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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/09/2021 TO 30/09/2021

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
2021/09/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	2025	04/11/2021		Bond Future	154.9693	154.9693	155.1132	155.1132	0.093	0.0000	0.0000	5,487
2021/09/30	2025	03/02/2022		Bond Future	155.1552	155.1552	155.3001	155.3001	0.093	0.0000	0.0000	0
2021/09/30	2025	05/05/2022		Bond Future	157.0268	157.0268	157.1730	157.1730	0.093	0.0000	0.0000	0
2021/09/30	2025	04/08/2022		Bond Future	157.3585	157.3585	157.5058	157.5058	0.094	0.0000	0.0000	0
2021/09/30	2029	04/11/2021		Bond Future	114.2134	114.2134	114.1316	114.1316	(0.072)	0.0000	0.0000	2,964
2021/09/30	2029	03/02/2022		Bond Future	115.5176	115.5176	115.4344	115.4344	(0.072)	0.0000	0.0000	0
2021/09/30	2029	05/05/2022		Bond Future	115.7117	115.7117	115.6270	115.6270	(0.073)	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
2021/09/30	2029	04/08/2022			Bond Future	117.1472	117.1472	117.0612	117.0612	(0.073)	0.0000	0.0000	0
2021/09/30	2030	04/11/2021	10.60	Call	Bond Future	6,500.1800	6.5002	6,672.3500	6.6724	2.649	0	0	0
2021/09/30	2030	04/11/2021	10.60	Put	Bond Future	15.8300	0.0158	11.3800	0.0114	(28.111)	0	0	0
2021/09/30	2030	04/11/2021	10.59	Put	Bond Future	16.5100	0.0165	11.8900	0.0119	(27.983)	0	0	0
2021/09/30	2030	04/11/2021	9.30	Put	Bond Future	1,161.1300	1.1611	1,047.8700	1.0479	(9.754)	0	0	0
2021/09/30	2030	04/11/2021	9.35	Call	Bond Future	1,098.3700	1.0984	1,168.9100	1.1689	6.422	0	0	0
2021/09/30	2030	04/11/2021	9.35	Put	Bond Future	1,027.6800	1.0277	921.6000	0.9216	(10.322)	0	0	9,100
2021/09/30	2030	04/11/2021	11.26	Call	Bond Future	9,640.0300	9.6400	9,816.3300	9.8163	1.829	0	0	0
2021/09/30	2030	04/11/2021	9.20	Call	Bond Future	723.2100	0.7232	772.8200	0.7728	6.860	0	0	29
2021/09/30	2030	04/11/2021	8.27	Put	Bond Future	5,979.7900	5.9798	5,803.5600	5.8036	(2.947)	0	0	0
2021/09/30	2030	04/11/2021	8.27	Call	Bond Future	6.8400	0.0068	7.2300	0.0072	5.702	0	0	300
2021/09/30	2030	04/11/2021	8.77	Put	Bond Future	3,250.3800	3.2504	3,083.5500	3.0836	(5.133)	0	0	0
2021/09/30	2030	04/11/2021	11.44	Put	Bond Future	0.2700	0.0003	0.1600	0.0002	(40.741)	0	0	300
2021/09/30	2030	04/11/2021			Bond Future	9.3368	94.6142	9.3040	94.7908	(0.351)	0.0000	0.0000	97,520
2021/09/30	2030	04/11/2021	10.61	Call	Bond Future	6,548.4900	6.5485	6,720.8200	6.7208	2.632	0	0	0
2021/09/30	2030	04/11/2021	10.61	Put	Bond Future	15.1800	0.0152	10.8900	0.0109	(28.261)	0	0	0
2021/09/30	2030	04/11/2021	10.59	Call	Bond Future	6,451.8700	6.4519	6,623.8700	6.6239	2.666	0	0	0
2021/09/30	2030	04/11/2021	9.25	Call	Bond Future	837.4300	0.8374	893.7800	0.8938	6.729	0	0	0
2021/09/30	2030	04/11/2021	9.25	Put	Bond Future	1,306.0500	1.3060	1,185.7800	1.1858	(9.209)	0	0	5,000
2021/09/30	2030	04/11/2021	8.75	Put	Bond Future	3,349.7800	3.3498	3,181.9900	3.1820	(5.009)	0	0	0
2021/09/30	2030	04/11/2021	8.75	Call	Bond Future	123.3700	0.1234	132.2000	0.1322	7.157	0	0	3,250
2021/09/30	2030	04/11/2021	9.30	Call	Bond Future	962.6700	0.9627	1,026.0300	1.0260	6.582	0	0	0
2021/09/30	2030	04/11/2021	11.26	Put	Bond Future	0.8100	0.0008	0.4900	0.0005	(39.506)	0	0	29
2021/09/30	2030	04/11/2021	9.90	Put	Bond Future	211.2100	0.2112	174.4800	0.1745	(17.390)	0	0	0
2021/09/30	2030	04/11/2021	9.90	Call	Bond Future	3,177.3100	3.1773	3,317.2000	3.3172	4.403	0	0	29
2021/09/30	2030	04/11/2021	9.20	Put	Bond Future	1,462.9900	1.4630	1,335.9800	1.3360	(8.682)	0	0	0
2021/09/30	2030	04/11/2021	8.77	Call	Bond Future	136.2700	0.1363	146.0600	0.1461	7.184	0	0	300
2021/09/30	2030	04/11/2021	11.44	Call	Bond Future	10,473.7000	10.4737	10,650.2100	10.6502	1.685	0	0	0
2021/09/30	2030	03/02/2022	8.85	Put	Bond Future	4,298.6700	4.2987	4,145.7700	4.1458	(3.557)	0	0	0
2021/09/30	2030	03/02/2022	8.85	Call	Bond Future	584.0800	0.5841	609.4600	0.6095	4.345	0	0	1,000
2021/09/30	2030	03/02/2022	9.35	Call	Bond Future	1,473.8300	1.4738	1,531.6800	1.5317	3.925	0	0	0
2021/09/30	2030	03/02/2022	9.35	Put	Bond Future	2,505.8800	2.5059	2,385.4500	2.3854	(4.806)	0	0	101
2021/09/30	2030	03/02/2022	8.39	Put	Bond Future	6,462.2700	6.4623	6,292.5600	6.2926	(2.626)	0	0	0
2021/09/30	2030	03/02/2022	8.39	Call	Bond Future	191.6700	0.1917	200.2400	0.2002	4.471	0	0	101
2021/09/30	2030	03/02/2022	9.45	Call	Bond Future	1,711.6600	1.7117	1,777.7600	1.7778	3.862	0	0	0
2021/09/30	2030	03/02/2022	9.45	Put	Bond Future	2,218.8200	2.2188	2,106.6400	2.1066	(5.056)	0	0	0
2021/09/30	2030	03/02/2022			Bond Future	9.5473	91.6673	9.5130	91.8455	(0.359)	0.0000	0.0000	610
2021/09/30	2030	03/02/2022	10.85	Call	Bond Future	6,786.1400	6.7861	6,934.1900	6.9342	2.182	0	0	0
2021/09/30	2030	03/02/2022	10.85	Put	Bond Future	330.5500	0.3305	300.3200	0.3003	(9.145)	0	0	1,000
2021/09/30	2030	03/02/2022	9.60	Put	Bond Future	1,836.2400	1.8362	1,734.9300	1.7349	(5.517)	0	0	0
2021/09/30	2030	03/02/2022	9.60	Call	Bond Future	2,109.2800	2.1093	2,186.2500	2.1863	3.649	0	0	1,000
2021/09/30	2030	03/02/2022	9.78	Call	Bond Future	2,647.0000	2.6470	2,736.6700	2.7367	3.388	0	0	0
2021/09/30	2030	03/02/2022	9.78	Put	Bond Future	1,448.8600	1.4489	1,360.2500	1.3603	(6.116)	0	0	101
2021/09/30	2030	03/02/2022	9.44	Call	Bond Future	1,687.0300	1.6870	1,752.1600	1.7522	3.861	0	0	0
2021/09/30	2030	03/02/2022	9.44	Put	Bond Future	2,246.5100	2.2465	2,133.3600	2.1334	(5.037)	0	0	0
2021/09/30	2030	03/02/2022	9.43	Call	Bond Future	1,662.4000	1.6624	1,726.7800	1.7268	3.873	0	0	0
2021/09/30	2030	03/02/2022	9.43	Put	Bond Future	2,274.2300	2.2742	2,160.3300	2.1603	(5.008)	0	0	0

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2021/09/30	2030	05/05/2022	8.81	Put	Bond Future	5,586.1800	5.5862	5,433.8100	5.4338	(2.728)	0	0	0
2021/09/30	2030	05/05/2022	8.14	Put	Bond Future	8,822.9000	8.8229	8,652.8500	8.6528	(1.927)	0	0	0
2021/09/30	2030	05/05/2022	8.14	Call	Bond Future	198.2500	0.1982	208.3300	0.2083	5.084	0	0	1,800
2021/09/30	2030	05/05/2022	8.89	Put	Bond Future	5,255.8600	5.2559	5,106.5500	5.1065	(2.841)	0	0	0
2021/09/30	2030	05/05/2022	9.95	Call	Bond Future	2,959.4400	2.9594	3,046.9300	3.0469	2.956	0	0	0
2021/09/30	2030	05/05/2022	8.47	Call	Bond Future	361.9200	0.3619	378.9500	0.3790	4.705	0	0	1,073
2021/09/30	2030	05/05/2022	10.21	Call	Bond Future	3,765.8100	3.7658	3,870.0500	3.8700	2.768	0	0	0
2021/09/30	2030	05/05/2022	10.21	Put	Bond Future	1,559.6500	1.5597	1,483.7600	1.4838	(4.866)	0	0	0
2021/09/30	2030	05/05/2022			Bond Future	9.7630	92.7520	9.7271	92.9321	(0.368)	0.0000	0.0000	0
2021/09/30	2030	05/05/2022	8.81	Call	Bond Future	642.9100	0.6429	670.6700	0.6707	4.318	0	0	200
2021/09/30	2030	05/05/2022	7.73	Put	Bond Future	11,052.1000	11.0521	10,876.6900	10.8767	(1.587)	0	0	0
2021/09/30	2030	05/05/2022	7.73	Call	Bond Future	86.1200	0.0861	90.8400	0.0908	5.481	0	0	200
2021/09/30	2030	05/05/2022	8.89	Call	Bond Future	740.5200	0.7405	771.3400	0.7713	4.162	0	0	1,800
2021/09/30	2030	05/05/2022	11.04	Call	Bond Future	6,805.6500	6.8057	6,943.8000	6.9438	2.030	0	0	0
2021/09/30	2030	05/05/2022	11.04	Put	Bond Future	682.2100	0.6822	640.2300	0.6402	(6.154)	0	0	1,800
2021/09/30	2030	05/05/2022	9.95	Put	Bond Future	2,028.1000	2.0281	1,935.4600	1.9355	(4.568)	0	0	1,073
2021/09/30	2030	05/05/2022	9.35	Call	Bond Future	1,493.6200	1.4936	1,546.0900	1.5461	3.513	0	0	0
2021/09/30	2030	05/05/2022	9.35	Put	Bond Future	3,595.0000	3.5950	3,467.3400	3.4673	(3.551)	0	0	1,073
2021/09/30	2030	05/05/2022	8.47	Put	Bond Future	7,151.3500	7.1513	6,988.2500	6.9883	(2.281)	0	0	0
2021/09/30	2030	05/05/2022	10.20	Call	Bond Future	3,733.1500	3.7331	3,836.8600	3.8369	2.778	0	0	0
2021/09/30	2030	05/05/2022	10.20	Put	Bond Future	1,575.5900	1.5756	1,499.1700	1.4992	(4.850)	0	0	200
2021/09/30	2030	05/05/2022	10.19	Call	Bond Future	3,700.6100	3.7006	3,803.7800	3.8038	2.788	0	0	0
2021/09/30	2030	05/05/2022	10.19	Put	Bond Future	1,591.6800	1.5917	1,514.7200	1.5147	(4.835)	0	0	0
2021/09/30	2030	04/08/2022	10.95	Call	Bond Future	5,736.2200	5.7362	5,854.4600	5.8545	2.061	0	0	0
2021/09/30	2030	04/08/2022	10.95	Put	Bond Future	1,275.5300	1.2755	1,211.5200	1.2115	(5.018)	0	0	800
2021/09/30	2030	04/08/2022	9.56	Call	Bond Future	1,809.2900	1.8093	1,864.0600	1.8641	3.027	0	0	0
2021/09/30	2030	04/08/2022	9.56	Put	Bond Future	3,949.6800	3.9497	3,822.2000	3.8222	(3.228)	0	0	0
2021/09/30	2030	04/08/2022			Bond Future	9.9964	89.8282	9.9587	90.0105	(0.377)	0.0000	0.0000	0
2021/09/30	2030	04/08/2022	8.30	Put	Bond Future	9,015.7600	9.0158	8,847.3100	8.8473	(1.868)	0	0	0
2021/09/30	2030	04/08/2022	8.30	Call	Bond Future	320.3800	0.3204	334.1800	0.3342	4.307	0	0	800
2021/09/30	2030	04/08/2022	9.05	Put	Bond Future	5,671.6600	5.6717	5,521.9200	5.5219	(2.640)	0	0	0
