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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 07/09/2021 TO 07/09/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/07	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	2025 04/11/2021			Bond Future	155.3045	155.3045	155.5066	155.5066	0.130	0.0000	0.0000	4,840
2021/09/07	2025 03/02/2022			Bond Future	155.5169	155.5169	155.7273	155.7273	0.135	0.0000	0.0000	0
2021/09/07	2025 05/05/2022			Bond Future	157.3761	157.3761	157.5862	157.5862	0.134	0.0000	0.0000	0
2021/09/07	2025 04/08/2022			Bond Future	157.7054	157.7054	157.9065	157.9065	0.127	0.0000	0.0000	0
2021/09/07	2029 04/11/2021			Bond Future	114.3827	114.3827	114.7042	114.7042	0.281	0.0000	0.0000	2,964
2021/09/07	2029 03/02/2022			Bond Future	115.7038	115.7038	116.0335	116.0335	0.285	0.0000	0.0000	0
2021/09/07	2029 05/05/2022			Bond Future	115.8894	115.8894	116.2209	116.2209	0.286	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/07	2029	04/08/2022			Bond Future	117.3214	117.3214	117.6485	117.6485	0.279	0.0000	0.0000	0
2021/09/07	2030	04/11/2021	10.60	Call	Bond Future	8,853.9400	8.8539	8,553.3300	8.5533	(3.395)	0	0	0
2021/09/07	2030	04/11/2021	10.60	Put	Bond Future	30.0400	0.0300	34.1600	0.0342	13.715	0	0	0
2021/09/07	2030	04/11/2021	10.59	Put	Bond Future	30.8500	0.0308	35.0800	0.0351	13.712	0	0	0
2021/09/07	2030	04/11/2021	8.27	Put	Bond Future	3,930.9200	3.9309	4,182.8000	4.1828	6.408	0	0	0
2021/09/07	2030	04/11/2021	8.27	Call	Bond Future	297.5200	0.2975	244.6700	0.2447	(17.764)	0	0	300
2021/09/07	2030	04/11/2021	8.77	Put	Bond Future	1,907.6800	1.9077	2,075.5700	2.0756	8.801	0	0	0
2021/09/07	2030	04/11/2021	11.44	Put	Bond Future	1.9200	0.0019	2.1900	0.0022	14.063	0	0	300
2021/09/07	2030	04/11/2021	11.26	Call	Bond Future	11,982.6600	11.9827	11,678.4700	11.6785	(2.539)	0	0	0
2021/09/07	2030	04/11/2021	9.20	Call	Bond Future	2,449.8800	2.4499	2,237.9500	2.2379	(8.651)	0	0	29
2021/09/07	2030	04/11/2021	9.30	Put	Bond Future	689.8300	0.6898	768.1000	0.7681	11.346	0	0	0
2021/09/07	2030	04/11/2021	9.35	Call	Bond Future	3,030.7700	3.0308	2,797.6400	2.7976	(7.692)	0	0	0
2021/09/07	2030	04/11/2021	9.35	Put	Bond Future	620.5300	0.6205	692.1300	0.6921	11.539	0	0	9,100
2021/09/07	2030	04/11/2021			Bond Future	8.9088	96.9538	8.9638	96.6490	0.617	0.0000	0.0000	99,404
2021/09/07	2030	04/11/2021	10.61	Call	Bond Future	8,902.1000	8.9021	8,601.3800	8.6014	(3.378)	0	0	0
2021/09/07	2030	04/11/2021	10.61	Put	Bond Future	29.2400	0.0292	33.2500	0.0333	13.714	0	0	0
2021/09/07	2030	04/11/2021	10.59	Call	Bond Future	8,805.7600	8.8058	8,505.2600	8.5053	(3.413)	0	0	0
2021/09/07	2030	04/11/2021	8.77	Call	Bond Future	1,133.1200	1.1331	996.2800	0.9963	(12.076)	0	0	300
2021/09/07	2030	04/11/2021	11.44	Call	Bond Future	12,814.9000	12.8149	12,510.4400	12.5104	(2.376)	0	0	0
2021/09/07	2030	04/11/2021	11.26	Put	Bond Future	3.8900	0.0039	4.4300	0.0044	13.882	0	0	29
2021/09/07	2030	04/11/2021	9.90	Put	Bond Future	179.4800	0.1795	202.8400	0.2028	13.015	0	0	0
2021/09/07	2030	04/11/2021	9.90	Call	Bond Future	5,485.1300	5.4851	5,203.7600	5.2038	(5.130)	0	0	29
2021/09/07	2030	04/11/2021	9.20	Put	Bond Future	850.1100	0.8501	942.9100	0.9429	10.916	0	0	0
2021/09/07	2030	04/11/2021	8.75	Put	Bond Future	1,972.4300	1.9724	2,144.0300	2.1440	8.700	0	0	0
2021/09/07	2030	04/11/2021	8.75	Call	Bond Future	1,085.5700	1.0856	952.4400	0.9524	(12.264)	0	0	3,250
2021/09/07	2030	04/11/2021	9.30	Call	Bond Future	2,830.9200	2.8309	2,604.4600	2.6045	(8.000)	0	0	0
2021/09/07	2030	03/02/2022	9.45	Call	Bond Future	3,396.7900	3.3968	3,198.3600	3.1984	(5.842)	0	0	0
2021/09/07	2030	03/02/2022	9.45	Put	Bond Future	1,525.4200	1.5254	1,631.3600	1.6314	6.945	0	0	0
2021/09/07	2030	03/02/2022	9.35	Call	Bond Future	3,061.8600	3.0619	2,873.6400	2.8736	(6.147)	0	0	0
2021/09/07	2030	03/02/2022	9.35	Put	Bond Future	1,715.3800	1.7154	1,831.5300	1.8315	6.771	0	0	101
2021/09/07	2030	03/02/2022	8.39	Put	Bond Future	4,694.0000	4.6940	4,918.7100	4.9187	4.787	0	0	0
2021/09/07	2030	03/02/2022	8.39	Call	Bond Future	801.9300	0.8019	722.2700	0.7223	(9.934)	0	0	101
2021/09/07	2030	03/02/2022	8.85	Put	Bond Future	3,006.6900	3.0067	3,179.3800	3.1794	5.744	0	0	0
2021/09/07	2030	03/02/2022	8.85	Call	Bond Future	1,670.6300	1.6706	1,538.9500	1.5390	(7.882)	0	0	1,000
2021/09/07	2030	03/02/2022			Bond Future	9.0967	94.0458	9.1536	93.7414	0.625	0.0000	0.0000	0
2021/09/07	2030	03/02/2022	9.44	Call	Bond Future	3,362.5400	3.3625	3,165.1000	3.1651	(5.872)	0	0	0
2021/09/07	2030	03/02/2022	9.44	Put	Bond Future	1,543.4900	1.5435	1,650.4200	1.6504	6.928	0	0	0
2021/09/07	2030	03/02/2022	9.43	Call	Bond Future	3,328.4400	3.3284	3,132.0100	3.1320	(5.902)	0	0	0
2021/09/07	2030	03/02/2022	9.43	Put	Bond Future	1,561.7400	1.5617	1,669.6800	1.6697	6.912	0	0	0
2021/09/07	2030	03/02/2022	9.78	Call	Bond Future	4,608.3600	4.6084	4,380.5300	4.3805	(4.944)	0	0	0
2021/09/07	2030	03/02/2022	9.78	Put	Bond Future	1,031.6900	1.0317	1,108.2300	1.1082	7.419	0	0	101
2021/09/07	2030	03/02/2022	10.85	Call	Bond Future	9,110.0200	9.1100	8,828.6200	8.8286	(3.089)	0	0	0
2021/09/07	2030	03/02/2022	10.85	Put	Bond Future	275.9000	0.2759	298.8700	0.2989	8.325	0	0	1,000
2021/09/07	2030	03/02/2022	9.60	Put	Bond Future	1,278.3800	1.2784	1,370.1200	1.3701	7.176	0	0	0
2021/09/07	2030	03/02/2022	9.60	Call	Bond Future	3,929.9500	3.9300	3,717.3200	3.7173	(5.411)	0	0	1,000
2021/09/07	2030	05/05/2022	10.21	Call	Bond Future	5,801.0700	5.8011	5,566.8100	5.5668	(4.038)	0	0	0
2021/09/07	2030	05/05/2022	10.21	Put	Bond Future	1,198.4600	1.1985	1,273.9300	1.2739	6.297	0	0	0

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2021/09/07	2030	05/05/2022	9.95	Call	Bond Future	4,850.9000	4.8509	4,633.7300	4.6337	(4.477)	0	0	0
2021/09/07	2030	05/05/2022	8.47	Call	Bond Future	1,043.3500	1.0433	958.2000	0.9582	(8.161)	0	0	1,073
2021/09/07	2030	05/05/2022	8.14	Put	Bond Future	6,862.7700	6.8628	7,113.7400	7.1137	3.657	0	0	0
2021/09/07	2030	05/05/2022	8.14	Call	Bond Future	634.5700	0.6346	575.8100	0.5758	(9.260)	0	0	1,800
2021/09/07	2030	05/05/2022	8.89	Put	Bond Future	3,927.7000	3.9277	4,113.2500	4.1132	4.724	0	0	0
2021/09/07	2030	05/05/2022	8.81	Put	Bond Future	4,190.2200	4.1902	4,383.3900	4.3834	4.610	0	0	0
2021/09/07	2030	05/05/2022			Bond Future	9.2930	95.1484	9.3528	94.8387	0.644	0.0000	0.0000	0
2021/09/07	2030	05/05/2022	10.20	Call	Bond Future	5,763.6400	5.7636	5,529.9800	5.5300	(4.054)	0	0	0
2021/09/07	2030	05/05/2022	10.20	Put	Bond Future	1,209.6300	1.2096	1,285.7000	1.2857	6.289	0	0	200
2021/09/07	2030	05/05/2022	10.19	Call	Bond Future	5,726.2700	5.7263	5,493.2200	5.4932	(4.070)	0	0	0
2021/09/07	2030	05/05/2022	10.19	Put	Bond Future	1,220.8900	1.2209	1,297.5700	1.2976	6.281	0	0	0
2021/09/07	2030	05/05/2022	9.95	Put	Bond Future	1,523.1100	1.5231	1,615.6700	1.6157	6.077	0	0	1,073
2021/09/07	2030	05/05/2022	9.35	Call	Bond Future	2,935.2400	2.9352	2,767.5900	2.7676	(5.712)	0	0	0
2021/09/07	2030	05/05/2022	9.35	Put	Bond Future	2,640.1700	2.6402	2,782.2500	2.7823	5.381	0	0	1,073
2021/09/07	2030	05/05/2022	8.47	Put	Bond Future	5,436.3300	5.4363	5,660.9100	5.6609	4.131	0	0	0
2021/09/07	2030	05/05/2022	8.89	Call	Bond Future	1,808.8100	1.8088	1,684.6300	1.6846	(6.865)	0	0	1,800
2021/09/07	2030	05/05/2022	11.04	Call	Bond Future	9,082.6600	9.0827	8,810.8600	8.8109	(2.993)	0	0	0
2021/09/07	2030	05/05/2022	11.04	Put	Bond Future	562.7700	0.5628	600.7000	0.6007	6.740	0	0	1,800
2021/09/07	2030	05/05/2022	8.81	Call	Bond Future	1,643.4000	1.6434	1,526.8400	1.5268	(7.093)	0	0	200
2021/09/07	2030	05/05/2022	7.73	Put	Bond Future	8,902.3100	8.9023	9,177.1600	9.1772	3.087	0	0	0
2021/09/07	2030	05/05/2022	7.73	Call	Bond Future	332.7800	0.3328	297.9000	0.2979	(10.481)	0	0	200
2021/09/07	2030	04/08/2022	9.56	Call	Bond Future	3,296.4100	3.2964	3,123.9400	3.1239	(5.232)	0	0	0
2021/09/07	2030	04/08/2022	9.56	Put	Bond Future	3,014.6400	3.0146	3,162.7200	3.1627	4.912	0	0	0
2021/09/07	2030	04/08/2022			Bond Future	9.5035	92.2504	9.5678	91.9299	0.676	0.0000	0.0000	0
2021/09/07	2030	04/08/2022	9.55	Call	Bond Future	3,269.9600	3.2700	3,098.3000	3.0983	(5.250)	0	0	0
2021/09/07	2030	04/08/2022	9.55	Put	Bond Future	3,038.0000	3.0380	3,186.8900	3.1869	4.901	0	0	0
2021/09/07	2030	04/08/2022	9.54	Call	Bond Future	3,243.6200	3.2436	3,072.7800	3.0728	(5.267)	0	0	0
