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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/09/2021 TO 03/09/2021

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
2021/09/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	2025	04/11/2021		Bond Future	155.2240	155.2240	155.2277	155.2277	0.002	0.0000	0.0000	4,840
2021/09/03	2025	03/02/2022		Bond Future	155.4385	155.4385	155.4418	155.4418	0.002	0.0000	0.0000	0
2021/09/03	2025	05/05/2022		Bond Future	157.3005	157.3005	157.3035	157.3035	0.002	0.0000	0.0000	0
2021/09/03	2025	04/08/2022		Bond Future	157.6317	157.6317	157.6347	157.6347	0.002	0.0000	0.0000	0
2021/09/03	2029	04/11/2021		Bond Future	114.1351	114.1351	114.1407	114.1407	0.005	0.0000	0.0000	2,964
2021/09/03	2029	03/02/2022		Bond Future	115.4557	115.4557	115.4609	115.4609	0.005	0.0000	0.0000	0
2021/09/03	2029	05/05/2022		Bond Future	115.6410	115.6410	115.6461	115.6461	0.004	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
2021/09/03	2029	04/08/2022			Bond Future	117.0721	117.0721	117.0772	117.0772	0.004	0.0000	0.0000	0
2021/09/03	2030	04/11/2021	10.60	Call	Bond Future	9,093.3200	9.0933	8,905.8100	8.9058	(2.062)	0	0	0
2021/09/03	2030	04/11/2021	10.60	Put	Bond Future	32.4200	0.0324	34.3600	0.0344	5.984	0	0	0
2021/09/03	2030	04/11/2021	10.59	Put	Bond Future	33.2600	0.0333	35.2600	0.0353	6.013	0	0	0
2021/09/03	2030	04/11/2021	8.27	Put	Bond Future	3,765.6100	3.7656	3,913.5200	3.9135	3.928	0	0	0
2021/09/03	2030	04/11/2021	8.27	Call	Bond Future	369.2100	0.3692	327.6700	0.3277	(11.251)	0	0	300
2021/09/03	2030	04/11/2021	8.77	Put	Bond Future	1,823.6300	1.8236	1,917.1600	1.9172	5.129	0	0	0
2021/09/03	2030	04/11/2021	11.44	Put	Bond Future	2.3300	0.0023	2.4400	0.0024	4.721	0	0	300
2021/09/03	2030	04/11/2021	11.26	Call	Bond Future	12,220.3500	12.2204	12,031.1300	12.0311	(1.548)	0	0	0
2021/09/03	2030	04/11/2021	9.20	Call	Bond Future	2,656.6000	2.6566	2,516.6400	2.5166	(5.268)	0	0	29
2021/09/03	2030	04/11/2021	9.30	Put	Bond Future	667.9200	0.6679	709.2700	0.7093	6.191	0	0	0
2021/09/03	2030	04/11/2021	9.35	Call	Bond Future	3,249.4500	3.2494	3,097.6600	3.0977	(4.671)	0	0	0
2021/09/03	2030	04/11/2021	9.35	Put	Bond Future	602.2100	0.6022	639.8700	0.6399	6.254	0	0	9,100
2021/09/03	2030	04/11/2021			Bond Future	8.8662	97.1908	8.9002	97.0013	0.384	0.0000	0.0000	99,404
2021/09/03	2030	04/11/2021	10.61	Call	Bond Future	9,141.4600	9.1415	8,953.9000	8.9539	(2.052)	0	0	0
2021/09/03	2030	04/11/2021	10.61	Put	Bond Future	31.6000	0.0316	33.4900	0.0335	5.981	0	0	0
2021/09/03	2030	04/11/2021	10.59	Call	Bond Future	9,045.1700	9.0452	8,857.7200	8.8577	(2.072)	0	0	0
2021/09/03	2030	04/11/2021	8.77	Call	Bond Future	1,286.0700	1.2861	1,190.1500	1.1902	(7.458)	0	0	300
2021/09/03	2030	04/11/2021	11.44	Call	Bond Future	13,052.3100	13.0523	12,862.9700	12.8630	(1.451)	0	0	0
2021/09/03	2030	04/11/2021	11.26	Put	Bond Future	4.5800	0.0046	4.8100	0.0048	5.022	0	0	29
2021/09/03	2030	04/11/2021	9.90	Put	Bond Future	180.6900	0.1807	192.4300	0.1924	6.497	0	0	0
2021/09/03	2030	04/11/2021	9.90	Call	Bond Future	5,723.3400	5.7233	5,545.6300	5.5456	(3.105)	0	0	29
2021/09/03	2030	04/11/2021	9.20	Put	Bond Future	819.8300	0.8198	869.3200	0.8693	6.037	0	0	0
2021/09/03	2030	04/11/2021	8.75	Put	Bond Future	1,885.2800	1.8853	1,981.0900	1.9811	5.082	0	0	0
2021/09/03	2030	04/11/2021	8.75	Call	Bond Future	1,235.4200	1.2354	1,141.7800	1.1418	(7.580)	0	0	3,250
2021/09/03	2030	04/11/2021	9.30	Call	Bond Future	3,046.0100	3.0460	2,897.9100	2.8979	(4.862)	0	0	0
2021/09/03	2030	03/02/2022	9.45	Call	Bond Future	3,581.6700	3.5817	3,450.6700	3.4507	(3.658)	0	0	0
2021/09/03	2030	03/02/2022	9.45	Put	Bond Future	1,468.6500	1.4687	1,529.5400	1.5295	4.146	0	0	0
2021/09/03	2030	03/02/2022	9.35	Call	Bond Future	3,239.3200	3.2393	3,114.4700	3.1145	(3.854)	0	0	0
2021/09/03	2030	03/02/2022	9.35	Put	Bond Future	1,651.1900	1.6512	1,718.2300	1.7182	4.060	0	0	101
2021/09/03	2030	03/02/2022	8.39	Put	Bond Future	4,538.9300	4.5389	4,674.4000	4.6744	2.985	0	0	0
2021/09/03	2030	03/02/2022	8.39	Call	Bond Future	888.5100	0.8885	832.0900	0.8321	(6.350)	0	0	101
2021/09/03	2030	03/02/2022	8.85	Put	Bond Future	2,898.0000	2.8980	2,999.9700	3.0000	3.519	0	0	0
2021/09/03	2030	03/02/2022	8.85	Call	Bond Future	1,803.5900	1.8036	1,713.6700	1.7137	(4.986)	0	0	1,000
2021/09/03	2030	03/02/2022			Bond Future	9.0518	94.2874	9.0875	94.0956	0.394	0.0000	0.0000	0
2021/09/03	2030	03/02/2022	9.44	Call	Bond Future	3,546.7100	3.5467	3,416.3000	3.4163	(3.677)	0	0	0
2021/09/03	2030	03/02/2022	9.44	Put	Bond Future	1,486.0100	1.4860	1,547.4900	1.5475	4.137	0	0	0
2021/09/03	2030	03/02/2022	9.43	Call	Bond Future	3,511.8900	3.5119	3,382.0800	3.3821	(3.696)	0	0	0
2021/09/03	2030	03/02/2022	9.43	Put	Bond Future	1,503.5400	1.5035	1,565.6200	1.5656	4.129	0	0	0
2021/09/03	2030	03/02/2022	9.78	Call	Bond Future	4,813.5000	4.8135	4,665.0000	4.6650	(3.085)	0	0	0
2021/09/03	2030	03/02/2022	9.78	Put	Bond Future	995.1800	0.9952	1,038.5700	1.0386	4.360	0	0	101
2021/09/03	2030	03/02/2022	10.85	Call	Bond Future	9,345.6500	9.3457	9,166.2700	9.1663	(1.919)	0	0	0
2021/09/03	2030	03/02/2022	10.85	Put	Bond Future	269.8800	0.2699	282.3900	0.2824	4.635	0	0	1,000
2021/09/03	2030	03/02/2022	9.60	Put	Bond Future	1,231.6400	1.2316	1,284.0200	1.2840	4.253	0	0	0
2021/09/03	2030	03/02/2022	9.60	Call	Bond Future	4,124.8600	4.1249	3,985.3500	3.9854	(3.382)	0	0	1,000
2021/09/03	2030	05/05/2022	10.21	Call	Bond Future	6,006.1800	6.0062	5,855.2100	5.8552	(2.514)	0	0	0
2021/09/03	2030	05/05/2022	10.21	Put	Bond Future	1,156.8300	1.1568	1,200.2300	1.2002	3.752	0	0	0

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2021/09/03	2030	05/05/2022	9.95	Call	Bond Future	5,043.9900		5.0440	4,903.2200	4.9032	(2.791)	0	0	0
2021/09/03	2030	05/05/2022	8.47	Call	Bond Future	1,129.5800		1.1296	1,071.0500	1.0711	(5.182)	0	0	1,073
2021/09/03	2030	05/05/2022	8.14	Put	Bond Future	6,677.7900		6.6778	6,830.9800	6.8310	2.294	0	0	0
2021/09/03	2030	05/05/2022	8.14	Call	Bond Future	696.3300		0.6963	655.1500	0.6552	(5.914)	0	0	1,800
2021/09/03	2030	05/05/2022	8.89	Put	Bond Future	3,801.3600		3.8014	3,912.2000	3.9122	2.916	0	0	0
2021/09/03	2030	05/05/2022	8.81	Put	Bond Future	4,057.3900		4.0574	4,173.0600	4.1731	2.851	0	0	0
2021/09/03	2030	05/05/2022			Bond Future	9.2454		95.3952	9.2829	95.2008	0.405	0.0000	0.0000	0
2021/09/03	2030	05/05/2022	10.20	Call	Bond Future	5,968.3300		5.9683	5,817.7200	5.8177	(2.523)	0	0	0
2021/09/03	2030	05/05/2022	10.20	Put	Bond Future	1,167.5800		1.1676	1,211.3400	1.2113	3.748	0	0	200
2021/09/03	2030	05/05/2022	10.19	Call	Bond Future	5,930.5400		5.9305	5,780.3000	5.7803	(2.533)	0	0	0
2021/09/03	2030	05/05/2022	10.19	Put	Bond Future	1,178.4200		1.1784	1,222.5500	1.2225	3.745	0	0	0
2021/09/03	2030	05/05/2022	9.95	Put	Bond Future	1,469.4600		1.4695	1,523.0600	1.5231	3.648	0	0	1,073
2021/09/03	2030	05/05/2022	9.35	Call	Bond Future	3,091.0700		3.0911	2,980.4100	2.9804	(3.580)	0	0	0
2021/09/03	2030	05/05/2022	9.35	Put	Bond Future	2,549.2600		2.5493	2,632.9700	2.6330	3.284	0	0	1,073
2021/09/03	2030	05/05/2022	8.47	Put	Bond Future	5,275.8200		5.2758	5,411.6600	5.4117	2.575	0	0	0
2021/09/03	2030	05/05/2022	8.89	Call	Bond Future	1,929.2100		1.9292	1,845.6800	1.8457	(4.330)	0	0	1,800
2021/09/03	2030	05/05/2022	11.04	Call	Bond Future	9,312.0600		9.3121	9,139.0700	9.1391	(1.858)	0	0	0
2021/09/03	2030	05/05/2022	11.04	Put	Bond Future	545.4300		0.5454	566.8100	0.5668	3.920	0	0	1,800
2021/09/03	2030	05/05/2022	8.81	Call	Bond Future	1,757.3100		1.7573	1,678.6100	1.6786	(4.478)	0	0	200
2021/09/03	2030	05/05/2022	7.73	Put	Bond Future	8,694.0600		8.6941	8,863.3700	8.8634	1.947	0	0	0
2021/09/03	2030	05/05/2022	7.73	Call	Bond Future	371.2700		0.3713	346.2100	0.3462	(6.750)	0	0	200
2021/09/03	2030	04/08/2022	9.56	Call	Bond Future	3,450.6100		3.4506	3,339.7700	3.3398	(3.212)	0	0	0
2021/09/03	2030	04/08/2022	9.56	Put	Bond Future	2,917.1800		2.9172	3,003.2500	3.0032	2.950	0	0	0
2021/09/03	2030	04/08/2022			Bond Future	9.4533		92.5021	9.4926	92.3051	0.416	0.0000	0.0000	0
2021/09/03	2030	04/08/2022	9.55	Call	Bond Future	3,423.5300		3.4235	3,313.1800	3.3132	(3.223)	0	0	0
2021/09/03	2030	04/08/2022	9.55	Put	Bond Future	2,939.9100		2.9399	3,026.4700	3.0265	2.944	0	0	0
2021/09/03	2030	04/08/2022	9.54	Call	Bond Future	3,396.5600		3.3966	3,286.7100	3.2867	(3.234)	0	0	0
