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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/09/2021 TO 13/09/2021

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
2021/09/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	2025	04/11/2021		Bond Future	155.6250	155.6250	155.6285	155.6285	0.002	0.0000	0.0000	4,840
2021/09/13	2025	03/02/2022		Bond Future	155.8443	155.8443	155.8472	155.8472	0.002	0.0000	0.0000	0
2021/09/13	2025	05/05/2022		Bond Future	157.7033	157.7033	157.7060	157.7060	0.002	0.0000	0.0000	0
2021/09/13	2025	04/08/2022		Bond Future	158.0240	158.0240	158.0266	158.0266	0.002	0.0000	0.0000	0
2021/09/13	2029	04/11/2021		Bond Future	115.1544	115.1544	115.1757	115.1757	0.018	0.0000	0.0000	2,964
2021/09/13	2029	03/02/2022		Bond Future	116.4870	116.4870	116.5081	116.5081	0.018	0.0000	0.0000	0
2021/09/13	2029	05/05/2022		Bond Future	116.6784	116.6784	116.6996	116.6996	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
2021/09/13	2029	04/08/2022			Bond Future	118.1111	118.1111	118.1324	118.1324	0.018	0.0000	0.0000	0
2021/09/13	2030	04/11/2021	10.60	Call	Bond Future	8,605.6600	8.6057	8,388.6800	8.3887	(2.521)	0	0	0
2021/09/13	2030	04/11/2021	10.60	Put	Bond Future	29.1700	0.0292	27.7300	0.0277	(4.937)	0	0	0
2021/09/13	2030	04/11/2021	10.59	Put	Bond Future	29.9900	0.0300	28.5500	0.0286	(4.802)	0	0	0
2021/09/13	2030	04/11/2021	8.27	Put	Bond Future	4,120.1600	4.1202	4,288.0200	4.2880	4.074	0	0	0
2021/09/13	2030	04/11/2021	8.27	Call	Bond Future	239.3500	0.2393	191.6700	0.1917	(19.921)	0	0	300
2021/09/13	2030	04/11/2021	8.77	Put	Bond Future	2,016.8000	2.0168	2,111.6700	2.1117	4.704	0	0	0
2021/09/13	2030	04/11/2021	11.44	Put	Bond Future	1.6900	0.0017	1.4500	0.0014	(14.201)	0	0	300
2021/09/13	2030	04/11/2021	11.26	Call	Bond Future	11,734.8700	11.7349	11,518.9000	11.5189	(1.840)	0	0	0
2021/09/13	2030	04/11/2021	9.20	Call	Bond Future	2,250.5600	2.2506	2,073.9800	2.0740	(7.846)	0	0	29
2021/09/13	2030	04/11/2021	9.30	Put	Bond Future	727.7500	0.7278	757.3500	0.7573	4.067	0	0	0
2021/09/13	2030	04/11/2021	9.35	Call	Bond Future	2,816.9100	2.8169	2,626.8700	2.6269	(6.746)	0	0	0
2021/09/13	2030	04/11/2021	9.35	Put	Bond Future	654.0800	0.6541	679.5800	0.6796	3.899	0	0	9,100
2021/09/13	2030	04/11/2021			Bond Future	8.9534	96.7063	8.9924	96.4908	0.436	0.0000	0.0000	99,404
2021/09/13	2030	04/11/2021	10.61	Call	Bond Future	8,653.8100	8.6538	8,436.8600	8.4369	(2.507)	0	0	0
2021/09/13	2030	04/11/2021	10.61	Put	Bond Future	28.3600	0.0284	26.9500	0.0269	(4.972)	0	0	0
2021/09/13	2030	04/11/2021	10.59	Call	Bond Future	8,557.4900	8.5575	8,340.5100	8.3405	(2.536)	0	0	0
2021/09/13	2030	04/11/2021	8.77	Call	Bond Future	994.8300	0.9948	874.1600	0.8742	(12.130)	0	0	300
2021/09/13	2030	04/11/2021	11.44	Call	Bond Future	12,567.2600	12.5673	12,351.4800	12.3515	(1.717)	0	0	0
2021/09/13	2030	04/11/2021	11.26	Put	Bond Future	3.5100	0.0035	3.0800	0.0031	(12.251)	0	0	29
2021/09/13	2030	04/11/2021	9.90	Put	Bond Future	184.4400	0.1844	186.2100	0.1862	0.960	0	0	0
2021/09/13	2030	04/11/2021	9.90	Call	Bond Future	5,242.6800	5.2427	5,028.9100	5.0289	(4.077)	0	0	29
2021/09/13	2030	04/11/2021	9.20	Put	Bond Future	898.2000	0.8982	937.1600	0.9372	4.338	0	0	0
2021/09/13	2030	04/11/2021	8.75	Put	Bond Future	2,084.8400	2.0848	2,182.7400	2.1827	4.696	0	0	0
2021/09/13	2030	04/11/2021	8.75	Call	Bond Future	950.5700	0.9506	832.9300	0.8329	(12.376)	0	0	3,250
2021/09/13	2030	04/11/2021	9.30	Call	Bond Future	2,621.4300	2.6214	2,435.4900	2.4355	(7.093)	0	0	0
2021/09/13	2030	03/02/2022	9.45	Call	Bond Future	3,170.8200	3.1708	3,013.5400	3.0135	(4.960)	0	0	0
2021/09/13	2030	03/02/2022	9.45	Put	Bond Future	1,547.6400	1.5476	1,608.6000	1.6086	3.939	0	0	0
2021/09/13	2030	03/02/2022	9.35	Call	Bond Future	2,849.3500	2.8494	2,699.4900	2.6995	(5.259)	0	0	0
2021/09/13	2030	03/02/2022	9.35	Put	Bond Future	1,751.0600	1.7511	1,819.4400	1.8194	3.905	0	0	101
2021/09/13	2030	03/02/2022	8.39	Put	Bond Future	4,829.6400	4.8296	4,982.9700	4.9830	3.175	0	0	0
2021/09/13	2030	03/02/2022	8.39	Call	Bond Future	689.3800	0.6894	624.4700	0.6245	(9.416)	0	0	101
2021/09/13	2030	03/02/2022	8.85	Put	Bond Future	3,092.9200	3.0929	3,204.1900	3.2042	3.598	0	0	0
2021/09/13	2030	03/02/2022	8.85	Call	Bond Future	1,508.6700	1.5087	1,401.7000	1.4017	(7.090)	0	0	1,000
2021/09/13	2030	03/02/2022			Bond Future	9.1431	93.7976	9.1839	93.5794	0.447	0.0000	0.0000	0
2021/09/13	2030	03/02/2022	9.44	Call	Bond Future	3,137.9100	3.1379	2,981.3500	2.9813	(4.989)	0	0	0
2021/09/13	2030	03/02/2022	9.44	Put	Bond Future	1,567.0500	1.5671	1,628.7300	1.6287	3.936	0	0	0
2021/09/13	2030	03/02/2022	9.43	Call	Bond Future	3,105.3900	3.1054	2,949.5500	2.9495	(5.018)	0	0	0
2021/09/13	2030	03/02/2022	9.43	Put	Bond Future	1,586.8800	1.5869	1,649.2800	1.6493	3.932	0	0	0
2021/09/13	2030	03/02/2022	9.78	Call	Bond Future	4,352.6800	4.3527	4,174.6600	4.1747	(4.090)	0	0	0
2021/09/13	2030	03/02/2022	9.78	Put	Bond Future	1,024.2000	1.0242	1,064.4200	1.0644	3.927	0	0	101
2021/09/13	2030	03/02/2022	10.85	Call	Bond Future	8,847.4800	8.8475	8,637.0300	8.6370	(2.379)	0	0	0
2021/09/13	2030	03/02/2022	10.85	Put	Bond Future	261.5500	0.2616	269.3400	0.2693	2.978	0	0	1,000
2021/09/13	2030	03/02/2022	9.60	Put	Bond Future	1,284.4700	1.2845	1,335.2600	1.3353	3.954	0	0	0
2021/09/13	2030	03/02/2022	9.60	Call	Bond Future	3,687.8500	3.6879	3,520.4000	3.5204	(4.541)	0	0	1,000
2021/09/13	2030	05/05/2022	10.21	Call	Bond Future	5,617.2800	5.6173	5,439.9100	5.4399	(3.158)	0	0	0
2021/09/13	2030	05/05/2022	10.21	Put	Bond Future	1,268.3700	1.2684	1,312.0100	1.3120	3.441	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
2021/09/13	2030	05/05/2022	9.95	Call	Bond Future	4,680.9800	4.6810	4,515.3000	4.5153	(3.539)	0	0	0
2021/09/13	2030	05/05/2022	8.47	Call	Bond Future	981.3500	0.9814	912.7400	0.9127	(6.991)	0	0	1,073
2021/09/13	2030	05/05/2022	8.14	Put	Bond Future	7,074.9100	7.0749	7,247.9300	7.2479	2.446	0	0	0
2021/09/13	2030	05/05/2022	8.14	Call	Bond Future	593.0100	0.5930	545.0200	0.5450	(8.093)	0	0	1,800
2021/09/13	2030	05/05/2022	8.89	Put	Bond Future	4,088.3500	4.0883	4,210.9300	4.2109	2.998	0	0	0
2021/09/13	2030	05/05/2022	8.81	Put	Bond Future	4,357.0200	4.3570	4,485.3400	4.4853	2.945	0	0	0
2021/09/13	2030	05/05/2022			Bond Future	9.3420	94.8947	9.3848	94.6737	0.459	0.0000	0.0000	0
2021/09/13	2030	05/05/2022	10.20	Call	Bond Future	5,580.3900	5.5804	5,403.4400	5.4034	(3.171)	0	0	0
2021/09/13	2030	05/05/2022	10.20	Put	Bond Future	1,280.0800	1.2801	1,324.1400	1.3241	3.442	0	0	200
2021/09/13	2030	05/05/2022	10.19	Call	Bond Future	5,543.5800	5.5436	5,367.0300	5.3670	(3.185)	0	0	0
2021/09/13	2030	05/05/2022	10.19	Put	Bond Future	1,291.9000	1.2919	1,336.3600	1.3364	3.441	0	0	0
2021/09/13	2030	05/05/2022	9.95	Put	Bond Future	1,606.8900	1.6069	1,662.2200	1.6622	3.443	0	0	1,073
2021/09/13	2030	05/05/2022	9.35	Call	Bond Future	2,806.5000	2.8065	2,675.9700	2.6760	(4.651)	0	0	0
2021/09/13	2030	05/05/2022	9.35	Put	Bond Future	2,765.1300	2.7651	2,855.6100	2.8556	3.272	0	0	1,073
2021/09/13	2030	05/05/2022	8.47	Put	Bond Future	5,628.0300	5.6280	5,780.4300	5.7804	2.708	0	0	0
2021/09/13	2030	05/05/2022	8.89	Call	Bond Future	1,715.7600	1.7158	1,617.3300	1.6173	(5.737)	0	0	1,800
2021/09/13	2030	05/05/2022	11.04	Call	Bond Future	8,865.9900	8.8660	8,664.2600	8.6643	(2.275)	0	0	0
2021/09/13	2030	05/05/2022	11.04	Put	Bond Future	599.8000	0.5998	619.0800	0.6191	3.214	0	0	1,800
2021/09/13	2030	05/05/2022	8.81	Call	Bond Future	1,556.5000	1.5565	1,463.8100	1.4638	(5.955)	0	0	200
2021/09/13	2030	05/05/2022	7.73	Put	Bond Future	9,132.5200	9.1325	9,324.4400	9.3244	2.102	0	0	0
2021/09/13	2030	05/05/2022	7.73	Call	Bond Future	309.2900	0.3093	280.2000	0.2802	(9.405)	0	0	200
2021/09/13	2030	04/08/2022	9.56	Call	Bond Future	3,157.1000	3.1571	3,028.0000	3.0280	(4.089)	0	0	0
2021/09/13	2030	04/08/2022	9.56	Put	Bond Future	3,139.7200	3.1397	3,234.4900	3.2345	3.018	0	0	0
2021/09/13	2030	04/08/2022			Bond Future	9.5565	91.9860	9.6015	91.7621	0.471	0.0000	0.0000	0
2021/09/13	2030	04/08/2022	9.55	Call	Bond Future	3,130.9800	3.1310	3,002.4600	3.0025	(4.105)	0	0	0
2021/09/13	2030	04/08/2022	9.55	Put	Bond Future	3,163.4100	3.1634	3,258.7600	3.2588	3.014	0	0	0
2021/09/13	2030	04/08/2022	9.54	Call	Bond Future	3,104.9700	3.1050	2,977.0200	2.9770	(4.121)	0	0	0
