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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/10/2021 TO 05/10/2021

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
2021/10/05	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	2025 04/11/2021			Bond Future	155.4254	155.4254	155.5424	155.5424	0.075	0.0000	0.0000	5,487
2021/10/05	2025 03/02/2022			Bond Future	155.6148	155.6148	155.7341	155.7341	0.077	0.0000	0.0000	0
2021/10/05	2025 05/05/2022			Bond Future	157.4906	157.4906	157.6039	157.6039	0.072	0.0000	0.0000	0
2021/10/05	2025 04/08/2022			Bond Future	157.8267	157.8267	157.9361	157.9361	0.069	0.0000	0.0000	0
2021/10/05	2029 04/11/2021			Bond Future	114.7940	114.7940	114.8680	114.8680	0.064	0.0000	0.0000	2,964
2021/10/05	2029 03/02/2022			Bond Future	116.1038	116.1038	116.1794	116.1794	0.065	0.0000	0.0000	0
2021/10/05	2029 05/05/2022			Bond Future	116.3036	116.3036	116.3744	116.3744	0.061	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
2021/10/05	2029	04/08/2022			Bond Future	117.7459	117.7459	117.8140	117.8140	0.058	0.0000	0.0000	0
2021/10/05	2030	04/11/2021	8.27	Call	Bond Future	1.1800	0.0012	0.3700	0.0004	(68.644)	0	0	300
2021/10/05	2030	04/11/2021	8.27	Put	Bond Future	6,671.9900	6.6720	7,252.7700	7.2528	8.705	0	0	0
2021/10/05	2030	04/11/2021	8.77	Put	Bond Future	3,862.1900	3.8622	4,417.6600	4.4177	14.382	0	0	0
2021/10/05	2030	04/11/2021	11.44	Put	Bond Future	0.2000	0.0002	0.3300	0.0003	65.000	0	0	300
2021/10/05	2030	04/11/2021	10.60	Call	Bond Future	5,803.5500	5.8036	5,231.7300	5.2317	(9.853)	0	0	0
2021/10/05	2030	04/11/2021	10.60	Put	Bond Future	17.0600	0.0171	26.8300	0.0268	57.268	0	0	0
2021/10/05	2030	04/11/2021	11.26	Call	Bond Future	8,942.0000	8.9420	8,360.8300	8.3608	(6.499)	0	0	0
2021/10/05	2030	04/11/2021	9.35	Call	Bond Future	693.1400	0.6931	470.7000	0.4707	(32.092)	0	0	0
2021/10/05	2030	04/11/2021	9.35	Put	Bond Future	1,320.3100	1.3203	1,679.4600	1.6795	27.202	0	0	9,100
2021/10/05	2030	04/11/2021	10.59	Put	Bond Future	17.8500	0.0178	28.0500	0.0281	57.143	0	0	0
2021/10/05	2030	04/11/2021	9.20	Call	Bond Future	411.6800	0.4117	260.2300	0.2602	(36.788)	0	0	29
2021/10/05	2030	04/11/2021	9.30	Put	Bond Future	1,484.6000	1.4846	1,868.4100	1.8684	25.853	0	0	0
2021/10/05	2030	04/11/2021			Bond Future	9.4672	93.9163	9.5769	93.3348	1.158	0.0000	0.0000	99,173
2021/10/05	2030	04/11/2021	8.75	Call	Bond Future	44.2700	0.0443	20.9100	0.0209	(52.767)	0	0	3,250
2021/10/05	2030	04/11/2021	8.75	Put	Bond Future	3,968.5400	3.9685	4,526.7700	4.5268	14.066	0	0	0
2021/10/05	2030	04/11/2021	8.77	Call	Bond Future	50.2200	0.0502	24.1000	0.0241	(52.011)	0	0	300
2021/10/05	2030	04/11/2021	11.44	Call	Bond Future	9,775.7700	9.7758	9,194.3100	9.1943	(5.948)	0	0	0
2021/10/05	2030	04/11/2021	10.61	Call	Bond Future	5,851.7500	5.8517	5,279.5300	5.2795	(9.779)	0	0	0
2021/10/05	2030	04/11/2021	10.61	Put	Bond Future	16.3000	0.0163	25.6700	0.0257	57.485	0	0	0
2021/10/05	2030	04/11/2021	11.26	Put	Bond Future	0.6400	0.0006	1.0600	0.0011	65.625	0	0	29
2021/10/05	2030	04/11/2021	9.90	Call	Bond Future	2,537.8100	2.5378	2,069.5100	2.0695	(18.453)	0	0	29
2021/10/05	2030	04/11/2021	9.90	Put	Bond Future	269.5700	0.2696	382.8600	0.3829	42.026	0	0	0
2021/10/05	2030	04/11/2021	10.59	Call	Bond Future	5,755.3500	5.7553	5,183.9600	5.1840	(9.928)	0	0	0
2021/10/05	2030	04/11/2021	9.20	Put	Bond Future	1,849.3200	1.8493	2,279.4600	2.2795	23.259	0	0	0
2021/10/05	2030	04/11/2021	9.25	Call	Bond Future	494.4300	0.4944	320.4300	0.3204	(35.192)	0	0	0
2021/10/05	2030	04/11/2021	9.25	Put	Bond Future	1,660.9100	1.6609	2,068.5000	2.0685	24.540	0	0	5,000
2021/10/05	2030	04/11/2021	9.30	Call	Bond Future	588.2800	0.5883	390.5000	0.3905	(33.620)	0	0	0
2021/10/05	2030	03/02/2022	9.45	Call	Bond Future	1,352.1400	1.3521	1,118.5200	1.1185	(17.278)	0	0	0
2021/10/05	2030	03/02/2022	9.45	Put	Bond Future	2,565.8700	2.5659	2,919.6500	2.9196	13.788	0	0	0
2021/10/05	2030	03/02/2022	9.35	Call	Bond Future	1,145.2200	1.1452	936.8300	0.9368	(18.197)	0	0	0
2021/10/05	2030	03/02/2022	9.35	Put	Bond Future	2,883.8400	2.8838	3,262.8500	3.2629	13.143	0	0	101
2021/10/05	2030	03/02/2022	8.39	Call	Bond Future	119.0400	0.1190	84.3000	0.0843	(29.183)	0	0	101
2021/10/05	2030	03/02/2022	8.39	Put	Bond Future	7,096.2100	7.0962	7,648.8700	7.6489	7.788	0	0	0
2021/10/05	2030	03/02/2022	8.85	Call	Bond Future	409.4800	0.4095	312.7300	0.3127	(23.628)	0	0	1,000
2021/10/05	2030	03/02/2022	8.85	Put	Bond Future	4,830.6400	4.8306	5,321.2900	5.3213	10.157	0	0	0
2021/10/05	2030	03/02/2022			Bond Future	9.6841	90.9607	9.7988	90.3733	1.185	0.0000	0.0000	1,176
2021/10/05	2030	03/02/2022	10.85	Call	Bond Future	6,137.9600	6.1380	5,631.5300	5.6315	(8.251)	0	0	0
2021/10/05	2030	03/02/2022	10.85	Put	Bond Future	388.9400	0.3889	469.9100	0.4699	20.818	0	0	1,000
2021/10/05	2030	03/02/2022	9.60	Call	Bond Future	1,702.8400	1.7028	1,430.8600	1.4309	(15.972)	0	0	1,000
2021/10/05	2030	03/02/2022	9.60	Put	Bond Future	2,136.3700	2.1364	2,451.7900	2.4518	14.764	0	0	0
2021/10/05	2030	03/02/2022	9.78	Call	Bond Future	2,187.3100	2.1873	1,869.9000	1.8699	(14.511)	0	0	0
2021/10/05	2030	03/02/2022	9.78	Put	Bond Future	1,695.7400	1.6957	1,965.7300	1.9657	15.922	0	0	101
2021/10/05	2030	03/02/2022	9.43	Call	Bond Future	1,308.9900	1.3090	1,080.4500	1.0805	(17.459)	0	0	0
2021/10/05	2030	03/02/2022	9.43	Put	Bond Future	2,627.3900	2.6274	2,986.2500	2.9863	13.658	0	0	0
2021/10/05	2030	03/02/2022	9.44	Call	Bond Future	1,330.4600	1.3305	1,099.3800	1.0994	(17.368)	0	0	0
2021/10/05	2030	03/02/2022	9.44	Put	Bond Future	2,596.5100	2.5965	2,952.8300	2.9528	13.723	0	0	0

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2021/10/05	2030	05/05/2022	10.21	Call	Bond Future	3,279.1800	3.2792	2,920.2900	2.9203	(10.945)	0	0	0
2021/10/05	2030	05/05/2022	10.21	Put	Bond Future	1,788.7300	1.7887	2,028.7000	2.0287	13.416	0	0	0
2021/10/05	2030	05/05/2022	9.95	Call	Bond Future	2,526.1200	2.5261	2,216.4800	2.2165	(12.258)	0	0	0
2021/10/05	2030	05/05/2022	8.47	Call	Bond Future	262.4800	0.2625	204.9000	0.2049	(21.937)	0	0	1,073
2021/10/05	2030	05/05/2022	8.81	Put	Bond Future	6,144.3200	6.1443	6,647.1700	6.6472	8.184	0	0	0
2021/10/05	2030	05/05/2022	8.89	Put	Bond Future	5,796.2600	5.7963	6,287.0000	6.2870	8.466	0	0	0
2021/10/05	2030	05/05/2022	8.14	Call	Bond Future	138.3600	0.1384	105.2900	0.1053	(23.901)	0	0	1,800
2021/10/05	2030	05/05/2022	8.14	Put	Bond Future	9,478.7200	9.4787	10,044.5100	10.0445	5.969	0	0	0
2021/10/05	2030	05/05/2022			Bond Future	9.9065	92.0363	10.0277	91.4374	1.223	0.0000	0.0000	0
2021/10/05	2030	05/05/2022	10.20	Call	Bond Future	3,248.5200	3.2485	2,891.4400	2.8914	(10.992)	0	0	0
2021/10/05	2030	05/05/2022	10.20	Put	Bond Future	1,806.6700	1.8067	2,048.4500	2.0484	13.383	0	0	200
2021/10/05	2030	05/05/2022	11.04	Call	Bond Future	6,193.7800	6.1938	5,716.2700	5.7163	(7.710)	0	0	0
2021/10/05	2030	05/05/2022	11.04	Put	Bond Future	786.0500	0.7861	907.4000	0.9074	15.438	0	0	1,800
2021/10/05	2030	05/05/2022	9.35	Call	Bond Future	1,206.2000	1.2062	1,016.3300	1.0163	(15.741)	0	0	0
2021/10/05	2030	05/05/2022	9.35	Put	Bond Future	4,023.2900	4.0233	4,432.2800	4.4323	10.166	0	0	1,073
2021/10/05	2030	05/05/2022	9.95	Put	Bond Future	2,310.4900	2.3105	2,599.7100	2.5997	12.518	0	0	1,073
2021/10/05	2030	05/05/2022	10.19	Call	Bond Future	3,217.9900	3.2180	2,862.7300	2.8627	(11.040)	0	0	0
2021/10/05	2030	05/05/2022	10.19	Put	Bond Future	1,824.7700	1.8248	2,068.3700	2.0684	13.350	0	0	0
2021/10/05	2030	05/05/2022	8.47	Put	Bond Future	7,767.6200	7.7676	8,308.9000	8.3089	6.968	0	0	0
2021/10/05	2030	05/05/2022	8.81	Call	Bond Future	485.3400	0.4853	389.3300	0.3893	(19.782)	0	0	200
2021/10/05	2030	05/05/2022	8.89	Call	Bond Future	565.2100	0.5652	457.0900	0.4571	(19.129)	0	0	1,800
2021/10/05	2030	05/05/2022	7.73	Call	Bond Future	57.0900	0.0571	42.0400	0.0420	(26.362)	0	0	200
2021/10/05	2030	05/05/2022	7.73	Put	Bond Future	11,738.7800	11.7388	12,322.5900	12.3226	4.973	0	0	0
2021/10/05	2030	04/08/2022	9.56	Call	Bond Future	1,506.3800	1.5064	1,299.5900	1.2996	(13.728)	0	0	0
2021/10/05	2030	04/08/2022	9.56	Put	Bond Future	4,371.9500	4.3719	4,774.3700	4.7744	9.205	0	0	0
2021/10/05	2030	04/08/2022	10.95	Call	Bond Future	5,177.3400	5.1773	4,749.9000	4.7499	(8.256)	0	0	0
2021/10/05	2030	04/08/2022	10.95	Put	Bond Future	1,441.8300	1.4418	1,623.6000	1.6236	12.607	0	0	800
2021/10/05	2030	04/08/2022			Bond Future	10.1472	89.1031	10.2752	88.4939	1.261	0.0000	0.0000	0
2021/10/05	2030	04/08/2022	9.55	Call	Bond Future	1,488.5700	1.4886	1,283.4900	1.2835	(13.777)	0	0	0
2021/10/05	2030	04/08/2022	9.55	Put	Bond Future	4,403.9500	4.4039	4,808.0800	4.8081	9.177	0	0	0
2021/10/05	2030	04/08/2022	8.30	Call	Bond Future	238.8900	0.2389	190.3300	0.1903	(20.327)	0	0	800
2021/10/05	2030	04/08/2022	8.30	Put	Bond Future	9,659.4500	9.6595	10,220.1000	10.2201	5.804	0	0	0
