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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/09/2021 TO 02/09/2021

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
2021/09/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	2025	04/11/2021		Bond Future	155.2203	155.2203	155.2240	155.2240	0.002	0.0000	0.0000	4,840
2021/09/02	2025	03/02/2022		Bond Future	155.4352	155.4352	155.4385	155.4385	0.002	0.0000	0.0000	0
2021/09/02	2025	05/05/2022		Bond Future	157.2975	157.2975	157.3005	157.3005	0.002	0.0000	0.0000	0
2021/09/02	2025	04/08/2022		Bond Future	157.6288	157.6288	157.6317	157.6317	0.002	0.0000	0.0000	0
2021/09/02	2029	04/11/2021		Bond Future	114.2885	114.2885	114.1351	114.1351	(0.134)	0.0000	0.0000	2,964
2021/09/02	2029	03/02/2022		Bond Future	115.6112	115.6112	115.4557	115.4557	(0.135)	0.0000	0.0000	0
2021/09/02	2029	05/05/2022		Bond Future	115.7986	115.7986	115.6410	115.6410	(0.136)	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
2021/09/02	2029	04/08/2022			Bond Future	117.2319	117.2319	117.0721	117.0721	(0.136)	0.0000	0.0000	0
2021/09/02	2030	04/11/2021	10.60	Call	Bond Future	8,943.5400	8.9435	9,093.3200	9.0933	1.675	0	0	0
2021/09/02	2030	04/11/2021	10.60	Put	Bond Future	37.3000	0.0373	32.4200	0.0324	(13.083)	0	0	0
2021/09/02	2030	04/11/2021	10.59	Put	Bond Future	38.2500	0.0383	33.2600	0.0333	(13.046)	0	0	0
2021/09/02	2030	04/11/2021	8.27	Put	Bond Future	3,899.7700	3.8998	3,765.6100	3.7656	(3.440)	0	0	0
2021/09/02	2030	04/11/2021	8.27	Call	Bond Future	348.7100	0.3487	369.2100	0.3692	5.879	0	0	300
2021/09/02	2030	04/11/2021	8.77	Put	Bond Future	1,921.5100	1.9215	1,823.6300	1.8236	(5.094)	0	0	0
2021/09/02	2030	04/11/2021	11.44	Put	Bond Future	2.8300	0.0028	2.3300	0.0023	(17.668)	0	0	300
2021/09/02	2030	04/11/2021	11.26	Call	Bond Future	12,066.6000	12.0666	12,220.3500	12.2204	1.274	0	0	0
2021/09/02	2030	04/11/2021	9.20	Call	Bond Future	2,562.7600	2.5628	2,656.6000	2.6566	3.662	0	0	29
2021/09/02	2030	04/11/2021	9.30	Put	Bond Future	720.9300	0.7209	667.9200	0.6679	(7.353)	0	0	0
2021/09/02	2030	04/11/2021	9.35	Call	Bond Future	3,144.1300	3.1441	3,249.4500	3.2494	3.350	0	0	0
2021/09/02	2030	04/11/2021	9.35	Put	Bond Future	651.5500	0.6516	602.2100	0.6022	(7.573)	0	0	9,100
2021/09/02	2030	04/11/2021			Bond Future	8.8939	97.0361	8.8662	97.1908	(0.312)	0.0000	0.0000	99,404
2021/09/02	2030	04/11/2021	10.61	Call	Bond Future	8,991.5700	8.9916	9,141.4600	9.1415	1.667	0	0	0
2021/09/02	2030	04/11/2021	10.61	Put	Bond Future	36.3700	0.0364	31.6000	0.0316	(13.115)	0	0	0
2021/09/02	2030	04/11/2021	10.59	Call	Bond Future	8,895.5000	8.8955	9,045.1700	9.0452	1.683	0	0	0
2021/09/02	2030	04/11/2021	8.77	Call	Bond Future	1,229.2900	1.2293	1,286.0700	1.2861	4.619	0	0	300
2021/09/02	2030	04/11/2021	11.44	Call	Bond Future	12,898.1500	12.8982	13,052.3100	13.0523	1.195	0	0	0
2021/09/02	2030	04/11/2021	11.26	Put	Bond Future	5.4900	0.0055	4.5800	0.0046	(16.576)	0	0	29
2021/09/02	2030	04/11/2021	9.90	Put	Bond Future	200.6900	0.2007	180.6900	0.1807	(9.966)	0	0	0
2021/09/02	2030	04/11/2021	9.90	Call	Bond Future	5,588.6800	5.5887	5,723.3400	5.7233	2.410	0	0	29
2021/09/02	2030	04/11/2021	9.20	Put	Bond Future	880.6500	0.8806	819.8300	0.8198	(6.906)	0	0	0
2021/09/02	2030	04/11/2021	8.75	Put	Bond Future	1,984.8700	1.9849	1,885.2800	1.8853	(5.017)	0	0	0
2021/09/02	2030	04/11/2021	8.75	Call	Bond Future	1,180.3500	1.1803	1,235.4200	1.2354	4.666	0	0	3,250
2021/09/02	2030	04/11/2021	9.30	Call	Bond Future	2,944.3600	2.9444	3,046.0100	3.0460	3.452	0	0	0
2021/09/02	2030	03/02/2022	9.45	Call	Bond Future	3,488.1700	3.4882	3,581.6700	3.5817	2.680	0	0	0
2021/09/02	2030	03/02/2022	9.45	Put	Bond Future	1,531.2700	1.5313	1,468.6500	1.4687	(4.089)	0	0	0
2021/09/02	2030	03/02/2022	9.35	Call	Bond Future	3,151.0500	3.1511	3,239.3200	3.2393	2.801	0	0	0
2021/09/02	2030	03/02/2022	9.35	Put	Bond Future	1,719.0400	1.7190	1,651.1900	1.6512	(3.947)	0	0	101
2021/09/02	2030	03/02/2022	8.39	Put	Bond Future	4,659.5600	4.6596	4,538.9300	4.5389	(2.589)	0	0	0
2021/09/02	2030	03/02/2022	8.39	Call	Bond Future	853.0200	0.8530	888.5100	0.8885	4.161	0	0	101
2021/09/02	2030	03/02/2022	8.85	Put	Bond Future	2,994.0300	2.9940	2,898.0000	2.8980	(3.207)	0	0	0
2021/09/02	2030	03/02/2022	8.85	Call	Bond Future	1,743.5000	1.7435	1,803.5900	1.8036	3.447	0	0	1,000
2021/09/02	2030	03/02/2022			Bond Future	9.0808	94.1313	9.0518	94.2874	(0.320)	0.0000	0.0000	0
2021/09/02	2030	03/02/2022	9.44	Call	Bond Future	3,453.7200	3.4537	3,546.7100	3.5467	2.692	0	0	0
2021/09/02	2030	03/02/2022	9.44	Put	Bond Future	1,549.1400	1.5491	1,486.0100	1.4860	(4.075)	0	0	0
2021/09/02	2030	03/02/2022	9.43	Call	Bond Future	3,419.4100	3.4194	3,511.8900	3.5119	2.705	0	0	0
2021/09/02	2030	03/02/2022	9.43	Put	Bond Future	1,567.1800	1.5672	1,503.5400	1.5035	(4.061)	0	0	0
2021/09/02	2030	03/02/2022	9.78	Call	Bond Future	4,704.5800	4.7046	4,813.5000	4.8135	2.315	0	0	0
2021/09/02	2030	03/02/2022	9.78	Put	Bond Future	1,042.3800	1.0424	995.1800	0.9952	(4.528)	0	0	101
2021/09/02	2030	03/02/2022	10.85	Call	Bond Future	9,206.1100	9.2061	9,345.6500	9.3457	1.516	0	0	0
2021/09/02	2030	03/02/2022	10.85	Put	Bond Future	286.4600	0.2865	269.8800	0.2699	(5.788)	0	0	1,000
2021/09/02	2030	03/02/2022	9.60	Put	Bond Future	1,286.8800	1.2869	1,231.6400	1.2316	(4.293)	0	0	0
2021/09/02	2030	03/02/2022	9.60	Call	Bond Future	4,023.9800	4.0240	4,124.8600	4.1249	2.507	0	0	1,000
2021/09/02	2030	05/05/2022	10.21	Call	Bond Future	5,892.5200	5.8925	6,006.1800	6.0062	1.929	0	0	0
2021/09/02	2030	05/05/2022	10.21	Put	Bond Future	1,200.9600	1.2010	1,156.8300	1.1568	(3.675)	0	0	0

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2021/09/02	2030	05/05/2022	9.95	Call	Bond Future	4,939.2300	4.9392	5,043.9900	5.0440	2.121	0	0	0
2021/09/02	2030	05/05/2022	8.47	Call	Bond Future	1,090.1100	1.0901	1,129.5800	1.1296	3.621	0	0	1,073
2021/09/02	2030	05/05/2022	8.14	Put	Bond Future	6,808.5900	6.8086	6,677.7900	6.6778	(1.921)	0	0	0
2021/09/02	2030	05/05/2022	8.14	Call	Bond Future	669.3400	0.6693	696.3300	0.6963	4.032	0	0	1,800
2021/09/02	2030	05/05/2022	8.89	Put	Bond Future	3,900.9500	3.9010	3,801.3600	3.8014	(2.553)	0	0	0
2021/09/02	2030	05/05/2022	8.81	Put	Bond Future	4,160.6700	4.1607	4,057.3900	4.0574	(2.482)	0	0	0
2021/09/02	2030	05/05/2022			Bond Future	9.2758	95.2374	9.2454	95.3952	(0.327)	0.0000	0.0000	0
2021/09/02	2030	05/05/2022	10.20	Call	Bond Future	5,854.9900	5.8550	5,968.3300	5.9683	1.936	0	0	0
2021/09/02	2030	05/05/2022	10.20	Put	Bond Future	1,212.0300	1.2120	1,167.5800	1.1676	(3.667)	0	0	200
2021/09/02	2030	05/05/2022	10.19	Call	Bond Future	5,817.5200	5.8175	5,930.5400	5.9305	1.943	0	0	0
2021/09/02	2030	05/05/2022	10.19	Put	Bond Future	1,223.1900	1.2232	1,178.4200	1.1784	(3.660)	0	0	0
2021/09/02	2030	05/05/2022	9.95	Put	Bond Future	1,522.4900	1.5225	1,469.4600	1.4695	(3.483)	0	0	1,073
2021/09/02	2030	05/05/2022	9.35	Call	Bond Future	3,011.4400	3.0114	3,091.0700	3.0911	2.644	0	0	0
2021/09/02	2030	05/05/2022	9.35	Put	Bond Future	2,627.4200	2.6274	2,549.2600	2.5493	(2.975)	0	0	1,073
2021/09/02	2030	05/05/2022	8.47	Put	Bond Future	5,394.1400	5.3941	5,275.8200	5.2758	(2.193)	0	0	0
2021/09/02	2030	05/05/2022	8.89	Call	Bond Future	1,871.0100	1.8710	1,929.2100	1.9292	3.111	0	0	1,800
2021/09/02	2030	05/05/2022	11.04	Call	Bond Future	9,178.1000	9.1781	9,312.0600	9.3121	1.460	0	0	0
2021/09/02	2030	05/05/2022	11.04	Put	Bond Future	569.2600	0.5693	545.4300	0.5454	(4.186)	0	0	1,800
2021/09/02	2030	05/05/2022	8.81	Call	Bond Future	1,702.8000	1.7028	1,757.3100	1.7573	3.201	0	0	200
2021/09/02	2030	05/05/2022	7.73	Put	Bond Future	8,836.0800	8.8361	8,694.0600	8.6941	(1.607)	0	0	0
2021/09/02	2030	05/05/2022	7.73	Call	Bond Future	355.5000	0.3555	371.2700	0.3713	4.436	0	0	200
2021/09/02	2030	04/08/2022	9.56	Call	Bond Future	3,369.1100	3.3691	3,450.6100	3.4506	2.419	0	0	0
2021/09/02	2030	04/08/2022	9.56	Put	Bond Future	2,995.3600	2.9954	2,917.1800	2.9172	(2.610)	0	0	0
2021/09/02	2030	04/08/2022			Bond Future	9.4851	92.3424	9.4533	92.5021	(0.336)	0.0000	0.0000	0
2021/09/02	2030	04/08/2022	9.55	Call	Bond Future	3,342.4400	3.3424	3,423.5300	3.4235	2.426	0	0	0
2021/09/02	2030	04/08/2022	9.55	Put	Bond Future	3,018.5000	3.0185	2,939.9100	2.9399	(2.604)	0	0	0
2021/09/02	2030	04/08/2022	9.54	Call	Bond Future	3,315.8700	3.3159	3,396.5600	3.3966	2.433	0	0	0
