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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/09/2021 TO 10/09/2021

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
2021/09/10	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	2025	04/11/2021		Bond Future	155.5964	155.5964	155.6250	155.6250	0.018	0.0000	0.0000	4,840
2021/09/10	2025	03/02/2022		Bond Future	155.8158	155.8158	155.8443	155.8443	0.018	0.0000	0.0000	0
2021/09/10	2025	05/05/2022		Bond Future	157.6748	157.6748	157.7033	157.7033	0.018	0.0000	0.0000	0
2021/09/10	2025	04/08/2022		Bond Future	157.9952	157.9952	158.0240	158.0240	0.018	0.0000	0.0000	0
2021/09/10	2029	04/11/2021		Bond Future	115.1731	115.1731	115.1544	115.1544	(0.016)	0.0000	0.0000	2,964
2021/09/10	2029	03/02/2022		Bond Future	116.5063	116.5063	116.4870	116.4870	(0.017)	0.0000	0.0000	0
2021/09/10	2029	05/05/2022		Bond Future	116.6984	116.6984	116.6784	116.6784	(0.017)	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
2021/09/10	2029	04/08/2022			Bond Future	118.1314	118.1314	118.1111	118.1111	(0.017)	0.0000	0.0000	0
2021/09/10	2030	04/11/2021	10.60	Call	Bond Future	8,651.9800	8.6520	8,605.6600	8.6057	(0.535)	0	0	0
2021/09/10	2030	04/11/2021	10.60	Put	Bond Future	30.1000	0.0301	29.1700	0.0292	(3.090)	0	0	0
2021/09/10	2030	04/11/2021	10.59	Put	Bond Future	30.9400	0.0309	29.9900	0.0300	(3.070)	0	0	0
2021/09/10	2030	04/11/2021	8.27	Put	Bond Future	4,088.1700	4.0882	4,120.1600	4.1202	0.783	0	0	0
2021/09/10	2030	04/11/2021	8.27	Call	Bond Future	252.7500	0.2527	239.3500	0.2393	(5.302)	0	0	300
2021/09/10	2030	04/11/2021	8.77	Put	Bond Future	2,002.1600	2.0022	2,016.8000	2.0168	0.731	0	0	0
2021/09/10	2030	04/11/2021	11.44	Put	Bond Future	1.8100	0.0018	1.6900	0.0017	(6.630)	0	0	300
2021/09/10	2030	04/11/2021	11.26	Call	Bond Future	11,780.4700	11.7805	11,734.8700	11.7349	(0.387)	0	0	0
2021/09/10	2030	04/11/2021	9.20	Call	Bond Future	2,292.6000	2.2926	2,250.5600	2.2506	(1.834)	0	0	29
2021/09/10	2030	04/11/2021	9.30	Put	Bond Future	726.0500	0.7261	727.7500	0.7278	0.234	0	0	0
2021/09/10	2030	04/11/2021	9.35	Call	Bond Future	2,861.2700	2.8613	2,816.9100	2.8169	(1.550)	0	0	0
2021/09/10	2030	04/11/2021	9.35	Put	Bond Future	653.0500	0.6531	654.0800	0.6541	0.158	0	0	9,100
2021/09/10	2030	04/11/2021			Bond Future	8.9452	96.7517	8.9534	96.7063	0.092	0.0000	0.0000	99,404
2021/09/10	2030	04/11/2021	10.61	Call	Bond Future	8,700.1300	8.7001	8,653.8100	8.6538	(0.532)	0	0	0
2021/09/10	2030	04/11/2021	10.61	Put	Bond Future	29.2900	0.0293	28.3600	0.0284	(3.175)	0	0	0
2021/09/10	2030	04/11/2021	10.59	Call	Bond Future	8,603.8300	8.6038	8,557.4900	8.5575	(0.539)	0	0	0
2021/09/10	2030	04/11/2021	8.77	Call	Bond Future	1,025.5800	1.0256	994.8300	0.9948	(2.998)	0	0	300
2021/09/10	2030	04/11/2021	11.44	Call	Bond Future	12,612.7700	12.6128	12,567.2600	12.5673	(0.361)	0	0	0
2021/09/10	2030	04/11/2021	11.26	Put	Bond Future	3.7200	0.0037	3.5100	0.0035	(5.645)	0	0	29
2021/09/10	2030	04/11/2021	9.90	Put	Bond Future	186.3100	0.1863	184.4400	0.1844	(1.004)	0	0	0
2021/09/10	2030	04/11/2021	9.90	Call	Bond Future	5,289.9400	5.2899	5,242.6800	5.2427	(0.893)	0	0	29
2021/09/10	2030	04/11/2021	9.20	Put	Bond Future	894.8500	0.8948	898.2000	0.8982	0.374	0	0	0
2021/09/10	2030	04/11/2021	8.75	Put	Bond Future	2,069.5400	2.0695	2,084.8400	2.0848	0.739	0	0	0
2021/09/10	2030	04/11/2021	8.75	Call	Bond Future	980.6600	0.9807	950.5700	0.9506	(3.068)	0	0	3,250
2021/09/10	2030	04/11/2021	9.30	Call	Bond Future	2,665.1200	2.6651	2,621.4300	2.6214	(1.639)	0	0	0
2021/09/10	2030	03/02/2022	9.45	Call	Bond Future	3,207.2000	3.2072	3,170.8200	3.1708	(1.134)	0	0	0
2021/09/10	2030	03/02/2022	9.45	Put	Bond Future	1,537.7400	1.5377	1,547.6400	1.5476	0.644	0	0	0
2021/09/10	2030	03/02/2022	9.35	Call	Bond Future	2,884.2300	2.8842	2,849.3500	2.8494	(1.209)	0	0	0
2021/09/10	2030	03/02/2022	9.35	Put	Bond Future	1,739.6600	1.7397	1,751.0600	1.7511	0.655	0	0	101
2021/09/10	2030	03/02/2022	8.39	Put	Bond Future	4,799.6200	4.7996	4,829.6400	4.8296	0.625	0	0	0
2021/09/10	2030	03/02/2022	8.39	Call	Bond Future	705.6400	0.7056	689.3800	0.6894	(2.304)	0	0	101
2021/09/10	2030	03/02/2022	8.85	Put	Bond Future	3,072.4500	3.0725	3,092.9200	3.0929	0.666	0	0	0
2021/09/10	2030	03/02/2022	8.85	Call	Bond Future	1,534.4800	1.5345	1,508.6700	1.5087	(1.682)	0	0	1,000
2021/09/10	2030	03/02/2022			Bond Future	9.1344	93.8439	9.1431	93.7976	0.095	0.0000	0.0000	0
2021/09/10	2030	03/02/2022	9.44	Call	Bond Future	3,174.1400	3.1741	3,137.9100	3.1379	(1.141)	0	0	0
2021/09/10	2030	03/02/2022	9.44	Put	Bond Future	1,557.0000	1.5570	1,567.0500	1.5671	0.645	0	0	0
2021/09/10	2030	03/02/2022	9.43	Call	Bond Future	3,141.4800	3.1415	3,105.3900	3.1054	(1.149)	0	0	0
2021/09/10	2030	03/02/2022	9.43	Put	Bond Future	1,576.6900	1.5767	1,586.8800	1.5869	0.646	0	0	0
2021/09/10	2030	03/02/2022	9.78	Call	Bond Future	4,393.0900	4.3931	4,352.6800	4.3527	(0.920)	0	0	0
2021/09/10	2030	03/02/2022	9.78	Put	Bond Future	1,018.3300	1.0183	1,024.2000	1.0242	0.576	0	0	101
2021/09/10	2030	03/02/2022	10.85	Call	Bond Future	8,893.4100	8.8934	8,847.4800	8.8475	(0.516)	0	0	0
2021/09/10	2030	03/02/2022	10.85	Put	Bond Future	261.2000	0.2612	261.5500	0.2616	0.134	0	0	1,000
2021/09/10	2030	03/02/2022	9.60	Put	Bond Future	1,276.5800	1.2766	1,284.4700	1.2845	0.618	0	0	0
2021/09/10	2030	03/02/2022	9.60	Call	Bond Future	3,726.2400	3.7262	3,687.8500	3.6879	(1.030)	0	0	1,000
2021/09/10	2030	05/05/2022	10.21	Call	Bond Future	5,657.0600	5.6571	5,617.2800	5.6173	(0.703)	0	0	0
2021/09/10	2030	05/05/2022	10.21	Put	Bond Future	1,261.1800	1.2612	1,268.3700	1.2684	0.570	0	0	0

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2021/09/10	2030	05/05/2022	9.95	Call	Bond Future	4,718.4400	4.7184	4,680.9800	4.6810	(0.794)	0	0	0
2021/09/10	2030	05/05/2022	8.47	Call	Bond Future	997.9500	0.9980	981.3500	0.9814	(1.663)	0	0	1,073
2021/09/10	2030	05/05/2022	8.14	Put	Bond Future	7,039.7700	7.0398	7,074.9100	7.0749	0.499	0	0	0
2021/09/10	2030	05/05/2022	8.14	Call	Bond Future	604.8400	0.6048	593.0100	0.5930	(1.956)	0	0	1,800
2021/09/10	2030	05/05/2022	8.89	Put	Bond Future	4,064.6700	4.0647	4,088.3500	4.0883	0.583	0	0	0
2021/09/10	2030	05/05/2022	8.81	Put	Bond Future	4,332.0600	4.3321	4,357.0200	4.3570	0.576	0	0	0
2021/09/10	2030	05/05/2022			Bond Future	9.3329	94.9417	9.3420	94.8947	0.097	0.0000	0.0000	0
2021/09/10	2030	05/05/2022	10.20	Call	Bond Future	5,620.1000	5.6201	5,580.3900	5.5804	(0.707)	0	0	0
2021/09/10	2030	05/05/2022	10.20	Put	Bond Future	1,272.8200	1.2728	1,280.0800	1.2801	0.570	0	0	200
2021/09/10	2030	05/05/2022	10.19	Call	Bond Future	5,583.2000	5.5832	5,543.5800	5.5436	(0.710)	0	0	0
2021/09/10	2030	05/05/2022	10.19	Put	Bond Future	1,284.5500	1.2846	1,291.9000	1.2919	0.572	0	0	0
2021/09/10	2030	05/05/2022	9.95	Put	Bond Future	1,597.3800	1.5974	1,606.8900	1.6069	0.595	0	0	1,073
2021/09/10	2030	05/05/2022	9.35	Call	Bond Future	2,836.7200	2.8367	2,806.5000	2.8065	(1.065)	0	0	0
2021/09/10	2030	05/05/2022	9.35	Put	Bond Future	2,748.3800	2.7484	2,765.1300	2.7651	0.609	0	0	1,073
2021/09/10	2030	05/05/2022	8.47	Put	Bond Future	5,597.6600	5.5977	5,628.0300	5.6280	0.543	0	0	0
2021/09/10	2030	05/05/2022	8.89	Call	Bond Future	1,739.0500	1.7391	1,715.7600	1.7158	(1.339)	0	0	1,800
2021/09/10	2030	05/05/2022	11.04	Call	Bond Future	8,910.3400	8.9103	8,865.9900	8.8660	(0.498)	0	0	0
2021/09/10	2030	05/05/2022	11.04	Put	Bond Future	597.1800	0.5972	599.8000	0.5998	0.439	0	0	1,800
2021/09/10	2030	05/05/2022	8.81	Call	Bond Future	1,578.5100	1.5785	1,556.5000	1.5565	(1.394)	0	0	200
2021/09/10	2030	05/05/2022	7.73	Put	Bond Future	9,092.9000	9.0929	9,132.5200	9.1325	0.436	0	0	0
2021/09/10	2030	05/05/2022	7.73	Call	Bond Future	316.6400	0.3166	309.2900	0.3093	(2.321)	0	0	200
2021/09/10	2030	04/08/2022	9.56	Call	Bond Future	3,186.6500	3.1867	3,157.1000	3.1571	(0.927)	0	0	0
2021/09/10	2030	04/08/2022	9.56	Put	Bond Future	3,121.5900	3.1216	3,139.7200	3.1397	0.581	0	0	0
2021/09/10	2030	04/08/2022			Bond Future	9.5469	92.0337	9.5565	91.9860	0.100	0.0000	0.0000	0
2021/09/10	2030	04/08/2022	9.55	Call	Bond Future	3,160.4100	3.1604	3,130.9800	3.1310	(0.931)	0	0	0
2021/09/10	2030	04/08/2022	9.55	Put	Bond Future	3,145.1600	3.1452	3,163.4100	3.1634	0.580	0	0	0
2021/09/10	2030	04/08/2022	9.54	Call	Bond Future	3,134.2800	3.1343	3,104.9700	3.1050	(0.935)	0	0	0