2021/09/30	2030	04/08/2022	9.05	Call	Bond Future	946.7200	0.9467	979.2300	0.9792	3.434	0	0	800
2021/09/30	2030	04/08/2022	9.55	Call	Bond Future	1,789.3400	1.7893	1,843.6200	1.8436	3.034	0	0	0
2021/09/30	2030	04/08/2022	9.55	Put	Bond Future	3,979.5400	3.9795	3,851.5700	3.8516	(3.216)	0	0	0
2021/09/30	2030	04/08/2022	9.54	Call	Bond Future	1,769.5200	1.7695	1,823.3200	1.8233	3.040	0	0	0
2021/09/30	2030	04/08/2022	9.54	Put	Bond Future	4,009.5600	4.0096	3,881.1100	3.8811	(3.204)	0	0	0
2021/09/30	2032	04/11/2021	11.70	Call	Bond Future	9,252.3900	9.2524	9,504.1900	9.5042	2.721	0	0	0
2021/09/30	2032	04/11/2021	11.71	Put	Bond Future	2.4700	0.0025	1.3400	0.0013	(45.749)	0	0	0
2021/09/30	2032	04/11/2021	11.69	Call	Bond Future	9,201.8200	9.2018	9,453.5800	9.4536	2.736	0	0	0
2021/09/30	2032	04/11/2021	9.83	Call	Bond Future	675.4000	0.6754	741.8800	0.7419	9.843	0	0	700
2021/09/30	2032	04/11/2021			Bond Future	10.0070	89.6972	9.9641	89.9502	(0.429)	0.0000	0.0000	125,821
2021/09/30	2032	04/11/2021	11.70	Put	Bond Future	2.5900	0.0026	1.4100	0.0014	(45.560)	0	0	0
2021/09/30	2032	04/11/2021	11.71	Call	Bond Future	9,302.9200	9.3029	9,554.7700	9.5548	2.707	0	0	0
2021/09/30	2032	04/11/2021	11.69	Put	Bond Future	2.7100	0.0027	1.4900	0.0015	(45.018)	0	0	0
2021/09/30	2032	04/11/2021	9.33	Put	Bond Future	4,177.6000	4.1776	3,932.7100	3.9327	(5.862)	0	0	0
2021/09/30	2032	04/11/2021	9.33	Call	Bond Future	71.7200	0.0717	79.8100	0.0798	11.280	0	0	700
2021/09/30	2032	04/11/2021	9.83	Put	Bond Future	1,725.1900	1.7252	1,538.6900	1.5387	(10.810)	0	0	0

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2021/09/30	2032	04/11/2021	12.81	Call	Bond Future	14,611.6000	14.6116	14,864.5800	14.8646	1.731	0	0	0
2021/09/30	2032	04/11/2021	12.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	700
2021/09/30	2032	03/02/2022	9.90	Put	Bond Future	0.0000	0.0000	2,924.1500	2.9242	100.000	0	0	900
2021/09/30	2032	03/02/2022	10.65	Call	Bond Future	3,606.6900	3.6067	3,759.5400	3.7595	4.238	0	0	0
2021/09/30	2032	03/02/2022	10.65	Put	Bond Future	1,188.6200	1.1886	1,085.9600	1.0860	(8.637)	0	0	1,050
2021/09/30	2032	03/02/2022	9.67	Call	Bond Future	797.5800	0.7976	846.0000	0.8460	6.071	0	0	0
2021/09/30	2032	03/02/2022	11.13	Call	Bond Future	5,622.4700	5.6225	5,815.1900	5.8152	3.428	0	0	0
2021/09/30	2032	03/02/2022	11.13	Put	Bond Future	621.6100	0.6216	558.8200	0.5588	(10.101)	0	0	210
2021/09/30	2032	03/02/2022	10.53	Call	Bond Future	3,152.2900	3.1523	3,292.1500	3.2921	4.437	0	0	0
2021/09/30	2032	03/02/2022	10.53	Put	Bond Future	1,396.8700	1.3969	1,281.2200	1.2812	(8.279)	0	0	210
2021/09/30	2032	03/02/2022	10.35	Put	Bond Future	1,780.3900	1.7804	1,645.2000	1.6452	(7.593)	0	0	400
2021/09/30	2032	03/02/2022	9.58	Put	Bond Future	4,390.0900	4.3901	4,175.0500	4.1750	(4.898)	0	0	0
2021/09/30	2032	03/02/2022	9.58	Call	Bond Future	647.6800	0.6477	688.1500	0.6881	6.248	0	0	400
2021/09/30	2032	03/02/2022	10.66	Call	Bond Future	3,645.4600	3.6455	3,799.4700	3.7995	4.225	0	0	0
2021/09/30	2032	03/02/2022	10.66	Put	Bond Future	1,172.4800	1.1725	1,070.9800	1.0710	(8.657)	0	0	97
2021/09/30	2032	03/02/2022	10.45	Put	Bond Future	1,556.6000	1.5566	1,432.2900	1.4323	(7.986)	0	0	198
2021/09/30	2032	03/02/2022	9.81	Call	Bond Future	1,069.6800	1.0697	1,131.5700	1.1316	5.786	0	0	0
2021/09/30	2032	03/02/2022	9.81	Put	Bond Future	3,438.8700	3.4389	3,245.2500	3.2452	(5.630)	0	0	198
2021/09/30	2032	03/02/2022	8.91	Put	Bond Future	8,011.2100	8.0112	7,763.0500	7.7630	(3.098)	0	0	0
2021/09/30	2032	03/02/2022	10.43	Call	Bond Future	2,797.3300	2.7973	2,926.3700	2.9264	4.613	0	0	0
2021/09/30	2032	03/02/2022	10.43	Put	Bond Future	1,599.4200	1.5994	1,472.9500	1.4729	(7.907)	0	0	0
2021/09/30	2032	03/02/2022	10.42	Call	Bond Future	2,763.0700	2.7631	2,891.0400	2.8910	4.631	0	0	0
2021/09/30	2032	03/02/2022	10.42	Put	Bond Future	1,621.1800	1.6212	1,493.6400	1.4936	(7.867)	0	0	0
2021/09/30	2032	03/02/2022			Bond Future	10.2180	90.6993	10.1733	90.9548	(0.438)	0.0000	0.0000	0
2021/09/30	2032	03/02/2022	10.90	Call	Bond Future	0.0000	0.0000	4,800.6400	4.8006	100.000	0	0	0
2021/09/30	2032	03/02/2022	10.90	Put	Bond Future	0.0000	0.0000	768.4800	0.7685	100.000	0	0	900
2021/09/30	2032	03/02/2022	9.90	Call	Bond Future	0.0000	0.0000	1,340.3300	1.3403	100.000	0	0	900
2021/09/30	2032	03/02/2022	9.67	Put	Bond Future	3,999.3500	3.9994	3,792.2600	3.7923	(5.178)	0	0	1,050
2021/09/30	2032	03/02/2022	9.57	Put	Bond Future	4,434.9700	4.4350	4,219.0900	4.2191	(4.868)	0	0	0
2021/09/30	2032	03/02/2022	9.57	Call	Bond Future	632.2200	0.6322	671.8500	0.6719	6.268	0	0	1,050
2021/09/30	2032	03/02/2022	9.62	Put	Bond Future	4,213.4200	4.2134	4,001.8300	4.0018	(5.022)	0	0	0
2021/09/30	2032	03/02/2022	9.62	Call	Bond Future	711.8200	0.7118	755.7400	0.7557	6.170	0	0	210
2021/09/30	2032	03/02/2022	10.95	Call	Bond Future	4,837.8400	4.8378	5,017.5800	5.0176	3.715	0	0	0
2021/09/30	2032	03/02/2022	10.95	Put	Bond Future	792.9900	0.7930	717.2200	0.7172	(9.555)	0	0	400
2021/09/30	2032	03/02/2022	10.35	Call	Bond Future	2,528.7900	2.5288	2,649.1100	2.6491	4.758	0	0	0
2021/09/30	2032	03/02/2022	10.14	Call	Bond Future	1,887.2100	1.8872	1,984.2800	1.9843	5.144	0	0	0
2021/09/30	2032	03/02/2022	10.14	Put	Bond Future	2,333.7800	2.3338	2,175.3400	2.1753	(6.789)	0	0	97
2021/09/30	2032	03/02/2022	9.14	Put	Bond Future	6,645.1000	6.6451	6,403.0500	6.4030	(3.643)	0	0	0
2021/09/30	2032	03/02/2022	9.14	Call	Bond Future	197.0800	0.1971	210.5400	0.2105	6.830	0	0	97
2021/09/30	2032	03/02/2022	10.45	Call	Bond Future	2,866.4000	2.8664	2,997.6000	2.9976	4.577	0	0	0
2021/09/30	2032	03/02/2022	8.91	Call	Bond Future	106.5900	0.1066	113.9400	0.1139	6.896	0	0	198
2021/09/30	2032	03/02/2022	10.44	Call	Bond Future	2,831.7700	2.8318	2,961.9000	2.9619	4.595	0	0	0
2021/09/30	2032	03/02/2022	10.44	Put	Bond Future	1,577.8900	1.5779	1,452.5100	1.4525	(7.946)	0	0	0
2021/09/30	2032	05/05/2022	11.18	Call	Bond Future	5,253.1800	5.2532	5,417.6000	5.4176	3.130	0	0	0
2021/09/30	2032	05/05/2022	11.18	Put	Bond Future	1,238.6600	1.2387	1,144.7800	1.1448	(7.579)	0	0	780
2021/09/30	2032	05/05/2022	11.03	Call	Bond Future	4,668.9300	4.6689	4,823.3500	4.8233	3.307	0	0	0
2021/09/30	2032	05/05/2022	11.03	Put	Bond Future	1,437.6600	1.4377	1,333.7800	1.3338	(7.226)	0	0	0
2021/09/30	2032	05/05/2022	11.02	Put	Bond Future	1,451.9900	1.4520	1,347.3600	1.3474	(7.206)	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
2021/09/30	2032	05/05/2022			Bond Future	10.4306	87.6254	10.3840	87.8837	(0.447)	0.0000	0.0000	0
2021/09/30	2032	05/05/2022	9.58	Put	Bond Future	5,640.4100	5.6404	5,415.0100	5.4150	(3.996)	0	0	0
2021/09/30	2032	05/05/2022	9.58	Call	Bond Future	761.5200	0.7615	794.4200	0.7944	4.320	0	0	780
2021/09/30	2032	05/05/2022	10.18	Put	Bond Future	3,370.8100	3.3708	3,192.8600	3.1929	(5.279)	0	0	0
2021/09/30	2032	05/05/2022	10.18	Call	Bond Future	1,970.1100	1.9701	2,050.4600	2.0505	4.078	0	0	780
2021/09/30	2032	05/05/2022	11.04	Call	Bond Future	4,707.2600	4.7073	4,862.1800	4.8622	3.291	0	0	0
2021/09/30	2032	05/05/2022	11.04	Put	Bond Future	1,423.4700	1.4235	1,320.0900	1.3201	(7.263)	0	0	0
2021/09/30	2032	05/05/2022	11.02	Call	Bond Future	4,630.6900	4.6307	4,784.3600	4.7844	3.319	0	0	0
2021/09/30	2032	04/08/2022	8.97	Put	Bond Future	10,021.4400	10.0214	9,773.0400	9.7730	(2.479)	0	0	0
2021/09/30	2032	04/08/2022	8.97	Call	Bond Future	335.2000	0.3352	348.1200	0.3481	3.854	0	0	800
2021/09/30	2032	04/08/2022	9.72	Put	Bond Future	6,237.7000	6.2377	6,013.7600	6.0138	(3.590)	0	0	0
2021/09/30	2032	04/08/2022	9.72	Call	Bond Future	1,038.4400	1.0384	1,075.8200	1.0758	3.600	0	0	800
2021/09/30	2032	04/08/2022	10.21	Put	Bond Future	4,382.9200	4.3829	4,192.3500	4.1924	(4.348)	0	0	0
2021/09/30	2032	04/08/2022	10.22	Call	Bond Future	1,988.4200	1.9884	2,059.5500	2.0596	3.577	0	0	0
2021/09/30	2032	04/08/2022	10.20	Put	Bond Future	4,416.1600	4.4162	4,224.5800	4.2246	(4.338)	0	0	0
2021/09/30	2032	04/08/2022			Bond Future	10.6528	88.6421	10.6041	88.9035	(0.457)	0.0000	0.0000	0
2021/09/30	2032	04/08/2022	11.60	Call	Bond Future	6,278.9300	6.2789	6,447.6100	6.4476	2.686	0	0	0
2021/09/30	2032	04/08/2022	11.60	Put	Bond Future	1,397.2600	1.3973	1,304.6200	1.3046	(6.630)	0	0	800
2021/09/30	2032	04/08/2022	11.89	Call	Bond Future	7,406.3500	7.4063	7,590.8300	7.5908	2.491	0	0	0
2021/09/30	2032	04/08/2022	11.89	Put	Bond Future	1,105.0700	1.1051	1,028.2300	1.0282	(6.953)	0	0	0
2021/09/30	2032	04/08/2022	10.21	Call	Bond Future	1,965.5600	1.9656	2,036.3100	2.0363	3.599	0	0	0
2021/09/30	2032	04/08/2022	10.22	Put	Bond Future	4,350.1900	4.3502	4,160.0000	4.1600	(4.372)	0	0	0
2021/09/30	2032	04/08/2022	10.20	Call	Bond Future	1,943.1700	1.9432	2,012.9100	2.0129	3.589	0	0	0