2021/09/02	2030	04/08/2022	9.54	Put	Bond Future	3,041.7700	3.0418	2,962.7800	2.9628	(2.597)	0	0	0
2021/09/02	2032	04/11/2021	11.70	Call	Bond Future	11,996.3900	11.9964	12,133.5400	12.1335	1.143	0	0	0
2021/09/02	2032	04/11/2021	11.71	Put	Bond Future	14.8100	0.0148	12.8600	0.0129	(13.167)	0	0	0
2021/09/02	2032	04/11/2021	11.69	Call	Bond Future	11,946.2000	11.9462	12,083.2900	12.0833	1.148	0	0	0
2021/09/02	2032	04/11/2021	9.83	Call	Bond Future	2,747.0400	2.7470	2,826.2200	2.8262	2.882	0	0	700
2021/09/02	2032	04/11/2021			Bond Future	9.5521	92.4285	9.5294	92.5676	(0.238)	0.0000	0.0000	126,484
2021/09/02	2032	04/11/2021	11.70	Put	Bond Future	15.3000	0.0153	13.2900	0.0133	(13.137)	0	0	0
2021/09/02	2032	04/11/2021	11.71	Call	Bond Future	12,046.5500	12.0465	12,183.7600	12.1838	1.139	0	0	0
2021/09/02	2032	04/11/2021	11.69	Put	Bond Future	15.8000	0.0158	13.7300	0.0137	(13.101)	0	0	0
2021/09/02	2032	04/11/2021	9.33	Put	Bond Future	2,495.0800	2.4951	2,397.2400	2.3972	(3.921)	0	0	0
2021/09/02	2032	04/11/2021	9.33	Call	Bond Future	1,120.4900	1.1205	1,161.8100	1.1618	3.688	0	0	700
2021/09/02	2032	04/11/2021	9.83	Put	Bond Future	1,065.5400	1.0655	1,005.5600	1.0056	(5.629)	0	0	0
2021/09/02	2032	04/11/2021	12.81	Call	Bond Future	17,343.1300	17.3431	17,482.2400	17.4822	0.802	0	0	0
2021/09/02	2032	04/11/2021	12.81	Put	Bond Future	0.2400	0.0002	0.1900	0.0002	(20.833)	0	0	700
2021/09/02	2032	03/02/2022	10.43	Call	Bond Future	5,166.4100	5.1664	5,262.2400	5.2622	1.855	0	0	0
2021/09/02	2032	03/02/2022	10.43	Put	Bond Future	1,192.0300	1.1920	1,147.4400	1.1474	(3.741)	0	0	0
2021/09/02	2032	03/02/2022	10.42	Call	Bond Future	5,123.9000	5.1239	5,219.3500	5.2193	1.863	0	0	0
2021/09/02	2032	03/02/2022	10.42	Put	Bond Future	1,205.5400	1.2055	1,160.5700	1.1606	(3.730)	0	0	0
2021/09/02	2032	03/02/2022	10.45	Put	Bond Future	1,165.2700	1.1653	1,121.4300	1.1214	(3.762)	0	0	198
2021/09/02	2032	03/02/2022	9.81	Call	Bond Future	2,817.2800	2.8173	2,885.1200	2.8851	2.408	0	0	0

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2021/09/02	2032	03/02/2022	9.81	Put	Bond Future	2,410.0000	2.4100	2,337.4200	2.3374	(3.012)	0	0	198
2021/09/02	2032	03/02/2022	8.91	Put	Bond Future	5,811.0400	5.8110	5,694.8800	5.6949	(1.999)	0	0	0
2021/09/02	2032	03/02/2022	10.66	Call	Bond Future	6,166.0000	6.1660	6,269.9100	6.2699	1.685	0	0	0
2021/09/02	2032	03/02/2022	10.66	Put	Bond Future	916.5500	0.9166	880.0400	0.8800	(3.983)	0	0	97
2021/09/02	2032	03/02/2022	10.35	Put	Bond Future	1,305.2800	1.3053	1,257.5700	1.2576	(3.655)	0	0	400
2021/09/02	2032	03/02/2022	9.58	Put	Bond Future	3,090.6400	3.0906	3,006.3400	3.0063	(2.728)	0	0	0
2021/09/02	2032	03/02/2022	9.58	Call	Bond Future	2,124.7000	2.1247	2,180.8200	2.1808	2.641	0	0	400
2021/09/02	2032	03/02/2022	11.13	Call	Bond Future	8,310.5200	8.3105	8,427.2000	8.4272	1.404	0	0	0
2021/09/02	2032	03/02/2022	11.13	Put	Bond Future	533.1900	0.5332	509.4500	0.5095	(4.452)	0	0	210
2021/09/02	2032	03/02/2022	10.53	Call	Bond Future	5,595.5500	5.5955	5,695.0600	5.6951	1.778	0	0	0
2021/09/02	2032	03/02/2022	10.53	Put	Bond Future	1,063.6600	1.0637	1,022.7500	1.0228	(3.846)	0	0	210
2021/09/02	2032	03/02/2022	10.65	Call	Bond Future	6,121.7300	6.1217	6,225.3200	6.2253	1.692	0	0	0
2021/09/02	2032	03/02/2022	10.65	Put	Bond Future	927.1900	0.9272	890.3600	0.8904	(3.972)	0	0	1,050
2021/09/02	2032	03/02/2022	9.67	Call	Bond Future	2,383.6700	2.3837	2,444.4000	2.4444	2.548	0	0	0
2021/09/02	2032	03/02/2022			Bond Future	9.7413	93.4757	9.7177	93.6162	(0.242)	0.0000	0.0000	0
2021/09/02	2032	03/02/2022	10.44	Call	Bond Future	5,208.8300	5.2088	5,305.0400	5.3050	1.847	0	0	0
2021/09/02	2032	03/02/2022	10.44	Put	Bond Future	1,178.4800	1.1785	1,134.2700	1.1343	(3.751)	0	0	0
2021/09/02	2032	03/02/2022	10.45	Call	Bond Future	5,251.5400	5.2515	5,348.1200	5.3481	1.839	0	0	0
2021/09/02	2032	03/02/2022	8.91	Call	Bond Future	682.8900	0.6829	707.1500	0.7072	3.553	0	0	198
2021/09/02	2032	03/02/2022	10.14	Call	Bond Future	3,987.2800	3.9873	4,071.0600	4.0711	2.101	0	0	0
2021/09/02	2032	03/02/2022	10.14	Put	Bond Future	1,657.3800	1.6574	1,600.7400	1.6007	(3.417)	0	0	97
2021/09/02	2032	03/02/2022	9.14	Put	Bond Future	4,746.8600	4.7469	4,640.7800	4.6408	(2.235)	0	0	0
2021/09/02	2032	03/02/2022	9.14	Call	Bond Future	1,075.3100	1.0753	1,109.6500	1.1097	3.193	0	0	97
2021/09/02	2032	03/02/2022	10.95	Call	Bond Future	7,477.6600	7.4777	7,590.0100	7.5900	1.502	0	0	0
2021/09/02	2032	03/02/2022	10.95	Put	Bond Future	656.3400	0.6563	628.2700	0.6283	(4.277)	0	0	400
2021/09/02	2032	03/02/2022	10.35	Call	Bond Future	4,830.1500	4.8301	4,922.8600	4.9229	1.919	0	0	0
2021/09/02	2032	03/02/2022	9.62	Put	Bond Future	2,962.9100	2.9629	2,880.6600	2.8807	(2.776)	0	0	0
2021/09/02	2032	03/02/2022	9.62	Call	Bond Future	2,237.7800	2.2378	2,295.9500	2.2959	2.599	0	0	210
2021/09/02	2032	03/02/2022	9.67	Put	Bond Future	2,808.9700	2.8090	2,729.2800	2.7293	(2.837)	0	0	1,050
2021/09/02	2032	03/02/2022	9.57	Put	Bond Future	3,123.1500	3.1231	3,038.3400	3.0383	(2.716)	0	0	0
2021/09/02	2032	03/02/2022	9.57	Call	Bond Future	2,096.8700	2.0969	2,152.4800	2.1525	2.652	0	0	1,050
2021/09/02	2032	05/05/2022	11.03	Call	Bond Future	7,213.4700	7.2135	7,318.8000	7.3188	1.460	0	0	0
2021/09/02	2032	05/05/2022	11.03	Put	Bond Future	1,180.1700	1.1802	1,143.6000	1.1436	(3.099)	0	0	0
2021/09/02	2032	05/05/2022	11.02	Put	Bond Future	1,190.6400	1.1906	1,153.8100	1.1538	(3.093)	0	0	0
2021/09/02	2032	05/05/2022	11.18	Call	Bond Future	7,851.3300	7.8513	7,960.3300	7.9603	1.388	0	0	0
2021/09/02	2032	05/05/2022	11.18	Put	Bond Future	1,034.7800	1.0348	1,001.8800	1.0019	(3.179)	0	0	780
2021/09/02	2032	05/05/2022			Bond Future	9.9345	90.4274	9.9100	90.5693	(0.247)	0.0000	0.0000	0
2021/09/02	2032	05/05/2022	11.04	Call	Bond Future	7,255.6300	7.2556	7,361.2100	7.3612	1.455	0	0	0
2021/09/02	2032	05/05/2022	11.04	Put	Bond Future	1,169.8100	1.1698	1,133.4900	1.1335	(3.105)	0	0	0
2021/09/02	2032	05/05/2022	11.02	Call	Bond Future	7,171.3700	7.1714	7,276.4400	7.2764	1.465	0	0	0
2021/09/02	2032	05/05/2022	9.58	Put	Bond Future	4,245.0600	4.2451	4,155.8700	4.1559	(2.101)	0	0	0
2021/09/02	2032	05/05/2022	9.58	Call	Bond Future	2,168.2000	2.1682	2,220.9100	2.2209	2.431	0	0	780
2021/09/02	2032	05/05/2022	10.18	Put	Bond Future	2,526.0500	2.5260	2,461.6100	2.4616	(2.551)	0	0	0
2021/09/02	2032	05/05/2022	10.18	Call	Bond Future	3,927.3800	3.9274	4,004.8400	4.0048	1.972	0	0	780
2021/09/02	2032	04/08/2022	10.21	Put	Bond Future	3,378.4700	3.3785	3,307.3100	3.3073	(2.106)	0	0	0
2021/09/02	2032	04/08/2022	10.22	Call	Bond Future	3,825.6500	3.8256	3,898.3900	3.8984	1.901	0	0	0
2021/09/02	2032	04/08/2022	10.20	Put	Bond Future	3,404.3200	3.4043	3,332.8100	3.3328	(2.101)	0	0	0
2021/09/02	2032	04/08/2022			Bond Future	10.1352	91.4768	10.1096	91.6203	(0.253)	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
2021/09/02	2032	04/08/2022	10.21	Call	Bond Future	3,795.7600	3.7958	3,868.1400	3.8681	1.907	0	0	0
2021/09/02	2032	04/08/2022	10.22	Put	Bond Future	3,352.7700	3.3528	3,281.9700	3.2820	(2.112)	0	0	0
2021/09/02	2032	04/08/2022	10.20	Call	Bond Future	3,765.9800	3.7660	3,838.0100	3.8380	1.913	0	0	0
2021/09/02	2033	04/11/2021			Bond Future	108.2552	108.2552	108.2628	108.2628	0.007	0.0000	0.0000	8,979
2021/09/02	2033	03/02/2022			Bond Future	109.5080	109.5080	109.5153	109.5153	0.007	0.0000	0.0000	0
2021/09/02	2033	05/05/2022			Bond Future	109.5421	109.5421	109.5493	109.5493	0.007	0.0000	0.0000	0
2021/09/02	2033	04/08/2022			Bond Future	110.8978	110.8978	110.9050	110.9050	0.007	0.0000	0.0000	0
2021/09/02	2037	04/11/2021	12.82	Put	Bond Future	9.6300	0.0096	8.6000	0.0086	(10.696)	0	0	0
2021/09/02	2037	04/11/2021	12.83	Call	Bond Future	14,394.6400	14.3946	14,476.5900	14.4766	0.569	0	0	0
2021/09/02	2037	04/11/2021	12.30	Call	Bond Future	11,637.4800	11.6375	11,716.6300	11.7166	0.680	0	0	0
2021/09/02	2037	04/11/2021	12.30	Put	Bond Future	45.3100	0.0453	41.5000	0.0415	(8.409)	0	0	600
2021/09/02	2037	04/11/2021	11.49	Put	Bond Future	256.8100	0.2568	241.8100	0.2418	(5.841)	0	0	0
2021/09/02	2037	04/11/2021	11.49	Call	Bond Future	7,244.8200	7.2448	7,312.7800	7.3128	0.938	0	0	600
2021/09/02	2037	04/11/2021			Bond Future	10.3883	88.0180	10.3761	88.1009	(0.118)	0.0000	0.0000	121,563
2021/09/02	2037	04/11/2021	12.82	Call	Bond Future	14,343.7500	14.3438	14,425.6800	14.4257	0.571	0	0	0
