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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 06/09/2021 TO 06/09/2021

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
2021/09/06	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	2025	04/11/2021		Bond Future	155.2277	155.2277	155.3045	155.3045	0.049	0.0000	0.0000	4,840
2021/09/06	2025	03/02/2022		Bond Future	155.4418	155.4418	155.5169	155.5169	0.048	0.0000	0.0000	0
2021/09/06	2025	05/05/2022		Bond Future	157.3035	157.3035	157.3761	157.3761	0.046	0.0000	0.0000	0
2021/09/06	2025	04/08/2022		Bond Future	157.6347	157.6347	157.7054	157.7054	0.045	0.0000	0.0000	0
2021/09/06	2029	04/11/2021		Bond Future	114.1407	114.1407	114.3827	114.3827	0.212	0.0000	0.0000	2,964
2021/09/06	2029	03/02/2022		Bond Future	115.4609	115.4609	115.7038	115.7038	0.210	0.0000	0.0000	0
2021/09/06	2029	05/05/2022		Bond Future	115.6461	115.6461	115.8894	115.8894	0.210	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
2021/09/06	2029	04/08/2022			Bond Future	117.0772	117.0772	117.3214	117.3214	0.209	0.0000	0.0000	0
2021/09/06	2030	04/11/2021	10.60	Call	Bond Future	8,905.8100	8.9058	8,853.9400	8.8539	(0.582)	0	0	0
2021/09/06	2030	04/11/2021	10.60	Put	Bond Future	34.3600	0.0344	30.0400	0.0300	(12.573)	0	0	0
2021/09/06	2030	04/11/2021	10.59	Put	Bond Future	35.2600	0.0353	30.8500	0.0308	(12.507)	0	0	0
2021/09/06	2030	04/11/2021	8.27	Put	Bond Future	3,913.5200	3.9135	3,930.9200	3.9309	0.445	0	0	0
2021/09/06	2030	04/11/2021	8.27	Call	Bond Future	327.6700	0.3277	297.5200	0.2975	(9.201)	0	0	300
2021/09/06	2030	04/11/2021	8.77	Put	Bond Future	1,917.1600	1.9172	1,907.6800	1.9077	(0.494)	0	0	0
2021/09/06	2030	04/11/2021	11.44	Put	Bond Future	2.4400	0.0024	1.9200	0.0019	(21.311)	0	0	300
2021/09/06	2030	04/11/2021	11.26	Call	Bond Future	12,031.1300	12.0311	11,982.6600	11.9827	(0.403)	0	0	0
2021/09/06	2030	04/11/2021	9.20	Call	Bond Future	2,516.6400	2.5166	2,449.8800	2.4499	(2.653)	0	0	29
2021/09/06	2030	04/11/2021	9.30	Put	Bond Future	709.2700	0.7093	689.8300	0.6898	(2.741)	0	0	0
2021/09/06	2030	04/11/2021	9.35	Call	Bond Future	3,097.6600	3.0977	3,030.7700	3.0308	(2.159)	0	0	0
2021/09/06	2030	04/11/2021	9.35	Put	Bond Future	639.8700	0.6399	620.5300	0.6205	(3.022)	0	0	9,100
2021/09/06	2030	04/11/2021			Bond Future	8.9002	97.0013	8.9088	96.9538	0.096	0.0000	0.0000	99,404
2021/09/06	2030	04/11/2021	10.61	Call	Bond Future	8,953.9000	8.9539	8,902.1000	8.9021	(0.579)	0	0	0
2021/09/06	2030	04/11/2021	10.61	Put	Bond Future	33.4900	0.0335	29.2400	0.0292	(12.690)	0	0	0
2021/09/06	2030	04/11/2021	10.59	Call	Bond Future	8,857.7200	8.8577	8,805.7600	8.8058	(0.587)	0	0	0