2021/10/05	2030	04/08/2022	9.05	Call	Bond Future	751.9000	0.7519	626.9700	0.6270	(16.615)	0	0	800
2021/10/05	2030	04/08/2022	9.05	Put	Bond Future	6,202.0200	6.2020	6,686.3000	6.6863	7.808	0	0	0
2021/10/05	2030	04/08/2022	9.54	Call	Bond Future	1,470.9000	1.4709	1,267.5100	1.2675	(13.828)	0	0	0
2021/10/05	2030	04/08/2022	9.54	Put	Bond Future	4,436.1200	4.4361	4,841.9400	4.8419	9.148	0	0	0
2021/10/05	2032	04/11/2021	9.83	Call	Bond Future	356.2600	0.3563	206.9000	0.2069	(41.924)	0	0	700
2021/10/05	2032	04/11/2021	11.69	Call	Bond Future	8,410.5400	8.4105	7,720.7400	7.7207	(8.202)	0	0	0
2021/10/05	2032	04/11/2021	11.70	Call	Bond Future	8,461.1100	8.4611	7,771.2200	7.7712	(8.154)	0	0	0
2021/10/05	2032	04/11/2021	11.71	Put	Bond Future	2.0500	0.0021	3.6100	0.0036	76.098	0	0	0
2021/10/05	2032	04/11/2021			Bond Future	10.1423	88.9063	10.2619	88.2148	1.179	0.0000	0.0000	125,821
2021/10/05	2032	04/11/2021	9.33	Call	Bond Future	20.1100	0.0201	7.7400	0.0077	(61.512)	0	0	700
2021/10/05	2032	04/11/2021	9.33	Put	Bond Future	4,916.8500	4.9169	5,596.0000	5.5960	13.813	0	0	0
2021/10/05	2032	04/11/2021	9.83	Put	Bond Future	2,196.9100	2.1969	2,739.0700	2.7391	24.678	0	0	0
2021/10/05	2032	04/11/2021	11.69	Put	Bond Future	2.2900	0.0023	4.0100	0.0040	75.109	0	0	0
2021/10/05	2032	04/11/2021	11.70	Put	Bond Future	2.1700	0.0022	3.8000	0.0038	75.115	0	0	0
2021/10/05	2032	04/11/2021	11.71	Call	Bond Future	8,511.6400	8.5116	7,821.6800	7.8217	(8.106)	0	0	0

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2021/10/05	2032	04/11/2021	12.81	Call	Bond Future	13,820.7400	13.8207	13,129.2200	13.1292	(5.003)	0	0	0
2021/10/05	2032	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2021/10/05	2032	03/02/2022	11.13	Call	Bond Future	4,937.9100	4.9379	4,396.6600	4.3967	(10.961)	0	0	0
2021/10/05	2032	03/02/2022	11.13	Put	Bond Future	737.6400	0.7376	895.0300	0.8950	21.337	0	0	210
2021/10/05	2032	03/02/2022	10.65	Call	Bond Future	3,024.4200	3.0244	2,592.5200	2.5925	(14.280)	0	0	0
2021/10/05	2032	03/02/2022	10.65	Put	Bond Future	1,406.9400	1.4069	1,673.6800	1.6737	18.959	0	0	1,050
2021/10/05	2032	03/02/2022	10.66	Call	Bond Future	3,060.6600	3.0607	2,626.0500	2.6261	(14.200)	0	0	0
2021/10/05	2032	03/02/2022	10.66	Put	Bond Future	1,388.2700	1.3883	1,652.3000	1.6523	19.019	0	0	97
2021/10/05	2032	03/02/2022	10.45	Put	Bond Future	1,832.9500	1.8329	2,157.1500	2.1572	17.687	0	0	198
2021/10/05	2032	03/02/2022	10.53	Call	Bond Future	2,603.4300	2.6034	2,205.3300	2.2053	(15.291)	0	0	0
2021/10/05	2032	03/02/2022	10.53	Put	Bond Future	1,648.6000	1.6486	1,949.1400	1.9491	18.230	0	0	210
2021/10/05	2032	03/02/2022	10.35	Put	Bond Future	2,089.6200	2.0896	2,444.2300	2.4442	16.970	0	0	400
2021/10/05	2032	03/02/2022	10.42	Call	Bond Future	2,248.5000	2.2485	1,883.0900	1.8831	(16.251)	0	0	0
2021/10/05	2032	03/02/2022	10.42	Put	Bond Future	1,907.2000	1.9072	2,240.4300	2.2404	17.472	0	0	0
2021/10/05	2032	03/02/2022	10.43	Call	Bond Future	2,279.5100	2.2795	1,911.0800	1.9111	(16.163)	0	0	0
2021/10/05	2032	03/02/2022	10.43	Put	Bond Future	1,882.1900	1.8822	2,212.4000	2.2124	17.544	0	0	0
2021/10/05	2032	03/02/2022	9.81	Call	Bond Future	778.2000	0.7782	600.2000	0.6002	(22.873)	0	0	0
2021/10/05	2032	03/02/2022	9.81	Put	Bond Future	3,947.9800	3.9480	4,468.6200	4.4686	13.188	0	0	198
2021/10/05	2032	03/02/2022	9.90	Put	Bond Future	3,582.9800	3.5830	4,077.0300	4.0770	13.789	0	0	900
2021/10/05	2032	03/02/2022	9.58	Call	Bond Future	442.1600	0.4422	326.0800	0.3261	(26.253)	0	0	400
2021/10/05	2032	03/02/2022	9.58	Put	Bond Future	4,985.1600	4.9852	5,567.7200	5.5677	11.686	0	0	0
2021/10/05	2032	03/02/2022	9.67	Call	Bond Future	559.2000	0.5592	420.1500	0.4202	(24.866)	0	0	0
2021/10/05	2032	03/02/2022	8.91	Put	Bond Future	8,764.1300	8.7641	9,441.8000	9.4418	7.732	0	0	0
2021/10/05	2032	03/02/2022			Bond Future	10.3593	89.8987	10.4839	89.2000	1.204	0.0000	0.0000	1,350
2021/10/05	2032	03/02/2022	10.95	Call	Bond Future	4,185.7000	4.1857	3,680.4000	3.6804	(12.072)	0	0	0
2021/10/05	2032	03/02/2022	10.95	Put	Bond Future	941.4400	0.9414	1,134.7800	1.1348	20.537	0	0	400
2021/10/05	2032	03/02/2022	10.90	Call	Bond Future	3,982.9700	3.9830	3,488.7300	3.4887	(12.409)	0	0	0
2021/10/05	2032	03/02/2022	10.90	Put	Bond Future	1,006.9100	1.0069	1,211.3100	1.2113	20.300	0	0	900
2021/10/05	2032	03/02/2022	10.44	Call	Bond Future	2,310.7300	2.3107	1,939.2900	1.9393	(16.075)	0	0	0
2021/10/05	2032	03/02/2022	10.44	Put	Bond Future	1,857.4400	1.8574	2,184.6400	2.1846	17.616	0	0	0
2021/10/05	2032	03/02/2022	10.45	Call	Bond Future	2,342.1600	2.3422	1,967.7200	1.9677	(15.987)	0	0	0
2021/10/05	2032	03/02/2022	10.35	Call	Bond Future	2,037.4300	2.0374	1,693.4000	1.6934	(16.885)	0	0	0
2021/10/05	2032	03/02/2022	9.90	Call	Bond Future	943.0600	0.9431	738.4700	0.7385	(21.694)	0	0	900
2021/10/05	2032	03/02/2022	10.14	Call	Bond Future	1,470.2500	1.4703	1,191.7100	1.1917	(18.945)	0	0	0
2021/10/05	2032	03/02/2022	10.14	Put	Bond Future	2,717.4100	2.7174	3,137.5100	3.1375	15.460	0	0	97
2021/10/05	2032	03/02/2022	9.62	Call	Bond Future	491.8700	0.4919	365.8100	0.3658	(25.629)	0	0	210
2021/10/05	2032	03/02/2022	9.62	Put	Bond Future	4,794.0600	4.7941	5,366.6400	5.3666	11.944	0	0	0
2021/10/05	2032	03/02/2022	9.67	Put	Bond Future	4,561.5600	4.5616	5,121.1500	5.1212	12.268	0	0	1,050
2021/10/05	2032	03/02/2022	8.91	Call	Bond Future	58.9200	0.0589	37.9500	0.0380	(35.591)	0	0	198
2021/10/05	2032	03/02/2022	9.14	Call	Bond Future	115.9500	0.1160	77.4800	0.0775	(33.178)	0	0	97
2021/10/05	2032	03/02/2022	9.14	Put	Bond Future	7,364.5600	7.3646	8,024.7300	8.0247	8.964	0	0	0
2021/10/05	2032	03/02/2022	9.57	Call	Bond Future	430.2600	0.4303	316.6200	0.3166	(26.412)	0	0	1,050
2021/10/05	2032	03/02/2022	9.57	Put	Bond Future	5,033.6000	5.0336	5,618.6000	5.6186	11.622	0	0	0
2021/10/05	2032	05/05/2022	11.18	Call	Bond Future	4,626.2400	4.6262	4,139.4800	4.1395	(10.522)	0	0	0
2021/10/05	2032	05/05/2022	11.18	Put	Bond Future	1,422.5600	1.4226	1,646.9300	1.6469	15.772	0	0	780
2021/10/05	2032	05/05/2022	11.02	Put	Bond Future	1,667.0100	1.6670	1,922.2500	1.9222	15.311	0	0	0
2021/10/05	2032	05/05/2022	11.03	Call	Bond Future	4,071.1000	4.0711	3,613.1900	3.6132	(11.248)	0	0	0
2021/10/05	2032	05/05/2022	11.03	Put	Bond Future	1,650.6700	1.6507	1,903.8900	1.9039	15.340	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
2021/10/05	2032	05/05/2022			Bond Future	10.5782	86.8145	10.7091	86.1034	1.238	0.0000	0.0000	0
2021/10/05	2032	05/05/2022	11.04	Call	Bond Future	4,107.1900	4.1072	3,647.2700	3.6473	(11.198)	0	0	0
2021/10/05	2032	05/05/2022	11.04	Put	Bond Future	1,634.2400	1.6342	1,885.4500	1.8854	15.372	0	0	0
2021/10/05	2032	05/05/2022	10.18	Call	Bond Future	1,587.9100	1.5879	1,328.8800	1.3289	(16.313)	0	0	780
2021/10/05	2032	05/05/2022	10.18	Put	Bond Future	3,799.4500	3.7994	4,251.5500	4.2515	11.899	0	0	0
2021/10/05	2032	05/05/2022	11.02	Call	Bond Future	4,034.8700	4.0349	3,578.9800	3.5790	(11.299)	0	0	0
2021/10/05	2032	05/05/2022	9.58	Call	Bond Future	556.7200	0.5567	435.7500	0.4358	(21.729)	0	0	780
2021/10/05	2032	05/05/2022	9.58	Put	Bond Future	6,246.4500	6.2464	6,836.6100	6.8366	9.448	0	0	0
2021/10/05	2032	04/08/2022	10.22	Call	Bond Future	1,632.8100	1.6328	1,389.5200	1.3895	(14.900)	0	0	0
2021/10/05	2032	04/08/2022	9.72	Call	Bond Future	805.7700	0.8058	660.0400	0.6600	(18.086)	0	0	800
2021/10/05	2032	04/08/2022	9.72	Put	Bond Future	6,826.3400	6.8263	7,403.3200	7.4033	8.452	0	0	0
2021/10/05	2032	04/08/2022	10.20	Put	Bond Future	4,886.9300	4.8869	5,370.5000	5.3705	9.895	0	0	0
2021/10/05	2032	04/08/2022	10.21	Put	Bond Future	4,851.4700	4.8515	5,332.9500	5.3329	9.924	0	0	0
2021/10/05	2032	04/08/2022	8.97	Call	Bond Future	239.9800	0.2400	186.3800	0.1864	(22.335)	0	0	800
2021/10/05	2032	04/08/2022	8.97	Put	Bond Future	10,747.5300	10.7475	11,416.6400	11.4166	6.226	0	0	0
2021/10/05	2032	04/08/2022			Bond Future	10.8070	87.8208	10.9444	87.0981	1.271	0.0000	0.0000	0
2021/10/05	2032	04/08/2022	10.22	Put	Bond Future	4,815.8900	4.8159	5,295.3100	5.2953	9.955	0	0	0
2021/10/05	2032	04/08/2022	11.60	Call	Bond Future	5,638.6100	5.6386	5,132.1600	5.1322	(8.982)	0	0	0
2021/10/05	2032	04/08/2022	11.60	Put	Bond Future	1,578.2500	1.5782	1,794.5100	1.7945	13.703	0	0	800
2021/10/05	2032	04/08/2022	11.89	Call	Bond Future	6,729.3100	6.7293	6,183.6900	6.1837	(8.108)	0	0	0
2021/10/05	2032	04/08/2022	11.89	Put	Bond Future	1,249.3400	1.2493	1,426.4300	1.4264	14.175	0	0	0
2021/10/05	2032	04/08/2022	10.20	Call	Bond Future	1,592.6300	1.5926	1,353.4900	1.3535	(15.015)	0	0	0
2021/10/05	2032	04/08/2022	10.21	Call	Bond Future	1,612.8000	1.6128	1,371.5700	1.3716	(14.957)	0	0	0
2021/10/05	2033	04/11/2021			Bond Future	108.3347	108.3347	108.6934	108.6934	0.331	0.0000	0.0000	9,522
2021/10/05	2033	03/02/2022			Bond Future	109.5706	109.5706	109.9341	109.9341	0.332	0.0000	0.0000	0
2021/10/05	2033	05/05/2022			Bond Future	109.6116	109.6116	109.9742	109.9742	0.331	0.0000	0.0000	0