2021/09/10	2030	04/08/2022	9.54	Put	Bond Future	3,168.8700	3.1689	3,187.2400	3.1872	0.580	0	0	0
2021/09/10	2032	04/11/2021	11.70	Call	Bond Future	11,560.0800	11.5601	11,510.3900	11.5104	(0.430)	0	0	0
2021/09/10	2032	04/11/2021	11.71	Put	Bond Future	10.9700	0.0110	10.4700	0.0105	(4.558)	0	0	0
2021/09/10	2032	04/11/2021	11.69	Call	Bond Future	11,509.7100	11.5097	11,460.0100	11.4600	(0.432)	0	0	0
2021/09/10	2032	04/11/2021	9.83	Call	Bond Future	2,331.5300	2.3315	2,286.7400	2.2867	(1.921)	0	0	700
2021/09/10	2032	04/11/2021			Bond Future	9.6229	91.9962	9.6310	91.9470	0.084	0.0000	0.0000	126,107
2021/09/10	2032	04/11/2021	11.70	Put	Bond Future	11.2800	0.0113	10.7600	0.0108	(4.610)	0	0	0
2021/09/10	2032	04/11/2021	11.71	Call	Bond Future	11,610.4200	11.6104	11,560.7500	11.5608	(0.428)	0	0	0
2021/09/10	2032	04/11/2021	11.69	Put	Bond Future	11.6000	0.0116	11.0700	0.0111	(4.569)	0	0	0
2021/09/10	2032	04/11/2021	9.33	Put	Bond Future	2,634.6200	2.6346	2,655.0800	2.6551	0.777	0	0	0
2021/09/10	2032	04/11/2021	9.33	Call	Bond Future	827.7400	0.8277	799.0300	0.7990	(3.468)	0	0	700
2021/09/10	2032	04/11/2021	9.83	Put	Bond Future	1,082.3200	1.0823	1,086.7000	1.0867	0.405	0	0	0
2021/09/10	2032	04/11/2021	12.81	Call	Bond Future	16,910.7300	16.9107	16,861.5400	16.8615	(0.291)	0	0	0
2021/09/10	2032	04/11/2021	12.81	Put	Bond Future	0.1300	0.0001	0.1100	0.0001	(15.385)	0	0	700
2021/09/10	2032	03/02/2022	10.43	Call	Bond Future	4,785.3400	4.7853	4,741.6800	4.7417	(0.912)	0	0	0
2021/09/10	2032	03/02/2022	10.43	Put	Bond Future	1,248.0200	1.2480	1,254.5000	1.2545	0.519	0	0	0
2021/09/10	2032	03/02/2022	10.42	Call	Bond Future	4,743.7500	4.7438	4,700.2000	4.7002	(0.918)	0	0	0
2021/09/10	2032	03/02/2022	10.42	Put	Bond Future	1,262.4500	1.2625	1,269.0400	1.2690	0.522	0	0	0
2021/09/10	2032	03/02/2022	10.45	Put	Bond Future	1,219.6300	1.2196	1,225.9000	1.2259	0.514	0	0	198
2021/09/10	2032	03/02/2022	9.81	Call	Bond Future	2,510.8800	2.5109	2,476.7100	2.4767	(1.361)	0	0	0

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2021/09/10	2032	03/02/2022	9.81	Put	Bond Future	2,540.6600	2.5407	2,556.6300	2.5566	0.629	0	0	198
2021/09/10	2032	03/02/2022	8.91	Put	Bond Future	6,108.2500	6.1083	6,144.3500	6.1443	0.591	0	0	0
2021/09/10	2032	03/02/2022	10.66	Call	Bond Future	5,769.0100	5.7690	5,723.1400	5.7231	(0.795)	0	0	0
2021/09/10	2032	03/02/2022	10.66	Put	Bond Future	956.6200	0.9566	960.8900	0.9609	0.446	0	0	97
2021/09/10	2032	03/02/2022	10.35	Put	Bond Future	1,367.9300	1.3679	1,375.3400	1.3753	0.542	0	0	400
2021/09/10	2032	03/02/2022	9.58	Put	Bond Future	3,258.5400	3.2585	3,279.2200	3.2792	0.635	0	0	0
2021/09/10	2032	03/02/2022	9.58	Call	Bond Future	1,855.5400	1.8555	1,826.0800	1.8261	(1.588)	0	0	400
2021/09/10	2032	03/02/2022	11.13	Call	Bond Future	7,889.8900	7.8899	7,841.2000	7.8412	(0.617)	0	0	0
2021/09/10	2032	03/02/2022	11.13	Put	Bond Future	549.6200	0.5496	551.0700	0.5511	0.264	0	0	210
2021/09/10	2032	03/02/2022	10.53	Call	Bond Future	5,206.9700	5.2070	5,162.2700	5.1623	(0.858)	0	0	0
2021/09/10	2032	03/02/2022	10.53	Put	Bond Future	1,112.1400	1.1121	1,117.5800	1.1176	0.489	0	0	210
2021/09/10	2032	03/02/2022	10.65	Call	Bond Future	5,725.2700	5.7253	5,679.4900	5.6795	(0.800)	0	0	0
2021/09/10	2032	03/02/2022	10.65	Put	Bond Future	967.7900	0.9678	972.1500	0.9722	0.451	0	0	1,050
2021/09/10	2032	03/02/2022	9.67	Call	Bond Future	2,099.3600	2.0994	2,068.0000	2.0680	(1.494)	0	0	0
2021/09/10	2032	03/02/2022			Bond Future	9.8150	93.0387	9.8235	92.9885	0.086	0.0000	0.0000	0
2021/09/10	2032	03/02/2022	10.44	Call	Bond Future	4,827.0400	4.8270	4,783.2700	4.7833	(0.907)	0	0	0
2021/09/10	2032	03/02/2022	10.44	Put	Bond Future	1,233.7500	1.2338	1,240.1200	1.2401	0.516	0	0	0
2021/09/10	2032	03/02/2022	10.45	Call	Bond Future	4,868.8400	4.8688	4,824.9700	4.8250	(0.901)	0	0	0
2021/09/10	2032	03/02/2022	8.91	Call	Bond Future	543.0400	0.5430	529.0000	0.5290	(2.585)	0	0	198
2021/09/10	2032	03/02/2022	10.14	Call	Bond Future	3,635.2000	3.6352	3,595.3300	3.5953	(1.097)	0	0	0
2021/09/10	2032	03/02/2022	10.14	Put	Bond Future	1,742.3600	1.7424	1,752.6300	1.7526	0.589	0	0	97
2021/09/10	2032	03/02/2022	9.14	Put	Bond Future	4,998.2100	4.9982	5,029.0200	5.0290	0.616	0	0	0
2021/09/10	2032	03/02/2022	9.14	Call	Bond Future	889.6000	0.8896	870.2700	0.8703	(2.173)	0	0	97
2021/09/10	2032	03/02/2022	10.95	Call	Bond Future	7,064.5600	7.0646	7,016.7300	7.0167	(0.677)	0	0	0
2021/09/10	2032	03/02/2022	10.95	Put	Bond Future	680.3000	0.6803	682.6100	0.6826	0.340	0	0	400
2021/09/10	2032	03/02/2022	10.35	Call	Bond Future	4,455.7400	4.4557	4,413.0100	4.4130	(0.959)	0	0	0
2021/09/10	2032	03/02/2022	9.62	Put	Bond Future	3,124.0500	3.1240	3,143.8700	3.1439	0.634	0	0	0
2021/09/10	2032	03/02/2022	9.62	Call	Bond Future	1,961.8600	1.9619	1,931.5400	1.9315	(1.545)	0	0	210
2021/09/10	2032	03/02/2022	9.67	Put	Bond Future	2,961.7200	2.9617	2,980.5000	2.9805	0.634	0	0	1,050
2021/09/10	2032	03/02/2022	9.57	Put	Bond Future	3,292.8800	3.2929	3,313.7800	3.3138	0.635	0	0	0
2021/09/10	2032	03/02/2022	9.57	Call	Bond Future	1,829.5400	1.8295	1,800.3000	1.8003	(1.598)	0	0	1,050
2021/09/10	2032	05/05/2022	11.03	Call	Bond Future	6,848.2200	6.8482	6,803.8700	6.8039	(0.648)	0	0	0
2021/09/10	2032	05/05/2022	11.03	Put	Bond Future	1,261.8700	1.2619	1,268.3400	1.2683	0.513	0	0	0
2021/09/10	2032	05/05/2022	11.02	Put	Bond Future	1,272.8500	1.2728	1,279.3900	1.2794	0.514	0	0	0
2021/09/10	2032	05/05/2022	11.18	Call	Bond Future	7,476.2600	7.4763	7,430.8700	7.4309	(0.607)	0	0	0
2021/09/10	2032	05/05/2022	11.18	Put	Bond Future	1,106.6600	1.1067	1,112.0900	1.1121	0.491	0	0	780
2021/09/10	2032	05/05/2022			Bond Future	10.0123	89.9805	10.0211	89.9296	0.089	0.0000	0.0000	0
2021/09/10	2032	05/05/2022	11.04	Call	Bond Future	6,889.6400	6.8896	6,845.2100	6.8452	(0.645)	0	0	0
2021/09/10	2032	05/05/2022	11.04	Put	Bond Future	1,250.7700	1.2508	1,257.1600	1.2572	0.511	0	0	0
2021/09/10	2032	05/05/2022	11.02	Call	Bond Future	6,806.6300	6.8066	6,762.3500	6.7624	(0.651)	0	0	0
2021/09/10	2032	05/05/2022	9.58	Put	Bond Future	4,490.4500	4.4905	4,515.5700	4.5156	0.559	0	0	0
2021/09/10	2032	05/05/2022	9.58	Call	Bond Future	1,966.6400	1.9666	1,940.9400	1.9409	(1.307)	0	0	780
2021/09/10	2032	05/05/2022	10.18	Put	Bond Future	2,689.6100	2.6896	2,705.1900	2.7052	0.579	0	0	0
2021/09/10	2032	05/05/2022	10.18	Call	Bond Future	3,643.9900	3.6440	3,608.7500	3.6088	(0.967)	0	0	780
2021/09/10	2032	04/08/2022	10.21	Put	Bond Future	3,577.1200	3.5771	3,596.6800	3.5967	0.547	0	0	0
2021/09/10	2032	04/08/2022	10.22	Call	Bond Future	3,562.0000	3.5620	3,529.8100	3.5298	(0.904)	0	0	0
2021/09/10	2032	04/08/2022	10.20	Put	Bond Future	3,604.1300	3.6041	3,623.8200	3.6238	0.546	0	0	0
2021/09/10	2032	04/08/2022			Bond Future	10.2179	91.0153	10.2272	90.9637	0.091	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
2021/09/10	2032	04/08/2022	10.21	Call	Bond Future	3,532.9200	3.5329	3,500.8700	3.5009	(0.907)	0	0	0
2021/09/10	2032	04/08/2022	10.22	Put	Bond Future	3,550.6100	3.5506	3,570.0300	3.5700	0.547	0	0	0
2021/09/10	2032	04/08/2022	10.20	Call	Bond Future	3,504.3000	3.5043	3,472.3800	3.4724	(0.911)	0	0	0
2021/09/10	2033	04/11/2021			Bond Future	108.8012	108.8012	108.6346	108.6346	(0.153)	0.0000	0.0000	8,979
2021/09/10	2033	03/02/2022			Bond Future	110.0605	110.0605	109.8915	109.8915	(0.154)	0.0000	0.0000	0
2021/09/10	2033	05/05/2022			Bond Future	110.0955	110.0955	109.9243	109.9243	(0.156)	0.0000	0.0000	0
2021/09/10	2033	04/08/2022			Bond Future	111.4474	111.4474	111.2740	111.2740	(0.156)	0.0000	0.0000	0
2021/09/10	2037	04/11/2021	12.82	Put	Bond Future	6.1800	0.0062	5.8400	0.0058	(5.502)	0	0	0
2021/09/10	2037	04/11/2021	12.83	Call	Bond Future	14,220.5200	14.2205	14,165.0400	14.1650	(0.390)	0	0	0
2021/09/10	2037	04/11/2021	12.30	Call	Bond Future	11,450.4800	11.4505	11,394.2900	11.3943	(0.491)	0	0	0
2021/09/10	2037	04/11/2021	12.30	Put	Bond Future	29.0700	0.0291	28.0300	0.0280	(3.578)	0	0	600
2021/09/10	2037	04/11/2021	11.49	Put	Bond Future	198.1400	0.1981	195.6000	0.1956	(1.282)	0	0	0
2021/09/10	2037	04/11/2021	11.49	Call	Bond Future	7,015.3900	7.0154	6,957.7000	6.9577	(0.822)	0	0	600
2021/09/10	2037	04/11/2021			Bond Future	10.4137	87.8472	10.4218	87.7920	0.079	0.0000	0.0000	121,572
