	0.220	0.0000	0.0000	8,607
2021/10/04	2050	03/02/2022			Bond Future	111.0758	111.0758	111.3239	111.3239	0.223	0.0000	0.0000	0
2021/10/04	2050	05/05/2022			Bond Future	112.4152	112.4152	112.6660	112.6660	0.223	0.0000	0.0000	0
2021/10/04	2050	04/08/2022			Bond Future	111.7900	111.7900	112.0438	112.0438	0.227	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
2021/10/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	AL37	04/11/2021			Index Future	801.8040	801.8040	798.8800	798.8800	(0.365)	0.0000	0.0000	0
2021/10/04	AL37	03/02/2022			Index Future	810.7560	810.7560	807.7910	807.7910	(0.366)	0.0000	0.0000	0
2021/10/04	AL37	05/05/2022			Index Future	820.3330	820.3330	817.3260	817.3260	(0.367)	0.0000	0.0000	0
2021/10/04	AL37	04/08/2022			Index Future	830.2070	830.2070	827.1610	827.1610	(0.367)	0.0000	0.0000	0
2021/10/04	AL7T	04/11/2021			Index Future	910.3030	910.3030	900.9840	900.9840	(1.024)	0.0000	0.0000	0
2021/10/04	AL7T	03/02/2022			Index Future	920.4670	920.4670	911.0340	911.0340	(1.025)	0.0000	0.0000	0
2021/10/04	AL7T	05/05/2022			Index Future	931.3400	931.3400	921.7880	921.7880	(1.026)	0.0000	0.0000	0
2021/10/04	AL7T	04/08/2022			Index Future	942.5500	942.5500	932.8790	932.8790	(1.026)	0.0000	0.0000	0
2021/10/04	ALBI	04/11/2021			Index Future	803.8210	803.8210	794.9610	794.9610	(1.102)	0.0000	0.0000	119
2021/10/04	ALBI	03/02/2022			Index Future	812.7960	812.7960	803.8280	803.8280	(1.103)	0.0000	0.0000	0
2021/10/04	ALBI	05/05/2022			Index Future	822.3970	822.3970	813.3170	813.3170	(1.104)	0.0000	0.0000	0
2021/10/04	ALBI	04/08/2022			Index Future	832.2960	832.2960	823.1030	823.1030	(1.105)	0.0000	0.0000	0
2021/10/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	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
2021/10/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/10/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/04	ES33	04/11/2021			Bond Future	11.4364	75.9139	11.6367	74.8755	1.752	0.0000	0.0000	350
2021/10/04	ES33	03/02/2022			Bond Future	11.6868	76.7802	11.8960	75.7298	1.790	0.0000	0.0000	0
2021/10/04	ES33	05/05/2022			Bond Future	11.9353	73.9287	12.1536	72.8654	1.829	0.0000	0.0000	0
2021/10/04	ES33	04/08/2022			Bond Future	12.1955	74.7981	12.4235	73.7214	1.870	0.0000	0.0000	0
2021/10/04	ES42	04/11/2021			Bond Future	11.9410	74.2105	12.1467	73.0085	1.722	0.0000	0.0000	4,779
2021/10/04	ES42	03/02/2022			Bond Future	12.1702	75.0576	12.3850	73.8417	1.765	0.0000	0.0000	0
2021/10/04	ES42	05/05/2022			Bond Future	12.4059	71.7044	12.6305	70.4736	1.811	0.0000	0.0000	0
2021/10/04	ES42	04/08/2022			Bond Future	12.6457	72.5463	12.8806	71.3001	1.857	0.0000	0.0000	0
2021/10/04	GOVI	04/11/2021	728.40	Call	GOVI	653,310.0000	65.3310	567,240.0000	56.7240	(13.174)	0	0	0
2021/10/04	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/04	GOVI	04/11/2021	728.41	Call	GOVI	653,210.0000	65.3210	567,140.0000	56.7140	(13.176)	0	0	0
2021/10/04	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2021/10/04	GOVI	04/11/2021			GOVI	793.7310	793.7310	785.1240	785.1240	(1.084)	0.0000	0.0000	993
2021/10/04	GOVI	04/11/2021	728.42	Call	GOVI	653,110.0000	65.3110	567,040.0000	56.7040	(13.178)	0	0	0
2021/10/04	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/04	GOVI	03/02/2022	792.76	Call	GOVI	98,330.0000	9.8330	11,220.0000	1.1220	(88.589)	0	0	0
2021/10/04	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/04	GOVI	03/02/2022			GOVI	802.5930	802.5930	793.8820	793.8820	(1.085)	0.0000	0.0000	0
2021/10/04	GOVI	03/02/2022	792.74	Call	GOVI	98,530.0000	9.8530	11,420.0000	1.1420	(88.410)	0	0	0
2021/10/04	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/04	GOVI	03/02/2022	792.75	Call	GOVI	98,430.0000	9.8430	11,320.0000	1.1320	(88.499)	0	0	0
2021/10/04	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/04	GOVI	05/05/2022	788.25	Call	GOVI	238,240.0000	23.8240	150,030.0000	15.0030	(37.026)	0	0	0
2021/10/04	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/04	GOVI	05/05/2022			GOVI	812.0740	812.0740	803.2530	803.2530	(1.086)	0.0000	0.0000	0
2021/10/04	GOVI	05/05/2022	788.23	Call	GOVI	238,440.0000	23.8440	150,230.0000	15.0230	(36.995)	0	0	0
2021/10/04	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/04	GOVI	05/05/2022	788.24	Call	GOVI	238,340.0000	23.8340	150,130.0000	15.0130	(37.010)	0	0	0
2021/10/04	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/04	GOVI	04/08/2022	819.28	Call	GOVI	25,680.0000	2.5680	0.0000	0.0000	(100.000)	0	0	0
2021/10/04	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	63,620.0000	6.3620	100.000	0	0	0
2021/10/04	GOVI	04/08/2022			GOVI	821.8480	821.8480	812.9180	812.9180	(1.087)	0.0000	0.0000	0
2021/10/04	GOVI	04/08/2022	819.26	Call	GOVI	25,880.0000	2.5880	0.0000	0.0000	(100.000)	0	0	0
2021/10/04	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	63,420.0000	6.3420	100.000	0	0	0
2021/10/04	GOVI	04/08/2022	819.27	Call	GOVI	25,780.0000	2.5780	0.0000	0.0000	(100.000)	0	0	0
2021/10/04	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	63,520.0000	6.3520	100.000	0	0	0
2021/10/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/10/04	IGOV	04/11/2021			Index Future	296.7350	296.7350	297.3840	297.3840	0.219	0.0000	0.0000	511