2021/09/03	2030	04/08/2022	9.54	Put	Bond Future	2,962.7800		2.9628	3,049.8400	3.0498	2.938	0	0	0
2021/09/03	2032	04/11/2021	11.70	Call	Bond Future	12,133.5400		12.1335	11,895.3800	11.8954	(1.963)	0	0	0
2021/09/03	2032	04/11/2021	11.71	Put	Bond Future	12.8600		0.0129	13.7500	0.0138	6.921	0	0	0
2021/09/03	2032	04/11/2021	11.69	Call	Bond Future	12,083.2900		12.0833	11,845.1700	11.8452	(1.971)	0	0	0
2021/09/03	2032	04/11/2021	9.83	Call	Bond Future	2,826.2200		2.8262	2,655.6200	2.6556	(6.036)	0	0	700
2021/09/03	2032	04/11/2021			Bond Future	9.5294		92.5676	9.5685	92.3286	0.409	0.0000	0.0000	126,484
2021/09/03	2032	04/11/2021	11.70	Put	Bond Future	13.2900		0.0133	14.2100	0.0142	6.922	0	0	0
2021/09/03	2032	04/11/2021	11.71	Call	Bond Future	12,183.7600		12.1838	11,945.5700	11.9456	(1.955)	0	0	0
2021/09/03	2032	04/11/2021	11.69	Put	Bond Future	13.7300		0.0137	14.6900	0.0147	6.992	0	0	0
2021/09/03	2032	04/11/2021	9.33	Put	Bond Future	2,397.2400		2.3972	2,531.5700	2.5316	5.604	0	0	0
2021/09/03	2032	04/11/2021	9.33	Call	Bond Future	1,161.8100		1.1618	1,057.0600	1.0571	(9.016)	0	0	700
2021/09/03	2032	04/11/2021	9.83	Put	Bond Future	1,005.5600		1.0056	1,074.0400	1.0740	6.810	0	0	0
2021/09/03	2032	04/11/2021	12.81	Call	Bond Future	17,482.2400		17.4822	17,243.1800	17.2432	(1.367)	0	0	0
2021/09/03	2032	04/11/2021	12.81	Put	Bond Future	0.1900		0.0002	0.2100	0.0002	10.526	0	0	700
2021/09/03	2032	03/02/2022	10.43	Call	Bond Future	5,262.2400		5.2622	5,077.2500	5.0773	(3.515)	0	0	0
2021/09/03	2032	03/02/2022	10.43	Put	Bond Future	1,147.4400		1.1474	1,204.5300	1.2045	4.975	0	0	0
2021/09/03	2032	03/02/2022	10.42	Call	Bond Future	5,219.3500		5.2193	5,034.9400	5.0349	(3.533)	0	0	0
2021/09/03	2032	03/02/2022	10.42	Put	Bond Future	1,160.5700		1.1606	1,218.2400	1.2182	4.969	0	0	0
2021/09/03	2032	03/02/2022	10.45	Put	Bond Future	1,121.4300		1.1214	1,177.3500	1.1773	4.986	0	0	198
2021/09/03	2032	03/02/2022	9.81	Call	Bond Future	2,885.1200		2.8851	2,745.9700	2.7460	(4.823)	0	0	0

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2021/09/03	2032	03/02/2022	9.81	Put	Bond Future	2,337.4200		2.3374	2,440.3500	2.4403	4.404	0	0	198
2021/09/03	2032	03/02/2022	8.91	Put	Bond Future	5,694.8800		5.6949	5,880.7800	5.8808	3.264	0	0	0
2021/09/03	2032	03/02/2022	10.66	Call	Bond Future	6,269.9100		6.2699	6,072.6800	6.0727	(3.146)	0	0	0
2021/09/03	2032	03/02/2022	10.66	Put	Bond Future	880.0400		0.8800	924.8900	0.9249	5.096	0	0	97
2021/09/03	2032	03/02/2022	10.35	Put	Bond Future	1,257.5700		1.2576	1,319.5100	1.3195	4.925	0	0	400
2021/09/03	2032	03/02/2022	9.58	Put	Bond Future	3,006.3400		3.0063	3,129.9900	3.1300	4.113	0	0	0
2021/09/03	2032	03/02/2022	9.58	Call	Bond Future	2,180.8200		2.1808	2,062.3900	2.0624	(5.431)	0	0	400
2021/09/03	2032	03/02/2022	11.13	Call	Bond Future	8,427.2000		8.4272	8,211.8800	8.2119	(2.555)	0	0	0
2021/09/03	2032	03/02/2022	11.13	Put	Bond Future	509.4500		0.5095	536.2100	0.5362	5.253	0	0	210
2021/09/03	2032	03/02/2022	10.53	Call	Bond Future	5,695.0600		5.6951	5,504.4400	5.5044	(3.347)	0	0	0
2021/09/03	2032	03/02/2022	10.53	Put	Bond Future	1,022.7500		1.0228	1,074.2100	1.0742	5.032	0	0	210
2021/09/03	2032	03/02/2022	10.65	Call	Bond Future	6,225.3200		6.2253	6,028.5700	6.0286	(3.160)	0	0	0
2021/09/03	2032	03/02/2022	10.65	Put	Bond Future	890.3600		0.8904	935.6900	0.9357	5.091	0	0	1,050
2021/09/03	2032	03/02/2022	9.67	Call	Bond Future	2,444.4000		2.4444	2,317.7100	2.3177	(5.183)	0	0	0
2021/09/03	2032	03/02/2022			Bond Future	9.7177		93.6162	9.7584	93.3741	0.419	0.0000	0.0000	0
2021/09/03	2032	03/02/2022	10.44	Call	Bond Future	5,305.0400		5.3050	5,119.4600	5.1195	(3.498)	0	0	0
2021/09/03	2032	03/02/2022	10.44	Put	Bond Future	1,134.2700		1.1343	1,190.7700	1.1908	4.981	0	0	0
2021/09/03	2032	03/02/2022	10.45	Call	Bond Future	5,348.1200		5.3481	5,161.9600	5.1620	(3.481)	0	0	0
2021/09/03	2032	03/02/2022	8.91	Call	Bond Future	707.1500		0.7072	650.9700	0.6510	(7.945)	0	0	198
2021/09/03	2032	03/02/2022	10.14	Call	Bond Future	4,071.0600		4.0711	3,905.2100	3.9052	(4.074)	0	0	0
2021/09/03	2032	03/02/2022	10.14	Put	Bond Future	1,600.7400		1.6007	1,676.9700	1.6770	4.762	0	0	97
2021/09/03	2032	03/02/2022	9.14	Put	Bond Future	4,640.7800		4.6408	4,805.9600	4.8060	3.559	0	0	0
2021/09/03	2032	03/02/2022	9.14	Call	Bond Future	1,109.6500		1.1097	1,032.7500	1.0328	(6.930)	0	0	97
2021/09/03	2032	03/02/2022	10.95	Call	Bond Future	7,590.0100		7.5900	7,380.6400	7.3806	(2.758)	0	0	0
2021/09/03	2032	03/02/2022	10.95	Put	Bond Future	628.2700		0.6283	660.9800	0.6610	5.206	0	0	400
2021/09/03	2032	03/02/2022	10.35	Call	Bond Future	4,922.8600		4.9229	4,742.7200	4.7427	(3.659)	0	0	0
2021/09/03	2032	03/02/2022	9.62	Put	Bond Future	2,880.6600		2.8807	3,000.6200	3.0006	4.164	0	0	0
2021/09/03	2032	03/02/2022	9.62	Call	Bond Future	2,295.9500		2.2959	2,173.8300	2.1738	(5.319)	0	0	210
2021/09/03	2032	03/02/2022	9.67	Put	Bond Future	2,729.2800		2.7293	2,844.6700	2.8447	4.228	0	0	1,050
2021/09/03	2032	03/02/2022	9.57	Put	Bond Future	3,038.3400		3.0383	3,162.9200	3.1629	4.100	0	0	0
2021/09/03	2032	03/02/2022	9.57	Call	Bond Future	2,152.4800		2.1525	2,034.9800	2.0350	(5.459)	0	0	1,050
2021/09/03	2032	05/05/2022	11.03	Call	Bond Future	7,318.8000		7.3188	7,122.7800	7.1228	(2.678)	0	0	0
2021/09/03	2032	05/05/2022	11.03	Put	Bond Future	1,143.6000		1.1436	1,192.6700	1.1927	4.291	0	0	0
2021/09/03	2032	05/05/2022	11.02	Put	Bond Future	1,153.8100		1.1538	1,203.2700	1.2033	4.287	0	0	0
2021/09/03	2032	05/05/2022	11.18	Call	Bond Future	7,960.3300		7.9603	7,758.6400	7.7586	(2.534)	0	0	0
2021/09/03	2032	05/05/2022	11.18	Put	Bond Future	1,001.8800		1.0019	1,045.2800	1.0453	4.332	0	0	780
2021/09/03	2032	05/05/2022			Bond Future	9.9100		90.5693	9.9524	90.3242	0.429	0.0000	0.0000	0
2021/09/03	2032	05/05/2022	11.04	Call	Bond Future	7,361.2100		7.3612	7,164.7900	7.1648	(2.668)	0	0	0
2021/09/03	2032	05/05/2022	11.04	Put	Bond Future	1,133.4900		1.1335	1,182.1600	1.1822	4.294	0	0	0
2021/09/03	2032	05/05/2022	11.02	Call	Bond Future	7,276.4400		7.2764	7,080.8100	7.0808	(2.689)	0	0	0
2021/09/03	2032	05/05/2022	9.58	Put	Bond Future	4,155.8700		4.1559	4,294.0000	4.2940	3.324	0	0	0
2021/09/03	2032	05/05/2022	9.58	Call	Bond Future	2,220.9100		2.2209	2,113.9500	2.1140	(4.816)	0	0	780
2021/09/03	2032	05/05/2022	10.18	Put	Bond Future	2,461.6100		2.4616	2,556.1500	2.5562	3.841	0	0	0
2021/09/03	2032	05/05/2022	10.18	Call	Bond Future	4,004.8400		4.0048	3,854.2900	3.8543	(3.759)	0	0	780
2021/09/03	2032	04/08/2022	10.21	Put	Bond Future	3,307.3100		3.3073	3,416.4900	3.4165	3.301	0	0	0
2021/09/03	2032	04/08/2022	10.22	Call	Bond Future	3,898.3900		3.8984	3,758.6200	3.7586	(3.585)	0	0	0
2021/09/03	2032	04/08/2022	10.20	Put	Bond Future	3,332.8100		3.3328	3,442.6000	3.4426	3.294	0	0	0
2021/09/03	2032	04/08/2022			Bond Future	10.1096		91.6203	10.1539	91.3720	0.439	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
2021/09/03	2032	04/08/2022	10.21	Call	Bond Future	3,868.1400	3.8681	3,728.9900	3.7290	(3.597)	0	0	0
2021/09/03	2032	04/08/2022	10.22	Put	Bond Future	3,281.9700	3.2820	3,390.5300	3.3905	3.308	0	0	0
2021/09/03	2032	04/08/2022	10.20	Call	Bond Future	3,838.0100	3.8380	3,699.4700	3.6995	(3.610)	0	0	0
2021/09/03	2033	04/11/2021			Bond Future	108.2628	108.2628	108.2704	108.2704	0.007	0.0000	0.0000	8,979
2021/09/03	2033	03/02/2022			Bond Future	109.5153	109.5153	109.5228	109.5228	0.007	0.0000	0.0000	0
2021/09/03	2033	05/05/2022			Bond Future	109.5493	109.5493	109.5566	109.5566	0.007	0.0000	0.0000	0
2021/09/03	2033	04/08/2022			Bond Future	110.9050	110.9050	110.9123	110.9123	0.007	0.0000	0.0000	0
2021/09/03	2037	04/11/2021	12.82	Put	Bond Future	8.6000	0.0086	8.8300	0.0088	2.674	0	0	0
2021/09/03	2037	04/11/2021	12.83	Call	Bond Future	14,476.5900	14.4766	14,282.5500	14.2826	(1.340)	0	0	0
2021/09/03	2037	04/11/2021	12.30	Call	Bond Future	11,716.6300	11.7166	11,523.7700	11.5238	(1.646)	0	0	0
2021/09/03	2037	04/11/2021	12.30	Put	Bond Future	41.5000	0.0415	42.9100	0.0429	3.398	0	0	600
2021/09/03	2037	04/11/2021	11.49	Put	Bond Future	241.8100	0.2418	252.3000	0.2523	4.338	0	0	0
2021/09/03	2037	04/11/2021	11.49	Call	Bond Future	7,312.7800	7.3128	7,129.0000	7.1290	(2.513)	0	0	600
2021/09/03	2037	04/11/2021			Bond Future	10.3761	88.1009	10.4048	87.9066	0.277	0.0000	0.0000	121,572