2021/09/30	2033	04/11/2021			Bond Future	108.1177	108.1177	108.0466	108.0466	(0.066)	0.0000	0.0000	9,522
2021/09/30	2033	03/02/2022			Bond Future	109.3523	109.3523	109.2800	109.2800	(0.066)	0.0000	0.0000	0
2021/09/30	2033	05/05/2022			Bond Future	109.3918	109.3918	109.3181	109.3181	(0.067)	0.0000	0.0000	0
2021/09/30	2033	04/08/2022			Bond Future	110.7488	110.7488	110.6741	110.6741	(0.067)	0.0000	0.0000	0
2021/09/30	2037	04/11/2021	12.82	Put	Bond Future	1.0100	0.0010	0.6000	0.0006	(40.594)	0	0	0
2021/09/30	2037	04/11/2021	12.83	Call	Bond Future	11,836.6500	11.8366	12,080.5900	12.0806	2.061	0	0	0
2021/09/30	2037	04/11/2021	12.30	Call	Bond Future	9,051.4700	9.0515	9,292.8500	9.2928	2.667	0	0	0
2021/09/30	2037	04/11/2021	12.30	Put	Bond Future	8.9200	0.0089	5.9600	0.0060	(33.184)	0	0	600
2021/09/30	2037	04/11/2021	11.49	Put	Bond Future	162.0100	0.1620	127.6400	0.1276	(21.215)	0	0	0
2021/09/30	2037	04/11/2021	11.49	Call	Bond Future	4,600.4000	4.6004	4,810.3700	4.8104	4.564	0	0	600
2021/09/30	2037	04/11/2021			Bond Future	10.7742	85.4683	10.7365	85.7127	(0.350)	0.0000	0.0000	120,841
2021/09/30	2037	04/11/2021	12.82	Call	Bond Future	11,785.5100	11.7855	12,029.4400	12.0294	2.070	0	0	0
2021/09/30	2037	04/11/2021	12.83	Put	Bond Future	0.9600	0.0010	0.5600	0.0006	(41.667)	0	0	0
2021/09/30	2037	04/11/2021	12.81	Call	Bond Future	11,734.3300	11.7343	11,978.2300	11.9782	2.079	0	0	0
2021/09/30	2037	04/11/2021	12.81	Put	Bond Future	1.0700	0.0011	0.6300	0.0006	(41.121)	0	0	0
2021/09/30	2037	03/02/2022	11.46	Call	Bond Future	4,182.8000	4.1828	4,335.3100	4.3353	3.646	0	0	0
2021/09/30	2037	03/02/2022	11.47	Put	Bond Future	1,218.0100	1.2180	1,124.6500	1.1247	(7.665)	0	0	0
2021/09/30	2037	03/02/2022	11.45	Call	Bond Future	4,139.8800	4.1399	4,291.3300	4.2913	3.658	0	0	0
2021/09/30	2037	03/02/2022			Bond Future	10.9773	82.1690	10.9381	82.4158	(0.357)	0.0000	0.0000	0
2021/09/30	2037	03/02/2022	11.46	Put	Bond Future	1,234.3400	1.2343	1,140.1000	1.1401	(7.635)	0	0	0
2021/09/30	2037	03/02/2022	11.47	Call	Bond Future	4,225.8600	4.2259	4,379.2500	4.3793	3.630	0	0	0
2021/09/30	2037	03/02/2022	11.45	Put	Bond Future	1,250.8800	1.2509	1,155.5800	1.1556	(7.619)	0	0	0
2021/09/30	2037	05/05/2022	11.84	Put	Bond Future	1,522.9700	1.5230	1,426.0000	1.4260	(6.367)	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
2021/09/30	2037	05/05/2022	11.82	Call	Bond Future	5,311.2100	5.3112	5,462.2800	5.4623	2.844	0	0	0
2021/09/30	2037	05/05/2022	11.83	Call	Bond Future	5,353.1200	5.3531	5,504.8800	5.5049	2.835	0	0	0
2021/09/30	2037	05/05/2022			Bond Future	11.1821	83.1416	11.1413	83.3910	(0.365)	0.0000	0.0000	0
2021/09/30	2037	05/05/2022	11.84	Call	Bond Future	5,395.1200	5.3951	5,547.5600	5.5476	2.826	0	0	0
2021/09/30	2037	05/05/2022	11.82	Put	Bond Future	1,552.6400	1.5526	1,454.3000	1.4543	(6.334)	0	0	0
2021/09/30	2037	05/05/2022	11.83	Put	Bond Future	1,537.7300	1.5377	1,440.0800	1.4401	(6.350)	0	0	0
2021/09/30	2037	04/08/2022	10.91	Put	Bond Future	5,055.2200	5.0552	4,869.8700	4.8699	(3.667)	0	0	0
2021/09/30	2037	04/08/2022	10.89	Call	Bond Future	2,021.5500	2.0216	2,087.1700	2.0872	3.246	0	0	0
2021/09/30	2037	04/08/2022	10.89	Put	Bond Future	5,132.1500	5.1322	4,945.4600	4.9455	(3.638)	0	0	0
2021/09/30	2037	04/08/2022	10.90	Call	Bond Future	2,045.5300	2.0455	2,111.8200	2.1118	3.241	0	0	0
2021/09/30	2037	04/08/2022			Bond Future	11.4001	79.8501	11.3576	80.1024	(0.373)	0.0000	0.0000	0
2021/09/30	2037	04/08/2022	10.10	Put	Bond Future	8,989.4200	8.9894	8,761.6000	8.7616	(2.534)	0	0	0
2021/09/30	2037	04/08/2022	10.10	Call	Bond Future	696.6600	0.6967	721.1500	0.7211	3.515	0	0	50
2021/09/30	2037	04/08/2022	10.91	Call	Bond Future	2,069.9400	2.0699	2,136.9000	2.1369	3.235	0	0	0
2021/09/30	2037	04/08/2022	11.42	Call	Bond Future	3,488.1800	3.4882	3,590.7500	3.5907	2.941	0	0	0
2021/09/30	2037	04/08/2022	11.42	Put	Bond Future	3,370.3000	3.3703	3,220.5600	3.2206	(4.443)	0	0	50
2021/09/30	2037	04/08/2022	10.90	Put	Bond Future	5,093.4300	5.0934	4,907.4100	4.9074	(3.652)	0	0	50
2021/09/30	2038	04/11/2021			Bond Future	120.3560	120.3560	120.4752	120.4752	0.099	0.0000	0.0000	5,979
2021/09/30	2038	03/02/2022			Bond Future	119.9486	119.9486	120.0686	120.0686	0.100	0.0000	0.0000	0
2021/09/30	2038	05/05/2022			Bond Future	121.3957	121.3957	121.5169	121.5169	0.100	0.0000	0.0000	0
2021/09/30	2038	04/08/2022			Bond Future	121.0835	121.0835	121.2055	121.2055	0.101	0.0000	0.0000	0
2021/09/30	2040	04/11/2021	12.90	Call	Bond Future	12,074.3800	12.0744	12,264.0400	12.2640	1.571	0	0	0
2021/09/30	2040	04/11/2021	12.90	Put	Bond Future	1.9000	0.0019	1.2500	0.0013	(34.211)	0	0	0
2021/09/30	2040	04/11/2021	12.89	Call	Bond Future	12,020.5500	12.0206	12,210.1800	12.2102	1.578	0	0	0
2021/09/30	2040	04/11/2021	12.89	Put	Bond Future	1.9800	0.0020	1.3000	0.0013	(34.343)	0	0	0
2021/09/30	2040	04/11/2021			Bond Future	10.9226	87.3725	10.8950	87.5628	(0.252)	0.0000	0.0000	81,535
2021/09/30	2040	04/11/2021	12.91	Call	Bond Future	12,128.1500	12.1282	12,317.8400	12.3178	1.564	0	0	0
2021/09/30	2040	04/11/2021	12.91	Put	Bond Future	1.8300	0.0018	1.2100	0.0012	(33.880)	0	0	0
2021/09/30	2040	03/02/2022	11.58	Put	Bond Future	1,320.0000	1.3200	1,324.5200	1.3245	0.342	0	0	0
2021/09/30	2040	03/02/2022	11.59	Call	Bond Future	4,351.6100	4.3516	4,549.2600	4.5493	4.542	0	0	0
2021/09/30	2040	03/02/2022	11.57	Put	Bond Future	1,337.9100	1.3379	1,341.4200	1.3414	0.262	0	0	0
2021/09/30	2040	03/02/2022			Bond Future	11.1214	83.8442	11.0928	84.0363	(0.257)	0.0000	0.0000	0
2021/09/30	2040	03/02/2022	11.58	Call	Bond Future	4,306.0800	4.3061	4,502.7400	4.5027	4.567	0	0	0
2021/09/30	2040	03/02/2022	11.59	Put	Bond Future	1,302.3200	1.3023	1,307.8300	1.3078	0.423	0	0	0
2021/09/30	2040	03/02/2022	11.57	Call	Bond Future	4,260.7000	4.2607	4,456.3500	4.4563	4.592	0	0	0
2021/09/30	2040	05/05/2022	10.57	Put	Bond Future	6,255.7800	6.2558	6,084.0400	6.0840	(2.745)	0	0	0
2021/09/30	2040	05/05/2022	10.57	Call	Bond Future	1,120.6100	1.1206	1,143.0100	1.1430	1.999	0	0	1,200
2021/09/30	2040	05/05/2022	13.04	Call	Bond Future	10,744.7700	10.7448	10,898.3400	10.8983	1.429	0	0	0
2021/09/30	2040	05/05/2022	13.04	Put	Bond Future	653.1700	0.6532	612.6000	0.6126	(6.211)	0	0	1,200
2021/09/30	2040	05/05/2022	11.91	Put	Bond Future	1,787.0100	1.7870	1,698.5900	1.6986	(4.948)	0	0	0
2021/09/30	2040	05/05/2022	11.92	Call	Bond Future	5,528.5900	5.5286	5,635.1000	5.6351	1.927	0	0	0
2021/09/30	2040	05/05/2022	11.92	Put	Bond Future	1,770.2700	1.7703	1,682.6400	1.6826	(4.950)	0	0	0
2021/09/30	2040	05/05/2022			Bond Future	11.3215	84.8366	11.2917	85.0308	(0.263)	0.0000	0.0000	0
2021/09/30	2040	05/05/2022	9.82	Put	Bond Future	11,037.9800	11.0380	10,847.7700	10.8478	(1.723)	0	0	0
2021/09/30	2040	05/05/2022	9.82	Call	Bond Future	263.8900	0.2639	267.8200	0.2678	1.489	0	0	1,200
2021/09/30	2040	05/05/2022	11.91	Call	Bond Future	5,484.8000	5.4848	5,590.5200	5.5905	1.928	0	0	0

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2021/09/30	2040	05/05/2022	11.90	Call	Bond Future	5,441.0900	5.4411	5,546.2400	5.5462	1.933	0	0	0
2021/09/30	2040	05/05/2022	11.90	Put	Bond Future	1,803.9100	1.8039	1,714.9200	1.7149	(4.933)	0	0	0
2021/09/30	2040	04/08/2022	11.05	Call	Bond Future	2,242.6200	2.2426	2,287.4700	2.2875	2.000	0	0	0
2021/09/30	2040	04/08/2022	11.05	Put	Bond Future	5,398.3700	5.3984	5,246.8100	5.2468	(2.808)	0	0	0
2021/09/30	2040	04/08/2022			Bond Future	11.5342	81.3141	11.5032	81.5105	(0.269)	0.0000	0.0000	0
2021/09/30	2040	04/08/2022	11.04	Call	Bond Future	2,217.0900	2.2171	2,261.4400	2.2614	2.000	0	0	0
2021/09/30	2040	04/08/2022	11.04	Put	Bond Future	5,440.0300	5.4400	5,287.9700	5.2880	(2.795)	0	0	0
2021/09/30	2040	04/08/2022	11.03	Call	Bond Future	2,191.4300	2.1914	2,235.2800	2.2353	2.001	0	0	0
2021/09/30	2040	04/08/2022	11.03	Put	Bond Future	5,481.6500	5.4816	5,329.0900	5.3291	(2.783)	0	0	0
2021/09/30	2044	04/11/2021	12.91	Call	Bond Future	12,135.8900	12.1359	12,328.3100	12.3283	1.586	0	0	0
2021/09/30	2044	04/11/2021	12.91	Put	Bond Future	2.6000	0.0026	1.8000	0.0018	(30.769)	0	0	0
2021/09/30	2044	04/11/2021			Bond Future	10.9336	84.2758	10.9062	84.4691	(0.251)	0.0000	0.0000	62,280
2021/09/30	2044	04/11/2021	12.90	Call	Bond Future	12,082.4900	12.0825	12,274.8900	12.2749	1.592	0	0	0
2021/09/30	2044	04/11/2021	12.90	Put	Bond Future	2.6800	0.0027	1.8600	0.0019	(30.597)	0	0	0
2021/09/30	2044	04/11/2021	12.89	Call	Bond Future	12,029.0400	12.0290	12,221.4100	12.2214	1.599	0	0	0
2021/09/30	2044	04/11/2021	12.89	Put	Bond Future	2.7800	0.0028	1.9300	0.0019	(30.576)	0	0	0
2021/09/30	2044	03/02/2022	11.60	Call	Bond Future	4,434.1900	4.4342	4,639.3700	4.6394	4.627	0	0	0
2021/09/30	2044	03/02/2022	11.60	Put	Bond Future	1,276.4000	1.2764	1,286.5300	1.2865	0.794	0	0	0