2021/10/04	IGOV	03/02/2022			Index Future	300.1210	300.1210	300.7750	300.7750	0.218	0.0000	0.0000	0
2021/10/04	IGOV	05/05/2022			Index Future	303.7390	303.7390	304.3980	304.3980	0.217	0.0000	0.0000	0
2021/10/04	IGOV	04/08/2022			Index Future	307.4670	307.4670	308.1330	308.1330	0.217	0.0000	0.0000	0
2021/10/04	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/10/04	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/10/04	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/10/04	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/10/04	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/10/04	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/10/04	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/10/04	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/10/04	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/10/04	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/10/04	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/10/04	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/10/04	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/10/04	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/10/04	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
2021/10/04	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/10/04	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/10/04	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/10/04	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/10/04	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/10/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/10/04	JBAF	20/10/2021			Jibar Tradeable Future	3.6950	96.3050	3.6950	96.3050	0.000	0.0000	0.0000	0
2021/10/04	JBAF	17/11/2021			Jibar Tradeable Future	3.7400	96.2600	3.7300	96.2700	(0.267)	0.0000	0.0000	50,000
2021/10/04	JBAF	15/12/2021			Jibar Tradeable Future	3.9050	96.0950	3.8950	96.1050	(0.256)	0.0000	0.0000	0
2021/10/04	JBAF	19/01/2022			Jibar Tradeable Future	3.9600	96.0400	3.9600	96.0400	0.000	0.0000	0.0000	0
2021/10/04	JBAF	16/02/2022			Jibar Tradeable Future	4.1700	95.8300	4.1800	95.8200	0.240	0.0000	0.0000	0
2021/10/04	JBAF	16/03/2022			Jibar Tradeable Future	4.2250	95.7750	4.2350	95.7650	0.237	0.0000	0.0000	0
2021/10/04	JBAF	15/06/2022			Jibar Tradeable Future	4.7500	95.2500	4.7800	95.2200	0.632	0.0000	0.0000	472
2021/10/04	JBAF	21/09/2022			Jibar Tradeable Future	4.9250	95.0750	4.9650	95.0350	0.812	0.0000	0.0000	0
2021/10/04	JBAF	21/12/2022			Jibar Tradeable Future	5.5100	94.4900	5.5700	94.4300	1.089	0.0000	0.0000	68
2021/10/04	JBAF	15/03/2023			Jibar Tradeable Future	5.6650	94.3350	5.7300	94.2700	1.147	0.0000	0.0000	0
2021/10/04	JBAF	21/06/2023			Jibar Tradeable Future	6.1250	93.8750	6.2050	93.7950	1.306	0.0000	0.0000	0
2021/10/04	JBAF	20/09/2023			Jibar Tradeable Future	6.3050	93.6950	6.3950	93.6050	1.427	0.0000	0.0000	0
2021/10/04	R023	04/11/2021	4.90	Call	Bond Future	16.2700	0.0163	12.0600	0.0121	(25.876)	0	0	0
2021/10/04	R023	04/11/2021	4.90	Put	Bond Future	401.2700	0.4013	415.1400	0.4151	3.457	0	0	0
2021/10/04	R023	04/11/2021	4.91	Call	Bond Future	17.9600	0.0180	13.4300	0.0134	(25.223)	0	0	0
2021/10/04	R023	04/11/2021	4.91	Put	Bond Future	390.1200	0.3901	403.6700	0.4037	3.473	0	0	0
2021/10/04	R023	04/11/2021			Bond Future	5.2005	104.6676	5.2147	104.6495	0.272	0.0000	0.0000	14,079
2021/10/04	R023	04/11/2021	4.92	Call	Bond Future	19.7100	0.0197	14.8700	0.0149	(24.556)	0	0	0
2021/10/04	R023	04/11/2021	4.92	Put	Bond Future	379.0300	0.3790	392.2700	0.3923	3.493	0	0	0
2021/10/04	R023	03/02/2022	5.08	Call	Bond Future	77.6400	0.0776	71.0000	0.0710	(8.552)	0	0	0
2021/10/04	R023	03/02/2022	5.08	Put	Bond Future	393.4700	0.3935	405.4600	0.4055	3.047	0	0	0
2021/10/04	R023	03/02/2022			Bond Future	5.3854	105.8362	5.4035	105.8175	0.335	0.0000	0.0000	0
2021/10/04	R023	03/02/2022	5.06	Call	Bond Future	69.8500	0.0699	63.6300	0.0636	(8.905)	0	0	0
2021/10/04	R023	03/02/2022	5.06	Put	Bond Future	406.4100	0.4064	418.8200	0.4188	3.054	0	0	0
2021/10/04	R023	03/02/2022	5.07	Call	Bond Future	73.7900	0.0738	67.3500	0.0674	(8.727)	0	0	0
2021/10/04	R023	03/02/2022	5.07	Put	Bond Future	399.9900	0.4000	412.1800	0.4122	3.048	0	0	0
2021/10/04	R023	05/05/2022	6.31	Call	Bond Future	670.6200	0.6706	654.1200	0.6541	(2.460)	0	0	0
2021/10/04	R023	05/05/2022	6.31	Put	Bond Future	90.9000	0.0909	93.5500	0.0936	2.915	0	0	0
2021/10/04	R023	05/05/2022			Bond Future	5.5742	103.1767	5.5984	103.1576	0.434	0.0000	0.0000	0
2021/10/04	R023	05/05/2022	6.29	Call	Bond Future	657.4400	0.6574	641.0300	0.6410	(2.496)	0	0	0
2021/10/04	R023	05/05/2022	6.29	Put	Bond Future	93.4100	0.0934	96.1500	0.0962	2.933	0	0	0
2021/10/04	R023	05/05/2022	6.30	Call	Bond Future	664.0200	0.6640	647.5700	0.6476	(2.477)	0	0	0
2021/10/04	R023	05/05/2022	6.30	Put	Bond Future	92.1400	0.0921	94.8400	0.0948	2.930	0	0	0
2021/10/04	R023	04/08/2022	6.05	Call	Bond Future	296.5600	0.2966	284.4600	0.2845	(4.080)	0	0	0
2021/10/04	R023	04/08/2022	6.05	Put	Bond Future	207.8600	0.2079	215.4900	0.2155	3.671	0	0	0
2021/10/04	R023	04/08/2022			Bond Future	5.8891	104.3994	5.9249	104.3797	0.607	0.0000	0.0000	0
2021/10/04	R023	04/08/2022	6.03	Call	Bond Future	289.7200	0.2897	277.7700	0.2778	(4.125)	0	0	0