2021/09/03	2037	04/11/2021	12.82	Call	Bond Future	14,425.6800	14.4257	14,231.6400	14.2316	(1.345)	0	0	0
2021/09/03	2037	04/11/2021	12.83	Put	Bond Future	8.3200	0.0083	8.5500	0.0086	2.764	0	0	0
2021/09/03	2037	04/11/2021	12.81	Call	Bond Future	14,374.7200	14.3747	14,180.6900	14.1807	(1.350)	0	0	0
2021/09/03	2037	04/11/2021	12.81	Put	Bond Future	8.8800	0.0089	9.1200	0.0091	2.703	0	0	0
2021/09/03	2037	03/02/2022	11.46	Call	Bond Future	6,708.2800	6.7083	6,547.9600	6.5480	(2.390)	0	0	0
2021/09/03	2037	03/02/2022	11.47	Put	Bond Future	1,072.6500	1.0727	1,108.6700	1.1087	3.358	0	0	0
2021/09/03	2037	03/02/2022	11.45	Call	Bond Future	6,660.7100	6.6607	6,500.7700	6.5008	(2.401)	0	0	0
2021/09/03	2037	03/02/2022			Bond Future	10.5612	84.8444	10.5911	84.6477	0.283	0.0000	0.0000	0
2021/09/03	2037	03/02/2022	11.46	Put	Bond Future	1,084.4000	1.0844	1,120.8100	1.1208	3.358	0	0	0
2021/09/03	2037	03/02/2022	11.47	Call	Bond Future	6,755.9200	6.7559	6,595.2100	6.5952	(2.379)	0	0	0
2021/09/03	2037	03/02/2022	11.45	Put	Bond Future	1,096.2900	1.0963	1,133.0800	1.1331	3.356	0	0	0
2021/09/03	2037	05/05/2022	11.83	Call	Bond Future	7,915.5300	7.9155	7,756.3800	7.7564	(2.011)	0	0	0
2021/09/03	2037	05/05/2022	11.84	Put	Bond Future	1,388.8900	1.3889	1,428.6700	1.4287	2.864	0	0	0
2021/09/03	2037	05/05/2022	11.82	Call	Bond Future	7,870.4500	7.8704	7,711.6200	7.7116	(2.018)	0	0	0
2021/09/03	2037	05/05/2022			Bond Future	10.7505	85.8414	10.7817	85.6422	0.290	0.0000	0.0000	0
2021/09/03	2037	05/05/2022	11.83	Put	Bond Future	1,400.3100	1.4003	1,440.4000	1.4404	2.863	0	0	0
2021/09/03	2037	05/05/2022	11.84	Call	Bond Future	7,960.8700	7.9609	7,801.4100	7.8014	(2.003)	0	0	0
2021/09/03	2037	05/05/2022	11.82	Put	Bond Future	1,412.0500	1.4121	1,452.4600	1.4525	2.862	0	0	0
2021/09/03	2037	04/08/2022	10.90	Call	Bond Future	3,876.7700	3.8768	3,768.3200	3.7683	(2.797)	0	0	0
2021/09/03	2037	04/08/2022	10.91	Put	Bond Future	4,163.1700	4.1632	4,255.9700	4.2560	2.229	0	0	0
2021/09/03	2037	04/08/2022	10.89	Call	Bond Future	3,845.2800	3.8453	3,737.3300	3.7373	(2.807)	0	0	0
2021/09/03	2037	04/08/2022	10.89	Put	Bond Future	4,225.3900	4.2254	4,319.2000	4.3192	2.220	0	0	0
2021/09/03	2037	04/08/2022			Bond Future	10.9508	82.5806	10.9832	82.3789	0.296	0.0000	0.0000	0
2021/09/03	2037	04/08/2022	10.90	Put	Bond Future	4,194.1800	4.1942	4,287.4900	4.2875	2.225	0	0	50
2021/09/03	2037	04/08/2022	10.91	Call	Bond Future	3,908.3800	3.9084	3,799.4200	3.7994	(2.788)	0	0	0
2021/09/03	2037	04/08/2022	11.42	Call	Bond Future	5,681.0200	5.6810	5,548.1100	5.5481	(2.340)	0	0	0
2021/09/03	2037	04/08/2022	11.42	Put	Bond Future	2,832.6500	2.8326	2,901.5000	2.9015	2.431	0	0	50
2021/09/03	2037	04/08/2022	10.10	Put	Bond Future	7,325.0900	7.3251	7,460.8400	7.4608	1.853	0	0	0
2021/09/03	2037	04/08/2022	10.10	Call	Bond Future	1,762.8200	1.7628	1,696.8100	1.6968	(3.745)	0	0	50
2021/09/03	2038	04/11/2021			Bond Future	120.8003	120.8003	120.4949	120.4949	(0.253)	0.0000	0.0000	5,949
2021/09/03	2038	03/02/2022			Bond Future	120.4189	120.4189	120.1097	120.1097	(0.257)	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
2021/09/03	2038	05/05/2022			Bond Future	121.8614	121.8614	121.5484	121.5484	(0.257)	0.0000	0.0000	0
2021/09/03	2038	04/08/2022			Bond Future	121.5524	121.5524	121.2353	121.2353	(0.261)	0.0000	0.0000	0
2021/09/03	2040	04/11/2021	12.90	Call	Bond Future	15,172.2000	15.1722	14,925.5400	14.9255	(1.626)	0	0	0
2021/09/03	2040	04/11/2021	12.90	Put	Bond Future	11.1900	0.0112	11.7100	0.0117	4.647	0	0	0
2021/09/03	2040	04/11/2021	12.89	Call	Bond Future	15,118.6400	15.1186	14,872.0000	14.8720	(1.631)	0	0	0
2021/09/03	2040	04/11/2021	12.89	Put	Bond Future	11.5400	0.0115	12.0800	0.0121	4.679	0	0	0
2021/09/03	2040	04/11/2021			Bond Future	10.4873	90.4610	10.5212	90.2138	0.324	0.0000	0.0000	81,998
2021/09/03	2040	04/11/2021	12.91	Call	Bond Future	15,225.6900	15.2257	14,979.0200	14.9790	(1.620)	0	0	0
2021/09/03	2040	04/11/2021	12.91	Put	Bond Future	10.8400	0.0108	11.3500	0.0114	4.705	0	0	0
2021/09/03	2040	03/02/2022	11.58	Put	Bond Future	1,175.5300	1.1755	1,223.1300	1.2231	4.049	0	0	0
2021/09/03	2040	03/02/2022	11.59	Call	Bond Future	7,349.2800	7.3493	7,146.1700	7.1462	(2.764)	0	0	0
2021/09/03	2040	03/02/2022	11.57	Put	Bond Future	1,188.1800	1.1882	1,236.2600	1.2363	4.047	0	0	0
2021/09/03	2040	03/02/2022			Bond Future	10.6667	86.9810	10.7020	86.7308	0.331	0.0000	0.0000	0
2021/09/03	2040	03/02/2022	11.58	Call	Bond Future	7,298.4200	7.2984	7,095.7800	7.0958	(2.776)	0	0	0
2021/09/03	2040	03/02/2022	11.59	Put	Bond Future	1,163.1800	1.1632	1,210.3100	1.2103	4.052	0	0	0
2021/09/03	2040	03/02/2022	11.57	Call	Bond Future	7,247.7800	7.2478	7,045.6200	7.0456	(2.789)	0	0	0
2021/09/03	2040	05/05/2022	11.91	Put	Bond Future	1,555.3900	1.5554	1,608.6900	1.6087	3.427	0	0	0
2021/09/03	2040	05/05/2022	11.92	Call	Bond Future	8,467.7600	8.4678	8,267.2400	8.2672	(2.368)	0	0	0
2021/09/03	2040	05/05/2022	11.92	Put	Bond Future	1,542.9200	1.5429	1,595.8200	1.5958	3.429	0	0	0
2021/09/03	2040	05/05/2022	10.57	Put	Bond Future	4,843.3800	4.8434	4,979.5200	4.9795	2.811	0	0	0
2021/09/03	2040	05/05/2022	10.57	Call	Bond Future	2,874.7300	2.8747	2,757.4500	2.7575	(4.080)	0	0	1,200
2021/09/03	2040	05/05/2022	13.04	Call	Bond Future	13,845.8700	13.8459	13,613.8300	13.6138	(1.676)	0	0	0
2021/09/03	2040	05/05/2022	13.04	Put	Bond Future	587.7500	0.5877	609.1300	0.6091	3.638	0	0	1,200
2021/09/03	2040	05/05/2022			Bond Future	10.8497	88.0032	10.8865	87.7497	0.339	0.0000	0.0000	0
2021/09/03	2040	05/05/2022	11.91	Call	Bond Future	8,419.7000	8.4197	8,219.5800	8.2196	(2.377)	0	0	0
2021/09/03	2040	05/05/2022	11.90	Call	Bond Future	8,371.9000	8.3719	8,172.1900	8.1722	(2.385)	0	0	0
2021/09/03	2040	05/05/2022	11.90	Put	Bond Future	1,568.2000	1.5682	1,621.9100	1.6219	3.425	0	0	0
2021/09/03	2040	05/05/2022	9.82	Put	Bond Future	8,635.1600	8.6352	8,829.8000	8.8298	2.254	0	0	0
2021/09/03	2040	05/05/2022	9.82	Call	Bond Future	1,027.5900	1.0276	968.8100	0.9688	(5.720)	0	0	1,200
2021/09/03	2040	04/08/2022	11.05	Call	Bond Future	4,358.1700	4.3582	4,217.6200	4.2176	(3.225)	0	0	0
2021/09/03	2040	04/08/2022	11.05	Put	Bond Future	4,311.1400	4.3111	4,427.2000	4.4272	2.692	0	0	0
2021/09/03	2040	04/08/2022			Bond Future	11.0430	84.5168	11.0813	84.2602	0.347	0.0000	0.0000	0
2021/09/03	2040	04/08/2022	11.04	Call	Bond Future	4,323.6900	4.3237	4,183.7700	4.1838	(3.236)	0	0	0
2021/09/03	2040	04/08/2022	11.04	Put	Bond Future	4,343.8500	4.3438	4,460.5400	4.4605	2.686	0	0	0
2021/09/03	2040	04/08/2022	11.03	Call	Bond Future	4,289.0000	4.2890	4,149.7200	4.1497	(3.247)	0	0	0
2021/09/03	2040	04/08/2022	11.03	Put	Bond Future	4,376.4400	4.3764	4,493.7700	4.4938	2.681	0	0	0
2021/09/03	2044	04/11/2021	12.91	Call	Bond Future	14,869.2500	14.8692	14,655.6300	14.6556	(1.437)	0	0	0
2021/09/03	2044	04/11/2021	12.91	Put	Bond Future	15.1900	0.0152	15.6400	0.0156	2.962	0	0	0
2021/09/03	2044	04/11/2021			Bond Future	10.5570	86.9966	10.5859	86.7825	0.274	0.0000	0.0000	60,612
2021/09/03	2044	04/11/2021	12.90	Call	Bond Future	14,816.2200	14.8162	14,602.6200	14.6026	(1.442)	0	0	0
2021/09/03	2044	04/11/2021	12.90	Put	Bond Future	15.6400	0.0156	16.1100	0.0161	3.005	0	0	0
2021/09/03	2044	04/11/2021	12.89	Call	Bond Future	14,763.1400	14.7631	14,549.5500	14.5495	(1.447)	0	0	0
2021/09/03	2044	04/11/2021	12.89	Put	Bond Future	16.1100	0.0161	16.5900	0.0166	2.980	0	0	0
2021/09/03	2044	03/02/2022	11.60	Call	Bond Future	7,091.4100	7.0914	6,915.2700	6.9153	(2.484)	0	0	0
2021/09/03	2044	03/02/2022	11.60	Put	Bond Future	1,169.2600	1.1693	1,209.9000	1.2099	3.476	0	0	0
2021/09/03	2044	03/02/2022	11.59	Call	Bond Future	7,040.4600	7.0405	6,864.7600	6.8648	(2.496)	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
2021/09/03	2044	03/02/2022	11.59	Put	Bond Future	1,182.2100	1.1822	1,223.2900	1.2233	3.475	0	0	0
2021/09/03	2044	03/02/2022			Bond Future	10.7284	83.6025	10.7585	83.3857	0.280	0.0000	0.0000	0
2021/09/03	2044	03/02/2022	11.61	Call	Bond Future	7,142.5700	7.1426	6,966.0000	6.9660	(2.472)	0	0	0
2021/09/03	2044	03/02/2022	11.61	Put	Bond Future	1,156.6100	1.1566	1,196.8200	1.1968	3.477	0	0	0
2021/09/03	2044	05/05/2022	11.92	Call	Bond Future	8,308.7200	8.3087	8,135.7300	8.1357	(2.082)	0	0	0
2021/09/03	2044	05/05/2022	11.92	Put	Bond Future	1,640.6500	1.6406	1,687.1700	1.6872	2.835	0	0	0