2021/09/30	2044	03/02/2022	11.59	Call	Bond Future	4,387.7000	4.3877	4,591.9400	4.5919	4.655	0	0	0
2021/09/30	2044	03/02/2022	11.59	Put	Bond Future	1,293.8100	1.2938	1,303.0000	1.3030	0.710	0	0	0
2021/09/30	2044	03/02/2022			Bond Future	11.1219	80.8381	11.0934	81.0332	(0.256)	0.0000	0.0000	0
2021/09/30	2044	03/02/2022	11.61	Call	Bond Future	4,480.8100	4.4808	4,686.9100	4.6869	4.600	0	0	0
2021/09/30	2044	03/02/2022	11.61	Put	Bond Future	1,259.2100	1.2592	1,270.2600	1.2703	0.878	0	0	0
2021/09/30	2044	05/05/2022	11.92	Call	Bond Future	5,616.1700	5.6162	5,729.0000	5.7290	2.009	0	0	0
2021/09/30	2044	05/05/2022	11.92	Put	Bond Future	1,738.0500	1.7381	1,653.7400	1.6537	(4.851)	0	0	0
2021/09/30	2044	05/05/2022	11.91	Call	Bond Future	5,571.5000	5.5715	5,683.7700	5.6838	2.015	0	0	0
2021/09/30	2044	05/05/2022	11.91	Put	Bond Future	1,754.4600	1.7545	1,669.5900	1.6696	(4.837)	0	0	0
2021/09/30	2044	05/05/2022			Bond Future	11.3110	81.7950	11.2814	81.9921	(0.262)	0.0000	0.0000	0
2021/09/30	2044	05/05/2022	11.93	Call	Bond Future	5,660.9200	5.6609	5,774.3000	5.7743	2.003	0	0	0
2021/09/30	2044	05/05/2022	11.93	Put	Bond Future	1,721.8100	1.7218	1,638.0500	1.6381	(4.865)	0	0	0
2021/09/30	2044	04/08/2022	11.09	Call	Bond Future	2,389.2600	2.3893	2,439.1500	2.4391	2.088	0	0	0
2021/09/30	2044	04/08/2022	11.09	Put	Bond Future	5,189.2800	5.1893	5,039.8000	5.0398	(2.881)	0	0	0
2021/09/30	2044	04/08/2022	11.08	Call	Bond Future	2,362.4000	2.3624	2,411.7500	2.4118	2.089	0	0	0
2021/09/30	2044	04/08/2022	11.08	Put	Bond Future	5,230.8400	5.2308	5,080.8200	5.0808	(2.868)	0	0	0
2021/09/30	2044	04/08/2022			Bond Future	11.5117	78.3625	11.4809	78.5618	(0.268)	0.0000	0.0000	0
2021/09/30	2044	04/08/2022	11.10	Call	Bond Future	2,416.5600	2.4166	2,466.9800	2.4670	2.086	0	0	0
2021/09/30	2044	04/08/2022	11.10	Put	Bond Future	5,148.2600	5.1483	4,999.3100	4.9993	(2.893)	0	0	0
2021/09/30	2046	04/11/2021			Bond Future	107.3679	107.3679	107.8588	107.8588	0.457	0.0000	0.0000	17,227
2021/09/30	2046	03/02/2022			Bond Future	108.5939	108.5939	109.0901	109.0901	0.457	0.0000	0.0000	0
2021/09/30	2046	05/05/2022			Bond Future	108.0195	108.0195	108.5209	108.5209	0.464	0.0000	0.0000	0
2021/09/30	2046	04/08/2022			Bond Future	109.3596	109.3596	109.8673	109.8673	0.464	0.0000	0.0000	0
2021/09/30	2050	04/11/2021			Bond Future	110.4721	110.4721	110.9189	110.9189	0.404	0.0000	0.0000	8,607
2021/09/30	2050	03/02/2022			Bond Future	109.7525	109.7525	110.2042	110.2042	0.412	0.0000	0.0000	0
2021/09/30	2050	05/05/2022			Bond Future	111.0767	111.0767	111.5333	111.5333	0.411	0.0000	0.0000	0
2021/09/30	2050	04/08/2022			Bond Future	110.4359	110.4359	110.8976	110.8976	0.418	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
2021/09/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	AL37	04/11/2021			Index Future	802.1330	802.1330	802.2060	802.2060	0.009	0.0000	0.0000	0
2021/09/30	AL37	03/02/2022			Index Future	811.0940	811.0940	811.1650	811.1650	0.009	0.0000	0.0000	0
2021/09/30	AL37	05/05/2022			Index Future	820.6800	820.6800	820.7490	820.7490	0.008	0.0000	0.0000	0
2021/09/30	AL37	04/08/2022			Index Future	830.5610	830.5610	830.6290	830.6290	0.008	0.0000	0.0000	0
2021/09/30	AL7T	04/11/2021			Index Future	908.2080	908.2080	910.2600	910.2600	0.226	0.0000	0.0000	0
2021/09/30	AL7T	03/02/2022			Index Future	918.3540	918.3540	920.4250	920.4250	0.226	0.0000	0.0000	0
2021/09/30	AL7T	05/05/2022			Index Future	929.2080	929.2080	931.3010	931.3010	0.225	0.0000	0.0000	0
2021/09/30	AL7T	04/08/2022			Index Future	940.3950	940.3950	942.5120	942.5120	0.225	0.0000	0.0000	0
2021/09/30	ALBI	04/11/2021			Index Future	801.5650	801.5650	803.0760	803.0760	0.189	0.0000	0.0000	119
2021/09/30	ALBI	03/02/2022			Index Future	810.5200	810.5200	812.0450	812.0450	0.188	0.0000	0.0000	0
2021/09/30	ALBI	05/05/2022			Index Future	820.0990	820.0990	821.6400	821.6400	0.188	0.0000	0.0000	0
2021/09/30	ALBI	04/08/2022			Index Future	829.9720	829.9720	831.5310	831.5310	0.188	0.0000	0.0000	0
2021/09/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	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
2021/09/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/09/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/30	ES33	04/11/2021			Bond Future	11.5079	75.5412	11.4645	75.7670	(0.377)	0.0000	0.0000	350
2021/09/30	ES33	03/02/2022			Bond Future	11.7613	76.4037	11.7161	76.6319	(0.384)	0.0000	0.0000	0
2021/09/30	ES33	05/05/2022			Bond Future	12.0129	73.5481	11.9658	73.7788	(0.392)	0.0000	0.0000	0
2021/09/30	ES33	04/08/2022			Bond Future	12.2765	74.4130	12.2273	74.6465	(0.401)	0.0000	0.0000	0
2021/09/30	ES42	04/11/2021			Bond Future	12.0072	73.8199	11.9690	74.0448	(0.318)	0.0000	0.0000	4,779
2021/09/30	ES42	03/02/2022			Bond Future	12.2392	74.6631	12.1994	74.8903	(0.326)	0.0000	0.0000	0
2021/09/30	ES42	05/05/2022			Bond Future	12.4779	71.3055	12.4363	71.5353	(0.334)	0.0000	0.0000	0
2021/09/30	ES42	04/08/2022			Bond Future	12.7210	72.1427	12.6776	72.3752	(0.342)	0.0000	0.0000	0
2021/09/30	GOVI	04/11/2021	728.41	Call	GOVI	632,080.0000	63.2080	646,460.0000	64.6460	2.275	0	0	0
2021/09/30	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/30	GOVI	04/11/2021	728.40	Call	GOVI	632,180.0000	63.2180	646,560.0000	64.6560	2.275	0	0	0
2021/09/30	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/30	GOVI	04/11/2021			GOVI	791.6180	791.6180	793.0560	793.0560	0.182	0.0000	0.0000	993
2021/09/30	GOVI	04/11/2021	728.42	Call	GOVI	631,980.0000	63.1980	646,360.0000	64.6360	2.275	0	0	0
2021/09/30	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/30	GOVI	03/02/2022	792.76	Call	GOVI	77,020.0000	7.7020	91,530.0000	9.1530	18.839	0	0	0
2021/09/30	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/30	GOVI	03/02/2022			GOVI	800.4620	800.4620	801.9130	801.9130	0.181	0.0000	0.0000	0
2021/09/30	GOVI	03/02/2022	792.75	Call	GOVI	77,120.0000	7.7120	91,630.0000	9.1630	18.815	0	0	0
2021/09/30	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/30	GOVI	03/02/2022	792.74	Call	GOVI	77,220.0000	7.7220	91,730.0000	9.1730	18.790	0	0	0
2021/09/30	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/30	GOVI	05/05/2022	788.25	Call	GOVI	216,720.0000	21.6720	231,370.0000	23.1370	6.760	0	0	0
2021/09/30	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/30	GOVI	05/05/2022			GOVI	809.9220	809.9220	811.3870	811.3870	0.181	0.0000	0.0000	0
2021/09/30	GOVI	05/05/2022	788.24	Call	GOVI	216,820.0000	21.6820	231,470.0000	23.1470	6.757	0	0	0
2021/09/30	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/30	GOVI	05/05/2022	788.23	Call	GOVI	216,920.0000	21.6920	231,570.0000	23.1570	6.754	0	0	0
2021/09/30	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/30	GOVI	04/08/2022	819.28	Call	GOVI	3,930.0000	0.3930	18,750.0000	1.8750	377.099	0	0	0
2021/09/30	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/30	GOVI	04/08/2022			GOVI	819.6730	819.6730	821.1550	821.1550	0.181	0.0000	0.0000	0
2021/09/30	GOVI	04/08/2022	819.27	Call	GOVI	4,030.0000	0.4030	18,850.0000	1.8850	367.742	0	0	0
2021/09/30	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/30	GOVI	04/08/2022	819.26	Call	GOVI	4,130.0000	0.4130	18,950.0000	1.8950	358.838	0	0	0
2021/09/30	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/09/30	IGOV	04/11/2021			Index Future	295.4580	295.4580	295.8270	295.8270	0.125	0.0000	0.0000	506
2021/09/30	IGOV	03/02/2022			Index Future	298.8320	298.8320	299.2040	299.2040	0.124	0.0000	0.0000	0
2021/09/30	IGOV	05/05/2022			Index Future	302.4360	302.4360	302.8120	302.8120	0.124	0.0000	0.0000	0
2021/09/30	IGOV	04/08/2022			Index Future	306.1480	306.1480	306.5280	306.5280	0.124	0.0000	0.0000	0
2021/09/30	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/09/30	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/09/30	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/09/30	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/09/30	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/09/30	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/09/30	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/09/30	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/09/30	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/09/30	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/09/30	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/09/30	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/09/30	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/09/30	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/09/30	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