2021/10/05	2033	04/08/2022			Bond Future	110.9709	110.9709	111.3345	111.3345	0.328	0.0000	0.0000	0
2021/10/05	2037	04/11/2021	11.49	Call	Bond Future	3,831.1600	3.8312	3,279.0800	3.2791	(14.410)	0	0	600
2021/10/05	2037	04/11/2021	11.49	Put	Bond Future	195.9500	0.1959	272.5300	0.2725	39.081	0	0	0
2021/10/05	2037	04/11/2021	12.30	Call	Bond Future	8,247.7600	8.2478	7,623.1800	7.6232	(7.573)	0	0	0
2021/10/05	2037	04/11/2021	12.30	Put	Bond Future	8.3900	0.0084	12.4700	0.0125	48.629	0	0	600
2021/10/05	2037	04/11/2021	12.82	Put	Bond Future	0.7400	0.0007	1.1200	0.0011	51.351	0	0	0
2021/10/05	2037	04/11/2021	12.83	Call	Bond Future	11,033.2100	11.0332	10,404.9100	10.4049	(5.695)	0	0	0
2021/10/05	2037	04/11/2021			Bond Future	10.8995	84.6651	10.9988	84.0365	0.911	0.0000	0.0000	120,810
2021/10/05	2037	04/11/2021	12.81	Call	Bond Future	10,930.8700	10.9309	10,302.6100	10.3026	(5.748)	0	0	0
2021/10/05	2037	04/11/2021	12.81	Put	Bond Future	0.7900	0.0008	1.1900	0.0012	50.633	0	0	0
2021/10/05	2037	04/11/2021	12.82	Call	Bond Future	10,982.0600	10.9821	10,353.7800	10.3538	(5.721)	0	0	0
2021/10/05	2037	04/11/2021	12.83	Put	Bond Future	0.7000	0.0007	1.0600	0.0011	51.429	0	0	0
2021/10/05	2037	03/02/2022	11.46	Call	Bond Future	3,574.3300	3.5743	3,161.6700	3.1617	(11.545)	0	0	0
2021/10/05	2037	03/02/2022	11.47	Put	Bond Future	1,419.9400	1.4199	1,640.1200	1.6401	15.506	0	0	0
2021/10/05	2037	03/02/2022	11.45	Call	Bond Future	3,533.8300	3.5338	3,123.5100	3.1235	(11.611)	0	0	0
2021/10/05	2037	03/02/2022			Bond Future	11.1078	81.3560	11.2111	80.7209	0.930	0.0000	0.0000	0
2021/10/05	2037	03/02/2022	11.46	Put	Bond Future	1,438.8400	1.4388	1,661.3400	1.6613	15.464	0	0	0
2021/10/05	2037	03/02/2022	11.47	Call	Bond Future	3,614.8200	3.6148	3,199.8400	3.1998	(11.480)	0	0	0
2021/10/05	2037	03/02/2022	11.45	Put	Bond Future	1,457.8000	1.4578	1,682.6400	1.6826	15.423	0	0	0
2021/10/05	2037	05/05/2022	11.83	Call	Bond Future	4,733.7000	4.7337	4,302.8400	4.3028	(9.102)	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
2021/10/05	2037	05/05/2022	11.84	Put	Bond Future	1,725.0000	1.7250	1,939.0500	1.9391	12.409	0	0	0
2021/10/05	2037	05/05/2022	11.82	Call	Bond Future	4,693.7000	4.6937	4,264.5700	4.2646	(9.143)	0	0	0
2021/10/05	2037	05/05/2022			Bond Future	11.3180	82.3182	11.4262	81.6716	0.956	0.0000	0.0000	0
2021/10/05	2037	05/05/2022	11.83	Put	Bond Future	1,741.6700	1.7417	1,957.4300	1.9574	12.388	0	0	0
2021/10/05	2037	05/05/2022	11.84	Call	Bond Future	4,773.7900	4.7738	4,341.2200	4.3412	(9.061)	0	0	0
2021/10/05	2037	05/05/2022	11.82	Put	Bond Future	1,758.4900	1.7585	1,975.9800	1.9760	12.368	0	0	0
2021/10/05	2037	04/08/2022	10.89	Call	Bond Future	1,676.9500	1.6769	1,462.6200	1.4626	(12.781)	0	0	0
2021/10/05	2037	04/08/2022	10.89	Put	Bond Future	5,621.3900	5.6214	6,064.1400	6.0641	7.876	0	0	0
2021/10/05	2037	04/08/2022	10.90	Call	Bond Future	1,698.3400	1.6983	1,482.1200	1.4821	(12.731)	0	0	0
2021/10/05	2037	04/08/2022	10.91	Put	Bond Future	5,539.2700	5.5393	5,978.2200	5.9782	7.924	0	0	0
2021/10/05	2037	04/08/2022			Bond Future	11.5419	79.0163	11.6552	78.3592	0.982	0.0000	0.0000	0
2021/10/05	2037	04/08/2022	11.42	Call	Bond Future	3,011.4700	3.0115	2,696.1800	2.6962	(10.470)	0	0	0
2021/10/05	2037	04/08/2022	11.42	Put	Bond Future	3,727.4300	3.7274	4,069.2200	4.0692	9.170	0	0	50
2021/10/05	2037	04/08/2022	10.90	Put	Bond Future	5,580.0800	5.5801	6,020.9400	6.0209	7.901	0	0	50
2021/10/05	2037	04/08/2022	10.91	Call	Bond Future	1,720.1500	1.7201	1,502.0200	1.5020	(12.681)	0	0	0
2021/10/05	2037	04/08/2022	10.10	Call	Bond Future	535.7700	0.5358	446.0900	0.4461	(16.739)	0	0	50
2021/10/05	2037	04/08/2022	10.10	Put	Bond Future	9,662.3700	9.6624	10,229.7700	10.2298	5.872	0	0	0
2021/10/05	2038	04/11/2021			Bond Future	121.7350	121.7350	121.7747	121.7747	0.033	0.0000	0.0000	5,979
2021/10/05	2038	03/02/2022			Bond Future	121.3419	121.3419	121.3831	121.3831	0.034	0.0000	0.0000	0
2021/10/05	2038	05/05/2022			Bond Future	122.8049	122.8049	122.8405	122.8405	0.029	0.0000	0.0000	0
2021/10/05	2038	04/08/2022			Bond Future	122.5088	122.5088	122.5407	122.5407	0.026	0.0000	0.0000	0
2021/10/05	2040	04/11/2021	12.89	Call	Bond Future	10,956.1700	10.9562	10,357.1600	10.3572	(5.467)	0	0	0
2021/10/05	2040	04/11/2021	12.89	Put	Bond Future	1.8600	0.0019	2.6100	0.0026	40.323	0	0	0
2021/10/05	2040	04/11/2021	12.90	Call	Bond Future	11,010.0100	11.0100	10,410.9600	10.4110	(5.441)	0	0	0
2021/10/05	2040	04/11/2021	12.90	Put	Bond Future	1.7900	0.0018	2.5000	0.0025	39.665	0	0	0
2021/10/05	2040	04/11/2021			Bond Future	11.0784	86.3082	11.1676	85.7085	0.805	0.0000	0.0000	81,558
2021/10/05	2040	04/11/2021	12.91	Call	Bond Future	11,063.7700	11.0638	10,464.7000	10.4647	(5.415)	0	0	0
2021/10/05	2040	04/11/2021	12.91	Put	Bond Future	1.7100	0.0017	2.4000	0.0024	40.351	0	0	0
2021/10/05	2040	03/02/2022	11.57	Put	Bond Future	1,729.8900	1.7299	1,955.5700	1.9556	13.046	0	0	0
2021/10/05	2040	03/02/2022	11.58	Put	Bond Future	1,708.7600	1.7088	1,932.2100	1.9322	13.077	0	0	0
2021/10/05	2040	03/02/2022	11.59	Call	Bond Future	3,660.1400	3.6601	3,275.5300	3.2755	(10.508)	0	0	0
2021/10/05	2040	03/02/2022			Bond Future	11.2838	82.7672	11.3766	82.1613	0.823	0.0000	0.0000	2,500
2021/10/05	2040	03/02/2022	11.57	Call	Bond Future	3,575.6500	3.5756	3,195.4900	3.1955	(10.632)	0	0	0
2021/10/05	2040	03/02/2022	11.58	Call	Bond Future	3,617.8100	3.6178	3,235.4200	3.2354	(10.570)	0	0	0
2021/10/05	2040	03/02/2022	11.59	Put	Bond Future	1,687.8800	1.6879	1,909.1100	1.9091	13.107	0	0	0
2021/10/05	2040	05/05/2022	11.91	Put	Bond Future	2,091.4400	2.0914	2,312.0600	2.3121	10.549	0	0	0
2021/10/05	2040	05/05/2022	11.92	Call	Bond Future	4,740.1300	4.7401	4,342.0000	4.3420	(8.399)	0	0	0
2021/10/05	2040	05/05/2022	11.92	Put	Bond Future	2,072.2800	2.0723	2,291.2300	2.2912	10.566	0	0	0
2021/10/05	2040	05/05/2022	13.04	Call	Bond Future	9,765.4300	9.7654	9,238.1400	9.2381	(5.400)	0	0	0
2021/10/05	2040	05/05/2022	13.04	Put	Bond Future	764.3000	0.7643	854.0900	0.8541	11.748	0	0	1,200
2021/10/05	2040	05/05/2022	10.57	Call	Bond Future	814.9800	0.8150	688.0000	0.6880	(15.581)	0	0	1,200
2021/10/05	2040	05/05/2022	10.57	Put	Bond Future	7,040.6200	7.0406	7,530.7200	7.5307	6.961	0	0	0
2021/10/05	2040	05/05/2022			Bond Future	11.4906	83.7462	11.5879	83.1291	0.847	0.0000	0.0000	0
2021/10/05	2040	05/05/2022	11.91	Call	Bond Future	4,698.7600	4.6988	4,302.3000	4.3023	(8.438)	0	0	0
2021/10/05	2040	05/05/2022	9.82	Call	Bond Future	167.3700	0.1674	132.7800	0.1328	(20.667)	0	0	1,200
2021/10/05	2040	05/05/2022	9.82	Put	Bond Future	12,031.9300	12.0319	12,614.4200	12.6144	4.841	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
2021/10/05	2040	05/05/2022	11.90	Call	Bond Future	4,657.7200	4.6577	4,262.9600	4.2630	(8.475)	0	0	0
2021/10/05	2040	05/05/2022	11.90	Put	Bond Future	2,111.0100	2.1110	2,333.3300	2.3333	10.531	0	0	0
2021/10/05	2040	04/08/2022	11.05	Call	Bond Future	1,794.6400	1.7946	1,588.3900	1.5884	(11.493)	0	0	0
2021/10/05	2040	04/08/2022	11.05	Put	Bond Future	6,054.5900	6.0546	6,475.5300	6.4755	6.952	0	0	0
2021/10/05	2040	04/08/2022			Bond Future	11.7107	80.2099	11.8127	79.5827	0.871	0.0000	0.0000	0
2021/10/05	2040	04/08/2022	11.03	Call	Bond Future	1,750.1500	1.7501	1,547.4800	1.5475	(11.580)	0	0	0
2021/10/05	2040	04/08/2022	11.03	Put	Bond Future	6,144.5700	6.1446	6,569.0900	6.5691	6.909	0	0	0
2021/10/05	2040	04/08/2022	11.04	Call	Bond Future	1,772.4400	1.7724	1,567.9800	1.5680	(11.536)	0	0	0
2021/10/05	2040	04/08/2022	11.04	Put	Bond Future	6,099.5800	6.0996	6,522.3100	6.5223	6.930	0	0	0
2021/10/05	2044	04/11/2021	12.91	Call	Bond Future	11,050.3300	11.0503	10,441.2000	10.4412	(5.512)	0	0	0
2021/10/05	2044	04/11/2021	12.91	Put	Bond Future	2.5400	0.0025	3.5000	0.0035	37.795	0	0	0
2021/10/05	2044	04/11/2021			Bond Future	11.0897	83.1903	11.1790	82.5802	0.805	0.0000	0.0000	62,280
2021/10/05	2044	04/11/2021	12.89	Call	Bond Future	10,943.4900	10.9435	10,334.4400	10.3344	(5.565)	0	0	0
2021/10/05	2044	04/11/2021	12.89	Put	Bond Future	2.7300	0.0027	3.7700	0.0038	38.095	0	0	0
2021/10/05	2044	04/11/2021	12.90	Call	Bond Future	10,996.9400	10.9969	10,387.8500	10.3879	(5.539)	0	0	0
2021/10/05	2044	04/11/2021	12.90	Put	Bond Future	2.6300	0.0026	3.6300	0.0036	38.023	0	0	0
2021/10/05	2044	03/02/2022	11.59	Call	Bond Future	3,683.8100	3.6838	3,291.8800	3.2919	(10.639)	0	0	0
2021/10/05	2044	03/02/2022	11.59	Put	Bond Future	1,688.4900	1.6885	1,912.8600	1.9129	13.288	0	0	0
2021/10/05	2044	03/02/2022	11.60	Call	Bond Future	3,726.9800	3.7270	3,332.8000	3.3328	(10.576)	0	0	0
2021/10/05	2044	03/02/2022	11.60	Put	Bond Future	1,667.7600	1.6678	1,889.8800	1.8899	13.318	0	0	0
2021/10/05	2044	03/02/2022			Bond Future	11.2846	79.7396	11.3775	79.1233	0.824	0.0000	0.0000	0
2021/10/05	2044	03/02/2022	11.61	Call	Bond Future	3,770.3100	3.7703	3,373.8900	3.3739	(10.514)	0	0	0