2021/09/03	2044	05/05/2022	11.91	Call	Bond Future	8,260.8300	8.2608	8,088.1900	8.0882	(2.090)	0	0	0
2021/09/03	2044	05/05/2022	11.91	Put	Bond Future	1,653.8400	1.6538	1,700.7100	1.7007	2.834	0	0	0
2021/09/03	2044	05/05/2022			Bond Future	10.9029	84.5849	10.9342	84.3654	0.287	0.0000	0.0000	0
2021/09/03	2044	05/05/2022	11.93	Call	Bond Future	8,356.6500	8.3566	8,183.3100	8.1833	(2.074)	0	0	0
2021/09/03	2044	05/05/2022	11.93	Put	Bond Future	1,627.5900	1.6276	1,673.7600	1.6738	2.837	0	0	0
2021/09/03	2044	04/08/2022	11.09	Call	Bond Future	4,389.3100	4.3893	4,266.3900	4.2664	(2.800)	0	0	0
2021/09/03	2044	04/08/2022	11.09	Put	Bond Future	4,367.7600	4.3678	4,467.1200	4.4671	2.275	0	0	0
2021/09/03	2044	04/08/2022	11.08	Call	Bond Future	4,354.1800	4.3542	4,231.8300	4.2318	(2.810)	0	0	0
2021/09/03	2044	04/08/2022	11.08	Put	Bond Future	4,401.0500	4.4011	4,500.9800	4.5010	2.271	0	0	0
2021/09/03	2044	04/08/2022			Bond Future	11.0868	81.1840	11.1194	80.9618	0.294	0.0000	0.0000	0
2021/09/03	2044	04/08/2022	11.10	Call	Bond Future	4,424.5500	4.4245	4,301.0800	4.3011	(2.791)	0	0	0
2021/09/03	2044	04/08/2022	11.10	Put	Bond Future	4,334.6800	4.3347	4,433.4900	4.4335	2.280	0	0	0
2021/09/03	2046	04/11/2021			Bond Future	108.0576	108.0576	108.0661	108.0661	0.008	0.0000	0.0000	17,210
2021/09/03	2046	03/02/2022			Bond Future	109.3080	109.3080	109.3163	109.3163	0.008	0.0000	0.0000	0
2021/09/03	2046	05/05/2022			Bond Future	108.7355	108.7355	108.7437	108.7437	0.008	0.0000	0.0000	0
2021/09/03	2046	04/08/2022			Bond Future	110.0815	110.0815	110.0896	110.0896	0.007	0.0000	0.0000	0
2021/09/03	2050	04/11/2021			Bond Future	111.3890	111.3890	111.1905	111.1905	(0.178)	0.0000	0.0000	8,607
2021/09/03	2050	03/02/2022			Bond Future	110.7002	110.7002	110.4991	110.4991	(0.182)	0.0000	0.0000	0
2021/09/03	2050	05/05/2022			Bond Future	112.0264	112.0264	111.8228	111.8228	(0.182)	0.0000	0.0000	0
2021/09/03	2050	04/08/2022			Bond Future	111.3953	111.3953	111.1892	111.1892	(0.185)	0.0000	0.0000	0
2021/09/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	AL37	04/11/2021			Index Future	810.7440	810.7440	809.3470	809.3470	(0.172)	0.0000	0.0000	0
2021/09/03	AL37	03/02/2022			Index Future	819.9250	819.9250	818.5100	818.5100	(0.173)	0.0000	0.0000	0
2021/09/03	AL37	05/05/2022			Index Future	829.5480	829.5480	828.1140	828.1140	(0.173)	0.0000	0.0000	0
2021/09/03	AL37	04/08/2022			Index Future	839.5120	839.5120	838.0600	838.0600	(0.173)	0.0000	0.0000	0
2021/09/03	AL7T	04/11/2021			Index Future	934.8880	934.8880	932.6780	932.6780	(0.236)	0.0000	0.0000	0
2021/09/03	AL7T	03/02/2022			Index Future	945.4740	945.4740	943.2370	943.2370	(0.237)	0.0000	0.0000	0
2021/09/03	AL7T	05/05/2022			Index Future	956.5710	956.5710	954.3050	954.3050	(0.237)	0.0000	0.0000	0
2021/09/03	AL7T	04/08/2022			Index Future	968.0610	968.0610	965.7670	965.7670	(0.237)	0.0000	0.0000	0
2021/09/03	ALBI	04/11/2021			Index Future	822.4190	822.4190	820.5890	820.5890	(0.223)	0.0000	0.0000	119
2021/09/03	ALBI	03/02/2022			Index Future	831.7320	831.7320	829.8790	829.8790	(0.223)	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
2021/09/03	ALBI	05/05/2022			Index Future	841.4930	841.4930	839.6170	839.6170	(0.223)	0.0000	0.0000	0
2021/09/03	ALBI	04/08/2022			Index Future	851.6010	851.6010	849.7010	849.7010	(0.223)	0.0000	0.0000	0
2021/09/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/09/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	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
2021/09/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/03	ES33	04/11/2021			Bond Future	11.1017	77.6947	11.1352	77.5137	0.302	0.0000	0.0000	350
2021/09/03	ES33	03/02/2022			Bond Future	11.3354	78.5936	11.3704	78.4102	0.309	0.0000	0.0000	0
2021/09/03	ES33	05/05/2022			Bond Future	11.5700	75.7578	11.6065	75.5721	0.316	0.0000	0.0000	0
2021/09/03	ES33	04/08/2022			Bond Future	11.8146	76.6482	11.8527	76.4601	0.323	0.0000	0.0000	0
2021/09/03	ES42	04/11/2021			Bond Future	11.5982	76.2890	11.6370	76.0490	0.334	0.0000	0.0000	4,779
2021/09/03	ES42	03/02/2022			Bond Future	11.8106	77.1722	11.8511	76.9293	0.342	0.0000	0.0000	0
2021/09/03	ES42	05/05/2022			Bond Future	12.0313	73.8386	12.0735	73.5926	0.351	0.0000	0.0000	0
2021/09/03	ES42	04/08/2022			Bond Future	12.2549	74.7051	12.2990	74.4559	0.360	0.0000	0.0000	0
2021/09/03	GOVI	04/11/2021	728.41	Call	GOVI	836,780.0000	83.6780	819,410.0000	81.9410	(2.076)	0	0	0
2021/09/03	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/03	GOVI	04/11/2021	728.40	Call	GOVI	836,880.0000	83.6880	819,510.0000	81.9510	(2.076)	0	0	0
2021/09/03	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/03	GOVI	04/11/2021			GOVI	812.0880	812.0880	810.3510	810.3510	(0.214)	0.0000	0.0000	986
2021/09/03	GOVI	04/11/2021	728.42	Call	GOVI	836,680.0000	83.6680	819,310.0000	81.9310	(2.076)	0	0	0
2021/09/03	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/03	GOVI	03/02/2022	792.76	Call	GOVI	285,240.0000	28.5240	267,650.0000	26.7650	(6.167)	0	0	0
2021/09/03	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/03	GOVI	03/02/2022			GOVI	821.2840	821.2840	819.5250	819.5250	(0.214)	0.0000	0.0000	0
2021/09/03	GOVI	03/02/2022	792.75	Call	GOVI	285,340.0000	28.5340	267,750.0000	26.7750	(6.165)	0	0	0
2021/09/03	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/03	GOVI	03/02/2022	792.74	Call	GOVI	285,440.0000	28.5440	267,850.0000	26.7850	(6.162)	0	0	0
2021/09/03	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/03	GOVI	05/05/2022	788.25	Call	GOVI	426,730.0000	42.6730	408,920.0000	40.8920	(4.174)	0	0	0
2021/09/03	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/03	GOVI	05/05/2022			GOVI	830.9230	830.9230	829.1420	829.1420	(0.214)	0.0000	0.0000	0
2021/09/03	GOVI	05/05/2022	788.24	Call	GOVI	426,830.0000	42.6830	409,020.0000	40.9020	(4.173)	0	0	0
2021/09/03	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/03	GOVI	05/05/2022	788.23	Call	GOVI	426,930.0000	42.6930	409,120.0000	40.9120	(4.172)	0	0	0
2021/09/03	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/03	GOVI	04/08/2022	819.28	Call	GOVI	216,240.0000	21.6240	198,200.0000	19.8200	(8.343)	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
2021/09/03	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/03	GOVI	04/08/2022			GOVI	840.9040	840.9040	839.1000	839.1000	(0.215)	0.0000	0.0000	0
2021/09/03	GOVI	04/08/2022	819.27	Call	GOVI	216,340.0000	21.6340	198,300.0000	19.8300	(8.339)	0	0	0
2021/09/03	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/03	GOVI	04/08/2022	819.26	Call	GOVI	216,440.0000	21.6440	198,400.0000	19.8400	(8.335)	0	0	0
2021/09/03	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/09/03	IGOV	04/11/2021			Index Future	296.2680	296.2680	296.1830	296.1830	(0.029)	0.0000	0.0000	475
2021/09/03	IGOV	03/02/2022			Index Future	299.6950	299.6950	299.6090	299.6090	(0.029)	0.0000	0.0000	0
2021/09/03	IGOV	05/05/2022			Index Future	303.2850	303.2850	303.1960	303.1960	(0.029)	0.0000	0.0000	0
2021/09/03	IGOV	04/08/2022			Index Future	306.9990	306.9990	306.9090	306.9090	(0.029)	0.0000	0.0000	0
2021/09/03	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/09/03	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/09/03	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/09/03	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/09/03	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/09/03	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/09/03	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/09/03	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/09/03	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/09/03	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/09/03	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/09/03	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/09/03	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/09/03	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/09/03	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/09/03	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/09/03	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/09/03	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/09/03	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/09/03	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/09/03	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/09/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/09/03	JBAF	15/09/2021			Jibar Tradeable Future	3.6850	96.3150	3.6750	96.3250	(0.271)	0.0000	0.0000	30,000