2021/09/02	2037	04/11/2021	12.83	Put	Bond Future	9.3300	0.0093	8.3200	0.0083	(10.825)	0	0	0
2021/09/02	2037	04/11/2021	12.81	Call	Bond Future	14,292.8200	14.2928	14,374.7200	14.3747	0.573	0	0	0
2021/09/02	2037	04/11/2021	12.81	Put	Bond Future	9.9400	0.0099	8.8800	0.0089	(10.664)	0	0	0
2021/09/02	2037	03/02/2022	11.46	Call	Bond Future	6,651.1700	6.6512	6,708.2800	6.7083	0.859	0	0	0
2021/09/02	2037	03/02/2022	11.47	Put	Bond Future	1,099.0200	1.0990	1,072.6500	1.0727	(2.399)	0	0	0
2021/09/02	2037	03/02/2022	11.45	Call	Bond Future	6,603.8000	6.6038	6,660.7100	6.6607	0.862	0	0	0
2021/09/02	2037	03/02/2022			Bond Future	10.5739	84.7608	10.5612	84.8444	(0.120)	0.0000	0.0000	0
2021/09/02	2037	03/02/2022	11.46	Put	Bond Future	1,110.9800	1.1110	1,084.4000	1.0844	(2.392)	0	0	0
2021/09/02	2037	03/02/2022	11.47	Call	Bond Future	6,698.6000	6.6986	6,755.9200	6.7559	0.856	0	0	0
2021/09/02	2037	03/02/2022	11.45	Put	Bond Future	1,123.0700	1.1231	1,096.2900	1.0963	(2.385)	0	0	0
2021/09/02	2037	05/05/2022	11.83	Call	Bond Future	7,856.6600	7.8567	7,915.5300	7.9155	0.749	0	0	0
2021/09/02	2037	05/05/2022	11.84	Put	Bond Future	1,414.4000	1.4144	1,388.8900	1.3889	(1.804)	0	0	0
2021/09/02	2037	05/05/2022	11.82	Call	Bond Future	7,811.7400	7.8117	7,870.4500	7.8704	0.752	0	0	0
2021/09/02	2037	05/05/2022			Bond Future	10.7637	85.7569	10.7505	85.8414	(0.123)	0.0000	0.0000	0
2021/09/02	2037	05/05/2022	11.83	Put	Bond Future	1,425.9800	1.4260	1,400.3100	1.4003	(1.800)	0	0	0
2021/09/02	2037	05/05/2022	11.84	Call	Bond Future	7,901.8400	7.9018	7,960.8700	7.9609	0.747	0	0	0
2021/09/02	2037	05/05/2022	11.82	Put	Bond Future	1,437.8800	1.4379	1,412.0500	1.4121	(1.796)	0	0	0
2021/09/02	2037	04/08/2022	10.90	Call	Bond Future	3,839.1700	3.8392	3,876.7700	3.8768	0.979	0	0	0
2021/09/02	2037	04/08/2022	10.91	Put	Bond Future	4,210.7800	4.2108	4,163.1700	4.1632	(1.131)	0	0	0
2021/09/02	2037	04/08/2022	10.89	Call	Bond Future	3,807.8900	3.8079	3,845.2800	3.8453	0.982	0	0	0
2021/09/02	2037	04/08/2022	10.89	Put	Bond Future	4,273.4200	4.2734	4,225.3900	4.2254	(1.124)	0	0	0
2021/09/02	2037	04/08/2022			Bond Future	10.9645	82.4952	10.9508	82.5806	(0.125)	0.0000	0.0000	0
2021/09/02	2037	04/08/2022	10.90	Put	Bond Future	4,242.0000	4.2420	4,194.1800	4.1942	(1.127)	0	0	50
2021/09/02	2037	04/08/2022	10.91	Call	Bond Future	3,870.5700	3.8706	3,908.3800	3.9084	0.977	0	0	0
2021/09/02	2037	04/08/2022	11.42	Call	Bond Future	5,632.9300	5.6329	5,681.0200	5.6810	0.854	0	0	0
2021/09/02	2037	04/08/2022	11.42	Put	Bond Future	2,869.9800	2.8700	2,832.6500	2.8326	(1.301)	0	0	50
2021/09/02	2037	04/08/2022	10.10	Put	Bond Future	7,389.4300	7.3894	7,325.0900	7.3251	(0.871)	0	0	0
2021/09/02	2037	04/08/2022	10.10	Call	Bond Future	1,741.7400	1.7417	1,762.8200	1.7628	1.210	0	0	50
2021/09/02	2038	04/11/2021			Bond Future	120.9487	120.9487	120.8003	120.8003	(0.123)	0.0000	0.0000	5,949
2021/09/02	2038	03/02/2022			Bond Future	120.5694	120.5694	120.4189	120.4189	(0.125)	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
2021/09/02	2038	05/05/2022			Bond Future	122.0140	122.0140	121.8614	121.8614	(0.125)	0.0000	0.0000	0
2021/09/02	2038	04/08/2022			Bond Future	121.7070	121.7070	121.5524	121.5524	(0.127)	0.0000	0.0000	0
2021/09/02	2040	04/11/2021	12.90	Call	Bond Future	15,158.8600	15.1589	15,172.2000	15.1722	0.088	0	0	0
2021/09/02	2040	04/11/2021	12.90	Put	Bond Future	12.0700	0.0121	11.1900	0.0112	(7.291)	0	0	0
2021/09/02	2040	04/11/2021	12.89	Call	Bond Future	15,105.3200	15.1053	15,118.6400	15.1186	0.088	0	0	0
2021/09/02	2040	04/11/2021	12.89	Put	Bond Future	12.4400	0.0124	11.5400	0.0115	(7.235)	0	0	0
2021/09/02	2040	04/11/2021			Bond Future	10.4892	90.4468	10.4873	90.4610	(0.019)	0.0000	0.0000	81,998
2021/09/02	2040	04/11/2021	12.91	Call	Bond Future	15,212.3300	15.2123	15,225.6900	15.2257	0.088	0	0	0
2021/09/02	2040	04/11/2021	12.91	Put	Bond Future	11.7000	0.0117	10.8400	0.0108	(7.350)	0	0	0
2021/09/02	2040	03/02/2022	11.58	Put	Bond Future	1,187.1500	1.1872	1,175.5300	1.1755	(0.979)	0	0	0
2021/09/02	2040	03/02/2022	11.59	Call	Bond Future	7,346.7100	7.3467	7,349.2800	7.3493	0.035	0	0	0
2021/09/02	2040	03/02/2022	11.57	Put	Bond Future	1,199.8600	1.1999	1,188.1800	1.1882	(0.973)	0	0	0
2021/09/02	2040	03/02/2022			Bond Future	10.6687	86.9669	10.6667	86.9810	(0.019)	0.0000	0.0000	0
2021/09/02	2040	03/02/2022	11.58	Call	Bond Future	7,295.9100	7.2959	7,298.4200	7.2984	0.034	0	0	0
2021/09/02	2040	03/02/2022	11.59	Put	Bond Future	1,174.7400	1.1747	1,163.1800	1.1632	(0.984)	0	0	0
2021/09/02	2040	03/02/2022	11.57	Call	Bond Future	7,245.3300	7.2453	7,247.7800	7.2478	0.034	0	0	0
2021/09/02	2040	05/05/2022	11.91	Put	Bond Future	1,565.4100	1.5654	1,555.3900	1.5554	(0.640)	0	0	0
2021/09/02	2040	05/05/2022	11.92	Call	Bond Future	8,463.5600	8.4636	8,467.7600	8.4678	0.050	0	0	0
2021/09/02	2040	05/05/2022	11.92	Put	Bond Future	1,552.8900	1.5529	1,542.9200	1.5429	(0.642)	0	0	0
2021/09/02	2040	05/05/2022	10.57	Put	Bond Future	4,858.8700	4.8589	4,843.3800	4.8434	(0.319)	0	0	0
2021/09/02	2040	05/05/2022	10.57	Call	Bond Future	2,876.0500	2.8761	2,874.7300	2.8747	(0.046)	0	0	1,200
2021/09/02	2040	05/05/2022	13.04	Call	Bond Future	13,837.3300	13.8373	13,845.8700	13.8459	0.062	0	0	0
2021/09/02	2040	05/05/2022	13.04	Put	Bond Future	593.3800	0.5934	587.7500	0.5877	(0.949)	0	0	1,200
2021/09/02	2040	05/05/2022			Bond Future	10.8518	87.9890	10.8497	88.0032	(0.019)	0.0000	0.0000	0
2021/09/02	2040	05/05/2022	11.91	Call	Bond Future	8,415.5500	8.4155	8,419.7000	8.4197	0.049	0	0	0
2021/09/02	2040	05/05/2022	11.90	Call	Bond Future	8,367.7900	8.3678	8,371.9000	8.3719	0.049	0	0	0
2021/09/02	2040	05/05/2022	11.90	Put	Bond Future	1,578.2600	1.5783	1,568.2000	1.5682	(0.637)	0	0	0
2021/09/02	2040	05/05/2022	9.82	Put	Bond Future	8,651.4800	8.6515	8,635.1600	8.6352	(0.189)	0	0	0
2021/09/02	2040	05/05/2022	9.82	Call	Bond Future	1,029.7400	1.0297	1,027.5900	1.0276	(0.209)	0	0	1,200
2021/09/02	2040	04/08/2022	11.05	Call	Bond Future	4,357.1400	4.3571	4,358.1700	4.3582	0.024	0	0	0
2021/09/02	2040	04/08/2022	11.05	Put	Bond Future	4,324.2900	4.3243	4,311.1400	4.3111	(0.304)	0	0	0
2021/09/02	2040	04/08/2022			Bond Future	11.0451	84.5027	11.0430	84.5168	(0.019)	0.0000	0.0000	0
2021/09/02	2040	04/08/2022	11.04	Call	Bond Future	4,322.6800	4.3227	4,323.6900	4.3237	0.023	0	0	0
2021/09/02	2040	04/08/2022	11.04	Put	Bond Future	4,357.0200	4.3570	4,343.8500	4.3438	(0.302)	0	0	0
2021/09/02	2040	04/08/2022	11.03	Call	Bond Future	4,288.0300	4.2880	4,289.0000	4.2890	0.023	0	0	0
2021/09/02	2040	04/08/2022	11.03	Put	Bond Future	4,389.6500	4.3896	4,376.4400	4.3764	(0.301)	0	0	0
2021/09/02	2044	04/11/2021	12.91	Call	Bond Future	14,856.5100	14.8565	14,869.2500	14.8692	0.086	0	0	0
2021/09/02	2044	04/11/2021	12.91	Put	Bond Future	16.3200	0.0163	15.1900	0.0152	(6.924)	0	0	0
2021/09/02	2044	04/11/2021			Bond Future	10.5588	86.9827	10.5570	86.9966	(0.018)	0.0000	0.0000	60,562
2021/09/02	2044	04/11/2021	12.90	Call	Bond Future	14,803.5100	14.8035	14,816.2200	14.8162	0.086	0	0	0
2021/09/02	2044	04/11/2021	12.90	Put	Bond Future	16.8000	0.0168	15.6400	0.0156	(6.905)	0	0	0
2021/09/02	2044	04/11/2021	12.89	Call	Bond Future	14,750.4500	14.7505	14,763.1400	14.7631	0.086	0	0	0
2021/09/02	2044	04/11/2021	12.89	Put	Bond Future	17.2900	0.0173	16.1100	0.0161	(6.825)	0	0	0
2021/09/02	2044	03/02/2022	11.60	Call	Bond Future	7,089.0700	7.0891	7,091.4100	7.0914	0.033	0	0	0
2021/09/02	2044	03/02/2022	11.60	Put	Bond Future	1,180.7200	1.1807	1,169.2600	1.1693	(0.971)	0	0	0
2021/09/02	2044	03/02/2022	11.59	Call	Bond Future	7,038.1900	7.0382	7,040.4600	7.0405	0.032	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
2021/09/02	2044	03/02/2022	11.59	Put	Bond Future	1,193.7400	1.1937	1,182.2100	1.1822	(0.966)	0	0	0
2021/09/02	2044	03/02/2022			Bond Future	10.7303	83.5887	10.7284	83.6025	(0.018)	0.0000	0.0000	0
2021/09/02	2044	03/02/2022	11.61	Call	Bond Future	7,140.1600	7.1402	7,142.5700	7.1426	0.034	0	0	0
2021/09/02	2044	03/02/2022	11.61	Put	Bond Future	1,168.0000	1.1680	1,156.6100	1.1566	(0.975)	0	0	0
2021/09/02	2044	05/05/2022	11.92	Call	Bond Future	8,305.1500	8.3051	8,308.7200	8.3087	0.043	0	0	0
2021/09/02	2044	05/05/2022	11.92	Put	Bond Future	1,650.8600	1.6509	1,640.6500	1.6406	(0.618)	0	0	0