2021/09/10	2037	04/11/2021	12.82	Call	Bond Future	14,169.5400	14.1695	14,114.0500	14.1140	(0.392)	0	0	0
2021/09/10	2037	04/11/2021	12.83	Put	Bond Future	5.9700	0.0060	5.6400	0.0056	(5.528)	0	0	0
2021/09/10	2037	04/11/2021	12.81	Call	Bond Future	14,118.5200	14.1185	14,063.0200	14.0630	(0.393)	0	0	0
2021/09/10	2037	04/11/2021	12.81	Put	Bond Future	6.4000	0.0064	6.0500	0.0061	(5.469)	0	0	0
2021/09/10	2037	03/02/2022	11.46	Call	Bond Future	6,377.3700	6.3774	6,325.9200	6.3259	(0.807)	0	0	0
2021/09/10	2037	03/02/2022	11.47	Put	Bond Future	998.0000	0.9980	1,002.5900	1.0026	0.460	0	0	0
2021/09/10	2037	03/02/2022	11.45	Call	Bond Future	6,329.5300	6.3295	6,278.1700	6.2782	(0.811)	0	0	0
2021/09/10	2037	03/02/2022			Bond Future	10.6002	84.5883	10.6087	84.5322	0.081	0.0000	0.0000	0
2021/09/10	2037	03/02/2022	11.46	Put	Bond Future	1,009.6400	1.0096	1,014.3300	1.0143	0.465	0	0	0
2021/09/10	2037	03/02/2022	11.47	Call	Bond Future	6,425.1200	6.4251	6,373.5700	6.3736	(0.802)	0	0	0
2021/09/10	2037	03/02/2022	11.45	Put	Bond Future	1,021.2600	1.0213	1,026.0400	1.0260	0.468	0	0	0
2021/09/10	2037	05/05/2022	11.83	Call	Bond Future	7,698.0200	7.6980	7,648.2400	7.6482	(0.647)	0	0	0
2021/09/10	2037	05/05/2022	11.84	Put	Bond Future	1,434.4000	1.4344	1,441.4300	1.4414	0.490	0	0	0
2021/09/10	2037	05/05/2022	11.82	Call	Bond Future	7,653.1500	7.6532	7,603.4600	7.6035	(0.649)	0	0	0
2021/09/10	2037	05/05/2022			Bond Future	10.7917	85.5780	10.8006	85.5211	0.083	0.0000	0.0000	0
2021/09/10	2037	05/05/2022	11.83	Put	Bond Future	1,446.2600	1.4463	1,453.3600	1.4534	0.491	0	0	0
2021/09/10	2037	05/05/2022	11.84	Call	Bond Future	7,742.9200	7.7429	7,693.0700	7.6931	(0.644)	0	0	0
2021/09/10	2037	05/05/2022	11.82	Put	Bond Future	1,458.2100	1.4582	1,465.4000	1.4654	0.493	0	0	0
2021/09/10	2037	04/08/2022	10.90	Call	Bond Future	3,725.4300	3.7254	3,690.4900	3.6905	(0.938)	0	0	0
2021/09/10	2037	04/08/2022	10.91	Put	Bond Future	4,286.0200	4.2860	4,308.6800	4.3087	0.529	0	0	0
2021/09/10	2037	04/08/2022	10.89	Call	Bond Future	3,694.6500	3.6946	3,659.8600	3.6599	(0.942)	0	0	0
2021/09/10	2037	04/08/2022	10.89	Put	Bond Future	4,349.6600	4.3497	4,372.6200	4.3726	0.528	0	0	0
2021/09/10	2037	04/08/2022			Bond Future	10.9950	82.3057	11.0043	82.2480	0.085	0.0000	0.0000	0
2021/09/10	2037	04/08/2022	10.90	Put	Bond Future	4,317.7400	4.3177	4,340.5500	4.3406	0.528	0	0	50
2021/09/10	2037	04/08/2022	10.91	Call	Bond Future	3,756.3300	3.7563	3,721.2400	3.7212	(0.934)	0	0	0
2021/09/10	2037	04/08/2022	11.42	Call	Bond Future	5,496.5100	5.4965	5,454.5500	5.4546	(0.763)	0	0	0
2021/09/10	2037	04/08/2022	11.42	Put	Bond Future	2,923.0400	2.9230	2,938.8300	2.9388	0.540	0	0	50
2021/09/10	2037	04/08/2022	10.10	Put	Bond Future	7,504.2900	7.5043	7,540.0800	7.5401	0.477	0	0	0
2021/09/10	2037	04/08/2022	10.10	Call	Bond Future	1,667.1200	1.6671	1,645.1600	1.6452	(1.317)	0	0	50
2021/09/10	2038	04/11/2021			Bond Future	121.4914	121.4914	121.6591	121.6591	0.138	0.0000	0.0000	5,949
2021/09/10	2038	03/02/2022			Bond Future	121.1184	121.1184	121.2875	121.2875	0.140	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
2021/09/10	2038	05/05/2022			Bond Future	122.5636	122.5636	122.7345	122.7345	0.139	0.0000	0.0000	0
2021/09/10	2038	04/08/2022			Bond Future	122.2510	122.2510	122.4239	122.4239	0.141	0.0000	0.0000	0
2021/09/10	2040	04/11/2021	12.90	Call	Bond Future	14,708.4800	14.7085	14,722.0800	14.7221	0.092	0	0	0
2021/09/10	2040	04/11/2021	12.90	Put	Bond Future	9.2700	0.0093	8.4700	0.0085	(8.630)	0	0	0
2021/09/10	2040	04/11/2021	12.89	Call	Bond Future	14,654.8700	14.6549	14,668.4600	14.6685	0.093	0	0	0
2021/09/10	2040	04/11/2021	12.89	Put	Bond Future	9.5700	0.0096	8.7600	0.0088	(8.464)	0	0	0
2021/09/10	2040	04/11/2021			Bond Future	10.5508	89.9992	10.5488	90.0136	(0.019)	0.0000	0.0000	81,689
2021/09/10	2040	04/11/2021	12.91	Call	Bond Future	14,762.0200	14.7620	14,775.6400	14.7756	0.092	0	0	0
2021/09/10	2040	04/11/2021	12.91	Put	Bond Future	8.9700	0.0090	8.1900	0.0082	(8.696)	0	0	0
2021/09/10	2040	03/02/2022	11.58	Put	Bond Future	1,139.0700	1.1391	1,127.3600	1.1274	(1.028)	0	0	0
2021/09/10	2040	03/02/2022	11.59	Call	Bond Future	6,845.8900	6.8459	6,848.4800	6.8485	0.038	0	0	0
2021/09/10	2040	03/02/2022	11.57	Put	Bond Future	1,151.8600	1.1519	1,140.0900	1.1401	(1.022)	0	0	0
2021/09/10	2040	03/02/2022			Bond Future	10.7327	86.5144	10.7307	86.5286	(0.019)	0.0000	0.0000	0
2021/09/10	2040	03/02/2022	11.58	Call	Bond Future	6,795.3300	6.7953	6,797.8500	6.7978	0.037	0	0	0
2021/09/10	2040	03/02/2022	11.59	Put	Bond Future	1,126.4200	1.1264	1,114.7800	1.1148	(1.033)	0	0	0
2021/09/10	2040	03/02/2022	11.57	Call	Bond Future	6,744.8300	6.7448	6,747.2900	6.7473	0.036	0	0	0
2021/09/10	2040	05/05/2022	11.91	Put	Bond Future	1,557.4200	1.5574	1,547.2400	1.5472	(0.654)	0	0	0
2021/09/10	2040	05/05/2022	11.92	Call	Bond Future	7,992.6600	7.9927	7,996.7700	7.9968	0.051	0	0	0
2021/09/10	2040	05/05/2022	11.92	Put	Bond Future	1,544.3000	1.5443	1,534.1600	1.5342	(0.657)	0	0	0
2021/09/10	2040	05/05/2022	10.57	Put	Bond Future	5,022.2300	5.0222	5,006.4500	5.0064	(0.314)	0	0	0
2021/09/10	2040	05/05/2022	10.57	Call	Bond Future	2,577.1000	2.5771	2,575.5700	2.5756	(0.059)	0	0	1,200
2021/09/10	2040	05/05/2022	13.04	Call	Bond Future	13,412.1400	13.4121	13,420.3800	13.4204	0.061	0	0	0
2021/09/10	2040	05/05/2022	13.04	Put	Bond Future	630.5000	0.6305	624.4900	0.6245	(0.953)	0	0	1,200
2021/09/10	2040	05/05/2022			Bond Future	10.9189	87.5267	10.9169	87.5409	(0.019)	0.0000	0.0000	0
2021/09/10	2040	05/05/2022	11.91	Call	Bond Future	7,945.2500	7.9452	7,949.3200	7.9493	0.051	0	0	0
2021/09/10	2040	05/05/2022	11.90	Call	Bond Future	7,897.8800	7.8979	7,901.9000	7.9019	0.051	0	0	0
2021/09/10	2040	05/05/2022	11.90	Put	Bond Future	1,570.6600	1.5707	1,560.4300	1.5604	(0.651)	0	0	0
2021/09/10	2040	05/05/2022	9.82	Put	Bond Future	8,981.5200	8.9815	8,965.0700	8.9651	(0.183)	0	0	0
2021/09/10	2040	05/05/2022	9.82	Call	Bond Future	897.4700	0.8975	895.2700	0.8953	(0.245)	0	0	1,200
2021/09/10	2040	04/08/2022	11.05	Call	Bond Future	4,026.7600	4.0268	4,027.6100	4.0276	0.021	0	0	0
2021/09/10	2040	04/08/2022	11.05	Put	Bond Future	4,470.5600	4.4706	4,457.0900	4.4571	(0.301)	0	0	0
2021/09/10	2040	04/08/2022			Bond Future	11.1164	84.0260	11.1142	84.0403	(0.019)	0.0000	0.0000	0
2021/09/10	2040	04/08/2022	11.04	Call	Bond Future	3,993.1900	3.9932	3,994.0100	3.9940	0.021	0	0	0
2021/09/10	2040	04/08/2022	11.04	Put	Bond Future	4,504.1800	4.5042	4,490.6800	4.4907	(0.300)	0	0	0
2021/09/10	2040	04/08/2022	11.03	Call	Bond Future	3,960.0700	3.9601	3,960.8500	3.9608	0.020	0	0	0
2021/09/10	2040	04/08/2022	11.03	Put	Bond Future	4,538.3400	4.5383	4,524.8000	4.5248	(0.298)	0	0	0
2021/09/10	2044	04/11/2021	12.91	Call	Bond Future	14,618.1700	14.6182	14,668.8300	14.6688	0.347	0	0	0
2021/09/10	2044	04/11/2021	12.91	Put	Bond Future	11.5800	0.0116	10.4300	0.0104	(9.931)	0	0	0
2021/09/10	2044	04/11/2021			Bond Future	10.5904	86.7491	10.5834	86.8009	(0.066)	0.0000	0.0000	60,612
2021/09/10	2044	04/11/2021	12.90	Call	Bond Future	14,565.0700	14.5651	14,615.6900	14.6157	0.348	0	0	0
2021/09/10	2044	04/11/2021	12.90	Put	Bond Future	11.9600	0.0120	10.7700	0.0108	(9.950)	0	0	0
2021/09/10	2044	04/11/2021	12.89	Call	Bond Future	14,511.9000	14.5119	14,562.4900	14.5625	0.349	0	0	0
2021/09/10	2044	04/11/2021	12.89	Put	Bond Future	12.3400	0.0123	11.1200	0.0111	(9.887)	0	0	0
2021/09/10	2044	03/02/2022	11.60	Call	Bond Future	6,835.2100	6.8352	6,866.9100	6.8669	0.464	0	0	0
2021/09/10	2044	03/02/2022	11.60	Put	Bond Future	1,162.9200	1.1629	1,142.5500	1.1425	(1.752)	0	0	0
2021/09/10	2044	03/02/2022	11.59	Call	Bond Future	6,784.3900	6.7844	6,815.9400	6.8159	0.465	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
2021/09/10	2044	03/02/2022	11.59	Put	Bond Future	1,176.0000	1.1760	1,155.4800	1.1555	(1.745)	0	0	0
2021/09/10	2044	03/02/2022			Bond Future	10.7631	83.3526	10.7558	83.4047	(0.067)	0.0000	0.0000	0
2021/09/10	2044	03/02/2022	11.61	Call	Bond Future	6,886.2500	6.8863	6,918.1000	6.9181	0.463	0	0	0
2021/09/10	2044	03/02/2022	11.61	Put	Bond Future	1,150.1500	1.1502	1,129.9300	1.1299	(1.758)	0	0	0
2021/09/10	2044	05/05/2022	11.92	Call	Bond Future	7,990.1400	7.9901	8,023.2200	8.0232	0.414	0	0	0
2021/09/10	2044	05/05/2022	11.92	Put	Bond Future	1,579.0400	1.5790	1,559.6000	1.5596	(1.231)	0	0	0
