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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/10/2021 TO 12/10/2021

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
2021/10/12	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	2025 04/11/2021			Bond Future	155.3212	155.3212	155.3641	155.3641	0.028	0.0000	0.0000	4,792
2021/10/12	2025 03/02/2022			Bond Future	155.5071	155.5071	155.5671	155.5671	0.039	0.0000	0.0000	852
2021/10/12	2025 05/05/2022			Bond Future	157.3716	157.3716	157.4320	157.4320	0.038	0.0000	0.0000	164
2021/10/12	2025 04/08/2022			Bond Future	157.6987	157.6987	157.7639	157.7639	0.041	0.0000	0.0000	0
2021/10/12	2029 04/11/2021			Bond Future	114.4147	114.4147	114.4881	114.4881	0.064	0.0000	0.0000	2,395
2021/10/12	2029 03/02/2022			Bond Future	115.7182	115.7182	115.8048	115.8048	0.075	0.0000	0.0000	2,415
2021/10/12	2029 05/05/2022			Bond Future	115.9060	115.9060	115.9933	115.9933	0.075	0.0000	0.0000	186

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/10/12	2029	04/08/2022			Bond Future	117.3389	117.3389	117.4303	117.4303	0.078	0.0000	0.0000	0
2021/10/12	2030	04/11/2021	8.27	Call	Bond Future	0.0500	0.0001	0.0400	0.0000	(20.000)	0	0	300
2021/10/12	2030	04/11/2021	8.27	Put	Bond Future	7,496.8300	7.4968	7,458.6900	7.4587	(0.509)	0	0	0
2021/10/12	2030	04/11/2021	8.77	Put	Bond Future	4,645.5000	4.6455	4,606.6000	4.6066	(0.837)	0	0	0
2021/10/12	2030	04/11/2021	11.44	Put	Bond Future	0.1000	0.0001	0.0600	0.0001	(40.000)	0	0	300
2021/10/12	2030	04/11/2021	10.60	Call	Bond Future	4,976.1000	4.9761	5,011.5300	5.0115	0.712	0	0	0
2021/10/12	2030	04/11/2021	10.60	Put	Bond Future	15.5800	0.0156	12.8800	0.0129	(17.330)	0	0	0
2021/10/12	2030	04/11/2021	11.26	Call	Bond Future	8,115.7100	8.1157	8,153.7400	8.1537	0.469	0	0	0
2021/10/12	2030	04/11/2021	9.35	Call	Bond Future	305.6900	0.3057	301.2300	0.3012	(1.459)	0	0	0
2021/10/12	2030	04/11/2021	9.35	Put	Bond Future	1,758.8300	1.7588	1,716.2400	1.7162	(2.421)	0	0	9,100
2021/10/12	2030	04/11/2021	10.59	Put	Bond Future	16.4300	0.0164	13.6000	0.0136	(17.225)	0	0	0
2021/10/12	2030	04/11/2021	9.20	Call	Bond Future	146.3100	0.1463	142.0000	0.1420	(2.946)	0	0	29
2021/10/12	2030	04/11/2021	9.30	Put	Bond Future	1,965.3900	1.9654	1,922.6500	1.9226	(2.175)	0	0	0
2021/10/12	2030	04/11/2021			Bond Future	9.6232	93.0904	9.6160	93.1285	(0.075)	0.0000	0.0000	93,315
2021/10/12	2030	04/11/2021	8.75	Call	Bond Future	6.3900	0.0064	5.7100	0.0057	(10.642)	0	0	3,250
2021/10/12	2030	04/11/2021	8.75	Put	Bond Future	4,756.6300	4.7566	4,717.8200	4.7178	(0.816)	0	0	0
2021/10/12	2030	04/11/2021	8.77	Call	Bond Future	7.5600	0.0076	6.7900	0.0068	(10.185)	0	0	300
2021/10/12	2030	04/11/2021	11.44	Call	Bond Future	8,949.7000	8.9497	8,987.7900	8.9878	0.426	0	0	0
2021/10/12	2030	04/11/2021	10.61	Call	Bond Future	5,024.2600	5.0243	5,059.8000	5.0598	0.707	0	0	0
2021/10/12	2030	04/11/2021	10.61	Put	Bond Future	14.7800	0.0148	12.1900	0.0122	(17.524)	0	0	0
2021/10/12	2030	04/11/2021	11.26	Put	Bond Future	0.3200	0.0003	0.2200	0.0002	(31.250)	0	0	29
2021/10/12	2030	04/11/2021	9.90	Call	Bond Future	1,781.6500	1.7816	1,795.5600	1.7956	0.781	0	0	29
2021/10/12	2030	04/11/2021	9.90	Put	Bond Future	339.3800	0.3394	315.1600	0.3152	(7.137)	0	0	0
2021/10/12	2030	04/11/2021	10.59	Call	Bond Future	4,927.9600	4.9280	4,963.2600	4.9633	0.716	0	0	0
2021/10/12	2030	04/11/2021	9.20	Put	Bond Future	2,409.9200	2.4099	2,367.4800	2.3675	(1.761)	0	0	0
2021/10/12	2030	04/11/2021	9.25	Call	Bond Future	190.5700	0.1906	186.0200	0.1860	(2.388)	0	0	0
2021/10/12	2030	04/11/2021	9.25	Put	Bond Future	2,183.0200	2.1830	2,140.3400	2.1403	(1.955)	0	0	5,000
2021/10/12	2030	04/11/2021	9.30	Call	Bond Future	243.1000	0.2431	238.4900	0.2385	(1.896)	0	0	0
2021/10/12	2030	03/02/2022	9.45	Call	Bond Future	970.0800	0.9701	979.2500	0.9792	0.945	0	0	0
2021/10/12	2030	03/02/2022	9.45	Put	Bond Future	3,020.4100	3.0204	2,981.0900	2.9811	(1.302)	0	0	0
2021/10/12	2030	03/02/2022	9.35	Call	Bond Future	799.4600	0.7995	807.0300	0.8070	0.947	0	0	0
2021/10/12	2030	03/02/2022	9.35	Put	Bond Future	3,374.6800	3.3747	3,333.7600	3.3338	(1.213)	0	0	101
2021/10/12	2030	03/02/2022	8.39	Call	Bond Future	69.4600	0.0695	69.8200	0.0698	0.518	0	0	101
2021/10/12	2030	03/02/2022	8.39	Put	Bond Future	7,883.2300	7.8832	7,835.1000	7.8351	(0.611)	0	0	0
2021/10/12	2030	03/02/2022	8.85	Call	Bond Future	242.3100	0.2423	244.4200	0.2444	0.871	0	0	1,000
2021/10/12	2030	03/02/2022	8.85	Put	Bond Future	5,500.0700	5.5001	5,453.6900	5.4537	(0.843)	0	0	0
2021/10/12	2030	03/02/2022			Bond Future	9.8477	90.1241	9.8382	90.1726	(0.097)	0.0000	0.0000	29,117
2021/10/12	2030	03/02/2022	10.85	Call	Bond Future	5,365.4500	5.3654	5,400.7300	5.4007	0.658	0	0	0
2021/10/12	2030	03/02/2022	10.85	Put	Bond Future	453.0300	0.4530	439.8200	0.4398	(2.916)	0	0	1,000
2021/10/12	2030	03/02/2022	9.60	Call	Bond Future	1,263.2000	1.2632	1,275.0400	1.2750	0.937	0	0	1,000
2021/10/12	2030	03/02/2022	9.60	Put	Bond Future	2,533.3300	2.5333	2,496.6800	2.4967	(1.447)	0	0	0
2021/10/12	2030	03/02/2022	9.78	Call	Bond Future	1,677.1000	1.6771	1,692.4800	1.6925	0.917	0	0	0
2021/10/12	2030	03/02/2022	9.78	Put	Bond Future	2,022.1300	2.0221	1,989.0200	1.9890	(1.637)	0	0	101
2021/10/12	2030	03/02/2022	9.43	Call	Bond Future	934.2100	0.9342	943.0500	0.9431	0.946	0	0	0
2021/10/12	2030	03/02/2022	9.43	Put	Bond Future	3,089.2100	3.0892	3,049.5600	3.0496	(1.283)	0	0	0
2021/10/12	2030	03/02/2022	9.44	Call	Bond Future	951.9400	0.9519	960.9500	0.9609	0.946	0	0	0
2021/10/12	2030	03/02/2022	9.44	Put	Bond Future	3,054.5900	3.0546	3,015.1100	3.0151	(1.292)	0	0	0

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2021/10/12	2030	05/05/2022	10.21	Call	Bond Future	2,707.9600	2.7080	2,729.3700	2.7294	0.791	0	0	0
2021/10/12	2030	05/05/2022	10.21	Put	Bond Future	2,069.9900	2.0700	2,042.6900	2.0427	(1.319)	0	0	0
2021/10/12	2030	05/05/2022	9.95	Call	Bond Future	2,042.3800	2.0424	2,059.6600	2.0597	0.846	0	0	0
2021/10/12	2030	05/05/2022	8.47	Call	Bond Future	184.0000	0.1840	185.8200	0.1858	0.989	0	0	1,073
2021/10/12	2030	05/05/2022	8.81	Put	Bond Future	6,857.8500	6.8578	6,812.7100	6.8127	(0.658)	0	0	0
2021/10/12	2030	05/05/2022	8.89	Put	Bond Future	6,481.7400	6.4817	6,437.1500	6.4372	(0.688)	0	0	0
2021/10/12	2030	05/05/2022	8.14	Call	Bond Future	93.4400	0.0934	94.3000	0.0943	0.920	0	0	1,800
2021/10/12	2030	05/05/2022	8.14	Put	Bond Future	10,286.2800	10.2863	10,238.4300	10.2384	(0.465)	0	0	0
2021/10/12	2030	05/05/2022			Bond Future	10.0793	91.1838	10.0694	91.2325	(0.099)	0.0000	0.0000	0
2021/10/12	2030	05/05/2022	10.20	Call	Bond Future	2,680.6800	2.6807	2,701.9300	2.7019	0.793	0	0	0
2021/10/12	2030	05/05/2022	10.20	Put	Bond Future	2,091.3100	2.0913	2,063.8500	2.0638	(1.313)	0	0	200
2021/10/12	2030	05/05/2022	11.04	Call	Bond Future	5,454.0300	5.4540	5,486.9100	5.4869	0.603	0	0	0
2021/10/12	2030	05/05/2022	11.04	Put	Bond Future	898.7800	0.8988	882.9500	0.8830	(1.761)	0	0	1,800
2021/10/12	2030	05/05/2022	9.35	Call	Bond Future	896.1300	0.8961	904.8400	0.9048	0.972	0	0	0
2021/10/12	2030	05/05/2022	9.35	Put	Bond Future	4,565.7000	4.5657	4,525.7000	4.5257	(0.876)	0	0	1,073
2021/10/12	2030	05/05/2022	9.95	Put	Bond Future	2,679.2300	2.6792	2,647.8000	2.6478	(1.173)	0	0	1,073
2021/10/12	2030	05/05/2022	10.19	Call	Bond Future	2,653.5300	2.6535	2,674.6200	2.6746	0.795	0	0	0
2021/10/12	2030	05/05/2022	10.19	Put	Bond Future	2,112.7900	2.1128	2,085.1700	2.0852	(1.307)	0	0	0
2021/10/12	2030	05/05/2022	8.47	Put	Bond Future	8,541.6200	8.5416	8,494.7300	8.4947	(0.549)	0	0	0
2021/10/12	2030	05/05/2022	8.81	Call	Bond Future	346.3900	0.3464	349.9600	0.3500	1.031	0	0	200
2021/10/12	2030	05/05/2022	8.89	Call	Bond Future	398.2100	0.3982	402.3300	0.4023	1.035	0	0	1,800
2021/10/12	2030	05/05/2022	7.73	Call	Bond Future	35.6200	0.0356	35.9100	0.0359	0.814	0	0	200
2021/10/12	2030	05/05/2022	7.73	Put	Bond Future	12,569.7900	12.5698	12,521.3700	12.5214	(0.385)	0	0	0
2021/10/12	2030	04/08/2022	9.56	Call	Bond Future	1,177.9900	1.1780	1,189.6600	1.1897	0.991	0	0	0
2021/10/12	2030	04/08/2022	9.56	Put	Bond Future	4,910.4000	4.9104	4,870.4800	4.8705	(0.813)	0	0	0
2021/10/12	2030	04/08/2022	10.95	Call	Bond Future	4,511.3200	4.5113	4,541.5800	4.5416	0.671	0	0	0
2021/10/12	2030	04/08/2022	10.95	Put	Bond Future	1,642.6500	1.6426	1,621.3200	1.6213	(1.299)	0	0	800
2021/10/12	2030	04/08/2022			Bond Future	10.3296	88.2362	10.3187	88.2878	(0.106)	0.0000	0.0000	0
2021/10/12	2030	04/08/2022	9.55	Call	Bond Future	1,162.4900	1.1625	1,174.0500	1.1741	0.994	0	0	0
2021/10/12	2030	04/08/2022	9.55	Put	Bond Future	4,944.7100	4.9447	4,904.6800	4.9047	(0.810)	0	0	0
2021/10/12	2030	04/08/2022	8.30	Call	Bond Future	173.6000	0.1736	175.6200	0.1756	1.164	0	0	800
2021/10/12	2030	04/08/2022	8.30	Put	Bond Future	10,461.0000	10.4610	10,411.4300	10.4114	(0.474)	0	0	0
2021/10/12	2030	04/08/2022	9.05	Call	Bond Future	574.6900	0.5747	581.0300	0.5810	1.103	0	0	800
2021/10/12	2030	04/08/2022	9.05	Put	Bond Future	6,891.6500	6.8916	6,846.4000	6.8464	(0.657)	0	0	0