2021/09/02	2044	05/05/2022	11.91	Call	Bond Future	8,257.2900	8.2573	8,260.8300	8.2608	0.043	0	0	0
2021/09/02	2044	05/05/2022	11.91	Put	Bond Future	1,664.0800	1.6641	1,653.8400	1.6538	(0.615)	0	0	0
2021/09/02	2044	05/05/2022			Bond Future	10.9049	84.5711	10.9029	84.5849	(0.018)	0.0000	0.0000	0
2021/09/02	2044	05/05/2022	11.93	Call	Bond Future	8,353.0300	8.3530	8,356.6500	8.3566	0.043	0	0	0
2021/09/02	2044	05/05/2022	11.93	Put	Bond Future	1,637.7500	1.6378	1,627.5900	1.6276	(0.620)	0	0	0
2021/09/02	2044	04/08/2022	11.09	Call	Bond Future	4,388.5200	4.3885	4,389.3100	4.3893	0.018	0	0	0
2021/09/02	2044	04/08/2022	11.09	Put	Bond Future	4,380.7900	4.3808	4,367.7600	4.3678	(0.297)	0	0	0
2021/09/02	2044	04/08/2022	11.08	Call	Bond Future	4,353.4300	4.3534	4,354.1800	4.3542	0.017	0	0	0
2021/09/02	2044	04/08/2022	11.08	Put	Bond Future	4,414.1200	4.4141	4,401.0500	4.4011	(0.296)	0	0	0
2021/09/02	2044	04/08/2022			Bond Future	11.0889	81.1702	11.0868	81.1840	(0.018)	0.0000	0.0000	0
2021/09/02	2044	04/08/2022	11.10	Call	Bond Future	4,423.7300	4.4237	4,424.5500	4.4245	0.019	0	0	0
2021/09/02	2044	04/08/2022	11.10	Put	Bond Future	4,347.6800	4.3477	4,334.6800	4.3347	(0.299)	0	0	0
2021/09/02	2046	04/11/2021			Bond Future	108.0491	108.0491	108.0576	108.0576	0.008	0.0000	0.0000	17,210
2021/09/02	2046	03/02/2022			Bond Future	109.2995	109.2995	109.3080	109.3080	0.008	0.0000	0.0000	0
2021/09/02	2046	05/05/2022			Bond Future	108.7273	108.7273	108.7355	108.7355	0.008	0.0000	0.0000	0
2021/09/02	2046	04/08/2022			Bond Future	110.0733	110.0733	110.0815	110.0815	0.007	0.0000	0.0000	0
2021/09/02	2050	04/11/2021			Bond Future	111.3802	111.3802	111.3890	111.3890	0.008	0.0000	0.0000	8,607
2021/09/02	2050	03/02/2022			Bond Future	110.6917	110.6917	110.7002	110.7002	0.008	0.0000	0.0000	0
2021/09/02	2050	05/05/2022			Bond Future	112.0180	112.0180	112.0264	112.0264	0.007	0.0000	0.0000	0
2021/09/02	2050	04/08/2022			Bond Future	111.3870	111.3870	111.3953	111.3953	0.007	0.0000	0.0000	0
2021/09/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	AL37	04/11/2021			Index Future	810.3530	810.3530	810.7440	810.7440	0.048	0.0000	0.0000	0
2021/09/02	AL37	03/02/2022			Index Future	819.5320	819.5320	819.9250	819.9250	0.048	0.0000	0.0000	0
2021/09/02	AL37	05/05/2022			Index Future	829.1520	829.1520	829.5480	829.5480	0.048	0.0000	0.0000	0
2021/09/02	AL37	04/08/2022			Index Future	839.1120	839.1120	839.5120	839.5120	0.048	0.0000	0.0000	0
2021/09/02	AL7T	04/11/2021			Index Future	933.4730	933.4730	934.8880	934.8880	0.152	0.0000	0.0000	0
2021/09/02	AL7T	03/02/2022			Index Future	944.0460	944.0460	945.4740	945.4740	0.151	0.0000	0.0000	0
2021/09/02	AL7T	05/05/2022			Index Future	955.1270	955.1270	956.5710	956.5710	0.151	0.0000	0.0000	0
2021/09/02	AL7T	04/08/2022			Index Future	966.6010	966.6010	968.0610	968.0610	0.151	0.0000	0.0000	0
2021/09/02	ALBI	04/11/2021			Index Future	821.8510	821.8510	822.4190	822.4190	0.069	0.0000	0.0000	119
2021/09/02	ALBI	03/02/2022			Index Future	831.1600	831.1600	831.7320	831.7320	0.069	0.0000	0.0000	0

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
2021/09/02	ALBI	05/05/2022			Index Future	840.9160	840.9160	841.4930	841.4930	0.069	0.0000	0.0000	0
2021/09/02	ALBI	04/08/2022			Index Future	851.0180	851.0180	851.6010	851.6010	0.069	0.0000	0.0000	0
2021/09/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/09/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	C226	25/01/2023			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
2021/09/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/02	ES33	04/11/2021			Bond Future	11.1144	77.6260	11.1017	77.6947	(0.114)	0.0000	0.0000	350
2021/09/02	ES33	03/02/2022			Bond Future	11.3486	78.5243	11.3354	78.5936	(0.117)	0.0000	0.0000	0
2021/09/02	ES33	05/05/2022			Bond Future	11.5838	75.6879	11.5700	75.7578	(0.119)	0.0000	0.0000	0
2021/09/02	ES33	04/08/2022			Bond Future	11.8289	76.5774	11.8146	76.6482	(0.121)	0.0000	0.0000	0
2021/09/02	ES42	04/11/2021			Bond Future	11.6058	76.2422	11.5982	76.2890	(0.065)	0.0000	0.0000	4,779
2021/09/02	ES42	03/02/2022			Bond Future	11.8185	77.1251	11.8106	77.1722	(0.066)	0.0000	0.0000	0
2021/09/02	ES42	05/05/2022			Bond Future	12.0394	73.7911	12.0313	73.8386	(0.068)	0.0000	0.0000	0
2021/09/02	ES42	04/08/2022			Bond Future	12.2634	74.6570	12.2549	74.7051	(0.069)	0.0000	0.0000	0
2021/09/02	GOVI	04/11/2021	728.41	Call	GOVI	831,200.0000	83.1200	836,780.0000	83.6780	0.671	0	0	0
2021/09/02	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/02	GOVI	04/11/2021	728.40	Call	GOVI	831,300.0000	83.1300	836,880.0000	83.6880	0.671	0	0	0
2021/09/02	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/02	GOVI	04/11/2021			GOVI	811.5300	811.5300	812.0880	812.0880	0.069	0.0000	0.0000	986
2021/09/02	GOVI	04/11/2021	728.42	Call	GOVI	831,100.0000	83.1100	836,680.0000	83.6680	0.671	0	0	0
2021/09/02	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/02	GOVI	03/02/2022	792.76	Call	GOVI	279,620.0000	27.9620	285,240.0000	28.5240	2.010	0	0	0
2021/09/02	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/02	GOVI	03/02/2022			GOVI	820.7220	820.7220	821.2840	821.2840	0.068	0.0000	0.0000	0
2021/09/02	GOVI	03/02/2022	792.75	Call	GOVI	279,720.0000	27.9720	285,340.0000	28.5340	2.009	0	0	0
2021/09/02	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/02	GOVI	03/02/2022	792.74	Call	GOVI	279,820.0000	27.9820	285,440.0000	28.5440	2.008	0	0	0
2021/09/02	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/02	GOVI	05/05/2022	788.25	Call	GOVI	421,060.0000	42.1060	426,730.0000	42.6730	1.347	0	0	0
2021/09/02	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/02	GOVI	05/05/2022			GOVI	830.3560	830.3560	830.9230	830.9230	0.068	0.0000	0.0000	0
2021/09/02	GOVI	05/05/2022	788.24	Call	GOVI	421,160.0000	42.1160	426,830.0000	42.6830	1.346	0	0	0
2021/09/02	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/02	GOVI	05/05/2022	788.23	Call	GOVI	421,260.0000	42.1260	426,930.0000	42.6930	1.346	0	0	0
2021/09/02	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/02	GOVI	04/08/2022	819.28	Call	GOVI	210,510.0000	21.0510	216,240.0000	21.6240	2.722	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
2021/09/02	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/02	GOVI	04/08/2022			GOVI	840.3310	840.3310	840.9040	840.9040	0.068	0.0000	0.0000	0
2021/09/02	GOVI	04/08/2022	819.27	Call	GOVI	210,610.0000	21.0610	216,340.0000	21.6340	2.721	0	0	0
2021/09/02	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/02	GOVI	04/08/2022	819.26	Call	GOVI	210,710.0000	21.0710	216,440.0000	21.6440	2.719	0	0	0
2021/09/02	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/09/02	IGOV	04/11/2021			Index Future	296.3640	296.3640	296.2680	296.2680	(0.032)	0.0000	0.0000	475
2021/09/02	IGOV	03/02/2022			Index Future	299.7940	299.7940	299.6950	299.6950	(0.033)	0.0000	0.0000	0
2021/09/02	IGOV	05/05/2022			Index Future	303.3850	303.3850	303.2850	303.2850	(0.033)	0.0000	0.0000	0
2021/09/02	IGOV	04/08/2022			Index Future	307.1000	307.1000	306.9990	306.9990	(0.033)	0.0000	0.0000	0
2021/09/02	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/09/02	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/09/02	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/09/02	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/09/02	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/09/02	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/09/02	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/09/02	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/09/02	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/09/02	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/09/02	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/09/02	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/09/02	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/09/02	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/09/02	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/09/02	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/09/02	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/09/02	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/09/02	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/09/02	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/09/02	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/09/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/09/02	JBAF	15/09/2021			Jibar Tradeable Future	3.6750	96.3250	3.6850	96.3150	0.272	0.0000	0.0000	30,000