2021/09/07	2030	04/08/2022	9.54	Put	Bond Future	3,061.5000	3.0615	3,211.2100	3.2112	4.890	0	0	0
2021/09/07	2032	04/11/2021	11.70	Call	Bond Future	11,748.1300	11.7481	11,447.5600	11.4476	(2.558)	0	0	0
2021/09/07	2032	04/11/2021	11.71	Put	Bond Future	12.1600	0.0122	13.5000	0.0135	11.020	0	0	0
2021/09/07	2032	04/11/2021	11.69	Call	Bond Future	11,697.8700	11.6979	11,397.3500	11.3973	(2.569)	0	0	0
2021/09/07	2032	04/11/2021	9.83	Call	Bond Future	2,521.3300	2.5213	2,318.0300	2.3180	(8.063)	0	0	700
2021/09/07	2032	04/11/2021			Bond Future	9.5923	92.1829	9.6418	91.8810	0.517	0.0000	0.0000	126,478
2021/09/07	2032	04/11/2021	11.70	Put	Bond Future	12.5900	0.0126	13.9700	0.0140	10.961	0	0	0
2021/09/07	2032	04/11/2021	11.71	Call	Bond Future	11,798.3500	11.7984	11,497.7400	11.4977	(2.548)	0	0	0
2021/09/07	2032	04/11/2021	11.69	Put	Bond Future	13.0200	0.0130	14.4500	0.0145	10.983	0	0	0
2021/09/07	2032	04/11/2021	9.33	Put	Bond Future	2,585.4200	2.5854	2,771.4400	2.7714	7.195	0	0	0
2021/09/07	2032	04/11/2021	9.33	Call	Bond Future	965.2800	0.9653	849.3500	0.8494	(12.010)	0	0	700
2021/09/07	2032	04/11/2021	9.83	Put	Bond Future	1,085.3800	1.0854	1,184.0300	1.1840	9.089	0	0	0
2021/09/07	2032	04/11/2021	12.81	Call	Bond Future	17,097.5000	17.0975	16,795.5600	16.7956	(1.766)	0	0	0
2021/09/07	2032	04/11/2021	12.81	Put	Bond Future	0.1600	0.0002	0.1700	0.0002	6.250	0	0	700
2021/09/07	2032	03/02/2022	10.43	Call	Bond Future	4,946.5200	4.9465	4,722.8900	4.7229	(4.521)	0	0	0
2021/09/07	2032	03/02/2022	10.43	Put	Bond Future	1,222.6100	1.2226	1,300.7400	1.3007	6.390	0	0	0
2021/09/07	2032	03/02/2022	10.42	Call	Bond Future	4,904.5200	4.9045	4,681.6700	4.6817	(4.544)	0	0	0
2021/09/07	2032	03/02/2022	10.42	Put	Bond Future	1,236.6300	1.2366	1,315.5400	1.3155	6.381	0	0	0
2021/09/07	2032	03/02/2022	10.45	Put	Bond Future	1,194.8200	1.1948	1,271.4000	1.2714	6.409	0	0	198
2021/09/07	2032	03/02/2022	9.81	Call	Bond Future	2,641.9100	2.6419	2,478.2300	2.4782	(6.196)	0	0	0

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2021/09/07	2032	03/02/2022	9.81	Put	Bond Future	2,485.1000	2.4851	2,623.1800	2.6232	5.556	0	0	198
2021/09/07	2032	03/02/2022	8.91	Put	Bond Future	5,983.9500	5.9839	6,224.4100	6.2244	4.018	0	0	0
2021/09/07	2032	03/02/2022	10.66	Call	Bond Future	5,935.7800	5.9358	5,695.7500	5.6958	(4.044)	0	0	0
2021/09/07	2032	03/02/2022	10.66	Put	Bond Future	936.8000	0.9368	998.5300	0.9985	6.589	0	0	97
2021/09/07	2032	03/02/2022	10.35	Put	Bond Future	1,340.1800	1.3402	1,424.7700	1.4248	6.312	0	0	400
2021/09/07	2032	03/02/2022	9.58	Put	Bond Future	3,188.1600	3.1882	3,352.5700	3.3526	5.157	0	0	0
2021/09/07	2032	03/02/2022	9.58	Call	Bond Future	1,971.7500	1.9718	1,834.4000	1.8344	(6.966)	0	0	400
2021/09/07	2032	03/02/2022	11.13	Call	Bond Future	8,067.1200	8.0671	7,802.5400	7.8025	(3.280)	0	0	0
2021/09/07	2032	03/02/2022	11.13	Put	Bond Future	540.2600	0.5403	577.4400	0.5774	6.882	0	0	210
2021/09/07	2032	03/02/2022	10.53	Call	Bond Future	5,370.8000	5.3708	5,139.6500	5.1397	(4.304)	0	0	0
2021/09/07	2032	03/02/2022	10.53	Put	Bond Future	1,089.3800	1.0894	1,159.9900	1.1600	6.482	0	0	210
2021/09/07	2032	03/02/2022	10.65	Call	Bond Future	5,891.9000	5.8919	5,652.5300	5.6525	(4.063)	0	0	0
2021/09/07	2032	03/02/2022	10.65	Put	Bond Future	947.8300	0.9478	1,010.2200	1.0102	6.582	0	0	1,050
2021/09/07	2032	03/02/2022	9.67	Call	Bond Future	2,221.6200	2.2216	2,073.8400	2.0738	(6.652)	0	0	0
2021/09/07	2032	03/02/2022			Bond Future	9.7835	93.2253	9.8346	92.9235	0.522	0.0000	0.0000	0
2021/09/07	2032	03/02/2022	10.44	Call	Bond Future	4,988.4200	4.9884	4,764.0100	4.7640	(4.499)	0	0	0
2021/09/07	2032	03/02/2022	10.44	Put	Bond Future	1,208.5400	1.2085	1,285.8900	1.2859	6.400	0	0	0
2021/09/07	2032	03/02/2022	10.45	Call	Bond Future	5,030.6200	5.0306	4,805.4400	4.8054	(4.476)	0	0	0
2021/09/07	2032	03/02/2022	8.91	Call	Bond Future	605.3300	0.6053	544.0300	0.5440	(10.127)	0	0	198
2021/09/07	2032	03/02/2022	10.14	Call	Bond Future	3,785.9900	3.7851	3,586.8000	3.5868	(5.239)	0	0	0
2021/09/07	2032	03/02/2022	10.14	Put	Bond Future	1,705.6600	1.7057	1,809.1300	1.8091	6.066	0	0	97
2021/09/07	2032	03/02/2022	9.14	Put	Bond Future	4,893.4400	4.8934	5,109.1600	5.1092	4.408	0	0	0
2021/09/07	2032	03/02/2022	9.14	Call	Bond Future	971.4200	0.9714	885.3800	0.8854	(8.857)	0	0	97
2021/09/07	2032	03/02/2022	10.95	Call	Bond Future	7,238.2600	7.2383	6,981.8000	6.9818	(3.543)	0	0	0
2021/09/07	2032	03/02/2022	10.95	Put	Bond Future	667.4100	0.6674	712.7100	0.7127	6.787	0	0	400
2021/09/07	2032	03/02/2022	10.35	Call	Bond Future	4,614.5800	4.6146	4,397.4100	4.3974	(4.706)	0	0	0
2021/09/07	2032	03/02/2022	9.62	Put	Bond Future	3,056.3400	3.0563	3,216.1000	3.2161	5.227	0	0	0
2021/09/07	2032	03/02/2022	9.62	Call	Bond Future	2,080.7400	2.0807	1,938.7400	1.9387	(6.824)	0	0	210
2021/09/07	2032	03/02/2022	9.67	Put	Bond Future	2,897.3900	2.8974	3,051.3700	3.0514	5.314	0	0	1,050
2021/09/07	2032	03/02/2022	9.57	Put	Bond Future	3,221.7000	3.2217	3,387.2800	3.3873	5.140	0	0	0
2021/09/07	2032	03/02/2022	9.57	Call	Bond Future	1,944.9500	1.9450	1,808.7700	1.8088	(7.002)	0	0	1,050
2021/09/07	2032	05/05/2022	11.03	Call	Bond Future	6,988.7500	6.9888	6,748.4800	6.7485	(3.438)	0	0	0
2021/09/07	2032	05/05/2022	11.03	Put	Bond Future	1,211.2300	1.2112	1,277.9100	1.2779	5.505	0	0	0
2021/09/07	2032	05/05/2022	11.02	Put	Bond Future	1,222.0500	1.2220	1,289.2700	1.2893	5.501	0	0	0
2021/09/07	2032	05/05/2022	11.18	Call	Bond Future	7,621.6300	7.6216	7,373.8200	7.3738	(3.251)	0	0	0
2021/09/07	2032	05/05/2022	11.18	Put	Bond Future	1,060.8600	1.0609	1,120.0000	1.1200	5.575	0	0	780
2021/09/07	2032	05/05/2022			Bond Future	9.9790	90.1716	10.0325	89.8647	0.536	0.0000	0.0000	0
2021/09/07	2032	05/05/2022	11.04	Call	Bond Future	7,030.5500	7.0305	6,789.7500	6.7898	(3.425)	0	0	0
2021/09/07	2032	05/05/2022	11.04	Put	Bond Future	1,200.5100	1.2005	1,266.6600	1.2667	5.510	0	0	0
2021/09/07	2032	05/05/2022	11.02	Call	Bond Future	6,947.0000	6.9470	6,707.2700	6.7073	(3.451)	0	0	0
2021/09/07	2032	05/05/2022	9.58	Put	Bond Future	4,367.2200	4.3672	4,548.8300	4.5488	4.158	0	0	0
2021/09/07	2032	05/05/2022	9.58	Call	Bond Future	2,034.5800	2.0346	1,909.2400	1.9092	(6.160)	0	0	780
2021/09/07	2032	05/05/2022	10.18	Put	Bond Future	2,601.1800	2.6012	2,727.4600	2.7275	4.855	0	0	0
2021/09/07	2032	05/05/2022	10.18	Call	Bond Future	3,746.7300	3.7467	3,566.0600	3.5661	(4.822)	0	0	780
2021/09/07	2032	04/08/2022	10.21	Put	Bond Future	3,473.8400	3.4738	3,621.0900	3.6211	4.239	0	0	0
2021/09/07	2032	04/08/2022	10.22	Call	Bond Future	3,659.5400	3.6595	3,488.5100	3.4885	(4.674)	0	0	0
2021/09/07	2032	04/08/2022	10.20	Put	Bond Future	3,500.3400	3.5003	3,648.3800	3.6484	4.229	0	0	0
2021/09/07	2032	04/08/2022			Bond Future	10.1819	91.2159	10.2390	90.8985	0.561	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/07	2032	04/08/2022	10.21	Call	Bond Future	3,630.2900	3.6303	3,460.0600	3.4601	(4.689)	0	0	0
2021/09/07	2032	04/08/2022	10.22	Put	Bond Future	3,447.5000	3.4475	3,593.9500	3.5939	4.248	0	0	0
2021/09/07	2032	04/08/2022	10.20	Call	Bond Future	3,601.1600	3.6012	3,431.7200	3.4317	(4.705)	0	0	0
2021/09/07	2033	04/11/2021			Bond Future	108.2762	108.2762	108.3899	108.3899	0.105	0.0000	0.0000	8,979
2021/09/07	2033	03/02/2022			Bond Future	109.5268	109.5268	109.6460	109.6460	0.109	0.0000	0.0000	0
2021/09/07	2033	05/05/2022			Bond Future	109.5583	109.5583	109.6769	109.6769	0.108	0.0000	0.0000	0
2021/09/07	2033	04/08/2022			Bond Future	110.9120	110.9120	111.0242	111.0242	0.101	0.0000	0.0000	0
2021/09/07	2037	04/11/2021	12.82	Put	Bond Future	7.2300	0.0072	7.4200	0.0074	2.628	0	0	0
2021/09/07	2037	04/11/2021	12.83	Call	Bond Future	14,224.0300	14.2240	14,028.9700	14.0290	(1.371)	0	0	0
2021/09/07	2037	04/11/2021	12.30	Call	Bond Future	11,461.2700	11.4613	11,267.2900	11.2673	(1.692)	0	0	0
2021/09/07	2037	04/11/2021	12.30	Put	Bond Future	37.3700	0.0374	38.6300	0.0386	3.372	0	0	600
2021/09/07	2037	04/11/2021	11.49	Put	Bond Future	234.9400	0.2349	245.3700	0.2454	4.439	0	0	0
2021/09/07	2037	04/11/2021	11.49	Call	Bond Future	7,054.6800	7.0547	6,869.8700	6.8699	(2.620)	0	0	600
2021/09/07	2037	04/11/2021			Bond Future	10.4133	87.8497	10.4423	87.6544	0.279	0.0000	0.0000	121,572
2021/09/07	2037	04/11/2021	12.82	Call	Bond Future	14,173.0800	14.1731	13,978.0300	13.9780	(1.376)	0	0	0