2021/09/10	2044	05/05/2022	11.91	Call	Bond Future	7,942.4700	7.9425	7,975.4400	7.9754	0.415	0	0	0
2021/09/10	2044	05/05/2022	11.91	Put	Bond Future	1,592.4500	1.5925	1,572.9000	1.5729	(1.228)	0	0	0
2021/09/10	2044	05/05/2022			Bond Future	10.9395	84.3280	10.9320	84.3805	(0.069)	0.0000	0.0000	0
2021/09/10	2044	05/05/2022	11.93	Call	Bond Future	8,038.0400	8.0380	8,071.2300	8.0712	0.413	0	0	0
2021/09/10	2044	05/05/2022	11.93	Put	Bond Future	1,565.9500	1.5659	1,546.6200	1.5466	(1.234)	0	0	0
2021/09/10	2044	04/08/2022	11.09	Call	Bond Future	4,156.1800	4.1562	4,177.1500	4.1771	0.505	0	0	0
2021/09/10	2044	04/08/2022	11.09	Put	Bond Future	4,402.9200	4.4029	4,370.8700	4.3709	(0.728)	0	0	0
2021/09/10	2044	04/08/2022	11.08	Call	Bond Future	4,121.7300	4.1217	4,142.5700	4.1426	0.506	0	0	0
2021/09/10	2044	04/08/2022	11.08	Put	Bond Future	4,436.8900	4.4369	4,404.7100	4.4047	(0.725)	0	0	0
2021/09/10	2044	04/08/2022			Bond Future	11.1262	80.9157	11.1184	80.9688	(0.070)	0.0000	0.0000	0
2021/09/10	2044	04/08/2022	11.10	Call	Bond Future	4,190.7500	4.1907	4,211.8600	4.2119	0.504	0	0	0
2021/09/10	2044	04/08/2022	11.10	Put	Bond Future	4,369.1700	4.3692	4,337.2600	4.3373	(0.730)	0	0	0
2021/09/10	2046	04/11/2021			Bond Future	109.2205	109.2205	109.2290	109.2290	0.008	0.0000	0.0000	17,210
2021/09/10	2046	03/02/2022			Bond Future	110.4847	110.4847	110.4930	110.4930	0.008	0.0000	0.0000	0
2021/09/10	2046	05/05/2022			Bond Future	109.9208	109.9208	109.9286	109.9286	0.007	0.0000	0.0000	0
2021/09/10	2046	04/08/2022			Bond Future	111.2707	111.2707	111.2788	111.2788	0.007	0.0000	0.0000	0
2021/09/10	2050	04/11/2021			Bond Future	112.4868	112.4868	112.4956	112.4956	0.008	0.0000	0.0000	8,607
2021/09/10	2050	03/02/2022			Bond Future	111.8114	111.8114	111.8197	111.8197	0.007	0.0000	0.0000	0
2021/09/10	2050	05/05/2022			Bond Future	113.1454	113.1454	113.1535	113.1535	0.007	0.0000	0.0000	0
2021/09/10	2050	04/08/2022			Bond Future	112.5169	112.5169	112.5250	112.5250	0.007	0.0000	0.0000	0
2021/09/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	AL37	04/11/2021			Index Future	808.1010	808.1010	807.8470	807.8470	(0.031)	0.0000	0.0000	0
2021/09/10	AL37	03/02/2022			Index Future	817.2560	817.2560	816.9960	816.9960	(0.032)	0.0000	0.0000	0
2021/09/10	AL37	05/05/2022			Index Future	826.8070	826.8070	826.5430	826.5430	(0.032)	0.0000	0.0000	0
2021/09/10	AL37	04/08/2022			Index Future	836.6600	836.6600	836.3910	836.3910	(0.032)	0.0000	0.0000	0
2021/09/10	AL7T	04/11/2021			Index Future	930.0010	930.0010	929.5410	929.5410	(0.049)	0.0000	0.0000	0
2021/09/10	AL7T	03/02/2022			Index Future	940.5370	940.5370	940.0680	940.0680	(0.050)	0.0000	0.0000	0
2021/09/10	AL7T	05/05/2022			Index Future	951.5300	951.5300	951.0540	951.0540	(0.050)	0.0000	0.0000	0
2021/09/10	AL7T	04/08/2022			Index Future	962.8690	962.8690	962.3860	962.3860	(0.050)	0.0000	0.0000	0
2021/09/10	ALBI	04/11/2021			Index Future	819.1710	819.1710	818.9730	818.9730	(0.024)	0.0000	0.0000	119
2021/09/10	ALBI	03/02/2022			Index Future	828.4510	828.4510	828.2480	828.2480	(0.025)	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
2021/09/10	ALBI	05/05/2022			Index Future	838.1340	838.1340	837.9270	837.9270	(0.025)	0.0000	0.0000	0
2021/09/10	ALBI	04/08/2022			Index Future	848.1210	848.1210	847.9110	847.9110	(0.025)	0.0000	0.0000	0
2021/09/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/09/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	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
2021/09/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/10	ES33	04/11/2021			Bond Future	11.1620	77.3693	11.1647	77.3550	0.024	0.0000	0.0000	350
2021/09/10	ES33	03/02/2022			Bond Future	11.3982	78.2648	11.4011	78.2501	0.025	0.0000	0.0000	0
2021/09/10	ES33	05/05/2022			Bond Future	11.6363	75.4214	11.6392	75.4064	0.025	0.0000	0.0000	0
2021/09/10	ES33	04/08/2022			Bond Future	11.8852	76.3002	11.8883	76.2850	0.026	0.0000	0.0000	0
2021/09/10	ES42	04/11/2021			Bond Future	11.6487	75.9771	11.6462	75.9921	(0.021)	0.0000	0.0000	4,779
2021/09/10	ES42	03/02/2022			Bond Future	11.8631	76.8571	11.8606	76.8720	(0.021)	0.0000	0.0000	0
2021/09/10	ES42	05/05/2022			Bond Future	12.0867	73.5160	12.0842	73.5309	(0.021)	0.0000	0.0000	0
2021/09/10	ES42	04/08/2022			Bond Future	12.3141	74.3711	12.3114	74.3861	(0.022)	0.0000	0.0000	0
2021/09/10	GOVI	04/11/2021	728.41	Call	GOVI	804,860.0000	80.4860	802,750.0000	80.2750	(0.262)	0	0	0
2021/09/10	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/10	GOVI	04/11/2021	728.40	Call	GOVI	804,960.0000	80.4960	802,850.0000	80.2850	(0.262)	0	0	0
2021/09/10	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/10	GOVI	04/11/2021			GOVI	808.8960	808.8960	808.6850	808.6850	(0.026)	0.0000	0.0000	991
2021/09/10	GOVI	04/11/2021	728.42	Call	GOVI	804,760.0000	80.4760	802,650.0000	80.2650	(0.262)	0	0	0
2021/09/10	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/10	GOVI	03/02/2022	792.76	Call	GOVI	253,000.0000	25.3000	250,830.0000	25.0830	(0.858)	0	0	0
2021/09/10	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/10	GOVI	03/02/2022			GOVI	818.0600	818.0600	817.8430	817.8430	(0.027)	0.0000	0.0000	0
2021/09/10	GOVI	03/02/2022	792.75	Call	GOVI	253,100.0000	25.3100	250,930.0000	25.0930	(0.857)	0	0	0
2021/09/10	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/10	GOVI	03/02/2022	792.74	Call	GOVI	253,200.0000	25.3200	251,030.0000	25.1030	(0.857)	0	0	0
2021/09/10	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/10	GOVI	05/05/2022	788.25	Call	GOVI	393,710.0000	39.3710	391,510.0000	39.1510	(0.559)	0	0	0
2021/09/10	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/10	GOVI	05/05/2022			GOVI	827.6210	827.6210	827.4010	827.4010	(0.027)	0.0000	0.0000	0
2021/09/10	GOVI	05/05/2022	788.24	Call	GOVI	393,810.0000	39.3810	391,610.0000	39.1610	(0.559)	0	0	0
2021/09/10	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/10	GOVI	05/05/2022	788.23	Call	GOVI	393,910.0000	39.3910	391,710.0000	39.1710	(0.559)	0	0	0
2021/09/10	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/10	GOVI	04/08/2022	819.28	Call	GOVI	182,030.0000	18.2030	179,790.0000	17.9790	(1.231)	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
2021/09/10	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/10	GOVI	04/08/2022			GOVI	837.4830	837.4830	837.2590	837.2590	(0.027)	0.0000	0.0000	0
2021/09/10	GOVI	04/08/2022	819.27	Call	GOVI	182,130.0000	18.2130	179,890.0000	17.9890	(1.230)	0	0	0
2021/09/10	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/10	GOVI	04/08/2022	819.26	Call	GOVI	182,230.0000	18.2230	179,990.0000	17.9990	(1.229)	0	0	0
2021/09/10	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/09/10	IGOV	04/11/2021			Index Future	297.9980	297.9980	297.9850	297.9850	(0.004)	0.0000	0.0000	475
2021/09/10	IGOV	03/02/2022			Index Future	301.4470	301.4470	301.4330	301.4330	(0.005)	0.0000	0.0000	0
2021/09/10	IGOV	05/05/2022			Index Future	305.0430	305.0430	305.0280	305.0280	(0.005)	0.0000	0.0000	0
2021/09/10	IGOV	04/08/2022			Index Future	308.7490	308.7490	308.7340	308.7340	(0.005)	0.0000	0.0000	0
2021/09/10	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/09/10	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/09/10	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/09/10	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/09/10	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/09/10	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/09/10	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/09/10	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/09/10	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/09/10	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/09/10	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/09/10	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/09/10	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/09/10	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/09/10	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/09/10	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/09/10	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/09/10	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/09/10	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/09/10	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/09/10	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/09/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/09/10	JBAF	15/09/2021			Jibar Tradeable Future	3.6750	96.3250	3.6650	96.3350	(0.272)	0.0000	0.0000	30,000