2021/10/12	2030	04/08/2022	9.54	Call	Bond Future	1,147.1300	1.1471	1,158.5600	1.1586	0.996	0	0	0
2021/10/12	2030	04/08/2022	9.54	Put	Bond Future	4,979.1900	4.9792	4,939.0300	4.9390	(0.807)	0	0	0
2021/10/12	2032	04/11/2021	9.83	Call	Bond Future	151.1100	0.1511	177.7600	0.1778	17.636	0	0	700
2021/10/12	2032	04/11/2021	11.69	Call	Bond Future	7,888.2100	7.8882	8,134.1000	8.1341	3.117	0	0	0
2021/10/12	2032	04/11/2021	11.70	Call	Bond Future	7,938.8400	7.9388	8,184.7500	8.1848	3.098	0	0	0
2021/10/12	2032	04/11/2021	11.71	Put	Bond Future	0.7900	0.0008	0.4300	0.0004	(45.570)	0	0	0
2021/10/12	2032	04/11/2021			Bond Future	10.2323	88.3854	10.1896	88.6317	(0.417)	0.0000	0.0000	127,217
2021/10/12	2032	04/11/2021	9.33	Call	Bond Future	3.3400	0.0033	4.0400	0.0040	20.958	0	0	700
2021/10/12	2032	04/11/2021	9.33	Put	Bond Future	5,421.0200	5.4210	5,175.4300	5.1754	(4.530)	0	0	0
2021/10/12	2032	04/11/2021	9.83	Put	Bond Future	2,512.7000	2.5127	2,293.0600	2.2931	(8.741)	0	0	0
2021/10/12	2032	04/11/2021	11.69	Put	Bond Future	0.9000	0.0009	0.5000	0.0005	(44.444)	0	0	0
2021/10/12	2032	04/11/2021	11.70	Put	Bond Future	0.8400	0.0008	0.4600	0.0005	(45.238)	0	0	0
2021/10/12	2032	04/11/2021	11.71	Call	Bond Future	7,989.4400	7.9894	8,235.3700	8.2354	3.078	0	0	0

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2021/10/12	2032	04/11/2021	12.81	Call	Bond Future	13,299.8000	13.2998	13,546.0900	13.5461	1.852	0	0	0
2021/10/12	2032	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2021/10/12	2032	03/02/2022	11.13	Call	Bond Future	4,445.3600	4.4454	4,637.7800	4.6378	4.329	0	0	0
2021/10/12	2032	03/02/2022	11.13	Put	Bond Future	773.2400	0.7732	707.1500	0.7072	(8.547)	0	0	210
2021/10/12	2032	03/02/2022	10.65	Call	Bond Future	2,611.0400	2.6110	2,759.2000	2.7592	5.674	0	0	0
2021/10/12	2032	03/02/2022	10.65	Put	Bond Future	1,521.7100	1.5217	1,411.3600	1.4114	(7.252)	0	0	1,050
2021/10/12	2032	03/02/2022	10.66	Call	Bond Future	2,644.6200	2.6446	2,793.8600	2.7939	5.643	0	0	0
2021/10/12	2032	03/02/2022	10.66	Put	Bond Future	1,500.3800	1.5004	1,391.1100	1.3911	(7.283)	0	0	97
2021/10/12	2032	03/02/2022	10.45	Put	Bond Future	2,000.7100	2.0007	1,867.9300	1.8679	(6.637)	0	0	198
2021/10/12	2032	03/02/2022	10.53	Call	Bond Future	2,222.9900	2.2230	2,357.8500	2.3578	6.067	0	0	0
2021/10/12	2032	03/02/2022	10.53	Put	Bond Future	1,796.3100	1.7963	1,672.6600	1.6727	(6.884)	0	0	210
2021/10/12	2032	03/02/2022	10.35	Put	Bond Future	2,281.1000	2.2811	2,136.7200	2.1367	(6.329)	0	0	400
2021/10/12	2032	03/02/2022	10.42	Call	Bond Future	1,895.0600	1.8951	2,017.3300	2.0173	6.452	0	0	0
2021/10/12	2032	03/02/2022	10.42	Put	Bond Future	2,081.9100	2.0819	1,945.6700	1.9457	(6.544)	0	0	0
2021/10/12	2032	03/02/2022	10.43	Call	Bond Future	1,923.7400	1.9237	2,047.1600	2.0472	6.416	0	0	0
2021/10/12	2032	03/02/2022	10.43	Put	Bond Future	2,054.5700	2.0546	1,919.4800	1.9195	(6.575)	0	0	0
2021/10/12	2032	03/02/2022	9.81	Call	Bond Future	567.1000	0.5671	620.3500	0.6203	9.390	0	0	0
2021/10/12	2032	03/02/2022	9.81	Put	Bond Future	4,265.0300	4.2650	4,059.7700	4.0598	(4.813)	0	0	198
2021/10/12	2032	03/02/2022	9.90	Put	Bond Future	3,875.7800	3.8758	3,679.8900	3.6799	(5.054)	0	0	900
2021/10/12	2032	03/02/2022	9.58	Call	Bond Future	295.6400	0.2956	328.0300	0.3280	10.956	0	0	400
2021/10/12	2032	03/02/2022	9.58	Put	Bond Future	5,366.7900	5.3668	5,140.6700	5.1407	(4.213)	0	0	0
2021/10/12	2032	03/02/2022	9.67	Call	Bond Future	387.4900	0.3875	427.4400	0.4274	10.310	0	0	0
2021/10/12	2032	03/02/2022	8.91	Put	Bond Future	9,274.8200	9.2748	9,022.0100	9.0220	(2.726)	0	0	0
2021/10/12	2032	03/02/2022			Bond Future	10.4534	89.3705	10.4072	89.6290	(0.442)	0.0000	0.0000	79,021
2021/10/12	2032	03/02/2022	10.95	Call	Bond Future	3,712.6900	3.7127	3,890.4500	3.8905	4.788	0	0	0
2021/10/12	2032	03/02/2022	10.95	Put	Bond Future	996.5800	0.9966	915.8300	0.9158	(8.103)	0	0	400
2021/10/12	2032	03/02/2022	10.90	Call	Bond Future	3,517.8100	3.5178	3,691.0600	3.6911	4.925	0	0	0
2021/10/12	2032	03/02/2022	10.90	Put	Bond Future	1,069.9000	1.0699	984.6400	0.9846	(7.969)	0	0	900
2021/10/12	2032	03/02/2022	10.44	Call	Bond Future	1,952.6500	1.9526	2,077.2200	2.0772	6.380	0	0	0
2021/10/12	2032	03/02/2022	10.44	Put	Bond Future	2,027.5100	2.0275	1,893.5700	1.8936	(6.606)	0	0	0
2021/10/12	2032	03/02/2022	10.45	Call	Bond Future	1,981.7700	1.9818	2,107.5000	2.1075	6.344	0	0	0
2021/10/12	2032	03/02/2022	10.35	Call	Bond Future	1,700.7600	1.7008	1,814.8900	1.8149	6.711	0	0	0
2021/10/12	2032	03/02/2022	9.90	Call	Bond Future	707.7100	0.7077	770.3300	0.7703	8.848	0	0	900
2021/10/12	2032	03/02/2022	10.14	Call	Bond Future	1,179.4600	1.1795	1,269.0600	1.2691	7.597	0	0	0
2021/10/12	2032	03/02/2022	10.14	Put	Bond Future	2,954.7700	2.9548	2,785.8600	2.7859	(5.717)	0	0	97
2021/10/12	2032	03/02/2022	9.62	Call	Bond Future	334.2700	0.3343	369.9100	0.3699	10.662	0	0	210
2021/10/12	2032	03/02/2022	9.62	Put	Bond Future	5,164.6100	5.1646	4,941.7400	4.9417	(4.315)	0	0	0
2021/10/12	2032	03/02/2022	9.67	Put	Bond Future	4,918.0000	4.9180	4,699.4400	4.6994	(4.444)	0	0	1,050
2021/10/12	2032	03/02/2022	8.91	Call	Bond Future	41.4600	0.0415	47.1600	0.0472	13.748	0	0	198
2021/10/12	2032	03/02/2022	9.14	Call	Bond Future	84.2100	0.0842	95.1000	0.0951	12.932	0	0	97
2021/10/12	2032	03/02/2022	9.14	Put	Bond Future	7,860.9700	7.8610	7,613.3500	7.6134	(3.150)	0	0	0
2021/10/12	2032	03/02/2022	9.57	Call	Bond Future	286.4300	0.2864	318.0200	0.3180	11.029	0	0	1,050
2021/10/12	2032	03/02/2022	9.57	Put	Bond Future	5,417.9200	5.4179	5,191.0000	5.1910	(4.188)	0	0	0
2021/10/12	2032	05/05/2022	11.18	Call	Bond Future	4,169.3500	4.1694	4,340.8000	4.3408	4.112	0	0	0
2021/10/12	2032	05/05/2022	11.18	Put	Bond Future	1,505.7200	1.5057	1,415.8700	1.4159	(5.967)	0	0	780
2021/10/12	2032	05/05/2022	11.02	Put	Bond Future	1,777.1700	1.7772	1,675.2600	1.6753	(5.734)	0	0	0
2021/10/12	2032	05/05/2022	11.03	Call	Bond Future	3,639.5900	3.6396	3,799.7600	3.7998	4.401	0	0	0
2021/10/12	2032	05/05/2022	11.03	Put	Bond Future	1,759.2100	1.7592	1,658.0800	1.6581	(5.749)	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
2021/10/12	2032	05/05/2022	10.29	Put	Bond Future	3,687.5500	3.6875	3,521.6500	3.5217	(4.499)	0	0	0
2021/10/12	2032	05/05/2022	10.98	Call	Bond Future	3,470.7500	3.4707	3,626.9500	3.6269	4.500	0	0	0
2021/10/12	2032	05/05/2022	10.98	Put	Bond Future	1,853.6700	1.8537	1,748.5700	1.7486	(5.670)	0	0	993
2021/10/12	2032	05/05/2022			Bond Future	10.6775	86.2745	10.6293	86.5358	(0.451)	0.0000	0.0000	20,384
2021/10/12	2032	05/05/2022	11.02	Call	Bond Future	3,604.9800	3.6050	3,764.3700	3.7644	4.421	0	0	0
2021/10/12	2032	05/05/2022	11.04	Call	Bond Future	3,674.0800	3.6741	3,835.0300	3.8350	4.381	0	0	0
2021/10/12	2032	05/05/2022	11.04	Put	Bond Future	1,741.1800	1.7412	1,640.8300	1.6408	(5.763)	0	0	0
2021/10/12	2032	05/05/2022	10.18	Call	Bond Future	1,316.7800	1.3168	1,402.1800	1.4022	6.486	0	0	780
2021/10/12	2032	05/05/2022	10.18	Put	Bond Future	4,068.3700	4.0684	3,892.4700	3.8925	(4.324)	0	0	0
2021/10/12	2032	05/05/2022	10.29	Call	Bond Future	1,554.4600	1.5545	1,649.8600	1.6499	6.137	0	0	993
2021/10/12	2032	05/05/2022	9.58	Call	Bond Future	442.6700	0.4427	480.7700	0.4808	8.607	0	0	780
2021/10/12	2032	05/05/2022	9.58	Put	Bond Future	6,672.4500	6.6725	6,449.2500	6.4492	(3.345)	0	0	0
2021/10/12	2032	04/08/2022	10.20	Put	Bond Future	5,188.3900	5.1884	5,001.9900	5.0020	(3.593)	0	0	0
2021/10/12	2032	04/08/2022	10.21	Put	Bond Future	5,151.0600	5.1511	4,965.4100	4.9654	(3.604)	0	0	0
2021/10/12	2032	04/08/2022	10.22	Call	Bond Future	1,380.5500	1.3806	1,462.3500	1.4624	5.925	0	0	0
2021/10/12	2032	04/08/2022	8.97	Call	Bond Future	192.9900	0.1930	209.9700	0.2100	8.798	0	0	800
2021/10/12	2032	04/08/2022	8.97	Put	Bond Future	11,250.8200	11.2508	11,001.1100	11.0011	(2.219)	0	0	0
2021/10/12	2032	04/08/2022	9.72	Call	Bond Future	682.5400	0.6825	730.8900	0.7309	7.084	0	0	800
2021/10/12	2032	04/08/2022	9.72	Put	Bond Future	7,253.3900	7.2534	7,035.0500	7.0350	(3.010)	0	0	0
2021/10/12	2032	04/08/2022			Bond Future	10.9115	87.2706	10.8607	87.5372	(0.465)	0.0000	0.0000	0
2021/10/12	2032	04/08/2022	11.60	Call	Bond Future	5,171.5300	5.1715	5,352.4900	5.3525	3.499	0	0	0
2021/10/12	2032	04/08/2022	11.60	Put	Bond Future	1,661.4500	1.6615	1,575.7200	1.5757	(5.160)	0	0	800
2021/10/12	2032	04/08/2022	11.89	Call	Bond Future	6,237.6900	6.2377	6,433.8900	6.4339	3.145	0	0	0
2021/10/12	2032	04/08/2022	11.89	Put	Bond Future	1,308.0000	1.3080	1,237.5100	1.2375	(5.389)	0	0	0
2021/10/12	2032	04/08/2022	10.20	Call	Bond Future	1,343.8100	1.3438	1,424.1000	1.4241	5.975	0	0	0
2021/10/12	2032	04/08/2022	10.21	Call	Bond Future	1,362.1100	1.3621	1,443.1500	1.4431	5.950	0	0	0
2021/10/12	2032	04/08/2022	10.22	Put	Bond Future	5,113.9100	5.1139	4,929.0200	4.9290	(3.615)	0	0	0
2021/10/12	2033	04/11/2021			Bond Future	108.9122	108.9122	108.9469	108.9469	0.032	0.0000	0.0000	2,433
2021/10/12	2033	03/02/2022			Bond Future	110.1530	110.1530	110.1999	110.1999	0.043	0.0000	0.0000	6,831