2021/09/07	2037	04/11/2021	12.83	Put	Bond Future	6.9900	0.0070	7.1700	0.0072	2.575	0	0	0
2021/09/07	2037	04/11/2021	12.81	Call	Bond Future	14,122.0900	14.1221	13,927.0400	13.9270	(1.381)	0	0	0
2021/09/07	2037	04/11/2021	12.81	Put	Bond Future	7.4800	0.0075	7.6700	0.0077	2.540	0	0	0
2021/09/07	2037	03/02/2022	11.46	Call	Bond Future	6,478.3600	6.4784	6,321.2900	6.3213	(2.425)	0	0	0
2021/09/07	2037	03/02/2022	11.47	Put	Bond Future	1,098.1300	1.0981	1,134.6800	1.1347	3.328	0	0	0
2021/09/07	2037	03/02/2022	11.45	Call	Bond Future	6,431.2000	6.4312	6,274.5200	6.2745	(2.436)	0	0	0
2021/09/07	2037	03/02/2022			Bond Future	10.6001	84.5886	10.6298	84.3946	0.280	0.0000	0.0000	0
2021/09/07	2037	03/02/2022	11.46	Put	Bond Future	1,110.3000	1.1103	1,147.2400	1.1472	3.327	0	0	0
2021/09/07	2037	03/02/2022	11.47	Call	Bond Future	6,525.5800	6.5256	6,368.1200	6.3681	(2.413)	0	0	0
2021/09/07	2037	03/02/2022	11.45	Put	Bond Future	1,122.6000	1.1226	1,159.9300	1.1599	3.325	0	0	0
2021/09/07	2037	05/05/2022	11.83	Call	Bond Future	7,690.5100	7.6905	7,533.5800	7.5336	(2.041)	0	0	0
2021/09/07	2037	05/05/2022	11.84	Put	Bond Future	1,424.4100	1.4244	1,465.0400	1.4650	2.852	0	0	0
2021/09/07	2037	05/05/2022	11.82	Call	Bond Future	7,645.8000	7.6458	7,489.2000	7.4892	(2.048)	0	0	0
2021/09/07	2037	05/05/2022			Bond Future	10.7913	85.5805	10.8224	85.3826	0.288	0.0000	0.0000	0
2021/09/07	2037	05/05/2022	11.83	Put	Bond Future	1,436.2000	1.4362	1,477.1500	1.4772	2.851	0	0	0
2021/09/07	2037	05/05/2022	11.84	Call	Bond Future	7,735.4800	7.7355	7,578.2300	7.5782	(2.033)	0	0	0
2021/09/07	2037	05/05/2022	11.82	Put	Bond Future	1,448.3100	1.4483	1,489.5900	1.4896	2.850	0	0	0
2021/09/07	2037	04/08/2022	10.90	Call	Bond Future	3,718.2100	3.7182	3,609.5300	3.6095	(2.923)	0	0	0
2021/09/07	2037	04/08/2022	10.91	Put	Bond Future	4,269.5900	4.2696	4,367.0000	4.3670	2.281	0	0	0
2021/09/07	2037	04/08/2022	10.89	Call	Bond Future	3,687.3900	3.6874	3,579.2400	3.5792	(2.933)	0	0	0
2021/09/07	2037	04/08/2022	10.89	Put	Bond Future	4,333.1600	4.3332	4,431.6200	4.4316	2.272	0	0	0
2021/09/07	2037	04/08/2022			Bond Future	10.9935	82.3150	11.0269	82.1084	0.304	0.0000	0.0000	0
2021/09/07	2037	04/08/2022	10.90	Put	Bond Future	4,301.2800	4.3013	4,399.2100	4.3992	2.277	0	0	50
2021/09/07	2037	04/08/2022	10.91	Call	Bond Future	3,749.1400	3.7491	3,639.9400	3.6399	(2.913)	0	0	0
2021/09/07	2037	04/08/2022	11.42	Call	Bond Future	5,490.4300	5.4904	5,356.3400	5.3563	(2.442)	0	0	0
2021/09/07	2037	04/08/2022	11.42	Put	Bond Future	2,907.7200	2.9077	2,980.2400	2.9802	2.494	0	0	50
2021/09/07	2037	04/08/2022	10.10	Put	Bond Future	7,490.9900	7.4910	7,632.4900	7.6325	1.889	0	0	0
2021/09/07	2037	04/08/2022	10.10	Call	Bond Future	1,663.0600	1.6631	1,597.9500	1.5979	(3.915)	0	0	50
2021/09/07	2038	04/11/2021			Bond Future	120.6593	120.6593	120.6657	120.6657	0.005	0.0000	0.0000	5,949
2021/09/07	2038	03/02/2022			Bond Future	120.2738	120.2738	120.2850	120.2850	0.009	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/07	2038	05/05/2022			Bond Future	121.7118	121.7118	121.7209	121.7209	0.007	0.0000	0.0000	0
2021/09/07	2038	04/08/2022			Bond Future	121.3987	121.3987	121.3987	121.3987	0.000	0.0000	0.0000	0
2021/09/07	2040	04/11/2021	12.90	Call	Bond Future	14,824.8200	14.8248	14,541.0400	14.5410	(1.914)	0	0	0
2021/09/07	2040	04/11/2021	12.90	Put	Bond Future	9.8500	0.0099	10.4900	0.0105	6.497	0	0	0
2021/09/07	2040	04/11/2021	12.89	Call	Bond Future	14,771.2300	14.7712	14,487.4700	14.4875	(1.921)	0	0	0
2021/09/07	2040	04/11/2021	12.89	Put	Bond Future	10.1700	0.0102	10.8300	0.0108	6.490	0	0	0
2021/09/07	2040	04/11/2021			Bond Future	10.5349	90.1150	10.5742	89.8306	0.373	0.0000	0.0000	81,998
2021/09/07	2040	04/11/2021	12.91	Call	Bond Future	14,878.3400	14.8783	14,594.5400	14.5945	(1.907)	0	0	0
2021/09/07	2040	04/11/2021	12.91	Put	Bond Future	9.5300	0.0095	10.1500	0.0101	6.506	0	0	0
2021/09/07	2040	03/02/2022	11.58	Put	Bond Future	1,220.2400	1.2202	1,278.0700	1.2781	4.739	0	0	0
2021/09/07	2040	03/02/2022	11.59	Call	Bond Future	7,041.6000	7.0416	6,814.7400	6.8147	(3.222)	0	0	0
2021/09/07	2040	03/02/2022	11.57	Put	Bond Future	1,233.4800	1.2335	1,291.9000	1.2919	4.736	0	0	0
2021/09/07	2040	03/02/2022			Bond Future	10.7164	86.6292	10.7568	86.3451	0.377	0.0000	0.0000	0
2021/09/07	2040	03/02/2022	11.58	Call	Bond Future	6,991.3300	6.9913	6,765.0400	6.7650	(3.237)	0	0	0
2021/09/07	2040	03/02/2022	11.59	Put	Bond Future	1,207.3000	1.2073	1,264.5600	1.2646	4.743	0	0	0
2021/09/07	2040	03/02/2022	11.57	Call	Bond Future	6,941.2800	6.9413	6,715.5800	6.7156	(3.252)	0	0	0
2021/09/07	2040	05/05/2022	11.91	Put	Bond Future	1,613.4300	1.6134	1,677.7600	1.6778	3.987	0	0	0
2021/09/07	2040	05/05/2022	11.92	Call	Bond Future	8,167.2800	8.1673	7,942.0400	7.9420	(2.758)	0	0	0
2021/09/07	2040	05/05/2022	11.92	Put	Bond Future	1,600.4300	1.6004	1,664.2800	1.6643	3.990	0	0	0
2021/09/07	2040	05/05/2022	10.57	Put	Bond Future	5,017.1100	5.0171	5,178.3600	5.1784	3.214	0	0	0
2021/09/07	2040	05/05/2022	10.57	Call	Bond Future	2,690.4700	2.6905	2,562.6300	2.5626	(4.752)	0	0	1,200
2021/09/07	2040	05/05/2022	13.04	Call	Bond Future	13,507.0500	13.5070	13,243.9800	13.2440	(1.948)	0	0	0
2021/09/07	2040	05/05/2022	13.04	Put	Bond Future	606.9200	0.6069	632.9400	0.6329	4.287	0	0	1,200
2021/09/07	2040	05/05/2022			Bond Future	10.9017	87.6452	10.9439	87.3561	0.387	0.0000	0.0000	0
2021/09/07	2040	05/05/2022	11.91	Call	Bond Future	8,119.7500	8.1198	7,894.9900	7.8950	(2.768)	0	0	0
2021/09/07	2040	05/05/2022	11.90	Call	Bond Future	8,072.4700	8.0725	7,848.2100	7.8482	(2.778)	0	0	0
2021/09/07	2040	05/05/2022	11.90	Put	Bond Future	1,626.7600	1.6268	1,691.5900	1.6916	3.985	0	0	0
2021/09/07	2040	05/05/2022	9.82	Put	Bond Future	8,897.7700	8.8978	9,124.9100	9.1249	2.553	0	0	0
2021/09/07	2040	05/05/2022	9.82	Call	Bond Future	932.2100	0.9322	870.2600	0.8703	(6.645)	0	0	1,200
2021/09/07	2040	04/08/2022	11.05	Call	Bond Future	4,142.8300	4.1428	3,984.3900	3.9844	(3.824)	0	0	0
2021/09/07	2040	04/08/2022	11.05	Put	Bond Future	4,459.8700	4.4599	4,600.4700	4.6005	3.153	0	0	0
2021/09/07	2040	04/08/2022			Bond Future	11.0973	84.1528	11.1423	83.8537	0.405	0.0000	0.0000	0
2021/09/07	2040	04/08/2022	11.04	Call	Bond Future	4,109.2500	4.1093	3,951.5700	3.9516	(3.837)	0	0	0
2021/09/07	2040	04/08/2022	11.04	Put	Bond Future	4,493.4800	4.4935	4,634.8400	4.6348	3.146	0	0	0
2021/09/07	2040	04/08/2022	11.03	Call	Bond Future	4,075.4800	4.0755	3,918.5500	3.9186	(3.851)	0	0	0
2021/09/07	2040	04/08/2022	11.03	Put	Bond Future	4,526.9900	4.5270	4,669.1000	4.6691	3.139	0	0	0
2021/09/07	2044	04/11/2021	12.91	Call	Bond Future	14,589.6700	14.5897	14,375.4300	14.3754	(1.468)	0	0	0
2021/09/07	2044	04/11/2021	12.91	Put	Bond Future	13.0600	0.0131	13.4300	0.0134	2.833	0	0	0
2021/09/07	2044	04/11/2021			Bond Future	10.5944	86.7192	10.6236	86.5045	0.275	0.0000	0.0000	60,612
2021/09/07	2044	04/11/2021	12.90	Call	Bond Future	14,536.6000	14.5366	14,322.3700	14.3224	(1.474)	0	0	0
2021/09/07	2044	04/11/2021	12.90	Put	Bond Future	13.4700	0.0135	13.8500	0.0139	2.821	0	0	0
2021/09/07	2044	04/11/2021	12.89	Call	Bond Future	14,483.4700	14.4835	14,269.2600	14.2693	(1.479)	0	0	0
2021/09/07	2044	04/11/2021	12.89	Put	Bond Future	13.8900	0.0139	14.2900	0.0143	2.880	0	0	0
2021/09/07	2044	03/02/2022	11.60	Call	Bond Future	6,839.1200	6.8391	6,666.6600	6.6667	(2.522)	0	0	0
2021/09/07	2044	03/02/2022	11.60	Put	Bond Future	1,199.2500	1.1992	1,240.5600	1.2406	3.445	0	0	0
2021/09/07	2044	03/02/2022	11.59	Call	Bond Future	6,788.6500	6.7887	6,616.6300	6.6166	(2.534)	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
2021/09/07	2044	03/02/2022	11.59	Put	Bond Future	1,212.6800	1.2127	1,254.4300	1.2544	3.443	0	0	0
2021/09/07	2044	03/02/2022			Bond Future	10.7676	83.3202	10.7974	83.1064	0.277	0.0000	0.0000	0
2021/09/07	2044	03/02/2022	11.61	Call	Bond Future	6,889.8200	6.8898	6,716.9200	6.7169	(2.509)	0	0	0
2021/09/07	2044	03/02/2022	11.61	Put	Bond Future	1,186.1400	1.1861	1,227.0100	1.2270	3.446	0	0	0
2021/09/07	2044	05/05/2022	11.92	Call	Bond Future	8,063.4500	8.0635	7,893.1200	7.8931	(2.112)	0	0	0
2021/09/07	2044	05/05/2022	11.92	Put	Bond Future	1,682.9900	1.6830	1,730.4800	1.7305	2.822	0	0	0
2021/09/07	2044	05/05/2022	11.91	Call	Bond Future	8,015.9700	8.0160	7,846.0100	7.8460	(2.120)	0	0	0