2021/09/03	JBAF	20/10/2021			Jibar Tradeable Future	3.7250	96.2750	3.7050	96.2950	(0.537)	0.0000	0.0000	0
2021/09/03	JBAF	17/11/2021			Jibar Tradeable Future	3.7600	96.2400	3.7300	96.2700	(0.798)	0.0000	0.0000	0
2021/09/03	JBAF	15/12/2021			Jibar Tradeable Future	3.8450	96.1550	3.8150	96.1850	(0.780)	0.0000	0.0000	0
2021/09/03	JBAF	19/01/2022			Jibar Tradeable Future	3.8700	96.1300	3.8600	96.1400	(0.258)	0.0000	0.0000	0
2021/09/03	JBAF	16/02/2022			Jibar Tradeable Future	4.0200	95.9800	4.0200	95.9800	0.000	0.0000	0.0000	0
2021/09/03	JBAF	16/03/2022			Jibar Tradeable Future	4.0600	95.9400	4.0700	95.9300	0.246	0.0000	0.0000	0
2021/09/03	JBAF	15/06/2022			Jibar Tradeable Future	4.4750	95.5250	4.4950	95.5050	0.447	0.0000	0.0000	472
2021/09/03	JBAF	21/09/2022			Jibar Tradeable Future	4.7300	95.2700	4.7900	95.2100	1.268	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
2021/09/03	JBAF	21/12/2022			Jibar Tradeable Future	5.0200	94.9800	5.1200	94.8800	1.992	0.0000	0.0000	68
2021/09/03	JBAF	15/03/2023			Jibar Tradeable Future	5.2350	94.7650	5.3350	94.6650	1.910	0.0000	0.0000	0
2021/09/03	JBAF	21/06/2023			Jibar Tradeable Future	5.5150	94.4850	5.6250	94.3750	1.995	0.0000	0.0000	0
2021/09/03	R023	04/11/2021	4.91	Call	Bond Future	148.9300	0.1489	148.3500	0.1484	(0.389)	0	0	0
2021/09/03	R023	04/11/2021	4.91	Put	Bond Future	191.8600	0.1919	189.6300	0.1896	(1.162)	0	0	0
2021/09/03	R023	04/11/2021	4.90	Call	Bond Future	142.4300	0.1424	141.8300	0.1418	(0.421)	0	0	0
2021/09/03	R023	04/11/2021	4.90	Put	Bond Future	198.2000	0.1982	195.9500	0.1959	(1.135)	0	0	0
2021/09/03	R023	04/11/2021			Bond Future	4.9434	104.9968	4.9422	104.9984	(0.026)	0.0000	0.0000	14,769
2021/09/03	R023	04/11/2021	4.92	Call	Bond Future	155.6000	0.1556	155.0300	0.1550	(0.366)	0	0	0
2021/09/03	R023	04/11/2021	4.92	Put	Bond Future	185.6900	0.1857	183.4700	0.1835	(1.196)	0	0	0
2021/09/03	R023	03/02/2022	5.08	Call	Bond Future	265.4200	0.2654	265.3100	0.2653	(0.041)	0	0	0
2021/09/03	R023	03/02/2022	5.08	Put	Bond Future	231.6300	0.2316	230.1800	0.2302	(0.626)	0	0	0
2021/09/03	R023	03/02/2022			Bond Future	5.0474	106.1858	5.0461	106.1871	(0.026)	0.0000	0.0000	0
2021/09/03	R023	03/02/2022	5.07	Call	Bond Future	259.5100	0.2595	259.3900	0.2594	(0.046)	0	0	0
2021/09/03	R023	03/02/2022	5.07	Put	Bond Future	236.0900	0.2361	234.6300	0.2346	(0.618)	0	0	0
2021/09/03	R023	03/02/2022	5.06	Call	Bond Future	253.3900	0.2534	253.2700	0.2533	(0.047)	0	0	0
2021/09/03	R023	03/02/2022	5.06	Put	Bond Future	240.3300	0.2403	238.8700	0.2389	(0.607)	0	0	0
2021/09/03	R023	05/05/2022	6.31	Call	Bond Future	981.6200	0.9816	982.2600	0.9823	0.065	0	0	0
2021/09/03	R023	05/05/2022	6.31	Put	Bond Future	56.1900	0.0562	55.6700	0.0557	(0.925)	0	0	0
2021/09/03	R023	05/05/2022			Bond Future	5.1387	103.5224	5.1373	103.5236	(0.028)	0.0000	0.0000	0
2021/09/03	R023	05/05/2022	6.30	Call	Bond Future	974.4800	0.9745	975.1100	0.9751	0.065	0	0	0
2021/09/03	R023	05/05/2022	6.30	Put	Bond Future	56.8900	0.0569	56.3600	0.0564	(0.932)	0	0	0
2021/09/03	R023	05/05/2022	6.29	Call	Bond Future	967.5200	0.9675	968.1500	0.9681	0.065	0	0	0
2021/09/03	R023	05/05/2022	6.29	Put	Bond Future	57.7800	0.0578	57.2500	0.0572	(0.917)	0	0	0
2021/09/03	R023	04/08/2022	6.05	Call	Bond Future	538.3000	0.5383	538.7700	0.5388	0.087	0	0	0
2021/09/03	R023	04/08/2022	6.05	Put	Bond Future	98.9100	0.0989	98.3300	0.0983	(0.586)	0	0	0
2021/09/03	R023	04/08/2022			Bond Future	5.2555	104.7501	5.2536	104.7512	(0.036)	0.0000	0.0000	0
2021/09/03	R023	04/08/2022	6.04	Call	Bond Future	533.8700	0.5339	534.3400	0.5343	0.088	0	0	0
2021/09/03	R023	04/08/2022	6.04	Put	Bond Future	99.9900	0.1000	99.4100	0.0994	(0.580)	0	0	0
2021/09/03	R023	04/08/2022	6.03	Call	Bond Future	529.4500	0.5295	529.9200	0.5299	0.089	0	0	0
2021/09/03	R023	04/08/2022	6.03	Put	Bond Future	101.0700	0.1011	100.4900	0.1005	(0.574)	0	0	0
2021/09/03	R035	04/11/2021	12.53	Call	Bond Future	14,291.3100	14.2913	14,098.1900	14.0982	(1.351)	0	0	0
2021/09/03	R035	04/11/2021	12.53	Put	Bond Future	9.1900	0.0092	9.4400	0.0094	2.720	0	0	0
2021/09/03	R035	04/11/2021	11.75	Put	Bond Future	81.0900	0.0811	84.2000	0.0842	3.835	0	0	782
2021/09/03	R035	04/11/2021	11.08	Call	Bond Future	6,401.4900	6.4015	6,223.2100	6.2232	(2.785)	0	0	0
2021/09/03	R035	04/11/2021	11.08	Put	Bond Future	341.9500	0.3420	357.0400	0.3570	4.413	0	0	782
2021/09/03	R035	04/11/2021	10.23	Put	Bond Future	1,654.9300	1.6549	1,725.7200	1.7257	4.278	0	0	0
2021/09/03	R035	04/11/2021	10.12	Put	Bond Future	1,995.7800	1.9958	2,078.3000	2.0783	4.135	0	0	0
2021/09/03	R035	04/11/2021	10.12	Call	Bond Future	1,886.0600	1.8861	1,775.2100	1.7752	(5.877)	0	0	400
2021/09/03	R035	04/11/2021	10.62	Put	Bond Future	826.7700	0.8268	864.0700	0.8641	4.512	0	0	0
2021/09/03	R035	04/11/2021	10.62	Call	Bond Future	4,007.9600	4.0080	3,851.8900	3.8519	(3.894)	0	0	400
2021/09/03	R035	04/11/2021	11.20	Put	Bond Future	266.3700	0.2664	277.9700	0.2780	4.355	0	0	350
2021/09/03	R035	04/11/2021	10.60	Call	Bond Future	3,910.5100	3.9105	3,755.8000	3.7558	(3.956)	0	0	0
2021/09/03	R035	04/11/2021	10.60	Put	Bond Future	857.6500	0.8577	896.3100	0.8963	4.508	0	0	350
2021/09/03	R035	04/11/2021	10.11	Put	Bond Future	2,029.0900	2.0291	2,112.7100	2.1127	4.121	0	0	0
2021/09/03	R035	04/11/2021	10.11	Call	Bond Future	1,851.7600	1.8518	1,742.0100	1.7420	(5.927)	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
2021/09/03	R035	04/11/2021			Bond Future	10.1363	92.5854	10.1650	92.3920	0.283	0.0000	0.0000	79,848
2021/09/03	R035	04/11/2021	12.52	Call	Bond Future	14,239.0000	14.2390	14,045.9000	14.0459	(1.356)	0	0	0
2021/09/03	R035	04/11/2021	12.52	Put	Bond Future	9.4900	0.0095	9.7600	0.0098	2.845	0	0	0
2021/09/03	R035	04/11/2021	12.51	Call	Bond Future	14,186.6400	14.1866	13,993.5500	13.9936	(1.361)	0	0	0
2021/09/03	R035	04/11/2021	12.51	Put	Bond Future	9.8000	0.0098	10.0800	0.0101	2.857	0	0	0
2021/09/03	R035	04/11/2021	11.75	Call	Bond Future	10,093.3200	10.0933	9,903.0600	9.9031	(1.885)	0	0	0
2021/09/03	R035	04/11/2021	10.23	Call	Bond Future	2,284.2200	2.2842	2,161.6400	2.1616	(5.366)	0	0	782
2021/09/03	R035	04/11/2021	13.82	Call	Bond Future	20,641.0100	20.6410	20,447.6400	20.4476	(0.937)	0	0	0
2021/09/03	R035	04/11/2021	13.82	Put	Bond Future	0.0700	0.0001	0.0700	0.0001	0.000	0	0	400
2021/09/03	R035	04/11/2021	11.20	Call	Bond Future	7,054.2600	7.0543	6,872.4900	6.8725	(2.577)	0	0	0
2021/09/03	R035	04/11/2021	10.26	Put	Bond Future	1,571.1200	1.5711	1,638.8500	1.6388	4.311	0	0	0
2021/09/03	R035	04/11/2021	10.26	Call	Bond Future	2,400.4700	2.4005	2,274.8300	2.2748	(5.234)	0	0	150
2021/09/03	R035	03/02/2022	11.23	Call	Bond Future	6,725.1500	6.7251	6,565.8600	6.5659	(2.369)	0	0	0
2021/09/03	R035	03/02/2022	11.23	Put	Bond Future	1,092.3400	1.0923	1,128.8600	1.1289	3.343	0	0	0
2021/09/03	R035	03/02/2022	11.22	Call	Bond Future	6,677.5200	6.6775	6,518.6200	6.5186	(2.380)	0	0	0
2021/09/03	R035	03/02/2022	11.22	Put	Bond Future	1,104.4500	1.1044	1,141.3600	1.1414	3.342	0	0	0
2021/09/03	R035	03/02/2022	11.39	Call	Bond Future	7,497.0200	7.4970	7,332.0400	7.3320	(2.201)	0	0	0
2021/09/03	R035	03/02/2022	11.39	Put	Bond Future	916.7000	0.9167	947.5300	0.9475	3.363	0	0	683
2021/09/03	R035	03/02/2022	10.65	Call	Bond Future	4,119.8400	4.1198	3,989.1900	3.9892	(3.171)	0	0	0
2021/09/03	R035	03/02/2022	11.73	Call	Bond Future	9,175.3400	9.1753	9,000.8600	9.0009	(1.902)	0	0	0
2021/09/03	R035	03/02/2022	11.73	Put	Bond Future	632.4200	0.6324	653.7500	0.6538	3.373	0	0	280
2021/09/03	R035	03/02/2022	11.03	Call	Bond Future	5,785.1800	5.7852	5,634.2700	5.6343	(2.609)	0	0	0
2021/09/03	R035	03/02/2022	11.28	Call	Bond Future	6,964.8300	6.9648	6,803.6700	6.8037	(2.314)	0	0	0
2021/09/03	R035	03/02/2022	11.28	Put	Bond Future	1,034.2500	1.0342	1,068.9000	1.0689	3.350	0	0	200
2021/09/03	R035	03/02/2022	10.26	Put	Bond Future	3,141.3600	3.1414	3,232.8100	3.2328	2.911	0	0	0
2021/09/03	R035	03/02/2022	10.26	Call	Bond Future	2,681.9800	2.6820	2,577.6200	2.5776	(3.891)	0	0	200
2021/09/03	R035	03/02/2022	11.05	Put	Bond Future	1,329.5700	1.3296	1,373.5700	1.3736	3.309	0	0	1,600