2021/09/10	JBAF	20/10/2021			Jibar Tradeable Future	3.7250	96.2750	3.7250	96.2750	0.000	0.0000	0.0000	0
2021/09/10	JBAF	17/11/2021			Jibar Tradeable Future	3.7500	96.2500	3.7500	96.2500	0.000	0.0000	0.0000	0
2021/09/10	JBAF	15/12/2021			Jibar Tradeable Future	3.8550	96.1450	3.8550	96.1450	0.000	0.0000	0.0000	0
2021/09/10	JBAF	19/01/2022			Jibar Tradeable Future	3.9000	96.1000	3.9000	96.1000	0.000	0.0000	0.0000	0
2021/09/10	JBAF	16/02/2022			Jibar Tradeable Future	4.0600	95.9400	4.0600	95.9400	0.000	0.0000	0.0000	0
2021/09/10	JBAF	16/03/2022			Jibar Tradeable Future	4.1100	95.8900	4.1100	95.8900	0.000	0.0000	0.0000	0
2021/09/10	JBAF	15/06/2022			Jibar Tradeable Future	4.5350	95.4650	4.5250	95.4750	(0.221)	0.0000	0.0000	472
2021/09/10	JBAF	21/09/2022			Jibar Tradeable Future	4.8200	95.1800	4.8100	95.1900	(0.207)	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
2021/09/10	JBAF	21/12/2022			Jibar Tradeable Future	5.1600	94.8400	5.1500	94.8500	(0.194)	0.0000	0.0000	68
2021/09/10	JBAF	15/03/2023			Jibar Tradeable Future	5.3850	94.6150	5.3750	94.6250	(0.186)	0.0000	0.0000	0
2021/09/10	JBAF	21/06/2023			Jibar Tradeable Future	5.6750	94.3250	5.6650	94.3350	(0.176)	0.0000	0.0000	0
2021/09/10	R023	04/11/2021	4.91	Call	Bond Future	91.5300	0.0915	101.7100	0.1017	11.122	0	0	0
2021/09/10	R023	04/11/2021	4.91	Put	Bond Future	227.8300	0.2278	207.3600	0.2074	(8.985)	0	0	0
2021/09/10	R023	04/11/2021	4.90	Call	Bond Future	86.4100	0.0864	96.2000	0.0962	11.330	0	0	0
2021/09/10	R023	04/11/2021	4.90	Put	Bond Future	235.5500	0.2355	214.6900	0.2147	(8.856)	0	0	0
2021/09/10	R023	04/11/2021			Bond Future	5.0162	104.9034	4.9923	104.9341	(0.477)	0.0000	0.0000	14,769
2021/09/10	R023	04/11/2021	4.92	Call	Bond Future	96.8300	0.0968	107.4100	0.1074	10.926	0	0	0
2021/09/10	R023	04/11/2021	4.92	Put	Bond Future	220.2900	0.2203	200.2200	0.2002	(9.111)	0	0	0
2021/09/10	R023	03/02/2022	5.08	Call	Bond Future	219.8800	0.2199	233.5100	0.2335	6.199	0	0	0
2021/09/10	R023	03/02/2022	5.08	Put	Bond Future	280.0100	0.2800	263.0200	0.2630	(6.068)	0	0	0
2021/09/10	R023	03/02/2022			Bond Future	5.1380	106.0919	5.1085	106.1225	(0.576)	0.0000	0.0000	0
2021/09/10	R023	03/02/2022	5.07	Call	Bond Future	214.6100	0.2146	228.0300	0.2280	6.253	0	0	0
2021/09/10	R023	03/02/2022	5.07	Put	Bond Future	285.1100	0.2851	267.9100	0.2679	(6.033)	0	0	0
2021/09/10	R023	03/02/2022	5.06	Call	Bond Future	209.4100	0.2094	222.6300	0.2226	6.313	0	0	0
2021/09/10	R023	03/02/2022	5.06	Put	Bond Future	290.2700	0.2903	272.8700	0.2729	(5.994)	0	0	0
2021/09/10	R023	05/05/2022	6.31	Call	Bond Future	885.3700	0.8854	911.4200	0.9114	2.942	0	0	0
2021/09/10	R023	05/05/2022	6.31	Put	Bond Future	60.0700	0.0601	55.3200	0.0553	(7.907)	0	0	0
2021/09/10	R023	05/05/2022			Bond Future	5.2646	103.4223	5.2259	103.4531	(0.736)	0.0000	0.0000	0
2021/09/10	R023	05/05/2022	6.30	Call	Bond Future	878.3200	0.8783	904.3100	0.9043	2.959	0	0	0
2021/09/10	R023	05/05/2022	6.30	Put	Bond Future	60.8600	0.0609	56.0500	0.0561	(7.903)	0	0	0
2021/09/10	R023	05/05/2022	6.29	Call	Bond Future	871.4600	0.8715	897.3900	0.8974	2.975	0	0	0
2021/09/10	R023	05/05/2022	6.29	Put	Bond Future	61.8500	0.0618	56.9800	0.0570	(7.874)	0	0	0
2021/09/10	R023	04/08/2022	6.05	Call	Bond Future	453.0300	0.4530	474.7600	0.4748	4.797	0	0	0
2021/09/10	R023	04/08/2022	6.05	Put	Bond Future	126.1300	0.1261	116.4900	0.1165	(7.643)	0	0	0
2021/09/10	R023	04/08/2022			Bond Future	5.4583	104.6376	5.4017	104.6690	(1.037)	0.0000	0.0000	0
2021/09/10	R023	04/08/2022	6.04	Call	Bond Future	448.8700	0.4489	470.5200	0.4705	4.823	0	0	0
2021/09/10	R023	04/08/2022	6.04	Put	Bond Future	127.4800	0.1275	117.7600	0.1178	(7.625)	0	0	0
2021/09/10	R023	04/08/2022	6.03	Call	Bond Future	444.7300	0.4447	466.2900	0.4663	4.848	0	0	0
2021/09/10	R023	04/08/2022	6.03	Put	Bond Future	128.8400	0.1288	119.0300	0.1190	(7.614)	0	0	0
2021/09/10	R035	04/11/2021	12.53	Call	Bond Future	13,868.0800	13.8681	13,779.2900	13.7793	(0.640)	0	0	0
2021/09/10	R035	04/11/2021	12.53	Put	Bond Future	7.3800	0.0074	7.1200	0.0071	(3.523)	0	0	0
2021/09/10	R035	04/11/2021	11.75	Put	Bond Future	65.0400	0.0650	64.3500	0.0643	(1.061)	0	0	782
2021/09/10	R035	04/11/2021	11.08	Call	Bond Future	5,946.2200	5.9462	5,859.2400	5.8592	(1.463)	0	0	0
2021/09/10	R035	04/11/2021	11.08	Put	Bond Future	308.1000	0.3081	309.6500	0.3096	0.503	0	0	782
2021/09/10	R035	04/11/2021	10.23	Put	Bond Future	1,711.2300	1.7112	1,737.1100	1.7371	1.512	0	0	0
2021/09/10	R035	04/11/2021	10.12	Put	Bond Future	2,079.5000	2.0795	2,111.4000	2.1114	1.534	0	0	0
2021/09/10	R035	04/11/2021	10.12	Call	Bond Future	1,548.3600	1.5484	1,491.7300	1.4917	(3.657)	0	0	400
2021/09/10	R035	04/11/2021	10.62	Put	Bond Future	803.0000	0.8030	812.9100	0.8129	1.234	0	0	0
2021/09/10	R035	04/11/2021	10.62	Call	Bond Future	3,562.7700	3.5628	3,484.1500	3.4842	(2.207)	0	0	400
2021/09/10	R035	04/11/2021	11.20	Put	Bond Future	238.0500	0.2380	238.6700	0.2387	0.260	0	0	350
2021/09/10	R035	04/11/2021	10.60	Call	Bond Future	3,467.4600	3.4675	3,389.4300	3.3894	(2.250)	0	0	0
2021/09/10	R035	04/11/2021	10.60	Put	Bond Future	836.0200	0.8360	846.5200	0.8465	1.256	0	0	350
2021/09/10	R035	04/11/2021	10.11	Put	Bond Future	2,115.6000	2.1156	2,148.0800	2.1481	1.535	0	0	0
2021/09/10	R035	04/11/2021	10.11	Call	Bond Future	1,516.8500	1.5169	1,460.8000	1.4608	(3.695)	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
2021/09/10	R035	04/11/2021			Bond Future	10.1989	92.1640	10.2122	92.0755	0.130	0.0000	0.0000	79,848
2021/09/10	R035	04/11/2021	12.52	Call	Bond Future	13,815.7300	13.8157	13,726.9300	13.7269	(0.643)	0	0	0
2021/09/10	R035	04/11/2021	12.52	Put	Bond Future	7.6400	0.0076	7.3700	0.0074	(3.534)	0	0	0
2021/09/10	R035	04/11/2021	12.51	Call	Bond Future	13,763.3300	13.7633	13,674.5300	13.6745	(0.645)	0	0	0
2021/09/10	R035	04/11/2021	12.51	Put	Bond Future	7.9100	0.0079	7.6400	0.0076	(3.413)	0	0	0
2021/09/10	R035	04/11/2021	11.75	Call	Bond Future	9,655.8500	9.6559	9,566.6300	9.5666	(0.924)	0	0	0
2021/09/10	R035	04/11/2021	10.23	Call	Bond Future	1,919.1000	1.9191	1,856.4500	1.8565	(3.265)	0	0	782
2021/09/10	R035	04/11/2021	13.82	Call	Bond Future	20,219.5600	20.2196	20,131.0300	20.1310	(0.438)	0	0	0
2021/09/10	R035	04/11/2021	13.82	Put	Bond Future	0.0400	0.0000	0.0400	0.0000	0.000	0	0	400
2021/09/10	R035	04/11/2021	11.20	Call	Bond Future	6,604.5200	6.6045	6,516.6100	6.5166	(1.331)	0	0	0
2021/09/10	R035	04/11/2021	10.26	Put	Bond Future	1,619.9300	1.6199	1,644.2600	1.6443	1.502	0	0	0
2021/09/10	R035	04/11/2021	10.26	Call	Bond Future	2,027.8600	2.0279	1,963.6600	1.9637	(3.166)	0	0	150
2021/09/10	R035	03/02/2022	11.23	Call	Bond Future	6,270.2400	6.2702	6,193.2100	6.1932	(1.229)	0	0	0
2021/09/10	R035	03/02/2022	11.23	Put	Bond Future	1,063.1500	1.0631	1,075.9600	1.0760	1.205	0	0	0
2021/09/10	R035	03/02/2022	11.22	Call	Bond Future	6,222.7500	6.2227	6,145.8900	6.1459	(1.235)	0	0	0
2021/09/10	R035	03/02/2022	11.22	Put	Bond Future	1,075.4000	1.0754	1,088.3800	1.0884	1.207	0	0	0
2021/09/10	R035	03/02/2022	11.39	Call	Bond Future	7,040.1600	7.0402	6,960.6400	6.9606	(1.130)	0	0	0
2021/09/10	R035	03/02/2022	11.39	Put	Bond Future	885.5600	0.8856	895.8800	0.8959	1.165	0	0	683
2021/09/10	R035	03/02/2022	10.65	Call	Bond Future	3,720.5900	3.7206	3,656.9500	3.6569	(1.710)	0	0	0
2021/09/10	R035	03/02/2022	11.73	Call	Bond Future	8,717.5200	8.7175	8,634.0700	8.6341	(0.957)	0	0	0
2021/09/10	R035	03/02/2022	11.73	Put	Bond Future	600.3200	0.6003	606.7100	0.6067	1.064	0	0	280
2021/09/10	R035	03/02/2022	11.03	Call	Bond Future	5,336.2200	5.3362	5,262.9800	5.2630	(1.373)	0	0	0
2021/09/10	R035	03/02/2022	11.28	Call	Bond Future	6,508.9900	6.5090	6,431.1300	6.4311	(1.196)	0	0	0
2021/09/10	R035	03/02/2022	11.28	Put	Bond Future	1,004.1300	1.0041	1,016.1100	1.0161	1.193	0	0	200
2021/09/10	R035	03/02/2022	10.26	Put	Bond Future	3,236.0600	3.2361	3,275.1100	3.2751	1.207	0	0	0
2021/09/10	R035	03/02/2022	10.26	Call	Bond Future	2,350.9600	2.3510	2,300.1700	2.3002	(2.160)	0	0	200
2021/09/10	R035	03/02/2022	11.05	Put	Bond Future	1,305.5200	1.3055	1,321.7000	1.3217	1.239	0	0	1,600
2021/09/10	R035	03/02/2022	10.35	Put	Bond Future	2,932.8700	2.9329	2,968.7300	2.9687	1.223	0	0	0