2021/09/13	2030	04/08/2022	9.54	Put	Bond Future	3,187.2400	3.1872	3,283.1600	3.2832	3.010	0	0	0
2021/09/13	2032	04/11/2021	11.70	Call	Bond Future	11,510.3900	11.5104	11,273.7200	11.2737	(2.056)	0	0	0
2021/09/13	2032	04/11/2021	11.71	Put	Bond Future	10.4700	0.0105	9.5100	0.0095	(9.169)	0	0	0
2021/09/13	2032	04/11/2021	11.69	Call	Bond Future	11,460.0100	11.4600	11,223.3200	11.2233	(2.065)	0	0	0
2021/09/13	2032	04/11/2021	9.83	Call	Bond Future	2,286.7400	2.2867	2,098.7000	2.0987	(8.223)	0	0	700
2021/09/13	2032	04/11/2021			Bond Future	9.6310	91.9470	9.6698	91.7113	0.403	0.0000	0.0000	124,291
2021/09/13	2032	04/11/2021	11.70	Put	Bond Future	10.7600	0.0108	9.7900	0.0098	(9.015)	0	0	0
2021/09/13	2032	04/11/2021	11.71	Call	Bond Future	11,560.7500	11.5608	11,324.0900	11.3241	(2.047)	0	0	0
2021/09/13	2032	04/11/2021	11.69	Put	Bond Future	11.0700	0.0111	10.0800	0.0101	(8.943)	0	0	0
2021/09/13	2032	04/11/2021	9.33	Put	Bond Future	2,655.0800	2.6551	2,779.9100	2.7799	4.702	0	0	0
2021/09/13	2032	04/11/2021	9.33	Call	Bond Future	799.0300	0.7990	688.1600	0.6882	(13.876)	0	0	700
2021/09/13	2032	04/11/2021	9.83	Put	Bond Future	1,086.7000	1.0867	1,134.3600	1.1344	4.386	0	0	0
2021/09/13	2032	04/11/2021	12.81	Call	Bond Future	16,861.5400	16.8615	16,625.8200	16.6258	(1.398)	0	0	0
2021/09/13	2032	04/11/2021	12.81	Put	Bond Future	0.1100	0.0001	0.0900	0.0001	(18.182)	0	0	700
2021/09/13	2032	03/02/2022	10.43	Call	Bond Future	4,741.6800	4.7417	4,548.7800	4.5488	(4.068)	0	0	0
2021/09/13	2032	03/02/2022	10.43	Put	Bond Future	1,254.5000	1.2545	1,300.2800	1.3003	3.649	0	0	0
2021/09/13	2032	03/02/2022	10.42	Call	Bond Future	4,700.2000	4.7002	4,507.8900	4.5079	(4.092)	0	0	0
2021/09/13	2032	03/02/2022	10.42	Put	Bond Future	1,269.0400	1.2690	1,315.4100	1.3154	3.654	0	0	0
2021/09/13	2032	03/02/2022	10.45	Put	Bond Future	1,225.9000	1.2259	1,270.5200	1.2705	3.640	0	0	198
2021/09/13	2032	03/02/2022	9.81	Call	Bond Future	2,476.7100	2.4767	2,331.2300	2.3312	(5.874)	0	0	0

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2021/09/13	2032	03/02/2022	9.81	Put	Bond Future	2,556.6300		2.5566	2,649.8300	2.6498	3.645	0	0	198
2021/09/13	2032	03/02/2022	8.91	Put	Bond Future	6,144.3500		6.1443	6,327.5300	6.3275	2.981	0	0	0
2021/09/13	2032	03/02/2022	10.66	Call	Bond Future	5,723.1400		5.7231	5,518.2700	5.5183	(3.580)	0	0	0
2021/09/13	2032	03/02/2022	10.66	Put	Bond Future	960.8900		0.9609	994.7000	0.9947	3.519	0	0	97
2021/09/13	2032	03/02/2022	10.35	Put	Bond Future	1,375.3400		1.3753	1,426.0000	1.4260	3.683	0	0	400
2021/09/13	2032	03/02/2022	9.58	Put	Bond Future	3,279.2200		3.2792	3,394.5900	3.3946	3.518	0	0	0
2021/09/13	2032	03/02/2022	9.58	Call	Bond Future	1,826.0800		1.8261	1,702.7700	1.7028	(6.753)	0	0	400
2021/09/13	2032	03/02/2022	11.13	Call	Bond Future	7,841.2000		7.8412	7,619.7400	7.6197	(2.824)	0	0	0
2021/09/13	2032	03/02/2022	11.13	Put	Bond Future	551.0700		0.5511	568.2900	0.5683	3.125	0	0	210
2021/09/13	2032	03/02/2022	10.53	Call	Bond Future	5,162.2700		5.1623	4,963.8000	4.9638	(3.845)	0	0	0
2021/09/13	2032	03/02/2022	10.53	Put	Bond Future	1,117.5800		1.1176	1,157.7900	1.1578	3.598	0	0	210
2021/09/13	2032	03/02/2022	10.65	Call	Bond Future	5,679.4900		5.6795	5,475.0800	5.4751	(3.599)	0	0	0
2021/09/13	2032	03/02/2022	10.65	Put	Bond Future	972.1500		0.9722	1,006.4200	1.0064	3.525	0	0	1,050
2021/09/13	2032	03/02/2022	9.67	Call	Bond Future	2,068.0000		2.0680	1,935.8100	1.9358	(6.392)	0	0	0
2021/09/13	2032	03/02/2022			Bond Future	9.8235		92.9885	9.8640	92.7499	0.412	0.0000	0.0000	0
2021/09/13	2032	03/02/2022	10.44	Call	Bond Future	4,783.2700		4.7833	4,589.7900	4.5898	(4.045)	0	0	0
2021/09/13	2032	03/02/2022	10.44	Put	Bond Future	1,240.1200		1.2401	1,285.3200	1.2853	3.645	0	0	0
2021/09/13	2032	03/02/2022	10.45	Call	Bond Future	4,824.9700		4.8250	4,630.9100	4.6309	(4.022)	0	0	0
2021/09/13	2032	03/02/2022	8.91	Call	Bond Future	529.0000		0.5290	473.5000	0.4735	(10.491)	0	0	198
2021/09/13	2032	03/02/2022	10.14	Call	Bond Future	3,595.3300		3.5953	3,421.9300	3.4219	(4.823)	0	0	0
2021/09/13	2032	03/02/2022	10.14	Put	Bond Future	1,752.6300		1.7526	1,817.9100	1.8179	3.725	0	0	97
2021/09/13	2032	03/02/2022	9.14	Put	Bond Future	5,029.0200		5.0290	5,189.6400	5.1896	3.194	0	0	0
2021/09/13	2032	03/02/2022	9.14	Call	Bond Future	870.2700		0.8703	792.2100	0.7922	(8.970)	0	0	97
2021/09/13	2032	03/02/2022	10.95	Call	Bond Future	7,016.7300		7.0167	6,800.5300	6.8005	(3.081)	0	0	0
2021/09/13	2032	03/02/2022	10.95	Put	Bond Future	682.6100		0.6826	705.0900	0.7051	3.293	0	0	400
2021/09/13	2032	03/02/2022	10.35	Call	Bond Future	4,413.0100		4.4130	4,224.9900	4.2250	(4.261)	0	0	0
2021/09/13	2032	03/02/2022	9.62	Put	Bond Future	3,143.8700		3.1439	3,255.2700	3.2553	3.543	0	0	0
2021/09/13	2032	03/02/2022	9.62	Call	Bond Future	1,931.5400		1.9315	1,804.2600	1.8043	(6.590)	0	0	210
2021/09/13	2032	03/02/2022	9.67	Put	Bond Future	2,980.5000		2.9805	3,086.9900	3.0870	3.573	0	0	1,050
2021/09/13	2032	03/02/2022	9.57	Put	Bond Future	3,313.7800		3.3138	3,430.1400	3.4301	3.511	0	0	0
2021/09/13	2032	03/02/2022	9.57	Call	Bond Future	1,800.3000		1.8003	1,677.9800	1.6780	(6.794)	0	0	1,050
2021/09/13	2032	05/05/2022	11.03	Call	Bond Future	6,803.8700		6.8039	6,603.6900	6.6037	(2.942)	0	0	0
2021/09/13	2032	05/05/2022	11.03	Put	Bond Future	1,268.3400		1.2683	1,309.8400	1.3098	3.272	0	0	0
2021/09/13	2032	05/05/2022	11.02	Put	Bond Future	1,279.3900		1.2794	1,321.2800	1.3213	3.274	0	0	0
2021/09/13	2032	05/05/2022	11.18	Call	Bond Future	7,430.8700		7.4309	7,225.1800	7.2252	(2.768)	0	0	0
2021/09/13	2032	05/05/2022	11.18	Put	Bond Future	1,112.0900		1.1121	1,148.0800	1.1481	3.236	0	0	780
2021/09/13	2032	05/05/2022			Bond Future	10.0211		89.9296	10.0634	89.6880	0.422	0.0000	0.0000	0
2021/09/13	2032	05/05/2022	11.04	Call	Bond Future	6,845.2100		6.8452	6,644.6400	6.6446	(2.930)	0	0	0
2021/09/13	2032	05/05/2022	11.04	Put	Bond Future	1,257.1600		1.2572	1,298.2700	1.2983	3.270	0	0	0
2021/09/13	2032	05/05/2022	11.02	Call	Bond Future	6,762.3500		6.7624	6,562.5600	6.5626	(2.954)	0	0	0
2021/09/13	2032	05/05/2022	9.58	Put	Bond Future	4,515.5700		4.5156	4,647.7100	4.6477	2.926	0	0	0
2021/09/13	2032	05/05/2022	9.58	Call	Bond Future	1,940.9400		1.9409	1,831.4000	1.8314	(5.644)	0	0	780
2021/09/13	2032	05/05/2022	10.18	Put	Bond Future	2,705.1900		2.7052	2,792.4400	2.7924	3.225	0	0	0
2021/09/13	2032	05/05/2022	10.18	Call	Bond Future	3,608.7500		3.6088	3,454.3200	3.4543	(4.279)	0	0	780
2021/09/13	2032	04/08/2022	10.21	Put	Bond Future	3,596.6800		3.5967	3,700.4400	3.7004	2.885	0	0	0
2021/09/13	2032	04/08/2022	10.22	Call	Bond Future	3,529.8100		3.5298	3,388.2300	3.3882	(4.011)	0	0	0
2021/09/13	2032	04/08/2022	10.20	Put	Bond Future	3,623.8200		3.6238	3,728.2100	3.7282	2.881	0	0	0
2021/09/13	2032	04/08/2022			Bond Future	10.2272		90.9637	10.2714	90.7190	0.432	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
2021/09/13	2032	04/08/2022	10.21	Call	Bond Future	3,500.8700	3.5009	3,359.9000	3.3599	(4.027)	0	0	0
2021/09/13	2032	04/08/2022	10.22	Put	Bond Future	3,570.0300	3.5700	3,673.1800	3.6732	2.889	0	0	0
2021/09/13	2032	04/08/2022	10.20	Call	Bond Future	3,472.3800	3.4724	3,332.0400	3.3320	(4.042)	0	0	0
2021/09/13	2033	04/11/2021			Bond Future	108.6346	108.6346	108.6422	108.6422	0.007	0.0000	0.0000	8,979
2021/09/13	2033	03/02/2022			Bond Future	109.8915	109.8915	109.8989	109.8989	0.007	0.0000	0.0000	0
2021/09/13	2033	05/05/2022			Bond Future	109.9243	109.9243	109.9316	109.9316	0.007	0.0000	0.0000	0
2021/09/13	2033	04/08/2022			Bond Future	111.2740	111.2740	111.2813	111.2813	0.007	0.0000	0.0000	0
2021/09/13	2037	04/11/2021	12.82	Put	Bond Future	5.8400	0.0058	5.0500	0.0051	(13.527)	0	0	0
2021/09/13	2037	04/11/2021	12.83	Call	Bond Future	14,165.0400	14.1650	13,937.5700	13.9376	(1.606)	0	0	0
2021/09/13	2037	04/11/2021	12.30	Call	Bond Future	11,394.2900	11.3943	11,165.2800	11.1653	(2.010)	0	0	0
2021/09/13	2037	04/11/2021	12.30	Put	Bond Future	28.0300	0.0280	25.7200	0.0257	(8.241)	0	0	600
2021/09/13	2037	04/11/2021	11.49	Put	Bond Future	195.6000	0.1956	192.6400	0.1926	(1.513)	0	0	0
2021/09/13	2037	04/11/2021	11.49	Call	Bond Future	6,957.7000	6.9577	6,728.0400	6.7280	(3.301)	0	0	600
2021/09/13	2037	04/11/2021			Bond Future	10.4218	87.7920	10.4556	87.5653	0.324	0.0000	0.0000	120,145