2021/09/07	2044	05/05/2022	11.91	Put	Bond Future	1,696.5900	1.6966	1,744.4500	1.7444	2.821	0	0	0
2021/09/07	2044	05/05/2022			Bond Future	10.9439	84.2973	10.9751	84.0795	0.285	0.0000	0.0000	0
2021/09/07	2044	05/05/2022	11.93	Call	Bond Future	8,110.9600	8.1110	7,940.2600	7.9403	(2.105)	0	0	0
2021/09/07	2044	05/05/2022	11.93	Put	Bond Future	1,669.5100	1.6695	1,716.6300	1.7166	2.822	0	0	0
2021/09/07	2044	04/08/2022	11.09	Call	Bond Future	4,210.3400	4.2103	4,087.6100	4.0876	(2.915)	0	0	0
2021/09/07	2044	04/08/2022	11.09	Put	Bond Future	4,481.5000	4.4815	4,585.4000	4.5854	2.318	0	0	0
2021/09/07	2044	04/08/2022	11.08	Call	Bond Future	4,175.9500	4.1760	4,053.8000	4.0538	(2.925)	0	0	0
2021/09/07	2044	04/08/2022	11.08	Put	Bond Future	4,515.5300	4.5155	4,620.0100	4.6200	2.314	0	0	0
2021/09/07	2044	04/08/2022			Bond Future	11.1298	80.8913	11.1632	80.6647	0.300	0.0000	0.0000	0
2021/09/07	2044	04/08/2022	11.10	Call	Bond Future	4,244.8400	4.2448	4,121.5400	4.1215	(2.905)	0	0	0
2021/09/07	2044	04/08/2022	11.10	Put	Bond Future	4,447.6800	4.4477	4,551.0100	4.5510	2.323	0	0	0
2021/09/07	2046	04/11/2021			Bond Future	108.0729	108.0729	108.5386	108.5386	0.431	0.0000	0.0000	17,210
2021/09/07	2046	03/02/2022			Bond Future	109.3211	109.3211	109.7965	109.7965	0.435	0.0000	0.0000	0
2021/09/07	2046	05/05/2022			Bond Future	108.7464	108.7464	109.2253	109.2253	0.440	0.0000	0.0000	0
2021/09/07	2046	04/08/2022			Bond Future	110.0902	110.0902	110.5672	110.5672	0.433	0.0000	0.0000	0
2021/09/07	2050	04/11/2021			Bond Future	111.8196	111.8196	111.4102	111.4102	(0.366)	0.0000	0.0000	8,607
2021/09/07	2050	03/02/2022			Bond Future	111.1336	111.1336	110.7238	110.7238	(0.369)	0.0000	0.0000	0
2021/09/07	2050	05/05/2022			Bond Future	112.4624	112.4624	112.0456	112.0456	(0.371)	0.0000	0.0000	0
2021/09/07	2050	04/08/2022			Bond Future	111.8347	111.8347	111.4044	111.4044	(0.385)	0.0000	0.0000	0
2021/09/07	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	AL37	04/11/2021			Index Future	809.0480	809.0480	808.4500	808.4500	(0.074)	0.0000	0.0000	0
2021/09/07	AL37	03/02/2022			Index Future	818.1890	818.1890	817.6150	817.6150	(0.070)	0.0000	0.0000	0
2021/09/07	AL37	05/05/2022			Index Future	827.7690	827.7690	827.1740	827.1740	(0.072)	0.0000	0.0000	0
2021/09/07	AL37	04/08/2022			Index Future	837.6940	837.6940	837.0320	837.0320	(0.079)	0.0000	0.0000	0
2021/09/07	AL7T	04/11/2021			Index Future	932.0620	932.0620	929.1270	929.1270	(0.315)	0.0000	0.0000	0
2021/09/07	AL7T	03/02/2022			Index Future	942.5920	942.5920	939.6590	939.6590	(0.311)	0.0000	0.0000	0
2021/09/07	AL7T	05/05/2022			Index Future	953.6290	953.6290	950.6450	950.6450	(0.313)	0.0000	0.0000	0
2021/09/07	AL7T	04/08/2022			Index Future	965.0630	965.0630	961.9750	961.9750	(0.320)	0.0000	0.0000	0
2021/09/07	ALBI	04/11/2021			Index Future	820.1560	820.1560	818.2490	818.2490	(0.233)	0.0000	0.0000	119
2021/09/07	ALBI	03/02/2022			Index Future	829.4220	829.4220	827.5250	827.5250	(0.229)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/07	ALBI	05/05/2022			Index Future	839.1340	839.1340	837.2000	837.2000	(0.230)	0.0000	0.0000	0
2021/09/07	ALBI	04/08/2022			Index Future	849.1950	849.1950	847.1780	847.1780	(0.238)	0.0000	0.0000	0
2021/09/07	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/09/07	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/07	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/07	ES33	04/11/2021			Bond Future	11.1433	77.4702	11.1873	77.2333	0.396	0.0000	0.0000	350
2021/09/07	ES33	03/02/2022			Bond Future	11.3790	78.3650	11.4244	78.1284	0.399	0.0000	0.0000	0
2021/09/07	ES33	05/05/2022			Bond Future	11.6159	75.5247	11.6635	75.2839	0.410	0.0000	0.0000	0
2021/09/07	ES33	04/08/2022			Bond Future	11.8627	76.4107	11.9135	76.1613	0.428	0.0000	0.0000	0
2021/09/07	ES42	04/11/2021			Bond Future	11.6451	75.9991	11.6789	75.7908	0.291	0.0000	0.0000	4,779
2021/09/07	ES42	03/02/2022			Bond Future	11.8597	76.8775	11.8945	76.6698	0.293	0.0000	0.0000	0
2021/09/07	ES42	05/05/2022			Bond Future	12.0829	73.5385	12.1194	73.3270	0.303	0.0000	0.0000	0
2021/09/07	ES42	04/08/2022			Bond Future	12.3090	74.3999	12.3482	74.1801	0.318	0.0000	0.0000	0
2021/09/07	GOVI	04/11/2021	728.41	Call	GOVI	801,690.0000	80.1690	783,040.0000	78.3040	(2.326)	0	0	0
2021/09/07	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/07	GOVI	04/11/2021	728.40	Call	GOVI	801,790.0000	80.1790	783,140.0000	78.3140	(2.326)	0	0	0
2021/09/07	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/07	GOVI	04/11/2021			GOVI	808.5790	808.5790	806.7140	806.7140	(0.231)	0.0000	0.0000	990
2021/09/07	GOVI	04/11/2021	728.42	Call	GOVI	801,590.0000	80.1590	782,940.0000	78.2940	(2.327)	0	0	0
2021/09/07	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/07	GOVI	03/02/2022	792.76	Call	GOVI	249,540.0000	24.9540	230,980.0000	23.0980	(7.438)	0	0	0
2021/09/07	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/07	GOVI	03/02/2022			GOVI	817.7140	817.7140	815.8580	815.8580	(0.227)	0.0000	0.0000	0
2021/09/07	GOVI	03/02/2022	792.75	Call	GOVI	249,640.0000	24.9640	231,080.0000	23.1080	(7.435)	0	0	0
2021/09/07	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/07	GOVI	03/02/2022	792.74	Call	GOVI	249,740.0000	24.9740	231,180.0000	23.1180	(7.432)	0	0	0
2021/09/07	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/07	GOVI	05/05/2022	788.25	Call	GOVI	390,390.0000	39.0390	371,470.0000	37.1470	(4.846)	0	0	0
2021/09/07	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/07	GOVI	05/05/2022			GOVI	827.2890	827.2890	825.3970	825.3970	(0.229)	0.0000	0.0000	0
2021/09/07	GOVI	05/05/2022	788.24	Call	GOVI	390,490.0000	39.0490	371,570.0000	37.1570	(4.845)	0	0	0
2021/09/07	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/07	GOVI	05/05/2022	788.23	Call	GOVI	390,590.0000	39.0590	371,670.0000	37.1670	(4.844)	0	0	0
2021/09/07	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/07	GOVI	04/08/2022	819.28	Call	GOVI	179,280.0000	17.9280	159,540.0000	15.9540	(11.011)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/07	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/07	GOVI	04/08/2022			GOVI	837.2080	837.2080	835.2340	835.2340	(0.236)	0.0000	0.0000	0
2021/09/07	GOVI	04/08/2022	819.27	Call	GOVI	179,380.0000	17.9380	159,640.0000	15.9640	(11.005)	0	0	0
2021/09/07	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/07	GOVI	04/08/2022	819.26	Call	GOVI	179,480.0000	17.9480	159,740.0000	15.9740	(10.998)	0	0	0
2021/09/07	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/07	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/09/07	IGOV	04/11/2021			Index Future	296.5470	296.5470	296.9500	296.9500	0.136	0.0000	0.0000	475
2021/09/07	IGOV	03/02/2022			Index Future	299.9710	299.9710	300.3890	300.3890	0.139	0.0000	0.0000	0
2021/09/07	IGOV	05/05/2022			Index Future	303.5550	303.5550	303.9730	303.9730	0.138	0.0000	0.0000	0
2021/09/07	IGOV	04/08/2022			Index Future	307.2660	307.2660	307.6670	307.6670	0.131	0.0000	0.0000	0
2021/09/07	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/09/07	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/09/07	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/09/07	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/09/07	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/09/07	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/09/07	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/09/07	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/09/07	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/09/07	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/09/07	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/09/07	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/09/07	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/09/07	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/09/07	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/09/07	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/09/07	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/09/07	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/09/07	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/09/07	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/09/07	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/09/07	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/09/07	JBAF	15/09/2021			Jibar Tradeable Future	3.6750	96.3250	3.6750	96.3250	0.000	0.0000	0.0000	30,000