2021/10/12	2033	05/05/2022			Bond Future	110.1940	110.1940	110.2412	110.2412	0.043	0.0000	0.0000	2,121
2021/10/12	2033	04/08/2022			Bond Future	111.5562	111.5562	111.6068	111.6068	0.045	0.0000	0.0000	0
2021/10/12	2037	04/11/2021	11.49	Call	Bond Future	3,861.6100	3.8616	4,077.2800	4.0773	5.585	0	0	600
2021/10/12	2037	04/11/2021	11.49	Put	Bond Future	94.1200	0.0941	70.3000	0.0703	(25.308)	0	0	0
2021/10/12	2037	04/11/2021	12.30	Call	Bond Future	8,373.4100	8.3734	8,612.2000	8.6122	2.852	0	0	0
2021/10/12	2037	04/11/2021	12.30	Put	Bond Future	1.7600	0.0018	1.0600	0.0011	(39.773)	0	0	600
2021/10/12	2037	04/11/2021	12.82	Put	Bond Future	0.0800	0.0001	0.0400	0.0000	(50.000)	0	0	0
2021/10/12	2037	04/11/2021	12.83	Call	Bond Future	11,164.8700	11.1649	11,404.3200	11.4043	2.145	0	0	0
2021/10/12	2037	04/11/2021			Bond Future	10.8787	84.7974	10.8413	85.0369	(0.344)	0.0000	0.0000	88,702
2021/10/12	2037	04/11/2021	12.81	Call	Bond Future	11,062.4500	11.0624	11,301.9000	11.3019	2.165	0	0	0
2021/10/12	2037	04/11/2021	12.81	Put	Bond Future	0.0900	0.0001	0.0500	0.0001	(44.444)	0	0	0
2021/10/12	2037	04/11/2021	12.82	Call	Bond Future	11,113.6800	11.1137	11,353.1300	11.3531	2.155	0	0	0
2021/10/12	2037	04/11/2021	12.83	Put	Bond Future	0.0800	0.0001	0.0400	0.0000	(50.000)	0	0	0
2021/10/12	2037	03/02/2022	11.46	Call	Bond Future	3,548.4000	3.5484	3,709.9600	3.7100	4.553	0	0	0
2021/10/12	2037	03/02/2022	11.47	Put	Bond Future	1,261.8300	1.2618	1,173.0400	1.1730	(7.037)	0	0	0
2021/10/12	2037	03/02/2022	11.45	Call	Bond Future	3,508.0400	3.5080	3,668.6300	3.6686	4.578	0	0	0
2021/10/12	2037	03/02/2022			Bond Future	11.0864	81.4884	11.0460	81.7397	(0.365)	0.0000	0.0000	46,772

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
2021/10/12	2037	03/02/2022	11.46	Put	Bond Future	1,280.5200	1.2805	1,190.7800	1.1908	(7.008)	0	0	0
2021/10/12	2037	03/02/2022	11.47	Call	Bond Future	3,589.1000	3.5891	3,751.6100	3.7516	4.528	0	0	0
2021/10/12	2037	03/02/2022	11.45	Put	Bond Future	1,299.6200	1.2996	1,208.9100	1.2089	(6.980)	0	0	0
2021/10/12	2037	05/05/2022	11.83	Call	Bond Future	4,706.0500	4.7061	4,874.7400	4.8747	3.585	0	0	0
2021/10/12	2037	05/05/2022	11.84	Put	Bond Future	1,568.7700	1.5688	1,484.3100	1.4843	(5.384)	0	0	0
2021/10/12	2037	05/05/2022	11.82	Call	Bond Future	4,665.8300	4.6658	4,833.8400	4.8338	3.601	0	0	0
2021/10/12	2037	05/05/2022			Bond Future	11.2966	82.4468	11.2546	82.7007	(0.372)	0.0000	0.0000	11,855
2021/10/12	2037	05/05/2022	11.83	Put	Bond Future	1,585.4400	1.5854	1,500.2800	1.5003	(5.371)	0	0	0
2021/10/12	2037	05/05/2022	11.84	Call	Bond Future	4,746.1400	4.7461	4,915.5300	4.9155	3.569	0	0	0
2021/10/12	2037	05/05/2022	11.82	Put	Bond Future	1,602.0400	1.6020	1,516.2000	1.5162	(5.358)	0	0	0
2021/10/12	2037	04/08/2022	10.89	Call	Bond Future	1,623.9700	1.6240	1,707.0700	1.7071	5.117	0	0	0
2021/10/12	2037	04/08/2022	10.89	Put	Bond Future	5,441.5200	5.4415	5,265.5900	5.2656	(3.233)	0	0	0
2021/10/12	2037	04/08/2022	10.90	Call	Bond Future	1,645.3700	1.6454	1,729.2300	1.7292	5.097	0	0	0
2021/10/12	2037	04/08/2022	10.91	Put	Bond Future	5,359.4300	5.3594	5,185.0100	5.1850	(3.254)	0	0	0
2021/10/12	2037	04/08/2022			Bond Future	11.5202	79.1432	11.4760	79.4022	(0.384)	0.0000	0.0000	0
2021/10/12	2037	04/08/2022	11.42	Call	Bond Future	2,981.0900	2.9811	3,104.6400	3.1046	4.144	0	0	0
2021/10/12	2037	04/08/2022	11.42	Put	Bond Future	3,570.1600	3.5702	3,434.6800	3.4347	(3.795)	0	0	50
2021/10/12	2037	04/08/2022	10.90	Put	Bond Future	5,400.2200	5.4002	5,225.0500	5.2250	(3.244)	0	0	50
2021/10/12	2037	04/08/2022	10.91	Call	Bond Future	1,667.2000	1.6672	1,751.8100	1.7518	5.075	0	0	0
2021/10/12	2037	04/08/2022	10.10	Call	Bond Future	533.7200	0.5337	568.6400	0.5686	6.543	0	0	50
2021/10/12	2037	04/08/2022	10.10	Put	Bond Future	9,533.4300	9.5334	9,309.3200	9.3093	(2.351)	0	0	0
2021/10/12	2038	04/11/2021			Bond Future	121.0797	121.0797	121.1192	121.1192	0.033	0.0000	0.0000	4,701
2021/10/12	2038	03/02/2022			Bond Future	120.6774	120.6774	120.7303	120.7303	0.044	0.0000	0.0000	2,667
2021/10/12	2038	05/05/2022			Bond Future	122.1245	122.1245	122.1778	122.1778	0.044	0.0000	0.0000	677
2021/10/12	2038	04/08/2022			Bond Future	121.8138	121.8138	121.8708	121.8708	0.047	0.0000	0.0000	0
2021/10/12	2040	04/11/2021	12.89	Call	Bond Future	11,506.5400	11.5065	11,832.0100	11.8320	2.829	0	0	0
2021/10/12	2040	04/11/2021	12.89	Put	Bond Future	0.1400	0.0001	0.0700	0.0001	(50.000)	0	0	0
2021/10/12	2040	04/11/2021	12.90	Call	Bond Future	11,560.4500	11.5605	11,885.9200	11.8859	2.815	0	0	0
2021/10/12	2040	04/11/2021	12.90	Put	Bond Future	0.1400	0.0001	0.0700	0.0001	(50.000)	0	0	0
2021/10/12	2040	04/11/2021			Bond Future	10.9972	86.8603	10.9497	87.1859	(0.432)	0.0000	0.0000	81,697
2021/10/12	2040	04/11/2021	12.91	Call	Bond Future	11,614.2800	11.6143	11,939.7500	11.9397	2.802	0	0	0
2021/10/12	2040	04/11/2021	12.91	Put	Bond Future	0.1300	0.0001	0.0600	0.0001	(53.846)	0	0	0
2021/10/12	2040	03/02/2022	11.57	Put	Bond Future	1,332.2800	1.3323	1,215.5200	1.2155	(8.764)	0	0	0
2021/10/12	2040	03/02/2022	11.58	Put	Bond Future	1,312.3400	1.3123	1,196.8800	1.1969	(8.798)	0	0	0
2021/10/12	2040	03/02/2022	11.59	Call	Bond Future	3,821.8100	3.8218	4,046.1500	4.0462	5.870	0	0	0
2021/10/12	2040	03/02/2022			Bond Future	11.1994	83.3241	11.1486	83.6626	(0.454)	0.0000	0.0000	3,140
2021/10/12	2040	03/02/2022	11.57	Call	Bond Future	3,734.9200	3.7349	3,956.6700	3.9567	5.937	0	0	0
2021/10/12	2040	03/02/2022	11.58	Call	Bond Future	3,778.2700	3.7783	4,001.3200	4.0013	5.903	0	0	0
2021/10/12	2040	03/02/2022	11.59	Put	Bond Future	1,292.6700	1.2927	1,178.5000	1.1785	(8.832)	0	0	0
2021/10/12	2040	05/05/2022	11.91	Put	Bond Future	1,765.6000	1.7656	1,650.3800	1.6504	(6.526)	0	0	0
2021/10/12	2040	05/05/2022	11.92	Call	Bond Future	4,973.3100	4.9733	5,201.1800	5.2012	4.582	0	0	0
2021/10/12	2040	05/05/2022	11.92	Put	Bond Future	1,747.5900	1.7476	1,633.2900	1.6333	(6.540)	0	0	0
2021/10/12	2040	05/05/2022	13.04	Call	Bond Future	10,161.3600	10.1614	10,457.6300	10.4576	2.916	0	0	0
2021/10/12	2040	05/05/2022	13.04	Put	Bond Future	602.3600	0.6024	556.4600	0.5565	(7.620)	0	0	1,200
2021/10/12	2040	05/05/2022	10.57	Call	Bond Future	845.3300	0.8453	919.1000	0.9191	8.727	0	0	1,200
2021/10/12	2040	05/05/2022	10.57	Put	Bond Future	6,513.1000	6.5131	6,244.7000	6.2447	(4.121)	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
2021/10/12	2040	05/05/2022			Bond Future	11.4036	84.3040	11.3508	84.6462	(0.464)	0.0000	0.0000	0
2021/10/12	2040	05/05/2022	11.91	Call	Bond Future	4,930.7900	4.9308	5,157.7400	5.1577	4.603	0	0	0
2021/10/12	2040	05/05/2022	9.82	Call	Bond Future	195.9400	0.1959	217.6200	0.2176	11.065	0	0	1,200
2021/10/12	2040	05/05/2022	9.82	Put	Bond Future	11,502.6300	11.5026	11,182.1400	11.1821	(2.786)	0	0	0
2021/10/12	2040	05/05/2022	11.90	Call	Bond Future	4,888.3800	4.8884	5,114.3900	5.1144	4.623	0	0	0
2021/10/12	2040	05/05/2022	11.90	Put	Bond Future	1,783.8000	1.7838	1,667.6400	1.6676	(6.512)	0	0	0
2021/10/12	2040	04/08/2022	11.05	Call	Bond Future	1,884.7700	1.8848	2,004.8700	2.0049	6.372	0	0	0
2021/10/12	2040	04/08/2022	11.05	Put	Bond Future	5,583.3900	5.5834	5,355.0300	5.3550	(4.090)	0	0	0
2021/10/12	2040	04/08/2022			Bond Future	11.6205	80.7712	11.5650	81.1197	(0.478)	0.0000	0.0000	0
2021/10/12	2040	04/08/2022	11.03	Call	Bond Future	1,837.2000	1.8372	1,955.2300	1.9552	6.424	0	0	0
2021/10/12	2040	04/08/2022	11.03	Put	Bond Future	5,670.2900	5.6703	5,439.8600	5.4399	(4.064)	0	0	0
2021/10/12	2040	04/08/2022	11.04	Call	Bond Future	1,861.0400	1.8610	1,980.1000	1.9801	6.397	0	0	0
2021/10/12	2040	04/08/2022	11.04	Put	Bond Future	5,626.8500	5.6268	5,397.4500	5.3975	(4.077)	0	0	0
2021/10/12	2044	04/11/2021	12.91	Call	Bond Future	11,569.0200	11.5690	11,864.1200	11.8641	2.551	0	0	0
2021/10/12	2044	04/11/2021	12.91	Put	Bond Future	0.2100	0.0002	0.1100	0.0001	(47.619)	0	0	0
2021/10/12	2044	04/11/2021			Bond Future	11.0143	83.7114	10.9720	84.0066	(0.384)	0.0000	0.0000	58,120
2021/10/12	2044	04/11/2021	12.89	Call	Bond Future	11,462.0100	11.4620	11,757.1000	11.7571	2.575	0	0	0
2021/10/12	2044	04/11/2021	12.89	Put	Bond Future	0.2300	0.0002	0.1200	0.0001	(47.826)	0	0	0
2021/10/12	2044	04/11/2021	12.90	Call	Bond Future	11,515.5500	11.5156	11,810.6400	11.8106	2.563	0	0	0
2021/10/12	2044	04/11/2021	12.90	Put	Bond Future	0.2200	0.0002	0.1100	0.0001	(50.000)	0	0	0
2021/10/12	2044	03/02/2022	11.59	Call	Bond Future	3,814.3100	3.8143	4,016.9800	4.0170	5.313	0	0	0
2021/10/12	2044	03/02/2022	11.59	Put	Bond Future	1,293.3900	1.2934	1,188.6000	1.1886	(8.102)	0	0	0
2021/10/12	2044	03/02/2022	11.60	Call	Bond Future	3,858.5500	3.8586	4,062.4000	4.0624	5.283	0	0	0
2021/10/12	2044	03/02/2022	11.60	Put	Bond Future	1,273.7300	1.2737	1,170.1200	1.1701	(8.134)	0	0	0
2021/10/12	2044	03/02/2022			Bond Future	11.2063	80.2652	11.1609	80.5726	(0.405)	0.0000	0.0000	4,160
2021/10/12	2044	03/02/2022	11.61	Call	Bond Future	3,903.1200	3.9031	4,108.1500	4.1081	5.253	0	0	0