2021/09/13	2037	04/11/2021	12.82	Call	Bond Future	14,114.0500	14.1140	13,886.5600	13.8866	(1.612)	0	0	0
2021/09/13	2037	04/11/2021	12.83	Put	Bond Future	5.6400	0.0056	4.8700	0.0049	(13.652)	0	0	0
2021/09/13	2037	04/11/2021	12.81	Call	Bond Future	14,063.0200	14.0630	13,835.5100	13.8355	(1.618)	0	0	0
2021/09/13	2037	04/11/2021	12.81	Put	Bond Future	6.0500	0.0061	5.2400	0.0052	(13.388)	0	0	0
2021/09/13	2037	03/02/2022	11.46	Call	Bond Future	6,325.9200	6.3259	6,124.5100	6.1245	(3.184)	0	0	0
2021/09/13	2037	03/02/2022	11.47	Put	Bond Future	1,002.5900	1.0026	1,030.3600	1.0304	2.770	0	0	0
2021/09/13	2037	03/02/2022	11.45	Call	Bond Future	6,278.1700	6.2782	6,077.1800	6.0772	(3.201)	0	0	0
2021/09/13	2037	03/02/2022			Bond Future	10.6087	84.5322	10.6439	84.3026	0.331	0.0000	0.0000	0
2021/09/13	2037	03/02/2022	11.46	Put	Bond Future	1,014.3300	1.0143	1,042.5000	1.0425	2.777	0	0	0
2021/09/13	2037	03/02/2022	11.47	Call	Bond Future	6,373.5700	6.3736	6,171.7600	6.1718	(3.166)	0	0	0
2021/09/13	2037	03/02/2022	11.45	Put	Bond Future	1,026.0400	1.0260	1,054.6300	1.0546	2.786	0	0	0
2021/09/13	2037	05/05/2022	11.83	Call	Bond Future	7,648.2400	7.6482	7,452.4900	7.4525	(2.559)	0	0	0
2021/09/13	2037	05/05/2022	11.84	Put	Bond Future	1,441.4300	1.4414	1,477.7200	1.4777	2.518	0	0	0
2021/09/13	2037	05/05/2022	11.82	Call	Bond Future	7,603.4600	7.6035	7,408.0500	7.4080	(2.570)	0	0	0
2021/09/13	2037	05/05/2022			Bond Future	10.8006	85.5211	10.8372	85.2887	0.338	0.0000	0.0000	0
2021/09/13	2037	05/05/2022	11.83	Put	Bond Future	1,453.3600	1.4534	1,490.0100	1.4900	2.522	0	0	0
2021/09/13	2037	05/05/2022	11.84	Call	Bond Future	7,693.0700	7.6931	7,496.9600	7.4970	(2.549)	0	0	0
2021/09/13	2037	05/05/2022	11.82	Put	Bond Future	1,465.4000	1.4654	1,502.3900	1.5024	2.524	0	0	0
2021/09/13	2037	04/08/2022	10.90	Call	Bond Future	3,690.4900	3.6905	3,556.0600	3.5561	(3.643)	0	0	0
2021/09/13	2037	04/08/2022	10.91	Put	Bond Future	4,308.6800	4.3087	4,408.9300	4.4089	2.327	0	0	0
2021/09/13	2037	04/08/2022	10.89	Call	Bond Future	3,659.8600	3.6599	3,526.0300	3.5260	(3.657)	0	0	0
2021/09/13	2037	04/08/2022	10.89	Put	Bond Future	4,372.6200	4.3726	4,474.0800	4.4741	2.320	0	0	0
2021/09/13	2037	04/08/2022			Bond Future	11.0043	82.2480	11.0424	82.0127	0.346	0.0000	0.0000	0
2021/09/13	2037	04/08/2022	10.90	Put	Bond Future	4,340.5500	4.3406	4,441.4100	4.4414	2.324	0	0	50
2021/09/13	2037	04/08/2022	10.91	Call	Bond Future	3,721.2400	3.7212	3,586.2000	3.5862	(3.629)	0	0	0
2021/09/13	2037	04/08/2022	11.42	Call	Bond Future	5,454.5500	5.4546	5,291.1900	5.2912	(2.995)	0	0	0
2021/09/13	2037	04/08/2022	11.42	Put	Bond Future	2,938.8300	2.9388	3,010.7600	3.0108	2.448	0	0	50
2021/09/13	2037	04/08/2022	10.10	Put	Bond Future	7,540.0800	7.5401	7,692.7600	7.6928	2.025	0	0	0
2021/09/13	2037	04/08/2022	10.10	Call	Bond Future	1,645.1600	1.6452	1,562.5500	1.5625	(5.021)	0	0	50
2021/09/13	2038	04/11/2021			Bond Future	121.6591	121.6591	121.5889	121.5889	(0.058)	0.0000	0.0000	5,949
2021/09/13	2038	03/02/2022			Bond Future	121.2875	121.2875	121.2162	121.2162	(0.059)	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
2021/09/13	2038	05/05/2022			Bond Future	122.7345	122.7345	122.6621	122.6621	(0.059)	0.0000	0.0000	0
2021/09/13	2038	04/08/2022			Bond Future	122.4239	122.4239	122.3505	122.3505	(0.060)	0.0000	0.0000	0
2021/09/13	2040	04/11/2021	12.90	Call	Bond Future	14,722.0800	14.7221	14,403.4100	14.4034	(2.165)	0	0	0
2021/09/13	2040	04/11/2021	12.90	Put	Bond Future	8.4700	0.0085	7.6900	0.0077	(9.209)	0	0	0
2021/09/13	2040	04/11/2021	12.89	Call	Bond Future	14,668.4600	14.6685	14,349.7700	14.3498	(2.173)	0	0	0
2021/09/13	2040	04/11/2021	12.89	Put	Bond Future	8.7600	0.0088	7.9600	0.0080	(9.132)	0	0	0
2021/09/13	2040	04/11/2021			Bond Future	10.5488	90.0136	10.5929	89.6957	0.417	0.0000	0.0000	81,495
2021/09/13	2040	04/11/2021	12.91	Call	Bond Future	14,775.6400	14.7756	14,456.9900	14.4570	(2.157)	0	0	0
2021/09/13	2040	04/11/2021	12.91	Put	Bond Future	8.1900	0.0082	7.4300	0.0074	(9.280)	0	0	0
2021/09/13	2040	03/02/2022	11.58	Put	Bond Future	1,127.3600	1.1274	1,175.3700	1.1754	4.259	0	0	0
2021/09/13	2040	03/02/2022	11.59	Call	Bond Future	6,848.4800	6.8485	6,574.1100	6.5741	(4.006)	0	0	0
2021/09/13	2040	03/02/2022	11.57	Put	Bond Future	1,140.0900	1.1401	1,188.7100	1.1887	4.265	0	0	0
2021/09/13	2040	03/02/2022			Bond Future	10.7307	86.5286	10.7765	86.2068	0.427	0.0000	0.0000	0
2021/09/13	2040	03/02/2022	11.58	Call	Bond Future	6,797.8500	6.7978	6,524.0900	6.5241	(4.027)	0	0	0
2021/09/13	2040	03/02/2022	11.59	Put	Bond Future	1,114.7800	1.1148	1,162.1800	1.1622	4.252	0	0	0
2021/09/13	2040	03/02/2022	11.57	Call	Bond Future	6,747.2900	6.7473	6,474.1400	6.4741	(4.048)	0	0	0
2021/09/13	2040	05/05/2022	11.91	Put	Bond Future	1,547.2400	1.5472	1,606.4800	1.6065	3.829	0	0	0
2021/09/13	2040	05/05/2022	11.92	Call	Bond Future	7,996.7700	7.9968	7,729.8100	7.7298	(3.338)	0	0	0
2021/09/13	2040	05/05/2022	11.92	Put	Bond Future	1,534.1600	1.5342	1,592.8800	1.5929	3.828	0	0	0
2021/09/13	2040	05/05/2022	10.57	Put	Bond Future	5,006.4500	5.0064	5,176.8600	5.1769	3.404	0	0	0
2021/09/13	2040	05/05/2022	10.57	Call	Bond Future	2,575.5700	2.5756	2,420.3000	2.4203	(6.029)	0	0	1,200
2021/09/13	2040	05/05/2022	13.04	Call	Bond Future	13,420.3800	13.4204	13,116.0000	13.1160	(2.268)	0	0	0
2021/09/13	2040	05/05/2022	13.04	Put	Bond Future	624.4900	0.6245	645.7900	0.6458	3.411	0	0	1,200
2021/09/13	2040	05/05/2022			Bond Future	10.9169	87.5409	10.9645	87.2152	0.436	0.0000	0.0000	0
2021/09/13	2040	05/05/2022	11.91	Call	Bond Future	7,949.3200	7.9493	7,682.8800	7.6829	(3.352)	0	0	0
2021/09/13	2040	05/05/2022	11.90	Call	Bond Future	7,901.9000	7.9019	7,636.0000	7.6360	(3.365)	0	0	0
2021/09/13	2040	05/05/2022	11.90	Put	Bond Future	1,560.4300	1.5604	1,620.2100	1.6202	3.831	0	0	0
2021/09/13	2040	05/05/2022	9.82	Put	Bond Future	8,965.0700	8.9651	9,213.8400	9.2138	2.775	0	0	0
2021/09/13	2040	05/05/2022	9.82	Call	Bond Future	895.2700	0.8953	818.3600	0.8184	(8.591)	0	0	1,200
2021/09/13	2040	04/08/2022	11.05	Call	Bond Future	4,027.6100	4.0276	3,842.5100	3.8425	(4.596)	0	0	0
2021/09/13	2040	04/08/2022	11.05	Put	Bond Future	4,457.0900	4.4571	4,601.6600	4.6017	3.244	0	0	0
2021/09/13	2040	04/08/2022			Bond Future	11.1142	84.0403	11.1638	83.7107	0.447	0.0000	0.0000	0
2021/09/13	2040	04/08/2022	11.04	Call	Bond Future	3,994.0100	3.9940	3,809.7600	3.8098	(4.613)	0	0	0
2021/09/13	2040	04/08/2022	11.04	Put	Bond Future	4,490.6800	4.4907	4,636.1000	4.6361	3.238	0	0	0
2021/09/13	2040	04/08/2022	11.03	Call	Bond Future	3,960.8500	3.9608	3,777.4600	3.7775	(4.630)	0	0	0
2021/09/13	2040	04/08/2022	11.03	Put	Bond Future	4,524.8000	4.5248	4,671.0800	4.6711	3.233	0	0	0
2021/09/13	2044	04/11/2021	12.91	Call	Bond Future	14,668.8300	14.6688	14,380.1000	14.3801	(1.968)	0	0	0
2021/09/13	2044	04/11/2021	12.91	Put	Bond Future	10.4300	0.0104	9.3500	0.0094	(10.355)	0	0	0
2021/09/13	2044	04/11/2021			Bond Future	10.5834	86.8009	10.6224	86.5133	0.369	0.0000	0.0000	60,612
2021/09/13	2044	04/11/2021	12.90	Call	Bond Future	14,615.6900	14.6157	14,326.9400	14.3269	(1.976)	0	0	0
2021/09/13	2044	04/11/2021	12.90	Put	Bond Future	10.7700	0.0108	9.6700	0.0097	(10.214)	0	0	0
2021/09/13	2044	04/11/2021	12.89	Call	Bond Future	14,562.4900	14.5625	14,273.7200	14.2737	(1.983)	0	0	0
2021/09/13	2044	04/11/2021	12.89	Put	Bond Future	11.1200	0.0111	10.0000	0.0100	(10.072)	0	0	0
2021/09/13	2044	03/02/2022	11.60	Call	Bond Future	6,866.9100	6.8669	6,616.1000	6.6161	(3.652)	0	0	0
2021/09/13	2044	03/02/2022	11.60	Put	Bond Future	1,142.5500	1.1425	1,182.9900	1.1830	3.539	0	0	0
2021/09/13	2044	03/02/2022	11.59	Call	Bond Future	6,815.9400	6.8159	6,565.6700	6.5657	(3.672)	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
2021/09/13	2044	03/02/2022	11.59	Put	Bond Future	1,155.4800	1.1555	1,196.4600	1.1965	3.547	0	0	0
2021/09/13	2044	03/02/2022			Bond Future	10.7558	83.4047	10.7964	83.1134	0.377	0.0000	0.0000	0
2021/09/13	2044	03/02/2022	11.61	Call	Bond Future	6,918.1000	6.9181	6,666.7500	6.6667	(3.633)	0	0	0
2021/09/13	2044	03/02/2022	11.61	Put	Bond Future	1,129.9300	1.1299	1,169.8300	1.1698	3.531	0	0	0
2021/09/13	2044	05/05/2022	11.92	Call	Bond Future	8,023.2200	8.0232	7,779.5000	7.7795	(3.038)	0	0	0
2021/09/13	2044	05/05/2022	11.92	Put	Bond Future	1,559.6000	1.5596	1,610.6600	1.6107	3.274	0	0	0