2021/10/04	R023	04/08/2022	6.03	Put	Bond Future	212.0300	0.2120	219.8100	0.2198	3.669	0	0	0
2021/10/04	R023	04/08/2022	6.04	Call	Bond Future	293.1300	0.2931	281.1000	0.2811	(4.104)	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
2021/10/04	R023	04/08/2022	6.04	Put	Bond Future	209.9400	0.2099	217.6400	0.2176	3.668	0	0	0
2021/10/04	R035	04/11/2021	10.11	Call	Bond Future	313.4700	0.3135	104.3500	0.1044	(66.711)	0	0	350
2021/10/04	R035	04/11/2021	10.11	Put	Bond Future	2,848.0800	2.8481	3,961.0300	3.9610	39.077	0	0	0
2021/10/04	R035	04/11/2021	10.12	Call	Bond Future	327.9500	0.3280	110.6800	0.1107	(66.251)	0	0	400
2021/10/04	R035	04/11/2021	10.12	Put	Bond Future	2,794.9500	2.7950	3,899.7500	3.8998	39.528	0	0	0
2021/10/04	R035	04/11/2021	10.23	Put	Bond Future	2,246.6900	2.2467	3,251.3800	3.2514	44.719	0	0	0
2021/10/04	R035	04/11/2021	12.53	Call	Bond Future	11,925.3300	11.9253	10,603.7600	10.6038	(11.082)	0	0	0
2021/10/04	R035	04/11/2021	12.53	Put	Bond Future	0.4900	0.0005	0.9900	0.0010	102.041	0	0	0
2021/10/04	R035	04/11/2021	11.08	Call	Bond Future	3,913.2000	3.9132	2,774.8800	2.7749	(29.089)	0	0	0
2021/10/04	R035	04/11/2021	11.08	Put	Bond Future	210.9400	0.2109	394.6900	0.3947	87.110	0	0	782
2021/10/04	R035	04/11/2021	11.20	Put	Bond Future	141.1100	0.1411	269.2900	0.2693	90.837	0	0	350
2021/10/04	R035	04/11/2021	11.75	Put	Bond Future	17.7200	0.0177	35.7700	0.0358	101.862	0	0	782
2021/10/04	R035	04/11/2021	10.60	Call	Bond Future	1,607.6900	1.6077	878.0900	0.8781	(45.382)	0	0	0
2021/10/04	R035	04/11/2021	10.60	Put	Bond Future	912.1100	0.9121	1,504.5800	1.5046	64.956	0	0	350
2021/10/04	R035	04/11/2021	10.62	Call	Bond Future	1,686.6800	1.6867	934.6900	0.9347	(44.584)	0	0	400
2021/10/04	R035	04/11/2021	10.62	Put	Bond Future	862.7700	0.8628	1,432.8500	1.4328	66.076	0	0	0
2021/10/04	R035	04/11/2021			Bond Future	10.4923	90.2281	10.6980	88.9061	1.961	0.0000	0.0000	79,859
2021/10/04	R035	04/11/2021	10.23	Call	Bond Future	518.7000	0.5187	201.3200	0.2013	(61.188)	0	0	782
2021/10/04	R035	04/11/2021	13.82	Call	Bond Future	18,283.6600	18.2837	16,961.5900	16.9616	(7.231)	0	0	0
2021/10/04	R035	04/11/2021	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2021/10/04	R035	04/11/2021	12.51	Call	Bond Future	11,820.1200	11.8201	10,498.6000	10.4986	(11.180)	0	0	0
2021/10/04	R035	04/11/2021	12.51	Put	Bond Future	0.5600	0.0006	1.1100	0.0011	98.214	0	0	0
2021/10/04	R035	04/11/2021	12.52	Call	Bond Future	11,872.7500	11.8728	10,551.2100	10.5512	(11.131)	0	0	0
2021/10/04	R035	04/11/2021	12.52	Put	Bond Future	0.5200	0.0005	1.0500	0.0011	101.923	0	0	0
2021/10/04	R035	04/11/2021	11.20	Call	Bond Future	4,571.7200	4.5717	3,377.8300	3.3778	(26.115)	0	0	0
2021/10/04	R035	04/11/2021	11.75	Call	Bond Future	7,672.6700	7.6727	6,368.6500	6.3687	(16.996)	0	0	0
2021/10/04	R035	04/11/2021	10.26	Call	Bond Future	580.9100	0.5809	233.3500	0.2334	(59.830)	0	0	150
2021/10/04	R035	04/11/2021	10.26	Put	Bond Future	2,108.8400	2.1088	3,083.3500	3.0833	46.211	0	0	0
2021/10/04	R035	03/02/2022	11.39	Call	Bond Future	5,105.4000	5.1054	4,107.2600	4.1073	(19.551)	0	0	0
2021/10/04	R035	03/02/2022	11.39	Put	Bond Future	923.3200	0.9233	1,262.3200	1.2623	36.715	0	0	683
2021/10/04	R035	03/02/2022	11.73	Call	Bond Future	6,732.7500	6.7327	5,623.3000	5.6233	(16.478)	0	0	0
2021/10/04	R035	03/02/2022	11.73	Put	Bond Future	588.0700	0.5881	815.7600	0.8158	38.718	0	0	280
2021/10/04	R035	03/02/2022	11.28	Call	Bond Future	4,600.5300	4.6005	3,647.0600	3.6471	(20.725)	0	0	0
2021/10/04	R035	03/02/2022	11.28	Put	Bond Future	1,068.1900	1.0682	1,451.8600	1.4519	35.918	0	0	200
2021/10/04	R035	03/02/2022	11.33	Put	Bond Future	999.7400	0.9997	1,362.5400	1.3625	36.289	0	0	500
2021/10/04	R035	03/02/2022	11.11	Call	Bond Future	3,857.2000	3.8572	2,982.0000	2.9820	(22.690)	0	0	0
2021/10/04	R035	03/02/2022	11.22	Call	Bond Future	4,332.5900	4.3326	3,405.5000	3.4055	(21.398)	0	0	0
2021/10/04	R035	03/02/2022	11.22	Put	Bond Future	1,157.7600	1.1578	1,567.8100	1.5678	35.418	0	0	0
2021/10/04	R035	03/02/2022	11.23	Call	Bond Future	4,376.6800	4.3767	3,445.0800	3.4451	(21.286)	0	0	0
2021/10/04	R035	03/02/2022	11.23	Put	Bond Future	1,142.1100	1.1421	1,547.6500	1.5476	35.508	0	0	0
2021/10/04	R035	03/02/2022	10.65	Call	Bond Future	2,146.9400	2.1469	1,527.3000	1.5273	(28.862)	0	0	0
2021/10/04	R035	03/02/2022	11.03	Call	Bond Future	3,523.3200	3.5233	2,688.5100	2.6885	(23.694)	0	0	0
2021/10/04	R035	03/02/2022	11.05	Put	Bond Future	1,455.9200	1.4559	1,947.9500	1.9479	33.795	0	0	1,600
2021/10/04	R035	03/02/2022	10.34	Call	Bond Future	1,271.9600	1.2720	839.0100	0.8390	(34.038)	0	0	0
2021/10/04	R035	03/02/2022	10.34	Put	Bond Future	3,603.5700	3.6036	4,507.7600	4.5078	25.092	0	0	500
2021/10/04	R035	03/02/2022	10.35	Call	Bond Future	1,296.5700	1.2966	857.6500	0.8577	(33.852)	0	0	1,600
2021/10/04	R035	03/02/2022	10.35	Put	Bond Future	3,562.7400	3.5627	4,460.9600	4.4610	25.211	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/04	R035	03/02/2022	10.61	Call	Bond Future	2,021.5700		2.0216	1,425.8900	1.4259	(29.466)	0	0	0
2021/10/04	R035	03/02/2022	10.61	Put	Bond Future	2,609.9500		2.6100	3,351.4100	3.3514	28.409	0	0	200