2021/09/03	R035	03/02/2022	10.35	Put	Bond Future	2,852.9900	2.8530	2,938.0100	2.9380	2.980	0	0	0
2021/09/03	R035	03/02/2022	10.35	Call	Bond Future	2,985.0600	2.9851	2,874.2700	2.8743	(3.711)	0	0	1,600
2021/09/03	R035	03/02/2022	9.92	Put	Bond Future	4,432.6800	4.4327	4,549.6100	4.5496	2.638	0	0	0
2021/09/03	R035	03/02/2022	9.92	Call	Bond Future	1,688.0100	1.6880	1,609.1300	1.6091	(4.673)	0	0	200
2021/09/03	R035	03/02/2022	10.61	Call	Bond Future	3,957.6700	3.9577	3,829.4900	3.8295	(3.239)	0	0	0
2021/09/03	R035	03/02/2022	10.61	Put	Bond Future	2,147.8100	2.1478	2,215.4400	2.2154	3.149	0	0	200
2021/09/03	R035	03/02/2022	11.11	Call	Bond Future	6,157.2500	6.1573	6,002.8100	6.0028	(2.508)	0	0	0
2021/09/03	R035	03/02/2022			Bond Future	10.3298	93.6338	10.3597	93.4380	0.290	0.0000	0.0000	0
2021/09/03	R035	03/02/2022	11.24	Call	Bond Future	6,773.0200	6.7730	6,613.3500	6.6134	(2.357)	0	0	0
2021/09/03	R035	03/02/2022	11.24	Put	Bond Future	1,080.5400	1.0805	1,116.6800	1.1167	3.345	0	0	0
2021/09/03	R035	03/02/2022	10.65	Put	Bond Future	2,055.8600	2.0559	2,121.0200	2.1210	3.169	0	0	683
2021/09/03	R035	03/02/2022	9.70	Put	Bond Future	5,440.0100	5.4400	5,573.6500	5.5737	2.457	0	0	0
2021/09/03	R035	03/02/2022	9.70	Call	Bond Future	1,172.5700	1.1726	1,110.4000	1.1104	(5.302)	0	0	683
2021/09/03	R035	03/02/2022	11.03	Put	Bond Future	1,358.9200	1.3589	1,403.8200	1.4038	3.304	0	0	280
2021/09/03	R035	03/02/2022	10.10	Put	Bond Future	3,709.4600	3.7095	3,812.7400	3.8127	2.784	0	0	0
2021/09/03	R035	03/02/2022	10.10	Call	Bond Future	2,184.7900	2.1848	2,092.2600	2.0923	(4.235)	0	0	280
2021/09/03	R035	03/02/2022	11.88	Call	Bond Future	9,924.9200	9.9249	9,747.1900	9.7472	(1.791)	0	0	0
2021/09/03	R035	03/02/2022	11.88	Put	Bond Future	537.6000	0.5376	555.6800	0.5557	3.363	0	0	1,800
2021/09/03	R035	03/02/2022	11.05	Call	Bond Future	5,877.6100	5.8776	5,725.8000	5.7258	(2.583)	0	0	0
2021/09/03	R035	03/02/2022	11.11	Put	Bond Future	1,245.3900	1.2454	1,286.7600	1.2868	3.322	0	0	200
2021/09/03	R035	05/05/2022	11.64	Call	Bond Future	8,099.7900	8.0998	7,940.2200	7.9402	(1.970)	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
2021/09/03	R035	05/05/2022	11.64	Put	Bond Future	1,350.2400	1.3502	1,388.9800	1.3890	2.869	0	0	0
2021/09/03	R035	05/05/2022	11.63	Call	Bond Future	8,054.2500	8.0542	7,894.9900	7.8950	(1.977)	0	0	0
2021/09/03	R035	05/05/2022	11.63	Put	Bond Future	1,361.6300	1.3616	1,400.6800	1.4007	2.868	0	0	0
2021/09/03	R035	05/05/2022			Bond Future	10.5199	90.2556	10.5510	90.0573	0.296	0.0000	0.0000	0
2021/09/03	R035	05/05/2022	11.65	Call	Bond Future	8,145.3700	8.1454	7,985.5000	7.9855	(1.963)	0	0	0
2021/09/03	R035	05/05/2022	11.65	Put	Bond Future	1,338.9500	1.3390	1,377.3900	1.3774	2.871	0	0	0
2021/09/03	R035	04/08/2022	10.73	Call	Bond Future	4,061.8100	4.0618	3,951.2100	3.9512	(2.723)	0	0	0
2021/09/03	R035	04/08/2022	10.73	Put	Bond Future	3,994.1700	3.9942	4,084.4700	4.0845	2.261	0	0	0
2021/09/03	R035	04/08/2022	10.72	Call	Bond Future	4,030.0300	4.0300	3,919.9100	3.9199	(2.732)	0	0	0
2021/09/03	R035	04/08/2022	10.72	Put	Bond Future	4,024.3300	4.0243	4,115.1100	4.1151	2.256	0	0	0
2021/09/03	R035	04/08/2022	11.13	Put	Bond Future	2,957.2000	2.9572	3,028.7500	3.0288	2.420	0	0	100
2021/09/03	R035	04/08/2022	10.64	Call	Bond Future	3,777.6600	3.7777	3,671.5500	3.6715	(2.809)	0	0	0
2021/09/03	R035	04/08/2022	10.64	Put	Bond Future	4,269.7100	4.2697	4,364.5000	4.3645	2.220	0	0	100
2021/09/03	R035	04/08/2022	9.84	Put	Bond Future	7,400.5500	7.4005	7,537.4100	7.5374	1.849	0	0	0
2021/09/03	R035	04/08/2022	9.84	Call	Bond Future	1,702.5100	1.7025	1,638.4700	1.6385	(3.762)	0	0	100
2021/09/03	R035	04/08/2022			Bond Future	10.7191	91.3002	10.7515	91.0993	0.303	0.0000	0.0000	0
2021/09/03	R035	04/08/2022	10.74	Call	Bond Future	4,094.0600	4.0941	3,982.9600	3.9830	(2.714)	0	0	0
2021/09/03	R035	04/08/2022	10.74	Put	Bond Future	3,964.5500	3.9645	4,054.3500	4.0544	2.265	0	0	0
2021/09/03	R035	04/08/2022	11.13	Call	Bond Future	5,451.8400	5.4518	5,322.4900	5.3225	(2.373)	0	0	0
2021/09/03	R186	04/11/2021	8.10	Call	Bond Future	3,302.6200	3.3026	3,124.2000	3.1242	(5.402)	0	0	0
2021/09/03	R186	04/11/2021	8.10	Put	Bond Future	216.7800	0.2168	241.6100	0.2416	11.454	0	0	0
2021/09/03	R186	04/11/2021	8.09	Call	Bond Future	3,264.6500	3.2646	3,086.8100	3.0868	(5.447)	0	0	0
2021/09/03	R186	04/11/2021	8.09	Put	Bond Future	222.5500	0.2225	247.9600	0.2480	11.418	0	0	0
2021/09/03	R186	04/11/2021	7.77	Call	Bond Future	2,131.2800	2.1313	1,979.2500	1.9793	(7.133)	0	0	0
2021/09/03	R186	04/11/2021			Bond Future	7.4066	117.0020	7.4515	116.7988	0.607	0.0000	0.0000	63,144
2021/09/03	R186	04/11/2021	8.11	Call	Bond Future	3,340.7200	3.3407	3,161.7100	3.1617	(5.358)	0	0	0
2021/09/03	R186	04/11/2021	8.11	Put	Bond Future	211.1500	0.2111	235.3900	0.2354	11.480	0	0	0
2021/09/03	R186	04/11/2021	7.77	Put	Bond Future	500.6500	0.5006	551.8700	0.5519	10.231	0	0	15,177
2021/09/03	R186	04/11/2021	8.77	Call	Bond Future	5,999.9400	5.9999	5,800.7400	5.8007	(3.320)	0	0	0
2021/09/03	R186	04/11/2021	8.77	Put	Bond Future	32.2500	0.0323	36.3000	0.0363	12.558	0	0	15,177
2021/09/03	R186	03/02/2022	7.30	Call	Bond Future	1,077.3200	1.0773	994.8900	0.9949	(7.651)	0	0	0
2021/09/03	R186	03/02/2022	7.30	Put	Bond Future	2,336.3200	2.3363	2,459.8000	2.4598	5.285	0	0	0
2021/09/03	R186	03/02/2022			Bond Future	7.5912	113.0455	7.6392	112.8396	0.633	0.0000	0.0000	0
2021/09/03	R186	03/02/2022	7.29	Call	Bond Future	1,060.3600	1.0604	978.8000	0.9788	(7.692)	0	0	0
2021/09/03	R186	03/02/2022	7.29	Put	Bond Future	2,362.9100	2.3629	2,487.2600	2.4873	5.263	0	0	0
2021/09/03	R186	03/02/2022	7.28	Call	Bond Future	1,043.5800	1.0436	962.8700	0.9629	(7.734)	0	0	0
2021/09/03	R186	03/02/2022	7.28	Put	Bond Future	2,389.6900	2.3897	2,514.8900	2.5149	5.239	0	0	0
2021/09/03	R186	05/05/2022	8.32	Call	Bond Future	3,307.2200	3.3072	3,165.3700	3.1654	(4.289)	0	0	0
2021/09/03	R186	05/05/2022	8.32	Put	Bond Future	1,169.0500	1.1691	1,235.7700	1.2358	5.707	0	0	0
2021/09/03	R186	05/05/2022	7.28	Put	Bond Future	3,148.5600	3.1486	3,284.0700	3.2841	4.304	0	0	0
2021/09/03	R186	05/05/2022	7.28	Call	Bond Future	1,066.9500	1.0669	993.8900	0.9939	(6.848)	0	0	435
2021/09/03	R186	05/05/2022			Bond Future	7.7868	114.3733	7.8383	114.1647	0.661	0.0000	0.0000	0
2021/09/03	R186	05/05/2022	8.31	Call	Bond Future	3,279.0700	3.2791	3,137.7600	3.1378	(4.309)	0	0	0
2021/09/03	R186	05/05/2022	8.31	Put	Bond Future	1,180.5200	1.1805	1,247.7800	1.2478	5.697	0	0	0
2021/09/03	R186	05/05/2022	8.30	Call	Bond Future	3,251.3400	3.2513	3,110.5900	3.1106	(4.329)	0	0	0
2021/09/03	R186	05/05/2022	8.30	Put	Bond Future	1,192.4300	1.1924	1,260.2500	1.2603	5.688	0	0	0
2021/09/03	R186	05/05/2022	7.88	Put	Bond Future	1,814.2100	1.8142	1,908.0700	1.9081	5.174	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
2021/09/03	R186	05/05/2022	7.88	Call	Bond Future	2,191.6600	2.1917	2,076.9500	2.0769	(5.234)	0	0	435
2021/09/03	R186	05/05/2022	8.64	Call	Bond Future	4,243.9400	4.2439	4,086.1300	4.0861	(3.718)	0	0	0
2021/09/03	R186	05/05/2022	8.64	Put	Bond Future	847.3500	0.8473	898.1100	0.8981	5.990	0	0	435
2021/09/03	R186	04/08/2022	8.15	Call	Bond Future	2,562.6200	2.5626	2,444.3200	2.4443	(4.616)	0	0	0
2021/09/03	R186	04/08/2022	8.15	Put	Bond Future	1,983.2200	1.9832	2,076.4000	2.0764	4.698	0	0	0
2021/09/03	R186	04/08/2022			Bond Future	7.9983	110.4310	8.0535	110.2195	0.691	0.0000	0.0000	0
2021/09/03	R186	04/08/2022	8.14	Call	Bond Future	2,540.8000	2.5408	2,423.0600	2.4231	(4.634)	0	0	0
2021/09/03	R186	04/08/2022	8.14	Put	Bond Future	1,999.4700	1.9995	2,093.2100	2.0932	4.688	0	0	0
2021/09/03	R186	04/08/2022	8.13	Call	Bond Future	2,519.4900	2.5195	2,402.3200	2.4023	(4.651)	0	0	0
2021/09/03	R186	04/08/2022	8.13	Put	Bond Future	2,016.2400	2.0162	2,110.5500	2.1106	4.678	0	0	0
2021/09/03	R197	04/11/2021			Bond Future	326.5049	326.5049	326.6412	326.6412	0.042	0.0000	0.0000	1,274
2021/09/03	R197	03/02/2022			Bond Future	322.0628	322.0628	322.1997	322.1997	0.043	0.0000	0.0000	0
2021/09/03	R197	05/05/2022			Bond Future	325.9212	325.9212	326.0591	326.0591	0.042	0.0000	0.0000	0
2021/09/03	R197	04/08/2022			Bond Future	321.5804	321.5804	321.7197	321.7197	0.043	0.0000	0.0000	0
2021/09/03	R202	04/11/2021			Bond Future	240.4053	240.4053	240.4220	240.4220	0.007	0.0000	0.0000	8,324