2021/10/12	2044	03/02/2022	11.61	Put	Bond Future	1,254.4900	1.2545	1,152.0600	1.1521	(8.165)	0	0	0
2021/10/12	2044	05/05/2022	11.91	Call	Bond Future	4,971.7400	4.9717	5,178.1800	5.1782	4.152	0	0	0
2021/10/12	2044	05/05/2022	11.91	Put	Bond Future	1,740.4500	1.7404	1,636.1800	1.6362	(5.991)	0	0	0
2021/10/12	2044	05/05/2022	11.92	Call	Bond Future	5,014.8400	5.0148	5,222.1300	5.2221	4.134	0	0	0
2021/10/12	2044	05/05/2022	11.92	Put	Bond Future	1,722.4700	1.7225	1,619.0500	1.6191	(6.004)	0	0	0
2021/10/12	2044	05/05/2022			Bond Future	11.3997	81.2092	11.3525	81.5199	(0.414)	0.0000	0.0000	0
2021/10/12	2044	05/05/2022	11.93	Call	Bond Future	5,058.2600	5.0583	5,266.3800	5.2664	4.114	0	0	0
2021/10/12	2044	05/05/2022	11.93	Put	Bond Future	1,704.9000	1.7049	1,602.3100	1.6023	(6.017)	0	0	0
2021/10/12	2044	04/08/2022	11.08	Call	Bond Future	1,973.1200	1.9731	2,085.0900	2.0851	5.675	0	0	0
2021/10/12	2044	04/08/2022	11.08	Put	Bond Future	5,438.1100	5.4381	5,233.5100	5.2335	(3.762)	0	0	0
2021/10/12	2044	04/08/2022	11.09	Call	Bond Future	1,998.0200	1.9980	2,110.9400	2.1109	5.652	0	0	0
2021/10/12	2044	04/08/2022	11.09	Put	Bond Future	5,394.5900	5.3946	5,190.9400	5.1909	(3.775)	0	0	0
2021/10/12	2044	04/08/2022			Bond Future	11.6048	77.7659	11.5553	78.0825	(0.427)	0.0000	0.0000	0
2021/10/12	2044	04/08/2022	11.10	Call	Bond Future	2,023.0900	2.0231	2,136.9700	2.1370	5.629	0	0	0
2021/10/12	2044	04/08/2022	11.10	Put	Bond Future	5,351.3400	5.3513	5,148.6500	5.1487	(3.788)	0	0	0
2021/10/12	2046	04/11/2021			Bond Future	109.2008	109.2008	109.2365	109.2365	0.033	0.0000	0.0000	17,162
2021/10/12	2046	03/02/2022			Bond Future	110.4450	110.4450	110.4927	110.4927	0.043	0.0000	0.0000	5,034
2021/10/12	2046	05/05/2022			Bond Future	109.8842	109.8842	109.9323	109.9323	0.044	0.0000	0.0000	171
2021/10/12	2046	04/08/2022			Bond Future	111.2428	111.2428	111.2944	111.2944	0.046	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
2021/10/12	2050	04/11/2021			Bond Future	112.7107	112.7107	112.7474	112.7474	0.033	0.0000	0.0000	7,063
2021/10/12	2050	03/02/2022			Bond Future	112.0139	112.0139	112.0631	112.0631	0.044	0.0000	0.0000	1,502
2021/10/12	2050	05/05/2022			Bond Future	113.3569	113.3569	113.4066	113.4066	0.044	0.0000	0.0000	379
2021/10/12	2050	04/08/2022			Bond Future	112.7377	112.7377	112.7907	112.7907	0.047	0.0000	0.0000	0
2021/10/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	AL37	04/11/2021			Index Future	791.9450	791.9450	793.5570	793.5570	0.204	0.0000	0.0000	0
2021/10/12	AL37	03/02/2022			Index Future	800.7660	800.7660	802.4790	802.4790	0.214	0.0000	0.0000	0
2021/10/12	AL37	05/05/2022			Index Future	810.1670	810.1670	811.8990	811.8990	0.214	0.0000	0.0000	0
2021/10/12	AL37	04/08/2022			Index Future	819.8840	819.8840	821.6570	821.6570	0.216	0.0000	0.0000	0
2021/10/12	AL7T	04/11/2021			Index Future	894.4670	894.4670	895.8710	895.8710	0.157	0.0000	0.0000	0
2021/10/12	AL7T	03/02/2022			Index Future	904.4300	904.4300	905.9430	905.9430	0.167	0.0000	0.0000	0
2021/10/12	AL7T	05/05/2022			Index Future	915.0480	915.0480	916.5770	916.5770	0.167	0.0000	0.0000	0
2021/10/12	AL7T	04/08/2022			Index Future	926.0220	926.0220	927.5930	927.5930	0.170	0.0000	0.0000	0
2021/10/12	ALBI	04/11/2021			Index Future	793.1950	793.1950	795.1780	795.1780	0.250	0.0000	0.0000	119
2021/10/12	ALBI	03/02/2022			Index Future	802.0300	802.0300	804.1190	804.1190	0.260	0.0000	0.0000	0
2021/10/12	ALBI	05/05/2022			Index Future	811.4450	811.4450	813.5580	813.5580	0.260	0.0000	0.0000	0
2021/10/12	ALBI	04/08/2022			Index Future	821.1770	821.1770	823.3350	823.3350	0.263	0.0000	0.0000	0
2021/10/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	C048	28/02/2048			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
2021/10/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/10/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/10/12	ES33	04/11/2021			Bond Future	11.6224	74.9489	11.5845	75.1445	(0.327)	0.0000	0.0000	0
2021/10/12	ES33	03/02/2022			Bond Future	11.8813	75.8029	11.8400	76.0087	(0.347)	0.0000	0.0000	263
2021/10/12	ES33	05/05/2022			Bond Future	12.1392	72.9346	12.0962	73.1427	(0.354)	0.0000	0.0000	87
2021/10/12	ES33	04/08/2022			Bond Future	12.4092	73.7885	12.3638	74.0011	(0.365)	0.0000	0.0000	0
2021/10/12	ES42	04/11/2021			Bond Future	12.0672	73.4690	12.0279	73.6987	(0.326)	0.0000	0.0000	0
2021/10/12	ES42	03/02/2022			Bond Future	12.3022	74.3062	12.2598	74.5463	(0.345)	0.0000	0.0000	3,587
2021/10/12	ES42	05/05/2022			Bond Future	12.5448	70.9388	12.5005	71.1816	(0.353)	0.0000	0.0000	1,192
2021/10/12	ES42	04/08/2022			Bond Future	12.7915	71.7682	12.7449	72.0156	(0.365)	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
2021/10/12	GOVI	04/11/2021	728.40	Call	GOVI	547,260.0000	54.7260	566,640.0000	56.6640	3.541	0	0	0
2021/10/12	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/12	GOVI	04/11/2021	728.41	Call	GOVI	547,160.0000	54.7160	566,540.0000	56.6540	3.542	0	0	0
2021/10/12	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/12	GOVI	04/11/2021			GOVI	783.1260	783.1260	785.0640	785.0640	0.247	0.0000	0.0000	353
2021/10/12	GOVI	04/11/2021	728.42	Call	GOVI	547,060.0000	54.7060	566,440.0000	56.6440	3.543	0	0	0
2021/10/12	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/12	GOVI	03/02/2022	792.76	Call	GOVI	0.0000	0.0000	11,300.0000	1.1300	100.000	0	0	0
2021/10/12	GOVI	03/02/2022	792.76	Put	GOVI	9,110.0000	0.9110	0.0000	0.0000	(100.000)	0	0	0
2021/10/12	GOVI	03/02/2022			GOVI	791.8490	791.8490	793.8900	793.8900	0.258	0.0000	0.0000	640
2021/10/12	GOVI	03/02/2022	792.74	Call	GOVI	0.0000	0.0000	11,500.0000	1.1500	100.000	0	0	0
2021/10/12	GOVI	03/02/2022	792.74	Put	GOVI	8,910.0000	0.8910	0.0000	0.0000	(100.000)	0	0	0
2021/10/12	GOVI	03/02/2022	792.75	Call	GOVI	0.0000	0.0000	11,400.0000	1.1400	100.000	0	0	0
2021/10/12	GOVI	03/02/2022	792.75	Put	GOVI	9,010.0000	0.9010	0.0000	0.0000	(100.000)	0	0	0
2021/10/12	GOVI	05/05/2022	788.25	Call	GOVI	128,950.0000	12.8950	149,590.0000	14.9590	16.006	0	0	0
2021/10/12	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/12	GOVI	05/05/2022			GOVI	801.1450	801.1450	803.2090	803.2090	0.258	0.0000	0.0000	0
2021/10/12	GOVI	05/05/2022	788.23	Call	GOVI	129,150.0000	12.9150	149,790.0000	14.9790	15.981	0	0	0
2021/10/12	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/12	GOVI	05/05/2022	788.24	Call	GOVI	129,050.0000	12.9050	149,690.0000	14.9690	15.994	0	0	0
2021/10/12	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/12	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/12	GOVI	04/08/2022	819.28	Put	GOVI	85,270.0000	8.5270	64,180.0000	6.4180	(24.733)	0	0	0
2021/10/12	GOVI	04/08/2022			GOVI	810.7530	810.7530	812.8620	812.8620	0.260	0.0000	0.0000	0
2021/10/12	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/12	GOVI	04/08/2022	819.26	Put	GOVI	85,070.0000	8.5070	63,980.0000	6.3980	(24.791)	0	0	0
2021/10/12	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/12	GOVI	04/08/2022	819.27	Put	GOVI	85,170.0000	8.5170	64,080.0000	6.4080	(24.762)	0	0	0
2021/10/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/10/12	IGOV	04/11/2021			Index Future	297.8350	297.8350	297.9140	297.9140	0.027	0.0000	0.0000	130
2021/10/12	IGOV	03/02/2022			Index Future	301.2260	301.2260	301.3380	301.3380	0.037	0.0000	0.0000	381
2021/10/12	IGOV	05/05/2022			Index Future	304.8350	304.8350	304.9480	304.9480	0.037	0.0000	0.0000	0
2021/10/12	IGOV	04/08/2022			Index Future	308.5630	308.5630	308.6850	308.6850	0.040	0.0000	0.0000	0
2021/10/12	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/10/12	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/10/12	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/10/12	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/10/12	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/10/12	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/10/12	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/10/12	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/10/12	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/10/12	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/10/12	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	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
2021/10/12	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/10/12	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/10/12	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/10/12	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/10/12	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/10/12	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/10/12	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/10/12	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/10/12	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/10/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/10/12	JBAF	20/10/2021			Jibar Tradeable Future	3.6950	96.3050	3.6950	96.3050	0.000	0.0000	0.0000	0
2021/10/12	JBAF	17/11/2021			Jibar Tradeable Future	3.7600	96.2400	3.7500	96.2500	(0.266)	0.0000	0.0000	50,000