2021/10/05	2044	03/02/2022	11.61	Put	Bond Future	1,647.2800	1.6473	1,867.1600	1.8672	13.348	0	0	0
2021/10/05	2044	05/05/2022	11.91	Call	Bond Future	4,768.7100	4.7687	4,362.6800	4.3627	(8.514)	0	0	0
2021/10/05	2044	05/05/2022	11.91	Put	Bond Future	2,063.9000	2.0639	2,285.3800	2.2854	10.731	0	0	0
2021/10/05	2044	05/05/2022	11.92	Call	Bond Future	4,810.6700	4.8107	4,402.9300	4.4029	(8.476)	0	0	0
2021/10/05	2044	05/05/2022	11.92	Put	Bond Future	2,044.7800	2.0448	2,264.5500	2.2646	10.748	0	0	0
2021/10/05	2044	05/05/2022			Bond Future	11.4805	80.6827	11.5779	80.0552	0.848	0.0000	0.0000	0
2021/10/05	2044	05/05/2022	11.93	Call	Bond Future	4,852.7300	4.8527	4,443.3000	4.4433	(8.437)	0	0	0
2021/10/05	2044	05/05/2022	11.93	Put	Bond Future	2,025.8500	2.0259	2,243.9300	2.2439	10.765	0	0	0
2021/10/05	2044	04/08/2022	11.08	Call	Bond Future	1,891.9700	1.8920	1,674.5300	1.6745	(11.493)	0	0	0
2021/10/05	2044	04/08/2022	11.08	Put	Bond Future	5,886.6000	5.8866	6,306.7700	6.3068	7.138	0	0	0
2021/10/05	2044	04/08/2022	11.09	Call	Bond Future	1,915.3700	1.9154	1,696.0600	1.6961	(11.450)	0	0	0
2021/10/05	2044	04/08/2022	11.09	Put	Bond Future	5,841.5800	5.8416	6,259.8800	6.2599	7.161	0	0	0
2021/10/05	2044	04/08/2022			Bond Future	11.6885	77.2363	11.7906	76.5987	0.873	0.0000	0.0000	0
2021/10/05	2044	04/08/2022	11.10	Call	Bond Future	1,939.1900	1.9392	1,718.0100	1.7180	(11.406)	0	0	0
2021/10/05	2044	04/08/2022	11.10	Put	Bond Future	5,797.0800	5.7971	6,213.5100	6.2135	7.183	0	0	0
2021/10/05	2046	04/11/2021			Bond Future	108.4811	108.4811	109.4383	109.4383	0.882	0.0000	0.0000	17,227
2021/10/05	2046	03/02/2022			Bond Future	109.7186	109.7186	110.6876	110.6876	0.883	0.0000	0.0000	0
2021/10/05	2046	05/05/2022			Bond Future	109.1566	109.1566	110.1315	110.1315	0.893	0.0000	0.0000	0
2021/10/05	2046	04/08/2022			Bond Future	110.5103	110.5103	111.4941	111.4941	0.890	0.0000	0.0000	0
2021/10/05	2050	04/11/2021			Bond Future	112.0268	112.0268	112.6889	112.6889	0.591	0.0000	0.0000	8,607
2021/10/05	2050	03/02/2022			Bond Future	111.3239	111.3239	111.9943	111.9943	0.602	0.0000	0.0000	0
2021/10/05	2050	05/05/2022			Bond Future	112.6660	112.6660	113.3390	113.3390	0.597	0.0000	0.0000	0
2021/10/05	2050	04/08/2022			Bond Future	112.0438	112.0438	112.7213	112.7213	0.605	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
2021/10/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	AL37	04/11/2021			Index Future	798.8800	798.8800	796.9110	796.9110	(0.246)	0.0000	0.0000	0
2021/10/05	AL37	03/02/2022			Index Future	807.7910	807.7910	805.8050	805.8050	(0.246)	0.0000	0.0000	0
2021/10/05	AL37	05/05/2022			Index Future	817.3260	817.3260	815.2780	815.2780	(0.251)	0.0000	0.0000	0
2021/10/05	AL37	04/08/2022			Index Future	827.1610	827.1610	825.0630	825.0630	(0.254)	0.0000	0.0000	0
2021/10/05	AL7T	04/11/2021			Index Future	900.9840	900.9840	894.8100	894.8100	(0.685)	0.0000	0.0000	0
2021/10/05	AL7T	03/02/2022			Index Future	911.0340	911.0340	904.7960	904.7960	(0.685)	0.0000	0.0000	0
2021/10/05	AL7T	05/05/2022			Index Future	921.7880	921.7880	915.4330	915.4330	(0.689)	0.0000	0.0000	0
2021/10/05	AL7T	04/08/2022			Index Future	932.8790	932.8790	926.4200	926.4200	(0.692)	0.0000	0.0000	0
2021/10/05	ALBI	04/11/2021			Index Future	794.9610	794.9610	790.2650	790.2650	(0.591)	0.0000	0.0000	119
2021/10/05	ALBI	03/02/2022			Index Future	803.8280	803.8280	799.0850	799.0850	(0.590)	0.0000	0.0000	0
2021/10/05	ALBI	05/05/2022			Index Future	813.3170	813.3170	808.4790	808.4790	(0.595)	0.0000	0.0000	0
2021/10/05	ALBI	04/08/2022			Index Future	823.1030	823.1030	818.1820	818.1820	(0.598)	0.0000	0.0000	0
2021/10/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	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
2021/10/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/10/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/05	ES33	04/11/2021			Bond Future	11.6367	74.8755	11.7356	74.3705	0.850	0.0000	0.0000	350
2021/10/05	ES33	03/02/2022			Bond Future	11.8960	75.7298	11.9991	75.2194	0.867	0.0000	0.0000	0
2021/10/05	ES33	05/05/2022			Bond Future	12.1536	72.8654	12.2620	72.3454	0.892	0.0000	0.0000	0
2021/10/05	ES33	04/08/2022			Bond Future	12.4235	73.7214	12.5373	73.1926	0.916	0.0000	0.0000	0
2021/10/05	ES42	04/11/2021			Bond Future	12.1467	73.0085	12.2406	72.4702	0.774	0.0000	0.0000	4,779
2021/10/05	ES42	03/02/2022			Bond Future	12.3850	73.8417	12.4830	73.2978	0.792	0.0000	0.0000	0
2021/10/05	ES42	05/05/2022			Bond Future	12.6305	70.4736	12.7338	69.9196	0.818	0.0000	0.0000	0
2021/10/05	ES42	04/08/2022			Bond Future	12.8806	71.3001	12.9891	70.7370	0.842	0.0000	0.0000	0
2021/10/05	GOVI	04/11/2021	728.40	Call	GOVI	567,240.0000	56.7240	521,160.0000	52.1160	(8.124)	0	0	0
2021/10/05	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/05	GOVI	04/11/2021	728.41	Call	GOVI	567,140.0000	56.7140	521,060.0000	52.1060	(8.125)	0	0	0
2021/10/05	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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2021/10/05	GOVI	04/11/2021			GOVI	785.1240	785.1240	780.5160	780.5160	(0.587)	0.0000	0.0000	993
2021/10/05	GOVI	04/11/2021	728.42	Call	GOVI	567,040.0000	56.7040	520,960.0000	52.0960	(8.126)	0	0	0
2021/10/05	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/05	GOVI	03/02/2022	792.76	Call	GOVI	11,220.0000	1.1220	0.0000	0.0000	(100.000)	0	0	0
2021/10/05	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	35,330.0000	3.5330	100.000	0	0	0
2021/10/05	GOVI	03/02/2022			GOVI	793.8820	793.8820	789.2270	789.2270	(0.586)	0.0000	0.0000	0
2021/10/05	GOVI	03/02/2022	792.74	Call	GOVI	11,420.0000	1.1420	0.0000	0.0000	(100.000)	0	0	0
2021/10/05	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	35,130.0000	3.5130	100.000	0	0	0
2021/10/05	GOVI	03/02/2022	792.75	Call	GOVI	11,320.0000	1.1320	0.0000	0.0000	(100.000)	0	0	0
2021/10/05	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	35,230.0000	3.5230	100.000	0	0	0
2021/10/05	GOVI	05/05/2022	788.25	Call	GOVI	150,030.0000	15.0030	102,550.0000	10.2550	(31.647)	0	0	0
2021/10/05	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/05	GOVI	05/05/2022			GOVI	803.2530	803.2530	798.5050	798.5050	(0.591)	0.0000	0.0000	0
2021/10/05	GOVI	05/05/2022	788.23	Call	GOVI	150,230.0000	15.0230	102,750.0000	10.2750	(31.605)	0	0	0
2021/10/05	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/05	GOVI	05/05/2022	788.24	Call	GOVI	150,130.0000	15.0130	102,650.0000	10.2650	(31.626)	0	0	0
2021/10/05	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/05	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/05	GOVI	04/08/2022	819.28	Put	GOVI	63,620.0000	6.3620	111,910.0000	11.1910	75.904	0	0	0
2021/10/05	GOVI	04/08/2022			GOVI	812.9180	812.9180	808.0890	808.0890	(0.594)	0.0000	0.0000	0
2021/10/05	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/05	GOVI	04/08/2022	819.26	Put	GOVI	63,420.0000	6.3420	111,710.0000	11.1710	76.143	0	0	0
2021/10/05	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/05	GOVI	04/08/2022	819.27	Put	GOVI	63,520.0000	6.3520	111,810.0000	11.1810	76.023	0	0	0
2021/10/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/10/05	IGOV	04/11/2021			Index Future	297.3840	297.3840	298.2000	298.2000	0.274	0.0000	0.0000	511
2021/10/05	IGOV	03/02/2022			Index Future	300.7750	300.7750	301.6020	301.6020	0.275	0.0000	0.0000	0
2021/10/05	IGOV	05/05/2022			Index Future	304.3980	304.3980	305.2200	305.2200	0.270	0.0000	0.0000	0
2021/10/05	IGOV	04/08/2022			Index Future	308.1330	308.1330	308.9550	308.9550	0.267	0.0000	0.0000	0
2021/10/05	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/10/05	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/10/05	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/10/05	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/10/05	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/10/05	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/10/05	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/10/05	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/10/05	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/10/05	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/10/05	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/10/05	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/10/05	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/10/05	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/10/05	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
2021/10/05	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/10/05	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/10/05	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/10/05	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/10/05	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/10/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/10/05	JBAF	20/10/2021			Jibar Tradeable Future	3.6950	96.3050	3.6850	96.3150	(0.271)	0.0000	0.0000	0