2021/09/07	JBAF	20/10/2021			Jibar Tradeable Future	3.7150	96.2850	3.7150	96.2850	0.000	0.0000	0.0000	0
2021/09/07	JBAF	17/11/2021			Jibar Tradeable Future	3.7400	96.2600	3.7400	96.2600	0.000	0.0000	0.0000	0
2021/09/07	JBAF	15/12/2021			Jibar Tradeable Future	3.8250	96.1750	3.8350	96.1650	0.261	0.0000	0.0000	0
2021/09/07	JBAF	19/01/2022			Jibar Tradeable Future	3.8700	96.1300	3.8800	96.1200	0.258	0.0000	0.0000	0
2021/09/07	JBAF	16/02/2022			Jibar Tradeable Future	4.0200	95.9800	4.0400	95.9600	0.498	0.0000	0.0000	0
2021/09/07	JBAF	16/03/2022			Jibar Tradeable Future	4.0600	95.9400	4.0800	95.9200	0.493	0.0000	0.0000	0
2021/09/07	JBAF	15/06/2022			Jibar Tradeable Future	4.5050	95.4950	4.5250	95.4750	0.444	0.0000	0.0000	472

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/07	JBAF	21/09/2022			Jibar Tradeable Future	4.7900	95.2100	4.8200	95.1800	0.626	0.0000	0.0000	0
2021/09/07	JBAF	21/12/2022			Jibar Tradeable Future	5.1200	94.8800	5.1500	94.8500	0.586	0.0000	0.0000	68
2021/09/07	JBAF	15/03/2023			Jibar Tradeable Future	5.3450	94.6550	5.3750	94.6250	0.561	0.0000	0.0000	0
2021/09/07	JBAF	21/06/2023			Jibar Tradeable Future	5.6350	94.3650	5.6650	94.3350	0.532	0.0000	0.0000	0
2021/09/07	R023	04/11/2021	4.91	Call	Bond Future	137.5800	0.1376	132.6500	0.1327	(3.583)	0	0	0
2021/09/07	R023	04/11/2021	4.91	Put	Bond Future	193.5700	0.1936	196.6600	0.1967	1.596	0	0	0
2021/09/07	R023	04/11/2021	4.90	Call	Bond Future	131.2800	0.1313	126.4600	0.1265	(3.672)	0	0	0
2021/09/07	R023	04/11/2021	4.90	Put	Bond Future	200.1100	0.2001	203.3100	0.2033	1.599	0	0	0
2021/09/07	R023	04/11/2021			Bond Future	4.9536	104.9837	4.9599	104.9757	0.126	0.0000	0.0000	14,769
2021/09/07	R023	04/11/2021	4.92	Call	Bond Future	144.0400	0.1440	139.0000	0.1390	(3.499)	0	0	0
2021/09/07	R023	04/11/2021	4.92	Put	Bond Future	187.1900	0.1872	190.1700	0.1902	1.592	0	0	0
2021/09/07	R023	03/02/2022	5.08	Call	Bond Future	254.2500	0.2543	251.3800	0.2514	(1.129)	0	0	0
2021/09/07	R023	03/02/2022	5.08	Put	Bond Future	235.7600	0.2358	236.9000	0.2369	0.484	0	0	0
2021/09/07	R023	03/02/2022			Bond Future	5.0622	106.1705	5.0660	106.1665	0.076	0.0000	0.0000	0
2021/09/07	R023	03/02/2022	5.07	Call	Bond Future	248.4500	0.2484	245.6100	0.2456	(1.143)	0	0	0
2021/09/07	R023	03/02/2022	5.07	Put	Bond Future	240.3300	0.2403	241.5000	0.2415	0.487	0	0	0
2021/09/07	R023	03/02/2022	5.06	Call	Bond Future	242.4500	0.2425	239.6300	0.2396	(1.163)	0	0	0
2021/09/07	R023	03/02/2022	5.06	Put	Bond Future	244.6900	0.2447	245.8800	0.2459	0.486	0	0	0
2021/09/07	R023	05/05/2022	6.31	Call	Bond Future	964.6100	0.9646	959.0900	0.9591	(0.572)	0	0	0
2021/09/07	R023	05/05/2022	6.31	Put	Bond Future	57.1200	0.0571	57.5500	0.0575	0.753	0	0	0
2021/09/07	R023	05/05/2022			Bond Future	5.1613	103.5045	5.1687	103.4985	0.145	0.0000	0.0000	0
2021/09/07	R023	05/05/2022	6.30	Call	Bond Future	957.4800	0.9575	951.9700	0.9520	(0.575)	0	0	0
2021/09/07	R023	05/05/2022	6.30	Put	Bond Future	57.8300	0.0578	58.2700	0.0583	0.761	0	0	0
2021/09/07	R023	05/05/2022	6.29	Call	Bond Future	950.5400	0.9505	945.0400	0.9450	(0.579)	0	0	0
2021/09/07	R023	05/05/2022	6.29	Put	Bond Future	58.7400	0.0587	59.1900	0.0592	0.766	0	0	0
2021/09/07	R023	04/08/2022	6.05	Call	Bond Future	521.8800	0.5219	511.4000	0.5114	(2.008)	0	0	0
2021/09/07	R023	04/08/2022	6.05	Put	Bond Future	102.8300	0.1028	106.1300	0.1061	3.209	0	0	0
2021/09/07	R023	04/08/2022			Bond Future	5.2921	104.7298	5.3170	104.7160	0.469	0.0000	0.0000	0
2021/09/07	R023	04/08/2022	6.04	Call	Bond Future	517.5000	0.5175	507.0500	0.5070	(2.019)	0	0	0
2021/09/07	R023	04/08/2022	6.04	Put	Bond Future	103.9600	0.1040	107.2900	0.1073	3.203	0	0	0
2021/09/07	R023	04/08/2022	6.03	Call	Bond Future	513.1300	0.5131	502.7100	0.5027	(2.031)	0	0	0
2021/09/07	R023	04/08/2022	6.03	Put	Bond Future	105.0900	0.1051	108.4500	0.1085	3.197	0	0	0
2021/09/07	R035	04/11/2021	12.53	Call	Bond Future	13,971.4900	13.9715	13,675.0600	13.6751	(2.122)	0	0	0
2021/09/07	R035	04/11/2021	12.53	Put	Bond Future	8.0500	0.0081	8.7300	0.0087	8.447	0	0	0
2021/09/07	R035	04/11/2021	11.75	Put	Bond Future	77.5700	0.0776	84.2700	0.0843	8.637	0	0	782
2021/09/07	R035	04/11/2021	11.08	Call	Bond Future	6,085.9500	6.0860	5,818.3300	5.8183	(4.397)	0	0	0
2021/09/07	R035	04/11/2021	11.08	Put	Bond Future	345.0900	0.3451	374.5800	0.3746	8.546	0	0	782
2021/09/07	R035	04/11/2021	10.23	Put	Bond Future	1,735.9500	1.7359	1,861.3800	1.8614	7.225	0	0	0
2021/09/07	R035	04/11/2021	10.12	Put	Bond Future	2,096.5800	2.0966	2,240.9300	2.2409	6.885	0	0	0
2021/09/07	R035	04/11/2021	10.12	Call	Bond Future	1,668.1800	1.6682	1,515.4200	1.5154	(9.157)	0	0	400
2021/09/07	R035	04/11/2021	10.62	Put	Bond Future	856.3200	0.8563	925.4000	0.9254	8.067	0	0	0
2021/09/07	R035	04/11/2021	10.62	Call	Bond Future	3,718.8300	3.7188	3,490.8000	3.4908	(6.132)	0	0	400
2021/09/07	R035	04/11/2021	11.20	Put	Bond Future	266.6200	0.2666	289.6300	0.2896	8.630	0	0	350
2021/09/07	R035	04/11/2021	10.60	Call	Bond Future	3,623.2800	3.6233	3,397.6100	3.3976	(6.228)	0	0	0
2021/09/07	R035	04/11/2021	10.60	Put	Bond Future	889.1000	0.8891	960.5400	0.9605	8.035	0	0	350
2021/09/07	R035	04/11/2021	10.11	Put	Bond Future	2,131.7900	2.1318	2,277.9000	2.2779	6.854	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/07	R035	04/11/2021	10.11	Call	Bond Future	1,635.7800	1.6358	1,484.7800	1.4848	(9.231)	0	0	350
2021/09/07	R035	04/11/2021			Bond Future	10.1836	92.2667	10.2280	91.9696	0.436	0.0000	0.0000	79,848
2021/09/07	R035	04/11/2021	12.52	Call	Bond Future	13,919.1500	13.9191	13,622.7600	13.6228	(2.129)	0	0	0
2021/09/07	R035	04/11/2021	12.52	Put	Bond Future	8.3200	0.0083	9.0400	0.0090	8.654	0	0	0
2021/09/07	R035	04/11/2021	12.51	Call	Bond Future	13,866.7700	13.8668	13,570.4000	13.5704	(2.137)	0	0	0
2021/09/07	R035	04/11/2021	12.51	Put	Bond Future	8.6100	0.0086	9.3500	0.0094	8.595	0	0	0
2021/09/07	R035	04/11/2021	11.75	Call	Bond Future	9,771.1200	9.7711	9,480.7100	9.4807	(2.972)	0	0	0
2021/09/07	R035	04/11/2021	10.23	Call	Bond Future	2,046.5600	2.0466	1,874.8800	1.8749	(8.389)	0	0	782
2021/09/07	R035	04/11/2021	13.82	Call	Bond Future	20,322.3100	20.3223	20,025.2000	20.0252	(1.462)	0	0	0
2021/09/07	R035	04/11/2021	13.82	Put	Bond Future	0.0500	0.0001	0.0500	0.0001	0.000	0	0	400
2021/09/07	R035	04/11/2021	11.20	Call	Bond Future	6,735.8300	6.7358	6,461.7300	6.4617	(4.069)	0	0	0
2021/09/07	R035	04/11/2021	10.26	Put	Bond Future	1,647.1100	1.6471	1,767.5200	1.7675	7.310	0	0	0
2021/09/07	R035	04/11/2021	10.26	Call	Bond Future	2,157.7800	2.1578	1,981.0800	1.9811	(8.189)	0	0	150
2021/09/07	R035	03/02/2022	11.23	Call	Bond Future	6,443.1000	6.4431	6,208.8500	6.2088	(3.636)	0	0	0
2021/09/07	R035	03/02/2022	11.23	Put	Bond Future	1,134.3700	1.1344	1,197.0200	1.1970	5.523	0	0	0
2021/09/07	R035	03/02/2022	11.22	Call	Bond Future	6,396.0500	6.3961	6,162.4300	6.1624	(3.653)	0	0	0
2021/09/07	R035	03/02/2022	11.22	Put	Bond Future	1,147.0600	1.1471	1,210.3400	1.2103	5.517	0	0	0
2021/09/07	R035	03/02/2022	11.39	Call	Bond Future	7,206.7100	7.2067	6,963.0700	6.9631	(3.381)	0	0	0
2021/09/07	R035	03/02/2022	11.39	Put	Bond Future	950.4700	0.9505	1,003.7300	1.0037	5.604	0	0	683
2021/09/07	R035	03/02/2022	10.65	Call	Bond Future	3,882.4100	3.8824	3,694.3300	3.6943	(4.844)	0	0	0
2021/09/07	R035	03/02/2022	11.73	Call	Bond Future	8,871.9200	8.8719	8,612.4200	8.6124	(2.925)	0	0	0
2021/09/07	R035	03/02/2022	11.73	Put	Bond Future	653.0800	0.6531	690.4800	0.6905	5.727	0	0	280
2021/09/07	R035	03/02/2022	11.03	Call	Bond Future	5,515.7400	5.5157	5,295.1700	5.2952	(3.999)	0	0	0
2021/09/07	R035	03/02/2022	11.28	Call	Bond Future	6,680.0400	6.6800	6,442.7100	6.4427	(3.553)	0	0	0
2021/09/07	R035	03/02/2022	11.28	Put	Bond Future	1,073.5400	1.0735	1,133.1100	1.1331	5.549	0	0	200
2021/09/07	R035	03/02/2022	10.26	Put	Bond Future	3,271.7300	3.2717	3,421.5800	3.4216	4.580	0	0	0
2021/09/07	R035	03/02/2022	10.26	Call	Bond Future	2,488.2700	2.4883	2,341.2200	2.3412	(5.910)	0	0	200
2021/09/07	R035	03/02/2022	11.05	Put	Bond Future	1,382.8300	1.3828	1,457.6900	1.4577	5.414	0	0	1,600
2021/09/07	R035	03/02/2022	10.35	Put	Bond Future	2,972.4500	2.9725	3,112.3600	3.1124	4.707	0	0	0