2021/09/30	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/09/30	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/09/30	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/09/30	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/09/30	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/09/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/09/30	JBAF	20/10/2021			Jibar Tradeable Future	3.6950	96.3050	3.6950	96.3050	0.000	0.0000	0.0000	0
2021/09/30	JBAF	17/11/2021			Jibar Tradeable Future	3.7300	96.2700	3.7350	96.2650	0.134	0.0000	0.0000	50,000
2021/09/30	JBAF	15/12/2021			Jibar Tradeable Future	3.8850	96.1150	3.8900	96.1100	0.129	0.0000	0.0000	0
2021/09/30	JBAF	19/01/2022			Jibar Tradeable Future	3.9300	96.0700	3.9500	96.0500	0.509	0.0000	0.0000	0
2021/09/30	JBAF	16/02/2022			Jibar Tradeable Future	4.1500	95.8500	4.1700	95.8300	0.482	0.0000	0.0000	0
2021/09/30	JBAF	16/03/2022			Jibar Tradeable Future	4.1950	95.8050	4.2050	95.7950	0.238	0.0000	0.0000	0
2021/09/30	JBAF	15/06/2022			Jibar Tradeable Future	4.7200	95.2800	4.7500	95.2500	0.636	0.0000	0.0000	472
2021/09/30	JBAF	21/09/2022			Jibar Tradeable Future	4.8850	95.1150	4.9450	95.0550	1.228	0.0000	0.0000	0
2021/09/30	JBAF	21/12/2022			Jibar Tradeable Future	5.4600	94.5400	5.4800	94.5200	0.366	0.0000	0.0000	68
2021/09/30	JBAF	15/03/2023			Jibar Tradeable Future	5.6000	94.4000	5.6400	94.3600	0.714	0.0000	0.0000	0
2021/09/30	JBAF	21/06/2023			Jibar Tradeable Future	6.0950	93.9050	6.1350	93.8650	0.656	0.0000	0.0000	0
2021/09/30	JBAF	20/09/2023			Jibar Tradeable Future	6.2650	93.7350	6.2950	93.7050	0.479	0.0000	0.0000	0
2021/09/30	R023	04/11/2021	4.91	Call	Bond Future	13.6500	0.0137	18.5600	0.0186	35.971	0	0	0
2021/09/30	R023	04/11/2021	4.91	Put	Bond Future	425.2700	0.4253	393.2100	0.3932	(7.539)	0	0	0
2021/09/30	R023	04/11/2021	4.90	Call	Bond Future	12.2900	0.0123	16.8500	0.0169	37.103	0	0	0
2021/09/30	R023	04/11/2021	4.90	Put	Bond Future	436.7500	0.4367	404.3400	0.4043	(7.421)	0	0	0
2021/09/30	R023	04/11/2021			Bond Future	5.2314	104.6281	5.2025	104.6651	(0.553)	0.0000	0.0000	14,079
2021/09/30	R023	04/11/2021	4.92	Call	Bond Future	15.0700	0.0151	20.3400	0.0203	34.970	0	0	0
2021/09/30	R023	04/11/2021	4.92	Put	Bond Future	413.8500	0.4138	382.1500	0.3822	(7.660)	0	0	0
2021/09/30	R023	03/02/2022	5.08	Call	Bond Future	72.4000	0.0724	77.7100	0.0777	7.334	0	0	0
2021/09/30	R023	03/02/2022	5.08	Put	Bond Future	427.4200	0.4274	395.7000	0.3957	(7.421)	0	0	0
2021/09/30	R023	03/02/2022			Bond Future	5.4235	105.7970	5.3875	105.8340	(0.662)	0.0000	0.0000	0
2021/09/30	R023	03/02/2022	5.07	Call	Bond Future	68.7800	0.0688	73.8600	0.0739	7.386	0	0	0
2021/09/30	R023	03/02/2022	5.07	Put	Bond Future	434.1700	0.4342	402.2200	0.4022	(7.359)	0	0	0
2021/09/30	R023	03/02/2022	5.06	Call	Bond Future	65.0800	0.0651	69.9300	0.0699	7.452	0	0	0
2021/09/30	R023	03/02/2022	5.06	Put	Bond Future	440.8300	0.4408	408.6500	0.4087	(7.300)	0	0	0
2021/09/30	R023	05/05/2022	6.31	Call	Bond Future	638.8900	0.6389	669.6400	0.6696	4.813	0	0	0
2021/09/30	R023	05/05/2022	6.31	Put	Bond Future	98.2100	0.0982	91.8000	0.0918	(6.527)	0	0	0
2021/09/30	R023	05/05/2022			Bond Future	5.6236	103.1377	5.5766	103.1748	(0.835)	0.0000	0.0000	0
2021/09/30	R023	05/05/2022	6.30	Call	Bond Future	632.3900	0.6324	663.0600	0.6631	4.850	0	0	0
2021/09/30	R023	05/05/2022	6.30	Put	Bond Future	99.5500	0.0996	93.0600	0.0931	(6.519)	0	0	0
2021/09/30	R023	05/05/2022	6.29	Call	Bond Future	625.9000	0.6259	656.4800	0.6565	4.886	0	0	0
2021/09/30	R023	05/05/2022	6.29	Put	Bond Future	100.9100	0.1009	94.3300	0.0943	(6.521)	0	0	0
2021/09/30	R023	04/08/2022	6.05	Call	Bond Future	268.9100	0.2689	295.9700	0.2960	10.063	0	0	0
2021/09/30	R023	04/08/2022	6.05	Put	Bond Future	219.8100	0.2198	209.0400	0.2090	(4.900)	0	0	0
2021/09/30	R023	04/08/2022			Bond Future	5.9609	104.3598	5.8923	104.3977	(1.151)	0.0000	0.0000	0
2021/09/30	R023	04/08/2022	6.04	Call	Bond Future	265.6100	0.2656	292.5500	0.2925	10.143	0	0	0
2021/09/30	R023	04/08/2022	6.04	Put	Bond Future	222.0200	0.2220	211.1300	0.2111	(4.905)	0	0	0
2021/09/30	R023	04/08/2022	6.03	Call	Bond Future	262.3400	0.2623	289.1500	0.2891	10.220	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
2021/09/30	R023	04/08/2022	6.03	Put	Bond Future	224.2500	0.2243	213.2300	0.2132	(4.914)	0	0	0
2021/09/30	R035	04/11/2021	12.53	Call	Bond Future	11,501.9300	11.5019	11,746.1200	11.7461	2.123	0	0	0
2021/09/30	R035	04/11/2021	12.53	Put	Bond Future	1.2100	0.0012	0.7100	0.0007	(41.322)	0	0	0
2021/09/30	R035	04/11/2021	11.20	Put	Bond Future	208.2100	0.2082	166.3400	0.1663	(20.110)	0	0	350
2021/09/30	R035	04/11/2021	10.60	Call	Bond Future	1,415.1500	1.4151	1,520.4500	1.5204	7.441	0	0	0
2021/09/30	R035	04/11/2021	10.60	Put	Bond Future	1,143.6900	1.1437	1,004.3000	1.0043	(12.188)	0	0	350
2021/09/30	R035	04/11/2021	10.11	Put	Bond Future	3,226.0500	3.2261	3,004.6800	3.0047	(6.862)	0	0	0
2021/09/30	R035	04/11/2021	10.11	Call	Bond Future	267.3200	0.2673	290.6400	0.2906	8.724	0	0	350
2021/09/30	R035	04/11/2021	10.12	Put	Bond Future	3,170.8500	3.1708	2,950.6200	2.9506	(6.945)	0	0	0
2021/09/30	R035	04/11/2021	10.12	Call	Bond Future	279.7300	0.2797	304.1900	0.3042	8.744	0	0	400
2021/09/30	R035	04/11/2021	10.62	Put	Bond Future	1,087.3200	1.0873	951.9800	0.9520	(12.447)	0	0	0
2021/09/30	R035	04/11/2021	10.62	Call	Bond Future	1,487.1100	1.4871	1,596.4600	1.5965	7.353	0	0	400
2021/09/30	R035	04/11/2021	11.75	Put	Bond Future	31.3500	0.0313	22.4600	0.0225	(28.357)	0	0	782
2021/09/30	R035	04/11/2021	11.08	Call	Bond Future	3,578.7400	3.5787	3,767.9800	3.7680	5.288	0	0	0
2021/09/30	R035	04/11/2021	11.08	Put	Bond Future	300.6000	0.3006	245.1500	0.2452	(18.446)	0	0	782
2021/09/30	R035	04/11/2021	10.23	Put	Bond Future	2,596.8300	2.5968	2,390.7100	2.3907	(7.937)	0	0	0
2021/09/30	R035	04/11/2021			Bond Future	10.5578	89.8040	10.5200	90.0487	(0.359)	0.0000	0.0000	79,859
2021/09/30	R035	04/11/2021	12.52	Call	Bond Future	11,449.3800	11.4494	11,693.5500	11.6936	2.133	0	0	0
2021/09/30	R035	04/11/2021	12.52	Put	Bond Future	1.2700	0.0013	0.7500	0.0008	(40.945)	0	0	0
2021/09/30	R035	04/11/2021	12.51	Call	Bond Future	11,396.7800	11.3968	11,640.9200	11.6409	2.142	0	0	0
2021/09/30	R035	04/11/2021	12.51	Put	Bond Future	1.3400	0.0013	0.7900	0.0008	(41.045)	0	0	0
2021/09/30	R035	04/11/2021	10.26	Put	Bond Future	2,450.9500	2.4509	2,249.2700	2.2493	(8.229)	0	0	0
2021/09/30	R035	04/11/2021	10.26	Call	Bond Future	498.9000	0.4989	541.9100	0.5419	8.621	0	0	150
2021/09/30	R035	04/11/2021	11.20	Call	Bond Future	4,214.7000	4.2147	4,417.5200	4.4175	4.812	0	0	0
2021/09/30	R035	04/11/2021	13.82	Call	Bond Future	17,859.5400	17.8595	18,104.2300	18.1042	1.370	0	0	0
2021/09/30	R035	04/11/2021	13.82	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	400
2021/09/30	R035	04/11/2021	11.75	Call	Bond Future	7,262.1800	7.2622	7,497.9800	7.4980	3.247	0	0	0
2021/09/30	R035	04/11/2021	10.23	Call	Bond Future	444.7200	0.4447	483.2900	0.4833	8.673	0	0	782
2021/09/30	R035	03/02/2022	11.33	Put	Bond Future	1,144.8000	1.1448	1,055.1000	1.0551	(7.835)	0	0	500
2021/09/30	R035	03/02/2022	10.34	Call	Bond Future	1,160.4000	1.1604	1,217.6100	1.2176	4.930	0	0	0
2021/09/30	R035	03/02/2022	10.34	Put	Bond Future	3,920.3100	3.9203	3,730.4100	3.7304	(4.844)	0	0	500
2021/09/30	R035	03/02/2022	10.24	Put	Bond Future	4,364.8700	4.3649	4,165.3100	4.1653	(4.572)	0	0	0
2021/09/30	R035	03/02/2022	10.61	Call	Bond Future	1,860.7100	1.8607	1,946.2900	1.9463	4.599	0	0	0
2021/09/30	R035	03/02/2022	10.61	Put	Bond Future	2,877.3900	2.8774	2,715.8600	2.7159	(5.614)	0	0	200
2021/09/30	R035	03/02/2022	11.11	Call	Bond Future	3,607.6500	3.6076	3,744.8200	3.7448	3.802	0	0	0
2021/09/30	R035	03/02/2022	9.92	Put	Bond Future	6,004.9100	6.0049	5,781.3100	5.7813	(3.724)	0	0	0
2021/09/30	R035	03/02/2022	9.92	Call	Bond Future	433.7000	0.4337	457.2100	0.4572	5.421	0	0	200
2021/09/30	R035	03/02/2022	11.05	Put	Bond Future	1,644.5400	1.6445	1,528.7600	1.5288	(7.040)	0	0	1,600
2021/09/30	R035	03/02/2022	10.35	Put	Bond Future	3,877.5800	3.8776	3,688.8200	3.6888	(4.868)	0	0	0
2021/09/30	R035	03/02/2022	10.35	Call	Bond Future	1,183.1100	1.1831	1,241.4600	1.2415	4.932	0	0	1,600
2021/09/30	R035	03/02/2022	11.28	Call	Bond Future	4,324.5700	4.3246	4,477.5500	4.4775	3.537	0	0	0
2021/09/30	R035	03/02/2022	11.28	Put	Bond Future	1,220.5300	1.2205	1,126.4000	1.1264	(7.712)	0	0	200
2021/09/30	R035	03/02/2022	10.26	Put	Bond Future	4,273.4300	4.2734	4,075.8200	4.0758	(4.624)	0	0	0
2021/09/30	R035	03/02/2022	10.26	Call	Bond Future	987.5100	0.9875	1,037.0100	1.0370	5.013	0	0	200
2021/09/30	R035	03/02/2022	11.73	Call	Bond Future	6,400.8100	6.4008	6,588.1100	6.5881	2.926	0	0	0
2021/09/30	R035	03/02/2022	11.73	Put	Bond Future	684.4300	0.6844	624.6200	0.6246	(8.739)	0	0	280