2021/10/04	R035	03/02/2022	10.24	Put	Bond Future	4,031.0400		4.0310	4,993.9100	4.9939	23.886	0	0	0
2021/10/04	R035	03/02/2022	10.26	Call	Bond Future	1,085.4000		1.0854	699.5200	0.6995	(35.552)	0	0	200
2021/10/04	R035	03/02/2022	10.26	Put	Bond Future	3,943.0200		3.9430	4,894.2800	4.8943	24.125	0	0	0
2021/10/04	R035	03/02/2022	9.92	Call	Bond Future	483.1100		0.4831	276.4100	0.2764	(42.785)	0	0	200
2021/10/04	R035	03/02/2022	9.92	Put	Bond Future	5,626.0200		5.6260	6,756.4600	6.7565	20.093	0	0	0
2021/10/04	R035	03/02/2022			Bond Future	10.7029		91.2356	10.9173	89.8984	2.004	0.0000	0.0000	0
2021/10/04	R035	03/02/2022	11.88	Call	Bond Future	7,468.3600		7.4684	6,320.7000	6.3207	(15.367)	0	0	0
2021/10/04	R035	03/02/2022	11.88	Put	Bond Future	479.2800		0.4793	668.7600	0.6688	39.534	0	0	1,800
2021/10/04	R035	03/02/2022	11.24	Call	Bond Future	4,420.9000		4.4209	3,484.8300	3.4848	(21.174)	0	0	0
2021/10/04	R035	03/02/2022	11.24	Put	Bond Future	1,126.6600		1.1267	1,527.7300	1.5277	35.598	0	0	0
2021/10/04	R035	03/02/2022	11.33	Call	Bond Future	4,828.3300		4.8283	3,853.9900	3.8540	(20.180)	0	0	0
2021/10/04	R035	03/02/2022	11.11	Put	Bond Future	1,343.5800		1.3436	1,805.5200	1.8055	34.381	0	0	200
2021/10/04	R035	03/02/2022	10.65	Put	Bond Future	2,481.2000		2.4812	3,198.7000	3.1987	28.917	0	0	683
2021/10/04	R035	03/02/2022	11.03	Put	Bond Future	1,495.3000		1.4953	1,997.6300	1.9976	33.594	0	0	280
2021/10/04	R035	03/02/2022	11.05	Call	Bond Future	3,605.7200		3.6057	2,760.6100	2.7606	(23.438)	0	0	0
2021/10/04	R035	03/02/2022	10.10	Call	Bond Future	763.0600		0.7631	466.9000	0.4669	(38.812)	0	0	280
2021/10/04	R035	03/02/2022	10.10	Put	Bond Future	4,685.9700		4.6860	5,726.9500	5.7270	22.215	0	0	0
2021/10/04	R035	03/02/2022	10.24	Call	Bond Future	1,041.2400		1.0412	666.9700	0.6670	(35.945)	0	0	500
2021/10/04	R035	03/02/2022	9.70	Call	Bond Future	258.7600		0.2588	135.7500	0.1357	(47.538)	0	0	683
2021/10/04	R035	03/02/2022	9.70	Put	Bond Future	6,924.4400		6.9244	8,138.5700	8.1386	17.534	0	0	0
2021/10/04	R035	05/05/2022	11.63	Call	Bond Future	5,672.1200		5.6721	4,710.7300	4.7107	(16.949)	0	0	0
2021/10/04	R035	05/05/2022	11.63	Put	Bond Future	1,399.0100		1.3990	1,790.8300	1.7908	28.007	0	0	0
2021/10/04	R035	05/05/2022	11.64	Call	Bond Future	5,715.3400		5.7153	4,750.6800	4.7507	(16.878)	0	0	0
2021/10/04	R035	05/05/2022	11.64	Put	Bond Future	1,385.3000		1.3853	1,773.8500	1.7738	28.048	0	0	0
2021/10/04	R035	05/05/2022			Bond Future	10.9069		87.8361	11.1302	86.4829	2.047	0.0000	0.0000	0
2021/10/04	R035	05/05/2022	11.65	Call	Bond Future	5,758.6300		5.7586	4,790.7300	4.7907	(16.808)	0	0	0
2021/10/04	R035	05/05/2022	11.65	Put	Bond Future	1,371.7200		1.3717	1,757.0300	1.7570	28.090	0	0	0
2021/10/04	R035	04/08/2022	10.73	Call	Bond Future	2,286.6000		2.2866	1,759.0100	1.7590	(23.073)	0	0	0
2021/10/04	R035	04/08/2022	10.73	Put	Bond Future	4,666.1300		4.6661	5,508.5800	5.5086	18.055	0	0	0
2021/10/04	R035	04/08/2022	11.13	Put	Bond Future	3,380.7400		3.3807	4,064.1600	4.0642	20.215	0	0	100
2021/10/04	R035	04/08/2022	9.84	Call	Bond Future	693.1500		0.6931	479.0300	0.4790	(30.891)	0	0	100
2021/10/04	R035	04/08/2022	9.84	Put	Bond Future	8,838.3600		8.8384	9,994.2800	9.9943	13.078	0	0	0
2021/10/04	R035	04/08/2022	10.64	Call	Bond Future	2,059.4300		2.0594	1,568.1800	1.5682	(23.854)	0	0	0
2021/10/04	R035	04/08/2022	10.64	Put	Bond Future	4,998.6500		4.9987	5,877.4400	5.8774	17.581	0	0	100
2021/10/04	R035	04/08/2022	10.72	Call	Bond Future	2,260.8900		2.2609	1,737.3400	1.7373	(23.157)	0	0	0
2021/10/04	R035	04/08/2022	10.72	Put	Bond Future	4,702.3600		4.7024	5,548.8500	5.5488	18.001	0	0	0
2021/10/04	R035	04/08/2022			Bond Future	11.1220		88.8530	11.3549	87.4830	2.094	0.0000	0.0000	0
2021/10/04	R035	04/08/2022	10.74	Call	Bond Future	2,312.7700		2.3128	1,781.1400	1.7811	(22.987)	0	0	0
2021/10/04	R035	04/08/2022	10.74	Put	Bond Future	4,630.4300		4.6304	5,468.8400	5.4688	18.107	0	0	0
2021/10/04	R035	04/08/2022	11.13	Call	Bond Future	3,428.2100		3.4282	2,741.5900	2.7416	(20.029)	0	0	0
2021/10/04	R186	04/11/2021		Call	Bond Future	15,694.9000		15.6949	15,249.5000	15.2495	(2.838)	0	0	0
2021/10/04	R186	04/11/2021		Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/04	R186	04/11/2021	7.77	Call	Bond Future	920.8100		0.9208	653.5300	0.6535	(29.027)	0	0	0
2021/10/04	R186	04/11/2021	8.09	Call	Bond Future	1,924.2400		1.9242	1,546.3600	1.5464	(19.638)	0	0	0
2021/10/04	R186	04/11/2021	8.09	Put	Bond Future	189.2500		0.1893	256.7700	0.2568	35.678	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/04	R186	04/11/2021	8.10	Call	Bond Future	1,960.6000		1.9606	1,580.2900	1.5803	(19.398)	0	0	0
2021/10/04	R186	04/11/2021	8.10	Put	Bond Future	181.8700		0.1819	246.9600	0.2470	35.789	0	0	0
2021/10/04	R186	04/11/2021			Bond Future	7.6974		115.6949	7.7974	115.2495	1.300	0.0000	0.0000	64,450
2021/10/04	R186	04/11/2021	7.77	Put	Bond Future	597.2900		0.5973	775.4100	0.7754	29.821	0	0	15,177
2021/10/04	R186	04/11/2021	8.11	Call	Bond Future	1,997.2000		1.9972	1,614.5200	1.6145	(19.161)	0	0	0
2021/10/04	R186	04/11/2021	8.11	Put	Bond Future	174.7400		0.1747	237.4600	0.2375	35.893	0	0	0
2021/10/04	R186	04/11/2021	8.77	Call	Bond Future	4,668.6900		4.6687	4,225.9500	4.2260	(9.483)	0	0	0