2021/09/02	JBAF	20/10/2021			Jibar Tradeable Future	3.7250	96.2750	3.7250	96.2750	0.000	0.0000	0.0000	0
2021/09/02	JBAF	17/11/2021			Jibar Tradeable Future	3.7500	96.2500	3.7600	96.2400	0.267	0.0000	0.0000	0
2021/09/02	JBAF	15/12/2021			Jibar Tradeable Future	3.8450	96.1550	3.8450	96.1550	0.000	0.0000	0.0000	0
2021/09/02	JBAF	19/01/2022			Jibar Tradeable Future	3.8700	96.1300	3.8700	96.1300	0.000	0.0000	0.0000	0
2021/09/02	JBAF	16/02/2022			Jibar Tradeable Future	4.0400	95.9600	4.0200	95.9800	(0.495)	0.0000	0.0000	0
2021/09/02	JBAF	16/03/2022			Jibar Tradeable Future	4.0700	95.9300	4.0600	95.9400	(0.246)	0.0000	0.0000	0
2021/09/02	JBAF	15/06/2022			Jibar Tradeable Future	4.4650	95.5350	4.4750	95.5250	0.224	0.0000	0.0000	472
2021/09/02	JBAF	21/09/2022			Jibar Tradeable Future	4.7300	95.2700	4.7300	95.2700	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
2021/09/02	JBAF	21/12/2022			Jibar Tradeable Future	5.0200	94.9800	5.0200	94.9800	0.000	0.0000	0.0000	68
2021/09/02	JBAF	15/03/2023			Jibar Tradeable Future	5.2350	94.7650	5.2350	94.7650	0.000	0.0000	0.0000	0
2021/09/02	JBAF	21/06/2023			Jibar Tradeable Future	5.5150	94.4850	5.5150	94.4850	0.000	0.0000	0.0000	0
2021/09/02	R023	04/11/2021	4.91	Call	Bond Future	149.5100	0.1495	148.9300	0.1489	(0.388)	0	0	0
2021/09/02	R023	04/11/2021	4.91	Put	Bond Future	194.0900	0.1941	191.8600	0.1919	(1.149)	0	0	0
2021/09/02	R023	04/11/2021	4.90	Call	Bond Future	143.0100	0.1430	142.4300	0.1424	(0.406)	0	0	0
2021/09/02	R023	04/11/2021	4.90	Put	Bond Future	200.4300	0.2004	198.2000	0.1982	(1.113)	0	0	0
2021/09/02	R023	04/11/2021			Bond Future	4.9447	104.9951	4.9434	104.9968	(0.026)	0.0000	0.0000	14,769
2021/09/02	R023	04/11/2021	4.92	Call	Bond Future	156.1600	0.1562	155.6000	0.1556	(0.359)	0	0	0
2021/09/02	R023	04/11/2021	4.92	Put	Bond Future	187.9000	0.1879	185.6900	0.1857	(1.176)	0	0	0
2021/09/02	R023	03/02/2022	5.08	Call	Bond Future	265.5200	0.2655	265.4200	0.2654	(0.038)	0	0	0
2021/09/02	R023	03/02/2022	5.08	Put	Bond Future	233.0800	0.2331	231.6300	0.2316	(0.622)	0	0	0
2021/09/02	R023	03/02/2022			Bond Future	5.0487	106.1844	5.0474	106.1858	(0.026)	0.0000	0.0000	0
2021/09/02	R023	03/02/2022	5.07	Call	Bond Future	259.6100	0.2596	259.5100	0.2595	(0.039)	0	0	0
2021/09/02	R023	03/02/2022	5.07	Put	Bond Future	237.5400	0.2375	236.0900	0.2361	(0.610)	0	0	0
2021/09/02	R023	03/02/2022	5.06	Call	Bond Future	253.5000	0.2535	253.3900	0.2534	(0.043)	0	0	0
2021/09/02	R023	03/02/2022	5.06	Put	Bond Future	241.7900	0.2418	240.3300	0.2403	(0.604)	0	0	0
2021/09/02	R023	05/05/2022	6.31	Call	Bond Future	980.9800	0.9810	981.6200	0.9816	0.065	0	0	0
2021/09/02	R023	05/05/2022	6.31	Put	Bond Future	56.7200	0.0567	56.1900	0.0562	(0.934)	0	0	0
2021/09/02	R023	05/05/2022			Bond Future	5.1402	103.5213	5.1387	103.5224	(0.029)	0.0000	0.0000	0
2021/09/02	R023	05/05/2022	6.30	Call	Bond Future	973.8400	0.9738	974.4800	0.9745	0.066	0	0	0
2021/09/02	R023	05/05/2022	6.30	Put	Bond Future	57.4200	0.0574	56.8900	0.0569	(0.923)	0	0	0
2021/09/02	R023	05/05/2022	6.29	Call	Bond Future	966.8800	0.9669	967.5200	0.9675	0.066	0	0	0
2021/09/02	R023	05/05/2022	6.29	Put	Bond Future	58.3100	0.0583	57.7800	0.0578	(0.909)	0	0	0
2021/09/02	R023	04/08/2022	6.05	Call	Bond Future	537.8100	0.5378	538.3000	0.5383	0.091	0	0	0
2021/09/02	R023	04/08/2022	6.05	Put	Bond Future	99.4800	0.0995	98.9100	0.0989	(0.573)	0	0	0
2021/09/02	R023	04/08/2022			Bond Future	5.2574	104.7491	5.2555	104.7501	(0.036)	0.0000	0.0000	0
2021/09/02	R023	04/08/2022	6.04	Call	Bond Future	533.3900	0.5334	533.8700	0.5339	0.090	0	0	0
2021/09/02	R023	04/08/2022	6.04	Put	Bond Future	100.5700	0.1006	99.9900	0.1000	(0.577)	0	0	0
2021/09/02	R023	04/08/2022	6.03	Call	Bond Future	528.9800	0.5290	529.4500	0.5295	0.089	0	0	0
2021/09/02	R023	04/08/2022	6.03	Put	Bond Future	101.6600	0.1017	101.0700	0.1011	(0.580)	0	0	0
2021/09/02	R035	04/11/2021	12.53	Call	Bond Future	14,277.8900	14.2779	14,291.3100	14.2913	0.094	0	0	0
2021/09/02	R035	04/11/2021	12.53	Put	Bond Future	9.9300	0.0099	9.1900	0.0092	(7.452)	0	0	0
2021/09/02	R035	04/11/2021	11.75	Put	Bond Future	85.1600	0.0852	81.0900	0.0811	(4.779)	0	0	782
2021/09/02	R035	04/11/2021	11.08	Call	Bond Future	6,397.9700	6.3980	6,401.4900	6.4015	0.055	0	0	0
2021/09/02	R035	04/11/2021	11.08	Put	Bond Future	352.5900	0.3526	341.9500	0.3420	(3.018)	0	0	782
2021/09/02	R035	04/11/2021	10.23	Put	Bond Future	1,676.4600	1.6765	1,654.9300	1.6549	(1.284)	0	0	0
2021/09/02	R035	04/11/2021	10.12	Put	Bond Future	2,018.1800	2.0182	1,995.7800	1.9958	(1.110)	0	0	0
2021/09/02	R035	04/11/2021	10.12	Call	Bond Future	1,894.3000	1.8943	1,886.0600	1.8861	(0.435)	0	0	400
2021/09/02	R035	04/11/2021	10.62	Put	Bond Future	843.6900	0.8437	826.7700	0.8268	(2.005)	0	0	0
2021/09/02	R035	04/11/2021	10.62	Call	Bond Future	4,010.7200	4.0107	4,007.9600	4.0080	(0.069)	0	0	400
2021/09/02	R035	04/11/2021	11.20	Put	Bond Future	275.5100	0.2755	266.3700	0.2664	(3.317)	0	0	350
2021/09/02	R035	04/11/2021	10.60	Call	Bond Future	3,913.5400	3.9135	3,910.5100	3.9105	(0.077)	0	0	0
2021/09/02	R035	04/11/2021	10.60	Put	Bond Future	874.8400	0.8748	857.6500	0.8577	(1.965)	0	0	350
2021/09/02	R035	04/11/2021	10.11	Put	Bond Future	2,051.5500	2.0516	2,029.0900	2.0291	(1.095)	0	0	0
2021/09/02	R035	04/11/2021	10.11	Call	Bond Future	1,860.0600	1.8601	1,851.7600	1.8518	(0.446)	0	0	350

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
2021/09/02	R035	04/11/2021			Bond Future	10.1384	92.5713	10.1363	92.5854	(0.021)	0.0000	0.0000	77,098
2021/09/02	R035	04/11/2021	12.52	Call	Bond Future	14,225.6100	14.2256	14,239.0000	14.2390	0.094	0	0	0
2021/09/02	R035	04/11/2021	12.52	Put	Bond Future	10.2600	0.0103	9.4900	0.0095	(7.505)	0	0	0
2021/09/02	R035	04/11/2021	12.51	Call	Bond Future	14,173.2700	14.1733	14,186.6400	14.1866	0.094	0	0	0
2021/09/02	R035	04/11/2021	12.51	Put	Bond Future	10.5900	0.0106	9.8000	0.0098	(7.460)	0	0	0
2021/09/02	R035	04/11/2021	11.75	Call	Bond Future	10,083.2300	10.0832	10,093.3200	10.0933	0.100	0	0	0
2021/09/02	R035	04/11/2021	10.23	Call	Bond Future	2,291.5900	2.2916	2,284.2200	2.2842	(0.322)	0	0	782
2021/09/02	R035	04/11/2021	13.82	Call	Bond Future	20,626.8600	20.6269	20,641.0100	20.6410	0.069	0	0	0
2021/09/02	R035	04/11/2021	13.82	Put	Bond Future	0.0800	0.0001	0.0700	0.0001	(12.500)	0	0	400
2021/09/02	R035	04/11/2021	11.20	Call	Bond Future	7,049.2400	7.0492	7,054.2600	7.0543	0.071	0	0	0
2021/09/02	R035	04/11/2021	10.26	Put	Bond Future	1,592.3700	1.5924	1,571.1200	1.5711	(1.334)	0	0	0
2021/09/02	R035	04/11/2021	10.26	Call	Bond Future	2,407.5600	2.4076	2,400.4700	2.4005	(0.294)	0	0	150
2021/09/02	R035	03/02/2022	11.23	Call	Bond Future	6,722.1900	6.7222	6,725.1500	6.7251	0.044	0	0	0
2021/09/02	R035	03/02/2022	11.23	Put	Bond Future	1,103.3400	1.1033	1,092.3400	1.0923	(0.997)	0	0	0
2021/09/02	R035	03/02/2022	11.22	Call	Bond Future	6,674.6300	6.6746	6,677.5200	6.6775	0.043	0	0	0
2021/09/02	R035	03/02/2022	11.22	Put	Bond Future	1,115.5200	1.1155	1,104.4500	1.1044	(0.992)	0	0	0
2021/09/02	R035	03/02/2022	11.39	Call	Bond Future	7,493.1000	7.4931	7,497.0200	7.4970	0.052	0	0	0
2021/09/02	R035	03/02/2022	11.39	Put	Bond Future	926.7400	0.9267	916.7000	0.9167	(1.083)	0	0	683
2021/09/02	R035	03/02/2022	10.65	Call	Bond Future	4,120.4100	4.1204	4,119.8400	4.1198	(0.014)	0	0	0
2021/09/02	R035	03/02/2022	11.73	Call	Bond Future	9,169.5200	9.1695	9,175.3400	9.1753	0.063	0	0	0
2021/09/02	R035	03/02/2022	11.73	Put	Bond Future	640.5600	0.6406	632.4200	0.6324	(1.271)	0	0	280
2021/09/02	R035	03/02/2022	11.03	Call	Bond Future	5,783.4600	5.7835	5,785.1800	5.7852	0.030	0	0	0
2021/09/02	R035	03/02/2022	11.28	Call	Bond Future	6,961.5700	6.9616	6,964.8300	6.9648	0.047	0	0	0
2021/09/02	R035	03/02/2022	11.28	Put	Bond Future	1,044.9500	1.0450	1,034.2500	1.0342	(1.024)	0	0	200
2021/09/02	R035	03/02/2022	10.26	Put	Bond Future	3,157.8700	3.1579	3,141.3600	3.1414	(0.523)	0	0	0
2021/09/02	R035	03/02/2022	10.26	Call	Bond Future	2,684.5300	2.6845	2,681.9800	2.6820	(0.095)	0	0	200
2021/09/02	R035	03/02/2022	11.05	Put	Bond Future	1,341.6800	1.3417	1,329.5700	1.3296	(0.903)	0	0	1,600
2021/09/02	R035	03/02/2022	10.35	Put	Bond Future	2,869.1100	2.8691	2,852.9900	2.8530	(0.562)	0	0	0