2021/09/10	R035	03/02/2022	10.35	Call	Bond Future	2,639.2200	2.6392	2,585.2400	2.5852	(2.045)	0	0	1,600
2021/09/10	R035	03/02/2022	9.92	Put	Bond Future	4,571.0400	4.5710	4,623.1000	4.6231	1.139	0	0	0
2021/09/10	R035	03/02/2022	9.92	Call	Bond Future	1,400.6500	1.4006	1,362.8700	1.3629	(2.697)	0	0	200
2021/09/10	R035	03/02/2022	10.61	Call	Bond Future	3,566.2600	3.5663	3,503.8100	3.5038	(1.751)	0	0	0
2021/09/10	R035	03/02/2022	10.61	Put	Bond Future	2,182.1200	2.1821	2,209.5100	2.2095	1.255	0	0	200
2021/09/10	R035	03/02/2022	11.11	Call	Bond Future	5,705.4900	5.7055	5,630.6300	5.6306	(1.312)	0	0	0
2021/09/10	R035	03/02/2022			Bond Future	10.3950	93.2081	10.4088	93.1183	0.133	0.0000	0.0000	0
2021/09/10	R035	03/02/2022	11.24	Call	Bond Future	6,317.8000	6.3178	6,240.6000	6.2406	(1.222)	0	0	0
2021/09/10	R035	03/02/2022	11.24	Put	Bond Future	1,051.0400	1.0510	1,063.6800	1.0637	1.203	0	0	0
2021/09/10	R035	03/02/2022	10.65	Put	Bond Future	2,082.3300	2.0823	2,108.5300	2.1085	1.258	0	0	683
2021/09/10	R035	03/02/2022	9.70	Put	Bond Future	5,620.8200	5.6208	5,681.5300	5.6815	1.080	0	0	0
2021/09/10	R035	03/02/2022	9.70	Call	Bond Future	927.6600	0.9277	898.5300	0.8985	(3.140)	0	0	683
2021/09/10	R035	03/02/2022	11.03	Put	Bond Future	1,335.6800	1.3357	1,352.2800	1.3523	1.243	0	0	280
2021/09/10	R035	03/02/2022	10.10	Put	Bond Future	3,822.2200	3.8222	3,867.2500	3.8673	1.178	0	0	0
2021/09/10	R035	03/02/2022	10.10	Call	Bond Future	1,871.8300	1.8718	1,827.0200	1.8270	(2.394)	0	0	280
2021/09/10	R035	03/02/2022	11.88	Call	Bond Future	9,467.6600	9.4677	9,382.9400	9.3829	(0.895)	0	0	0
2021/09/10	R035	03/02/2022	11.88	Put	Bond Future	506.0600	0.5061	511.1800	0.5112	1.012	0	0	1,800
2021/09/10	R035	03/02/2022	11.05	Call	Bond Future	5,427.8400	5.4278	5,354.1800	5.3542	(1.357)	0	0	0
2021/09/10	R035	03/02/2022	11.11	Put	Bond Future	1,219.3500	1.2194	1,234.3300	1.2343	1.229	0	0	200
2021/09/10	R035	05/05/2022	11.64	Call	Bond Future	7,757.4600	7.7575	7,681.5800	7.6816	(0.978)	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
2021/09/10	R035	05/05/2022	11.64	Put	Bond Future	1,443.1100	1.4431	1,458.3400	1.4583	1.055	0	0	0
2021/09/10	R035	05/05/2022	11.63	Call	Bond Future	7,712.6700	7.7127	7,636.9200	7.6369	(0.982)	0	0	0
2021/09/10	R035	05/05/2022	11.63	Put	Bond Future	1,455.2500	1.4553	1,470.6100	1.4706	1.055	0	0	0
2021/09/10	R035	05/05/2022			Bond Future	10.5884	89.8204	10.6028	89.7293	0.136	0.0000	0.0000	0
2021/09/10	R035	05/05/2022	11.65	Call	Bond Future	7,802.5200	7.8025	7,726.5000	7.7265	(0.974)	0	0	0
2021/09/10	R035	05/05/2022	11.65	Put	Bond Future	1,431.3000	1.4313	1,446.3900	1.4464	1.054	0	0	0
2021/09/10	R035	04/08/2022	10.73	Call	Bond Future	3,829.3000	3.8293	3,776.5700	3.7766	(1.377)	0	0	0
2021/09/10	R035	04/08/2022	10.73	Put	Bond Future	4,210.9900	4.2110	4,250.5900	4.2506	0.940	0	0	0
2021/09/10	R035	04/08/2022	10.72	Call	Bond Future	3,797.9600	3.7980	3,745.4500	3.7455	(1.383)	0	0	0
2021/09/10	R035	04/08/2022	10.72	Put	Bond Future	4,241.5900	4.2416	4,281.4100	4.2814	0.939	0	0	0
2021/09/10	R035	04/08/2022	11.13	Put	Bond Future	3,129.0600	3.1291	3,159.9400	3.1599	0.987	0	0	100
2021/09/10	R035	04/08/2022	10.64	Call	Bond Future	3,554.0200	3.5540	3,503.3900	3.5034	(1.425)	0	0	0
2021/09/10	R035	04/08/2022	10.64	Put	Bond Future	4,495.4000	4.4954	4,537.1000	4.5371	0.928	0	0	100
2021/09/10	R035	04/08/2022	9.84	Put	Bond Future	7,715.4600	7.7155	7,777.1100	7.7771	0.799	0	0	0
2021/09/10	R035	04/08/2022	9.84	Call	Bond Future	1,568.0900	1.5681	1,537.4100	1.5374	(1.957)	0	0	100
2021/09/10	R035	04/08/2022			Bond Future	10.7918	90.8509	10.8069	90.7585	0.139	0.0000	0.0000	0
2021/09/10	R035	04/08/2022	10.74	Call	Bond Future	3,860.4300	3.8604	3,807.4600	3.8075	(1.372)	0	0	0
2021/09/10	R035	04/08/2022	10.74	Put	Bond Future	4,180.2500	4.1802	4,219.6100	4.2196	0.942	0	0	0
2021/09/10	R035	04/08/2022	11.13	Call	Bond Future	5,174.3700	5.1744	5,112.9200	5.1129	(1.188)	0	0	0
2021/09/10	R186	04/11/2021	8.10	Call	Bond Future	2,938.1400	2.9381	2,900.6800	2.9007	(1.275)	0	0	0
2021/09/10	R186	04/11/2021	8.10	Put	Bond Future	238.9200	0.2389	238.8300	0.2388	(0.038)	0	0	0
2021/09/10	R186	04/11/2021	8.09	Call	Bond Future	2,900.9800	2.9010	2,863.5800	2.8636	(1.289)	0	0	0
2021/09/10	R186	04/11/2021	8.09	Put	Bond Future	245.5000	0.2455	245.4700	0.2455	(0.012)	0	0	0
2021/09/10	R186	04/11/2021	7.77	Call	Bond Future	1,806.3100	1.8063	1,772.2200	1.7722	(1.887)	0	0	0
2021/09/10	R186	04/11/2021			Bond Future	7.4922	116.6154	7.5004	116.5780	0.111	0.0000	0.0000	63,257
2021/09/10	R186	04/11/2021	8.11	Call	Bond Future	2,975.4300	2.9754	2,937.9200	2.9379	(1.261)	0	0	0
2021/09/10	R186	04/11/2021	8.11	Put	Bond Future	232.4800	0.2325	232.3400	0.2323	(0.060)	0	0	0
2021/09/10	R186	04/11/2021	7.77	Put	Bond Future	562.3000	0.5623	565.5800	0.5656	0.583	0	0	15,177
2021/09/10	R186	04/11/2021	8.77	Call	Bond Future	5,613.2800	5.6133	5,575.2300	5.5752	(0.678)	0	0	0
2021/09/10	R186	04/11/2021	8.77	Put	Bond Future	32.2100	0.0322	31.5300	0.0315	(2.111)	0	0	15,177
2021/09/10	R186	03/02/2022	7.30	Call	Bond Future	883.5900	0.8836	865.6200	0.8656	(2.034)	0	0	0
2021/09/10	R186	03/02/2022	7.30	Put	Bond Future	2,532.9900	2.5330	2,553.2200	2.5532	0.799	0	0	0
2021/09/10	R186	03/02/2022			Bond Future	7.6824	112.6551	7.6913	112.6169	0.116	0.0000	0.0000	0
2021/09/10	R186	03/02/2022	7.29	Call	Bond Future	868.4500	0.8684	850.6700	0.8507	(2.047)	0	0	0
2021/09/10	R186	03/02/2022	7.29	Put	Bond Future	2,561.4000	2.5614	2,581.8200	2.5818	0.797	0	0	0
2021/09/10	R186	03/02/2022	7.28	Call	Bond Future	853.4900	0.8535	835.8900	0.8359	(2.062)	0	0	0
2021/09/10	R186	03/02/2022	7.28	Put	Bond Future	2,590.0000	2.5900	2,610.6000	2.6106	0.795	0	0	0
2021/09/10	R186	05/05/2022	8.32	Call	Bond Future	2,976.1800	2.9762	2,947.2400	2.9472	(0.972)	0	0	0
2021/09/10	R186	05/05/2022	8.32	Put	Bond Future	1,238.6200	1.2386	1,248.5500	1.2486	0.802	0	0	0
2021/09/10	R186	05/05/2022	7.28	Put	Bond Future	3,362.5600	3.3626	3,386.2600	3.3863	0.705	0	0	0
2021/09/10	R186	05/05/2022	7.28	Call	Bond Future	880.3400	0.8803	865.1700	0.8652	(1.723)	0	0	435
2021/09/10	R186	05/05/2022			Bond Future	7.8857	113.9727	7.8953	113.9338	0.122	0.0000	0.0000	0
2021/09/10	R186	05/05/2022	8.31	Call	Bond Future	2,949.6400	2.9496	2,920.8000	2.9208	(0.978)	0	0	0
2021/09/10	R186	05/05/2022	8.31	Put	Bond Future	1,251.7000	1.2517	1,261.7300	1.2617	0.801	0	0	0
2021/09/10	R186	05/05/2022	8.30	Call	Bond Future	2,923.2000	2.9232	2,894.4600	2.8945	(0.983)	0	0	0
2021/09/10	R186	05/05/2022	8.30	Put	Bond Future	1,264.9000	1.2649	1,275.0300	1.2750	0.801	0	0	0
2021/09/10	R186	05/05/2022	7.88	Put	Bond Future	1,949.1500	1.9491	1,964.3200	1.9643	0.778	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
2021/09/10	R186	05/05/2022	7.88	Call	Bond Future	1,925.9900	1.9260	1,902.2900	1.9023	(1.231)	0	0	435
2021/09/10	R186	05/05/2022	8.64	Call	Bond Future	3,881.1900	3.8812	3,849.2900	3.8493	(0.822)	0	0	0
2021/09/10	R186	05/05/2022	8.64	Put	Bond Future	885.2100	0.8852	892.1800	0.8922	0.787	0	0	435
2021/09/10	R186	04/08/2022	8.15	Call	Bond Future	2,319.6000	2.3196	2,295.6500	2.2956	(1.033)	0	0	0
2021/09/10	R186	04/08/2022	8.15	Put	Bond Future	2,157.0600	2.1571	2,172.6000	2.1726	0.720	0	0	0
2021/09/10	R186	04/08/2022			Bond Future	8.1073	110.0141	8.1177	109.9746	0.128	0.0000	0.0000	0
2021/09/10	R186	04/08/2022	8.14	Call	Bond Future	2,298.9000	2.2989	2,275.0600	2.2751	(1.037)	0	0	0
2021/09/10	R186	04/08/2022	8.14	Put	Bond Future	2,174.4300	2.1744	2,190.0800	2.1901	0.720	0	0	0
2021/09/10	R186	04/08/2022	8.13	Call	Bond Future	2,278.7100	2.2787	2,254.9800	2.2550	(1.041)	0	0	0
2021/09/10	R186	04/08/2022	8.13	Put	Bond Future	2,192.3200	2.1923	2,208.0800	2.2081	0.719	0	0	0
2021/09/10	R197	04/11/2021			Bond Future	326.8927	326.8927	327.0277	327.0277	0.041	0.0000	0.0000	1,274
2021/09/10	R197	03/02/2022			Bond Future	322.4565	322.4565	322.5919	322.5919	0.042	0.0000	0.0000	0
2021/09/10	R197	05/05/2022			Bond Future	326.3039	326.3039	326.4404	326.4404	0.042	0.0000	0.0000	0
2021/09/10	R197	04/08/2022			Bond Future	321.9349	321.9349	322.0719	322.0719	0.043	0.0000	0.0000	0
2021/09/10	R202	04/11/2021			Bond Future	241.8042	241.8042	241.8206	241.8206	0.007	0.0000	0.0000	8,374
2021/09/10	R202	03/02/2022			Bond Future	240.2371	240.2371	240.2528	240.2528	0.007	0.0000	0.0000	0