2021/09/07	R035	03/02/2022	10.35	Call	Bond Future	2,780.4400	2.7804	2,623.4500	2.6235	(5.646)	0	0	1,600
2021/09/07	R035	03/02/2022	9.92	Put	Bond Future	4,607.5000	4.6075	4,795.8900	4.7959	4.089	0	0	0
2021/09/07	R035	03/02/2022	9.92	Call	Bond Future	1,538.7500	1.5388	1,430.2400	1.4302	(7.052)	0	0	200
2021/09/07	R035	03/02/2022	10.61	Call	Bond Future	3,724.2600	3.7243	3,540.0900	3.5401	(4.945)	0	0	0
2021/09/07	R035	03/02/2022	10.61	Put	Bond Future	2,238.4800	2.2385	2,351.2100	2.3512	5.036	0	0	200
2021/09/07	R035	03/02/2022	11.11	Call	Bond Future	5,882.4400	5.8824	5,656.1300	5.6561	(3.847)	0	0	0
2021/09/07	R035	03/02/2022			Bond Future	10.3794	93.3097	10.4250	93.0128	0.440	0.0000	0.0000	0
2021/09/07	R035	03/02/2022	11.24	Call	Bond Future	6,490.4100	6.4904	6,255.5400	6.2555	(3.619)	0	0	0
2021/09/07	R035	03/02/2022	11.24	Put	Bond Future	1,122.0100	1.1220	1,184.0400	1.1840	5.528	0	0	0
2021/09/07	R035	03/02/2022	10.65	Put	Bond Future	2,142.5100	2.1425	2,251.3300	2.2513	5.079	0	0	683
2021/09/07	R035	03/02/2022	9.70	Put	Bond Future	5,645.0600	5.6451	5,858.0800	5.8581	3.774	0	0	0
2021/09/07	R035	03/02/2022	9.70	Call	Bond Future	1,053.5400	1.0535	969.6600	0.9697	(7.962)	0	0	683
2021/09/07	R035	03/02/2022	11.03	Put	Bond Future	1,413.5600	1.4136	1,489.8900	1.4899	5.400	0	0	280
2021/09/07	R035	03/02/2022	10.10	Put	Bond Future	3,860.2100	3.8602	4,028.1000	4.0281	4.349	0	0	0
2021/09/07	R035	03/02/2022	10.10	Call	Bond Future	2,011.4600	2.0115	1,882.4500	1.8825	(6.414)	0	0	280
2021/09/07	R035	03/02/2022	11.88	Call	Bond Future	9,617.2700	9.6173	9,352.2900	9.3523	(2.755)	0	0	0
2021/09/07	R035	03/02/2022	11.88	Put	Bond Future	554.0300	0.5540	585.9500	0.5859	5.761	0	0	1,800
2021/09/07	R035	03/02/2022	11.05	Call	Bond Future	5,606.7900	5.6068	5,384.7500	5.3848	(3.960)	0	0	0
2021/09/07	R035	03/02/2022	11.11	Put	Bond Future	1,294.6600	1.2947	1,365.2500	1.3653	5.452	0	0	200

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/07	R035	05/05/2022	11.64	Call	Bond Future	7,820.2900	7.8203	7,583.3500	7.5834	(3.030)	0	0	0
2021/09/07	R035	05/05/2022	11.64	Put	Bond Future	1,400.8000	1.4008	1,465.9200	1.4659	4.649	0	0	0
2021/09/07	R035	05/05/2022	11.63	Call	Bond Future	7,775.2300	7.7752	7,538.7900	7.5388	(3.041)	0	0	0
2021/09/07	R035	05/05/2022	11.63	Put	Bond Future	1,412.6700	1.4127	1,478.2900	1.4783	4.645	0	0	0
2021/09/07	R035	05/05/2022			Bond Future	10.5718	89.9256	10.6195	89.6235	0.452	0.0000	0.0000	0
2021/09/07	R035	05/05/2022	11.65	Call	Bond Future	7,865.4000	7.8654	7,627.9500	7.6279	(3.019)	0	0	0
2021/09/07	R035	05/05/2022	11.65	Put	Bond Future	1,389.0400	1.3890	1,453.6500	1.4537	4.651	0	0	0
2021/09/07	R035	04/08/2022	10.73	Call	Bond Future	3,863.8100	3.8638	3,700.0500	3.7000	(4.238)	0	0	0
2021/09/07	R035	04/08/2022	10.73	Put	Bond Future	4,132.0700	4.1321	4,280.6800	4.2807	3.597	0	0	0
2021/09/07	R035	04/08/2022	10.72	Call	Bond Future	3,832.8600	3.8329	3,669.8700	3.6699	(4.252)	0	0	0
2021/09/07	R035	04/08/2022	10.72	Put	Bond Future	4,163.0600	4.1631	4,312.4400	4.3124	3.588	0	0	0
2021/09/07	R035	04/08/2022	11.13	Put	Bond Future	3,063.8000	3.0638	3,182.7100	3.1827	3.881	0	0	100
2021/09/07	R035	04/08/2022	10.64	Call	Bond Future	3,587.2700	3.5873	3,430.5800	3.4306	(4.368)	0	0	0
2021/09/07	R035	04/08/2022	10.64	Put	Bond Future	4,415.2200	4.4152	4,570.9000	4.5709	3.526	0	0	100
2021/09/07	R035	04/08/2022	9.84	Put	Bond Future	7,619.0800	7.6191	7,839.5400	7.8395	2.894	0	0	0
2021/09/07	R035	04/08/2022	9.84	Call	Bond Future	1,585.1400	1.5851	1,493.2300	1.4932	(5.798)	0	0	100
2021/09/07	R035	04/08/2022			Bond Future	10.7734	90.9643	10.8242	90.6519	0.472	0.0000	0.0000	0
2021/09/07	R035	04/08/2022	10.74	Call	Bond Future	3,895.2300	3.8952	3,730.6900	3.7307	(4.224)	0	0	0
2021/09/07	R035	04/08/2022	10.74	Put	Bond Future	4,101.6200	4.1016	4,249.4500	4.2494	3.604	0	0	0
2021/09/07	R035	04/08/2022	11.13	Call	Bond Future	5,222.5400	5.2225	5,029.0800	5.0291	(3.704)	0	0	0
2021/09/07	R186	04/11/2021	8.10	Call	Bond Future	3,053.5800	3.0536	2,974.1100	2.9741	(2.603)	0	0	0
2021/09/07	R186	04/11/2021	8.10	Put	Bond Future	234.3500	0.2343	242.3300	0.2423	3.405	0	0	0
2021/09/07	R186	04/11/2021	8.09	Call	Bond Future	3,016.1900	3.0162	2,936.9500	2.9369	(2.627)	0	0	0
2021/09/07	R186	04/11/2021	8.09	Put	Bond Future	240.7000	0.2407	248.9100	0.2489	3.411	0	0	0
2021/09/07	R186	04/11/2021	7.77	Call	Bond Future	1,910.8600	1.9109	1,842.2700	1.8423	(3.589)	0	0	0
2021/09/07	R186	04/11/2021			Bond Future	7.4655	116.7354	7.4849	116.6480	0.260	0.0000	0.0000	63,183
2021/09/07	R186	04/11/2021	8.11	Call	Bond Future	3,091.1100	3.0911	3,011.4100	3.0114	(2.578)	0	0	0
2021/09/07	R186	04/11/2021	8.11	Put	Bond Future	228.1500	0.2282	235.9000	0.2359	3.397	0	0	0
2021/09/07	R186	04/11/2021	7.77	Put	Bond Future	546.8400	0.5468	565.7000	0.5657	3.449	0	0	15,177
2021/09/07	R186	04/11/2021	8.77	Call	Bond Future	5,734.1400	5.7341	5,647.4600	5.6475	(1.512)	0	0	0
2021/09/07	R186	04/11/2021	8.77	Put	Bond Future	33.0600	0.0331	33.8300	0.0338	2.329	0	0	15,177
2021/09/07	R186	03/02/2022	7.30	Call	Bond Future	956.0400	0.9560	921.3400	0.9213	(3.630)	0	0	0
2021/09/07	R186	03/02/2022	7.30	Put	Bond Future	2,486.9700	2.4870	2,536.1600	2.5362	1.978	0	0	0
2021/09/07	R186	03/02/2022			Bond Future	7.6547	112.7735	7.6743	112.6897	0.256	0.0000	0.0000	0
2021/09/07	R186	03/02/2022	7.29	Call	Bond Future	940.2800	0.9403	905.9500	0.9059	(3.651)	0	0	0
2021/09/07	R186	03/02/2022	7.29	Put	Bond Future	2,514.7600	2.5148	2,564.3200	2.5643	1.971	0	0	0
2021/09/07	R186	03/02/2022	7.28	Call	Bond Future	924.6900	0.9247	890.7300	0.8907	(3.673)	0	0	0
2021/09/07	R186	03/02/2022	7.28	Put	Bond Future	2,542.7300	2.5427	2,592.6600	2.5927	1.964	0	0	0
2021/09/07	R186	05/05/2022	8.32	Call	Bond Future	3,108.3400	3.1083	3,048.0800	3.0481	(1.939)	0	0	0
2021/09/07	R186	05/05/2022	8.32	Put	Bond Future	1,248.0100	1.2480	1,274.7100	1.2747	2.139	0	0	0
2021/09/07	R186	05/05/2022	7.28	Put	Bond Future	3,320.4700	3.3205	3,376.5000	3.3765	1.687	0	0	0
2021/09/07	R186	05/05/2022	7.28	Call	Bond Future	961.0200	0.9610	930.0900	0.9301	(3.218)	0	0	435
2021/09/07	R186	05/05/2022			Bond Future	7.8554	114.0955	7.8769	114.0085	0.274	0.0000	0.0000	0
2021/09/07	R186	05/05/2022	8.31	Call	Bond Future	3,080.9000	3.0809	3,020.8700	3.0209	(1.948)	0	0	0
2021/09/07	R186	05/05/2022	8.31	Put	Bond Future	1,260.1900	1.2602	1,287.1200	1.2871	2.137	0	0	0
2021/09/07	R186	05/05/2022	8.30	Call	Bond Future	3,053.8900	3.0539	2,994.1000	2.9941	(1.958)	0	0	0
2021/09/07	R186	05/05/2022	8.30	Put	Bond Future	1,272.8200	1.2728	1,299.9900	1.3000	2.135	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
2021/09/07	R186	05/05/2022	7.88	Put	Bond Future	1,929.0900	1.9291	1,967.3200	1.9673	1.982	0	0	0
2021/09/07	R186	05/05/2022	7.88	Call	Bond Future	2,028.7000	2.0287	1,979.9700	1.9800	(2.402)	0	0	435
2021/09/07	R186	05/05/2022	8.64	Call	Bond Future	4,024.4800	4.0245	3,957.5000	3.9575	(1.664)	0	0	0
2021/09/07	R186	05/05/2022	8.64	Put	Bond Future	905.7300	0.9057	925.7100	0.9257	2.206	0	0	435
2021/09/07	R186	04/08/2022	8.15	Call	Bond Future	2,395.7100	2.3957	2,341.4600	2.3415	(2.264)	0	0	0
2021/09/07	R186	04/08/2022	8.15	Put	Bond Future	2,099.9600	2.1000	2,142.1100	2.1421	2.007	0	0	0
2021/09/07	R186	04/08/2022			Bond Future	8.0724	110.1473	8.0977	110.0509	0.313	0.0000	0.0000	0
2021/09/07	R186	04/08/2022	8.14	Call	Bond Future	2,374.6400	2.3746	2,320.6600	2.3207	(2.273)	0	0	0
2021/09/07	R186	04/08/2022	8.14	Put	Bond Future	2,116.9600	2.1170	2,159.3800	2.1594	2.004	0	0	0
2021/09/07	R186	04/08/2022	8.13	Call	Bond Future	2,354.0900	2.3541	2,300.3700	2.3004	(2.282)	0	0	0
2021/09/07	R186	04/08/2022	8.13	Put	Bond Future	2,134.4900	2.1345	2,177.1700	2.1772	2.000	0	0	0
2021/09/07	R197	04/11/2021			Bond Future	326.6340	326.6340	326.7624	326.7624	0.039	0.0000	0.0000	1,274
2021/09/07	R197	03/02/2022			Bond Future	322.1870	322.1870	322.3294	322.3294	0.044	0.0000	0.0000	0
2021/09/07	R197	05/05/2022			Bond Future	326.0393	326.0393	326.1776	326.1776	0.042	0.0000	0.0000	0
2021/09/07	R197	04/08/2022			Bond Future	321.6938	321.6938	321.8093	321.8093	0.036	0.0000	0.0000	0
2021/09/07	R202	04/11/2021			Bond Future	240.3172	240.3172	241.7384	241.7384	0.591	0.0000	0.0000	8,324
2021/09/07	R202	03/02/2022			Bond Future	238.7269	238.7269	240.1740	240.1740	0.606	0.0000	0.0000	0