2021/09/02	R035	03/02/2022	10.35	Call	Bond Future	2,987.2200	2.9872	2,985.0600	2.9851	(0.072)	0	0	1,600
2021/09/02	R035	03/02/2022	9.92	Put	Bond Future	4,450.1400	4.4501	4,432.6800	4.4327	(0.392)	0	0	0
2021/09/02	R035	03/02/2022	9.92	Call	Bond Future	1,691.5100	1.6915	1,688.0100	1.6880	(0.207)	0	0	200
2021/09/02	R035	03/02/2022	10.61	Call	Bond Future	3,958.4700	3.9585	3,957.6700	3.9577	(0.020)	0	0	0
2021/09/02	R035	03/02/2022	10.61	Put	Bond Future	2,162.5700	2.1626	2,147.8100	2.1478	(0.683)	0	0	200
2021/09/02	R035	03/02/2022	11.11	Call	Bond Future	6,155.0300	6.1550	6,157.2500	6.1573	0.036	0	0	0
2021/09/02	R035	03/02/2022			Bond Future	10.3320	93.6199	10.3298	93.6338	(0.021)	0.0000	0.0000	0
2021/09/02	R035	03/02/2022	11.24	Call	Bond Future	6,770.0000	6.7700	6,773.0200	6.7730	0.045	0	0	0
2021/09/02	R035	03/02/2022	11.24	Put	Bond Future	1,091.4800	1.0915	1,080.5400	1.0805	(1.002)	0	0	0
2021/09/02	R035	03/02/2022	10.65	Put	Bond Future	2,070.3900	2.0704	2,055.8600	2.0559	(0.702)	0	0	683
2021/09/02	R035	03/02/2022	9.70	Put	Bond Future	5,457.5500	5.4575	5,440.0100	5.4400	(0.321)	0	0	0
2021/09/02	R035	03/02/2022	9.70	Call	Bond Future	1,176.1500	1.1761	1,172.5700	1.1726	(0.304)	0	0	683
2021/09/02	R035	03/02/2022	11.03	Put	Bond Future	1,371.1600	1.3712	1,358.9200	1.3589	(0.893)	0	0	280
2021/09/02	R035	03/02/2022	10.10	Put	Bond Future	3,726.5400	3.7265	3,709.4600	3.7095	(0.458)	0	0	0
2021/09/02	R035	03/02/2022	10.10	Call	Bond Future	2,187.9100	2.1879	2,184.7900	2.1848	(0.143)	0	0	280
2021/09/02	R035	03/02/2022	11.88	Call	Bond Future	9,918.3300	9.9183	9,924.9200	9.9249	0.066	0	0	0
2021/09/02	R035	03/02/2022	11.88	Put	Bond Future	544.9700	0.5450	537.6000	0.5376	(1.352)	0	0	1,800
2021/09/02	R035	03/02/2022	11.05	Call	Bond Future	5,875.7600	5.8758	5,877.6100	5.8776	0.031	0	0	0
2021/09/02	R035	03/02/2022	11.11	Put	Bond Future	1,257.1300	1.2571	1,245.3900	1.2454	(0.934)	0	0	200
2021/09/02	R035	05/05/2022	11.64	Call	Bond Future	8,095.0100	8.0950	8,099.7900	8.0998	0.059	0	0	0

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2021/09/02	R035	05/05/2022	11.64	Put	Bond Future	1,359.4200	1.3594	1,350.2400	1.3502	(0.675)	0	0	0
2021/09/02	R035	05/05/2022	11.63	Call	Bond Future	8,049.5100	8.0495	8,054.2500	8.0542	0.059	0	0	0
2021/09/02	R035	05/05/2022	11.63	Put	Bond Future	1,370.8500	1.3709	1,361.6300	1.3616	(0.673)	0	0	0
2021/09/02	R035	05/05/2022			Bond Future	10.5220	90.2417	10.5199	90.2556	(0.021)	0.0000	0.0000	0
2021/09/02	R035	05/05/2022	11.65	Call	Bond Future	8,140.5500	8.1405	8,145.3700	8.1454	0.059	0	0	0
2021/09/02	R035	05/05/2022	11.65	Put	Bond Future	1,348.0900	1.3481	1,338.9500	1.3390	(0.678)	0	0	0
2021/09/02	R035	04/08/2022	10.73	Call	Bond Future	4,060.4200	4.0604	4,061.8100	4.0618	0.034	0	0	0
2021/09/02	R035	04/08/2022	10.73	Put	Bond Future	4,006.8400	4.0068	3,994.1700	3.9942	(0.316)	0	0	0
2021/09/02	R035	04/08/2022	10.72	Call	Bond Future	4,028.6700	4.0287	4,030.0300	4.0300	0.034	0	0	0
2021/09/02	R035	04/08/2022	10.72	Put	Bond Future	4,037.0300	4.0370	4,024.3300	4.0243	(0.315)	0	0	0
2021/09/02	R035	04/08/2022	11.13	Put	Bond Future	2,968.4600	2.9685	2,957.2000	2.9572	(0.379)	0	0	100
2021/09/02	R035	04/08/2022	10.64	Call	Bond Future	3,776.5600	3.7766	3,777.6600	3.7777	0.029	0	0	0
2021/09/02	R035	04/08/2022	10.64	Put	Bond Future	4,282.6700	4.2827	4,269.7100	4.2697	(0.303)	0	0	100
2021/09/02	R035	04/08/2022	9.84	Put	Bond Future	7,415.3200	7.4153	7,400.5500	7.4005	(0.199)	0	0	0
2021/09/02	R035	04/08/2022	9.84	Call	Bond Future	1,703.2200	1.7032	1,702.5100	1.7025	(0.042)	0	0	100
2021/09/02	R035	04/08/2022			Bond Future	10.7213	91.2861	10.7191	91.3002	(0.021)	0.0000	0.0000	0
2021/09/02	R035	04/08/2022	10.74	Call	Bond Future	4,092.6400	4.0926	4,094.0600	4.0941	0.035	0	0	0
2021/09/02	R035	04/08/2022	10.74	Put	Bond Future	3,977.1900	3.9772	3,964.5500	3.9645	(0.318)	0	0	0
2021/09/02	R035	04/08/2022	11.13	Call	Bond Future	5,449.0400	5.4490	5,451.8400	5.4518	0.051	0	0	0
2021/09/02	R186	04/11/2021	8.10	Call	Bond Future	3,259.6900	3.2597	3,302.6200	3.3026	1.317	0	0	0
2021/09/02	R186	04/11/2021	8.10	Put	Bond Future	230.2900	0.2303	216.7800	0.2168	(5.867)	0	0	0
2021/09/02	R186	04/11/2021	8.09	Call	Bond Future	3,221.9700	3.2220	3,264.6500	3.2646	1.325	0	0	0
2021/09/02	R186	04/11/2021	8.09	Put	Bond Future	236.3100	0.2363	222.5500	0.2225	(5.823)	0	0	0
2021/09/02	R186	04/11/2021	7.77	Call	Bond Future	2,098.4800	2.0985	2,131.2800	2.1313	1.563	0	0	0
2021/09/02	R186	04/11/2021			Bond Future	7.4190	116.9456	7.4066	117.0020	(0.168)	0.0000	0.0000	63,144
2021/09/02	R186	04/11/2021	8.11	Call	Bond Future	3,297.5400	3.2975	3,340.7200	3.3407	1.309	0	0	0
2021/09/02	R186	04/11/2021	8.11	Put	Bond Future	224.4100	0.2244	211.1500	0.2111	(5.909)	0	0	0
2021/09/02	R186	04/11/2021	7.77	Put	Bond Future	524.2900	0.5243	500.6500	0.5006	(4.509)	0	0	15,177
2021/09/02	R186	04/11/2021	8.77	Call	Bond Future	5,946.6300	5.9466	5,999.9400	5.9999	0.896	0	0	0
2021/09/02	R186	04/11/2021	8.77	Put	Bond Future	35.3800	0.0354	32.2500	0.0323	(8.847)	0	0	15,177
2021/09/02	R186	03/02/2022	7.30	Call	Bond Future	1,060.6000	1.0606	1,077.3200	1.0773	1.576	0	0	0
2021/09/02	R186	03/02/2022	7.30	Put	Bond Future	2,376.3400	2.3763	2,336.3200	2.3363	(1.684)	0	0	0
2021/09/02	R186	03/02/2022			Bond Future	7.6045	112.9887	7.5912	113.0455	(0.174)	0.0000	0.0000	0
2021/09/02	R186	03/02/2022	7.29	Call	Bond Future	1,043.8500	1.0439	1,060.3600	1.0604	1.582	0	0	0
2021/09/02	R186	03/02/2022	7.29	Put	Bond Future	2,403.1400	2.4031	2,362.9100	2.3629	(1.674)	0	0	0
2021/09/02	R186	03/02/2022	7.28	Call	Bond Future	1,027.2800	1.0273	1,043.5800	1.0436	1.587	0	0	0
2021/09/02	R186	03/02/2022	7.28	Put	Bond Future	2,430.1300	2.4301	2,389.6900	2.3897	(1.664)	0	0	0
2021/09/02	R186	05/05/2022	8.32	Call	Bond Future	3,272.9600	3.2730	3,307.2200	3.3072	1.047	0	0	0
2021/09/02	R186	05/05/2022	8.32	Put	Bond Future	1,192.0100	1.1920	1,169.0500	1.1691	(1.926)	0	0	0
2021/09/02	R186	05/05/2022	7.28	Put	Bond Future	3,189.9500	3.1900	3,148.5600	3.1486	(1.298)	0	0	0
2021/09/02	R186	05/05/2022	7.28	Call	Bond Future	1,051.1200	1.0511	1,066.9500	1.0669	1.506	0	0	435
2021/09/02	R186	05/05/2022			Bond Future	7.8009	114.3161	7.7868	114.3733	(0.181)	0.0000	0.0000	0
2021/09/02	R186	05/05/2022	8.31	Call	Bond Future	3,244.9600	3.2450	3,279.0700	3.2791	1.051	0	0	0
2021/09/02	R186	05/05/2022	8.31	Put	Bond Future	1,203.6300	1.2036	1,180.5200	1.1805	(1.920)	0	0	0
2021/09/02	R186	05/05/2022	8.30	Call	Bond Future	3,217.3900	3.2174	3,251.3400	3.2513	1.055	0	0	0
2021/09/02	R186	05/05/2022	8.30	Put	Bond Future	1,215.7000	1.2157	1,192.4300	1.1924	(1.914)	0	0	0
2021/09/02	R186	05/05/2022	7.88	Put	Bond Future	1,844.7900	1.8448	1,814.2100	1.8142	(1.658)	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
2021/09/02	R186	05/05/2022	7.88	Call	Bond Future	2,165.0200	2.1650	2,191.6600	2.1917	1.230	0	0	435
2021/09/02	R186	05/05/2022	8.64	Call	Bond Future	4,204.9500	4.2050	4,243.9400	4.2439	0.927	0	0	0
2021/09/02	R186	05/05/2022	8.64	Put	Bond Future	865.5800	0.8656	847.3500	0.8473	(2.106)	0	0	435
2021/09/02	R186	04/08/2022	8.15	Call	Bond Future	2,534.2200	2.5342	2,562.6200	2.5626	1.121	0	0	0
2021/09/02	R186	04/08/2022	8.15	Put	Bond Future	2,012.6500	2.0126	1,983.2200	1.9832	(1.462)	0	0	0
2021/09/02	R186	04/08/2022			Bond Future	8.0134	110.3732	7.9983	110.4310	(0.188)	0.0000	0.0000	0
2021/09/02	R186	04/08/2022	8.14	Call	Bond Future	2,512.5500	2.5125	2,540.8000	2.5408	1.124	0	0	0
2021/09/02	R186	04/08/2022	8.14	Put	Bond Future	2,029.0500	2.0291	1,999.4700	1.9995	(1.458)	0	0	0
2021/09/02	R186	04/08/2022	8.13	Call	Bond Future	2,491.4000	2.4914	2,519.4900	2.5195	1.127	0	0	0
2021/09/02	R186	04/08/2022	8.13	Put	Bond Future	2,045.9800	2.0460	2,016.2400	2.0162	(1.454)	0	0	0
2021/09/02	R197	04/11/2021			Bond Future	326.5063	326.5063	326.5049	326.5049	0.000	0.0000	0.0000	1,274
2021/09/02	R197	03/02/2022			Bond Future	322.0651	322.0651	322.0628	322.0628	(0.001)	0.0000	0.0000	0
2021/09/02	R197	05/05/2022			Bond Future	325.9242	325.9242	325.9212	325.9212	(0.001)	0.0000	0.0000	0
2021/09/02	R197	04/08/2022			Bond Future	321.5839	321.5839	321.5804	321.5804	(0.001)	0.0000	0.0000	0
2021/09/02	R202	04/11/2021			Bond Future	240.5060	240.5060	240.4053	240.4053	(0.042)	0.0000	0.0000	8,324