2021/09/10	R202	05/05/2022			Bond Future	243.1031	243.1031	243.1188	243.1188	0.006	0.0000	0.0000	0
2021/09/10	R202	04/08/2022			Bond Future	241.6395	241.6395	241.6544	241.6544	0.006	0.0000	0.0000	0
2021/09/10	R209	04/11/2021	12.19	Call	Bond Future	10,542.1000	10.5421	10,522.5600	10.5226	(0.185)	0	0	0
2021/09/10	R209	04/11/2021	12.19	Put	Bond Future	15.9300	0.0159	15.0100	0.0150	(5.775)	0	0	0
2021/09/10	R209	04/11/2021	12.17	Call	Bond Future	10,449.9200	10.4499	10,430.3400	10.4303	(0.187)	0	0	0
2021/09/10	R209	04/11/2021	12.00	Call	Bond Future	9,659.7900	9.6598	9,639.8500	9.6399	(0.206)	0	0	0
2021/09/10	R209	04/11/2021	12.00	Put	Bond Future	25.7500	0.0258	24.4300	0.0244	(5.126)	0	0	9,000
2021/09/10	R209	04/11/2021	10.50	Call	Bond Future	2,682.6600	2.6827	2,657.1400	2.6571	(0.951)	0	0	0
2021/09/10	R209	04/11/2021	10.00	Call	Bond Future	1,068.7600	1.0688	1,048.0400	1.0480	(1.939)	0	0	0
2021/09/10	R209	04/11/2021	10.00	Put	Bond Future	2,105.2800	2.1053	2,103.1800	2.1032	(0.100)	0	0	3,100
2021/09/10	R209	04/11/2021	10.25	Put	Bond Future	1,345.1600	1.3452	1,339.6100	1.3396	(0.413)	0	0	9,250
2021/09/10	R209	04/11/2021			Bond Future	10.1752	71.3460	10.1783	71.3274	0.031	0.0000	0.0000	36,361
2021/09/10	R209	04/11/2021	12.18	Call	Bond Future	10,496.0300	10.4960	10,476.4700	10.4765	(0.186)	0	0	0
2021/09/10	R209	04/11/2021	12.18	Put	Bond Future	16.3400	0.0163	15.4000	0.0154	(5.753)	0	0	0
2021/09/10	R209	04/11/2021	12.17	Put	Bond Future	16.7600	0.0168	15.8000	0.0158	(5.728)	0	0	0
2021/09/10	R209	04/11/2021	10.50	Put	Bond Future	815.6800	0.8157	808.7800	0.8088	(0.846)	0	0	150
2021/09/10	R209	04/11/2021	9.50	Put	Bond Future	4,356.2500	4.3563	4,365.4300	4.3654	0.211	0	0	0
2021/09/10	R209	04/11/2021	9.50	Call	Bond Future	240.8200	0.2408	231.3800	0.2314	(3.920)	0	0	6,000
2021/09/10	R209	04/11/2021	10.25	Call	Bond Future	1,781.5900	1.7816	1,757.4200	1.7574	(1.357)	0	0	0
2021/09/10	R209	03/02/2022	11.03	Call	Bond Future	4,883.7000	4.8837	4,862.2600	4.8623	(0.439)	0	0	0
2021/09/10	R209	03/02/2022	11.03	Put	Bond Future	1,120.8400	1.1208	1,118.4900	1.1185	(0.210)	0	0	0
2021/09/10	R209	03/02/2022	11.02	Call	Bond Future	4,843.5200	4.8435	4,822.1100	4.8221	(0.442)	0	0	0
2021/09/10	R209	03/02/2022	11.02	Put	Bond Future	1,133.5400	1.1335	1,131.2200	1.1312	(0.205)	0	0	0
2021/09/10	R209	03/02/2022			Bond Future	10.3456	72.1544	10.3489	72.1353	0.032	0.0000	0.0000	0
2021/09/10	R209	03/02/2022	11.04	Call	Bond Future	4,923.8100	4.9238	4,902.3500	4.9024	(0.436)	0	0	0
2021/09/10	R209	03/02/2022	11.04	Put	Bond Future	1,108.1200	1.1081	1,105.7500	1.1058	(0.214)	0	0	0
2021/09/10	R209	05/05/2022	11.44	Call	Bond Future	6,217.8400	6.2178	6,197.7300	6.1977	(0.323)	0	0	0
2021/09/10	R209	05/05/2022	11.44	Put	Bond Future	1,336.2300	1.3362	1,335.5300	1.3355	(0.052)	0	0	0
2021/09/10	R209	05/05/2022	11.43	Call	Bond Future	6,179.1800	6.1792	6,159.1000	6.1591	(0.325)	0	0	0

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2021/09/10	R209	05/05/2022	11.43	Put	Bond Future	1,347.8900	1.3479	1,347.2200	1.3472	(0.050)	0	0	0
2021/09/10	R209	05/05/2022			Bond Future	10.5188	69.8571	10.5223	69.8377	0.033	0.0000	0.0000	0
2021/09/10	R209	05/05/2022	11.45	Call	Bond Future	6,256.5400	6.2565	6,236.4200	6.2364	(0.322)	0	0	0
2021/09/10	R209	05/05/2022	11.45	Put	Bond Future	1,324.6600	1.3247	1,323.9500	1.3240	(0.054)	0	0	0
2021/09/10	R209	04/08/2022	10.58	Call	Bond Future	3,141.6200	3.1416	3,126.6300	3.1266	(0.477)	0	0	0
2021/09/10	R209	04/08/2022	10.58	Put	Bond Future	3,784.4900	3.7845	3,789.2600	3.7893	0.126	0	0	0
2021/09/10	R209	04/08/2022	10.57	Put	Bond Future	3,812.9900	3.8130	3,817.8100	3.8178	0.126	0	0	0
2021/09/10	R209	04/08/2022			Bond Future	10.6973	70.6588	10.7009	70.6390	0.034	0.0000	0.0000	0
2021/09/10	R209	04/08/2022	10.59	Call	Bond Future	3,168.4400	3.1684	3,153.3800	3.1534	(0.475)	0	0	0
2021/09/10	R209	04/08/2022	10.59	Put	Bond Future	3,756.1800	3.7562	3,760.8800	3.7609	0.125	0	0	0
2021/09/10	R209	04/08/2022	10.57	Call	Bond Future	3,114.9200	3.1149	3,099.9800	3.1000	(0.480)	0	0	0
2021/09/10	R210	04/11/2021			Bond Future	212.8648	212.8648	212.3643	212.3643	(0.235)	0.0000	0.0000	1,486
2021/09/10	R210	03/02/2022			Bond Future	215.3288	215.3288	214.8217	214.8217	(0.236)	0.0000	0.0000	0
2021/09/10	R210	05/05/2022			Bond Future	215.0447	215.0447	214.5308	214.5308	(0.239)	0.0000	0.0000	0
2021/09/10	R210	04/08/2022			Bond Future	217.6855	217.6855	217.1650	217.1650	(0.239)	0.0000	0.0000	0
2021/09/10	R212	04/11/2021			Bond Future	175.0329	175.0329	175.0417	175.0417	0.005	0.0000	0.0000	2,025
2021/09/10	R213	04/11/2021	11.10	Put	Bond Future	21.8700	0.0219	21.0900	0.0211	(3.567)	0	0	0
2021/09/10	R213	04/11/2021	11.11	Call	Bond Future	9,404.9700	9.4050	9,358.6100	9.3586	(0.493)	0	0	0
2021/09/10	R213	04/11/2021	11.09	Put	Bond Future	22.4800	0.0225	21.6800	0.0217	(3.559)	0	0	0
2021/09/10	R213	04/11/2021			Bond Future	9.2948	87.2454	9.3030	87.1998	0.088	0.0000	0.0000	10,562
2021/09/10	R213	04/11/2021	11.10	Call	Bond Future	9,357.6100	9.3576	9,311.2400	9.3112	(0.496)	0	0	0
2021/09/10	R213	04/11/2021	11.11	Put	Bond Future	21.2800	0.0213	20.5100	0.0205	(3.618)	0	0	0
2021/09/10	R213	04/11/2021	11.09	Call	Bond Future	9,310.2400	9.3102	9,263.8500	9.2638	(0.498)	0	0	0
2021/09/10	R213	03/02/2022	9.98	Call	Bond Future	3,902.4300	3.9024	3,863.4200	3.8634	(1.000)	0	0	0
2021/09/10	R213	03/02/2022	9.98	Put	Bond Future	1,275.7200	1.2757	1,283.1700	1.2832	0.584	0	0	0
2021/09/10	R213	03/02/2022	9.58	Put	Bond Future	2,051.3300	2.0513	2,064.5500	2.0646	0.644	0	0	200
2021/09/10	R213	03/02/2022	8.63	Put	Bond Future	5,337.6500	5.3376	5,370.0300	5.3700	0.607	0	0	0
2021/09/10	R213	03/02/2022	8.63	Call	Bond Future	564.6900	0.5647	550.6100	0.5506	(2.493)	0	0	200
2021/09/10	R213	03/02/2022	8.80	Put	Bond Future	4,594.9700	4.5950	4,623.8000	4.6238	0.627	0	0	0
2021/09/10	R213	03/02/2022	8.80	Call	Bond Future	799.3600	0.7994	781.7300	0.7817	(2.206)	0	0	102
2021/09/10	R213	03/02/2022	10.60	Put	Bond Future	604.1400	0.6041	606.4500	0.6065	0.382	0	0	430
2021/09/10	R213	03/02/2022	10.00	Call	Bond Future	3,975.4100	3.9754	3,936.1700	3.9362	(0.987)	0	0	0
2021/09/10	R213	03/02/2022	10.00	Put	Bond Future	1,245.0700	1.2451	1,252.2900	1.2523	0.580	0	0	430
2021/09/10	R213	03/02/2022	9.22	Put	Bond Future	3,054.7600	3.0548	3,074.7000	3.0747	0.653	0	0	0
2021/09/10	R213	03/02/2022	10.67	Call	Bond Future	6,661.1800	6.6612	6,616.6900	6.6167	(0.668)	0	0	0
2021/09/10	R213	03/02/2022	10.67	Put	Bond Future	554.5300	0.5545	556.5000	0.5565	0.355	0	0	220
2021/09/10	R213	03/02/2022			Bond Future	9.4836	88.2338	9.4922	88.1873	0.091	0.0000	0.0000	0
2021/09/10	R213	03/02/2022	9.97	Call	Bond Future	3,866.1200	3.8661	3,827.2400	3.8272	(1.006)	0	0	0
2021/09/10	R213	03/02/2022	9.97	Put	Bond Future	1,291.2800	1.2913	1,298.8600	1.2989	0.587	0	0	0
2021/09/10	R213	03/02/2022	9.96	Call	Bond Future	3,829.9400	3.8299	3,791.1800	3.7912	(1.012)	0	0	0
2021/09/10	R213	03/02/2022	9.96	Put	Bond Future	1,307.0200	1.3070	1,314.7200	1.3147	0.589	0	0	0
2021/09/10	R213	03/02/2022	10.15	Call	Bond Future	4,544.1000	4.5441	4,503.2600	4.5033	(0.899)	0	0	0
2021/09/10	R213	03/02/2022	10.15	Put	Bond Future	1,041.9000	1.0419	1,047.5200	1.0475	0.539	0	0	200
2021/09/10	R213	03/02/2022	9.58	Call	Bond Future	2,569.8000	2.5698	2,536.5600	2.5366	(1.293)	0	0	0
2021/09/10	R213	03/02/2022	10.25	Call	Bond Future	4,935.7100	4.9357	4,893.9500	4.8939	(0.846)	0	0	0

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2021/09/10	R213	03/02/2022	10.25	Put	Bond Future	924.1200	0.9241	928.8200	0.9288	0.509	0	0	102
2021/09/10	R213	03/02/2022	9.76	Call	Bond Future	3,133.3300	3.1333	3,097.2600	3.0973	(1.151)	0	0	0
2021/09/10	R213	03/02/2022	9.76	Put	Bond Future	1,657.6700	1.6577	1,668.0600	1.6681	0.627	0	0	102
2021/09/10	R213	03/02/2022	10.60	Call	Bond Future	6,366.5300	6.3665	6,322.3800	6.3224	(0.693)	0	0	0
2021/09/10	R213	03/02/2022	9.22	Call	Bond Future	1,616.2400	1.6162	1,589.7200	1.5897	(1.641)	0	0	430
2021/09/10	R213	03/02/2022	10.17	Call	Bond Future	4,621.7200	4.6217	4,580.6900	4.5807	(0.888)	0	0	0
2021/09/10	R213	03/02/2022	10.17	Put	Bond Future	1,017.3100	1.0173	1,022.7400	1.0227	0.534	0	0	220
2021/09/10	R213	03/02/2022	9.15	Put	Bond Future	3,282.5200	3.2825	3,303.9000	3.3039	0.651	0	0	0