2021/10/05	JBAF	17/11/2021			Jibar Tradeable Future	3.7300	96.2700	3.7200	96.2800	(0.268)	0.0000	0.0000	50,000
2021/10/05	JBAF	15/12/2021			Jibar Tradeable Future	3.8950	96.1050	3.8950	96.1050	0.000	0.0000	0.0000	0
2021/10/05	JBAF	19/01/2022			Jibar Tradeable Future	3.9600	96.0400	3.9500	96.0500	(0.253)	0.0000	0.0000	0
2021/10/05	JBAF	16/02/2022			Jibar Tradeable Future	4.1800	95.8200	4.1700	95.8300	(0.239)	0.0000	0.0000	0
2021/10/05	JBAF	16/03/2022			Jibar Tradeable Future	4.2350	95.7650	4.2250	95.7750	(0.236)	0.0000	0.0000	0
2021/10/05	JBAF	15/06/2022			Jibar Tradeable Future	4.7800	95.2200	4.7800	95.2200	0.000	0.0000	0.0000	472
2021/10/05	JBAF	21/09/2022			Jibar Tradeable Future	4.9650	95.0350	4.9500	95.0500	(0.302)	0.0000	0.0000	0
2021/10/05	JBAF	21/12/2022			Jibar Tradeable Future	5.5700	94.4300	5.5900	94.4100	0.359	0.0000	0.0000	68
2021/10/05	JBAF	15/03/2023			Jibar Tradeable Future	5.7300	94.2700	5.7300	94.2700	0.000	0.0000	0.0000	0
2021/10/05	JBAF	21/06/2023			Jibar Tradeable Future	6.2050	93.7950	6.1950	93.8050	(0.161)	0.0000	0.0000	0
2021/10/05	JBAF	20/09/2023			Jibar Tradeable Future	6.3950	93.6050	6.3750	93.6250	(0.313)	0.0000	0.0000	0
2021/10/05	R023	04/11/2021	4.90	Call	Bond Future	12.0600	0.0121	11.4000	0.0114	(5.473)	0	0	0
2021/10/05	R023	04/11/2021	4.90	Put	Bond Future	415.1400	0.4151	413.2900	0.4133	(0.446)	0	0	0
2021/10/05	R023	04/11/2021	4.91	Call	Bond Future	13.4300	0.0134	12.7300	0.0127	(5.212)	0	0	0
2021/10/05	R023	04/11/2021	4.91	Put	Bond Future	403.6700	0.4037	401.7800	0.4018	(0.468)	0	0	0
2021/10/05	R023	04/11/2021			Bond Future	5.2147	104.6495	5.2138	104.6507	(0.018)	0.0000	0.0000	14,079
2021/10/05	R023	04/11/2021	4.92	Call	Bond Future	14.8700	0.0149	14.1300	0.0141	(4.976)	0	0	0
2021/10/05	R023	04/11/2021	4.92	Put	Bond Future	392.2700	0.3923	390.3400	0.3903	(0.492)	0	0	0
2021/10/05	R023	03/02/2022	5.08	Call	Bond Future	71.0000	0.0710	70.8500	0.0708	(0.211)	0	0	0
2021/10/05	R023	03/02/2022	5.08	Put	Bond Future	405.4600	0.4055	403.3900	0.4034	(0.511)	0	0	0
2021/10/05	R023	03/02/2022			Bond Future	5.4035	105.8175	5.4016	105.8194	(0.034)	0.0000	0.0000	0
2021/10/05	R023	03/02/2022	5.06	Call	Bond Future	63.6300	0.0636	63.4800	0.0635	(0.236)	0	0	0
2021/10/05	R023	03/02/2022	5.06	Put	Bond Future	418.8200	0.4188	416.7500	0.4167	(0.494)	0	0	0
2021/10/05	R023	03/02/2022	5.07	Call	Bond Future	67.3500	0.0674	67.2000	0.0672	(0.223)	0	0	0
2021/10/05	R023	03/02/2022	5.07	Put	Bond Future	412.1800	0.4122	410.1100	0.4101	(0.502)	0	0	0
2021/10/05	R023	05/05/2022	6.31	Call	Bond Future	654.1200	0.6541	651.2000	0.6512	(0.446)	0	0	0
2021/10/05	R023	05/05/2022	6.31	Put	Bond Future	93.5500	0.0936	93.7200	0.0937	0.182	0	0	0
2021/10/05	R023	05/05/2022			Bond Future	5.5984	103.1576	5.6023	103.1545	0.070	0.0000	0.0000	0
2021/10/05	R023	05/05/2022	6.29	Call	Bond Future	641.0300	0.6410	638.1300	0.6381	(0.452)	0	0	0
2021/10/05	R023	05/05/2022	6.29	Put	Bond Future	96.1500	0.0962	96.3400	0.0963	0.198	0	0	0
2021/10/05	R023	05/05/2022	6.30	Call	Bond Future	647.5700	0.6476	644.6600	0.6447	(0.449)	0	0	0
2021/10/05	R023	05/05/2022	6.30	Put	Bond Future	94.8400	0.0948	95.0200	0.0950	0.190	0	0	0
2021/10/05	R023	04/08/2022	6.05	Call	Bond Future	284.4600	0.2845	280.5700	0.2806	(1.368)	0	0	0
2021/10/05	R023	04/08/2022	6.05	Put	Bond Future	215.4900	0.2155	218.0100	0.2180	1.169	0	0	0
2021/10/05	R023	04/08/2022			Bond Future	5.9249	104.3797	5.9365	104.3733	0.196	0.0000	0.0000	0
2021/10/05	R023	04/08/2022	6.03	Call	Bond Future	277.7700	0.2778	273.9200	0.2739	(1.386)	0	0	0
2021/10/05	R023	04/08/2022	6.03	Put	Bond Future	219.8100	0.2198	222.3700	0.2224	1.165	0	0	0
2021/10/05	R023	04/08/2022	6.04	Call	Bond Future	281.1000	0.2811	277.2400	0.2772	(1.373)	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
2021/10/05	R023	04/08/2022	6.04	Put	Bond Future	217.6400	0.2176	220.1900	0.2202	1.172	0	0	0
2021/10/05	R035	04/11/2021	10.11	Call	Bond Future	104.3500	0.1044	56.5400	0.0565	(45.817)	0	0	350
2021/10/05	R035	04/11/2021	10.11	Put	Bond Future	3,961.0300	3.9610	4,540.8400	4.5408	14.638	0	0	0
2021/10/05	R035	04/11/2021	10.12	Call	Bond Future	110.6800	0.1107	60.4100	0.0604	(45.419)	0	0	400
2021/10/05	R035	04/11/2021	10.12	Put	Bond Future	3,899.7500	3.8998	4,477.1000	4.4771	14.805	0	0	0
2021/10/05	R035	04/11/2021	10.23	Put	Bond Future	3,251.3800	3.2514	3,796.1000	3.7961	16.754	0	0	0
2021/10/05	R035	04/11/2021	12.53	Call	Bond Future	10,603.7600	10.6038	9,976.6500	9.9766	(5.914)	0	0	0
2021/10/05	R035	04/11/2021	12.53	Put	Bond Future	0.9900	0.0010	1.5000	0.0015	51.515	0	0	0
2021/10/05	R035	04/11/2021	11.08	Call	Bond Future	2,774.8800	2.7749	2,285.2800	2.2853	(17.644)	0	0	0
2021/10/05	R035	04/11/2021	11.08	Put	Bond Future	394.6900	0.3947	532.7100	0.5327	34.969	0	0	782
2021/10/05	R035	04/11/2021	11.20	Put	Bond Future	269.2900	0.2693	369.1400	0.3691	37.079	0	0	350
2021/10/05	R035	04/11/2021	11.75	Put	Bond Future	35.7700	0.0358	51.9400	0.0519	45.205	0	0	782
2021/10/05	R035	04/11/2021	10.60	Call	Bond Future	878.0900	0.8781	622.5000	0.6225	(29.107)	0	0	0
2021/10/05	R035	04/11/2021	10.60	Put	Bond Future	1,504.5800	1.5046	1,876.6100	1.8766	24.727	0	0	350
2021/10/05	R035	04/11/2021	10.62	Call	Bond Future	934.6900	0.9347	668.0300	0.6680	(28.529)	0	0	400
2021/10/05	R035	04/11/2021	10.62	Put	Bond Future	1,432.8500	1.4328	1,793.8100	1.7938	25.192	0	0	0
2021/10/05	R035	04/11/2021			Bond Future	10.6980	88.9061	10.7973	88.2784	0.928	0.0000	0.0000	79,909
2021/10/05	R035	04/11/2021	10.23	Call	Bond Future	201.3200	0.2013	118.4200	0.1184	(41.178)	0	0	782
2021/10/05	R035	04/11/2021	13.82	Call	Bond Future	16,961.5900	16.9616	16,333.9700	16.3340	(3.700)	0	0	0
2021/10/05	R035	04/11/2021	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2021/10/05	R035	04/11/2021	12.51	Call	Bond Future	10,498.6000	10.4986	9,871.5600	9.8716	(5.973)	0	0	0
2021/10/05	R035	04/11/2021	12.51	Put	Bond Future	1.1100	0.0011	1.6900	0.0017	52.252	0	0	0
2021/10/05	R035	04/11/2021	12.52	Call	Bond Future	10,551.2100	10.5512	9,924.1300	9.9241	(5.943)	0	0	0
2021/10/05	R035	04/11/2021	12.52	Put	Bond Future	1.0500	0.0011	1.5900	0.0016	51.429	0	0	0
2021/10/05	R035	04/11/2021	11.20	Call	Bond Future	3,377.8300	3.3778	2,850.0600	2.8501	(15.625)	0	0	0
2021/10/05	R035	04/11/2021	11.75	Call	Bond Future	6,368.6500	6.3687	5,757.2000	5.7572	(9.601)	0	0	0
2021/10/05	R035	04/11/2021	10.26	Call	Bond Future	233.3500	0.2334	139.8400	0.1398	(40.073)	0	0	150
2021/10/05	R035	04/11/2021	10.26	Put	Bond Future	3,083.3500	3.0833	3,617.4600	3.6175	17.322	0	0	0
2021/10/05	R035	03/02/2022	11.39	Call	Bond Future	4,107.2600	4.1073	3,670.6800	3.6707	(10.629)	0	0	0
2021/10/05	R035	03/02/2022	11.39	Put	Bond Future	1,262.3200	1.2623	1,459.7800	1.4598	15.643	0	0	683
2021/10/05	R035	03/02/2022	11.73	Call	Bond Future	5,623.3000	5.6233	5,125.2900	5.1253	(8.856)	0	0	0
2021/10/05	R035	03/02/2022	11.73	Put	Bond Future	815.7600	0.8158	951.7900	0.9518	16.675	0	0	280
2021/10/05	R035	03/02/2022	11.28	Call	Bond Future	3,647.0600	3.6471	3,234.4400	3.2344	(11.314)	0	0	0
2021/10/05	R035	03/02/2022	11.28	Put	Bond Future	1,451.8600	1.4519	1,673.2800	1.6733	15.251	0	0	200
2021/10/05	R035	03/02/2022	11.33	Put	Bond Future	1,362.5400	1.3625	1,572.8200	1.5728	15.433	0	0	500
2021/10/05	R035	03/02/2022	11.11	Call	Bond Future	2,982.0000	2.9820	2,610.3500	2.6104	(12.463)	0	0	0
2021/10/05	R035	03/02/2022	11.22	Call	Bond Future	3,405.5000	3.4055	3,006.8100	3.0068	(11.707)	0	0	0
2021/10/05	R035	03/02/2022	11.22	Put	Bond Future	1,567.8100	1.5678	1,803.1600	1.8032	15.011	0	0	0
2021/10/05	R035	03/02/2022	11.23	Call	Bond Future	3,445.0800	3.4451	3,044.0300	3.0440	(11.641)	0	0	0
2021/10/05	R035	03/02/2022	11.23	Put	Bond Future	1,547.6500	1.5476	1,780.6400	1.7806	15.054	0	0	0
2021/10/05	R035	03/02/2022	10.65	Call	Bond Future	1,527.3000	1.5273	1,281.1600	1.2812	(16.116)	0	0	0
2021/10/05	R035	03/02/2022	11.03	Call	Bond Future	2,688.5100	2.6885	2,337.5600	2.3376	(13.054)	0	0	0
2021/10/05	R035	03/02/2022	11.05	Put	Bond Future	1,947.9500	1.9479	2,225.7900	2.2258	14.263	0	0	1,600
2021/10/05	R035	03/02/2022	10.34	Call	Bond Future	839.0100	0.8390	677.3500	0.6773	(19.268)	0	0	0
2021/10/05	R035	03/02/2022	10.34	Put	Bond Future	4,507.7600	4.5078	4,980.1400	4.9801	10.479	0	0	500
2021/10/05	R035	03/02/2022	10.35	Call	Bond Future	857.6500	0.8577	693.3900	0.6934	(19.152)	0	0	1,600
2021/10/05	R035	03/02/2022	10.35	Put	Bond Future	4,460.9600	4.4610	4,930.7400	4.9307	10.531	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
2021/10/05	R035	03/02/2022	10.61	Call	Bond Future	1,425.8900	1.4259	1,190.9200	1.1909	(16.479)	0	0	0
2021/10/05	R035	03/02/2022	10.61	Put	Bond Future	3,351.4100	3.3514	3,750.4800	3.7505	11.908	0	0	200
2021/10/05	R035	03/02/2022	10.24	Put	Bond Future	4,993.9100	4.9939	5,491.5200	5.4915	9.964	0	0	0