2021/09/30	R035	03/02/2022	11.03	Call	Bond Future	3,287.0000	3.2870	3,416.3500	3.4163	3.935	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
2021/09/30	R035	03/02/2022	11.39	Call	Bond Future	4,813.8200		4.8138	4,976.3200	4.9763	3.376	0	0	0
2021/09/30	R035	03/02/2022	11.39	Put	Bond Future	1,060.0400		1.0600	975.4300	0.9754	(7.982)	0	0	683
2021/09/30	R035	03/02/2022	10.65	Call	Bond Future	1,978.7700		1.9788	2,068.5300	2.0685	4.536	0	0	0
2021/09/30	R035	03/02/2022	11.23	Call	Bond Future	4,108.2900		4.1083	4,256.6700	4.2567	3.612	0	0	0
2021/09/30	R035	03/02/2022	11.23	Put	Bond Future	1,302.0200		1.3020	1,203.2900	1.2033	(7.583)	0	0	0
2021/09/30	R035	03/02/2022	11.22	Call	Bond Future	4,065.7200		4.0657	4,213.2000	4.2132	3.627	0	0	0
2021/09/30	R035	03/02/2022	11.22	Put	Bond Future	1,319.1900		1.3192	1,219.5600	1.2196	(7.552)	0	0	0
2021/09/30	R035	03/02/2022			Bond Future	10.7710		90.8073	10.7316	91.0544	(0.366)	0.0000	0.0000	0
2021/09/30	R035	03/02/2022	11.33	Call	Bond Future	4,545.0900		4.5451	4,702.5000	4.7025	3.463	0	0	0
2021/09/30	R035	03/02/2022	10.24	Call	Bond Future	946.7700		0.9468	994.3200	0.9943	5.022	0	0	500
2021/09/30	R035	03/02/2022	11.11	Put	Bond Future	1,522.3300		1.5223	1,412.3900	1.4124	(7.222)	0	0	200
2021/09/30	R035	03/02/2022	11.05	Call	Bond Future	3,366.0400		3.3660	3,497.3700	3.4974	3.902	0	0	0
2021/09/30	R035	03/02/2022	11.88	Call	Bond Future	7,122.2600		7.1223	7,318.1800	7.3182	2.751	0	0	0
2021/09/30	R035	03/02/2022	11.88	Put	Bond Future	561.4800		0.5615	510.2900	0.5103	(9.117)	0	0	1,800
2021/09/30	R035	03/02/2022	11.03	Put	Bond Future	1,687.2800		1.6873	1,569.5200	1.5695	(6.979)	0	0	280
2021/09/30	R035	03/02/2022	10.10	Put	Bond Future	5,041.1900		5.0412	4,830.0700	4.8301	(4.188)	0	0	0
2021/09/30	R035	03/02/2022	10.10	Call	Bond Future	689.9800		0.6900	725.9700	0.7260	5.216	0	0	280
2021/09/30	R035	03/02/2022	10.65	Put	Bond Future	2,741.3300		2.7413	2,583.9800	2.5840	(5.740)	0	0	683
2021/09/30	R035	03/02/2022	9.70	Put	Bond Future	7,324.5600		7.3246	7,090.2300	7.0902	(3.199)	0	0	0
2021/09/30	R035	03/02/2022	9.70	Call	Bond Future	230.5800		0.2306	243.3600	0.2434	5.543	0	0	683
2021/09/30	R035	03/02/2022	11.24	Call	Bond Future	4,151.0000		4.1510	4,300.2800	4.3003	3.596	0	0	0
2021/09/30	R035	03/02/2022	11.24	Put	Bond Future	1,285.0600		1.2851	1,187.2300	1.1872	(7.613)	0	0	0
2021/09/30	R035	05/05/2022	11.64	Call	Bond Future	5,437.1800		5.4372	5,588.9800	5.5890	2.792	0	0	0
2021/09/30	R035	05/05/2022	11.64	Put	Bond Future	1,540.0000		1.5400	1,441.9800	1.4420	(6.365)	0	0	0
2021/09/30	R035	05/05/2022	11.63	Call	Bond Future	5,395.0800		5.3951	5,546.2000	5.5462	2.801	0	0	0
2021/09/30	R035	05/05/2022	11.63	Put	Bond Future	1,554.8300		1.5548	1,456.1300	1.4561	(6.348)	0	0	0
2021/09/30	R035	05/05/2022			Bond Future	10.9778		87.4033	10.9368	87.6531	(0.373)	0.0000	0.0000	0
2021/09/30	R035	05/05/2022	11.65	Call	Bond Future	5,479.1300		5.4791	5,631.8300	5.6318	2.787	0	0	0
2021/09/30	R035	05/05/2022	11.65	Put	Bond Future	1,525.0800		1.5251	1,427.9600	1.4280	(6.368)	0	0	0
2021/09/30	R035	04/08/2022	10.64	Call	Bond Future	1,931.9000		1.9319	1,994.9700	1.9950	3.265	0	0	0
2021/09/30	R035	04/08/2022	10.64	Put	Bond Future	5,309.0500		5.3090	5,119.3400	5.1193	(3.573)	0	0	100
2021/09/30	R035	04/08/2022	9.84	Put	Bond Future	9,225.3800		9.2254	8,995.4800	8.9955	(2.492)	0	0	0
2021/09/30	R035	04/08/2022	9.84	Call	Bond Future	642.2400		0.6422	665.1200	0.6651	3.563	0	0	100
2021/09/30	R035	04/08/2022	10.72	Call	Bond Future	2,123.8400		2.1238	2,192.2000	2.1922	3.219	0	0	0
2021/09/30	R035	04/08/2022	10.72	Put	Bond Future	5,003.2400		5.0032	4,818.8200	4.8188	(3.686)	0	0	0
2021/09/30	R035	04/08/2022	11.13	Put	Bond Future	3,631.8100		3.6318	3,475.6800	3.4757	(4.299)	0	0	100
2021/09/30	R035	04/08/2022	10.73	Call	Bond Future	2,148.3500		2.1484	2,217.3800	2.2174	3.213	0	0	0
2021/09/30	R035	04/08/2022	10.73	Put	Bond Future	4,965.8100		4.9658	4,782.0600	4.7821	(3.700)	0	0	0
2021/09/30	R035	04/08/2022			Bond Future	11.1959		88.4151	11.1532	88.6679	(0.381)	0.0000	0.0000	0
2021/09/30	R035	04/08/2022	10.74	Call	Bond Future	2,173.3200		2.1733	2,243.0200	2.2430	3.207	0	0	0
2021/09/30	R035	04/08/2022	10.74	Put	Bond Future	4,928.9100		4.9289	4,745.8300	4.7458	(3.714)	0	0	0
2021/09/30	R035	04/08/2022	11.13	Call	Bond Future	3,241.3500		3.2413	3,338.0000	3.3380	2.982	0	0	0
2021/09/30	R186	04/11/2021	8.10	Call	Bond Future	2,019.5500		2.0196	2,016.1600	2.0162	(0.168)	0	0	0
2021/09/30	R186	04/11/2021	8.10	Put	Bond Future	192.5300		0.1925	179.0000	0.1790	(7.027)	0	0	0
2021/09/30	R186	04/11/2021	8.09	Call	Bond Future	1,983.2800		1.9833	1,979.6100	1.9796	(0.185)	0	0	0
2021/09/30	R186	04/11/2021	8.09	Put	Bond Future	200.0000		0.2000	186.1900	0.1862	(6.905)	0	0	0
2021/09/30	R186	04/11/2021			Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/30	R186	04/11/2021		Call	Bond Future	15,743.1900	15.7432	15,753.3300	15.7533	0.064	0	0	0
2021/09/30	R186	04/11/2021	7.77	Call	Bond Future	975.7700	0.9758	965.2800	0.9653	(1.075)	0	0	0
2021/09/30	R186	04/11/2021			Bond Future	7.6865	115.7432	7.6843	115.7533	(0.030)	0.0000	0.0000	64,450
2021/09/30	R186	04/11/2021	8.11	Call	Bond Future	2,056.0300	2.0560	2,052.9400	2.0529	(0.150)	0	0	0
2021/09/30	R186	04/11/2021	8.11	Put	Bond Future	185.2800	0.1853	172.0500	0.1720	(7.141)	0	0	0
2021/09/30	R186	04/11/2021	7.77	Put	Bond Future	603.9600	0.6040	583.3300	0.5833	(3.416)	0	0	15,177
2021/09/30	R186	04/11/2021	8.77	Call	Bond Future	4,718.8900	4.7189	4,727.3700	4.7274	0.180	0	0	0
2021/09/30	R186	04/11/2021	8.77	Put	Bond Future	10.0200	0.0100	8.3600	0.0084	(16.567)	0	0	15,177
2021/09/30	R186	03/02/2022	7.30	Call	Bond Future	523.4800	0.5235	508.9900	0.5090	(2.768)	0	0	0
2021/09/30	R186	03/02/2022	7.30	Put	Bond Future	3,072.9600	3.0730	3,048.6100	3.0486	(0.792)	0	0	0
2021/09/30	R186	03/02/2022			Bond Future	7.8940	111.7550	7.8917	111.7649	(0.030)	0.0000	0.0000	0
2021/09/30	R186	03/02/2022	7.29	Call	Bond Future	512.8000	0.5128	498.4200	0.4984	(2.804)	0	0	0
2021/09/30	R186	03/02/2022	7.29	Put	Bond Future	3,105.8300	3.1058	3,081.5900	3.0816	(0.780)	0	0	0
2021/09/30	R186	03/02/2022	7.28	Call	Bond Future	502.4900	0.5025	488.2100	0.4882	(2.842)	0	0	0
2021/09/30	R186	03/02/2022	7.28	Put	Bond Future	3,139.0800	3.1391	3,114.9400	3.1149	(0.769)	0	0	0
2021/09/30	R186	05/05/2022	7.48	Put	Bond Future	3,319.3800	3.3194	3,346.4200	3.3464	0.815	0	0	0
2021/09/30	R186	05/05/2022	7.48	Call	Bond Future	768.6300	0.7686	805.3500	0.8053	4.777	0	0	3,600
2021/09/30	R186	05/05/2022	7.28	Put	Bond Future	3,917.5900	3.9176	3,941.0100	3.9410	0.598	0	0	0
2021/09/30	R186	05/05/2022	7.28	Call	Bond Future	539.6000	0.5396	572.7000	0.5727	6.134	0	0	435
2021/09/30	R186	05/05/2022	8.32	Call	Bond Future	2,307.5400	2.3075	2,344.4100	2.3444	1.598	0	0	0
2021/09/30	R186	05/05/2022	8.32	Put	Bond Future	1,465.7500	1.4657	1,492.9400	1.4929	1.855	0	0	0
2021/09/30	R186	05/05/2022			Bond Future	8.1085	113.0769	8.1061	113.0866	(0.030)	0.0000	0.0000	0
2021/09/30	R186	05/05/2022	7.88	Put	Bond Future	2,306.7700	2.3068	2,333.1100	2.3331	1.142	0	0	0
2021/09/30	R186	05/05/2022	7.88	Call	Bond Future	1,387.8400	1.3878	1,423.8600	1.4239	2.595	0	0	435
2021/09/30	R186	05/05/2022	8.64	Call	Bond Future	3,127.6700	3.1277	3,178.4800	3.1785	1.625	0	0	0
2021/09/30	R186	05/05/2022	8.64	Put	Bond Future	1,027.4600	1.0275	1,068.5900	1.0686	4.003	0	0	4,035
2021/09/30	R186	05/05/2022	6.73	Put	Bond Future	5,906.0300	5.9060	5,888.9700	5.8890	(0.289)	0	0	0
2021/09/30	R186	05/05/2022	6.73	Call	Bond Future	213.3700	0.2134	205.9900	0.2060	(3.459)	0	0	3,600
2021/09/30	R186	05/05/2022	8.31	Call	Bond Future	2,284.2500	2.2843	2,320.1200	2.3201	1.570	0	0	0
2021/09/30	R186	05/05/2022	8.31	Put	Bond Future	1,482.0800	1.4821	1,508.2700	1.5083	1.767	0	0	0
2021/09/30	R186	05/05/2022	8.30	Call	Bond Future	2,260.7300	2.2607	2,296.2800	2.2963	1.573	0	0	0
2021/09/30	R186	05/05/2022	8.30	Put	Bond Future	1,498.2000	1.4982	1,524.0700	1.5241	1.727	0	0	0
2021/09/30	R186	04/08/2022	8.15	Call	Bond Future	1,697.4400	1.6974	1,749.3700	1.7494	3.059	0	0	0
2021/09/30	R186	04/08/2022	8.15	Put	Bond Future	2,428.5000	2.4285	2,470.8100	2.4708	1.742	0	0	0
2021/09/30	R186	04/08/2022			Bond Future	8.3429	109.1205	8.3404	109.1301	(0.031)	0.0000	0.0000	0
2021/09/30	R186	04/08/2022	8.13	Call	Bond Future	1,660.6400	1.6606	1,713.2300	1.7132	3.167	0	0	0
2021/09/30	R186	04/08/2022	8.13	Put	Bond Future	2,467.8500	2.4678	2,510.8200	2.5108	1.741	0	0	0
2021/09/30	R186	04/08/2022	8.14	Call	Bond Future	1,678.9900	1.6790	1,731.2500	1.7313	3.113	0	0	0
2021/09/30	R186	04/08/2022	8.14	Put	Bond Future	2,448.1200	2.4481	2,490.7600	2.4908	1.742	0	0	0
2021/09/30	R197	04/11/2021			Bond Future	327.3079	327.3079	327.7263	327.7263	0.128	0.0000	0.0000	1,274