2021/10/04	R186	04/11/2021	8.77	Put	Bond Future	8.1100		0.0081	10.7700	0.0108	32.799	0	0	15,177
2021/10/04	R186	03/02/2022	7.30	Call	Bond Future	490.1800		0.4902	379.1800	0.3792	(22.645)	0	0	0
2021/10/04	R186	03/02/2022	7.30	Put	Bond Future	3,089.2700		3.0893	3,429.0200	3.4290	10.998	0	0	0
2021/10/04	R186	03/02/2022			Bond Future	7.9058		111.7054	8.0126	111.2546	1.352	0.0000	0.0000	0
2021/10/04	R186	03/02/2022	7.28	Call	Bond Future	469.9300		0.4699	362.4100	0.3624	(22.880)	0	0	0
2021/10/04	R186	03/02/2022	7.28	Put	Bond Future	3,156.1300		3.1561	3,499.3600	3.4994	10.875	0	0	0
2021/10/04	R186	03/02/2022	7.29	Call	Bond Future	479.8700		0.4799	370.6300	0.3706	(22.764)	0	0	0
2021/10/04	R186	03/02/2022	7.29	Put	Bond Future	3,122.5100		3.1225	3,464.0200	3.4640	10.937	0	0	0
2021/10/04	R186	05/05/2022	8.32	Call	Bond Future	2,305.1800		2.3052	2,038.4800	2.0385	(11.570)	0	0	0
2021/10/04	R186	05/05/2022	8.32	Put	Bond Future	1,514.2500		1.5143	1,703.9300	1.7039	12.526	0	0	0
2021/10/04	R186	05/05/2022	7.28	Call	Bond Future	555.9000		0.5559	451.9000	0.4519	(18.708)	0	0	435
2021/10/04	R186	05/05/2022	7.28	Put	Bond Future	3,984.7500		3.9848	4,337.1300	4.3371	8.843	0	0	0
2021/10/04	R186	05/05/2022	7.48	Call	Bond Future	784.2400		0.7842	650.7900	0.6508	(17.016)	0	0	3,600
2021/10/04	R186	05/05/2022	7.48	Put	Bond Future	3,385.8500		3.3858	3,708.7800	3.7088	9.538	0	0	0
2021/10/04	R186	05/05/2022			Bond Future	8.1213		113.0260	8.2357	112.5697	1.409	0.0000	0.0000	0
2021/10/04	R186	05/05/2022	8.64	Call	Bond Future	3,133.6300		3.1336	2,822.3100	2.8223	(9.935)	0	0	0
2021/10/04	R186	05/05/2022	8.64	Put	Bond Future	1,084.2800		1.0843	1,229.3400	1.2293	13.378	0	0	4,035
2021/10/04	R186	05/05/2022	7.88	Call	Bond Future	1,393.8300		1.3938	1,196.7200	1.1967	(14.142)	0	0	435
2021/10/04	R186	05/05/2022	7.88	Put	Bond Future	2,363.6200		2.3636	2,622.8900	2.6229	10.969	0	0	0
2021/10/04	R186	05/05/2022	8.30	Call	Bond Future	2,257.4300		2.2574	1,993.7600	1.9938	(11.680)	0	0	0
2021/10/04	R186	05/05/2022	8.30	Put	Bond Future	1,545.7600		1.5458	1,738.4700	1.7385	12.467	0	0	0
2021/10/04	R186	05/05/2022	8.31	Call	Bond Future	2,281.0800		2.2811	2,015.8900	2.0159	(11.626)	0	0	0
2021/10/04	R186	05/05/2022	8.31	Put	Bond Future	1,529.7700		1.5298	1,720.9600	1.7210	12.498	0	0	0
2021/10/04	R186	05/05/2022	6.73	Call	Bond Future	198.1500		0.1982	152.4500	0.1524	(23.063)	0	0	3,600
2021/10/04	R186	05/05/2022	6.73	Put	Bond Future	5,941.6700		5.9417	6,352.3500	6.3524	6.912	0	0	0
2021/10/04	R186	04/08/2022	8.15	Call	Bond Future	1,718.1900		1.7182	1,508.2500	1.5082	(12.219)	0	0	0
2021/10/04	R186	04/08/2022	8.15	Put	Bond Future	2,501.1300		2.5011	2,753.7900	2.7538	10.102	0	0	0
2021/10/04	R186	04/08/2022			Bond Future	8.3567		109.0686	8.4797	108.6060	1.472	0.0000	0.0000	0
2021/10/04	R186	04/08/2022	8.14	Call	Bond Future	1,700.2500		1.7003	1,491.6800	1.4917	(12.267)	0	0	0
2021/10/04	R186	04/08/2022	8.14	Put	Bond Future	2,521.2600		2.5213	2,775.2900	2.7753	10.076	0	0	0
2021/10/04	R186	04/08/2022	8.13	Call	Bond Future	1,682.4200		1.6824	1,475.2200	1.4752	(12.316)	0	0	0
2021/10/04	R186	04/08/2022	8.13	Put	Bond Future	2,541.5100		2.5415	2,796.9100	2.7969	10.049	0	0	0
2021/10/04	R197	04/11/2021			Bond Future	327.8772		327.8772	327.9614	327.9614	0.026	0.0000	0.0000	1,292
2021/10/04	R197	03/02/2022			Bond Future	323.3832		323.3832	323.4671	323.4671	0.026	0.0000	0.0000	0
2021/10/04	R197	05/05/2022			Bond Future	327.2826		327.2826	327.3667	327.3667	0.026	0.0000	0.0000	0
2021/10/04	R197	04/08/2022			Bond Future	322.9567		322.9567	323.0414	323.0414	0.026	0.0000	0.0000	0
2021/10/04	R202	04/11/2021			Bond Future	240.3784		240.3784	241.2741	241.2741	0.373	0.0000	0.0000	8,374
2021/10/04	R202	03/02/2022			Bond Future	238.7472		238.7472	239.6524	239.6524	0.379	0.0000	0.0000	0
2021/10/04	R202	05/05/2022			Bond Future	241.6257		241.6257	242.5412	242.5412	0.379	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
2021/10/04	R202	04/08/2022			Bond Future	240.1687	240.1687	241.0951	241.0951	0.386	0.0000	0.0000	0
2021/10/04	R209	04/11/2021	10.00	Call	Bond Future	173.6000	0.1736	50.8800	0.0509	(70.691)	0	0	0
2021/10/04	R209	04/11/2021	10.00	Put	Bond Future	2,865.9600	2.8660	3,866.3100	3.8663	34.905	0	0	3,100
2021/10/04	R209	04/11/2021	10.25	Put	Bond Future	1,741.4800	1.7415	2,555.7500	2.5557	46.757	0	0	9,250
2021/10/04	R209	04/11/2021	12.19	Call	Bond Future	8,872.0300	8.8720	7,750.6600	7.7507	(12.639)	0	0	0
2021/10/04	R209	04/11/2021	12.19	Put	Bond Future	1.7000	0.0017	3.4000	0.0034	100.000	0	0	0
2021/10/04	R209	04/11/2021	10.50	Call	Bond Future	1,147.6600	1.1477	594.3300	0.5943	(48.214)	0	0	0
2021/10/04	R209	04/11/2021	12.00	Call	Bond Future	7,982.2400	7.9822	6,863.2800	6.8633	(14.018)	0	0	0
2021/10/04	R209	04/11/2021	12.00	Put	Bond Future	4.0400	0.0040	8.1500	0.0082	101.733	0	0	9,000
2021/10/04	R209	04/11/2021	12.17	Call	Bond Future	8,779.1800	8.7792	7,657.9900	7.6580	(12.771)	0	0	0
2021/10/04	R209	04/11/2021			Bond Future	10.4626	69.6901	10.6633	68.5671	1.917	0.0000	0.0000	34,323
2021/10/04	R209	04/11/2021	9.50	Call	Bond Future	7.7400	0.0077	1.0100	0.0010	(86.951)	0	0	6,000
2021/10/04	R209	04/11/2021	9.50	Put	Bond Future	5,779.0100	5.7790	6,895.3500	6.8953	19.317	0	0	0