2021/09/07	R202	05/05/2022			Bond Future	241.5813	241.5813	243.0411	243.0411	0.604	0.0000	0.0000	0
2021/09/07	R202	04/08/2022			Bond Future	240.1180	240.1180	241.5779	241.5779	0.608	0.0000	0.0000	0
2021/09/07	R209	04/11/2021	12.19	Call	Bond Future	10,668.6900	10.6687	10,410.0700	10.4101	(2.424)	0	0	0
2021/09/07	R209	04/11/2021	12.19	Put	Bond Future	17.3700	0.0174	18.9000	0.0189	8.808	0	0	0
2021/09/07	R209	04/11/2021	12.17	Call	Bond Future	10,576.8300	10.5768	10,318.3100	10.3183	(2.444)	0	0	0
2021/09/07	R209	04/11/2021	12.00	Call	Bond Future	9,790.6500	9.7907	9,533.2400	9.5332	(2.629)	0	0	0
2021/09/07	R209	04/11/2021	12.00	Put	Bond Future	31.4600	0.0315	34.2000	0.0342	8.709	0	0	9,000
2021/09/07	R209	04/11/2021	10.50	Call	Bond Future	2,841.9100	2.8419	2,651.1900	2.6512	(6.711)	0	0	0
2021/09/07	R209	04/11/2021	10.00	Call	Bond Future	1,180.8600	1.1809	1,061.7600	1.0618	(10.086)	0	0	0
2021/09/07	R209	04/11/2021	10.00	Put	Bond Future	2,092.2300	2.0922	2,233.2800	2.2333	6.742	0	0	3,100
2021/09/07	R209	04/11/2021	10.25	Put	Bond Future	1,353.6100	1.3536	1,456.0200	1.4560	7.566	0	0	9,250
2021/09/07	R209	04/11/2021			Bond Future	10.1538	71.4711	10.1982	71.2110	0.437	0.0000	0.0000	36,361
2021/09/07	R209	04/11/2021	12.18	Call	Bond Future	10,622.7800	10.6228	10,364.2100	10.3642	(2.434)	0	0	0
2021/09/07	R209	04/11/2021	12.18	Put	Bond Future	17.9400	0.0179	19.5200	0.0195	8.807	0	0	0
2021/09/07	R209	04/11/2021	12.17	Put	Bond Future	18.5200	0.0185	20.1500	0.0202	8.801	0	0	0
2021/09/07	R209	04/11/2021	10.50	Put	Bond Future	849.7800	0.8498	919.2100	0.9192	8.170	0	0	150
2021/09/07	R209	04/11/2021	9.50	Put	Bond Future	4,288.0800	4.2881	4,502.7800	4.5028	5.007	0	0	0
2021/09/07	R209	04/11/2021	9.50	Call	Bond Future	297.8000	0.2978	252.3500	0.2523	(15.262)	0	0	6,000
2021/09/07	R209	04/11/2021	10.25	Call	Bond Future	1,915.1900	1.9152	1,757.4500	1.7575	(8.236)	0	0	0
2021/09/07	R209	03/02/2022	11.03	Call	Bond Future	4,993.6700	4.9937	4,795.3500	4.7954	(3.971)	0	0	0
2021/09/07	R209	03/02/2022	11.03	Put	Bond Future	1,105.9700	1.1060	1,167.9600	1.1680	5.605	0	0	0
2021/09/07	R209	03/02/2022	11.02	Call	Bond Future	4,953.3900	4.9534	4,755.7000	4.7557	(3.991)	0	0	0
2021/09/07	R209	03/02/2022	11.02	Put	Bond Future	1,118.5700	1.1186	1,181.1900	1.1812	5.598	0	0	0
2021/09/07	R209	03/02/2022			Bond Future	10.3238	72.2793	10.3693	72.0190	0.441	0.0000	0.0000	0
2021/09/07	R209	03/02/2022	11.04	Call	Bond Future	5,034.0300	5.0340	4,835.0900	4.8351	(3.952)	0	0	0
2021/09/07	R209	03/02/2022	11.04	Put	Bond Future	1,093.5000	1.0935	1,154.8700	1.1549	5.612	0	0	0
2021/09/07	R209	05/05/2022	11.44	Call	Bond Future	6,300.3600	6.3004	6,096.7500	6.0967	(3.232)	0	0	0
2021/09/07	R209	05/05/2022	11.44	Put	Bond Future	1,290.5900	1.2906	1,351.6400	1.3516	4.730	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
2021/09/07	R209	05/05/2022	11.43	Call	Bond Future	6,261.5800	6.2616	6,058.4400	6.0584	(3.244)	0	0	0
2021/09/07	R209	05/05/2022	11.43	Put	Bond Future	1,302.1300	1.3021	1,363.6500	1.3637	4.725	0	0	0
2021/09/07	R209	05/05/2022			Bond Future	10.4958	69.9853	10.5433	69.7206	0.452	0.0000	0.0000	0
2021/09/07	R209	05/05/2022	11.45	Call	Bond Future	6,339.3800	6.3394	6,135.2800	6.1353	(3.220)	0	0	0
2021/09/07	R209	05/05/2022	11.45	Put	Bond Future	1,279.3400	1.2793	1,339.9000	1.3399	4.734	0	0	0
2021/09/07	R209	04/08/2022	10.58	Call	Bond Future	3,246.1800	3.2462	3,105.6900	3.1057	(4.328)	0	0	0
2021/09/07	R209	04/08/2022	10.58	Put	Bond Future	3,753.8300	3.7538	3,886.4400	3.8864	3.533	0	0	0
2021/09/07	R209	04/08/2022	10.57	Put	Bond Future	3,781.9700	3.7820	3,915.2800	3.9153	3.525	0	0	0
2021/09/07	R209	04/08/2022			Bond Future	10.6725	70.7940	10.7227	70.5209	0.470	0.0000	0.0000	0
2021/09/07	R209	04/08/2022	10.59	Call	Bond Future	3,273.3400	3.2733	3,132.1600	3.1322	(4.313)	0	0	0
2021/09/07	R209	04/08/2022	10.59	Put	Bond Future	3,725.8600	3.7259	3,857.7800	3.8578	3.541	0	0	0
2021/09/07	R209	04/08/2022	10.57	Call	Bond Future	3,219.1200	3.2191	3,079.3300	3.0793	(4.342)	0	0	0
2021/09/07	R210	04/11/2021			Bond Future	211.9384	211.9384	212.1959	212.1959	0.121	0.0000	0.0000	1,486
2021/09/07	R210	03/02/2022			Bond Future	214.3864	214.3864	214.6553	214.6553	0.125	0.0000	0.0000	0
2021/09/07	R210	05/05/2022			Bond Future	214.0966	214.0966	214.3647	214.3647	0.125	0.0000	0.0000	0
2021/09/07	R210	04/08/2022			Bond Future	216.7424	216.7424	216.9980	216.9980	0.118	0.0000	0.0000	0
2021/09/07	R212	04/11/2021			Bond Future	174.9797	174.9797	174.9717	174.9717	(0.005)	0.0000	0.0000	1,025
2021/09/07	R213	04/11/2021	11.10	Put	Bond Future	23.1500	0.0231	25.7700	0.0258	11.317	0	0	0
2021/09/07	R213	04/11/2021	11.11	Call	Bond Future	9,551.4000	9.5514	9,277.2100	9.2772	(2.871)	0	0	0
2021/09/07	R213	04/11/2021	11.09	Put	Bond Future	23.7800	0.0238	26.4700	0.0265	11.312	0	0	0
2021/09/07	R213	04/11/2021			Bond Future	9.2688	87.3905	9.3185	87.1138	0.536	0.0000	0.0000	10,562
2021/09/07	R213	04/11/2021	11.10	Call	Bond Future	9,504.0500	9.5040	9,229.9400	9.2299	(2.884)	0	0	0
2021/09/07	R213	04/11/2021	11.11	Put	Bond Future	22.5500	0.0225	25.0900	0.0251	11.264	0	0	0
2021/09/07	R213	04/11/2021	11.09	Call	Bond Future	9,456.7000	9.4567	9,182.6600	9.1827	(2.898)	0	0	0
2021/09/07	R213	03/02/2022	9.98	Call	Bond Future	4,009.6700	4.0097	3,813.4800	3.8135	(4.893)	0	0	0
2021/09/07	R213	03/02/2022	9.98	Put	Bond Future	1,238.3200	1.2383	1,318.5900	1.3186	6.482	0	0	0
2021/09/07	R213	03/02/2022	9.58	Put	Bond Future	1,996.5900	1.9966	2,113.5400	2.1135	5.857	0	0	200
2021/09/07	R213	03/02/2022	8.63	Put	Bond Future	5,231.8100	5.2318	5,448.2500	5.4483	4.137	0	0	0
2021/09/07	R213	03/02/2022	8.63	Call	Bond Future	603.4900	0.6035	543.4700	0.5435	(9.945)	0	0	200
2021/09/07	R213	03/02/2022	8.80	Put	Bond Future	4,497.9500	4.4980	4,697.7600	4.6978	4.442	0	0	0
2021/09/07	R213	03/02/2022	8.80	Call	Bond Future	846.9800	0.8470	770.3300	0.7703	(9.050)	0	0	102
2021/09/07	R213	03/02/2022	10.60	Put	Bond Future	585.0100	0.5850	626.3100	0.6263	7.060	0	0	430
2021/09/07	R213	03/02/2022	10.00	Call	Bond Future	4,083.2900	4.0833	3,885.4900	3.8855	(4.844)	0	0	0
2021/09/07	R213	03/02/2022	10.00	Put	Bond Future	1,208.3100	1.2083	1,286.9700	1.2870	6.510	0	0	430
2021/09/07	R213	03/02/2022	9.22	Put	Bond Future	2,979.8000	2.9798	3,134.7300	3.1347	5.199	0	0	0
2021/09/07	R213	03/02/2022	10.67	Call	Bond Future	6,788.1800	6.7882	6,549.8800	6.5499	(3.511)	0	0	0
2021/09/07	R213	03/02/2022	10.67	Put	Bond Future	536.8900	0.5369	575.0500	0.5751	7.108	0	0	220
2021/09/07	R213	03/02/2022			Bond Future	9.4568	88.3784	9.5080	88.1019	0.541	0.0000	0.0000	0
2021/09/07	R213	03/02/2022	9.97	Call	Bond Future	3,972.9400	3.9729	3,777.5700	3.7776	(4.918)	0	0	0
2021/09/07	R213	03/02/2022	9.97	Put	Bond Future	1,253.4600	1.2535	1,334.5500	1.3346	6.469	0	0	0
2021/09/07	R213	03/02/2022	9.96	Call	Bond Future	3,936.3300	3.9363	3,741.7800	3.7418	(4.942)	0	0	0
2021/09/07	R213	03/02/2022	9.96	Put	Bond Future	1,268.7700	1.2688	1,350.6800	1.3507	6.456	0	0	0
2021/09/07	R213	03/02/2022	10.15	Call	Bond Future	4,657.3000	4.6573	4,448.2800	4.4483	(4.488)	0	0	0
2021/09/07	R213	03/02/2022	10.15	Put	Bond Future	1,010.4600	1.0105	1,077.9000	1.0779	6.674	0	0	200
2021/09/07	R213	03/02/2022	9.58	Call	Bond Future	2,659.7000	2.6597	2,500.1900	2.5002	(5.997)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/07	R213	03/02/2022	10.25	Call	Bond Future	5,052.0800	5.0521	4,836.3100	4.8363	(4.271)	0	0	0
2021/09/07	R213	03/02/2022	10.25	Put	Bond Future	895.8500	0.8958	956.5400	0.9565	6.775	0	0	102
2021/09/07	R213	03/02/2022	9.76	Call	Bond Future	3,232.4300	3.2324	3,055.4100	3.0554	(5.476)	0	0	0
2021/09/07	R213	03/02/2022	9.76	Put	Bond Future	1,612.1300	1.6121	1,711.5700	1.7116	6.168	0	0	102
2021/09/07	R213	03/02/2022	10.60	Call	Bond Future	6,492.0400	6.4920	6,256.8800	6.2569	(3.622)	0	0	0
2021/09/07	R213	03/02/2022	9.22	Call	Bond Future	1,685.9200	1.6859	1,564.3900	1.5644	(7.209)	0	0	430
2021/09/07	R213	03/02/2022	10.17	Call	Bond Future	4,735.6500	4.7356	4,525.2300	4.5252	(4.443)	0	0	0
2021/09/07	R213	03/02/2022	10.17	Put	Bond Future	986.6000	0.9866	1,052.6400	1.0526	6.694	0	0	220
2021/09/07	R213	03/02/2022	9.15	Put	Bond Future	3,204.0100	3.2040	3,366.5500	3.3665	5.073	0	0	0
2021/09/07	R213	03/02/2022	9.15	Call	Bond Future	1,522.8800	1.5229	1,408.9600	1.4090	(7.481)	0	0	220