2021/10/12	JBAF	15/12/2021			Jibar Tradeable Future	4.0550	95.9450	4.0250	95.9750	(0.740)	0.0000	0.0000	0
2021/10/12	JBAF	19/01/2022			Jibar Tradeable Future	4.1400	95.8600	4.1100	95.8900	(0.725)	0.0000	0.0000	0
2021/10/12	JBAF	16/02/2022			Jibar Tradeable Future	4.4600	95.5400	4.4100	95.5900	(1.121)	0.0000	0.0000	0
2021/10/12	JBAF	16/03/2022			Jibar Tradeable Future	4.5250	95.4750	4.4750	95.5250	(1.105)	0.0000	0.0000	0
2021/10/12	JBAF	15/06/2022			Jibar Tradeable Future	5.1900	94.8100	5.1100	94.8900	(1.541)	0.0000	0.0000	472
2021/10/12	JBAF	21/09/2022			Jibar Tradeable Future	5.4350	94.5650	5.3400	94.6600	(1.748)	0.0000	0.0000	0
2021/10/12	JBAF	21/12/2022			Jibar Tradeable Future	6.0800	93.9200	5.9900	94.0100	(1.480)	0.0000	0.0000	68
2021/10/12	JBAF	15/03/2023			Jibar Tradeable Future	6.2850	93.7150	6.1850	93.8150	(1.591)	0.0000	0.0000	0
2021/10/12	JBAF	21/06/2023			Jibar Tradeable Future	6.6950	93.3050	6.5950	93.4050	(1.494)	0.0000	0.0000	0
2021/10/12	JBAF	20/09/2023			Jibar Tradeable Future	6.9350	93.0650	6.8250	93.1750	(1.586)	0.0000	0.0000	0
2021/10/12	R023	04/11/2021	4.90	Call	Bond Future	0.1400	0.0001	0.5500	0.0006	292.857	0	0	0
2021/10/12	R023	04/11/2021	4.90	Put	Bond Future	750.5900	0.7506	628.3800	0.6284	(16.282)	0	0	0
2021/10/12	R023	04/11/2021	4.91	Call	Bond Future	0.1700	0.0002	0.6600	0.0007	288.235	0	0	0
2021/10/12	R023	04/11/2021	4.91	Put	Bond Future	737.7800	0.7378	615.6500	0.6156	(16.554)	0	0	0
2021/10/12	R023	04/11/2021			Bond Future	5.4873	104.3021	5.3909	104.4247	(1.756)	0.0000	0.0000	12,574
2021/10/12	R023	04/11/2021	4.92	Call	Bond Future	0.2100	0.0002	0.7900	0.0008	276.190	0	0	0
2021/10/12	R023	04/11/2021	4.92	Put	Bond Future	724.9800	0.7250	602.9400	0.6029	(16.834)	0	0	0
2021/10/12	R023	03/02/2022	5.08	Call	Bond Future	14.4100	0.0144	26.5500	0.0265	84.247	0	0	0
2021/10/12	R023	03/02/2022	5.08	Put	Bond Future	701.7400	0.7017	578.6900	0.5787	(17.535)	0	0	0
2021/10/12	R023	03/02/2022			Bond Future	5.7465	105.4647	5.6149	105.5999	(2.291)	0.0000	0.0000	3,370
2021/10/12	R023	03/02/2022	5.06	Call	Bond Future	12.0700	0.0121	22.8100	0.0228	88.981	0	0	0
2021/10/12	R023	03/02/2022	5.06	Put	Bond Future	720.1300	0.7201	595.6800	0.5957	(17.282)	0	0	0
2021/10/12	R023	03/02/2022	5.07	Call	Bond Future	13.2400	0.0132	24.6900	0.0247	86.480	0	0	0
2021/10/12	R023	03/02/2022	5.07	Put	Bond Future	710.9400	0.7109	587.2000	0.5872	(17.405)	0	0	0
2021/10/12	R023	05/05/2022	6.31	Call	Bond Future	409.0100	0.4090	495.5000	0.4955	21.146	0	0	0
2021/10/12	R023	05/05/2022	6.31	Put	Bond Future	212.2000	0.2122	162.2400	0.1622	(23.544)	0	0	0
2021/10/12	R023	05/05/2022			Bond Future	6.0595	102.7938	5.8862	102.9303	(2.859)	0.0000	0.0000	0
2021/10/12	R023	05/05/2022	6.29	Call	Bond Future	398.4300	0.3984	483.9200	0.4839	21.457	0	0	0
2021/10/12	R023	05/05/2022	6.29	Put	Bond Future	217.3100	0.2173	166.3500	0.1664	(23.450)	0	0	0
2021/10/12	R023	05/05/2022	6.30	Call	Bond Future	403.7100	0.4037	489.7000	0.4897	21.300	0	0	0
2021/10/12	R023	05/05/2022	6.30	Put	Bond Future	214.7400	0.2147	164.2800	0.1643	(23.498)	0	0	0
2021/10/12	R023	04/08/2022	6.05	Call	Bond Future	118.3200	0.1183	167.6200	0.1676	41.667	0	0	0
2021/10/12	R023	04/08/2022	6.05	Put	Bond Future	425.2700	0.4253	332.5000	0.3325	(21.814)	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
2021/10/12	R023	04/08/2022			Bond Future	6.6089	104.0038	6.3498	104.1459	(3.920)	0.0000	0.0000	0
2021/10/12	R023	04/08/2022	6.03	Call	Bond Future	114.3500	0.1144	162.6300	0.1626	42.221	0	0	0
2021/10/12	R023	04/08/2022	6.03	Put	Bond Future	432.3100	0.4323	338.5200	0.3385	(21.695)	0	0	0
2021/10/12	R023	04/08/2022	6.04	Call	Bond Future	116.3300	0.1163	165.1200	0.1651	41.941	0	0	0
2021/10/12	R023	04/08/2022	6.04	Put	Bond Future	428.7900	0.4288	335.5100	0.3355	(21.754)	0	0	0
2021/10/12	R035	04/11/2021	10.11	Call	Bond Future	50.7800	0.0508	58.7000	0.0587	15.597	0	0	350
2021/10/12	R035	04/11/2021	10.11	Put	Bond Future	3,931.5500	3.9315	3,700.2500	3.7002	(5.883)	0	0	0
2021/10/12	R035	04/11/2021	10.12	Call	Bond Future	54.3900	0.0544	62.8500	0.0629	15.554	0	0	400
2021/10/12	R035	04/11/2021	10.12	Put	Bond Future	3,867.5500	3.8675	3,636.7900	3.6368	(5.967)	0	0	0
2021/10/12	R035	04/11/2021	10.23	Put	Bond Future	3,184.1500	3.1842	2,961.4900	2.9615	(6.993)	0	0	0
2021/10/12	R035	04/11/2021	12.53	Call	Bond Future	10,578.8300	10.5788	10,817.9800	10.8180	2.261	0	0	0
2021/10/12	R035	04/11/2021	12.53	Put	Bond Future	0.1500	0.0002	0.0800	0.0001	(46.667)	0	0	0
2021/10/12	R035	04/11/2021	11.08	Call	Bond Future	2,617.8400	2.6178	2,803.5200	2.8035	7.093	0	0	0
2021/10/12	R035	04/11/2021	11.08	Put	Bond Future	261.7400	0.2617	208.2000	0.2082	(20.455)	0	0	782
2021/10/12	R035	04/11/2021	11.20	Put	Bond Future	162.1800	0.1622	125.3800	0.1254	(22.691)	0	0	350
2021/10/12	R035	04/11/2021	11.75	Put	Bond Future	13.9200	0.0139	9.3800	0.0094	(32.615)	0	0	782
2021/10/12	R035	04/11/2021	10.60	Call	Bond Future	700.0500	0.7000	780.1400	0.7801	11.441	0	0	0
2021/10/12	R035	04/11/2021	10.60	Put	Bond Future	1,350.6300	1.3506	1,191.5000	1.1915	(11.782)	0	0	350
2021/10/12	R035	04/11/2021	10.62	Call	Bond Future	754.0500	0.7541	838.8200	0.8388	11.242	0	0	400
2021/10/12	R035	04/11/2021	10.62	Put	Bond Future	1,276.3000	1.2763	1,121.8500	1.1219	(12.101)	0	0	0
2021/10/12	R035	04/11/2021			Bond Future	10.7018	88.8820	10.6643	89.1212	(0.351)	0.0000	0.0000	79,998
2021/10/12	R035	04/11/2021	10.23	Call	Bond Future	110.0000	0.1100	126.5600	0.1266	15.055	0	0	782
2021/10/12	R035	04/11/2021	13.82	Call	Bond Future	16,937.5000	16.9375	17,176.7200	17.1767	1.412	0	0	0
2021/10/12	R035	04/11/2021	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2021/10/12	R035	04/11/2021	12.51	Call	Bond Future	10,473.5600	10.4736	10,712.7100	10.7127	2.283	0	0	0
2021/10/12	R035	04/11/2021	12.51	Put	Bond Future	0.1600	0.0002	0.0900	0.0001	(43.750)	0	0	0
2021/10/12	R035	04/11/2021	12.52	Call	Bond Future	10,526.2200	10.5262	10,765.3700	10.7654	2.272	0	0	0
2021/10/12	R035	04/11/2021	12.52	Put	Bond Future	0.1500	0.0002	0.0800	0.0001	(46.667)	0	0	0
2021/10/12	R035	04/11/2021	11.20	Call	Bond Future	3,246.6300	3.2466	3,449.0500	3.4490	6.235	0	0	0
2021/10/12	R035	04/11/2021	11.75	Call	Bond Future	6,322.7100	6.3227	6,557.3900	6.5574	3.712	0	0	0
2021/10/12	R035	04/11/2021	10.26	Call	Bond Future	131.9200	0.1319	151.5100	0.1515	14.850	0	0	150
2021/10/12	R035	04/11/2021	10.26	Put	Bond Future	3,006.0100	3.0060	2,786.3800	2.7864	(7.306)	0	0	0
2021/10/12	R035	03/02/2022	11.39	Call	Bond Future	3,974.9000	3.9749	4,143.9000	4.1439	4.252	0	0	0
2021/10/12	R035	03/02/2022	11.39	Put	Bond Future	1,155.7300	1.1557	1,073.3300	1.0733	(7.130)	0	0	683
2021/10/12	R035	03/02/2022	11.73	Call	Bond Future	5,503.7100	5.5037	5,698.2900	5.6983	3.535	0	0	0
2021/10/12	R035	03/02/2022	11.73	Put	Bond Future	721.9400	0.7219	665.1200	0.6651	(7.870)	0	0	280
2021/10/12	R035	03/02/2022	11.28	Call	Bond Future	3,515.9400	3.5159	3,674.9300	3.6749	4.522	0	0	0
2021/10/12	R035	03/02/2022	11.28	Put	Bond Future	1,346.5100	1.3465	1,254.1000	1.2541	(6.863)	0	0	200
2021/10/12	R035	03/02/2022	11.33	Put	Bond Future	1,256.4200	1.2564	1,168.6500	1.1686	(6.986)	0	0	500
2021/10/12	R035	03/02/2022	11.11	Call	Bond Future	2,859.8700	2.8599	3,001.7800	3.0018	4.962	0	0	0
2021/10/12	R035	03/02/2022	11.22	Call	Bond Future	3,276.3500	3.2763	3,429.5200	3.4295	4.675	0	0	0
2021/10/12	R035	03/02/2022	11.22	Put	Bond Future	1,464.4300	1.4644	1,366.2000	1.3662	(6.708)	0	0	0
2021/10/12	R035	03/02/2022	11.23	Call	Bond Future	3,315.3900	3.3154	3,469.5500	3.4695	4.650	0	0	0
2021/10/12	R035	03/02/2022	11.23	Put	Bond Future	1,443.7300	1.4437	1,346.4900	1.3465	(6.735)	0	0	0
2021/10/12	R035	03/02/2022	10.65	Call	Bond Future	1,416.2300	1.4162	1,507.0300	1.5070	6.411	0	0	0
2021/10/12	R035	03/02/2022	11.03	Call	Bond Future	2,572.8200	2.5728	2,706.1900	2.7062	5.184	0	0	0
2021/10/12	R035	03/02/2022	11.05	Put	Bond Future	1,856.3800	1.8564	1,740.5100	1.7405	(6.242)	0	0	1,600

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
2021/10/12	R035	03/02/2022	10.34	Call	Bond Future	738.0000	0.7380	795.2000	0.7952	7.751	0	0	0
2021/10/12	R035	03/02/2022	10.34	Put	Bond Future	4,432.5200	4.4325	4,238.3200	4.2383	(4.381)	0	0	500
2021/10/12	R035	03/02/2022	10.35	Call	Bond Future	755.9900	0.7560	814.2100	0.8142	7.701	0	0	1,600
2021/10/12	R035	03/02/2022	10.35	Put	Bond Future	4,385.0700	4.3851	4,191.8900	4.1919	(4.405)	0	0	0
2021/10/12	R035	03/02/2022	10.61	Call	Bond Future	1,314.2700	1.3143	1,400.5700	1.4006	6.566	0	0	0
2021/10/12	R035	03/02/2022	10.61	Put	Bond Future	3,265.5600	3.2656	3,100.4600	3.1005	(5.056)	0	0	200
2021/10/12	R035	03/02/2022	10.24	Put	Bond Future	4,927.3500	4.9274	4,723.3900	4.7234	(4.139)	0	0	0
2021/10/12	R035	03/02/2022	10.26	Call	Bond Future	605.1700	0.6052	654.5000	0.6545	8.151	0	0	200
2021/10/12	R035	03/02/2022	10.26	Put	Bond Future	4,825.7000	4.8257	4,623.6300	4.6236	(4.187)	0	0	0
2021/10/12	R035	03/02/2022	9.92	Call	Bond Future	233.7000	0.2337	256.7600	0.2568	9.867	0	0	200