2021/09/02	R202	03/02/2022			Bond Future	238.9235	238.9235	238.8209	238.8209	(0.043)	0.0000	0.0000	0
2021/09/02	R202	05/05/2022			Bond Future	241.7860	241.7860	241.6816	241.6816	(0.043)	0.0000	0.0000	0
2021/09/02	R202	04/08/2022			Bond Future	240.3303	240.3303	240.2244	240.2244	(0.044)	0.0000	0.0000	0
2021/09/02	R209	04/11/2021	12.19	Call	Bond Future	10,851.2300	10.8512	10,920.8200	10.9208	0.641	0	0	0
2021/09/02	R209	04/11/2021	12.19	Put	Bond Future	21.3900	0.0214	19.3900	0.0194	(9.350)	0	0	0
2021/09/02	R209	04/11/2021	12.17	Call	Bond Future	10,759.5500	10.7595	10,829.0400	10.8290	0.646	0	0	0
2021/09/02	R209	04/11/2021	12.00	Call	Bond Future	9,975.2200	9.9752	10,043.6300	10.0436	0.686	0	0	0
2021/09/02	R209	04/11/2021	12.00	Put	Bond Future	37.5100	0.0375	34.3300	0.0343	(8.478)	0	0	9,000
2021/09/02	R209	04/11/2021	10.50	Call	Bond Future	3,027.7000	3.0277	3,066.3200	3.0663	1.276	0	0	0
2021/09/02	R209	04/11/2021	10.00	Call	Bond Future	1,322.7700	1.3228	1,341.7400	1.3417	1.434	0	0	0
2021/09/02	R209	04/11/2021	10.00	Put	Bond Future	2,055.6200	2.0556	2,003.0000	2.0030	(2.560)	0	0	3,100
2021/09/02	R209	04/11/2021	10.25	Put	Bond Future	1,343.9100	1.3439	1,301.1500	1.3012	(3.182)	0	0	6,500
2021/09/02	R209	04/11/2021			Bond Future	10.1235	71.6497	10.1113	71.7212	(0.120)	0.0000	0.0000	37,291
2021/09/02	R209	04/11/2021	12.18	Call	Bond Future	10,805.4100	10.8054	10,874.9500	10.8749	0.644	0	0	0
2021/09/02	R209	04/11/2021	12.18	Put	Bond Future	22.0500	0.0221	20.0000	0.0200	(9.297)	0	0	0
2021/09/02	R209	04/11/2021	12.17	Put	Bond Future	22.7200	0.0227	20.6200	0.0206	(9.243)	0	0	0
2021/09/02	R209	04/11/2021	10.50	Put	Bond Future	857.0500	0.8570	824.0800	0.8241	(3.847)	0	0	2,900
2021/09/02	R209	04/11/2021	9.50	Put	Bond Future	4,178.2200	4.1782	4,111.4400	4.1114	(1.598)	0	0	0
2021/09/02	R209	04/11/2021	9.50	Call	Bond Future	366.4600	0.3665	371.2700	0.3713	1.313	0	0	6,000
2021/09/02	R209	04/11/2021	10.25	Call	Bond Future	2,084.0100	2.0840	2,112.8400	2.1128	1.383	0	0	0
2021/09/02	R209	03/02/2022	11.03	Call	Bond Future	5,164.7500	5.1648	5,211.6500	5.2116	0.908	0	0	0
2021/09/02	R209	03/02/2022	11.03	Put	Bond Future	1,094.8700	1.0949	1,069.5900	1.0696	(2.309)	0	0	0
2021/09/02	R209	03/02/2022	11.02	Call	Bond Future	5,124.1600	5.1242	5,170.8600	5.1709	0.911	0	0	0
2021/09/02	R209	03/02/2022	11.02	Put	Bond Future	1,107.1600	1.1072	1,081.6800	1.0817	(2.301)	0	0	0
2021/09/02	R209	03/02/2022			Bond Future	10.2920	72.4614	10.2795	72.5336	(0.122)	0.0000	0.0000	0
2021/09/02	R209	03/02/2022	11.04	Call	Bond Future	5,205.4300	5.2054	5,252.5200	5.2525	0.905	0	0	0
2021/09/02	R209	03/02/2022	11.04	Put	Bond Future	1,082.7200	1.0827	1,057.6300	1.0576	(2.317)	0	0	0
2021/09/02	R209	05/05/2022	11.44	Call	Bond Future	6,468.0300	6.4680	6,518.1200	6.5181	0.774	0	0	0
2021/09/02	R209	05/05/2022	11.44	Put	Bond Future	1,272.0800	1.2721	1,249.2900	1.2493	(1.792)	0	0	0
2021/09/02	R209	05/05/2022	11.43	Call	Bond Future	6,428.9800	6.4290	6,478.9200	6.4789	0.777	0	0	0

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2021/09/02	R209	05/05/2022	11.43	Put	Bond Future	1,283.3500	10.4626	1,260.4100	10.4496	(1.788)	0	0	0
2021/09/02	R209	05/05/2022			Bond Future		70.1715		70.2443	(0.124)	0.0000	0.0000	0
2021/09/02	R209	05/05/2022	11.45	Call	Bond Future	6,507.3100	6.5073	6,557.5400	6.5575	0.772	0	0	0
2021/09/02	R209	05/05/2022	11.45	Put	Bond Future	1,261.0900	1.2611	1,238.4400	1.2384	(1.796)	0	0	0
2021/09/02	R209	04/08/2022	10.58	Call	Bond Future	3,368.4200	3.3684	3,400.9500	3.4010	0.966	0	0	0
2021/09/02	R209	04/08/2022	10.58	Put	Bond Future	3,686.1900	3.6862	3,645.0000	3.6450	(1.117)	0	0	0
2021/09/02	R209	04/08/2022	10.57	Put	Bond Future	3,713.8400	3.7138	3,672.4700	3.6725	(1.114)	0	0	0
2021/09/02	R209	04/08/2022			Bond Future	10.6378	70.9839	10.6243	71.0576	(0.126)	0.0000	0.0000	0
2021/09/02	R209	04/08/2022	10.59	Call	Bond Future	3,396.0800	3.3961	3,428.7900	3.4288	0.963	0	0	0
2021/09/02	R209	04/08/2022	10.59	Put	Bond Future	3,658.7200	3.6587	3,617.7100	3.6177	(1.121)	0	0	0
2021/09/02	R209	04/08/2022	10.57	Call	Bond Future	3,340.8700	3.3409	3,373.2200	3.3732	0.968	0	0	0
2021/09/02	R210	04/11/2021			Bond Future	211.5359	211.5359	211.3542	211.3542	(0.086)	0.0000	0.0000	1,486
2021/09/02	R210	03/02/2022			Bond Future	213.9841	213.9841	213.7997	213.7997	(0.086)	0.0000	0.0000	0
2021/09/02	R210	05/05/2022			Bond Future	213.6951	213.6951	213.5081	213.5081	(0.088)	0.0000	0.0000	0
2021/09/02	R210	04/08/2022			Bond Future	216.3402	216.3402	216.1505	216.1505	(0.088)	0.0000	0.0000	0
2021/09/02	R212	04/11/2021			Bond Future	174.9628	174.9628	174.9835	174.9835	0.012	0.0000	0.0000	1,025
2021/09/02	R213	04/11/2021	11.10	Put	Bond Future	26.9800	0.0270	23.7300	0.0237	(12.046)	0	0	0
2021/09/02	R213	04/11/2021	11.11	Call	Bond Future	9,781.3900	9.7814	9,904.8200	9.9048	1.262	0	0	0
2021/09/02	R213	04/11/2021	11.09	Put	Bond Future	27.6700	0.0277	24.3400	0.0243	(12.035)	0	0	0
2021/09/02	R213	04/11/2021			Bond Future	9.2283	87.6167	9.2057	87.7434	(0.245)	0.0000	0.0000	10,272
2021/09/02	R213	04/11/2021	11.10	Call	Bond Future	9,734.1100	9.7341	9,857.4700	9.8575	1.267	0	0	0
2021/09/02	R213	04/11/2021	11.11	Put	Bond Future	26.3100	0.0263	23.1300	0.0231	(12.087)	0	0	0
2021/09/02	R213	04/11/2021	11.09	Call	Bond Future	9,686.8200	9.6868	9,810.1000	9.8101	1.273	0	0	0
2021/09/02	R213	03/02/2022	9.98	Call	Bond Future	4,205.4300	4.2054	4,288.8000	4.2888	1.982	0	0	0
2021/09/02	R213	03/02/2022	9.98	Put	Bond Future	1,203.2900	1.2033	1,158.8900	1.1589	(3.690)	0	0	0
2021/09/02	R213	03/02/2022	9.58	Put	Bond Future	1,934.3300	1.9343	1,872.8600	1.8729	(3.178)	0	0	200
2021/09/02	R213	03/02/2022	8.63	Put	Bond Future	5,076.4600	5.0765	4,972.3700	4.9724	(2.050)	0	0	0
2021/09/02	R213	03/02/2022	8.63	Call	Bond Future	678.9300	0.6789	702.6100	0.7026	3.488	0	0	200
2021/09/02	R213	03/02/2022	8.80	Put	Bond Future	4,360.2000	4.3602	4,262.9000	4.2629	(2.232)	0	0	0
2021/09/02	R213	03/02/2022	8.80	Call	Bond Future	940.0200	0.9400	970.4900	0.9705	3.241	0	0	102
2021/09/02	R213	03/02/2022	10.60	Put	Bond Future	574.0400	0.5740	548.9000	0.5489	(4.379)	0	0	430
2021/09/02	R213	03/02/2022	10.00	Call	Bond Future	4,280.1600	4.2802	4,364.3000	4.3643	1.966	0	0	0
2021/09/02	R213	03/02/2022	10.00	Put	Bond Future	1,174.3900	1.1744	1,130.7600	1.1308	(3.715)	0	0	430
2021/09/02	R213	03/02/2022	9.22	Put	Bond Future	2,885.4100	2.8854	2,807.0500	2.8070	(2.716)	0	0	0
2021/09/02	R213	03/02/2022	10.67	Call	Bond Future	7,009.6300	7.0096	7,113.9000	7.1139	1.488	0	0	0
2021/09/02	R213	03/02/2022	10.67	Put	Bond Future	527.5500	0.5276	504.0500	0.5041	(4.455)	0	0	220
2021/09/02	R213	03/02/2022			Bond Future	9.4142	88.6092	9.3907	88.7369	(0.250)	0.0000	0.0000	0
2021/09/02	R213	03/02/2022	9.97	Call	Bond Future	4,168.1500	4.1681	4,251.1300	4.2511	1.991	0	0	0
2021/09/02	R213	03/02/2022	9.97	Put	Bond Future	1,217.8800	1.2179	1,173.0900	1.1731	(3.678)	0	0	0
2021/09/02	R213	03/02/2022	9.96	Call	Bond Future	4,130.9700	4.1310	4,213.5600	4.2136	1.999	0	0	0
2021/09/02	R213	03/02/2022	9.96	Put	Bond Future	1,232.6200	1.2326	1,187.4400	1.1874	(3.665)	0	0	0
2021/09/02	R213	03/02/2022	10.15	Call	Bond Future	4,861.6900	4.8617	4,951.2100	4.9512	1.841	0	0	0
2021/09/02	R213	03/02/2022	10.15	Put	Bond Future	984.0600	0.9841	945.8100	0.9458	(3.887)	0	0	200
2021/09/02	R213	03/02/2022	9.58	Call	Bond Future	2,828.2300	2.8282	2,894.5300	2.8945	2.344	0	0	0
2021/09/02	R213	03/02/2022	10.25	Call	Bond Future	5,260.7600	5.2608	5,353.5900	5.3536	1.765	0	0	0

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2021/09/02	R213	03/02/2022	10.25	Put	Bond Future	873.7400	0.8737	838.8000	0.8388	(3.999)	0	0	102
2021/09/02	R213	03/02/2022	9.76	Call	Bond Future	3,414.4100	3.4144	3,488.7800	3.4888	2.178	0	0	0
2021/09/02	R213	03/02/2022	9.76	Put	Bond Future	1,563.3200	1.5633	1,509.9200	1.5099	(3.416)	0	0	102
2021/09/02	R213	03/02/2022	10.60	Call	Bond Future	6,711.8600	6.7119	6,814.4900	6.8145	1.529	0	0	0
2021/09/02	R213	03/02/2022	9.22	Call	Bond Future	1,822.3200	1.8223	1,871.7300	1.8717	2.711	0	0	430
2021/09/02	R213	03/02/2022	10.17	Call	Bond Future	4,940.9400	4.9409	5,031.1400	5.0311	1.826	0	0	0
2021/09/02	R213	03/02/2022	10.17	Put	Bond Future	961.1000	0.9611	923.5300	0.9235	(3.909)	0	0	220
2021/09/02	R213	03/02/2022	9.15	Put	Bond Future	3,102.6800	3.1027	3,021.0400	3.0210	(2.631)	0	0	0