2021/09/06	2030	04/11/2021	8.77	Call	Bond Future	1,190.1500	1.1902	1,133.1200	1.1331	(4.792)	0	0	300
2021/09/06	2030	04/11/2021	11.44	Call	Bond Future	12,862.9700	12.8630	12,814.9000	12.8149	(0.374)	0	0	0
2021/09/06	2030	04/11/2021	11.26	Put	Bond Future	4.8100	0.0048	3.8900	0.0039	(19.127)	0	0	29
2021/09/06	2030	04/11/2021	9.90	Put	Bond Future	192.4300	0.1924	179.4800	0.1795	(6.730)	0	0	0
2021/09/06	2030	04/11/2021	9.90	Call	Bond Future	5,545.6300	5.5456	5,485.1300	5.4851	(1.091)	0	0	29
2021/09/06	2030	04/11/2021	9.20	Put	Bond Future	869.3200	0.8693	850.1100	0.8501	(2.210)	0	0	0
2021/09/06	2030	04/11/2021	8.75	Put	Bond Future	1,981.0900	1.9811	1,972.4300	1.9724	(0.437)	0	0	0
2021/09/06	2030	04/11/2021	8.75	Call	Bond Future	1,141.7800	1.1418	1,085.5700	1.0856	(4.923)	0	0	3,250
2021/09/06	2030	04/11/2021	9.30	Call	Bond Future	2,897.9100	2.8979	2,830.9200	2.8309	(2.312)	0	0	0
2021/09/06	2030	03/02/2022	9.45	Call	Bond Future	3,450.6700	3.4507	3,396.7900	3.3968	(1.561)	0	0	0
2021/09/06	2030	03/02/2022	9.45	Put	Bond Future	1,529.5400	1.5295	1,525.4200	1.5254	(0.269)	0	0	0
2021/09/06	2030	03/02/2022	9.35	Call	Bond Future	3,114.4700	3.1145	3,061.8600	3.0619	(1.689)	0	0	0
2021/09/06	2030	03/02/2022	9.35	Put	Bond Future	1,718.2300	1.7182	1,715.3800	1.7154	(0.166)	0	0	101
2021/09/06	2030	03/02/2022	8.39	Put	Bond Future	4,674.4000	4.6744	4,694.0000	4.6940	0.419	0	0	0
2021/09/06	2030	03/02/2022	8.39	Call	Bond Future	832.0900	0.8321	801.9300	0.8019	(3.625)	0	0	101
2021/09/06	2030	03/02/2022	8.85	Put	Bond Future	2,999.9700	3.0000	3,006.6900	3.0067	0.224	0	0	0
2021/09/06	2030	03/02/2022	8.85	Call	Bond Future	1,713.6700	1.7137	1,670.6300	1.6706	(2.512)	0	0	1,000
2021/09/06	2030	03/02/2022			Bond Future	9.0875	94.0956	9.0967	94.0458	0.102	0.0000	0.0000	0
2021/09/06	2030	03/02/2022	9.44	Call	Bond Future	3,416.3000	3.4163	3,362.5400	3.3625	(1.574)	0	0	0
2021/09/06	2030	03/02/2022	9.44	Put	Bond Future	1,547.4900	1.5475	1,543.4900	1.5435	(0.258)	0	0	0
2021/09/06	2030	03/02/2022	9.43	Call	Bond Future	3,382.0800	3.3821	3,328.4400	3.3284	(1.586)	0	0	0
2021/09/06	2030	03/02/2022	9.43	Put	Bond Future	1,565.6200	1.5656	1,561.7400	1.5617	(0.248)	0	0	0
2021/09/06	2030	03/02/2022	9.78	Call	Bond Future	4,665.0000	4.6650	4,608.3600	4.6084	(1.214)	0	0	0
2021/09/06	2030	03/02/2022	9.78	Put	Bond Future	1,038.5700	1.0386	1,031.6900	1.0317	(0.662)	0	0	101
2021/09/06	2030	03/02/2022	10.85	Call	Bond Future	9,166.2700	9.1663	9,110.0200	9.1100	(0.614)	0	0	0
2021/09/06	2030	03/02/2022	10.85	Put	Bond Future	282.3900	0.2824	275.9000	0.2759	(2.298)	0	0	1,000