2021/10/04	R209	04/11/2021	10.25	Call	Bond Future	522.0700	0.5221	213.2700	0.2133	(59.149)	0	0	0
2021/10/04	R209	04/11/2021	12.18	Call	Bond Future	8,825.6300	8.8256	7,704.3500	7.7043	(12.705)	0	0	0
2021/10/04	R209	04/11/2021	12.18	Put	Bond Future	1.7800	0.0018	3.5700	0.0036	100.562	0	0	0
2021/10/04	R209	04/11/2021	10.50	Put	Bond Future	936.5200	0.9365	1,506.2600	1.5063	60.836	0	0	150
2021/10/04	R209	04/11/2021	12.17	Put	Bond Future	1.8600	0.0019	3.7400	0.0037	101.075	0	0	0
2021/10/04	R209	03/02/2022	11.03	Call	Bond Future	3,234.4100	3.2344	2,494.2600	2.4943	(22.884)	0	0	0
2021/10/04	R209	03/02/2022	11.03	Put	Bond Future	1,157.7700	1.1578	1,553.4100	1.5534	34.173	0	0	0
2021/10/04	R209	03/02/2022	11.02	Call	Bond Future	3,197.7200	3.1977	2,461.9100	2.4619	(23.010)	0	0	0
2021/10/04	R209	03/02/2022	11.02	Put	Bond Future	1,173.9600	1.1740	1,573.9400	1.5739	34.071	0	0	0
2021/10/04	R209	03/02/2022			Bond Future	10.6457	70.4682	10.8538	69.3324	1.955	0.0000	0.0000	0
2021/10/04	R209	03/02/2022	11.04	Call	Bond Future	3,271.2500	3.2713	2,526.7900	2.5268	(22.758)	0	0	0
2021/10/04	R209	03/02/2022	11.04	Put	Bond Future	1,141.7800	1.1418	1,533.1100	1.5331	34.274	0	0	0
2021/10/04	R209	05/05/2022	11.44	Call	Bond Future	4,483.2600	4.4833	3,691.0100	3.6910	(17.671)	0	0	0
2021/10/04	R209	05/05/2022	11.44	Put	Bond Future	1,298.8800	1.2989	1,656.0800	1.6561	27.501	0	0	0
2021/10/04	R209	05/05/2022	11.43	Call	Bond Future	4,446.8400	4.4468	3,657.6900	3.6577	(17.746)	0	0	0
2021/10/04	R209	05/05/2022	11.43	Put	Bond Future	1,312.7800	1.3128	1,673.0800	1.6731	27.446	0	0	0
2021/10/04	R209	05/05/2022			Bond Future	10.8283	68.1599	11.0443	67.0104	1.994	0.0000	0.0000	0
2021/10/04	R209	05/05/2022	11.45	Call	Bond Future	4,519.5800	4.5196	3,724.2500	3.7243	(17.597)	0	0	0
2021/10/04	R209	05/05/2022	11.45	Put	Bond Future	1,284.9300	1.2849	1,639.0500	1.6391	27.559	0	0	0
2021/10/04	R209	04/08/2022	10.58	Call	Bond Future	1,895.7300	1.8957	1,460.3400	1.4603	(22.967)	0	0	0
2021/10/04	R209	04/08/2022	10.58	Put	Bond Future	4,248.1400	4.2481	4,976.3300	4.9763	17.141	0	0	0
2021/10/04	R209	04/08/2022	10.57	Put	Bond Future	4,281.4200	4.2814	5,013.0700	5.0131	17.089	0	0	0
2021/10/04	R209	04/08/2022			Bond Future	11.0169	68.9492	11.2411	67.7856	2.035	0.0000	0.0000	0
2021/10/04	R209	04/08/2022	10.59	Call	Bond Future	1,917.7900	1.9178	1,478.9400	1.4789	(22.883)	0	0	0
2021/10/04	R209	04/08/2022	10.59	Put	Bond Future	4,215.0700	4.2151	4,939.8000	4.9398	17.194	0	0	0
2021/10/04	R209	04/08/2022	10.57	Call	Bond Future	1,873.8100	1.8738	1,441.8800	1.4419	(23.051)	0	0	0
2021/10/04	R210	04/11/2021			Bond Future	212.6871	212.6871	212.8776	212.8776	0.090	0.0000	0.0000	1,486
2021/10/04	R210	03/02/2022			Bond Future	215.1143	215.1143	215.3062	215.3062	0.089	0.0000	0.0000	0
2021/10/04	R210	05/05/2022			Bond Future	214.8506	214.8506	215.0442	215.0442	0.090	0.0000	0.0000	0
2021/10/04	R210	04/08/2022			Bond Future	217.5155	217.5155	217.7112	217.7112	0.090	0.0000	0.0000	0
2021/10/04	R212	04/11/2021			Bond Future	175.3855	175.3855	175.4480	175.4480	0.036	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
2021/10/04	R213	04/11/2021	11.09	Put	Bond Future	5.0700	0.0051	9.1700	0.0092	80.868	0	0	0
2021/10/04	R213	04/11/2021	11.10	Put	Bond Future	4.8300	0.0048	8.7300	0.0087	80.745	0	0	0
2021/10/04	R213	04/11/2021	11.11	Call	Bond Future	7,351.5000	7.3515	6,415.0200	6.4150	(12.739)	0	0	0
2021/10/04	R213	04/11/2021			Bond Future	9.6663	85.2086	9.8417	84.2684	1.815	0.0000	0.0000	10,441
2021/10/04	R213	04/11/2021	11.09	Call	Bond Future	7,256.0400	7.2560	6,319.9400	6.3199	(12.901)	0	0	0
2021/10/04	R213	04/11/2021	11.10	Call	Bond Future	7,303.7800	7.3038	6,367.4800	6.3675	(12.819)	0	0	0
2021/10/04	R213	04/11/2021	11.11	Put	Bond Future	4.6000	0.0046	8.3200	0.0083	80.870	0	0	0
2021/10/04	R213	03/02/2022	10.60	Put	Bond Future	680.3200	0.6803	899.0800	0.8991	32.155	0	0	430
2021/10/04	R213	03/02/2022	10.67	Call	Bond Future	4,648.3600	4.6484	3,897.9900	3.8980	(16.143)	0	0	0
2021/10/04	R213	03/02/2022	10.67	Put	Bond Future	615.5600	0.6156	816.1500	0.8161	32.587	0	0	220
2021/10/04	R213	03/02/2022	10.00	Call	Bond Future	2,253.6100	2.2536	1,730.4100	1.7304	(23.216)	0	0	0
2021/10/04	R213	03/02/2022	10.00	Put	Bond Future	1,597.1200	1.5971	2,024.8800	2.0249	26.783	0	0	430
2021/10/04	R213	03/02/2022	9.98	Call	Bond Future	2,194.3400	2.1943	1,679.4300	1.6794	(23.465)	0	0	0
2021/10/04	R213	03/02/2022	9.98	Put	Bond Future	1,641.4800	1.6415	2,077.5300	2.0775	26.564	0	0	0
2021/10/04	R213	03/02/2022	9.22	Put	Bond Future	4,064.7700	4.0648	4,819.1900	4.8192	18.560	0	0	0
2021/10/04	R213	03/02/2022	9.58	Put	Bond Future	2,731.5400	2.7315	3,339.7300	3.3397	22.265	0	0	200
2021/10/04	R213	03/02/2022	8.63	Call	Bond Future	122.6200	0.1226	67.2000	0.0672	(45.197)	0	0	200
2021/10/04	R213	03/02/2022	8.63	Put	Bond Future	6,969.4300	6.9694	7,864.9700	7.8650	12.850	0	0	0
2021/10/04	R213	03/02/2022	8.80	Call	Bond Future	190.8400	0.1908	109.0400	0.1090	(42.863)	0	0	102
2021/10/04	R213	03/02/2022	8.80	Put	Bond Future	6,060.3000	6.0603	6,929.4600	6.9295	14.342	0	0	0
2021/10/04	R213	03/02/2022			Bond Future	9.8738	86.1599	10.0570	85.2089	1.855	0.0000	0.0000	0