2021/10/12	R035	03/02/2022	9.92	Put	Bond Future	6,739.5200	6.7395	6,511.1800	6.5112	(3.388)	0	0	0
2021/10/12	R035	03/02/2022			Bond Future	10.9215	89.8727	10.8808	90.1241	(0.373)	0.0000	0.0000	50,358
2021/10/12	R035	03/02/2022	11.88	Call	Bond Future	6,213.4100	6.2134	6,416.8800	6.4169	3.275	0	0	0
2021/10/12	R035	03/02/2022	11.88	Put	Bond Future	587.2400	0.5872	539.3100	0.5393	(8.162)	0	0	1,800
2021/10/12	R035	03/02/2022	11.24	Call	Bond Future	3,354.6100	3.3546	3,509.7600	3.5098	4.625	0	0	0
2021/10/12	R035	03/02/2022	11.24	Put	Bond Future	1,423.2800	1.4233	1,327.0300	1.3270	(6.763)	0	0	0
2021/10/12	R035	03/02/2022	11.33	Call	Bond Future	3,722.1000	3.7221	3,885.7300	3.8857	4.396	0	0	0
2021/10/12	R035	03/02/2022	11.11	Put	Bond Future	1,709.1600	1.7092	1,599.6700	1.5997	(6.406)	0	0	200
2021/10/12	R035	03/02/2022	10.65	Put	Bond Future	3,113.4000	3.1134	2,952.8000	2.9528	(5.158)	0	0	683
2021/10/12	R035	03/02/2022	11.03	Put	Bond Future	1,907.7100	1.9077	1,789.6800	1.7897	(6.187)	0	0	280
2021/10/12	R035	03/02/2022	11.05	Call	Bond Future	2,643.2700	2.6433	2,778.8000	2.7788	5.127	0	0	0
2021/10/12	R035	03/02/2022	10.10	Call	Bond Future	389.6200	0.3896	424.7800	0.4248	9.024	0	0	280
2021/10/12	R035	03/02/2022	10.10	Put	Bond Future	5,675.4400	5.6754	5,459.2000	5.4592	(3.810)	0	0	0
2021/10/12	R035	03/02/2022	10.24	Call	Bond Future	574.6400	0.5746	622.0800	0.6221	8.256	0	0	500
2021/10/12	R035	03/02/2022	9.70	Call	Bond Future	129.0800	0.1291	142.6400	0.1426	10.505	0	0	683
2021/10/12	R035	03/02/2022	9.70	Put	Bond Future	8,157.6700	8.1577	7,919.8300	7.9198	(2.916)	0	0	0
2021/10/12	R035	05/05/2022	11.63	Call	Bond Future	4,578.4100	4.5784	4,743.6300	4.7436	3.609	0	0	0
2021/10/12	R035	05/05/2022	11.63	Put	Bond Future	1,690.2600	1.6903	1,601.4600	1.6015	(5.254)	0	0	0
2021/10/12	R035	05/05/2022	11.64	Call	Bond Future	4,618.1000	4.6181	4,784.0100	4.7840	3.593	0	0	0
2021/10/12	R035	05/05/2022	11.64	Put	Bond Future	1,673.0200	1.6730	1,584.9100	1.5849	(5.267)	0	0	0
2021/10/12	R035	05/05/2022			Bond Future	11.1355	86.4512	11.0932	86.7052	(0.380)	0.0000	0.0000	8,926
2021/10/12	R035	05/05/2022	11.65	Call	Bond Future	4,657.8900	4.6579	4,824.5000	4.8245	3.577	0	0	0
2021/10/12	R035	05/05/2022	11.65	Put	Bond Future	1,655.9400	1.6559	1,568.5300	1.5685	(5.279)	0	0	0
2021/10/12	R035	04/08/2022	10.73	Call	Bond Future	1,653.8000	1.6538	1,737.2300	1.7372	5.045	0	0	0
2021/10/12	R035	04/08/2022	10.73	Put	Bond Future	5,438.9400	5.4389	5,263.0500	5.2630	(3.234)	0	0	0
2021/10/12	R035	04/08/2022	11.13	Put	Bond Future	3,996.6900	3.9967	3,850.9300	3.8509	(3.647)	0	0	100
2021/10/12	R035	04/08/2022	9.84	Call	Bond Future	455.4500	0.4555	486.1000	0.4861	6.730	0	0	100
2021/10/12	R035	04/08/2022	9.84	Put	Bond Future	10,006.2700	10.0063	9,777.6000	9.7776	(2.285)	0	0	0
2021/10/12	R035	04/08/2022	10.64	Call	Bond Future	1,466.6100	1.4666	1,543.3700	1.5434	5.234	0	0	0
2021/10/12	R035	04/08/2022	10.64	Put	Bond Future	5,811.4400	5.8114	5,628.8800	5.6289	(3.141)	0	0	100
2021/10/12	R035	04/08/2022	10.72	Call	Bond Future	1,632.2800	1.6323	1,714.9600	1.7150	5.065	0	0	0
2021/10/12	R035	04/08/2022	10.72	Put	Bond Future	5,479.3600	5.4794	5,302.7200	5.3027	(3.224)	0	0	0
2021/10/12	R035	04/08/2022			Bond Future	11.3611	87.4474	11.3165	87.7067	(0.392)	0.0000	0.0000	0
2021/10/12	R035	04/08/2022	10.74	Call	Bond Future	1,675.4800	1.6755	1,759.6500	1.7597	5.024	0	0	0
2021/10/12	R035	04/08/2022	10.74	Put	Bond Future	5,398.7500	5.3988	5,223.6000	5.2236	(3.244)	0	0	0
2021/10/12	R035	04/08/2022	11.13	Call	Bond Future	2,638.5500	2.6386	2,752.1100	2.7521	4.304	0	0	0
2021/10/12	R186	04/11/2021		Call	Bond Future	14,241.8500	14.2418	14,474.9500	14.4749	1.637	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
2021/10/12	R186	04/11/2021		Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/10/12	R186	04/11/2021	7.77	Call	Bond Future	214.7500	0.2148	264.4600	0.2645	23.148	0	0	0
2021/10/12	R186	04/11/2021	8.09	Call	Bond Future	787.8300	0.7878	915.2200	0.9152	16.170	0	0	0
2021/10/12	R186	04/11/2021	8.09	Put	Bond Future	505.8900	0.5059	400.1800	0.4002	(20.896)	0	0	0
2021/10/12	R186	04/11/2021	8.10	Call	Bond Future	813.6800	0.8137	943.6000	0.9436	15.967	0	0	0
2021/10/12	R186	04/11/2021	8.10	Put	Bond Future	488.0000	0.4880	384.8200	0.3848	(21.143)	0	0	0
2021/10/12	R186	04/11/2021			Bond Future	8.0257	114.2418	7.9726	114.4750	(0.661)	0.0000	0.0000	65,120
2021/10/12	R186	04/11/2021	7.77	Put	Bond Future	1,344.2800	1.3443	1,160.8900	1.1609	(13.642)	0	0	15,177
2021/10/12	R186	04/11/2021	8.11	Call	Bond Future	839.8700	0.8399	972.3100	0.9723	15.769	0	0	0
2021/10/12	R186	04/11/2021	8.11	Put	Bond Future	470.4600	0.4705	369.8000	0.3698	(21.396)	0	0	0
2021/10/12	R186	04/11/2021	8.77	Call	Bond Future	3,228.1600	3.2282	3,453.3000	3.4533	6.974	0	0	0
2021/10/12	R186	04/11/2021	8.77	Put	Bond Future	20.6300	0.0206	12.6700	0.0127	(38.585)	0	0	15,177
2021/10/12	R186	03/02/2022	7.30	Call	Bond Future	200.7500	0.2007	229.5800	0.2296	14.361	0	0	0
2021/10/12	R186	03/02/2022	7.30	Put	Bond Future	4,271.2600	4.2713	4,052.3000	4.0523	(5.126)	0	0	0
2021/10/12	R186	03/02/2022			Bond Future	8.2567	110.2340	8.1972	110.4817	(0.721)	0.0000	0.0000	17,500
2021/10/12	R186	03/02/2022	7.28	Call	Bond Future	190.5200	0.1905	218.1300	0.2181	14.492	0	0	0
2021/10/12	R186	03/02/2022	7.28	Put	Bond Future	4,348.1400	4.3481	4,127.9600	4.1280	(5.064)	0	0	0
2021/10/12	R186	03/02/2022	7.29	Call	Bond Future	195.5200	0.1955	223.7300	0.2237	14.428	0	0	0
2021/10/12	R186	03/02/2022	7.29	Put	Bond Future	4,309.5800	4.3096	4,090.0000	4.0900	(5.095)	0	0	0
2021/10/12	R186	05/05/2022	8.32	Call	Bond Future	1,479.0200	1.4790	1,589.0900	1.5891	7.442	0	0	0
2021/10/12	R186	05/05/2022	8.32	Put	Bond Future	2,184.5100	2.1845	2,044.2400	2.0442	(6.421)	0	0	0
2021/10/12	R186	05/05/2022	7.28	Call	Bond Future	257.5300	0.2575	288.5900	0.2886	12.061	0	0	435
2021/10/12	R186	05/05/2022	7.28	Put	Bond Future	5,182.8000	5.1828	4,963.5200	4.9635	(4.231)	0	0	0
2021/10/12	R186	05/05/2022	7.48	Call	Bond Future	393.5600	0.3936	436.6700	0.4367	10.954	0	0	3,600
2021/10/12	R186	05/05/2022	7.48	Put	Bond Future	4,491.5900	4.4916	4,284.3600	4.2844	(4.614)	0	0	0
2021/10/12	R186	05/05/2022			Bond Future	8.4988	111.5296	8.4352	111.7800	(0.749)	0.0000	0.0000	0
2021/10/12	R186	05/05/2022	8.64	Call	Bond Future	2,139.3500	2.1394	2,276.6900	2.2767	6.420	0	0	0
2021/10/12	R186	05/05/2022	8.64	Put	Bond Future	1,586.4200	1.5864	1,473.4200	1.4734	(7.123)	0	0	4,035
2021/10/12	R186	05/05/2022	7.88	Call	Bond Future	801.8100	0.8018	874.5400	0.8745	9.071	0	0	435
2021/10/12	R186	05/05/2022	7.88	Put	Bond Future	3,268.0200	3.2680	3,090.4100	3.0904	(5.435)	0	0	0
2021/10/12	R186	05/05/2022	8.30	Call	Bond Future	1,442.5400	1.4425	1,550.8700	1.5509	7.510	0	0	0
2021/10/12	R186	05/05/2022	8.30	Put	Bond Future	2,227.2900	2.2273	2,085.2800	2.0853	(6.376)	0	0	0
2021/10/12	R186	05/05/2022	8.31	Call	Bond Future	1,460.7100	1.4607	1,569.9200	1.5699	7.477	0	0	0
2021/10/12	R186	05/05/2022	8.31	Put	Bond Future	2,205.8200	2.2058	2,064.6900	2.0647	(6.398)	0	0	0
2021/10/12	R186	05/05/2022	6.73	Call	Bond Future	88.7700	0.0888	101.1000	0.1011	13.890	0	0	3,600
2021/10/12	R186	05/05/2022	6.73	Put	Bond Future	7,328.7100	7.3287	7,090.7000	7.0907	(3.248)	0	0	0
2021/10/12	R186	04/08/2022	8.15	Call	Bond Future	1,072.7600	1.0728	1,157.3700	1.1574	7.887	0	0	0
2021/10/12	R186	04/08/2022	8.15	Put	Bond Future	3,376.4900	3.3765	3,204.7400	3.2047	(5.087)	0	0	0
2021/10/12	R186	04/08/2022	9.78	Call	Bond Future	4,617.1100	4.6171	4,806.7800	4.8068	4.108	0	0	0
2021/10/12	R186	04/08/2022	9.78	Put	Bond Future	933.1800	0.9332	866.4900	0.8665	(7.147)	0	0	3,600
2021/10/12	R186	04/08/2022	7.96	Call	Bond Future	829.9600	0.8300	900.9500	0.9009	8.553	0	0	3,600
2021/10/12	R186	04/08/2022			Bond Future	8.7635	107.5478	8.6944	107.8042	(0.788)	0.0000	0.0000	0
2021/10/12	R186	04/08/2022	7.96	Put	Bond Future	3,859.8000	3.8598	3,674.4300	3.6744	(4.803)	0	0	0
2021/10/12	R186	04/08/2022	8.13	Call	Bond Future	1,045.3900	1.0454	1,128.5400	1.1285	7.954	0	0	0
2021/10/12	R186	04/08/2022	8.13	Put	Bond Future	3,425.2700	3.4253	3,252.0600	3.2521	(5.057)	0	0	0
2021/10/12	R186	04/08/2022	8.14	Call	Bond Future	1,059.0200	1.0590	1,142.9000	1.1429	7.921	0	0	0
2021/10/12	R186	04/08/2022	8.14	Put	Bond Future	3,400.8200	3.4008	3,228.3400	3.2283	(5.072)	0	0	0
2021/10/12	R186	04/08/2022	6.96	Call	Bond Future	158.6200	0.1586	178.1800	0.1782	12.331	0	0	3,600

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2021/10/12	R186	04/08/2022	6.96	Put	Bond Future	7,111.5700	7.1116	6,874.7700	6.8748	(3.330)	0	0	0
2021/10/12	R197	04/11/2021			Bond Future	328.6716	328.6716	328.7506	328.7506	0.024	0.0000	0.0000	1,189
2021/10/12	R197	03/02/2022			Bond Future	324.1805	324.1805	324.2953	324.2953	0.035	0.0000	0.0000	952
2021/10/12	R197	05/05/2022			Bond Future	328.0678	328.0678	328.1831	328.1831	0.035	0.0000	0.0000	237
2021/10/12	R197	04/08/2022			Bond Future	323.7348	323.7348	323.8597	323.8597	0.039	0.0000	0.0000	0