2021/09/13	2044	05/05/2022	11.91	Call	Bond Future	7,975.4400	7.9754	7,732.2000	7.7322	(3.050)	0	0	0
2021/09/13	2044	05/05/2022	11.91	Put	Bond Future	1,572.9000	1.5729	1,624.4400	1.6244	3.277	0	0	0
2021/09/13	2044	05/05/2022			Bond Future	10.9320	84.3805	10.9742	84.0857	0.386	0.0000	0.0000	0
2021/09/13	2044	05/05/2022	11.93	Call	Bond Future	8,071.2300	8.0712	7,827.0500	7.8271	(3.025)	0	0	0
2021/09/13	2044	05/05/2022	11.93	Put	Bond Future	1,546.6200	1.5466	1,597.2200	1.5972	3.272	0	0	0
2021/09/13	2044	04/08/2022	11.09	Call	Bond Future	4,177.1500	4.1771	4,004.4000	4.0044	(4.136)	0	0	0
2021/09/13	2044	04/08/2022	11.09	Put	Bond Future	4,370.8700	4.3709	4,496.5000	4.4965	2.874	0	0	0
2021/09/13	2044	04/08/2022	11.08	Call	Bond Future	4,142.5700	4.1426	3,970.5900	3.9706	(4.152)	0	0	0
2021/09/13	2044	04/08/2022	11.08	Put	Bond Future	4,404.7100	4.4047	4,531.1100	4.5311	2.870	0	0	0
2021/09/13	2044	04/08/2022			Bond Future	11.1184	80.9688	11.1623	80.6704	0.395	0.0000	0.0000	0
2021/09/13	2044	04/08/2022	11.10	Call	Bond Future	4,211.8600	4.2119	4,038.3300	4.0383	(4.120)	0	0	0
2021/09/13	2044	04/08/2022	11.10	Put	Bond Future	4,337.2600	4.3373	4,462.1100	4.4621	2.879	0	0	0
2021/09/13	2046	04/11/2021			Bond Future	109.2290	109.2290	109.2376	109.2376	0.008	0.0000	0.0000	17,210
2021/09/13	2046	03/02/2022			Bond Future	110.4930	110.4930	110.5012	110.5012	0.007	0.0000	0.0000	0
2021/09/13	2046	05/05/2022			Bond Future	109.9286	109.9286	109.9368	109.9368	0.007	0.0000	0.0000	0
2021/09/13	2046	04/08/2022			Bond Future	111.2788	111.2788	111.2868	111.2868	0.007	0.0000	0.0000	0
2021/09/13	2050	04/11/2021			Bond Future	112.4956	112.4956	112.9246	112.9246	0.381	0.0000	0.0000	8,607
2021/09/13	2050	03/02/2022			Bond Future	111.8197	111.8197	112.2531	112.2531	0.388	0.0000	0.0000	0
2021/09/13	2050	05/05/2022			Bond Future	113.1535	113.1535	113.5920	113.5920	0.388	0.0000	0.0000	0
2021/09/13	2050	04/08/2022			Bond Future	112.5250	112.5250	112.9688	112.9688	0.394	0.0000	0.0000	0
2021/09/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	AL37	04/11/2021			Index Future	807.8470	807.8470	807.2470	807.2470	(0.074)	0.0000	0.0000	0
2021/09/13	AL37	03/02/2022			Index Future	816.9960	816.9960	816.3810	816.3810	(0.075)	0.0000	0.0000	0
2021/09/13	AL37	05/05/2022			Index Future	826.5430	826.5430	825.9160	825.9160	(0.076)	0.0000	0.0000	0
2021/09/13	AL37	04/08/2022			Index Future	836.3910	836.3910	835.7550	835.7550	(0.076)	0.0000	0.0000	0
2021/09/13	AL7T	04/11/2021			Index Future	929.5410	929.5410	927.6450	927.6450	(0.204)	0.0000	0.0000	0
2021/09/13	AL7T	03/02/2022			Index Future	940.0680	940.0680	938.1410	938.1410	(0.205)	0.0000	0.0000	0
2021/09/13	AL7T	05/05/2022			Index Future	951.0540	951.0540	949.0990	949.0990	(0.206)	0.0000	0.0000	0
2021/09/13	AL7T	04/08/2022			Index Future	962.3860	962.3860	960.4050	960.4050	(0.206)	0.0000	0.0000	0
2021/09/13	ALBI	04/11/2021			Index Future	818.9730	818.9730	817.3140	817.3140	(0.203)	0.0000	0.0000	119
2021/09/13	ALBI	03/02/2022			Index Future	828.2480	828.2480	826.5620	826.5620	(0.204)	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
2021/09/13	ALBI	05/05/2022			Index Future	837.9270	837.9270	836.2160	836.2160	(0.204)	0.0000	0.0000	0
2021/09/13	ALBI	04/08/2022			Index Future	847.9110	847.9110	846.1770	846.1770	(0.205)	0.0000	0.0000	0
2021/09/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/09/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	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
2021/09/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/13	ES33	04/11/2021			Bond Future	11.1647	77.3550	11.1980	77.1764	0.298	0.0000	0.0000	350
2021/09/13	ES33	03/02/2022			Bond Future	11.4011	78.2501	11.4358	78.0691	0.305	0.0000	0.0000	0
2021/09/13	ES33	05/05/2022			Bond Future	11.6392	75.4064	11.6755	75.2231	0.312	0.0000	0.0000	0
2021/09/13	ES33	04/08/2022			Bond Future	11.8883	76.2850	11.9262	76.0993	0.319	0.0000	0.0000	0
2021/09/13	ES42	04/11/2021			Bond Future	11.6462	75.9921	11.6899	75.7234	0.375	0.0000	0.0000	4,779
2021/09/13	ES42	03/02/2022			Bond Future	11.8606	76.8720	11.9063	76.5999	0.385	0.0000	0.0000	0
2021/09/13	ES42	05/05/2022			Bond Future	12.0842	73.5309	12.1318	73.2555	0.394	0.0000	0.0000	0
2021/09/13	ES42	04/08/2022			Bond Future	12.3114	74.3861	12.3612	74.1072	0.404	0.0000	0.0000	0
2021/09/13	GOVI	04/11/2021	728.41	Call	GOVI	802,750.0000	80.2750	786,520.0000	78.6520	(2.022)	0	0	0
2021/09/13	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/13	GOVI	04/11/2021	728.40	Call	GOVI	802,850.0000	80.2850	786,620.0000	78.6620	(2.022)	0	0	0
2021/09/13	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/13	GOVI	04/11/2021			GOVI	808.6850	808.6850	807.0620	807.0620	(0.201)	0.0000	0.0000	991
2021/09/13	GOVI	04/11/2021	728.42	Call	GOVI	802,650.0000	80.2650	786,420.0000	78.6420	(2.022)	0	0	0
2021/09/13	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/13	GOVI	03/02/2022	792.76	Call	GOVI	250,830.0000	25.0830	234,330.0000	23.4330	(6.578)	0	0	0
2021/09/13	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/13	GOVI	03/02/2022			GOVI	817.8430	817.8430	816.1930	816.1930	(0.202)	0.0000	0.0000	0
2021/09/13	GOVI	03/02/2022	792.75	Call	GOVI	250,930.0000	25.0930	234,430.0000	23.4430	(6.576)	0	0	0
2021/09/13	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/13	GOVI	03/02/2022	792.74	Call	GOVI	251,030.0000	25.1030	234,530.0000	23.4530	(6.573)	0	0	0
2021/09/13	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/13	GOVI	05/05/2022	788.25	Call	GOVI	391,510.0000	39.1510	374,770.0000	37.4770	(4.276)	0	0	0
2021/09/13	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/13	GOVI	05/05/2022			GOVI	827.4010	827.4010	825.7270	825.7270	(0.202)	0.0000	0.0000	0
2021/09/13	GOVI	05/05/2022	788.24	Call	GOVI	391,610.0000	39.1610	374,870.0000	37.4870	(4.275)	0	0	0
2021/09/13	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/13	GOVI	05/05/2022	788.23	Call	GOVI	391,710.0000	39.1710	374,970.0000	37.4970	(4.274)	0	0	0
2021/09/13	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/13	GOVI	04/08/2022	819.28	Call	GOVI	179,790.0000	17.9790	162,830.0000	16.2830	(9.433)	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
2021/09/13	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/13	GOVI	04/08/2022			GOVI	837.2590	837.2590	835.5630	835.5630	(0.203)	0.0000	0.0000	0
2021/09/13	GOVI	04/08/2022	819.27	Call	GOVI	179,890.0000	17.9890	162,930.0000	16.2930	(9.428)	0	0	0
2021/09/13	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/13	GOVI	04/08/2022	819.26	Call	GOVI	179,990.0000	17.9990	163,030.0000	16.3030	(9.423)	0	0	0
2021/09/13	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/09/13	IGOV	04/11/2021			Index Future	297.9850	297.9850	298.2150	298.2150	0.077	0.0000	0.0000	475
2021/09/13	IGOV	03/02/2022			Index Future	301.4330	301.4330	301.6630	301.6630	0.076	0.0000	0.0000	0
2021/09/13	IGOV	05/05/2022			Index Future	305.0280	305.0280	305.2590	305.2590	0.076	0.0000	0.0000	0
2021/09/13	IGOV	04/08/2022			Index Future	308.7340	308.7340	308.9670	308.9670	0.075	0.0000	0.0000	0
2021/09/13	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/09/13	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/09/13	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/09/13	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/09/13	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/09/13	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/09/13	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/09/13	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/09/13	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/09/13	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/09/13	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/09/13	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/09/13	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/09/13	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/09/13	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/09/13	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/09/13	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/09/13	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/09/13	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/09/13	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/09/13	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/09/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/09/13	JBAF	15/09/2021			Jibar Tradeable Future	3.6650	96.3350	3.6750	96.3250	0.273	0.0000	0.0000	30,000