2021/09/10	R213	03/02/2022	9.15	Call	Bond Future	1,456.7500	1.4568	1,431.6700	1.4317	(1.722)	0	0	220
2021/09/10	R213	05/05/2022	10.65	Put	Bond Future	1,139.3900	1.1394	1,145.7100	1.1457	0.555	0	0	0
2021/09/10	R213	05/05/2022	10.63	Call	Bond Future	5,997.8500	5.9978	5,957.1800	5.9572	(0.678)	0	0	0
2021/09/10	R213	05/05/2022			Bond Future	9.6710	85.7338	9.6800	85.6867	0.093	0.0000	0.0000	0
2021/09/10	R213	05/05/2022	10.64	Call	Bond Future	6,035.7800	6.0358	5,995.0500	5.9950	(0.675)	0	0	0
2021/09/10	R213	05/05/2022	10.64	Put	Bond Future	1,149.8900	1.1499	1,156.2900	1.1563	0.557	0	0	0
2021/09/10	R213	05/05/2022	10.65	Call	Bond Future	6,073.7700	6.0738	6,032.9600	6.0330	(0.672)	0	0	0
2021/09/10	R213	05/05/2022	10.63	Put	Bond Future	1,160.5000	1.1605	1,166.9600	1.1670	0.557	0	0	0
2021/09/10	R213	04/08/2022	9.89	Call	Bond Future	3,246.3200	3.2463	3,216.4900	3.2165	(0.919)	0	0	0
2021/09/10	R213	04/08/2022	9.90	Put	Bond Future	3,118.6900	3.1187	3,136.5500	3.1365	0.573	0	0	0
2021/09/10	R213	04/08/2022	9.88	Call	Bond Future	3,219.7300	3.2197	3,190.0300	3.1900	(0.922)	0	0	0
2021/09/10	R213	04/08/2022			Bond Future	9.8696	86.7213	9.8790	86.6735	0.095	0.0000	0.0000	0
2021/09/10	R213	04/08/2022	9.89	Put	Bond Future	3,142.6800	3.1427	3,160.6600	3.1607	0.572	0	0	0
2021/09/10	R213	04/08/2022	9.90	Call	Bond Future	3,273.0100	3.2730	3,243.0600	3.2431	(0.915)	0	0	0
2021/09/10	R213	04/08/2022	9.88	Put	Bond Future	3,166.8000	3.1668	3,184.9100	3.1849	0.572	0	0	0
2021/09/10	R214	04/11/2021	12.47	Call	Bond Future	10,165.3900	10.1654	10,174.7300	10.1747	0.092	0	0	0
2021/09/10	R214	04/11/2021	12.46	Call	Bond Future	10,119.8000	10.1198	10,129.1100	10.1291	0.092	0	0	0
2021/09/10	R214	04/11/2021	12.46	Put	Bond Future	29.1900	0.0292	27.2600	0.0273	(6.612)	0	0	0
2021/09/10	R214	04/11/2021			Bond Future	10.5491	68.1282	10.5472	68.1395	(0.018)	0.0000	0.0000	17,810
2021/09/10	R214	04/11/2021	12.47	Put	Bond Future	28.5500	0.0286	26.6500	0.0267	(6.655)	0	0	0
2021/09/10	R214	04/11/2021	12.48	Call	Bond Future	10,210.9300	10.2109	10,220.3000	10.2203	0.092	0	0	0
2021/09/10	R214	04/11/2021	12.48	Put	Bond Future	27.9300	0.0279	26.0600	0.0261	(6.695)	0	0	0
2021/09/10	R214	03/02/2022	11.40	Put	Bond Future	1,124.4900	1.1245	1,114.1500	1.1142	(0.920)	0	0	0
2021/09/10	R214	03/02/2022	11.41	Call	Bond Future	4,968.4700	4.9685	4,969.2400	4.9692	0.015	0	0	0
2021/09/10	R214	03/02/2022	11.39	Put	Bond Future	1,137.3600	1.1374	1,126.9600	1.1270	(0.914)	0	0	0
2021/09/10	R214	03/02/2022			Bond Future	10.7198	68.9001	10.7179	68.9112	(0.018)	0.0000	0.0000	0
2021/09/10	R214	03/02/2022	11.40	Call	Bond Future	4,927.7300	4.9277	4,928.4600	4.9285	0.015	0	0	0
2021/09/10	R214	03/02/2022	11.41	Put	Bond Future	1,111.9200	1.1119	1,101.6200	1.1016	(0.926)	0	0	0
2021/09/10	R214	03/02/2022	11.39	Call	Bond Future	4,887.2200	4.8872	4,887.8900	4.8879	0.014	0	0	0
2021/09/10	R214	05/05/2022	11.74	Put	Bond Future	1,422.5400	1.4225	1,413.8800	1.4139	(0.609)	0	0	0
2021/09/10	R214	05/05/2022	11.75	Call	Bond Future	6,067.0200	6.0670	6,069.5500	6.0696	0.042	0	0	0
2021/09/10	R214	05/05/2022	11.73	Put	Bond Future	1,434.8300	1.4348	1,426.1400	1.4261	(0.606)	0	0	0
2021/09/10	R214	05/05/2022			Bond Future	10.8869	66.4264	10.8849	66.4375	(0.018)	0.0000	0.0000	0
2021/09/10	R214	05/05/2022	11.74	Call	Bond Future	6,028.3100	6.0283	6,030.8000	6.0308	0.041	0	0	0
2021/09/10	R214	05/05/2022	11.75	Put	Bond Future	1,410.3500	1.4103	1,401.7300	1.4017	(0.611)	0	0	0
2021/09/10	R214	05/05/2022	11.73	Call	Bond Future	5,989.6300	5.9896	5,992.0900	5.9921	0.041	0	0	0
2021/09/10	R214	04/08/2022	10.98	Put	Bond Future	3,789.8300	3.7898	3,778.9000	3.7789	(0.288)	0	0	0
2021/09/10	R214	04/08/2022	10.99	Call	Bond Future	3,362.5300	3.3625	3,362.8400	3.3628	0.009	0	0	0
2021/09/10	R214	04/08/2022			Bond Future	11.0612	67.1874	11.0592	67.1986	(0.018)	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
2021/09/10	R214	04/08/2022	10.98	Call	Bond Future	3,334.6300	3.3346	3,334.9100	3.3349	0.008	0	0	0
2021/09/10	R214	04/08/2022	10.99	Put	Bond Future	3,761.3900	3.7614	3,750.4900	3.7505	(0.290)	0	0	0
2021/09/10	R214	04/08/2022	10.97	Call	Bond Future	3,307.0900	3.3071	3,307.3400	3.3073	0.008	0	0	0
2021/09/10	R214	04/08/2022	10.97	Put	Bond Future	3,818.7100	3.8187	3,807.7500	3.8077	(0.287)	0	0	0
2021/09/10	R248	04/11/2021	12.85	Call	Bond Future	15,048.0800	15.0481	15,061.1800	15.0612	0.087	0	0	0
2021/09/10	R248	04/11/2021	12.85	Put	Bond Future	12.1500	0.0122	11.1500	0.0112	(8.230)	0	0	0
2021/09/10	R248	04/11/2021	10.80	Put	Bond Future	1,149.7000	1.1497	1,128.3600	1.1284	(1.856)	0	0	0
2021/09/10	R248	04/11/2021	10.80	Call	Bond Future	3,267.6900	3.2677	3,260.4500	3.2605	(0.222)	0	0	1,050
2021/09/10	R248	04/11/2021	10.20	Put	Bond Future	3,455.1800	3.4552	3,430.0800	3.4301	(0.726)	0	0	0
2021/09/10	R248	04/11/2021			Bond Future	10.5174	85.9942	10.5156	86.0083	(0.017)	0.0000	0.0000	168,153
2021/09/10	R248	04/11/2021	12.84	Call	Bond Future	14,994.4400	14.9944	15,007.5100	15.0075	0.087	0	0	0
2021/09/10	R248	04/11/2021	12.84	Put	Bond Future	12.5400	0.0125	11.5100	0.0115	(8.214)	0	0	0
2021/09/10	R248	04/11/2021	12.83	Call	Bond Future	14,940.7200	14.9407	14,953.7700	14.9538	0.087	0	0	0
2021/09/10	R248	04/11/2021	12.83	Put	Bond Future	12.9300	0.0129	11.8800	0.0119	(8.121)	0	0	0
2021/09/10	R248	04/11/2021	10.30	Put	Bond Future	2,934.7100	2.9347	2,909.2400	2.9092	(0.868)	0	0	0
2021/09/10	R248	04/11/2021	10.30	Call	Bond Future	1,239.8400	1.2398	1,228.4700	1.2285	(0.917)	0	0	0
2021/09/10	R248	04/11/2021	9.60	Put	Bond Future	7,686.1600	7.6862	7,668.0600	7.6681	(0.235)	0	0	0
2021/09/10	R248	04/11/2021	9.60	Call	Bond Future	115.3900	0.1154	111.3900	0.1114	(3.467)	0	0	0
2021/09/10	R248	04/11/2021	10.20	Call	Bond Future	960.8600	0.9609	949.8600	0.9499	(1.145)	0	0	1,050
2021/09/10	R248	03/02/2022	11.48	Call	Bond Future	6,777.8500	6.7778	6,779.7600	6.7798	0.028	0	0	0
2021/09/10	R248	03/02/2022	11.49	Put	Bond Future	1,192.5300	1.1925	1,180.5700	1.1806	(1.003)	0	0	0
2021/09/10	R248	03/02/2022	11.47	Call	Bond Future	6,725.5800	6.7256	6,727.4200	6.7274	0.027	0	0	0
2021/09/10	R248	03/02/2022	9.80	Put	Bond Future	7,726.3000	7.7263	7,708.6300	7.7086	(0.229)	0	0	0
2021/09/10	R248	03/02/2022	9.80	Call	Bond Future	641.9100	0.6419	638.1800	0.6382	(0.581)	0	0	1,300
2021/09/10	R248	03/02/2022	10.50	Put	Bond Future	3,791.2300	3.7912	3,773.3100	3.7733	(0.473)	0	0	0
2021/09/10	R248	03/02/2022	10.50	Call	Bond Future	2,387.3900	2.3874	2,383.4100	2.3834	(0.167)	0	0	1,300
2021/09/10	R248	03/02/2022			Bond Future	10.6856	86.9684	10.6838	86.9823	(0.018)	0.0000	0.0000	0
2021/09/10	R248	03/02/2022	11.48	Put	Bond Future	1,205.9600	1.2060	1,193.9300	1.1939	(0.998)	0	0	0
2021/09/10	R248	03/02/2022	11.49	Call	Bond Future	6,830.3400	6.8303	6,832.3200	6.8323	0.029	0	0	0
2021/09/10	R248	03/02/2022	11.47	Put	Bond Future	1,219.7200	1.2197	1,207.6200	1.2076	(0.992)	0	0	0
2021/09/10	R248	05/05/2022	11.80	Call	Bond Future	8,019.5800	8.0196	8,023.2600	8.0233	0.046	0	0	0
2021/09/10	R248	05/05/2022	11.79	Call	Bond Future	7,970.3200	7.9703	7,973.9500	7.9739	0.046	0	0	0
2021/09/10	R248	05/05/2022	11.79	Put	Bond Future	1,614.4300	1.6144	1,604.1200	1.6041	(0.639)	0	0	0
2021/09/10	R248	05/05/2022			Bond Future	10.8502	83.5709	10.8483	83.5848	(0.018)	0.0000	0.0000	0
2021/09/10	R248	05/05/2022	11.80	Put	Bond Future	1,600.7800	1.6008	1,590.5200	1.5905	(0.641)	0	0	0
2021/09/10	R248	05/05/2022	11.81	Call	Bond Future	8,068.6800	8.0687	8,072.4000	8.0724	0.046	0	0	0
2021/09/10	R248	05/05/2022	11.81	Put	Bond Future	1,587.0500	1.5871	1,576.8300	1.5768	(0.644)	0	0	0
2021/09/10	R248	04/08/2022	10.99	Call	Bond Future	4,296.0700	4.2961	4,296.6500	4.2967	0.014	0	0	0
2021/09/10	R248	04/08/2022	10.99	Put	Bond Future	4,523.4400	4.5234	4,509.9700	4.5100	(0.298)	0	0	0
2021/09/10	R248	04/08/2022	10.98	Call	Bond Future	4,260.2000	4.2602	4,260.7600	4.2608	0.013	0	0	0
2021/09/10	R248	04/08/2022	10.98	Put	Bond Future	4,558.5800	4.5586	4,545.0900	4.5451	(0.296)	0	0	0
2021/09/10	R248	04/08/2022			Bond Future	11.0221	84.5286	11.0201	84.5426	(0.018)	0.0000	0.0000	0
2021/09/10	R248	04/08/2022	11.00	Call	Bond Future	4,331.7500	4.3318	4,332.3600	4.3324	0.014	0	0	0
2021/09/10	R248	04/08/2022	11.00	Put	Bond Future	4,488.2100	4.4882	4,474.7700	4.4748	(0.299)	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											1100921	