2021/10/12	R202	04/11/2021			Bond Future	241.7187	241.7187	241.7957	241.7957	0.032	0.0000	0.0000	8,313
2021/10/12	R202	03/02/2022			Bond Future	240.0983	240.0983	240.2019	240.2019	0.043	0.0000	0.0000	2,084
2021/10/12	R202	05/05/2022			Bond Future	242.9771	242.9771	243.0814	243.0814	0.043	0.0000	0.0000	383
2021/10/12	R202	04/08/2022			Bond Future	241.5250	241.5250	241.6368	241.6368	0.046	0.0000	0.0000	0
2021/10/12	R209	04/11/2021	10.00	Call	Bond Future	25.4900	0.0255	29.5900	0.0296	16.085	0	0	0
2021/10/12	R209	04/11/2021	10.00	Put	Bond Future	3,789.2600	3.7893	3,586.6400	3.5866	(5.347)	0	0	3,100
2021/10/12	R209	04/11/2021	10.25	Put	Bond Future	2,423.6200	2.4236	2,236.8100	2.2368	(7.708)	0	0	9,250
2021/10/12	R209	04/11/2021	12.19	Call	Bond Future	7,799.5600	7.7996	8,006.0000	8.0060	2.647	0	0	0
2021/10/12	R209	04/11/2021	12.19	Put	Bond Future	0.6400	0.0006	0.3600	0.0004	(43.750)	0	0	0
2021/10/12	R209	04/11/2021	10.50	Call	Bond Future	477.6200	0.4776	536.2900	0.5363	12.284	0	0	0
2021/10/12	R209	04/11/2021	12.00	Call	Bond Future	6,908.7700	6.9088	7,114.7100	7.1147	2.981	0	0	0
2021/10/12	R209	04/11/2021	12.00	Put	Bond Future	1.9800	0.0020	1.2000	0.0012	(39.394)	0	0	9,000
2021/10/12	R209	04/11/2021	12.17	Call	Bond Future	7,706.6300	7.7066	7,913.0400	7.9130	2.678	0	0	0
2021/10/12	R209	04/11/2021			Bond Future	10.6539	68.6187	10.6167	68.8255	(0.350)	0.0000	0.0000	34,558
2021/10/12	R209	04/11/2021	9.50	Call	Bond Future	0.2500	0.0003	0.2900	0.0003	16.000	0	0	6,000
2021/10/12	R209	04/11/2021	9.50	Put	Bond Future	6,842.9300	6.8429	6,636.2500	6.6363	(3.020)	0	0	0
2021/10/12	R209	04/11/2021	10.25	Call	Bond Future	132.8000	0.1328	152.7100	0.1527	14.992	0	0	0
2021/10/12	R209	04/11/2021	12.18	Call	Bond Future	7,753.1200	7.7531	7,959.5500	7.9596	2.663	0	0	0
2021/10/12	R209	04/11/2021	12.18	Put	Bond Future	0.6800	0.0007	0.3900	0.0004	(42.647)	0	0	0
2021/10/12	R209	04/11/2021	10.50	Put	Bond Future	1,337.8900	1.3379	1,189.8400	1.1898	(11.066)	0	0	150
2021/10/12	R209	04/11/2021	12.17	Put	Bond Future	0.7200	0.0007	0.4100	0.0004	(43.056)	0	0	0
2021/10/12	R209	03/02/2022	11.03	Call	Bond Future	2,437.1000	2.4371	2,559.9400	2.5599	5.040	0	0	0
2021/10/12	R209	03/02/2022	11.03	Put	Bond Future	1,445.1500	1.4451	1,351.5500	1.3516	(6.477)	0	0	0
2021/10/12	R209	03/02/2022	11.02	Call	Bond Future	2,405.0200	2.4050	2,526.9200	2.5269	5.069	0	0	0
2021/10/12	R209	03/02/2022	11.02	Put	Bond Future	1,465.9500	1.4659	1,371.4100	1.3714	(6.449)	0	0	0
2021/10/12	R209	03/02/2022			Bond Future	10.8443	69.3835	10.8043	69.5999	(0.369)	0.0000	0.0000	0
2021/10/12	R209	03/02/2022	11.04	Call	Bond Future	2,469.2300	2.4692	2,593.0000	2.5930	5.012	0	0	0
2021/10/12	R209	03/02/2022	11.04	Put	Bond Future	1,424.4500	1.4244	1,331.7800	1.3318	(6.506)	0	0	0
2021/10/12	R209	05/05/2022	11.44	Call	Bond Future	3,633.3900	3.6334	3,771.4300	3.7714	3.799	0	0	0
2021/10/12	R209	05/05/2022	11.44	Put	Bond Future	1,551.1200	1.5511	1,470.3800	1.4704	(5.205)	0	0	0
2021/10/12	R209	05/05/2022	11.43	Call	Bond Future	3,600.4800	3.6005	3,737.8500	3.7379	3.815	0	0	0
2021/10/12	R209	05/05/2022	11.43	Put	Bond Future	1,568.5300	1.5685	1,487.1200	1.4871	(5.190)	0	0	0
2021/10/12	R209	05/05/2022			Bond Future	11.0353	67.0578	10.9938	67.2765	(0.376)	0.0000	0.0000	0
2021/10/12	R209	05/05/2022	11.45	Call	Bond Future	3,666.4300	3.6664	3,805.1300	3.8051	3.783	0	0	0
2021/10/12	R209	05/05/2022	11.45	Put	Bond Future	1,533.8900	1.5339	1,453.8100	1.4538	(5.221)	0	0	0
2021/10/12	R209	04/08/2022	10.58	Call	Bond Future	1,396.7100	1.3967	1,467.0500	1.4671	5.036	0	0	0
2021/10/12	R209	04/08/2022	10.58	Put	Bond Future	4,867.5200	4.8675	4,714.7300	4.7147	(3.139)	0	0	0
2021/10/12	R209	04/08/2022	10.57	Put	Bond Future	4,904.2100	4.9042	4,750.7700	4.7508	(3.129)	0	0	0
2021/10/12	R209	04/08/2022			Bond Future	11.2323	67.8308	11.1889	68.0539	(0.386)	0.0000	0.0000	0
2021/10/12	R209	04/08/2022	10.59	Call	Bond Future	1,415.3600	1.4154	1,486.3500	1.4863	5.016	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
2021/10/12	R209	04/08/2022	10.59	Put	Bond Future	4,831.0400	4.8310	4,678.9000	4.6789	(3.149)	0	0	0
2021/10/12	R209	04/08/2022	10.57	Call	Bond Future	1,378.2000	1.3782	1,447.8900	1.4479	5.057	0	0	0
2021/10/12	R210	04/11/2021			Bond Future	212.9495	212.9495	212.8853	212.8853	(0.030)	0.0000	0.0000	1,728
2021/10/12	R210	03/02/2022			Bond Future	215.3757	215.3757	215.3337	215.3337	(0.020)	0.0000	0.0000	1,330
2021/10/12	R210	05/05/2022			Bond Future	215.1005	215.1005	215.0576	215.0576	(0.020)	0.0000	0.0000	104
2021/10/12	R210	04/08/2022			Bond Future	217.7599	217.7599	217.7218	217.7218	(0.017)	0.0000	0.0000	0
2021/10/12	R212	04/11/2021			Bond Future	175.6045	175.6045	175.6423	175.6423	0.022	0.0000	0.0000	4,605
2021/10/12	R213	04/11/2021	11.09	Put	Bond Future	6.2000	0.0062	4.1600	0.0042	(32.903)	0	0	0
2021/10/12	R213	04/11/2021	11.10	Put	Bond Future	5.8500	0.0059	3.9100	0.0039	(33.162)	0	0	0
2021/10/12	R213	04/11/2021	11.11	Call	Bond Future	5,774.3100	5.7743	5,943.9000	5.9439	2.937	0	0	0
2021/10/12	R213	04/11/2021			Bond Future	9.9622	83.6305	9.9297	83.8019	(0.326)	0.0000	0.0000	9,517
2021/10/12	R213	04/11/2021	11.09	Call	Bond Future	5,679.0600	5.6791	5,848.4600	5.8485	2.983	0	0	0
2021/10/12	R213	04/11/2021	11.10	Call	Bond Future	5,726.6900	5.7267	5,896.1900	5.8962	2.960	0	0	0
2021/10/12	R213	04/11/2021	11.11	Put	Bond Future	5.5200	0.0055	3.6700	0.0037	(33.514)	0	0	0
2021/10/12	R213	03/02/2022	10.60	Put	Bond Future	1,009.3600	1.0094	945.3800	0.9454	(6.339)	0	0	430
2021/10/12	R213	03/02/2022	10.67	Call	Bond Future	3,348.0700	3.3481	3,471.0800	3.4711	3.674	0	0	0
2021/10/12	R213	03/02/2022	10.67	Put	Bond Future	912.5900	0.9126	853.2300	0.8532	(6.505)	0	0	220
2021/10/12	R213	03/02/2022	10.00	Call	Bond Future	1,365.9200	1.3659	1,437.6400	1.4376	5.251	0	0	0
2021/10/12	R213	03/02/2022	10.00	Put	Bond Future	2,306.7500	2.3068	2,196.1000	2.1961	(4.797)	0	0	430
2021/10/12	R213	03/02/2022	9.98	Call	Bond Future	1,319.9400	1.3199	1,390.0300	1.3900	5.310	0	0	0
2021/10/12	R213	03/02/2022	9.98	Put	Bond Future	2,364.4000	2.3644	2,252.1200	2.2521	(4.749)	0	0	0
2021/10/12	R213	03/02/2022	9.22	Put	Bond Future	5,333.4000	5.3334	5,169.2500	5.1692	(3.078)	0	0	0
2021/10/12	R213	03/02/2022	9.58	Put	Bond Future	3,740.3300	3.7403	3,597.1500	3.5971	(3.828)	0	0	200
2021/10/12	R213	03/02/2022	8.63	Call	Bond Future	42.8700	0.0429	46.9200	0.0469	9.447	0	0	200
2021/10/12	R213	03/02/2022	8.63	Put	Bond Future	8,487.0000	8.4870	8,308.6800	8.3087	(2.101)	0	0	0
2021/10/12	R213	03/02/2022	8.80	Call	Bond Future	71.6000	0.0716	78.1100	0.0781	9.092	0	0	102
2021/10/12	R213	03/02/2022	8.80	Put	Bond Future	7,538.3800	7.5384	7,362.5200	7.3625	(2.333)	0	0	0
2021/10/12	R213	03/02/2022			Bond Future	10.1831	84.5626	10.1474	84.7450	(0.351)	0.0000	0.0000	544
2021/10/12	R213	03/02/2022	10.25	Call	Bond Future	1,998.7000	1.9987	2,090.7900	2.0908	4.607	0	0	0
2021/10/12	R213	03/02/2022	10.25	Put	Bond Future	1,658.2800	1.6583	1,568.0000	1.5680	(5.444)	0	0	102
2021/10/12	R213	03/02/2022	10.60	Call	Bond Future	3,100.5800	3.1006	3,218.9700	3.2190	3.818	0	0	0
2021/10/12	R213	03/02/2022	10.15	Call	Bond Future	1,729.7900	1.7298	1,813.7800	1.8138	4.856	0	0	0
2021/10/12	R213	03/02/2022	10.15	Put	Bond Future	1,898.7600	1.8988	1,800.3800	1.8004	(5.181)	0	0	200
2021/10/12	R213	03/02/2022	10.17	Call	Bond Future	1,781.9700	1.7820	1,867.5800	1.8676	4.804	0	0	0
2021/10/12	R213	03/02/2022	10.17	Put	Bond Future	1,848.7300	1.8487	1,751.9700	1.7520	(5.234)	0	0	220
2021/10/12	R213	03/02/2022	9.96	Call	Bond Future	1,274.8500	1.2748	1,343.3100	1.3433	5.370	0	0	0
2021/10/12	R213	03/02/2022	9.96	Put	Bond Future	2,423.1000	2.4231	2,309.1900	2.3092	(4.701)	0	0	0
2021/10/12	R213	03/02/2022	9.97	Call	Bond Future	1,297.1900	1.2972	1,366.4600	1.3665	5.340	0	0	0
2021/10/12	R213	03/02/2022	9.97	Put	Bond Future	2,393.5200	2.3935	2,280.4200	2.2804	(4.725)	0	0	0
2021/10/12	R213	03/02/2022	9.22	Call	Bond Future	223.7100	0.2237	241.9300	0.2419	8.144	0	0	430
2021/10/12	R213	03/02/2022	9.58	Call	Bond Future	587.6300	0.5876	626.8200	0.6268	6.669	0	0	0
2021/10/12	R213	03/02/2022	9.76	Call	Bond Future	873.2900	0.8733	925.8000	0.9258	6.013	0	0	0
2021/10/12	R213	03/02/2022	9.76	Put	Bond Future	3,068.8000	3.0688	2,938.9400	2.9389	(4.232)	0	0	102
2021/10/12	R213	03/02/2022	9.15	Call	Bond Future	187.3700	0.1874	202.9500	0.2030	8.315	0	0	220
2021/10/12	R213	03/02/2022	9.15	Put	Bond Future	5,684.3100	5.6843	5,517.5200	5.5175	(2.934)	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
2021/10/12	R213	05/05/2022	10.63	Call	Bond Future	2,958.4900	2.9585	3,062.7300	3.0627	3.523	0	0	0
2021/10/12	R213	05/05/2022	10.65	Put	Bond Future	1,792.0200	1.7920	1,713.1800	1.7132	(4.400)	0	0	0
2021/10/12	R213	05/05/2022			Bond Future	10.3998	82.0245	10.3626	82.2088	(0.358)	0.0000	0.0000	0
2021/10/12	R213	05/05/2022	10.63	Put	Bond Future	1,830.4200	1.8304	1,750.4000	1.7504	(4.372)	0	0	0
2021/10/12	R213	05/05/2022	10.64	Call	Bond Future	2,987.7400	2.9877	3,092.5700	3.0926	3.509	0	0	0
2021/10/12	R213	05/05/2022	10.64	Put	Bond Future	1,811.1300	1.8111	1,731.7000	1.7317	(4.386)	0	0	0