2021/10/05	R035	03/02/2022	10.26	Call	Bond Future	699.5200	0.6995	558.1500	0.5581	(20.210)	0	0	200
2021/10/05	R035	03/02/2022	10.26	Put	Bond Future	4,894.2800	4.8943	5,386.9500	5.3870	10.066	0	0	0
2021/10/05	R035	03/02/2022	9.92	Call	Bond Future	276.4100	0.2764	207.7500	0.2077	(24.840)	0	0	200
2021/10/05	R035	03/02/2022	9.92	Put	Bond Future	6,756.4600	6.7565	7,321.8400	7.3218	8.368	0	0	0
2021/10/05	R035	03/02/2022			Bond Future	10.9173	89.8984	11.0207	89.2644	0.947	0.0000	0.0000	0
2021/10/05	R035	03/02/2022	11.88	Call	Bond Future	6,320.7000	6.3207	5,801.0400	5.8010	(8.222)	0	0	0
2021/10/05	R035	03/02/2022	11.88	Put	Bond Future	668.7600	0.6688	783.1400	0.7831	17.103	0	0	1,800
2021/10/05	R035	03/02/2022	11.24	Call	Bond Future	3,484.8300	3.4848	3,081.4200	3.0814	(11.576)	0	0	0
2021/10/05	R035	03/02/2022	11.24	Put	Bond Future	1,527.7300	1.5277	1,758.3600	1.7584	15.096	0	0	0
2021/10/05	R035	03/02/2022	11.33	Call	Bond Future	3,853.9900	3.8540	3,430.2300	3.4302	(10.995)	0	0	0
2021/10/05	R035	03/02/2022	11.11	Put	Bond Future	1,805.5200	1.8055	2,067.9100	2.0679	14.533	0	0	200
2021/10/05	R035	03/02/2022	10.65	Put	Bond Future	3,198.7000	3.1987	3,586.6000	3.5866	12.127	0	0	683
2021/10/05	R035	03/02/2022	11.03	Put	Bond Future	1,997.6300	1.9976	2,280.7200	2.2807	14.171	0	0	280
2021/10/05	R035	03/02/2022	11.05	Call	Bond Future	2,760.6100	2.7606	2,404.4100	2.4044	(12.903)	0	0	0
2021/10/05	R035	03/02/2022	10.10	Call	Bond Future	466.9000	0.4669	362.9300	0.3629	(22.268)	0	0	280
2021/10/05	R035	03/02/2022	10.10	Put	Bond Future	5,726.9500	5.7270	6,257.0200	6.2570	9.256	0	0	0
2021/10/05	R035	03/02/2022	10.24	Call	Bond Future	666.9700	0.6670	530.5400	0.5305	(20.455)	0	0	500
2021/10/05	R035	03/02/2022	9.70	Call	Bond Future	135.7500	0.1357	97.7500	0.0978	(27.993)	0	0	683
2021/10/05	R035	03/02/2022	9.70	Put	Bond Future	8,138.5700	8.1386	8,734.6100	8.7346	7.324	0	0	0
2021/10/05	R035	05/05/2022	11.63	Call	Bond Future	4,710.7300	4.7107	4,283.7900	4.2838	(9.063)	0	0	0
2021/10/05	R035	05/05/2022	11.63	Put	Bond Future	1,790.8300	1.7908	2,009.6500	2.0097	12.219	0	0	0
2021/10/05	R035	05/05/2022	11.64	Call	Bond Future	4,750.6800	4.7507	4,322.0300	4.3220	(9.023)	0	0	0
2021/10/05	R035	05/05/2022	11.64	Put	Bond Future	1,773.8500	1.7738	1,990.9600	1.9910	12.239	0	0	0
2021/10/05	R035	05/05/2022			Bond Future	11.1302	86.4829	11.2386	85.8372	0.974	0.0000	0.0000	0
2021/10/05	R035	05/05/2022	11.65	Call	Bond Future	4,790.7300	4.7907	4,360.3700	4.3604	(8.983)	0	0	0
2021/10/05	R035	05/05/2022	11.65	Put	Bond Future	1,757.0300	1.7570	1,972.4300	1.9724	12.259	0	0	0
2021/10/05	R035	04/08/2022	10.73	Call	Bond Future	1,759.0100	1.7590	1,539.4600	1.5395	(12.481)	0	0	0
2021/10/05	R035	04/08/2022	10.73	Put	Bond Future	5,508.5800	5.5086	5,945.4100	5.9454	7.930	0	0	0
2021/10/05	R035	04/08/2022	11.13	Put	Bond Future	4,064.1600	4.0642	4,425.7100	4.4257	8.896	0	0	100
2021/10/05	R035	04/08/2022	9.84	Call	Bond Future	479.0300	0.4790	397.5300	0.3975	(17.014)	0	0	100
2021/10/05	R035	04/08/2022	9.84	Put	Bond Future	9,994.2800	9.9943	10,569.1600	10.5692	5.752	0	0	0
2021/10/05	R035	04/08/2022	10.64	Call	Bond Future	1,568.1800	1.5682	1,365.4100	1.3654	(12.930)	0	0	0
2021/10/05	R035	04/08/2022	10.64	Put	Bond Future	5,877.4400	5.8774	6,331.0500	6.3311	7.718	0	0	100
2021/10/05	R035	04/08/2022	10.72	Call	Bond Future	1,737.3400	1.7373	1,519.6500	1.5197	(12.530)	0	0	0
2021/10/05	R035	04/08/2022	10.72	Put	Bond Future	5,548.8500	5.5488	5,987.5400	5.9875	7.906	0	0	0
2021/10/05	R035	04/08/2022			Bond Future	11.3549	87.4830	11.4685	86.8266	1.000	0.0000	0.0000	0
2021/10/05	R035	04/08/2022	10.74	Call	Bond Future	1,781.1400	1.7811	1,559.6900	1.5597	(12.433)	0	0	0
2021/10/05	R035	04/08/2022	10.74	Put	Bond Future	5,468.8400	5.4688	5,903.7700	5.9038	7.953	0	0	0
2021/10/05	R035	04/08/2022	11.13	Call	Bond Future	2,741.5900	2.7416	2,446.7600	2.4468	(10.754)	0	0	0
2021/10/05	R186	04/11/2021		Call	Bond Future	15,249.5000	15.2495	14,963.8000	14.9638	(1.874)	0	0	0
2021/10/05	R186	04/11/2021		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/05	R186	04/11/2021	7.77	Call	Bond Future	653.5300	0.6535	515.3500	0.5153	(21.144)	0	0	0
2021/10/05	R186	04/11/2021	8.09	Call	Bond Future	1,546.3600	1.5464	1,325.4100	1.3254	(14.288)	0	0	0
2021/10/05	R186	04/11/2021	8.09	Put	Bond Future	256.7700	0.2568	321.5200	0.3215	25.217	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
2021/10/05	R186	04/11/2021	8.10	Call	Bond Future	1,580.2900		1.5803	1,357.3000	1.3573	(14.111)	0	0	0
2021/10/05	R186	04/11/2021	8.10	Put	Bond Future	246.9600		0.2470	309.6700	0.3097	25.393	0	0	0
2021/10/05	R186	04/11/2021			Bond Future	7.7974		115.2495	7.8619	114.9638	0.827	0.0000	0.0000	64,054
2021/10/05	R186	04/11/2021	7.77	Put	Bond Future	775.4100		0.7754	922.9300	0.9229	19.025	0	0	15,177
2021/10/05	R186	04/11/2021	8.11	Call	Bond Future	1,614.5200		1.6145	1,389.5300	1.3895	(13.935)	0	0	0
2021/10/05	R186	04/11/2021	8.11	Put	Bond Future	237.4600		0.2375	298.1700	0.2982	25.566	0	0	0
2021/10/05	R186	04/11/2021	8.77	Call	Bond Future	4,225.9500		4.2260	3,943.8300	3.9438	(6.676)	0	0	0
2021/10/05	R186	04/11/2021	8.77	Put	Bond Future	10.7700		0.0108	14.3500	0.0144	33.240	0	0	15,177
2021/10/05	R186	03/02/2022	7.30	Call	Bond Future	379.1800		0.3792	321.6000	0.3216	(15.185)	0	0	0
2021/10/05	R186	03/02/2022	7.30	Put	Bond Future	3,429.0200		3.4290	3,659.5600	3.6596	6.723	0	0	0
2021/10/05	R186	03/02/2022			Bond Future	8.0126		111.2546	8.0812	110.9665	0.856	0.0000	0.0000	0
2021/10/05	R186	03/02/2022	7.28	Call	Bond Future	362.4100		0.3624	306.8200	0.3068	(15.339)	0	0	0
2021/10/05	R186	03/02/2022	7.28	Put	Bond Future	3,499.3600		3.4994	3,731.8900	3.7319	6.645	0	0	0
2021/10/05	R186	03/02/2022	7.29	Call	Bond Future	370.6300		0.3706	314.0600	0.3141	(15.263)	0	0	0
2021/10/05	R186	03/02/2022	7.29	Put	Bond Future	3,464.0200		3.4640	3,695.5700	3.6956	6.684	0	0	0
2021/10/05	R186	05/05/2022	8.32	Call	Bond Future	2,038.4800		2.0385	1,878.4700	1.8785	(7.849)	0	0	0
2021/10/05	R186	05/05/2022	8.32	Put	Bond Future	1,703.9300		1.7039	1,840.8700	1.8409	8.037	0	0	0
2021/10/05	R186	05/05/2022	7.28	Call	Bond Future	451.9000		0.4519	394.7200	0.3947	(12.653)	0	0	435
2021/10/05	R186	05/05/2022	7.28	Put	Bond Future	4,337.1300		4.3371	4,576.9000	4.5769	5.528	0	0	0
2021/10/05	R186	05/05/2022	7.48	Call	Bond Future	650.7900		0.6508	575.8800	0.5759	(11.511)	0	0	3,600
2021/10/05	R186	05/05/2022	7.48	Put	Bond Future	3,708.7800		3.7088	3,930.8200	3.9308	5.987	0	0	0
2021/10/05	R186	05/05/2022			Bond Future	8.2357		112.5697	8.3105	112.2727	0.908	0.0000	0.0000	0
2021/10/05	R186	05/05/2022	8.64	Call	Bond Future	2,822.3100		2.8223	2,632.0400	2.6320	(6.742)	0	0	0
2021/10/05	R186	05/05/2022	8.64	Put	Bond Future	1,229.3400		1.2293	1,336.0200	1.3360	8.678	0	0	4,035
2021/10/05	R186	05/05/2022	7.88	Call	Bond Future	1,196.7200		1.1967	1,082.0800	1.0821	(9.580)	0	0	435
2021/10/05	R186	05/05/2022	7.88	Put	Bond Future	2,622.8900		2.6229	2,805.2000	2.8052	6.951	0	0	0
2021/10/05	R186	05/05/2022	8.30	Call	Bond Future	1,993.7600		1.9938	1,835.7500	1.8357	(7.925)	0	0	0
2021/10/05	R186	05/05/2022	8.30	Put	Bond Future	1,738.4700		1.7385	1,877.4100	1.8774	7.992	0	0	0
2021/10/05	R186	05/05/2022	8.31	Call	Bond Future	2,015.8900		2.0159	1,856.8800	1.8569	(7.888)	0	0	0
2021/10/05	R186	05/05/2022	8.31	Put	Bond Future	1,720.9600		1.7210	1,858.9000	1.8589	8.015	0	0	0
2021/10/05	R186	05/05/2022	6.73	Call	Bond Future	152.4500		0.1524	128.7500	0.1288	(15.546)	0	0	3,600
2021/10/05	R186	05/05/2022	6.73	Put	Bond Future	6,352.3500		6.3524	6,625.6000	6.6256	4.302	0	0	0
2021/10/05	R186	04/08/2022	8.15	Call	Bond Future	1,508.2500		1.5082	1,382.3500	1.3824	(8.347)	0	0	0
2021/10/05	R186	04/08/2022	8.15	Put	Bond Future	2,753.7900		2.7538	2,932.2000	2.9322	6.479	0	0	0
2021/10/05	R186	04/08/2022			Bond Future	8.4797		108.6060	8.5609	108.3017	0.958	0.0000	0.0000	0
2021/10/05	R186	04/08/2022	8.14	Call	Bond Future	1,491.6800		1.4917	1,366.6700	1.3667	(8.380)	0	0	0
2021/10/05	R186	04/08/2022	8.14	Put	Bond Future	2,775.2900		2.7753	2,954.5900	2.9546	6.461	0	0	0
2021/10/05	R186	04/08/2022	8.13	Call	Bond Future	1,475.2200		1.4752	1,351.1100	1.3511	(8.413)	0	0	0
2021/10/05	R186	04/08/2022	8.13	Put	Bond Future	2,796.9100		2.7969	2,977.1100	2.9771	6.443	0	0	0
2021/10/05	R197	04/11/2021			Bond Future	327.9614		327.9614	328.3078	328.3078	0.106	0.0000	0.0000	1,292
2021/10/05	R197	03/02/2022			Bond Future	323.4671		323.4671	323.8198	323.8198	0.109	0.0000	0.0000	0
2021/10/05	R197	05/05/2022			Bond Future	327.3667		327.3667	327.7079	327.7079	0.104	0.0000	0.0000	0
2021/10/05	R197	04/08/2022			Bond Future	323.0414		323.0414	323.3751	323.3751	0.103	0.0000	0.0000	0
2021/10/05	R202	04/11/2021			Bond Future	241.2741		241.2741	241.9360	241.9360	0.274	0.0000	0.0000	8,374
2021/10/05	R202	03/02/2022			Bond Future	239.6524		239.6524	240.3233	240.3233	0.280	0.0000	0.0000	0