2021/09/07	R213	05/05/2022	10.65	Put	Bond Future	1,163.2100	1.1632	1,226.8200	1.2268	5.468	0	0	0
2021/09/07	R213	05/05/2022	10.63	Call	Bond Future	6,169.9300	6.1699	5,953.2700	5.9533	(3.512)	0	0	0
2021/09/07	R213	05/05/2022			Bond Future	9.6427	85.8824	9.6964	85.6011	0.557	0.0000	0.0000	0
2021/09/07	R213	05/05/2022	10.64	Call	Bond Future	6,208.1300	6.2081	5,990.9600	5.9910	(3.498)	0	0	0
2021/09/07	R213	05/05/2022	10.64	Put	Bond Future	1,173.6700	1.1737	1,237.7900	1.2378	5.463	0	0	0
2021/09/07	R213	05/05/2022	10.65	Call	Bond Future	6,246.1600	6.2462	6,028.4800	6.0285	(3.485)	0	0	0
2021/09/07	R213	05/05/2022	10.63	Put	Bond Future	1,184.0100	1.1840	1,248.6400	1.2486	5.459	0	0	0
2021/09/07	R213	04/08/2022	9.89	Call	Bond Future	3,365.1200	3.3651	3,207.6500	3.2076	(4.679)	0	0	0
2021/09/07	R213	04/08/2022	9.90	Put	Bond Future	3,080.4700	3.0805	3,213.3500	3.2133	4.314	0	0	0
2021/09/07	R213	04/08/2022	9.88	Call	Bond Future	3,338.1400	3.3381	3,181.4000	3.1814	(4.695)	0	0	0
2021/09/07	R213	04/08/2022			Bond Future	9.8387	86.8784	9.8960	86.5873	0.583	0.0000	0.0000	0
2021/09/07	R213	04/08/2022	9.89	Put	Bond Future	3,104.4000	3.1044	3,238.0100	3.2380	4.304	0	0	0
2021/09/07	R213	04/08/2022	9.90	Call	Bond Future	3,391.8700	3.3919	3,233.6700	3.2337	(4.664)	0	0	0
2021/09/07	R213	04/08/2022	9.88	Put	Bond Future	3,128.1300	3.1281	3,262.4700	3.2625	4.295	0	0	0
2021/09/07	R214	04/11/2021	12.47	Call	Bond Future	10,205.3100	10.2053	10,001.4700	10.0015	(1.997)	0	0	0
2021/09/07	R214	04/11/2021	12.46	Call	Bond Future	10,159.7500	10.1598	9,955.9500	9.9560	(2.006)	0	0	0
2021/09/07	R214	04/11/2021	12.46	Put	Bond Future	31.3300	0.0313	32.9200	0.0329	5.075	0	0	0
2021/09/07	R214	04/11/2021			Bond Future	10.5428	68.1660	10.5770	67.9607	0.325	0.0000	0.0000	17,810
2021/09/07	R214	04/11/2021	12.47	Put	Bond Future	30.6600	0.0307	32.2100	0.0322	5.055	0	0	0
2021/09/07	R214	04/11/2021	12.48	Call	Bond Future	10,250.8000	10.2508	10,046.9300	10.0469	(1.989)	0	0	0
2021/09/07	R214	04/11/2021	12.48	Put	Bond Future	29.9900	0.0300	31.5100	0.0315	5.068	0	0	0
2021/09/07	R214	03/02/2022	11.40	Put	Bond Future	1,217.4800	1.2175	1,265.8800	1.2659	3.975	0	0	0
2021/09/07	R214	03/02/2022	11.41	Call	Bond Future	5,097.4500	5.0975	4,940.3400	4.9403	(3.082)	0	0	0
2021/09/07	R214	03/02/2022	11.39	Put	Bond Future	1,230.7100	1.2307	1,279.5900	1.2796	3.972	0	0	0
2021/09/07	R214	03/02/2022			Bond Future	10.7135	68.9366	10.7486	68.7316	0.327	0.0000	0.0000	0
2021/09/07	R214	03/02/2022	11.40	Call	Bond Future	5,057.2200	5.0572	4,900.5900	4.9006	(3.097)	0	0	0
2021/09/07	R214	03/02/2022	11.41	Put	Bond Future	1,204.4000	1.2044	1,252.3200	1.2523	3.979	0	0	0
2021/09/07	R214	03/02/2022	11.39	Call	Bond Future	5,017.0700	5.0171	4,860.9200	4.8609	(3.112)	0	0	0
2021/09/07	R214	05/05/2022	11.74	Put	Bond Future	1,487.0800	1.4871	1,537.4700	1.5375	3.389	0	0	0
2021/09/07	R214	05/05/2022	11.75	Call	Bond Future	6,169.8800	6.1699	6,011.2700	6.0113	(2.571)	0	0	0
2021/09/07	R214	05/05/2022	11.73	Put	Bond Future	1,499.7400	1.4997	1,550.5100	1.5505	3.385	0	0	0
2021/09/07	R214	05/05/2022			Bond Future	10.8801	66.4650	10.9166	66.2564	0.336	0.0000	0.0000	0
2021/09/07	R214	05/05/2022	11.74	Call	Bond Future	6,131.5200	6.1315	5,973.3000	5.9733	(2.580)	0	0	0
2021/09/07	R214	05/05/2022	11.75	Put	Bond Future	1,474.5400	1.4745	1,524.5400	1.5245	3.391	0	0	0
2021/09/07	R214	05/05/2022	11.73	Call	Bond Future	6,093.2100	6.0932	5,935.3700	5.9354	(2.590)	0	0	0
2021/09/07	R214	04/08/2022	10.98	Put	Bond Future	3,763.6500	3.7637	3,865.6900	3.8657	2.711	0	0	0
2021/09/07	R214	04/08/2022	10.99	Call	Bond Future	3,380.8400	3.3808	3,266.2300	3.2662	(3.390)	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 Price	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/07	R214	04/08/2022			Bond Future	11.0532	67.2318	11.0920	67.0157	0.351	0.0000	0.0000	0
2021/09/07	R214	04/08/2022	10.98	Call	Bond Future	3,352.8100	3.3528	3,238.7600	3.2388	(3.402)	0	0	0
2021/09/07	R214	04/08/2022	10.99	Put	Bond Future	3,735.3400	3.7353	3,836.8200	3.8368	2.717	0	0	0
2021/09/07	R214	04/08/2022	10.97	Call	Bond Future	3,325.1400	3.3251	3,211.6400	3.2116	(3.413)	0	0	0
2021/09/07	R214	04/08/2022	10.97	Put	Bond Future	3,792.4000	3.7924	3,894.9900	3.8950	2.705	0	0	0
2021/09/07	R248	04/11/2021	12.85	Call	Bond Future	15,020.2000	15.0202	14,797.6400	14.7976	(1.482)	0	0	0
2021/09/07	R248	04/11/2021	12.85	Put	Bond Future	13.4500	0.0135	13.8400	0.0138	2.900	0	0	0
2021/09/07	R248	04/11/2021	10.80	Put	Bond Future	1,198.3200	1.1983	1,257.7400	1.2577	4.959	0	0	0
2021/09/07	R248	04/11/2021	10.80	Call	Bond Future	3,287.1300	3.2871	3,123.6000	3.1236	(4.975)	0	0	1,050
2021/09/07	R248	04/11/2021	10.20	Put	Bond Future	3,510.3800	3.5104	3,649.7000	3.6497	3.969	0	0	0
2021/09/07	R248	04/11/2021			Bond Future	10.5212	85.9650	10.5504	85.7420	0.277	0.0000	0.0000	167,943
2021/09/07	R248	04/11/2021	12.84	Call	Bond Future	14,966.5900	14.9666	14,744.0400	14.7440	(1.487)	0	0	0
2021/09/07	R248	04/11/2021	12.84	Put	Bond Future	13.8700	0.0139	14.2700	0.0143	2.884	0	0	0
2021/09/07	R248	04/11/2021	12.83	Call	Bond Future	14,912.9100	14.9129	14,690.3700	14.6904	(1.492)	0	0	0
2021/09/07	R248	04/11/2021	12.83	Put	Bond Future	14.3000	0.0143	14.7100	0.0147	2.867	0	0	0
2021/09/07	R248	04/11/2021	10.30	Put	Bond Future	2,991.8100	2.9918	3,116.6400	3.1166	4.172	0	0	0
2021/09/07	R248	04/11/2021	10.30	Call	Bond Future	1,267.7600	1.2678	1,169.6400	1.1696	(7.740)	0	0	0
2021/09/07	R248	04/11/2021	9.60	Put	Bond Future	7,719.2600	7.7193	7,924.9100	7.9249	2.664	0	0	0
2021/09/07	R248	04/11/2021	9.60	Call	Bond Future	119.3100	0.1193	102.0100	0.1020	(14.500)	0	0	0
2021/09/07	R248	04/11/2021	10.20	Call	Bond Future	986.8800	0.9869	903.2500	0.9033	(8.474)	0	0	1,050
2021/09/07	R248	03/02/2022	11.48	Call	Bond Future	6,883.3200	6.8833	6,706.6300	6.7066	(2.567)	0	0	0
2021/09/07	R248	03/02/2022	11.49	Put	Bond Future	1,328.7200	1.3287	1,373.7400	1.3737	3.388	0	0	0
2021/09/07	R248	03/02/2022	11.47	Call	Bond Future	6,831.7500	6.8317	6,655.5400	6.6555	(2.579)	0	0	0
2021/09/07	R248	03/02/2022	9.80	Put	Bond Future	7,835.5700	7.8356	8,010.8500	8.0109	2.237	0	0	0
2021/09/07	R248	03/02/2022	9.80	Call	Bond Future	719.5900	0.7196	672.7000	0.6727	(6.516)	0	0	1,300
2021/09/07	R248	03/02/2022	10.50	Put	Bond Future	3,926.9500	3.9269	4,041.0200	4.0410	2.905	0	0	0
2021/09/07	R248	03/02/2022	10.50	Call	Bond Future	2,491.5200	2.4915	2,383.4200	2.3834	(4.339)	0	0	1,300
2021/09/07	R248	03/02/2022			Bond Future	10.6899	86.9368	10.7198	86.7146	0.280	0.0000	0.0000	0
2021/09/07	R248	03/02/2022	11.48	Put	Bond Future	1,343.0200	1.3430	1,388.5000	1.3885	3.386	0	0	0
2021/09/07	R248	03/02/2022	11.49	Call	Bond Future	6,934.9400	6.9349	6,757.7900	6.7578	(2.554)	0	0	0
2021/09/07	R248	03/02/2022	11.47	Put	Bond Future	1,357.4800	1.3575	1,403.4400	1.4034	3.386	0	0	0
2021/09/07	R248	05/05/2022	11.80	Call	Bond Future	8,098.9900	8.0990	7,922.4400	7.9224	(2.180)	0	0	0
2021/09/07	R248	05/05/2022	11.79	Call	Bond Future	8,049.9400	8.0499	7,873.7800	7.8738	(2.188)	0	0	0
2021/09/07	R248	05/05/2022	11.79	Put	Bond Future	1,723.8700	1.7239	1,774.0700	1.7741	2.912	0	0	0
2021/09/07	R248	05/05/2022			Bond Future	10.8543	83.5411	10.8856	83.3147	0.288	0.0000	0.0000	0
2021/09/07	R248	05/05/2022	11.80	Put	Bond Future	1,710.0100	1.7100	1,759.8200	1.7598	2.913	0	0	0
2021/09/07	R248	05/05/2022	11.81	Call	Bond Future	8,147.8800	8.1479	7,970.9400	7.9709	(2.172)	0	0	0
2021/09/07	R248	05/05/2022	11.81	Put	Bond Future	1,696.0700	1.6961	1,745.4900	1.7455	2.914	0	0	0
2021/09/07	R248	04/08/2022	10.99	Call	Bond Future	4,291.0400	4.2910	4,163.7500	4.1638	(2.966)	0	0	0
2021/09/07	R248	04/08/2022	10.99	Put	Bond Future	4,541.9900	4.5420	4,649.9700	4.6500	2.377	0	0	0
2021/09/07	R248	04/08/2022	10.98	Call	Bond Future	4,255.2200	4.2552	4,128.5500	4.1286	(2.977)	0	0	0
2021/09/07	R248	04/08/2022	10.98	Put	Bond Future	4,577.1800	4.5772	4,685.7800	4.6858	2.373	0	0	0
2021/09/07	R248	04/08/2022			Bond Future	11.0255	84.5050	11.0589	84.2697	0.303	0.0000	0.0000	0
2021/09/07	R248	04/08/2022	11.00	Call	Bond Future	4,326.6600	4.3267	4,198.7700	4.1988	(2.956)	0	0	0
2021/09/07	R248	04/08/2022	11.00	Put	Bond Future	4,506.7000	4.5067	4,614.0800	4.6141	2.383	0	0	0

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Total												1100266