2021/09/30	R197	03/02/2022			Bond Future	322.8095	322.8095	323.2316	323.2316	0.131	0.0000	0.0000	0
2021/09/30	R197	05/05/2022			Bond Future	326.7040	326.7040	327.1302	327.1302	0.130	0.0000	0.0000	0
2021/09/30	R197	04/08/2022			Bond Future	322.3747	322.3747	322.8039	322.8039	0.133	0.0000	0.0000	0
2021/09/30	R202	04/11/2021			Bond Future	240.5662	240.5662	240.6467	240.6467	0.033	0.0000	0.0000	8,374
2021/09/30	R202	03/02/2022			Bond Future	238.9388	238.9388	239.0194	239.0194	0.034	0.0000	0.0000	0
2021/09/30	R202	05/05/2022			Bond Future	241.8211	241.8211	241.9019	241.9019	0.033	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
2021/09/30	R202	04/08/2022			Bond Future	240.3685	240.3685	240.4492	240.4492	0.034	0.0000	0.0000	0
2021/09/30	R209	04/11/2021	12.19	Call	Bond Future	8,479.7200	8.4797	8,718.0500	8.7180	2.811	0	0	0
2021/09/30	R209	04/11/2021	12.19	Put	Bond Future	3.7400	0.0037	2.3200	0.0023	(37.968)	0	0	0
2021/09/30	R209	04/11/2021	12.17	Call	Bond Future	8,387.0400	8.3870	8,625.2600	8.6253	2.840	0	0	0
2021/09/30	R209	04/11/2021	10.25	Put	Bond Future	2,054.4100	2.0544	1,860.7100	1.8607	(9.428)	0	0	9,250
2021/09/30	R209	04/11/2021	10.00	Call	Bond Future	143.6800	0.1437	160.1900	0.1602	11.491	0	0	0
2021/09/30	R209	04/11/2021	10.00	Put	Bond Future	3,230.3900	3.2304	3,007.1500	3.0071	(6.911)	0	0	3,100
2021/09/30	R209	04/11/2021	12.00	Call	Bond Future	7,592.0900	7.5921	7,828.9600	7.8290	3.120	0	0	0
2021/09/30	R209	04/11/2021	12.00	Put	Bond Future	8.2400	0.0082	5.3600	0.0054	(34.951)	0	0	9,000
2021/09/30	R209	04/11/2021	10.50	Call	Bond Future	988.8000	0.9888	1,081.1900	1.0812	9.344	0	0	0
2021/09/30	R209	04/11/2021			Bond Future	10.5326	69.2958	10.4900	69.5355	(0.404)	0.0000	0.0000	34,323
2021/09/30	R209	04/11/2021	12.18	Call	Bond Future	8,433.4000	8.4334	8,671.6700	8.6717	2.825	0	0	0
2021/09/30	R209	04/11/2021	12.18	Put	Bond Future	3.9000	0.0039	2.4200	0.0024	(37.949)	0	0	0
2021/09/30	R209	04/11/2021	12.17	Put	Bond Future	4.0700	0.0041	2.5400	0.0025	(37.592)	0	0	0
2021/09/30	R209	04/11/2021	10.25	Call	Bond Future	440.6500	0.4406	486.7000	0.4867	10.450	0	0	0
2021/09/30	R209	04/11/2021	10.50	Put	Bond Future	1,172.0100	1.1720	1,024.6500	1.0247	(12.573)	0	0	150
2021/09/30	R209	04/11/2021	9.50	Put	Bond Future	6,171.9700	6.1720	5,933.0200	5.9330	(3.872)	0	0	0
2021/09/30	R209	04/11/2021	9.50	Call	Bond Future	6.3500	0.0064	7.1500	0.0072	12.598	0	0	6,000
2021/09/30	R209	03/02/2022	11.03	Call	Bond Future	3,001.6400	3.0016	3,137.9400	3.1379	4.541	0	0	0
2021/09/30	R209	03/02/2022	11.03	Put	Bond Future	1,323.2600	1.3233	1,217.4000	1.2174	(8.000)	0	0	0
2021/09/30	R209	03/02/2022	11.02	Call	Bond Future	2,966.5100	2.9665	3,101.8400	3.1018	4.562	0	0	0
2021/09/30	R209	03/02/2022	11.02	Put	Bond Future	1,341.0100	1.3410	1,234.1800	1.2342	(7.966)	0	0	0
2021/09/30	R209	03/02/2022			Bond Future	10.7181	70.0699	10.6740	70.3121	(0.411)	0.0000	0.0000	0
2021/09/30	R209	03/02/2022	11.04	Call	Bond Future	3,036.9300	3.0369	3,174.1900	3.1742	4.520	0	0	0
2021/09/30	R209	03/02/2022	11.04	Put	Bond Future	1,305.7200	1.3057	1,200.8200	1.2008	(8.034)	0	0	0
2021/09/30	R209	05/05/2022	11.44	Call	Bond Future	4,233.0600	4.2331	4,377.9800	4.3780	3.424	0	0	0
2021/09/30	R209	05/05/2022	11.44	Put	Bond Future	1,451.2400	1.4512	1,351.3500	1.3513	(6.883)	0	0	0
2021/09/30	R209	05/05/2022	11.43	Call	Bond Future	4,197.8000	4.1978	4,341.9900	4.3420	3.435	0	0	0
2021/09/30	R209	05/05/2022	11.43	Put	Bond Future	1,466.3000	1.4663	1,365.6800	1.3657	(6.862)	0	0	0
2021/09/30	R209	05/05/2022			Bond Future	10.9034	67.7573	10.8577	68.0021	(0.419)	0.0000	0.0000	0
2021/09/30	R209	05/05/2022	11.45	Call	Bond Future	4,268.2400	4.2682	4,413.8800	4.4139	3.412	0	0	0
2021/09/30	R209	05/05/2022	11.45	Put	Bond Future	1,436.1500	1.4362	1,336.9800	1.3370	(6.905)	0	0	0
2021/09/30	R209	04/08/2022	10.57	Put	Bond Future	4,564.0600	4.5641	4,383.7300	4.3837	(3.951)	0	0	0
2021/09/30	R209	04/08/2022	10.58	Call	Bond Future	1,769.9600	1.7700	1,838.0100	1.8380	3.845	0	0	0
2021/09/30	R209	04/08/2022	10.58	Put	Bond Future	4,529.6500	4.5296	4,349.9900	4.3500	(3.966)	0	0	0
2021/09/30	R209	04/08/2022			Bond Future	11.0948	68.5419	11.0473	68.7896	(0.427)	0.0000	0.0000	0
2021/09/30	R209	04/08/2022	10.57	Call	Bond Future	1,749.1700	1.7492	1,816.5500	1.8166	3.852	0	0	0
2021/09/30	R209	04/08/2022	10.59	Call	Bond Future	1,790.9000	1.7909	1,859.6000	1.8596	3.836	0	0	0
2021/09/30	R209	04/08/2022	10.59	Put	Bond Future	4,495.4600	4.4955	4,316.4500	4.3164	(3.982)	0	0	0
2021/09/30	R210	04/11/2021			Bond Future	211.3650	211.3650	211.6175	211.6175	0.119	0.0000	0.0000	1,486
2021/09/30	R210	03/02/2022			Bond Future	213.7785	213.7785	214.0332	214.0332	0.119	0.0000	0.0000	0
2021/09/30	R210	05/05/2022			Bond Future	213.5004	213.5004	213.7572	213.7572	0.120	0.0000	0.0000	0
2021/09/30	R210	04/08/2022			Bond Future	216.1492	216.1492	216.4089	216.4089	0.120	0.0000	0.0000	0
2021/09/30	R212	04/11/2021			Bond Future	175.2939	175.2939	175.3341	175.3341	0.023	0.0000	0.0000	4,605

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
2021/09/30	R213	04/11/2021	11.10	Put	Bond Future	8.0600	0.0081	5.4100	0.0054	(32.878)	0	0	0
2021/09/30	R213	04/11/2021	11.11	Call	Bond Future	7,193.3300	7.1933	7,367.3400	7.3673	2.419	0	0	0
2021/09/30	R213	04/11/2021	11.09	Put	Bond Future	8.4300	0.0084	5.6800	0.0057	(32.622)	0	0	0
2021/09/30	R213	04/11/2021			Bond Future	9.6962	85.0473	9.6634	85.2239	(0.338)	0.0000	0.0000	10,441
2021/09/30	R213	04/11/2021	11.10	Call	Bond Future	7,145.7300	7.1457	7,319.6400	7.3196	2.434	0	0	0
2021/09/30	R213	04/11/2021	11.11	Put	Bond Future	7.7100	0.0077	5.1600	0.0052	(33.074)	0	0	0
2021/09/30	R213	04/11/2021	11.09	Call	Bond Future	7,098.1200	7.0981	7,271.9300	7.2719	2.449	0	0	0
2021/09/30	R213	03/02/2022	10.67	Call	Bond Future	4,536.9600	4.5370	4,666.7700	4.6668	2.861	0	0	0
2021/09/30	R213	03/02/2022	10.67	Put	Bond Future	666.6700	0.6667	618.2200	0.6182	(7.267)	0	0	220
2021/09/30	R213	03/02/2022	10.60	Put	Bond Future	734.8200	0.7348	682.9400	0.6829	(7.060)	0	0	430
2021/09/30	R213	03/02/2022	10.00	Call	Bond Future	2,185.9100	2.1859	2,270.0600	2.2701	3.850	0	0	0
2021/09/30	R213	03/02/2022	10.00	Put	Bond Future	1,691.9300	1.6919	1,597.8200	1.5978	(5.562)	0	0	430
2021/09/30	R213	03/02/2022	9.22	Put	Bond Future	4,207.0000	4.2070	4,057.8100	4.0578	(3.546)	0	0	0
2021/09/30	R213	03/02/2022	8.80	Put	Bond Future	6,215.7300	6.2157	6,049.0300	6.0490	(2.682)	0	0	0
2021/09/30	R213	03/02/2022	8.80	Call	Bond Future	183.7600	0.1838	195.3200	0.1953	6.291	0	0	102
2021/09/30	R213	03/02/2022	9.58	Put	Bond Future	2,854.2100	2.8542	2,728.7600	2.7288	(4.395)	0	0	200
2021/09/30	R213	03/02/2022	8.63	Put	Bond Future	7,127.6600	7.1277	6,956.9600	6.9570	(2.395)	0	0	0
2021/09/30	R213	03/02/2022	8.63	Call	Bond Future	118.3400	0.1183	125.9000	0.1259	6.388	0	0	200
2021/09/30	R213	03/02/2022	9.98	Call	Bond Future	2,127.8600	2.1279	2,210.6700	2.2107	3.892	0	0	0
2021/09/30	R213	03/02/2022	9.98	Put	Bond Future	1,737.5100	1.7375	1,642.0600	1.6421	(5.493)	0	0	0
2021/09/30	R213	03/02/2022			Bond Future	9.9050	85.9974	9.8708	86.1757	(0.344)	0.0000	0.0000	0
2021/09/30	R213	03/02/2022	10.17	Call	Bond Future	2,709.0400	2.7090	2,806.0700	2.8061	3.582	0	0	0
2021/09/30	R213	03/02/2022	10.17	Put	Bond Future	1,340.9900	1.3410	1,259.7600	1.2598	(6.057)	0	0	220
2021/09/30	R213	03/02/2022	9.15	Put	Bond Future	4,509.2500	4.5093	4,356.2700	4.3563	(3.393)	0	0	0
2021/09/30	R213	03/02/2022	9.15	Call	Bond Future	447.1200	0.4471	472.4000	0.4724	5.654	0	0	220
2021/09/30	R213	03/02/2022	10.60	Call	Bond Future	4,260.8500	4.2608	4,387.2300	4.3872	2.966	0	0	0
2021/09/30	R213	03/02/2022	9.22	Call	Bond Future	532.1200	0.5321	561.1900	0.5612	5.463	0	0	430
2021/09/30	R213	03/02/2022	10.25	Call	Bond Future	2,972.7200	2.9727	3,075.5900	3.0756	3.460	0	0	0
2021/09/30	R213	03/02/2022	10.25	Put	Bond Future	1,197.4900	1.1975	1,122.1000	1.1221	(6.296)	0	0	102
2021/09/30	R213	03/02/2022	9.76	Call	Bond Future	1,543.9200	1.5439	1,611.3300	1.6113	4.366	0	0	0
2021/09/30	R213	03/02/2022	9.76	Put	Bond Future	2,304.6200	2.3046	2,193.7700	2.1938	(4.810)	0	0	102
2021/09/30	R213	03/02/2022	10.15	Call	Bond Future	2,644.7100	2.6447	2,740.2600	2.7403	3.613	0	0	0
2021/09/30	R213	03/02/2022	10.15	Put	Bond Future	1,378.8700	1.3789	1,296.1600	1.2962	(5.998)	0	0	200
2021/09/30	R213	03/02/2022	9.58	Call	Bond Future	1,136.3200	1.1363	1,189.1300	1.1891	4.647	0	0	0
2021/09/30	R213	03/02/2022	9.97	Call	Bond Future	2,099.3400	2.0993	2,181.3800	2.1814	3.908	0	0	0
2021/09/30	R213	03/02/2022	9.97	Put	Bond Future	1,760.8600	1.7609	1,664.6400	1.6646	(5.464)	0	0	0
2021/09/30	R213	03/02/2022	9.96	Call	Bond Future	2,070.8000	2.0708	2,152.0700	2.1521	3.925	0	0	0