2021/10/05	R202	05/05/2022			Bond Future	242.5412		242.5412	243.2087	243.2087	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
2021/10/05	R202	04/08/2022			Bond Future	241.0951	241.0951	241.7624	241.7624	0.277	0.0000	0.0000	0
2021/10/05	R209	04/11/2021	10.00	Call	Bond Future	50.8800	0.0509	25.3600	0.0254	(50.157)	0	0	0
2021/10/05	R209	04/11/2021	10.00	Put	Bond Future	3,866.3100	3.8663	4,387.3600	4.3874	13.477	0	0	3,100
2021/10/05	R209	04/11/2021	10.25	Put	Bond Future	2,555.7500	2.5557	3,016.4300	3.0164	18.025	0	0	9,250
2021/10/05	R209	04/11/2021	12.19	Call	Bond Future	7,750.6600	7.7507	7,205.8500	7.2059	(7.029)	0	0	0
2021/10/05	R209	04/11/2021	12.19	Put	Bond Future	3.4000	0.0034	5.1600	0.0052	51.765	0	0	0
2021/10/05	R209	04/11/2021	10.50	Call	Bond Future	594.3300	0.5943	405.1500	0.4052	(31.831)	0	0	0
2021/10/05	R209	04/11/2021	12.00	Call	Bond Future	6,863.2800	6.8633	6,320.7900	6.3208	(7.904)	0	0	0
2021/10/05	R209	04/11/2021	12.00	Put	Bond Future	8.1500	0.0082	12.2300	0.0122	50.061	0	0	9,000
2021/10/05	R209	04/11/2021	12.17	Call	Bond Future	7,657.9900	7.6580	7,113.3400	7.1133	(7.112)	0	0	0
2021/10/05	R209	04/11/2021			Bond Future	10.6633	68.5671	10.7626	68.0205	0.932	0.0000	0.0000	34,323
2021/10/05	R209	04/11/2021	9.50	Call	Bond Future	1.0100	0.0010	0.3300	0.0003	(67.327)	0	0	6,000
2021/10/05	R209	04/11/2021	9.50	Put	Bond Future	6,895.3500	6.8953	7,441.2400	7.4412	7.917	0	0	0
2021/10/05	R209	04/11/2021	10.25	Call	Bond Future	213.2700	0.2133	127.3800	0.1274	(40.273)	0	0	0
2021/10/05	R209	04/11/2021	12.18	Call	Bond Future	7,704.3500	7.7043	7,159.6100	7.1596	(7.071)	0	0	0
2021/10/05	R209	04/11/2021	12.18	Put	Bond Future	3.5700	0.0036	5.4000	0.0054	51.261	0	0	0
2021/10/05	R209	04/11/2021	10.50	Put	Bond Future	1,506.2600	1.5063	1,863.6500	1.8637	23.727	0	0	150
2021/10/05	R209	04/11/2021	12.17	Put	Bond Future	3.7400	0.0037	5.6600	0.0057	51.337	0	0	0
2021/10/05	R209	03/02/2022	11.03	Call	Bond Future	2,494.2600	2.4943	2,172.8100	2.1728	(12.888)	0	0	0
2021/10/05	R209	03/02/2022	11.03	Put	Bond Future	1,553.4100	1.5534	1,784.2400	1.7842	14.860	0	0	0
2021/10/05	R209	03/02/2022	11.02	Call	Bond Future	2,461.9100	2.4619	2,142.7600	2.1428	(12.964)	0	0	0
2021/10/05	R209	03/02/2022	11.02	Put	Bond Future	1,573.9400	1.5739	1,807.0700	1.8071	14.812	0	0	0
2021/10/05	R209	03/02/2022			Bond Future	10.8538	69.3324	10.9568	68.7801	0.949	0.0000	0.0000	0
2021/10/05	R209	03/02/2022	11.04	Call	Bond Future	2,526.7900	2.5268	2,203.0600	2.2031	(12.812)	0	0	0
2021/10/05	R209	03/02/2022	11.04	Put	Bond Future	1,533.1100	1.5331	1,761.6600	1.7617	14.908	0	0	0
2021/10/05	R209	05/05/2022	11.44	Call	Bond Future	3,691.0100	3.6910	3,332.8900	3.3329	(9.702)	0	0	0
2021/10/05	R209	05/05/2022	11.44	Put	Bond Future	1,656.0800	1.6561	1,859.9800	1.8600	12.312	0	0	0
2021/10/05	R209	05/05/2022	11.43	Call	Bond Future	3,657.6900	3.6577	3,301.2200	3.3012	(9.746)	0	0	0
2021/10/05	R209	05/05/2022	11.43	Put	Bond Future	1,673.0800	1.6731	1,878.6300	1.8786	12.286	0	0	0
2021/10/05	R209	05/05/2022			Bond Future	11.0443	67.0104	11.1518	66.4484	0.974	0.0000	0.0000	0
2021/10/05	R209	05/05/2022	11.45	Call	Bond Future	3,724.2500	3.7243	3,364.4900	3.3645	(9.660)	0	0	0
2021/10/05	R209	05/05/2022	11.45	Put	Bond Future	1,639.0500	1.6391	1,841.3100	1.8413	12.340	0	0	0
2021/10/05	R209	04/08/2022	10.58	Call	Bond Future	1,460.3400	1.4603	1,275.0100	1.2750	(12.691)	0	0	0
2021/10/05	R209	04/08/2022	10.58	Put	Bond Future	4,976.3300	4.9763	5,362.0400	5.3620	7.751	0	0	0
2021/10/05	R209	04/08/2022	10.57	Put	Bond Future	5,013.0700	5.0131	5,400.4100	5.4004	7.727	0	0	0
2021/10/05	R209	04/08/2022			Bond Future	11.2411	67.7856	11.3532	67.2146	0.997	0.0000	0.0000	0
2021/10/05	R209	04/08/2022	10.59	Call	Bond Future	1,478.9400	1.4789	1,291.9700	1.2920	(12.642)	0	0	0
2021/10/05	R209	04/08/2022	10.59	Put	Bond Future	4,939.8000	4.9398	5,323.8700	5.3239	7.775	0	0	0
2021/10/05	R209	04/08/2022	10.57	Call	Bond Future	1,441.8800	1.4419	1,258.1800	1.2582	(12.740)	0	0	0
2021/10/05	R210	04/11/2021			Bond Future	212.8776	212.8776	213.1916	213.1916	0.148	0.0000	0.0000	1,486
2021/10/05	R210	03/02/2022			Bond Future	215.3062	215.3062	215.6253	215.6253	0.148	0.0000	0.0000	0
2021/10/05	R210	05/05/2022			Bond Future	215.0442	215.0442	215.3564	215.3564	0.145	0.0000	0.0000	0
2021/10/05	R210	04/08/2022			Bond Future	217.7112	217.7112	218.0205	218.0205	0.142	0.0000	0.0000	0
2021/10/05	R212	04/11/2021			Bond Future	175.4480	175.4480	175.5022	175.5022	0.031	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
2021/10/05	R213	04/11/2021	11.09	Put	Bond Future	9.1700	0.0092	14.7300	0.0147	60.632	0	0	0
2021/10/05	R213	04/11/2021	11.10	Put	Bond Future	8.7300	0.0087	14.0400	0.0140	60.825	0	0	0
2021/10/05	R213	04/11/2021	11.11	Call	Bond Future	6,415.0200	6.4150	5,840.0500	5.8400	(8.963)	0	0	0
2021/10/05	R213	04/11/2021			Bond Future	9.8417	84.2684	9.9512	83.6883	1.113	0.0000	0.0000	10,292
2021/10/05	R213	04/11/2021	11.09	Call	Bond Future	6,319.9400	6.3199	5,745.4600	5.7455	(9.090)	0	0	0
2021/10/05	R213	04/11/2021	11.10	Call	Bond Future	6,367.4800	6.3675	5,792.7500	5.7927	(9.026)	0	0	0
2021/10/05	R213	04/11/2021	11.11	Put	Bond Future	8.3200	0.0083	13.3900	0.0134	60.938	0	0	0
2021/10/05	R213	03/02/2022	10.60	Put	Bond Future	899.0800	0.8991	1,067.5600	1.0676	18.739	0	0	430
2021/10/05	R213	03/02/2022	10.67	Call	Bond Future	3,897.9900	3.8980	3,467.5900	3.4676	(11.042)	0	0	0
2021/10/05	R213	03/02/2022	10.67	Put	Bond Future	816.1500	0.8161	971.6800	0.9717	19.057	0	0	220
2021/10/05	R213	03/02/2022	10.00	Call	Bond Future	1,730.4100	1.7304	1,452.7100	1.4527	(16.048)	0	0	0
2021/10/05	R213	03/02/2022	10.00	Put	Bond Future	2,024.8800	2.0249	2,333.1100	2.3331	15.222	0	0	430
2021/10/05	R213	03/02/2022	9.98	Call	Bond Future	1,679.4300	1.6794	1,406.9600	1.4070	(16.224)	0	0	0
2021/10/05	R213	03/02/2022	9.98	Put	Bond Future	2,077.5300	2.0775	2,390.9900	2.3910	15.088	0	0	0
2021/10/05	R213	03/02/2022	9.22	Put	Bond Future	4,819.1900	4.8192	5,316.4000	5.3164	10.317	0	0	0
2021/10/05	R213	03/02/2022	9.58	Put	Bond Future	3,339.7300	3.3397	3,756.8000	3.7568	12.488	0	0	200
2021/10/05	R213	03/02/2022	8.63	Call	Bond Future	67.2000	0.0672	45.7500	0.0458	(31.920)	0	0	200
2021/10/05	R213	03/02/2022	8.63	Put	Bond Future	7,864.9700	7.8650	8,429.4500	8.4295	7.177	0	0	0
2021/10/05	R213	03/02/2022	8.80	Call	Bond Future	109.0400	0.1090	76.0600	0.0761	(30.246)	0	0	102
2021/10/05	R213	03/02/2022	8.80	Put	Bond Future	6,929.4600	6.9295	7,482.4100	7.4824	7.980	0	0	0
2021/10/05	R213	03/02/2022			Bond Future	10.0570	85.2089	10.1712	84.6230	1.136	0.0000	0.0000	0
2021/10/05	R213	03/02/2022	10.25	Call	Bond Future	2,436.8100	2.4368	2,095.6900	2.0957	(13.999)	0	0	0
2021/10/05	R213	03/02/2022	10.25	Put	Bond Future	1,450.0300	1.4500	1,694.8400	1.6948	16.883	0	0	102
2021/10/05	R213	03/02/2022	10.60	Call	Bond Future	3,636.6600	3.6367	3,219.2100	3.2192	(11.479)	0	0	0
2021/10/05	R213	03/02/2022	10.15	Call	Bond Future	2,139.6200	2.1396	1,823.3200	1.8233	(14.783)	0	0	0
2021/10/05	R213	03/02/2022	10.15	Put	Bond Future	1,662.2300	1.6622	1,931.8600	1.9319	16.221	0	0	200
2021/10/05	R213	03/02/2022	10.17	Call	Bond Future	2,197.6200	2.1976	1,876.3000	1.8763	(14.621)	0	0	0
2021/10/05	R213	03/02/2022	10.17	Put	Bond Future	1,618.0200	1.6180	1,882.6300	1.8826	16.354	0	0	220
2021/10/05	R213	03/02/2022	9.96	Call	Bond Future	1,629.3000	1.6293	1,362.0600	1.3621	(16.402)	0	0	0
2021/10/05	R213	03/02/2022	9.96	Put	Bond Future	2,131.1900	2.1312	2,449.8800	2.4499	14.954	0	0	0
2021/10/05	R213	03/02/2022	9.97	Call	Bond Future	1,654.3600	1.6544	1,384.5000	1.3845	(16.312)	0	0	0
2021/10/05	R213	03/02/2022	9.97	Put	Bond Future	2,104.3300	2.1043	2,420.4000	2.4204	15.020	0	0	0
2021/10/05	R213	03/02/2022	9.22	Call	Bond Future	355.8600	0.3559	267.1400	0.2671	(24.931)	0	0	430
2021/10/05	R213	03/02/2022	9.58	Call	Bond Future	833.3900	0.8334	664.5300	0.6645	(20.262)	0	0	0
2021/10/05	R213	03/02/2022	9.76	Call	Bond Future	1,175.4700	1.1755	960.5400	0.9605	(18.285)	0	0	0
2021/10/05	R213	03/02/2022	9.76	Put	Bond Future	2,724.6200	2.7246	3,095.6200	3.0956	13.617	0	0	102
2021/10/05	R213	03/02/2022	9.15	Call	Bond Future	292.7600	0.2928	216.7900	0.2168	(25.950)	0	0	220
2021/10/05	R213	03/02/2022	9.15	Put	Bond Future	5,143.3400	5.1433	5,653.3000	5.6533	9.915	0	0	0
2021/10/05	R213	05/05/2022	10.63	Call	Bond Future	3,491.5300	3.4915	3,122.3500	3.1224	(10.574)	0	0	0
2021/10/05	R213	05/05/2022	10.65	Put	Bond Future	1,671.4900	1.6715	1,895.7400	1.8957	13.416	0	0	0
2021/10/05	R213	05/05/2022			Bond Future	10.2671	82.6840	10.3871	82.0871	1.169	0.0000	0.0000	0
2021/10/05	R213	05/05/2022	10.63	Put	Bond Future	1,704.0500	1.7041	1,931.7500	1.9318	13.362	0	0	0
2021/10/05	R213	05/05/2022	10.64	Call	Bond Future	3,523.7200	3.5237	3,152.8100	3.1528	(10.526)	0	0	0
2021/10/05	R213	05/05/2022	10.64	Put	Bond Future	1,687.7000	1.6877	1,913.6700	1.9137	13.389	0	0	0