2021/10/12	R213	05/05/2022	10.65	Call	Bond Future	3,017.1200	3.0171	3,122.5400	3.1225	3.494	0	0	0
2021/10/12	R213	04/08/2022	9.88	Call	Bond Future	1,225.2800	1.2253	1,279.7600	1.2798	4.446	0	0	0
2021/10/12	R213	04/08/2022	9.89	Call	Bond Future	1,241.5200	1.2415	1,296.5100	1.2965	4.429	0	0	0
2021/10/12	R213	04/08/2022	9.90	Put	Bond Future	4,852.1300	4.8521	4,719.0100	4.7190	(2.744)	0	0	0
2021/10/12	R213	04/08/2022			Bond Future	10.6298	82.9728	10.5905	83.1614	(0.370)	0.0000	0.0000	0
2021/10/12	R213	04/08/2022	9.88	Put	Bond Future	4,920.9100	4.9209	4,786.7600	4.7868	(2.726)	0	0	0
2021/10/12	R213	04/08/2022	9.89	Put	Bond Future	4,886.4400	4.8864	4,752.8000	4.7528	(2.735)	0	0	0
2021/10/12	R213	04/08/2022	9.90	Call	Bond Future	1,257.8900	1.2579	1,313.4000	1.3134	4.413	0	0	0
2021/10/12	R214	04/11/2021	12.46	Call	Bond Future	7,559.2900	7.5593	7,769.9900	7.7700	2.787	0	0	0
2021/10/12	R214	04/11/2021	12.46	Put	Bond Future	1.1200	0.0011	0.6600	0.0007	(41.071)	0	0	0
2021/10/12	R214	04/11/2021	12.47	Call	Bond Future	7,605.4700	7.6055	7,816.1900	7.8162	2.771	0	0	0
2021/10/12	R214	04/11/2021			Bond Future	10.9836	65.5958	10.9463	65.8070	(0.339)	0.0000	0.0000	17,980
2021/10/12	R214	04/11/2021	12.47	Put	Bond Future	1.0700	0.0011	0.6300	0.0006	(41.121)	0	0	0
2021/10/12	R214	04/11/2021	12.48	Call	Bond Future	7,651.5700	7.6516	7,862.3100	7.8623	2.754	0	0	0
2021/10/12	R214	04/11/2021	12.48	Put	Bond Future	1.0100	0.0010	0.5900	0.0006	(41.584)	0	0	0
2021/10/12	R214	03/02/2022	11.39	Put	Bond Future	1,415.3300	1.4153	1,322.9300	1.3229	(6.529)	0	0	0
2021/10/12	R214	03/02/2022	11.40	Put	Bond Future	1,395.0600	1.3951	1,303.5900	1.3036	(6.557)	0	0	0
2021/10/12	R214	03/02/2022	11.41	Call	Bond Future	2,658.5400	2.6585	2,788.5900	2.7886	4.892	0	0	0
2021/10/12	R214	03/02/2022			Bond Future	11.1730	66.3269	11.1330	66.5475	(0.358)	0.0000	0.0000	0
2021/10/12	R214	03/02/2022	11.39	Call	Bond Future	2,592.0000	2.5920	2,720.2000	2.7202	4.946	0	0	0
2021/10/12	R214	03/02/2022	11.40	Call	Bond Future	2,625.1100	2.6251	2,754.2400	2.7542	4.919	0	0	0
2021/10/12	R214	03/02/2022	11.41	Put	Bond Future	1,375.1800	1.3752	1,284.6300	1.2846	(6.585)	0	0	0
2021/10/12	R214	05/05/2022	11.73	Put	Bond Future	1,640.7500	1.6407	1,556.5400	1.5565	(5.132)	0	0	0
2021/10/12	R214	05/05/2022	11.74	Put	Bond Future	1,622.7600	1.6228	1,539.2200	1.5392	(5.148)	0	0	0
2021/10/12	R214	05/05/2022	11.75	Call	Bond Future	3,662.3900	3.6624	3,802.4200	3.8024	3.823	0	0	0
2021/10/12	R214	05/05/2022			Bond Future	11.3562	63.8270	11.3147	64.0499	(0.365)	0.0000	0.0000	0
2021/10/12	R214	05/05/2022	11.73	Call	Bond Future	3,596.1400	3.5961	3,734.8300	3.7348	3.857	0	0	0
2021/10/12	R214	05/05/2022	11.74	Call	Bond Future	3,629.1200	3.6291	3,768.4800	3.7685	3.840	0	0	0
2021/10/12	R214	05/05/2022	11.75	Put	Bond Future	1,605.1300	1.6051	1,522.2600	1.5223	(5.163)	0	0	0
2021/10/12	R214	04/08/2022	10.98	Put	Bond Future	4,609.3100	4.6093	4,458.6300	4.4586	(3.269)	0	0	0
2021/10/12	R214	04/08/2022	10.99	Call	Bond Future	1,548.4900	1.5485	1,625.8000	1.6258	4.993	0	0	0
2021/10/12	R214	04/08/2022			Bond Future	11.5476	64.5618	11.5042	64.7891	(0.376)	0.0000	0.0000	0
2021/10/12	R214	04/08/2022	10.97	Call	Bond Future	1,508.6100	1.5086	1,584.5500	1.5846	5.034	0	0	0
2021/10/12	R214	04/08/2022	10.97	Put	Bond Future	4,645.8600	4.6459	4,494.5000	4.4945	(3.258)	0	0	0
2021/10/12	R214	04/08/2022	10.98	Call	Bond Future	1,528.4800	1.5285	1,605.1000	1.6051	5.013	0	0	0
2021/10/12	R214	04/08/2022	10.99	Put	Bond Future	4,572.9800	4.5730	4,422.9900	4.4230	(3.280)	0	0	0
2021/10/12	R248	04/11/2021	10.20	Put	Bond Future	5,772.8500	5.7728	5,436.5100	5.4365	(5.826)	0	0	0
2021/10/12	R248	04/11/2021	12.85	Call	Bond Future	11,773.0200	11.7730	12,112.9300	12.1129	2.887	0	0	0
2021/10/12	R248	04/11/2021	12.85	Put	Bond Future	0.4600	0.0005	0.2400	0.0002	(47.826)	0	0	0
2021/10/12	R248	04/11/2021	10.80	Call	Bond Future	586.6800	0.5867	688.8600	0.6889	17.417	0	0	1,050

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
2021/10/12	R248	04/11/2021	10.80	Put	Bond Future	1,732.0600	1.7321	1,494.1100	1.4941	(13.738)	0	0	0
2021/10/12	R248	04/11/2021			Bond Future	10.9582	82.7308	10.9108	83.0709	(0.432)	0.0000	0.0000	144,776
2021/10/12	R248	04/11/2021	9.60	Call	Bond Future	0.0700	0.0001	0.0800	0.0001	14.286	0	0	0
2021/10/12	R248	04/11/2021	9.60	Put	Bond Future	10,834.2100	10.8342	10,494.0900	10.4941	(3.139)	0	0	0
2021/10/12	R248	04/11/2021	10.20	Call	Bond Future	15.1600	0.0152	18.9500	0.0190	25.000	0	0	1,050
2021/10/12	R248	04/11/2021	10.30	Call	Bond Future	32.0900	0.0321	39.9600	0.0400	24.525	0	0	0
2021/10/12	R248	04/11/2021	10.30	Put	Bond Future	4,990.3300	4.9903	4,658.0700	4.6581	(6.658)	0	0	0
2021/10/12	R248	04/11/2021	12.83	Call	Bond Future	11,664.9200	11.6649	12,004.8100	12.0048	2.914	0	0	0
2021/10/12	R248	04/11/2021	12.83	Put	Bond Future	0.5000	0.0005	0.2600	0.0003	(48.000)	0	0	0
2021/10/12	R248	04/11/2021	12.84	Call	Bond Future	11,719.0100	11.7190	12,058.9100	12.0589	2.900	0	0	0
2021/10/12	R248	04/11/2021	12.84	Put	Bond Future	0.4800	0.0005	0.2500	0.0003	(47.917)	0	0	0
2021/10/12	R248	03/02/2022	11.47	Call	Bond Future	3,664.7400	3.6647	3,889.9000	3.8899	6.144	0	0	0
2021/10/12	R248	03/02/2022	11.48	Call	Bond Future	3,708.9000	3.7089	3,935.4600	3.9355	6.109	0	0	0
2021/10/12	R248	03/02/2022	11.49	Put	Bond Future	1,430.8700	1.4309	1,305.9800	1.3060	(8.728)	0	0	0
2021/10/12	R248	03/02/2022	10.90	Call	Bond Future	1,553.4700	1.5535	1,687.3300	1.6873	8.617	0	0	900
2021/10/12	R248	03/02/2022	10.90	Put	Bond Future	3,297.6300	3.2976	3,078.6500	3.0787	(6.641)	0	0	0
2021/10/12	R248	03/02/2022	10.20	Put	Bond Future	7,353.8900	7.3539	7,037.1900	7.0372	(4.307)	0	0	0
2021/10/12	R248	03/02/2022	10.40	Call	Bond Future	491.3900	0.4914	548.9100	0.5489	11.706	0	0	100
2021/10/12	R248	03/02/2022	10.50	Call	Bond Future	642.3500	0.6423	713.1100	0.7131	11.016	0	0	0
2021/10/12	R248	03/02/2022	10.50	Put	Bond Future	5,361.6200	5.3616	5,079.5400	5.0795	(5.261)	0	0	0
2021/10/12	R248	03/02/2022	9.80	Call	Bond Future	92.2000	0.0922	105.5800	0.1056	14.512	0	0	0
2021/10/12	R248	03/02/2022	9.80	Put	Bond Future	10,492.0200	10.4920	10,152.5600	10.1526	(3.235)	0	0	0
2021/10/12	R248	03/02/2022	10.00	Call	Bond Future	163.1800	0.1632	185.7000	0.1857	13.801	0	0	1,300
2021/10/12	R248	03/02/2022	10.00	Put	Bond Future	8,874.6600	8.8747	8,544.3400	8.5443	(3.722)	0	0	0
2021/10/12	R248	03/02/2022			Bond Future	11.1466	83.6529	11.0959	84.0058	(0.454)	0.0000	0.0000	123,159
2021/10/12	R248	03/02/2022	11.47	Put	Bond Future	1,474.3100	1.4743	1,346.6300	1.3466	(8.660)	0	0	0
2021/10/12	R248	03/02/2022	11.48	Put	Bond Future	1,452.4400	1.4524	1,326.1600	1.3262	(8.694)	0	0	0
2021/10/12	R248	03/02/2022	11.49	Call	Bond Future	3,753.2500	3.7532	3,981.2000	3.9812	6.073	0	0	0
2021/10/12	R248	03/02/2022	10.70	Call	Bond Future	1,032.5800	1.0326	1,133.3200	1.1333	9.756	0	0	1,300
2021/10/12	R248	03/02/2022	10.70	Put	Bond Future	4,241.1100	4.2411	3,989.0100	3.9890	(5.944)	0	0	0
2021/10/12	R248	03/02/2022	11.00	Call	Bond Future	1,861.8600	1.8619	2,012.6400	2.0126	8.098	0	0	100
2021/10/12	R248	03/02/2022	11.00	Put	Bond Future	2,890.6700	2.8907	2,688.6100	2.6886	(6.990)	0	0	0
2021/10/12	R248	03/02/2022	10.20	Call	Bond Future	277.4500	0.2775	313.5900	0.3136	13.026	0	0	900
2021/10/12	R248	03/02/2022	10.40	Put	Bond Future	5,984.0000	5.9840	5,688.6800	5.6887	(4.935)	0	0	0
2021/10/12	R248	05/05/2022	11.79	Call	Bond Future	4,820.6600	4.8207	5,055.3700	5.0554	4.869	0	0	0
2021/10/12	R248	05/05/2022	11.79	Put	Bond Future	1,814.2000	1.8142	1,692.2600	1.6923	(6.721)	0	0	0
2021/10/12	R248	05/05/2022	11.80	Call	Bond Future	4,864.4800	4.8645	5,100.2000	5.1002	4.846	0	0	0
2021/10/12	R248	05/05/2022			Bond Future	11.3288	80.2215	11.2761	80.5781	(0.465)	0.0000	0.0000	0
2021/10/12	R248	05/05/2022	11.80	Put	Bond Future	1,795.1100	1.7951	1,674.1800	1.6742	(6.737)	0	0	0
2021/10/12	R248	05/05/2022	11.81	Call	Bond Future	4,908.4200	4.9084	5,145.1500	5.1451	4.823	0	0	0
2021/10/12	R248	05/05/2022	11.81	Put	Bond Future	1,776.2200	1.7762	1,656.3000	1.6563	(6.751)	0	0	0
2021/10/12	R248	04/08/2022	10.98	Call	Bond Future	1,923.5700	1.9236	2,049.8400	2.0498	6.564	0	0	0
2021/10/12	R248	04/08/2022	10.98	Put	Bond Future	5,605.2800	5.6053	5,368.5400	5.3685	(4.224)	0	0	0
2021/10/12	R248	04/08/2022	10.99	Call	Bond Future	1,948.3400	1.9483	2,075.7300	2.0757	6.538	0	0	0
2021/10/12	R248	04/08/2022	10.99	Put	Bond Future	5,559.0400	5.5590	5,323.4200	5.3234	(4.239)	0	0	0
2021/10/12	R248	04/08/2022			Bond Future	11.5195	81.1453	11.4643	81.5083	(0.479)	0.0000	0.0000	0
2021/10/12	R248	04/08/2022	11.00	Call	Bond Future	1,973.5800	1.9736	2,102.0900	2.1021	6.512	0	0	0
2021/10/12	R248	04/08/2022	11.00	Put	Bond Future	5,513.3700	5.5134	5,278.8700	5.2789	(4.253)	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
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<b>Total</b>											<b>1513043</b>
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