2021/09/30	R213	03/02/2022	9.96	Put	Bond Future	1,784.2400	1.7842	1,687.2500	1.6872	(5.436)	0	0	0
2021/09/30	R213	05/05/2022	10.65	Put	Bond Future	1,372.0000	1.3720	1,360.9900	1.3610	(0.802)	0	0	0
2021/09/30	R213	05/05/2022	10.63	Call	Bond Future	3,986.8400	3.9868	4,154.4200	4.1544	4.203	0	0	0
2021/09/30	R213	05/05/2022			Bond Future	10.1083	83.4824	10.0728	83.6626	(0.352)	0.0000	0.0000	0
2021/09/30	R213	05/05/2022	10.64	Call	Bond Future	4,020.8700	4.0209	4,189.2200	4.1892	4.187	0	0	0
2021/09/30	R213	05/05/2022	10.64	Put	Bond Future	1,386.3700	1.3864	1,374.5900	1.3746	(0.850)	0	0	0
2021/09/30	R213	05/05/2022	10.65	Call	Bond Future	4,054.9900	4.0550	4,224.1100	4.2241	4.171	0	0	0
2021/09/30	R213	05/05/2022	10.63	Put	Bond Future	1,400.8800	1.4009	1,388.3300	1.3883	(0.896)	0	0	0
2021/09/30	R213	04/08/2022	9.89	Call	Bond Future	1,849.6000	1.8496	1,900.0100	1.9000	2.725	0	0	0
2021/09/30	R213	04/08/2022	9.90	Put	Bond Future	3,984.6500	3.9846	3,853.2700	3.8533	(3.297)	0	0	0
2021/09/30	R213	04/08/2022	9.88	Call	Bond Future	1,829.1500	1.8291	1,879.0900	1.8791	2.730	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
2021/09/30	R213	04/08/2022			Bond Future	10.3243	84.4525	10.2872	84.6348	(0.360)	0.0000	0.0000	0
2021/09/30	R213	04/08/2022	9.89	Put	Bond Future	4,014.7500	4.0148	3,882.8900	3.8829	(3.284)	0	0	0
2021/09/30	R213	04/08/2022	9.90	Call	Bond Future	1,870.1800	1.8702	1,921.0700	1.9211	2.721	0	0	0
2021/09/30	R213	04/08/2022	9.88	Put	Bond Future	4,045.0100	4.0450	3,912.6800	3.9127	(3.271)	0	0	0
2021/09/30	R214	04/11/2021	12.47	Call	Bond Future	7,985.5300	7.9855	8,197.7900	8.1978	2.658	0	0	0
2021/09/30	R214	04/11/2021	12.46	Call	Bond Future	7,939.5800	7.9396	8,151.7700	8.1518	2.673	0	0	0
2021/09/30	R214	04/11/2021	12.46	Put	Bond Future	7.9500	0.0080	5.4300	0.0054	(31.698)	0	0	0
2021/09/30	R214	04/11/2021			Bond Future	10.9178	65.9693	10.8803	66.1840	(0.344)	0.0000	0.0000	17,657
2021/09/30	R214	04/11/2021	12.47	Put	Bond Future	7.6700	0.0077	5.2200	0.0052	(31.943)	0	0	0
2021/09/30	R214	04/11/2021	12.48	Call	Bond Future	8,031.4100	8.0314	8,243.7600	8.2438	2.644	0	0	0
2021/09/30	R214	04/11/2021	12.48	Put	Bond Future	7.3900	0.0074	5.0300	0.0050	(31.935)	0	0	0
2021/09/30	R214	03/02/2022	11.40	Put	Bond Future	1,347.5600	1.3476	1,314.7600	1.3148	(2.434)	0	0	0
2021/09/30	R214	03/02/2022	11.41	Call	Bond Future	2,991.5500	2.9915	3,177.1300	3.1771	6.203	0	0	0
2021/09/30	R214	03/02/2022	11.39	Put	Bond Future	1,366.5300	1.3665	1,332.0600	1.3321	(2.522)	0	0	0
2021/09/30	R214	03/02/2022			Bond Future	11.1043	66.7063	11.0654	66.9231	(0.351)	0.0000	0.0000	0
2021/09/30	R214	03/02/2022	11.40	Call	Bond Future	2,956.9800	2.9570	3,141.0500	3.1411	6.225	0	0	0
2021/09/30	R214	03/02/2022	11.41	Put	Bond Future	1,328.8200	1.3288	1,297.5300	1.2975	(2.355)	0	0	0
2021/09/30	R214	03/02/2022	11.39	Call	Bond Future	2,922.5700	2.9226	3,104.9700	3.1050	6.241	0	0	0
2021/09/30	R214	05/05/2022	11.74	Put	Bond Future	1,642.3400	1.6423	1,545.3200	1.5453	(5.907)	0	0	0
2021/09/30	R214	05/05/2022	11.75	Call	Bond Future	4,072.0300	4.0720	4,194.8700	4.1949	3.017	0	0	0
2021/09/30	R214	05/05/2022	11.73	Put	Bond Future	1,658.7000	1.6587	1,560.8400	1.5608	(5.900)	0	0	0
2021/09/30	R214	05/05/2022			Bond Future	11.2841	64.2156	11.2437	64.4348	(0.358)	0.0000	0.0000	0
2021/09/30	R214	05/05/2022	11.74	Call	Bond Future	4,037.3300	4.0373	4,159.5200	4.1595	3.027	0	0	0
2021/09/30	R214	05/05/2022	11.75	Put	Bond Future	1,626.1400	1.6261	1,529.7700	1.5298	(5.926)	0	0	0
2021/09/30	R214	05/05/2022	11.73	Call	Bond Future	4,002.7200	4.0027	4,124.0700	4.1241	3.032	0	0	0
2021/09/30	R214	04/08/2022	10.98	Put	Bond Future	4,493.5800	4.4936	4,329.7700	4.3298	(3.645)	0	0	0
2021/09/30	R214	04/08/2022	10.99	Call	Bond Future	1,830.5800	1.8306	1,889.2400	1.8892	3.204	0	0	0
2021/09/30	R214	04/08/2022			Bond Future	11.4721	64.9580	11.4302	65.1799	(0.365)	0.0000	0.0000	0
2021/09/30	R214	04/08/2022	10.98	Call	Bond Future	1,808.9500	1.8090	1,867.0000	1.8670	3.209	0	0	0
2021/09/30	R214	04/08/2022	10.99	Put	Bond Future	4,458.8700	4.4589	4,295.6700	4.2957	(3.660)	0	0	0
2021/09/30	R214	04/08/2022	10.97	Call	Bond Future	1,787.6800	1.7877	1,845.1400	1.8451	3.214	0	0	0
2021/09/30	R214	04/08/2022	10.97	Put	Bond Future	4,528.7300	4.5287	4,364.3300	4.3643	(3.630)	0	0	0
2021/09/30	R248	04/11/2021	12.85	Call	Bond Future	12,433.8900	12.4339	12,632.6800	12.6327	1.599	0	0	0
2021/09/30	R248	04/11/2021	12.85	Put	Bond Future	3.0100	0.0030	2.7400	0.0027	(8.970)	0	0	0
2021/09/30	R248	04/11/2021	10.20	Put	Bond Future	5,190.2500	5.1902	4,993.2900	4.9933	(3.795)	0	0	0
2021/09/30	R248	04/11/2021	10.80	Put	Bond Future	1,589.1700	1.5892	1,487.3500	1.4874	(6.407)	0	0	0
2021/09/30	R248	04/11/2021	10.80	Call	Bond Future	1,102.1100	1.1021	1,199.3500	1.1994	8.823	0	0	1,050
2021/09/30	R248	04/11/2021			Bond Future	10.8668	83.3891	10.8394	83.5882	(0.252)	0.0000	0.0000	168,326
2021/09/30	R248	04/11/2021	12.84	Call	Bond Future	12,379.9500	12.3799	12,578.7800	12.5788	1.606	0	0	0
2021/09/30	R248	04/11/2021	12.84	Put	Bond Future	3.1000	0.0031	2.8700	0.0029	(7.419)	0	0	0
2021/09/30	R248	04/11/2021	12.83	Call	Bond Future	12,325.9300	12.3259	12,524.8100	12.5248	1.614	0	0	0
2021/09/30	R248	04/11/2021	12.83	Put	Bond Future	3.1900	0.0032	3.0100	0.0030	(5.643)	0	0	0
2021/09/30	R248	04/11/2021	10.20	Call	Bond Future	90.8800	0.0909	92.9800	0.0930	2.311	0	0	1,050
2021/09/30	R248	04/11/2021	10.30	Put	Bond Future	4,450.9700	4.4510	4,260.1900	4.2602	(4.286)	0	0	0
2021/09/30	R248	04/11/2021	10.30	Call	Bond Future	151.0500	0.1511	159.3300	0.1593	5.482	0	0	0
2021/09/30	R248	04/11/2021	9.60	Put	Bond Future	10,178.2400	10.1782	9,978.5700	9.9786	(1.962)	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
2021/09/30	R248	04/11/2021	9.60	Call	Bond Future	2.4200	0.0024	1.8100	0.0018	(25.207)	0	0	0
2021/09/30	R248	03/02/2022	10.00	Put	Bond Future	8,288.7200	8.2887	8,096.4100	8.0964	(2.320)	0	0	0
2021/09/30	R248	03/02/2022	10.00	Call	Bond Future	245.0100	0.2450	253.7300	0.2537	3.559	0	0	1,300
2021/09/30	R248	03/02/2022	9.80	Put	Bond Future	9,876.7300	9.8767	9,680.6200	9.6806	(1.986)	0	0	0
2021/09/30	R248	03/02/2022	9.80	Call	Bond Future	144.6800	0.1447	149.6000	0.1496	3.401	0	0	0
2021/09/30	R248	03/02/2022	10.50	Put	Bond Future	4,995.0800	4.9951	4,825.9000	4.8259	(3.387)	0	0	0
2021/09/30	R248	03/02/2022	10.50	Call	Bond Future	943.5800	0.9436	975.4300	0.9754	3.375	0	0	0
2021/09/30	R248	03/02/2022	11.48	Call	Bond Future	4,366.8200	4.3668	4,482.1800	4.4822	2.642	0	0	0
2021/09/30	R248	03/02/2022	11.49	Put	Bond Future	1,423.6800	1.4237	1,338.7800	1.3388	(5.963)	0	0	0
2021/09/30	R248	03/02/2022	11.47	Call	Bond Future	4,319.9400	4.3199	4,434.5300	4.4345	2.653	0	0	0
2021/09/30	R248	03/02/2022			Bond Future	11.0511	84.3207	11.0226	84.5217	(0.258)	0.0000	0.0000	0
2021/09/30	R248	03/02/2022	10.70	Put	Bond Future	3,966.0900	3.9661	3,813.2800	3.8133	(3.853)	0	0	0
2021/09/30	R248	03/02/2022	10.70	Call	Bond Future	1,425.3300	1.4253	1,473.5500	1.4735	3.383	0	0	1,300
2021/09/30	R248	03/02/2022	11.48	Put	Bond Future	1,442.5900	1.4426	1,356.9200	1.3569	(5.939)	0	0	0
2021/09/30	R248	03/02/2022	11.49	Call	Bond Future	4,413.8300	4.4138	4,529.9600	4.5300	2.631	0	0	0
2021/09/30	R248	03/02/2022	11.47	Put	Bond Future	1,461.7400	1.4617	1,375.3000	1.3753	(5.914)	0	0	0
2021/09/30	R248	05/05/2022	11.80	Call	Bond Future	5,531.6200	5.5316	5,647.0000	5.6470	2.086	0	0	0
2021/09/30	R248	05/05/2022	11.79	Call	Bond Future	5,485.9100	5.4859	5,600.7000	5.6007	2.092	0	0	0
2021/09/30	R248	05/05/2022	11.79	Put	Bond Future	1,797.7700	1.7978	1,709.4000	1.7094	(4.916)	0	0	0
2021/09/30	R248	05/05/2022			Bond Future	11.2285	80.9031	11.1989	81.1063	(0.264)	0.0000	0.0000	0
2021/09/30	R248	05/05/2022	11.80	Put	Bond Future	1,780.5700	1.7806	1,692.7900	1.6928	(4.930)	0	0	0
2021/09/30	R248	05/05/2022	11.81	Call	Bond Future	5,577.4200	5.5774	5,693.3900	5.6934	2.079	0	0	0
2021/09/30	R248	05/05/2022	11.81	Put	Bond Future	1,763.5400	1.7635	1,676.3500	1.6763	(4.944)	0	0	0
2021/09/30	R248	04/08/2022	10.98	Call	Bond Future	2,346.9000	2.3469	2,399.6200	2.3996	2.246	0	0	0
2021/09/30	R248	04/08/2022	10.98	Put	Bond Future	5,335.0600	5.3351	5,182.2200	5.1822	(2.865)	0	0	0
2021/09/30	R248	04/08/2022	10.99	Call	Bond Future	2,374.5700	2.3746	2,427.8500	2.4278	2.244	0	0	0
2021/09/30	R248	04/08/2022	10.99	Put	Bond Future	5,291.7200	5.2917	5,139.4400	5.1394	(2.878)	0	0	0
2021/09/30	R248	04/08/2022			Bond Future	11.4145	81.8388	11.3837	82.0444	(0.270)	0.0000	0.0000	0
2021/09/30	R248	04/08/2022	11.00	Call	Bond Future	2,402.1200	2.4021	2,455.9700	2.4560	2.242	0	0	0
2021/09/30	R248	04/08/2022	11.00	Put	Bond Future	5,248.3600	5.2484	5,096.6500	5.0967	(2.891)	0	0	0

Total

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