2021/09/13	JBAF	20/10/2021			Jibar Tradeable Future	3.7250	96.2750	3.7250	96.2750	0.000	0.0000	0.0000	0
2021/09/13	JBAF	17/11/2021			Jibar Tradeable Future	3.7500	96.2500	3.7400	96.2600	(0.267)	0.0000	0.0000	50,000
2021/09/13	JBAF	15/12/2021			Jibar Tradeable Future	3.8550	96.1450	3.8550	96.1450	0.000	0.0000	0.0000	0
2021/09/13	JBAF	19/01/2022			Jibar Tradeable Future	3.9000	96.1000	3.9000	96.1000	0.000	0.0000	0.0000	0
2021/09/13	JBAF	16/02/2022			Jibar Tradeable Future	4.0600	95.9400	4.0700	95.9300	0.246	0.0000	0.0000	0
2021/09/13	JBAF	16/03/2022			Jibar Tradeable Future	4.1100	95.8900	4.1200	95.8800	0.243	0.0000	0.0000	0
2021/09/13	JBAF	15/06/2022			Jibar Tradeable Future	4.5250	95.4750	4.5350	95.4650	0.221	0.0000	0.0000	472
2021/09/13	JBAF	21/09/2022			Jibar Tradeable Future	4.8100	95.1900	4.8200	95.1800	0.208	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
2021/09/13	JBAF	21/12/2022			Jibar Tradeable Future	5.1500	94.8500	5.1700	94.8300	0.388	0.0000	0.0000	68
2021/09/13	JBAF	15/03/2023			Jibar Tradeable Future	5.3750	94.6250	5.3950	94.6050	0.372	0.0000	0.0000	0
2021/09/13	JBAF	21/06/2023			Jibar Tradeable Future	5.6650	94.3350	5.6950	94.3050	0.530	0.0000	0.0000	0
2021/09/13	R023	04/11/2021	4.91	Call	Bond Future	101.7100	0.1017	93.0300	0.0930	(8.534)	0	0	0
2021/09/13	R023	04/11/2021	4.91	Put	Bond Future	207.3600	0.2074	211.1800	0.2112	1.842	0	0	0
2021/09/13	R023	04/11/2021	4.90	Call	Bond Future	96.2000	0.0962	87.7500	0.0878	(8.784)	0	0	0
2021/09/13	R023	04/11/2021	4.90	Put	Bond Future	214.6900	0.2147	218.7400	0.2187	1.886	0	0	0
2021/09/13	R023	04/11/2021			Bond Future	4.9923	104.9341	5.0021	104.9216	0.195	0.0000	0.0000	14,769
2021/09/13	R023	04/11/2021	4.92	Call	Bond Future	107.4100	0.1074	98.4900	0.0985	(8.305)	0	0	0
2021/09/13	R023	04/11/2021	4.92	Put	Bond Future	200.2200	0.2002	203.8000	0.2038	1.788	0	0	0
2021/09/13	R023	03/02/2022	5.08	Call	Bond Future	233.5100	0.2335	224.7300	0.2247	(3.760)	0	0	0
2021/09/13	R023	03/02/2022	5.08	Put	Bond Future	263.0200	0.2630	267.2600	0.2673	1.612	0	0	0
2021/09/13	R023	03/02/2022			Bond Future	5.1085	106.1225	5.1211	106.1095	0.246	0.0000	0.0000	0
2021/09/13	R023	03/02/2022	5.07	Call	Bond Future	228.0300	0.2280	219.3500	0.2193	(3.807)	0	0	0
2021/09/13	R023	03/02/2022	5.07	Put	Bond Future	267.9100	0.2679	272.2500	0.2723	1.620	0	0	0
2021/09/13	R023	03/02/2022	5.06	Call	Bond Future	222.6300	0.2226	214.0400	0.2140	(3.858)	0	0	0
2021/09/13	R023	03/02/2022	5.06	Put	Bond Future	272.8700	0.2729	277.3000	0.2773	1.623	0	0	0
2021/09/13	R023	05/05/2022	6.31	Call	Bond Future	911.4200	0.9114	898.7900	0.8988	(1.386)	0	0	0
2021/09/13	R023	05/05/2022	6.31	Put	Bond Future	55.3200	0.0553	56.0600	0.0561	1.338	0	0	0
2021/09/13	R023	05/05/2022			Bond Future	5.2259	103.4531	5.2427	103.4397	0.322	0.0000	0.0000	0
2021/09/13	R023	05/05/2022	6.30	Call	Bond Future	904.3100	0.9043	891.7000	0.8917	(1.394)	0	0	0
2021/09/13	R023	05/05/2022	6.30	Put	Bond Future	56.0500	0.0561	56.8100	0.0568	1.356	0	0	0
2021/09/13	R023	05/05/2022	6.29	Call	Bond Future	897.3900	0.8974	884.7900	0.8848	(1.404)	0	0	0
2021/09/13	R023	05/05/2022	6.29	Put	Bond Future	56.9800	0.0570	57.7500	0.0578	1.351	0	0	0
2021/09/13	R023	04/08/2022	6.05	Call	Bond Future	474.7600	0.4748	463.9800	0.4640	(2.271)	0	0	0
2021/09/13	R023	04/08/2022	6.05	Put	Bond Future	116.4900	0.1165	119.4900	0.1195	2.575	0	0	0
2021/09/13	R023	04/08/2022			Bond Future	5.4017	104.6690	5.4265	104.6552	0.460	0.0000	0.0000	0
2021/09/13	R023	04/08/2022	6.04	Call	Bond Future	470.5200	0.4705	459.7700	0.4598	(2.285)	0	0	0
2021/09/13	R023	04/08/2022	6.04	Put	Bond Future	117.7600	0.1178	120.7900	0.1208	2.573	0	0	0
2021/09/13	R023	04/08/2022	6.03	Call	Bond Future	466.2900	0.4663	455.5800	0.4556	(2.297)	0	0	0
2021/09/13	R023	04/08/2022	6.03	Put	Bond Future	119.0300	0.1190	122.1000	0.1221	2.579	0	0	0
2021/09/13	R035	04/11/2021	12.53	Call	Bond Future	13,779.2900	13.7793	13,553.3900	13.5534	(1.639)	0	0	0
2021/09/13	R035	04/11/2021	12.53	Put	Bond Future	7.1200	0.0071	6.2000	0.0062	(12.921)	0	0	0
2021/09/13	R035	04/11/2021	11.75	Put	Bond Future	64.3500	0.0643	60.9300	0.0609	(5.315)	0	0	782
2021/09/13	R035	04/11/2021	11.08	Call	Bond Future	5,859.2400	5.8592	5,633.6900	5.6337	(3.849)	0	0	0
2021/09/13	R035	04/11/2021	11.08	Put	Bond Future	309.6500	0.3096	309.0800	0.3091	(0.184)	0	0	782
2021/09/13	R035	04/11/2021	10.23	Put	Bond Future	1,737.1100	1.7371	1,797.6800	1.7977	3.487	0	0	0
2021/09/13	R035	04/11/2021	10.12	Put	Bond Future	2,111.4000	2.1114	2,187.9900	2.1880	3.627	0	0	0
2021/09/13	R035	04/11/2021	10.12	Call	Bond Future	1,491.7300	1.4917	1,343.3400	1.3433	(9.948)	0	0	400
2021/09/13	R035	04/11/2021	10.62	Put	Bond Future	812.9100	0.8129	832.0400	0.8320	2.353	0	0	0
2021/09/13	R035	04/11/2021	10.62	Call	Bond Future	3,484.1500	3.4842	3,278.3000	3.2783	(5.908)	0	0	400
2021/09/13	R035	04/11/2021	11.20	Put	Bond Future	238.6700	0.2387	236.2900	0.2363	(0.997)	0	0	350
2021/09/13	R035	04/11/2021	10.60	Call	Bond Future	3,389.4300	3.3894	3,185.0900	3.1851	(6.029)	0	0	0
2021/09/13	R035	04/11/2021	10.60	Put	Bond Future	846.5200	0.8465	867.1600	0.8672	2.438	0	0	350
2021/09/13	R035	04/11/2021	10.11	Put	Bond Future	2,148.0800	2.1481	2,226.2000	2.2262	3.637	0	0	0
2021/09/13	R035	04/11/2021	10.11	Call	Bond Future	1,460.8000	1.4608	1,313.9400	1.3139	(10.053)	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
2021/09/13	R035	04/11/2021			Bond Future	10.2122	92.0755	10.2458	91.8505	0.330	0.0000	0.0000	79,848
2021/09/13	R035	04/11/2021	12.52	Call	Bond Future	13,726.9300	13.7269	13,501.0100	13.5010	(1.646)	0	0	0
2021/09/13	R035	04/11/2021	12.52	Put	Bond Future	7.3700	0.0074	6.4300	0.0064	(12.754)	0	0	0
2021/09/13	R035	04/11/2021	12.51	Call	Bond Future	13,674.5300	13.6745	13,448.5800	13.4486	(1.652)	0	0	0
2021/09/13	R035	04/11/2021	12.51	Put	Bond Future	7.6400	0.0076	6.6700	0.0067	(12.696)	0	0	0
2021/09/13	R035	04/11/2021	11.75	Call	Bond Future	9,566.6300	9.5666	9,338.2300	9.3382	(2.387)	0	0	0
2021/09/13	R035	04/11/2021	10.23	Call	Bond Future	1,856.4500	1.8565	1,692.0400	1.6920	(8.856)	0	0	782
2021/09/13	R035	04/11/2021	13.82	Call	Bond Future	20,131.0300	20.1310	19,906.0400	19.9060	(1.118)	0	0	0
2021/09/13	R035	04/11/2021	13.82	Put	Bond Future	0.0400	0.0000	0.0300	0.0000	(25.000)	0	0	400
2021/09/13	R035	04/11/2021	11.20	Call	Bond Future	6,516.6100	6.5166	6,289.2500	6.2892	(3.489)	0	0	0
2021/09/13	R035	04/11/2021	10.26	Put	Bond Future	1,644.2600	1.6443	1,700.7600	1.7008	3.436	0	0	0
2021/09/13	R035	04/11/2021	10.26	Call	Bond Future	1,963.6600	1.9637	1,795.1800	1.7952	(8.580)	0	0	150
2021/09/13	R035	03/02/2022	11.23	Call	Bond Future	6,193.2100	6.1932	5,994.8600	5.9949	(3.203)	0	0	0
2021/09/13	R035	03/02/2022	11.23	Put	Bond Future	1,075.9600	1.0760	1,105.5000	1.1055	2.745	0	0	0
2021/09/13	R035	03/02/2022	11.22	Call	Bond Future	6,145.8900	6.1459	5,947.9700	5.9480	(3.220)	0	0	0
2021/09/13	R035	03/02/2022	11.22	Put	Bond Future	1,088.3800	1.0884	1,118.3500	1.1183	2.754	0	0	0
2021/09/13	R035	03/02/2022	11.39	Call	Bond Future	6,960.6400	6.9606	6,756.0800	6.7561	(2.939)	0	0	0
2021/09/13	R035	03/02/2022	11.39	Put	Bond Future	895.8800	0.8959	919.2100	0.9192	2.604	0	0	683
2021/09/13	R035	03/02/2022	10.65	Call	Bond Future	3,656.9500	3.6569	3,492.7400	3.4927	(4.490)	0	0	0
2021/09/13	R035	03/02/2022	11.73	Call	Bond Future	8,634.0700	8.6341	8,419.8100	8.4198	(2.482)	0	0	0
2021/09/13	R035	03/02/2022	11.73	Put	Bond Future	606.7100	0.6067	620.3400	0.6203	2.247	0	0	280
2021/09/13	R035	03/02/2022	11.03	Call	Bond Future	5,262.9800	5.2630	5,074.2200	5.0742	(3.587)	0	0	0
2021/09/13	R035	03/02/2022	11.28	Call	Bond Future	6,431.1300	6.4311	6,230.7100	6.2307	(3.116)	0	0	0
2021/09/13	R035	03/02/2022	11.28	Put	Bond Future	1,016.1100	1.0161	1,043.5800	1.0436	2.703	0	0	200
2021/09/13	R035	03/02/2022	10.26	Put	Bond Future	3,275.1100	3.2751	3,371.9500	3.3719	2.957	0	0	0
2021/09/13	R035	03/02/2022	10.26	Call	Bond Future	2,300.1700	2.3002	2,169.1200	2.1691	(5.697)	0	0	200
2021/09/13	R035	03/02/2022	11.05	Put	Bond Future	1,321.7000	1.3217	1,359.7700	1.3598	2.880	0	0	1,600