2021/09/03	R202	03/02/2022			Bond Future	238.8209	238.8209	238.8369	238.8369	0.007	0.0000	0.0000	0
2021/09/03	R202	05/05/2022			Bond Future	241.6816	241.6816	241.6975	241.6975	0.007	0.0000	0.0000	0
2021/09/03	R202	04/08/2022			Bond Future	240.2244	240.2244	240.2403	240.2403	0.007	0.0000	0.0000	0
2021/09/03	R209	04/11/2021	12.19	Call	Bond Future	10,920.8200	10.9208	10,721.8700	10.7219	(1.822)	0	0	0
2021/09/03	R209	04/11/2021	12.19	Put	Bond Future	19.3900	0.0194	20.3800	0.0204	5.106	0	0	0
2021/09/03	R209	04/11/2021	12.17	Call	Bond Future	10,829.0400	10.8290	10,630.1600	10.6302	(1.837)	0	0	0
2021/09/03	R209	04/11/2021	12.00	Call	Bond Future	10,043.6300	10.0436	9,845.4800	9.8455	(1.973)	0	0	0
2021/09/03	R209	04/11/2021	12.00	Put	Bond Future	34.3300	0.0343	36.1200	0.0361	5.214	0	0	9,000
2021/09/03	R209	04/11/2021	10.50	Call	Bond Future	3,066.3200	3.0663	2,913.9000	2.9139	(4.971)	0	0	0
2021/09/03	R209	04/11/2021	10.00	Call	Bond Future	1,341.7400	1.3417	1,241.2500	1.2413	(7.490)	0	0	0
2021/09/03	R209	04/11/2021	10.00	Put	Bond Future	2,003.0000	2.0030	2,102.4500	2.1025	4.965	0	0	3,100
2021/09/03	R209	04/11/2021	10.25	Put	Bond Future	1,301.1500	1.3012	1,372.1700	1.3722	5.458	0	0	6,500
2021/09/03	R209	04/11/2021			Bond Future	10.1113	71.7212	10.1453	71.5213	0.336	0.0000	0.0000	37,291
2021/09/03	R209	04/11/2021	12.18	Call	Bond Future	10,874.9500	10.8749	10,676.0300	10.6760	(1.829)	0	0	0
2021/09/03	R209	04/11/2021	12.18	Put	Bond Future	20.0000	0.0200	21.0200	0.0210	5.100	0	0	0
2021/09/03	R209	04/11/2021	12.17	Put	Bond Future	20.6200	0.0206	21.6800	0.0217	5.141	0	0	0
2021/09/03	R209	04/11/2021	10.50	Put	Bond Future	824.0800	0.8241	871.6000	0.8716	5.766	0	0	2,900
2021/09/03	R209	04/11/2021	9.50	Put	Bond Future	4,111.4400	4.1114	4,268.8900	4.2689	3.830	0	0	0
2021/09/03	R209	04/11/2021	9.50	Call	Bond Future	371.2700	0.3713	328.7800	0.3288	(11.445)	0	0	6,000
2021/09/03	R209	04/11/2021	10.25	Call	Bond Future	2,112.8400	2.1128	1,983.9200	1.9839	(6.102)	0	0	0
2021/09/03	R209	03/02/2022	11.03	Call	Bond Future	5,211.6500	5.2116	5,053.7500	5.0538	(3.030)	0	0	0
2021/09/03	R209	03/02/2022	11.03	Put	Bond Future	1,069.5900	1.0696	1,114.1000	1.1141	4.161	0	0	0
2021/09/03	R209	03/02/2022	11.02	Call	Bond Future	5,170.8600	5.1709	5,013.4200	5.0134	(3.045)	0	0	0
2021/09/03	R209	03/02/2022	11.02	Put	Bond Future	1,081.6800	1.0817	1,126.6500	1.1267	4.157	0	0	0
2021/09/03	R209	03/02/2022			Bond Future	10.2795	72.5336	10.3147	72.3312	0.343	0.0000	0.0000	0
2021/09/03	R209	03/02/2022	11.04	Call	Bond Future	5,252.5200	5.2525	5,094.1600	5.0942	(3.015)	0	0	0
2021/09/03	R209	03/02/2022	11.04	Put	Bond Future	1,057.6300	1.0576	1,101.6800	1.1017	4.165	0	0	0
2021/09/03	R209	05/05/2022	11.44	Call	Bond Future	6,518.1200	6.5181	6,357.4000	6.3574	(2.466)	0	0	0
2021/09/03	R209	05/05/2022	11.44	Put	Bond Future	1,249.2900	1.2493	1,293.5100	1.2935	3.540	0	0	0
2021/09/03	R209	05/05/2022	11.43	Call	Bond Future	6,478.9200	6.4789	6,318.5600	6.3186	(2.475)	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
2021/09/03	R209	05/05/2022	11.43	Put	Bond Future	1,260.4100	1.2604	1,304.9900	1.3050	3.537	0	0	0
2021/09/03	R209	05/05/2022			Bond Future	10.4496	70.2443	10.4862	70.0394	0.349	0.0000	0.0000	0
2021/09/03	R209	05/05/2022	11.45	Call	Bond Future	6,557.5400	6.5575	6,396.4700	6.3965	(2.456)	0	0	0
2021/09/03	R209	05/05/2022	11.45	Put	Bond Future	1,238.4400	1.2384	1,282.3100	1.2823	3.542	0	0	0
2021/09/03	R209	04/08/2022	10.58	Call	Bond Future	3,400.9500	3.4010	3,290.0700	3.2901	(3.260)	0	0	0
2021/09/03	R209	04/08/2022	10.58	Put	Bond Future	3,645.0000	3.6450	3,741.6700	3.7417	2.652	0	0	0
2021/09/03	R209	04/08/2022	10.57	Put	Bond Future	3,672.4700	3.6725	3,769.6600	3.7697	2.646	0	0	0
2021/09/03	R209	04/08/2022			Bond Future	10.6243	71.0576	10.6622	70.8500	0.357	0.0000	0.0000	0
2021/09/03	R209	04/08/2022	10.59	Call	Bond Future	3,428.7900	3.4288	3,317.3900	3.3174	(3.249)	0	0	0
2021/09/03	R209	04/08/2022	10.59	Put	Bond Future	3,617.7100	3.6177	3,713.8600	3.7139	2.658	0	0	0
2021/09/03	R209	04/08/2022	10.57	Call	Bond Future	3,373.2200	3.3732	3,262.8600	3.2629	(3.272)	0	0	0
2021/09/03	R210	04/11/2021			Bond Future	211.3542	211.3542	211.6797	211.6797	0.154	0.0000	0.0000	1,486
2021/09/03	R210	03/02/2022			Bond Future	213.7997	213.7997	214.1283	214.1283	0.154	0.0000	0.0000	0
2021/09/03	R210	05/05/2022			Bond Future	213.5081	213.5081	213.8402	213.8402	0.156	0.0000	0.0000	0
2021/09/03	R210	04/08/2022			Bond Future	216.1505	216.1505	216.4864	216.4864	0.155	0.0000	0.0000	0
2021/09/03	R212	04/11/2021			Bond Future	174.9835	174.9835	174.9866	174.9866	0.002	0.0000	0.0000	1,025
2021/09/03	R213	04/11/2021	11.10	Put	Bond Future	23.7300	0.0237	26.3500	0.0263	11.041	0	0	0
2021/09/03	R213	04/11/2021	11.11	Call	Bond Future	9,904.8200	9.9048	9,630.8100	9.6308	(2.766)	0	0	0
2021/09/03	R213	04/11/2021	11.09	Put	Bond Future	24.3400	0.0243	27.0300	0.0270	11.052	0	0	0
2021/09/03	R213	04/11/2021			Bond Future	9.2057	87.7434	9.2551	87.4668	0.537	0.0000	0.0000	10,562
2021/09/03	R213	04/11/2021	11.10	Call	Bond Future	9,857.4700	9.8575	9,583.5300	9.5835	(2.779)	0	0	0
2021/09/03	R213	04/11/2021	11.11	Put	Bond Future	23.1300	0.0231	25.6800	0.0257	11.025	0	0	0
2021/09/03	R213	04/11/2021	11.09	Call	Bond Future	9,810.1000	9.8101	9,536.2300	9.5362	(2.792)	0	0	0
2021/09/03	R213	03/02/2022	9.98	Call	Bond Future	4,288.8000	4.2888	4,085.2700	4.0853	(4.746)	0	0	0
2021/09/03	R213	03/02/2022	9.98	Put	Bond Future	1,158.8900	1.1589	1,235.3100	1.2353	6.594	0	0	0
2021/09/03	R213	03/02/2022	9.58	Put	Bond Future	1,872.8600	1.8729	1,984.9200	1.9849	5.983	0	0	200
2021/09/03	R213	03/02/2022	8.63	Put	Bond Future	4,972.3700	4.9724	5,185.0200	5.1850	4.277	0	0	0
2021/09/03	R213	03/02/2022	8.63	Call	Bond Future	702.6100	0.7026	635.3100	0.6353	(9.579)	0	0	200
2021/09/03	R213	03/02/2022	8.80	Put	Bond Future	4,262.9000	4.2629	4,458.2300	4.4582	4.582	0	0	0
2021/09/03	R213	03/02/2022	8.80	Call	Bond Future	970.4900	0.9705	885.8700	0.8859	(8.719)	0	0	102
2021/09/03	R213	03/02/2022	10.60	Put	Bond Future	548.9000	0.5489	588.1200	0.5881	7.145	0	0	430
2021/09/03	R213	03/02/2022	10.00	Call	Bond Future	4,364.3000	4.3643	4,159.2100	4.1592	(4.699)	0	0	0
2021/09/03	R213	03/02/2022	10.00	Put	Bond Future	1,130.7600	1.1308	1,205.6200	1.2056	6.620	0	0	430
2021/09/03	R213	03/02/2022	9.22	Put	Bond Future	2,807.0500	2.8070	2,956.7600	2.9568	5.333	0	0	0
2021/09/03	R213	03/02/2022	10.67	Call	Bond Future	7,113.9000	7.1139	6,870.1900	6.8702	(3.426)	0	0	0
2021/09/03	R213	03/02/2022	10.67	Put	Bond Future	504.0500	0.5041	540.2900	0.5403	7.190	0	0	220
2021/09/03	R213	03/02/2022			Bond Future	9.3907	88.7369	9.4423	88.4570	0.549	0.0000	0.0000	0
2021/09/03	R213	03/02/2022	9.97	Call	Bond Future	4,251.1300	4.2511	4,048.3800	4.0484	(4.769)	0	0	0
2021/09/03	R213	03/02/2022	9.97	Put	Bond Future	1,173.0900	1.1731	1,250.2900	1.2503	6.581	0	0	0
2021/09/03	R213	03/02/2022	9.96	Call	Bond Future	4,213.5600	4.2136	4,011.6000	4.0116	(4.793)	0	0	0
2021/09/03	R213	03/02/2022	9.96	Put	Bond Future	1,187.4400	1.1874	1,265.4300	1.2654	6.568	0	0	0
2021/09/03	R213	03/02/2022	10.15	Call	Bond Future	4,951.2100	4.9512	4,735.3700	4.7354	(4.359)	0	0	0
2021/09/03	R213	03/02/2022	10.15	Put	Bond Future	945.8100	0.9458	1,009.9200	1.0099	6.778	0	0	200
2021/09/03	R213	03/02/2022	9.58	Call	Bond Future	2,894.5300	2.8945	2,726.6400	2.7266	(5.800)	0	0	0
2021/09/03	R213	03/02/2022	10.25	Call	Bond Future	5,353.5900	5.3536	5,131.2900	5.1313	(4.152)	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
2021/09/03	R213	03/02/2022	10.25	Put	Bond Future	838.8000	0.8388	896.4500	0.8964	6.873	0	0	102
2021/09/03	R213	03/02/2022	9.76	Call	Bond Future	3,488.7800	3.4888	3,303.7800	3.3038	(5.303)	0	0	0
2021/09/03	R213	03/02/2022	9.76	Put	Bond Future	1,509.9200	1.5099	1,604.8700	1.6049	6.288	0	0	102
2021/09/03	R213	03/02/2022	10.60	Call	Bond Future	6,814.4900	6.8145	6,573.7600	6.5738	(3.533)	0	0	0
2021/09/03	R213	03/02/2022	9.22	Call	Bond Future	1,871.7300	1.8717	1,741.4900	1.7415	(6.958)	0	0	430
2021/09/03	R213	03/02/2022	10.17	Call	Bond Future	5,031.1400	5.0311	4,813.9600	4.8140	(4.317)	0	0	0
2021/09/03	R213	03/02/2022	10.17	Put	Bond Future	923.5300	0.9235	986.3000	0.9863	6.797	0	0	220
2021/09/03	R213	03/02/2022	9.15	Put	Bond Future	3,021.0400	3.0210	3,178.3900	3.1784	5.208	0	0	0