2021/10/05	R213	05/05/2022	10.65	Call	Bond Future	3,556.0000	3.5560	3,183.3700	3.1834	(10.479)	0	0	0
2021/10/05	R213	04/08/2022	9.88	Call	Bond Future	1,492.8300	1.4928	1,289.5600	1.2896	(13.616)	0	0	0
2021/10/05	R213	04/08/2022	9.89	Call	Bond Future	1,510.8700	1.5109	1,305.9000	1.3059	(13.566)	0	0	0
2021/10/05	R213	04/08/2022	9.90	Put	Bond Future	4,452.3500	4.4524	4,852.5800	4.8526	8.989	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
2021/10/05	R213	04/08/2022			Bond Future	10.4904	83.6437	10.6164	83.0368	1.201	0.0000	0.0000	0
2021/10/05	R213	04/08/2022	9.88	Put	Bond Future	4,517.5200	4.5175	4,921.1500	4.9212	8.935	0	0	0
2021/10/05	R213	04/08/2022	9.89	Put	Bond Future	4,484.8500	4.4849	4,886.7800	4.8868	8.962	0	0	0
2021/10/05	R213	04/08/2022	9.90	Call	Bond Future	1,529.0500	1.5291	1,322.3800	1.3224	(13.516)	0	0	0
2021/10/05	R214	04/11/2021	12.46	Call	Bond Future	7,143.8200	7.1438	6,623.0400	6.6230	(7.290)	0	0	0
2021/10/05	R214	04/11/2021	12.46	Put	Bond Future	8.2400	0.0082	11.8600	0.0119	43.932	0	0	0
2021/10/05	R214	04/11/2021	12.47	Call	Bond Future	7,189.7300	7.1897	6,668.8100	6.6688	(7.245)	0	0	0
2021/10/05	R214	04/11/2021			Bond Future	11.0587	65.1732	11.1530	64.6488	0.853	0.0000	0.0000	17,781
2021/10/05	R214	04/11/2021	12.47	Put	Bond Future	7.9200	0.0079	11.4000	0.0114	43.939	0	0	0
2021/10/05	R214	04/11/2021	12.48	Call	Bond Future	7,235.5800	7.2356	6,714.5300	6.7145	(7.201)	0	0	0
2021/10/05	R214	04/11/2021	12.48	Put	Bond Future	7.6100	0.0076	10.9600	0.0110	44.021	0	0	0
2021/10/05	R214	03/02/2022	11.39	Put	Bond Future	1,697.6500	1.6976	1,926.0000	1.9260	13.451	0	0	0
2021/10/05	R214	03/02/2022	11.40	Put	Bond Future	1,676.4700	1.6765	1,902.6500	1.9026	13.491	0	0	0
2021/10/05	R214	03/02/2022	11.41	Call	Bond Future	2,512.4800	2.5125	2,206.6900	2.2067	(12.171)	0	0	0
2021/10/05	R214	03/02/2022			Bond Future	11.2509	65.9006	11.3488	65.3708	0.871	0.0000	0.0000	0
2021/10/05	R214	03/02/2022	11.39	Call	Bond Future	2,448.0600	2.4481	2,146.6000	2.1466	(12.314)	0	0	0
2021/10/05	R214	03/02/2022	11.40	Call	Bond Future	2,480.2600	2.4803	2,176.6300	2.1766	(12.242)	0	0	0
2021/10/05	R214	03/02/2022	11.41	Put	Bond Future	1,655.3800	1.6554	1,879.4000	1.8794	13.533	0	0	0
2021/10/05	R214	05/05/2022	11.73	Put	Bond Future	1,908.6000	1.9086	2,119.9200	2.1199	11.072	0	0	0
2021/10/05	R214	05/05/2022	11.74	Put	Bond Future	1,890.2100	1.8902	2,099.9200	2.0999	11.095	0	0	0
2021/10/05	R214	05/05/2022	11.75	Call	Bond Future	3,501.9400	3.5019	3,170.9100	3.1709	(9.453)	0	0	0
2021/10/05	R214	05/05/2022			Bond Future	11.4363	63.3998	11.5386	62.8607	0.895	0.0000	0.0000	0
2021/10/05	R214	05/05/2022	11.73	Call	Bond Future	3,436.8600	3.4369	3,109.0400	3.1090	(9.538)	0	0	0
2021/10/05	R214	05/05/2022	11.74	Call	Bond Future	3,469.4400	3.4694	3,140.0100	3.1400	(9.495)	0	0	0
2021/10/05	R214	05/05/2022	11.75	Put	Bond Future	1,871.8100	1.8718	2,079.9200	2.0799	11.118	0	0	0
2021/10/05	R214	04/08/2022	10.98	Put	Bond Future	4,980.8400	4.9808	5,349.1800	5.3492	7.395	0	0	0
2021/10/05	R214	04/08/2022	10.99	Call	Bond Future	1,489.3100	1.4893	1,308.3700	1.3084	(12.149)	0	0	0
2021/10/05	R214	04/08/2022			Bond Future	11.6304	64.1321	11.7371	63.5844	0.918	0.0000	0.0000	0
2021/10/05	R214	04/08/2022	10.97	Call	Bond Future	1,451.5700	1.4516	1,273.8400	1.2738	(12.244)	0	0	0
2021/10/05	R214	04/08/2022	10.97	Put	Bond Future	5,018.5700	5.0186	5,388.5000	5.3885	7.371	0	0	0
2021/10/05	R214	04/08/2022	10.98	Call	Bond Future	1,470.2600	1.4703	1,290.9400	1.2909	(12.196)	0	0	0
2021/10/05	R214	04/08/2022	10.99	Put	Bond Future	4,943.5500	4.9436	5,310.2700	5.3103	7.418	0	0	0
2021/10/05	R248	04/11/2021	10.20	Put	Bond Future	6,207.0300	6.2070	6,859.0300	6.8590	10.504	0	0	0
2021/10/05	R248	04/11/2021	12.85	Call	Bond Future	11,350.0000	11.3500	10,687.0300	10.6870	(5.841)	0	0	0
2021/10/05	R248	04/11/2021	12.85	Put	Bond Future	3.6900	0.0037	5.1300	0.0051	39.024	0	0	0
2021/10/05	R248	04/11/2021	10.80	Call	Bond Future	618.1700	0.6182	417.9000	0.4179	(32.397)	0	0	1,050
2021/10/05	R248	04/11/2021	10.80	Put	Bond Future	2,189.8000	2.1898	2,653.9400	2.6539	21.196	0	0	0
2021/10/05	R248	04/11/2021			Bond Future	11.0181	82.3046	11.1125	81.6402	0.857	0.0000	0.0000	168,101
2021/10/05	R248	04/11/2021	9.60	Call	Bond Future	0.1800	0.0002	0.0500	0.0001	(72.222)	0	0	0
2021/10/05	R248	04/11/2021	9.60	Put	Bond Future	11,260.5700	11.2606	11,924.8500	11.9248	5.899	0	0	0
2021/10/05	R248	04/11/2021	10.20	Call	Bond Future	23.0900	0.0231	10.6800	0.0107	(53.746)	0	0	1,050
2021/10/05	R248	04/11/2021	10.30	Call	Bond Future	45.8000	0.0458	22.7700	0.0228	(50.284)	0	0	0
2021/10/05	R248	04/11/2021	10.30	Put	Bond Future	5,430.2900	5.4303	6,071.6700	6.0717	11.811	0	0	0
2021/10/05	R248	04/11/2021	12.83	Call	Bond Future	11,242.2200	11.2422	10,579.3900	10.5794	(5.896)	0	0	0
2021/10/05	R248	04/11/2021	12.83	Put	Bond Future	4.0500	0.0041	5.6300	0.0056	39.012	0	0	0
2021/10/05	R248	04/11/2021	12.84	Call	Bond Future	11,296.1400	11.2961	10,633.2500	10.6333	(5.868)	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
2021/10/05	R248	04/11/2021	12.84	Put	Bond Future	3.8600	0.0039	5.3800	0.0054	39.378	0	0	0
2021/10/05	R248	03/02/2022	11.47	Call	Bond Future	3,540.2600	3.5403	3,125.1900	3.1252	(11.724)	0	0	0
2021/10/05	R248	03/02/2022	11.48	Call	Bond Future	3,583.3600	3.5834	3,165.6900	3.1657	(11.656)	0	0	0
2021/10/05	R248	03/02/2022	11.49	Put	Bond Future	1,733.9900	1.7340	1,985.0000	1.9850	14.476	0	0	0
2021/10/05	R248	03/02/2022	10.90	Call	Bond Future	0.0000	0.0000	1,258.8200	1.2588	100.000	0	0	900
2021/10/05	R248	03/02/2022	10.90	Put	Bond Future	0.0000	0.0000	4,103.9700	4.1040	100.000	0	0	0
2021/10/05	R248	03/02/2022	10.20	Put	Bond Future	0.0000	0.0000	8,384.8000	8.3848	100.000	0	0	0
2021/10/05	R248	03/02/2022	10.40	Call	Bond Future	0.0000	0.0000	383.7900	0.3838	100.000	0	0	100
2021/10/05	R248	03/02/2022	10.50	Call	Bond Future	636.4100	0.6364	504.7800	0.5048	(20.683)	0	0	0
2021/10/05	R248	03/02/2022	10.50	Put	Bond Future	5,785.4100	5.7854	6,325.0400	6.3250	9.327	0	0	0
2021/10/05	R248	03/02/2022	9.80	Call	Bond Future	77.9800	0.0780	55.3100	0.0553	(29.072)	0	0	0
2021/10/05	R248	03/02/2022	9.80	Put	Bond Future	10,907.5300	10.9075	11,556.1200	11.5561	5.946	0	0	0
2021/10/05	R248	03/02/2022	10.00	Call	Bond Future	139.1500	0.1391	101.0400	0.1010	(27.388)	0	0	1,300
2021/10/05	R248	03/02/2022	10.00	Put	Bond Future	9,280.3600	9.2804	9,913.5100	9.9135	6.822	0	0	0
2021/10/05	R248	03/02/2022			Bond Future	11.2088	83.2232	11.3071	82.5519	0.878	0.0000	0.0000	2,500
2021/10/05	R248	03/02/2022	11.47	Put	Bond Future	1,779.5600	1.7796	2,035.7500	2.0357	14.396	0	0	0
2021/10/05	R248	03/02/2022	11.48	Put	Bond Future	1,756.6300	1.7566	2,010.2200	2.0102	14.436	0	0	0
2021/10/05	R248	03/02/2022	11.49	Call	Bond Future	3,626.6400	3.6266	3,206.3900	3.2064	(11.588)	0	0	0
2021/10/05	R248	03/02/2022	10.70	Call	Bond Future	1,015.9800	1.0160	829.3500	0.8294	(18.369)	0	0	1,300
2021/10/05	R248	03/02/2022	10.70	Put	Bond Future	4,654.2400	4.6542	5,138.8700	5.1389	10.413	0	0	0
2021/10/05	R248	03/02/2022	11.00	Call	Bond Future	0.0000	0.0000	1,514.7900	1.5148	100.000	0	0	100
2021/10/05	R248	03/02/2022	11.00	Put	Bond Future	0.0000	0.0000	3,644.5900	3.6446	100.000	0	0	0
2021/10/05	R248	03/02/2022	10.20	Call	Bond Future	0.0000	0.0000	207.3700	0.2074	100.000	0	0	900
2021/10/05	R248	03/02/2022	10.40	Put	Bond Future	0.0000	0.0000	6,977.3900	6.9774	100.000	0	0	0
2021/10/05	R248	05/05/2022	11.79	Call	Bond Future	4,689.1100	4.6891	4,252.5400	4.2525	(9.310)	0	0	0
2021/10/05	R248	05/05/2022	11.79	Put	Bond Future	2,112.1700	2.1122	2,358.6800	2.3587	11.671	0	0	0
2021/10/05	R248	05/05/2022	11.80	Call	Bond Future	4,732.0000	4.7320	4,293.5000	4.2935	(9.267)	0	0	0
2021/10/05	R248	05/05/2022			Bond Future	11.3928	79.7919	11.4958	79.1089	0.904	0.0000	0.0000	0
2021/10/05	R248	05/05/2022	11.80	Put	Bond Future	2,092.1500	2.0922	2,336.7300	2.3367	11.690	0	0	0
2021/10/05	R248	05/05/2022	11.81	Call	Bond Future	4,775.0100	4.7750	4,334.5800	4.3346	(9.224)	0	0	0
2021/10/05	R248	05/05/2022	11.81	Put	Bond Future	2,072.3300	2.0723	2,314.9800	2.3150	11.709	0	0	0
2021/10/05	R248	04/08/2022	10.98	Call	Bond Future	1,883.5400	1.8835	1,650.8100	1.6508	(12.356)	0	0	0
2021/10/05	R248	04/08/2022	10.98	Put	Bond Future	5,996.7400	5.9967	6,457.9200	6.4579	7.691	0	0	0
2021/10/05	R248	04/08/2022	10.99	Call	Bond Future	1,907.6500	1.9076	1,672.8500	1.6728	(12.308)	0	0	0
2021/10/05	R248	04/08/2022	10.99	Put	Bond Future	5,949.8400	5.9498	6,408.9500	6.4089	7.716	0	0	0
2021/10/05	R248	04/08/2022			Bond Future	11.5857	80.7138	11.6936	80.0199	0.931	0.0000	0.0000	0
2021/10/05	R248	04/08/2022	11.00	Call	Bond Future	1,931.6700	1.9317	1,694.8000	1.6948	(12.262)	0	0	0
2021/10/05	R248	04/08/2022	11.00	Put	Bond Future	5,902.9500	5.9029	6,359.9900	6.3600	7.743	0	0	0

Total

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