2021/09/13	R035	03/02/2022	10.35	Put	Bond Future	2,968.7300	2.9687	3,057.3200	3.0573	2.984	0	0	0
2021/09/13	R035	03/02/2022	10.35	Call	Bond Future	2,585.2400	2.5852	2,445.9400	2.4459	(5.388)	0	0	1,600
2021/09/13	R035	03/02/2022	9.92	Put	Bond Future	4,623.1000	4.6231	4,753.7900	4.7538	2.827	0	0	0
2021/09/13	R035	03/02/2022	9.92	Call	Bond Future	1,362.8700	1.3629	1,265.6700	1.2657	(7.132)	0	0	200
2021/09/13	R035	03/02/2022	10.61	Call	Bond Future	3,503.8100	3.5038	3,342.6600	3.3427	(4.599)	0	0	0
2021/09/13	R035	03/02/2022	10.61	Put	Bond Future	2,209.5100	2.2095	2,276.2500	2.2763	3.021	0	0	200
2021/09/13	R035	03/02/2022	11.11	Call	Bond Future	5,630.6300	5.6306	5,437.7800	5.4378	(3.425)	0	0	0
2021/09/13	R035	03/02/2022			Bond Future	10.4088	93.1183	10.4439	92.8904	0.337	0.0000	0.0000	0
2021/09/13	R035	03/02/2022	11.24	Call	Bond Future	6,240.6000	6.2406	6,041.8300	6.0418	(3.185)	0	0	0
2021/09/13	R035	03/02/2022	11.24	Put	Bond Future	1,063.6800	1.0637	1,092.8000	1.0928	2.738	0	0	0
2021/09/13	R035	03/02/2022	10.65	Put	Bond Future	2,108.5300	2.1085	2,172.2100	2.1722	3.020	0	0	683
2021/09/13	R035	03/02/2022	9.70	Put	Bond Future	5,681.5300	5.6815	5,834.7900	5.8348	2.698	0	0	0
2021/09/13	R035	03/02/2022	9.70	Call	Bond Future	898.5300	0.8985	823.9000	0.8239	(8.306)	0	0	683
2021/09/13	R035	03/02/2022	11.03	Put	Bond Future	1,352.2800	1.3523	1,391.4100	1.3914	2.894	0	0	280
2021/09/13	R035	03/02/2022	10.10	Put	Bond Future	3,867.2500	3.8673	3,979.6500	3.9796	2.906	0	0	0
2021/09/13	R035	03/02/2022	10.10	Call	Bond Future	1,827.0200	1.8270	1,711.5300	1.7115	(6.321)	0	0	280
2021/09/13	R035	03/02/2022	11.88	Call	Bond Future	9,382.9400	9.3829	9,165.6300	9.1656	(2.316)	0	0	0
2021/09/13	R035	03/02/2022	11.88	Put	Bond Future	511.1800	0.5112	521.7600	0.5218	2.070	0	0	1,800
2021/09/13	R035	03/02/2022	11.05	Call	Bond Future	5,354.1800	5.3542	5,164.3600	5.1644	(3.545)	0	0	0
2021/09/13	R035	03/02/2022	11.11	Put	Bond Future	1,234.3300	1.2343	1,269.3700	1.2694	2.839	0	0	200
2021/09/13	R035	05/05/2022	11.64	Call	Bond Future	7,681.5800	7.6816	7,487.2200	7.4872	(2.530)	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
2021/09/13	R035	05/05/2022	11.64	Put	Bond Future	1,458.3400	1.4583	1,494.6300	1.4946	2.488	0	0	0
2021/09/13	R035	05/05/2022	11.63	Call	Bond Future	7,636.9200	7.6369	7,442.9100	7.4429	(2.540)	0	0	0
2021/09/13	R035	05/05/2022	11.63	Put	Bond Future	1,470.6100	1.4706	1,507.2500	1.5072	2.491	0	0	0
2021/09/13	R035	05/05/2022			Bond Future	10.6028	89.7293	10.6393	89.4987	0.345	0.0000	0.0000	0
2021/09/13	R035	05/05/2022	11.65	Call	Bond Future	7,726.5000	7.7265	7,531.8000	7.5318	(2.520)	0	0	0
2021/09/13	R035	05/05/2022	11.65	Put	Bond Future	1,446.3900	1.4464	1,482.3400	1.4823	2.485	0	0	0
2021/09/13	R035	04/08/2022	10.73	Call	Bond Future	3,776.5700	3.7766	3,641.8100	3.6418	(3.568)	0	0	0
2021/09/13	R035	04/08/2022	10.73	Put	Bond Future	4,250.5900	4.2506	4,349.4200	4.3494	2.325	0	0	0
2021/09/13	R035	04/08/2022	10.72	Call	Bond Future	3,745.4500	3.7455	3,611.2900	3.6113	(3.582)	0	0	0
2021/09/13	R035	04/08/2022	10.72	Put	Bond Future	4,281.4100	4.2814	4,380.8400	4.3808	2.322	0	0	0
2021/09/13	R035	04/08/2022	11.13	Put	Bond Future	3,159.9400	3.1599	3,236.5400	3.2365	2.424	0	0	100
2021/09/13	R035	04/08/2022	10.64	Call	Bond Future	3,503.3900	3.5034	3,374.0300	3.3740	(3.692)	0	0	0
2021/09/13	R035	04/08/2022	10.64	Put	Bond Future	4,537.1000	4.5371	4,641.3300	4.6413	2.297	0	0	100
2021/09/13	R035	04/08/2022	9.84	Put	Bond Future	7,777.1100	7.7771	7,932.4600	7.9325	1.998	0	0	0
2021/09/13	R035	04/08/2022	9.84	Call	Bond Future	1,537.4100	1.5374	1,459.1700	1.4592	(5.089)	0	0	100
2021/09/13	R035	04/08/2022			Bond Future	10.8069	90.7585	10.8450	90.5249	0.353	0.0000	0.0000	0
2021/09/13	R035	04/08/2022	10.74	Call	Bond Future	3,807.4600	3.8075	3,672.1100	3.6721	(3.555)	0	0	0
2021/09/13	R035	04/08/2022	10.74	Put	Bond Future	4,219.6100	4.2196	4,317.8500	4.3179	2.328	0	0	0
2021/09/13	R035	04/08/2022	11.13	Call	Bond Future	5,112.9200	5.1129	4,955.9300	4.9559	(3.070)	0	0	0
2021/09/13	R186	04/11/2021	8.10	Call	Bond Future	2,900.6800	2.9007	2,792.0200	2.7920	(3.746)	0	0	0
2021/09/13	R186	04/11/2021	8.10	Put	Bond Future	238.8300	0.2388	237.5400	0.2375	(0.540)	0	0	0
2021/09/13	R186	04/11/2021	8.09	Call	Bond Future	2,863.5800	2.8636	2,755.0700	2.7551	(3.789)	0	0	0
2021/09/13	R186	04/11/2021	8.09	Put	Bond Future	245.4700	0.2455	244.3300	0.2443	(0.464)	0	0	0
2021/09/13	R186	04/11/2021	7.77	Call	Bond Future	1,772.2200	1.7722	1,673.2100	1.6732	(5.587)	0	0	0
2021/09/13	R186	04/11/2021			Bond Future	7.5004	116.5780	7.5243	116.4707	0.318	0.0000	0.0000	66,403
2021/09/13	R186	04/11/2021	8.11	Call	Bond Future	2,937.9200	2.9379	2,829.1200	2.8291	(3.703)	0	0	0
2021/09/13	R186	04/11/2021	8.11	Put	Bond Future	232.3400	0.2323	230.9100	0.2309	(0.615)	0	0	0
2021/09/13	R186	04/11/2021	7.77	Put	Bond Future	565.5800	0.5656	573.9400	0.5739	1.478	0	0	15,177
2021/09/13	R186	04/11/2021	8.77	Call	Bond Future	5,575.2300	5.5752	5,465.6300	5.4656	(1.966)	0	0	0
2021/09/13	R186	04/11/2021	8.77	Put	Bond Future	31.5300	0.0315	29.3000	0.0293	(7.073)	0	0	15,177
2021/09/13	R186	03/02/2022	7.30	Call	Bond Future	865.6200	0.8656	814.5500	0.8145	(5.900)	0	0	0
2021/09/13	R186	03/02/2022	7.30	Put	Bond Future	2,553.2200	2.5532	2,611.2000	2.6112	2.271	0	0	0
2021/09/13	R186	03/02/2022			Bond Future	7.6913	112.6169	7.7168	112.5078	0.332	0.0000	0.0000	0
2021/09/13	R186	03/02/2022	7.29	Call	Bond Future	850.6700	0.8507	800.1200	0.8001	(5.942)	0	0	0
2021/09/13	R186	03/02/2022	7.29	Put	Bond Future	2,581.8200	2.5818	2,640.3200	2.6403	2.266	0	0	0
2021/09/13	R186	03/02/2022	7.28	Call	Bond Future	835.8900	0.8359	785.8700	0.7859	(5.984)	0	0	0
2021/09/13	R186	03/02/2022	7.28	Put	Bond Future	2,610.6000	2.6106	2,669.6300	2.6696	2.261	0	0	0
2021/09/13	R186	05/05/2022	8.32	Call	Bond Future	2,947.2400	2.9472	2,864.8200	2.8648	(2.797)	0	0	0
2021/09/13	R186	05/05/2022	8.32	Put	Bond Future	1,248.5500	1.2486	1,276.6100	1.2766	2.247	0	0	0
2021/09/13	R186	05/05/2022	7.28	Put	Bond Future	3,386.2600	3.3863	3,453.8400	3.4538	1.996	0	0	0
2021/09/13	R186	05/05/2022	7.28	Call	Bond Future	865.1700	0.8652	822.2700	0.8223	(4.959)	0	0	435
2021/09/13	R186	05/05/2022			Bond Future	7.8953	113.9338	7.9227	113.8233	0.347	0.0000	0.0000	0
2021/09/13	R186	05/05/2022	8.31	Call	Bond Future	2,920.8000	2.9208	2,838.6800	2.8387	(2.812)	0	0	0
2021/09/13	R186	05/05/2022	8.31	Put	Bond Future	1,261.7300	1.2617	1,290.0900	1.2901	2.248	0	0	0
2021/09/13	R186	05/05/2022	8.30	Call	Bond Future	2,894.4600	2.8945	2,812.6500	2.8126	(2.826)	0	0	0
2021/09/13	R186	05/05/2022	8.30	Put	Bond Future	1,275.0300	1.2750	1,303.7000	1.3037	2.249	0	0	0
2021/09/13	R186	05/05/2022	7.88	Put	Bond Future	1,964.3200	1.9643	2,007.4300	2.0074	2.195	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
2021/09/13	R186	05/05/2022	7.88	Call	Bond Future	1,902.2900	1.9023	1,834.9200	1.8349	(3.542)	0	0	435
2021/09/13	R186	05/05/2022	8.64	Call	Bond Future	3,849.2900	3.8493	3,758.4000	3.7584	(2.361)	0	0	0
2021/09/13	R186	05/05/2022	8.64	Put	Bond Future	892.1800	0.8922	911.7700	0.9118	2.196	0	0	435
2021/09/13	R186	04/08/2022	8.15	Call	Bond Future	2,295.6500	2.2956	2,227.7000	2.2277	(2.960)	0	0	0
2021/09/13	R186	04/08/2022	8.15	Put	Bond Future	2,172.6000	2.1726	2,216.7400	2.2167	2.032	0	0	0
2021/09/13	R186	04/08/2022			Bond Future	8.1177	109.9746	8.1471	109.8625	0.363	0.0000	0.0000	0
2021/09/13	R186	04/08/2022	8.14	Call	Bond Future	2,275.0600	2.2751	2,207.4200	2.2074	(2.973)	0	0	0
2021/09/13	R186	04/08/2022	8.14	Put	Bond Future	2,190.0800	2.1901	2,234.5300	2.2345	2.030	0	0	0
2021/09/13	R186	04/08/2022	8.13	Call	Bond Future	2,254.9800	2.2550	2,187.6500	2.1876	(2.986)	0	0	0
2021/09/13	R186	04/08/2022	8.13	Put	Bond Future	2,208.0800	2.2081	2,252.8400	2.2528	2.027	0	0	0
2021/09/13	R197	04/11/2021			Bond Future	327.0277	327.0277	327.0257	327.0257	(0.001)	0.0000	0.0000	1,274
2021/09/13	R197	03/02/2022			Bond Future	322.5919	322.5919	322.5887	322.5887	(0.001)	0.0000	0.0000	0
2021/09/13	R197	05/05/2022			Bond Future	326.4404	326.4404	326.4365	326.4365	(0.001)	0.0000	0.0000	0
2021/09/13	R197	04/08/2022			Bond Future	322.0719	322.0719	322.0677	322.0677	(0.001)	0.0000	0.0000	0
2021/09/13	R202	04/11/2021			Bond Future	241.8206	241.8206	241.8371	241.8371	0.007	0.0000	0.0000	8,374
2021/09/13	R202	03/02/2022			Bond Future	240.2528	240.2528	240.2686	240.2686	0.007	0.0000	0.0000	0