2021/10/04	R213	03/02/2022	10.25	Call	Bond Future	3,057.9700	3.0580	2,436.8100	2.4368	(20.313)	0	0	0
2021/10/04	R213	03/02/2022	10.25	Put	Bond Future	1,120.2300	1.1202	1,450.0300	1.4500	29.440	0	0	102
2021/10/04	R213	03/02/2022	10.60	Call	Bond Future	4,368.8600	4.3689	3,636.6600	3.6367	(16.760)	0	0	0
2021/10/04	R213	03/02/2022	10.15	Call	Bond Future	2,723.0200	2.7230	2,139.6200	2.1396	(21.425)	0	0	0
2021/10/04	R213	03/02/2022	10.15	Put	Bond Future	1,294.6700	1.2947	1,662.2300	1.6622	28.390	0	0	200
2021/10/04	R213	03/02/2022	10.17	Call	Bond Future	2,788.7400	2.7887	2,197.6200	2.1976	(21.197)	0	0	0
2021/10/04	R213	03/02/2022	10.17	Put	Bond Future	1,258.1800	1.2582	1,618.0200	1.6180	28.600	0	0	220
2021/10/04	R213	03/02/2022	9.96	Call	Bond Future	2,135.8600	2.1359	1,629.3000	1.6293	(23.717)	0	0	0
2021/10/04	R213	03/02/2022	9.96	Put	Bond Future	1,686.7900	1.6868	2,131.1900	2.1312	26.346	0	0	0
2021/10/04	R213	03/02/2022	9.97	Call	Bond Future	2,165.1000	2.1651	1,654.3600	1.6544	(23.590)	0	0	0
2021/10/04	R213	03/02/2022	9.97	Put	Bond Future	1,664.1100	1.6641	2,104.3300	2.1043	26.454	0	0	0
2021/10/04	R213	03/02/2022	9.22	Call	Bond Future	552.4000	0.5524	355.8600	0.3559	(35.579)	0	0	430
2021/10/04	R213	03/02/2022	9.58	Call	Bond Future	1,176.1600	1.1762	833.3900	0.8334	(29.143)	0	0	0
2021/10/04	R213	03/02/2022	9.76	Call	Bond Future	1,596.6200	1.5966	1,175.4700	1.1755	(26.378)	0	0	0
2021/10/04	R213	03/02/2022	9.76	Put	Bond Future	2,194.8100	2.1948	2,724.6200	2.7246	24.139	0	0	102
2021/10/04	R213	03/02/2022	9.15	Call	Bond Future	464.4600	0.4645	292.7600	0.2928	(36.968)	0	0	220
2021/10/04	R213	03/02/2022	9.15	Put	Bond Future	4,364.0800	4.3641	5,143.3400	5.1433	17.856	0	0	0
2021/10/04	R213	05/05/2022	10.63	Call	Bond Future	4,138.0700	4.1381	3,491.5300	3.4915	(15.624)	0	0	0
2021/10/04	R213	05/05/2022	10.65	Put	Bond Future	1,360.7600	1.3608	1,671.4900	1.6715	22.835	0	0	0
2021/10/04	R213	05/05/2022			Bond Future	10.0760	83.6464	10.2671	82.6840	1.897	0.0000	0.0000	0
2021/10/04	R213	05/05/2022	10.63	Put	Bond Future	1,388.1600	1.3882	1,704.0500	1.7041	22.756	0	0	0
2021/10/04	R213	05/05/2022	10.64	Call	Bond Future	4,172.8400	4.1728	3,523.7200	3.5237	(15.556)	0	0	0
2021/10/04	R213	05/05/2022	10.64	Put	Bond Future	1,374.3900	1.3744	1,687.7000	1.6877	22.796	0	0	0
2021/10/04	R213	05/05/2022	10.65	Call	Bond Future	4,207.7000	4.2077	3,556.0000	3.5560	(15.488)	0	0	0
2021/10/04	R213	04/08/2022	9.88	Call	Bond Future	1,868.1500	1.8681	1,492.8300	1.4928	(20.090)	0	0	0
2021/10/04	R213	04/08/2022	9.89	Call	Bond Future	1,889.0200	1.8890	1,510.8700	1.5109	(20.018)	0	0	0
2021/10/04	R213	04/08/2022	9.90	Put	Bond Future	3,858.7400	3.8587	4,452.3500	4.4524	15.384	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
2021/10/04	R213	04/08/2022			Bond Future	10.2906	84.6183	10.4904	83.6437	1.942	0.0000	0.0000	0
2021/10/04	R213	04/08/2022	9.88	Put	Bond Future	3,918.2600	3.9183	4,517.5200	4.5175	15.294	0	0	0
2021/10/04	R213	04/08/2022	9.89	Put	Bond Future	3,888.4200	3.8884	4,484.8500	4.4849	15.339	0	0	0
2021/10/04	R213	04/08/2022	9.90	Call	Bond Future	1,910.0200	1.9100	1,529.0500	1.5291	(19.946)	0	0	0
2021/10/04	R214	04/11/2021	12.46	Call	Bond Future	8,307.6700	8.3077	7,143.8200	7.1438	(14.009)	0	0	0
2021/10/04	R214	04/11/2021	12.46	Put	Bond Future	4.1000	0.0041	8.2400	0.0082	100.976	0	0	0
2021/10/04	R214	04/11/2021	12.47	Call	Bond Future	8,353.7400	8.3537	7,189.7300	7.1897	(13.934)	0	0	0
2021/10/04	R214	04/11/2021			Bond Future	10.8529	66.3412	11.0587	65.1732	1.896	0.0000	0.0000	17,781
2021/10/04	R214	04/11/2021	12.47	Put	Bond Future	3.9400	0.0039	7.9200	0.0079	101.015	0	0	0
2021/10/04	R214	04/11/2021	12.48	Call	Bond Future	8,399.7500	8.3998	7,235.5800	7.2356	(13.860)	0	0	0
2021/10/04	R214	04/11/2021	12.48	Put	Bond Future	3.7900	0.0038	7.6100	0.0076	100.792	0	0	0
2021/10/04	R214	03/02/2022	11.39	Put	Bond Future	1,269.0400	1.2690	1,697.6500	1.6976	33.774	0	0	0
2021/10/04	R214	03/02/2022	11.40	Put	Bond Future	1,252.3300	1.2523	1,676.4700	1.6765	33.868	0	0	0
2021/10/04	R214	03/02/2022	11.41	Call	Bond Future	3,274.0300	3.2740	2,512.4800	2.5125	(23.260)	0	0	0
2021/10/04	R214	03/02/2022			Bond Future	11.0370	67.0819	11.2509	65.9006	1.937	0.0000	0.0000	0
2021/10/04	R214	03/02/2022	11.39	Call	Bond Future	3,200.6900	3.2007	2,448.0600	2.4481	(23.515)	0	0	0
2021/10/04	R214	03/02/2022	11.40	Call	Bond Future	3,237.3600	3.2374	2,480.2600	2.4803	(23.386)	0	0	0
2021/10/04	R214	03/02/2022	11.41	Put	Bond Future	1,235.6900	1.2357	1,655.3800	1.6554	33.964	0	0	0
2021/10/04	R214	05/05/2022	11.73	Put	Bond Future	1,502.8700	1.5029	1,908.6000	1.9086	26.997	0	0	0
2021/10/04	R214	05/05/2022	11.74	Put	Bond Future	1,487.7900	1.4878	1,890.2100	1.8902	27.048	0	0	0
2021/10/04	R214	05/05/2022	11.75	Call	Bond Future	4,298.2800	4.2983	3,501.9400	3.5019	(18.527)	0	0	0
2021/10/04	R214	05/05/2022			Bond Future	11.2143	64.5953	11.4363	63.3998	1.979	0.0000	0.0000	0
2021/10/04	R214	05/05/2022	11.73	Call	Bond Future	4,226.6000	4.2266	3,436.8600	3.4369	(18.685)	0	0	0
2021/10/04	R214	05/05/2022	11.74	Call	Bond Future	4,262.4900	4.2625	3,469.4400	3.4694	(18.605)	0	0	0
2021/10/04	R214	05/05/2022	11.75	Put	Bond Future	1,472.6800	1.4727	1,871.8100	1.8718	27.102	0	0	0