2021/09/02	R213	03/02/2022	9.15	Call	Bond Future	1,652.3400	1.6523	1,698.4700	1.6985	2.792	0	0	220
2021/09/02	R213	05/05/2022	10.65	Put	Bond Future	1,132.8300	1.1328	1,098.3000	1.0983	(3.048)	0	0	0
2021/09/02	R213	05/05/2022	10.63	Call	Bond Future	6,374.5400	6.3745	6,468.5900	6.4686	1.475	0	0	0
2021/09/02	R213	05/05/2022			Bond Future	9.5979	86.1181	9.5734	86.2471	(0.255)	0.0000	0.0000	0
2021/09/02	R213	05/05/2022	10.64	Call	Bond Future	6,413.0900	6.4131	6,507.3800	6.5074	1.470	0	0	0
2021/09/02	R213	05/05/2022	10.64	Put	Bond Future	1,142.9500	1.1430	1,108.1800	1.1082	(3.042)	0	0	0
2021/09/02	R213	05/05/2022	10.65	Call	Bond Future	6,451.4600	6.4515	6,545.9900	6.5460	1.465	0	0	0
2021/09/02	R213	05/05/2022	10.63	Put	Bond Future	1,152.9400	1.1529	1,117.9300	1.1179	(3.037)	0	0	0
2021/09/02	R213	04/08/2022	9.89	Call	Bond Future	3,518.5200	3.5185	3,585.0200	3.5850	1.890	0	0	0
2021/09/02	R213	04/08/2022	9.90	Put	Bond Future	2,994.0400	2.9940	2,930.2800	2.9303	(2.130)	0	0	0
2021/09/02	R213	04/08/2022	9.88	Call	Bond Future	3,490.9400	3.4909	3,557.1300	3.5571	1.896	0	0	0
2021/09/02	R213	04/08/2022			Bond Future	9.7915	87.1188	9.7660	87.2494	(0.261)	0.0000	0.0000	0
2021/09/02	R213	04/08/2022	9.89	Put	Bond Future	3,017.3800	3.0174	2,953.2900	2.9533	(2.124)	0	0	0
2021/09/02	R213	04/08/2022	9.90	Call	Bond Future	3,545.8600	3.5459	3,612.6900	3.6127	1.885	0	0	0
2021/09/02	R213	04/08/2022	9.88	Put	Bond Future	3,040.5100	3.0405	2,976.1100	2.9761	(2.118)	0	0	0
2021/09/02	R214	04/11/2021	12.47	Call	Bond Future	10,455.9700	10.4560	10,495.6100	10.4956	0.379	0	0	0
2021/09/02	R214	04/11/2021	12.46	Call	Bond Future	10,410.4700	10.4105	10,450.0700	10.4501	0.380	0	0	0
2021/09/02	R214	04/11/2021	12.46	Put	Bond Future	36.3300	0.0363	33.7600	0.0338	(7.074)	0	0	0
2021/09/02	R214	04/11/2021			Bond Future	10.5020	68.4118	10.4951	68.4539	(0.066)	0.0000	0.0000	17,810
2021/09/02	R214	04/11/2021	12.47	Put	Bond Future	35.6000	0.0356	33.0700	0.0331	(7.107)	0	0	0
2021/09/02	R214	04/11/2021	12.48	Call	Bond Future	10,501.4000	10.5014	10,541.0800	10.5411	0.378	0	0	0
2021/09/02	R214	04/11/2021	12.48	Put	Bond Future	34.8700	0.0349	32.3800	0.0324	(7.141)	0	0	0
2021/09/02	R214	03/02/2022	11.40	Put	Bond Future	1,189.2100	1.1892	1,170.7300	1.1707	(1.554)	0	0	0
2021/09/02	R214	03/02/2022	11.41	Call	Bond Future	5,319.7700	5.3198	5,343.7800	5.3438	0.451	0	0	0
2021/09/02	R214	03/02/2022	11.39	Put	Bond Future	1,201.9600	1.2020	1,183.3600	1.1834	(1.547)	0	0	0
2021/09/02	R214	03/02/2022			Bond Future	10.6710	69.1867	10.6638	69.2291	(0.067)	0.0000	0.0000	0
2021/09/02	R214	03/02/2022	11.40	Call	Bond Future	5,279.0700	5.2791	5,302.9500	5.3029	0.452	0	0	0
2021/09/02	R214	03/02/2022	11.41	Put	Bond Future	1,176.6000	1.1766	1,158.2500	1.1583	(1.560)	0	0	0
2021/09/02	R214	03/02/2022	11.39	Call	Bond Future	5,238.4400	5.2384	5,262.2000	5.2622	0.454	0	0	0
2021/09/02	R214	05/05/2022	11.74	Put	Bond Future	1,449.2600	1.4493	1,432.5600	1.4326	(1.152)	0	0	0
2021/09/02	R214	05/05/2022	11.75	Call	Bond Future	6,387.2300	6.3872	6,413.3600	6.4134	0.409	0	0	0
2021/09/02	R214	05/05/2022	11.73	Put	Bond Future	1,461.5100	1.4615	1,444.7100	1.4447	(1.149)	0	0	0
2021/09/02	R214	05/05/2022			Bond Future	10.8357	66.7198	10.8283	66.7626	(0.068)	0.0000	0.0000	0
2021/09/02	R214	05/05/2022	11.74	Call	Bond Future	6,348.4600	6.3485	6,374.5100	6.3745	0.410	0	0	0
2021/09/02	R214	05/05/2022	11.75	Put	Bond Future	1,437.1300	1.4371	1,420.5100	1.4205	(1.156)	0	0	0
2021/09/02	R214	05/05/2022	11.73	Call	Bond Future	6,309.7400	6.3097	6,335.6900	6.3357	0.411	0	0	0
2021/09/02	R214	04/08/2022	10.98	Put	Bond Future	3,664.2900	3.6643	3,638.2600	3.6383	(0.710)	0	0	0
2021/09/02	R214	04/08/2022	10.99	Call	Bond Future	3,541.3700	3.5414	3,558.6700	3.5587	0.489	0	0	0
2021/09/02	R214	04/08/2022			Bond Future	11.0069	67.4910	10.9992	67.5343	(0.070)	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
2021/09/02	R214	04/08/2022	10.98	Call	Bond Future	3,512.6800	3.5127	3,529.8700	3.5299	0.489	0	0	0
2021/09/02	R214	04/08/2022	10.99	Put	Bond Future	3,636.6400	3.6366	3,610.7200	3.6107	(0.713)	0	0	0
2021/09/02	R214	04/08/2022	10.97	Call	Bond Future	3,484.3500	3.4844	3,501.4300	3.5014	0.490	0	0	0
2021/09/02	R214	04/08/2022	10.97	Put	Bond Future	3,692.3800	3.6924	3,666.2400	3.6662	(0.708)	0	0	0
2021/09/02	R248	04/11/2021	12.85	Call	Bond Future	15,337.4700	15.3375	15,350.3600	15.3504	0.084	0	0	0
2021/09/02	R248	04/11/2021	12.85	Put	Bond Future	16.5100	0.0165	15.3700	0.0154	(6.905)	0	0	0
2021/09/02	R248	04/11/2021	10.80	Put	Bond Future	1,175.0800	1.1751	1,155.2500	1.1553	(1.688)	0	0	0
2021/09/02	R248	04/11/2021	10.80	Call	Bond Future	3,578.1000	3.5781	3,572.3000	3.5723	(0.162)	0	0	1,050
2021/09/02	R248	04/11/2021	10.20	Put	Bond Future	3,375.3500	3.3754	3,351.2300	3.3512	(0.715)	0	0	0
2021/09/02	R248	04/11/2021			Bond Future	10.4803	86.2792	10.4785	86.2932	(0.017)	0.0000	0.0000	167,943
2021/09/02	R248	04/11/2021	12.84	Call	Bond Future	15,283.9200	15.2839	15,296.7800	15.2968	0.084	0	0	0
2021/09/02	R248	04/11/2021	12.84	Put	Bond Future	16.9900	0.0170	15.8200	0.0158	(6.886)	0	0	0
2021/09/02	R248	04/11/2021	12.83	Call	Bond Future	15,230.3100	15.2303	15,243.1400	15.2431	0.084	0	0	0
2021/09/02	R248	04/11/2021	12.83	Put	Bond Future	17.4900	0.0175	16.2900	0.0163	(6.861)	0	0	0
2021/09/02	R248	04/11/2021	10.30	Put	Bond Future	2,880.5700	2.8806	2,856.3400	2.8563	(0.841)	0	0	0
2021/09/02	R248	04/11/2021	10.30	Call	Bond Future	1,470.7300	1.4707	1,460.5300	1.4605	(0.694)	0	0	0
2021/09/02	R248	04/11/2021	9.60	Put	Bond Future	7,452.4900	7.4525	7,434.0400	7.4340	(0.248)	0	0	0
2021/09/02	R248	04/11/2021	9.60	Call	Bond Future	166.7500	0.1668	162.3300	0.1623	(2.651)	0	0	0
2021/09/02	R248	04/11/2021	10.20	Call	Bond Future	1,166.0600	1.1661	1,155.9700	1.1560	(0.865)	0	0	1,050
2021/09/02	R248	03/02/2022	11.48	Call	Bond Future	7,172.2100	7.1722	7,173.8500	7.1738	0.023	0	0	0
2021/09/02	R248	03/02/2022	11.49	Put	Bond Future	1,298.3700	1.2984	1,286.2000	1.2862	(0.937)	0	0	0
2021/09/02	R248	03/02/2022	11.47	Call	Bond Future	7,120.1100	7.1201	7,121.6800	7.1217	0.022	0	0	0
2021/09/02	R248	03/02/2022	9.80	Put	Bond Future	7,611.3900	7.6114	7,593.5200	7.5935	(0.235)	0	0	0
2021/09/02	R248	03/02/2022	9.80	Call	Bond Future	815.1800	0.8152	811.1800	0.8112	(0.491)	0	0	1,300
2021/09/02	R248	03/02/2022	10.50	Put	Bond Future	3,804.0700	3.8041	3,786.3500	3.7863	(0.466)	0	0	0
2021/09/02	R248	03/02/2022	10.50	Call	Bond Future	2,688.4100	2.6884	2,684.5600	2.6846	(0.143)	0	0	1,300
2021/09/02	R248	03/02/2022			Bond Future	10.6471	87.2565	10.6452	87.2704	(0.017)	0.0000	0.0000	0
2021/09/02	R248	03/02/2022	11.48	Put	Bond Future	1,312.1400	1.3121	1,299.9100	1.2999	(0.932)	0	0	0
2021/09/02	R248	03/02/2022	11.49	Call	Bond Future	7,224.3600	7.2244	7,226.0600	7.2261	0.024	0	0	0
2021/09/02	R248	03/02/2022	11.47	Put	Bond Future	1,326.0700	1.3261	1,313.7700	1.3138	(0.928)	0	0	0
2021/09/02	R248	05/05/2022	11.80	Call	Bond Future	8,380.1100	8.3801	8,383.7100	8.3837	0.043	0	0	0
2021/09/02	R248	05/05/2022	11.79	Call	Bond Future	8,330.5800	8.3306	8,334.1300	8.3341	0.043	0	0	0
2021/09/02	R248	05/05/2022	11.79	Put	Bond Future	1,678.8400	1.6788	1,668.5100	1.6685	(0.615)	0	0	0
2021/09/02	R248	05/05/2022			Bond Future	10.8096	83.8667	10.8077	83.8806	(0.018)	0.0000	0.0000	0
2021/09/02	R248	05/05/2022	11.80	Put	Bond Future	1,665.4600	1.6655	1,655.1800	1.6552	(0.617)	0	0	0
2021/09/02	R248	05/05/2022	11.81	Call	Bond Future	8,429.4700	8.4295	8,433.1100	8.4331	0.043	0	0	0
2021/09/02	R248	05/05/2022	11.81	Put	Bond Future	1,651.9900	1.6520	1,641.7500	1.6418	(0.620)	0	0	0
2021/09/02	R248	04/08/2022	10.99	Call	Bond Future	4,497.4800	4.4975	4,498.2500	4.4982	0.017	0	0	0
2021/09/02	R248	04/08/2022	10.99	Put	Bond Future	4,417.0900	4.4171	4,403.9200	4.4039	(0.298)	0	0	0
2021/09/02	R248	04/08/2022	10.98	Call	Bond Future	4,460.8000	4.4608	4,461.5400	4.4615	0.017	0	0	0
2021/09/02	R248	04/08/2022	10.98	Put	Bond Future	4,451.4200	4.4514	4,438.2200	4.4382	(0.297)	0	0	0
2021/09/02	R248	04/08/2022			Bond Future	10.9787	84.8364	10.9767	84.8503	(0.018)	0.0000	0.0000	0
2021/09/02	R248	04/08/2022	11.00	Call	Bond Future	4,533.9500	4.5339	4,534.7600	4.5348	0.018	0	0	0
2021/09/02	R248	04/08/2022	11.00	Put	Bond Future	4,382.6500	4.3826	4,369.5200	4.3695	(0.300)	0	0	0

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Total											1098060	