2021/09/13	R202	05/05/2022			Bond Future	243.1188	243.1188	243.1342	243.1342	0.006	0.0000	0.0000	0
2021/09/13	R202	04/08/2022			Bond Future	241.6544	241.6544	241.6699	241.6699	0.006	0.0000	0.0000	0
2021/09/13	R209	04/11/2021	12.19	Call	Bond Future	10,522.5600	10.5226	10,323.6000	10.3236	(1.891)	0	0	0
2021/09/13	R209	04/11/2021	12.19	Put	Bond Future	15.0100	0.0150	13.5500	0.0136	(9.727)	0	0	0
2021/09/13	R209	04/11/2021	12.17	Call	Bond Future	10,430.3400	10.4303	10,231.3300	10.2313	(1.908)	0	0	0
2021/09/13	R209	04/11/2021	12.00	Call	Bond Future	9,639.8500	9.6399	9,440.4100	9.4404	(2.069)	0	0	0
2021/09/13	R209	04/11/2021	12.00	Put	Bond Future	24.4300	0.0244	22.4900	0.0225	(7.941)	0	0	9,000
2021/09/13	R209	04/11/2021	10.50	Call	Bond Future	2,657.1400	2.6571	2,482.9900	2.4830	(6.554)	0	0	0
2021/09/13	R209	04/11/2021	10.00	Call	Bond Future	1,048.0400	1.0480	931.2100	0.9312	(11.147)	0	0	0
2021/09/13	R209	04/11/2021	10.00	Put	Bond Future	2,103.1800	2.1032	2,183.8500	2.1838	3.836	0	0	3,100
2021/09/13	R209	04/11/2021	10.25	Put	Bond Future	1,339.6100	1.3396	1,387.2900	1.3873	3.559	0	0	9,250
2021/09/13	R209	04/11/2021			Bond Future	10.1783	71.3274	10.2121	71.1299	0.332	0.0000	0.0000	36,361
2021/09/13	R209	04/11/2021	12.18	Call	Bond Future	10,476.4700	10.4765	10,277.4900	10.2775	(1.899)	0	0	0
2021/09/13	R209	04/11/2021	12.18	Put	Bond Future	15.4000	0.0154	13.9200	0.0139	(9.610)	0	0	0
2021/09/13	R209	04/11/2021	12.17	Put	Bond Future	15.8000	0.0158	14.2900	0.0143	(9.557)	0	0	0
2021/09/13	R209	04/11/2021	10.50	Put	Bond Future	808.7800	0.8088	832.1300	0.8321	2.887	0	0	150
2021/09/13	R209	04/11/2021	9.50	Put	Bond Future	4,365.4300	4.3654	4,518.6000	4.5186	3.509	0	0	0
2021/09/13	R209	04/11/2021	9.50	Call	Bond Future	231.3800	0.2314	187.0500	0.1870	(19.159)	0	0	6,000
2021/09/13	R209	04/11/2021	10.25	Call	Bond Future	1,757.4200	1.7574	1,607.6000	1.6076	(8.525)	0	0	0
2021/09/13	R209	03/02/2022	11.03	Call	Bond Future	4,862.2600	4.8623	4,693.5700	4.6936	(3.469)	0	0	0
2021/09/13	R209	03/02/2022	11.03	Put	Bond Future	1,118.4900	1.1185	1,149.8600	1.1499	2.805	0	0	0
2021/09/13	R209	03/02/2022	11.02	Call	Bond Future	4,822.1100	4.8221	4,653.8600	4.6539	(3.489)	0	0	0
2021/09/13	R209	03/02/2022	11.02	Put	Bond Future	1,131.2200	1.1312	1,163.0300	1.1630	2.812	0	0	0
2021/09/13	R209	03/02/2022			Bond Future	10.3489	72.1353	10.3840	71.9353	0.339	0.0000	0.0000	0
2021/09/13	R209	03/02/2022	11.04	Call	Bond Future	4,902.3500	4.9024	4,733.2200	4.7332	(3.450)	0	0	0
2021/09/13	R209	03/02/2022	11.04	Put	Bond Future	1,105.7500	1.1058	1,136.6800	1.1367	2.797	0	0	0
2021/09/13	R209	05/05/2022	11.44	Call	Bond Future	6,197.7300	6.1977	6,030.1100	6.0301	(2.705)	0	0	0
2021/09/13	R209	05/05/2022	11.44	Put	Bond Future	1,335.5300	1.3355	1,370.4400	1.3704	2.614	0	0	0
2021/09/13	R209	05/05/2022	11.43	Call	Bond Future	6,159.1000	6.1591	5,991.8200	5.9918	(2.716)	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
2021/09/13	R209	05/05/2022	11.43	Put	Bond Future	1,347.2200	1.3472	1,382.4700	1.3825	2.616	0	0	0
2021/09/13	R209	05/05/2022			Bond Future	10.5223	69.8377	10.5587	69.6352	0.346	0.0000	0.0000	0
2021/09/13	R209	05/05/2022	11.45	Call	Bond Future	6,236.4200	6.2364	6,068.4600	6.0685	(2.693)	0	0	0
2021/09/13	R209	05/05/2022	11.45	Put	Bond Future	1,323.9500	1.3240	1,358.5200	1.3585	2.611	0	0	0
2021/09/13	R209	04/08/2022	10.58	Call	Bond Future	3,126.6300	3.1266	3,010.6700	3.0107	(3.709)	0	0	0
2021/09/13	R209	04/08/2022	10.58	Put	Bond Future	3,789.2600	3.7893	3,878.3700	3.8784	2.352	0	0	0
2021/09/13	R209	04/08/2022	10.57	Put	Bond Future	3,817.8100	3.8178	3,907.4600	3.9075	2.348	0	0	0
2021/09/13	R209	04/08/2022			Bond Future	10.7009	70.6390	10.7387	70.4339	0.353	0.0000	0.0000	0
2021/09/13	R209	04/08/2022	10.59	Call	Bond Future	3,153.3800	3.1534	3,036.8800	3.0369	(3.694)	0	0	0
2021/09/13	R209	04/08/2022	10.59	Put	Bond Future	3,760.8800	3.7609	3,849.4500	3.8494	2.355	0	0	0
2021/09/13	R209	04/08/2022	10.57	Call	Bond Future	3,099.9800	3.1000	2,984.5600	2.9846	(3.723)	0	0	0
2021/09/13	R210	04/11/2021			Bond Future	212.3643	212.3643	212.8808	212.8808	0.243	0.0000	0.0000	1,486
2021/09/13	R210	03/02/2022			Bond Future	214.8217	214.8217	215.3435	215.3435	0.243	0.0000	0.0000	0
2021/09/13	R210	05/05/2022			Bond Future	214.5308	214.5308	215.0584	215.0584	0.246	0.0000	0.0000	0
2021/09/13	R210	04/08/2022			Bond Future	217.1650	217.1650	217.6990	217.6990	0.246	0.0000	0.0000	0
2021/09/13	R212	04/11/2021			Bond Future	175.0417	175.0417	175.0372	175.0372	(0.003)	0.0000	0.0000	2,025
2021/09/13	R213	04/11/2021	11.10	Put	Bond Future	21.0900	0.0211	19.3900	0.0194	(8.061)	0	0	0
2021/09/13	R213	04/11/2021	11.11	Call	Bond Future	9,358.6100	9.3586	9,169.1200	9.1691	(2.025)	0	0	0
2021/09/13	R213	04/11/2021	11.09	Put	Bond Future	21.6800	0.0217	19.9600	0.0200	(7.934)	0	0	0
2021/09/13	R213	04/11/2021			Bond Future	9.3030	87.1998	9.3368	87.0119	0.363	0.0000	0.0000	10,562
2021/09/13	R213	04/11/2021	11.10	Call	Bond Future	9,311.2400	9.3112	9,121.7200	9.1217	(2.035)	0	0	0
2021/09/13	R213	04/11/2021	11.11	Put	Bond Future	20.5100	0.0205	18.8400	0.0188	(8.142)	0	0	0
2021/09/13	R213	04/11/2021	11.09	Call	Bond Future	9,263.8500	9.2638	9,074.3100	9.0743	(2.046)	0	0	0
2021/09/13	R213	03/02/2022	9.98	Call	Bond Future	3,863.4200	3.8634	3,712.5700	3.7126	(3.905)	0	0	0
2021/09/13	R213	03/02/2022	9.98	Put	Bond Future	1,283.1700	1.2832	1,322.5600	1.3226	3.070	0	0	0
2021/09/13	R213	03/02/2022	9.58	Put	Bond Future	2,064.5500	2.0646	2,128.6200	2.1286	3.103	0	0	200
2021/09/13	R213	03/02/2022	8.63	Put	Bond Future	5,370.0300	5.3700	5,509.8600	5.5099	2.604	0	0	0
2021/09/13	R213	03/02/2022	8.63	Call	Bond Future	550.6100	0.5506	500.2000	0.5002	(9.155)	0	0	200
2021/09/13	R213	03/02/2022	8.80	Put	Bond Future	4,623.8000	4.6238	4,750.1600	4.7502	2.733	0	0	0
2021/09/13	R213	03/02/2022	8.80	Call	Bond Future	781.7300	0.7817	717.8500	0.7178	(8.172)	0	0	102
2021/09/13	R213	03/02/2022	10.60	Put	Bond Future	606.4500	0.6065	622.3300	0.6223	2.619	0	0	430
2021/09/13	R213	03/02/2022	10.00	Call	Bond Future	3,936.1700	3.9362	3,784.2800	3.7843	(3.859)	0	0	0
2021/09/13	R213	03/02/2022	10.00	Put	Bond Future	1,252.2900	1.2523	1,290.6400	1.2906	3.062	0	0	430
2021/09/13	R213	03/02/2022	9.22	Put	Bond Future	3,074.7000	3.0747	3,166.2000	3.1662	2.976	0	0	0
2021/09/13	R213	03/02/2022	10.67	Call	Bond Future	6,616.6900	6.6167	6,440.6200	6.4406	(2.661)	0	0	0
2021/09/13	R213	03/02/2022	10.67	Put	Bond Future	556.5000	0.5565	570.6700	0.5707	2.546	0	0	220
2021/09/13	R213	03/02/2022			Bond Future	9.4922	88.1873	9.5275	87.9970	0.372	0.0000	0.0000	0
2021/09/13	R213	03/02/2022	9.97	Call	Bond Future	3,827.2400	3.8272	3,676.9100	3.6769	(3.928)	0	0	0
2021/09/13	R213	03/02/2022	9.97	Put	Bond Future	1,298.8600	1.2989	1,338.7700	1.3388	3.073	0	0	0
2021/09/13	R213	03/02/2022	9.96	Call	Bond Future	3,791.1800	3.7912	3,641.3800	3.6414	(3.951)	0	0	0
2021/09/13	R213	03/02/2022	9.96	Put	Bond Future	1,314.7200	1.3147	1,355.1600	1.3552	3.076	0	0	0
2021/09/13	R213	03/02/2022	10.15	Call	Bond Future	4,503.2600	4.5033	4,344.2600	4.3443	(3.531)	0	0	0
2021/09/13	R213	03/02/2022	10.15	Put	Bond Future	1,047.5200	1.0475	1,078.7600	1.0788	2.982	0	0	200
2021/09/13	R213	03/02/2022	9.58	Call	Bond Future	2,536.5600	2.5366	2,410.3900	2.4104	(4.974)	0	0	0
2021/09/13	R213	03/02/2022	10.25	Call	Bond Future	4,893.9500	4.8939	4,730.8000	4.7308	(3.334)	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
2021/09/13	R213	03/02/2022	10.25	Put	Bond Future	928.8200	0.9288	955.9100	0.9559	2.917	0	0	102
2021/09/13	R213	03/02/2022	9.76	Call	Bond Future	3,097.2600	3.0973	2,959.0800	2.9591	(4.461)	0	0	0
2021/09/13	R213	03/02/2022	9.76	Put	Bond Future	1,668.0600	1.6681	1,720.1200	1.7201	3.121	0	0	102
2021/09/13	R213	03/02/2022	10.60	Call	Bond Future	6,322.3800	6.3224	6,148.0200	6.1480	(2.758)	0	0	0
2021/09/13	R213	03/02/2022	9.22	Call	Bond Future	1,589.7200	1.5897	1,490.9800	1.4910	(6.211)	0	0	430
2021/09/13	R213	03/02/2022	10.17	Call	Bond Future	4,580.6900	4.5807	4,420.8100	4.4208	(3.490)	0	0	0
2021/09/13	R213	03/02/2022	10.17	Put	Bond Future	1,022.7400	1.0227	1,053.1000	1.0531	2.968	0	0	220
2021/09/13	R213	03/02/2022	9.15	Put	Bond Future	3,303.9000	3.3039	3,401.1400	3.4011	2.943	0	0	0