2021/10/04	R214	04/08/2022	10.98	Put	Bond Future	4,226.9200	4.2269	4,980.8400	4.9808	17.836	0	0	0
2021/10/04	R214	04/08/2022	10.99	Call	Bond Future	1,949.1900	1.9492	1,489.3100	1.4893	(23.593)	0	0	0
2021/10/04	R214	04/08/2022			Bond Future	11.3997	65.3422	11.6304	64.1321	2.023	0.0000	0.0000	0
2021/10/04	R214	04/08/2022	10.97	Call	Bond Future	1,904.1400	1.9041	1,451.5700	1.4516	(23.768)	0	0	0
2021/10/04	R214	04/08/2022	10.97	Put	Bond Future	4,261.0000	4.2610	5,018.5700	5.0186	17.779	0	0	0
2021/10/04	R214	04/08/2022	10.98	Call	Bond Future	1,926.4800	1.9265	1,470.2600	1.4703	(23.682)	0	0	0
2021/10/04	R214	04/08/2022	10.99	Put	Bond Future	4,193.2900	4.1933	4,943.5500	4.9436	17.892	0	0	0
2021/10/04	R248	04/11/2021	10.20	Put	Bond Future	4,801.5100	4.8015	6,207.0300	6.2070	29.272	0	0	0
2021/10/04	R248	04/11/2021	12.85	Call	Bond Future	12,831.7300	12.8317	11,350.0000	11.3500	(11.547)	0	0	0
2021/10/04	R248	04/11/2021	12.85	Put	Bond Future	2.0300	0.0020	3.6900	0.0037	81.773	0	0	0
2021/10/04	R248	04/11/2021	10.80	Call	Bond Future	1,277.1000	1.2771	618.1700	0.6182	(51.596)	0	0	1,050
2021/10/04	R248	04/11/2021	10.80	Put	Bond Future	1,365.3400	1.3653	2,189.8000	2.1898	60.385	0	0	0
2021/10/04	R248	04/11/2021			Bond Future	10.8120	83.7880	11.0181	82.3046	1.905	0.0000	0.0000	168,326
2021/10/04	R248	04/11/2021	9.60	Call	Bond Future	1.9100	0.0019	0.1800	0.0002	(90.576)	0	0	0
2021/10/04	R248	04/11/2021	9.60	Put	Bond Future	9,778.9100	9.7789	11,260.5700	11.2606	15.152	0	0	0
2021/10/04	R248	04/11/2021	10.20	Call	Bond Future	100.9600	0.1010	23.0900	0.0231	(77.130)	0	0	1,050
2021/10/04	R248	04/11/2021	10.30	Call	Bond Future	172.8300	0.1728	45.8000	0.0458	(73.500)	0	0	0
2021/10/04	R248	04/11/2021	10.30	Put	Bond Future	4,073.9300	4.0739	5,430.2900	5.4303	33.294	0	0	0
2021/10/04	R248	04/11/2021	12.83	Call	Bond Future	12,723.7900	12.7238	11,242.2200	11.2422	(11.644)	0	0	0
2021/10/04	R248	04/11/2021	12.83	Put	Bond Future	2.2300	0.0022	4.0500	0.0041	81.614	0	0	0
2021/10/04	R248	04/11/2021	12.84	Call	Bond Future	12,777.8000	12.7778	11,296.1400	11.2961	(11.596)	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
2021/10/04	R248	04/11/2021	12.84	Put	Bond Future	2.1300	0.0021	3.8600	0.0039	81.221	0	0	0
2021/10/04	R248	03/02/2022	11.48	Call	Bond Future	4,614.4600	4.6145	3,583.3600	3.5834	(22.345)	0	0	0
2021/10/04	R248	03/02/2022	11.49	Put	Bond Future	1,270.0600	1.2701	1,733.9900	1.7340	36.528	0	0	0
2021/10/04	R248	03/02/2022	10.50	Call	Bond Future	1,024.0400	1.0240	636.4100	0.6364	(37.853)	0	0	0
2021/10/04	R248	03/02/2022	10.50	Put	Bond Future	4,672.8200	4.6728	5,785.4100	5.7854	23.810	0	0	0
2021/10/04	R248	03/02/2022	11.47	Call	Bond Future	4,566.1100	4.5661	3,540.2600	3.5403	(22.467)	0	0	0
2021/10/04	R248	03/02/2022	9.80	Call	Bond Future	159.5800	0.1596	77.9800	0.0780	(51.134)	0	0	0
2021/10/04	R248	03/02/2022	9.80	Put	Bond Future	9,488.9100	9.4889	10,907.5300	10.9075	14.950	0	0	0
2021/10/04	R248	03/02/2022	10.00	Call	Bond Future	270.0500	0.2700	139.1500	0.1391	(48.473)	0	0	1,300
2021/10/04	R248	03/02/2022	10.00	Put	Bond Future	7,911.0400	7.9110	9,280.3600	9.2804	17.309	0	0	0
2021/10/04	R248	03/02/2022			Bond Future	10.9941	84.7234	11.2088	83.2232	1.952	0.0000	0.0000	0
2021/10/04	R248	03/02/2022	11.48	Put	Bond Future	1,287.5100	1.2875	1,756.6300	1.7566	36.436	0	0	0
2021/10/04	R248	03/02/2022	11.49	Call	Bond Future	4,662.9300	4.6629	3,626.6400	3.6266	(22.224)	0	0	0
2021/10/04	R248	03/02/2022	10.70	Call	Bond Future	1,539.4200	1.5394	1,015.9800	1.0160	(34.002)	0	0	1,300
2021/10/04	R248	03/02/2022	10.70	Put	Bond Future	3,677.4600	3.6775	4,654.2400	4.6542	26.561	0	0	0
2021/10/04	R248	03/02/2022	11.47	Put	Bond Future	1,305.1900	1.3052	1,779.5600	1.7796	36.345	0	0	0
2021/10/04	R248	05/05/2022	11.80	Call	Bond Future	5,784.2400	5.7842	4,732.0000	4.7320	(18.191)	0	0	0
2021/10/04	R248	05/05/2022	11.79	Call	Bond Future	5,737.4200	5.7374	4,689.1100	4.6891	(18.271)	0	0	0
2021/10/04	R248	05/05/2022	11.79	Put	Bond Future	1,642.2600	1.6423	2,112.1700	2.1122	28.614	0	0	0
2021/10/04	R248	05/05/2022			Bond Future	11.1694	81.3102	11.3928	79.7919	2.000	0.0000	0.0000	0
2021/10/04	R248	05/05/2022	11.80	Put	Bond Future	1,626.1700	1.6262	2,092.1500	2.0922	28.655	0	0	0
2021/10/04	R248	05/05/2022	11.81	Call	Bond Future	5,831.1500	5.8312	4,775.0100	4.7750	(18.112)	0	0	0
2021/10/04	R248	05/05/2022	11.81	Put	Bond Future	1,610.2500	1.6103	2,072.3300	2.0723	28.696	0	0	0
2021/10/04	R248	04/08/2022	10.99	Call	Bond Future	2,506.3200	2.5063	1,907.6500	1.9076	(23.886)	0	0	0
2021/10/04	R248	04/08/2022	10.99	Put	Bond Future	5,011.7400	5.0117	5,949.8400	5.9498	18.718	0	0	0
2021/10/04	R248	04/08/2022	10.98	Call	Bond Future	2,477.4700	2.4775	1,883.5400	1.8835	(23.973)	0	0	0
2021/10/04	R248	04/08/2022	10.98	Put	Bond Future	5,053.9000	5.0539	5,996.7400	5.9967	18.656	0	0	0
2021/10/04	R248	04/08/2022			Bond Future	11.3529	82.2505	11.5857	80.7138	2.051	0.0000	0.0000	0
2021/10/04	R248	04/08/2022	11.00	Call	Bond Future	2,535.0600	2.5351	1,931.6700	1.9317	(23.802)	0	0	0
2021/10/04	R248	04/08/2022	11.00	Put	Bond Future	4,969.5700	4.9696	5,902.9500	5.9029	18.782	0	0	0

Total

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