2021/09/03	R213	03/02/2022	9.15	Call	Bond Future	1,698.4700	1.6985	1,575.8700	1.5759	(7.218)	0	0	220
2021/09/03	R213	05/05/2022	10.65	Put	Bond Future	1,098.3000	1.0983	1,159.0100	1.1590	5.528	0	0	0
2021/09/03	R213	05/05/2022	10.63	Call	Bond Future	6,468.5900	6.4686	6,246.9100	6.2469	(3.427)	0	0	0
2021/09/03	R213	05/05/2022			Bond Future	9.5734	86.2471	9.6272	85.9638	0.562	0.0000	0.0000	0
2021/09/03	R213	05/05/2022	10.64	Call	Bond Future	6,507.3800	6.5074	6,285.2100	6.2852	(3.414)	0	0	0
2021/09/03	R213	05/05/2022	10.64	Put	Bond Future	1,108.1800	1.1082	1,169.3700	1.1694	5.522	0	0	0
2021/09/03	R213	05/05/2022	10.65	Call	Bond Future	6,545.9900	6.5460	6,323.3400	6.3233	(3.401)	0	0	0
2021/09/03	R213	05/05/2022	10.63	Put	Bond Future	1,117.9300	1.1179	1,179.6100	1.1796	5.517	0	0	0
2021/09/03	R213	04/08/2022	9.89	Call	Bond Future	3,585.0200	3.5850	3,424.4700	3.4245	(4.478)	0	0	0
2021/09/03	R213	04/08/2022	9.90	Put	Bond Future	2,930.2800	2.9303	3,056.0600	3.0561	4.292	0	0	0
2021/09/03	R213	04/08/2022	9.88	Call	Bond Future	3,557.1300	3.5571	3,397.2900	3.3973	(4.494)	0	0	0
2021/09/03	R213	04/08/2022			Bond Future	9.7660	87.2494	9.8222	86.9624	0.575	0.0000	0.0000	0
2021/09/03	R213	04/08/2022	9.89	Put	Bond Future	2,953.2900	2.9533	3,079.7700	3.0798	4.283	0	0	0
2021/09/03	R213	04/08/2022	9.90	Call	Bond Future	3,612.6900	3.6127	3,451.4400	3.4514	(4.463)	0	0	0
2021/09/03	R213	04/08/2022	9.88	Put	Bond Future	2,976.1100	2.9761	3,103.3000	3.1033	4.274	0	0	0
2021/09/03	R214	04/11/2021	12.47	Call	Bond Future	10,495.6100	10.4956	10,261.5500	10.2615	(2.230)	0	0	0
2021/09/03	R214	04/11/2021	12.46	Call	Bond Future	10,450.0700	10.4501	10,216.0600	10.2161	(2.239)	0	0	0
2021/09/03	R214	04/11/2021	12.46	Put	Bond Future	33.7600	0.0338	36.0200	0.0360	6.694	0	0	0
2021/09/03	R214	04/11/2021			Bond Future	10.4951	68.4539	10.5342	68.2177	0.373	0.0000	0.0000	17,810
2021/09/03	R214	04/11/2021	12.47	Put	Bond Future	33.0700	0.0331	35.2800	0.0353	6.683	0	0	0
2021/09/03	R214	04/11/2021	12.48	Call	Bond Future	10,541.0800	10.5411	10,306.9800	10.3070	(2.221)	0	0	0
2021/09/03	R214	04/11/2021	12.48	Put	Bond Future	32.3800	0.0324	34.5500	0.0346	6.702	0	0	0
2021/09/03	R214	03/02/2022	11.40	Put	Bond Future	1,170.7300	1.1707	1,226.1500	1.2261	4.734	0	0	0
2021/09/03	R214	03/02/2022	11.41	Call	Bond Future	5,343.7800	5.3438	5,159.5500	5.1596	(3.448)	0	0	0
2021/09/03	R214	03/02/2022	11.39	Put	Bond Future	1,183.3600	1.1834	1,239.3200	1.2393	4.729	0	0	0
2021/09/03	R214	03/02/2022			Bond Future	10.6638	69.2291	10.7044	68.9900	0.381	0.0000	0.0000	0
2021/09/03	R214	03/02/2022	11.40	Call	Bond Future	5,302.9500	5.3029	5,119.2700	5.1193	(3.464)	0	0	0
2021/09/03	R214	03/02/2022	11.41	Put	Bond Future	1,158.2500	1.1583	1,213.1200	1.2131	4.737	0	0	0
2021/09/03	R214	03/02/2022	11.39	Call	Bond Future	5,262.2000	5.2622	5,079.0600	5.0791	(3.480)	0	0	0
2021/09/03	R214	05/05/2022	11.74	Put	Bond Future	1,432.5600	1.4326	1,489.8300	1.4898	3.998	0	0	0
2021/09/03	R214	05/05/2022	11.75	Call	Bond Future	6,413.3600	6.4134	6,228.1800	6.2282	(2.887)	0	0	0
2021/09/03	R214	05/05/2022	11.73	Put	Bond Future	1,444.7100	1.4447	1,502.4200	1.5024	3.995	0	0	0
2021/09/03	R214	05/05/2022			Bond Future	10.8283	66.7626	10.8704	66.5205	0.389	0.0000	0.0000	0
2021/09/03	R214	05/05/2022	11.74	Call	Bond Future	6,374.5100	6.3745	6,189.7600	6.1898	(2.898)	0	0	0
2021/09/03	R214	05/05/2022	11.75	Put	Bond Future	1,420.5100	1.4205	1,477.3500	1.4774	4.001	0	0	0
2021/09/03	R214	05/05/2022	11.73	Call	Bond Future	6,335.6900	6.3357	6,151.3800	6.1514	(2.909)	0	0	0
2021/09/03	R214	04/08/2022	10.98	Put	Bond Future	3,638.2600	3.6383	3,751.5200	3.7515	3.113	0	0	0
2021/09/03	R214	04/08/2022	10.99	Call	Bond Future	3,558.6700	3.5587	3,426.1800	3.4262	(3.723)	0	0	0
2021/09/03	R214	04/08/2022			Bond Future	10.9992	67.5343	11.0430	67.2891	0.397	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
2021/09/03	R214	04/08/2022	10.98	Call	Bond Future	3,529.8700	3.5299	3,398.0000	3.3980	(3.736)	0	0	0
2021/09/03	R214	04/08/2022	10.99	Put	Bond Future	3,610.7200	3.6107	3,723.3600	3.7234	3.120	0	0	0
2021/09/03	R214	04/08/2022	10.97	Call	Bond Future	3,501.4300	3.5014	3,370.1800	3.3702	(3.748)	0	0	0
2021/09/03	R214	04/08/2022	10.97	Put	Bond Future	3,666.2400	3.6662	3,780.1200	3.7801	3.106	0	0	0
2021/09/03	R248	04/11/2021	12.85	Call	Bond Future	15,350.3600	15.3504	15,127.9900	15.1280	(1.449)	0	0	0
2021/09/03	R248	04/11/2021	12.85	Put	Bond Future	15.3700	0.0154	15.8300	0.0158	2.993	0	0	0
2021/09/03	R248	04/11/2021	10.80	Put	Bond Future	1,155.2500	1.1553	1,211.4700	1.2115	4.866	0	0	0
2021/09/03	R248	04/11/2021	10.80	Call	Bond Future	3,572.3000	3.5723	3,405.6900	3.4057	(4.664)	0	0	1,050
2021/09/03	R248	04/11/2021	10.20	Put	Bond Future	3,351.2300	3.3512	3,483.7200	3.4837	3.953	0	0	0
2021/09/03	R248	04/11/2021			Bond Future	10.4785	86.2932	10.5075	86.0704	0.276	0.0000	0.0000	167,943
2021/09/03	R248	04/11/2021	12.84	Call	Bond Future	15,296.7800	15.2968	15,074.4300	15.0744	(1.454)	0	0	0
2021/09/03	R248	04/11/2021	12.84	Put	Bond Future	15.8200	0.0158	16.3000	0.0163	3.034	0	0	0
2021/09/03	R248	04/11/2021	12.83	Call	Bond Future	15,243.1400	15.2431	15,020.8100	15.0208	(1.459)	0	0	0
2021/09/03	R248	04/11/2021	12.83	Put	Bond Future	16.2900	0.0163	16.7900	0.0168	3.069	0	0	0
2021/09/03	R248	04/11/2021	10.30	Put	Bond Future	2,856.3400	2.8563	2,974.6900	2.9747	4.143	0	0	0
2021/09/03	R248	04/11/2021	10.30	Call	Bond Future	1,460.5300	1.4605	1,356.0500	1.3560	(7.154)	0	0	0
2021/09/03	R248	04/11/2021	9.60	Put	Bond Future	7,434.0400	7.4340	7,635.3800	7.6354	2.708	0	0	0
2021/09/03	R248	04/11/2021	9.60	Call	Bond Future	162.3300	0.1623	140.8400	0.1408	(13.238)	0	0	0
2021/09/03	R248	04/11/2021	10.20	Call	Bond Future	1,155.9700	1.1560	1,065.6300	1.0656	(7.815)	0	0	1,050
2021/09/03	R248	03/02/2022	11.48	Call	Bond Future	7,173.8500	7.1738	6,992.8000	6.9928	(2.524)	0	0	0
2021/09/03	R248	03/02/2022	11.49	Put	Bond Future	1,286.2000	1.2862	1,330.2900	1.3303	3.428	0	0	0
2021/09/03	R248	03/02/2022	11.47	Call	Bond Future	7,121.6800	7.1217	6,941.0900	6.9411	(2.536)	0	0	0
2021/09/03	R248	03/02/2022	9.80	Put	Bond Future	7,593.5200	7.5935	7,767.8000	7.7678	2.295	0	0	0
2021/09/03	R248	03/02/2022	9.80	Call	Bond Future	811.1800	0.8112	759.8700	0.7599	(6.325)	0	0	1,300
2021/09/03	R248	03/02/2022	10.50	Put	Bond Future	3,786.3500	3.7863	3,898.3500	3.8983	2.958	0	0	0
2021/09/03	R248	03/02/2022	10.50	Call	Bond Future	2,684.5600	2.6846	2,570.9700	2.5710	(4.231)	0	0	1,300
2021/09/03	R248	03/02/2022			Bond Future	10.6452	87.2704	10.6754	87.0448	0.283	0.0000	0.0000	0
2021/09/03	R248	03/02/2022	11.48	Put	Bond Future	1,299.9100	1.2999	1,344.4500	1.3444	3.426	0	0	0
2021/09/03	R248	03/02/2022	11.49	Call	Bond Future	7,226.0600	7.2261	7,044.5600	7.0446	(2.512)	0	0	0
2021/09/03	R248	03/02/2022	11.47	Put	Bond Future	1,313.7700	1.3138	1,358.7700	1.3588	3.425	0	0	0
2021/09/03	R248	05/05/2022	11.80	Call	Bond Future	8,383.7100	8.3837	8,203.8400	8.2038	(2.145)	0	0	0
2021/09/03	R248	05/05/2022	11.79	Call	Bond Future	8,334.1300	8.3341	8,154.6500	8.1547	(2.154)	0	0	0
2021/09/03	R248	05/05/2022	11.79	Put	Bond Future	1,668.5100	1.6685	1,717.4600	1.7175	2.934	0	0	0
2021/09/03	R248	05/05/2022			Bond Future	10.8077	83.8806	10.8390	83.6522	0.290	0.0000	0.0000	0
2021/09/03	R248	05/05/2022	11.80	Put	Bond Future	1,655.1800	1.6552	1,703.7400	1.7037	2.934	0	0	0
2021/09/03	R248	05/05/2022	11.81	Call	Bond Future	8,433.1100	8.4331	8,252.8700	8.2529	(2.137)	0	0	0
2021/09/03	R248	05/05/2022	11.81	Put	Bond Future	1,641.7500	1.6418	1,689.9400	1.6899	2.935	0	0	0
2021/09/03	R248	04/08/2022	10.99	Call	Bond Future	4,498.2500	4.4982	4,370.0900	4.3701	(2.849)	0	0	0
2021/09/03	R248	04/08/2022	10.99	Put	Bond Future	4,403.9200	4.4039	4,507.0600	4.5071	2.342	0	0	0
2021/09/03	R248	04/08/2022	10.98	Call	Bond Future	4,461.5400	4.4615	4,333.9800	4.3340	(2.859)	0	0	0
2021/09/03	R248	04/08/2022	10.98	Put	Bond Future	4,438.2200	4.4382	4,541.9600	4.5420	2.337	0	0	0
2021/09/03	R248	04/08/2022			Bond Future	10.9767	84.8503	11.0093	84.6190	0.297	0.0000	0.0000	0
2021/09/03	R248	04/08/2022	11.00	Call	Bond Future	4,534.7600	4.5348	4,406.0200	4.4060	(2.839)	0	0	0
2021/09/03	R248	04/08/2022	11.00	Put	Bond Future	4,369.5200	4.3695	4,472.0800	4.4721	2.347	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
Total											1101159	