2021/09/13	R213	03/02/2022	9.15	Call	Bond Future	1,431.6700	1.4317	1,338.6700	1.3387	(6.496)	0	0	220
2021/09/13	R213	05/05/2022	10.65	Put	Bond Future	1,145.7100	1.1457	1,177.6200	1.1776	2.785	0	0	0
2021/09/13	R213	05/05/2022	10.63	Call	Bond Future	5,957.1800	5.9572	5,797.1200	5.7971	(2.687)	0	0	0
2021/09/13	R213	05/05/2022			Bond Future	9.6800	85.6867	9.7169	85.4941	0.381	0.0000	0.0000	0
2021/09/13	R213	05/05/2022	10.64	Call	Bond Future	5,995.0500	5.9950	5,834.6600	5.8347	(2.675)	0	0	0
2021/09/13	R213	05/05/2022	10.64	Put	Bond Future	1,156.2900	1.1563	1,188.5200	1.1885	2.787	0	0	0
2021/09/13	R213	05/05/2022	10.65	Call	Bond Future	6,032.9600	6.0330	5,872.2500	5.8723	(2.664)	0	0	0
2021/09/13	R213	05/05/2022	10.63	Put	Bond Future	1,166.9600	1.1670	1,199.5200	1.1995	2.790	0	0	0
2021/09/13	R213	04/08/2022	9.89	Call	Bond Future	3,216.4900	3.2165	3,101.1700	3.1012	(3.585)	0	0	0
2021/09/13	R213	04/08/2022	9.90	Put	Bond Future	3,136.5500	3.1365	3,215.8300	3.2158	2.528	0	0	0
2021/09/13	R213	04/08/2022	9.88	Call	Bond Future	3,190.0300	3.1900	3,075.2100	3.0752	(3.599)	0	0	0
2021/09/13	R213	04/08/2022			Bond Future	9.8790	86.6735	9.9175	86.4784	0.390	0.0000	0.0000	0
2021/09/13	R213	04/08/2022	9.89	Put	Bond Future	3,160.6600	3.1607	3,240.4300	3.2404	2.524	0	0	0
2021/09/13	R213	04/08/2022	9.90	Call	Bond Future	3,243.0600	3.2431	3,127.2500	3.1273	(3.571)	0	0	0
2021/09/13	R213	04/08/2022	9.88	Put	Bond Future	3,184.9100	3.1849	3,265.1800	3.2652	2.520	0	0	0
2021/09/13	R214	04/11/2021	12.47	Call	Bond Future	10,174.7300	10.1747	9,909.2600	9.9093	(2.609)	0	0	0
2021/09/13	R214	04/11/2021	12.46	Call	Bond Future	10,129.1100	10.1291	9,863.6300	9.8636	(2.621)	0	0	0
2021/09/13	R214	04/11/2021	12.46	Put	Bond Future	27.2600	0.0273	25.9000	0.0259	(4.989)	0	0	0
2021/09/13	R214	04/11/2021			Bond Future	10.5472	68.1395	10.5913	67.8754	0.418	0.0000	0.0000	17,810
2021/09/13	R214	04/11/2021	12.47	Put	Bond Future	26.6500	0.0267	25.3000	0.0253	(5.066)	0	0	0
2021/09/13	R214	04/11/2021	12.48	Call	Bond Future	10,220.3000	10.2203	9,954.8400	9.9548	(2.597)	0	0	0
2021/09/13	R214	04/11/2021	12.48	Put	Bond Future	26.0600	0.0261	24.7200	0.0247	(5.142)	0	0	0
2021/09/13	R214	03/02/2022	11.40	Put	Bond Future	1,114.1500	1.1142	1,163.1300	1.1631	4.396	0	0	0
2021/09/13	R214	03/02/2022	11.41	Call	Bond Future	4,969.2400	4.9692	4,750.2500	4.7502	(4.407)	0	0	0
2021/09/13	R214	03/02/2022	11.39	Put	Bond Future	1,126.9600	1.1270	1,176.5500	1.1766	4.400	0	0	0
2021/09/13	R214	03/02/2022			Bond Future	10.7179	68.9112	10.7637	68.6438	0.427	0.0000	0.0000	0
2021/09/13	R214	03/02/2022	11.40	Call	Bond Future	4,928.4600	4.9285	4,710.0700	4.7101	(4.431)	0	0	0
2021/09/13	R214	03/02/2022	11.41	Put	Bond Future	1,101.6200	1.1016	1,150.0000	1.1500	4.392	0	0	0
2021/09/13	R214	03/02/2022	11.39	Call	Bond Future	4,887.8900	4.8879	4,670.1100	4.6701	(4.456)	0	0	0
2021/09/13	R214	05/05/2022	11.74	Put	Bond Future	1,413.8800	1.4139	1,468.7800	1.4688	3.883	0	0	0
2021/09/13	R214	05/05/2022	11.75	Call	Bond Future	6,069.5500	6.0696	5,853.2900	5.8533	(3.563)	0	0	0
2021/09/13	R214	05/05/2022	11.73	Put	Bond Future	1,426.1400	1.4261	1,481.5300	1.4815	3.884	0	0	0
2021/09/13	R214	05/05/2022			Bond Future	10.8849	66.4375	10.9324	66.1668	0.436	0.0000	0.0000	0
2021/09/13	R214	05/05/2022	11.74	Call	Bond Future	6,030.8000	6.0308	5,815.0200	5.8150	(3.578)	0	0	0
2021/09/13	R214	05/05/2022	11.75	Put	Bond Future	1,401.7300	1.4017	1,456.1500	1.4562	3.882	0	0	0
2021/09/13	R214	05/05/2022	11.73	Call	Bond Future	5,992.0900	5.9921	5,776.8000	5.7768	(3.593)	0	0	0
2021/09/13	R214	04/08/2022	10.98	Put	Bond Future	3,778.9000	3.7789	3,899.6100	3.8996	3.194	0	0	0
2021/09/13	R214	04/08/2022	10.99	Call	Bond Future	3,362.8400	3.3628	3,208.8700	3.2089	(4.579)	0	0	0
2021/09/13	R214	04/08/2022			Bond Future	11.0592	67.1986	11.1085	66.9247	0.446	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
2021/09/13	R214	04/08/2022	10.98	Call	Bond Future	3,334.9100	3.3349	3,181.6500	3.1817	(4.596)	0	0	0
2021/09/13	R214	04/08/2022	10.99	Put	Bond Future	3,750.4900	3.7505	3,870.4900	3.8705	3.200	0	0	0
2021/09/13	R214	04/08/2022	10.97	Call	Bond Future	3,307.3400	3.3073	3,154.7900	3.1548	(4.612)	0	0	0
2021/09/13	R214	04/08/2022	10.97	Put	Bond Future	3,807.7500	3.8077	3,929.1700	3.9292	3.189	0	0	0
2021/09/13	R248	04/11/2021	12.85	Call	Bond Future	15,061.1800	15.0612	14,761.5100	14.7615	(1.990)	0	0	0
2021/09/13	R248	04/11/2021	12.85	Put	Bond Future	11.1500	0.0112	10.0200	0.0100	(10.135)	0	0	0
2021/09/13	R248	04/11/2021	10.80	Put	Bond Future	1,128.3600	1.1284	1,176.7900	1.1768	4.292	0	0	0
2021/09/13	R248	04/11/2021	10.80	Call	Bond Future	3,260.4500	3.2605	3,010.3400	3.0103	(7.671)	0	0	1,050
2021/09/13	R248	04/11/2021	10.20	Put	Bond Future	3,430.0800	3.4301	3,592.4300	3.5924	4.733	0	0	0
2021/09/13	R248	04/11/2021			Bond Future	10.5156	86.0083	10.5546	85.7097	0.372	0.0000	0.0000	168,143
2021/09/13	R248	04/11/2021	12.84	Call	Bond Future	15,007.5100	15.0075	14,707.8100	14.7078	(1.997)	0	0	0
2021/09/13	R248	04/11/2021	12.84	Put	Bond Future	11.5100	0.0115	10.3500	0.0103	(10.078)	0	0	0
2021/09/13	R248	04/11/2021	12.83	Call	Bond Future	14,953.7700	14.9538	14,654.0400	14.6540	(2.004)	0	0	0
2021/09/13	R248	04/11/2021	12.83	Put	Bond Future	11.8800	0.0119	10.6900	0.0107	(10.017)	0	0	0
2021/09/13	R248	04/11/2021	10.30	Put	Bond Future	2,909.2400	2.9092	3,049.2500	3.0493	4.813	0	0	0
2021/09/13	R248	04/11/2021	10.30	Call	Bond Future	1,228.4700	1.2285	1,069.9400	1.0699	(12.905)	0	0	0
2021/09/13	R248	04/11/2021	9.60	Put	Bond Future	7,668.0600	7.6681	7,937.6400	7.9376	3.516	0	0	0
2021/09/13	R248	04/11/2021	9.60	Call	Bond Future	111.3900	0.1114	82.4300	0.0824	(25.999)	0	0	0
2021/09/13	R248	04/11/2021	10.20	Call	Bond Future	949.8600	0.9499	813.6700	0.8137	(14.338)	0	0	1,050
2021/09/13	R248	03/02/2022	11.48	Call	Bond Future	6,779.7600	6.7798	6,522.1300	6.5221	(3.800)	0	0	0
2021/09/13	R248	03/02/2022	11.49	Put	Bond Future	1,180.5700	1.1806	1,224.5900	1.2246	3.729	0	0	0
2021/09/13	R248	03/02/2022	11.47	Call	Bond Future	6,727.4200	6.7274	6,470.3900	6.4704	(3.821)	0	0	0
2021/09/13	R248	03/02/2022	9.80	Put	Bond Future	7,708.6300	7.7086	7,941.7000	7.9417	3.023	0	0	0
2021/09/13	R248	03/02/2022	9.80	Call	Bond Future	638.1800	0.6382	569.0100	0.5690	(10.839)	0	0	1,300
2021/09/13	R248	03/02/2022	10.50	Put	Bond Future	3,773.3100	3.7733	3,913.2000	3.9132	3.707	0	0	0
2021/09/13	R248	03/02/2022	10.50	Call	Bond Future	2,383.4100	2.3834	2,221.0600	2.2211	(6.812)	0	0	1,300
2021/09/13	R248	03/02/2022			Bond Future	10.6838	86.9823	10.7244	86.6801	0.381	0.0000	0.0000	0
2021/09/13	R248	03/02/2022	11.48	Put	Bond Future	1,193.9300	1.1939	1,238.5400	1.2385	3.736	0	0	0
2021/09/13	R248	03/02/2022	11.49	Call	Bond Future	6,832.3200	6.8323	6,574.1000	6.5741	(3.779)	0	0	0
2021/09/13	R248	03/02/2022	11.47	Put	Bond Future	1,207.6200	1.2076	1,252.8300	1.2528	3.744	0	0	0
2021/09/13	R248	05/05/2022	11.80	Call	Bond Future	8,023.2600	8.0233	7,771.5500	7.7715	(3.137)	0	0	0
2021/09/13	R248	05/05/2022	11.79	Call	Bond Future	7,973.9500	7.9739	7,722.7500	7.7227	(3.150)	0	0	0
2021/09/13	R248	05/05/2022	11.79	Put	Bond Future	1,604.1200	1.6041	1,658.8300	1.6588	3.411	0	0	0
2021/09/13	R248	05/05/2022			Bond Future	10.8483	83.5848	10.8906	83.2789	0.390	0.0000	0.0000	0
2021/09/13	R248	05/05/2022	11.80	Put	Bond Future	1,590.5200	1.5905	1,644.7200	1.6447	3.408	0	0	0
2021/09/13	R248	05/05/2022	11.81	Call	Bond Future	8,072.4000	8.0724	7,820.1900	7.8202	(3.124)	0	0	0
2021/09/13	R248	05/05/2022	11.81	Put	Bond Future	1,576.8300	1.5768	1,630.5300	1.6305	3.406	0	0	0
2021/09/13	R248	04/08/2022	10.99	Call	Bond Future	4,296.6500	4.2967	4,117.7500	4.1177	(4.164)	0	0	0
2021/09/13	R248	04/08/2022	10.99	Put	Bond Future	4,509.9700	4.5100	4,640.8200	4.6408	2.901	0	0	0
2021/09/13	R248	04/08/2022	10.98	Call	Bond Future	4,260.7600	4.2608	4,082.6600	4.0827	(4.180)	0	0	0
2021/09/13	R248	04/08/2022	10.98	Put	Bond Future	4,545.0900	4.5451	4,676.7400	4.6767	2.897	0	0	0
2021/09/13	R248	04/08/2022			Bond Future	11.0201	84.5426	11.0641	84.2329	0.399	0.0000	0.0000	0
2021/09/13	R248	04/08/2022	11.00	Call	Bond Future	4,332.3600	4.3324	4,152.6500	4.1526	(4.148)	0	0	0
2021/09/13	R248	04/08/2022	11.00	Put	Bond Future	4,474.7700	4.4748	4,604.8100	4.6048	2.906	0	0	0

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<b>Total</b>											<b>1150620</b>	