2021/09/06	2030	03/02/2022	9.60	Put	Bond Future	1,284.0200	1.2840	1,278.3800	1.2784	(0.439)	0	0	0
2021/09/06	2030	03/02/2022	9.60	Call	Bond Future	3,985.3500	3.9854	3,929.9500	3.9300	(1.390)	0	0	1,000
2021/09/06	2030	05/05/2022	10.21	Call	Bond Future	5,855.2100	5.8552	5,801.0700	5.8011	(0.925)	0	0	0
2021/09/06	2030	05/05/2022	10.21	Put	Bond Future	1,200.2300	1.2002	1,198.4600	1.1985	(0.147)	0	0	0

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2021/09/06	2030	05/05/2022	9.95	Call	Bond Future	4,903.2200		4.9032	4,850.9000	4.8509	(1.067)	0	0	0
2021/09/06	2030	05/05/2022	8.47	Call	Bond Future	1,071.0500		1.0711	1,043.3500	1.0433	(2.586)	0	0	1,073
2021/09/06	2030	05/05/2022	8.14	Put	Bond Future	6,830.9800		6.8310	6,862.7700	6.8628	0.465	0	0	0
2021/09/06	2030	05/05/2022	8.14	Call	Bond Future	655.1500		0.6552	634.5700	0.6346	(3.141)	0	0	1,800
2021/09/06	2030	05/05/2022	8.89	Put	Bond Future	3,912.2000		3.9122	3,927.7000	3.9277	0.396	0	0	0
2021/09/06	2030	05/05/2022	8.81	Put	Bond Future	4,173.0600		4.1731	4,190.2200	4.1902	0.411	0	0	0
2021/09/06	2030	05/05/2022			Bond Future	9.2829		95.2008	9.2930	95.1484	0.109	0.0000	0.0000	0
2021/09/06	2030	05/05/2022	10.20	Call	Bond Future	5,817.7200		5.8177	5,763.6400	5.7636	(0.930)	0	0	0
2021/09/06	2030	05/05/2022	10.20	Put	Bond Future	1,211.3400		1.2113	1,209.6300	1.2096	(0.141)	0	0	200
2021/09/06	2030	05/05/2022	10.19	Call	Bond Future	5,780.3000		5.7803	5,726.2700	5.7263	(0.935)	0	0	0
2021/09/06	2030	05/05/2022	10.19	Put	Bond Future	1,222.5500		1.2225	1,220.8900	1.2209	(0.136)	0	0	0
2021/09/06	2030	05/05/2022	9.95	Put	Bond Future	1,523.0600		1.5231	1,523.1100	1.5231	0.003	0	0	1,073
2021/09/06	2030	05/05/2022	9.35	Call	Bond Future	2,980.4100		2.9804	2,935.2400	2.9352	(1.516)	0	0	0
2021/09/06	2030	05/05/2022	9.35	Put	Bond Future	2,632.9700		2.6330	2,640.1700	2.6402	0.273	0	0	1,073
2021/09/06	2030	05/05/2022	8.47	Put	Bond Future	5,411.6600		5.4117	5,436.3300	5.4363	0.456	0	0	0
2021/09/06	2030	05/05/2022	8.89	Call	Bond Future	1,845.6800		1.8457	1,808.8100	1.8088	(1.998)	0	0	1,800
2021/09/06	2030	05/05/2022	11.04	Call	Bond Future	9,139.0700		9.1391	9,082.6600	9.0827	(0.617)	0	0	0
2021/09/06	2030	05/05/2022	11.04	Put	Bond Future	566.8100		0.5668	562.7700	0.5628	(0.713)	0	0	1,800
2021/09/06	2030	05/05/2022	8.81	Call	Bond Future	1,678.6100		1.6786	1,643.4000	1.6434	(2.098)	0	0	200
2021/09/06	2030	05/05/2022	7.73	Put	Bond Future	8,863.3700		8.8634	8,902.3100	8.9023	0.439	0	0	0
2021/09/06	2030	05/05/2022	7.73	Call	Bond Future	346.2100		0.3462	332.7800	0.3328	(3.879)	0	0	200
2021/09/06	2030	04/08/2022	9.56	Call	Bond Future	3,339.7700		3.3398	3,296.4100	3.2964	(1.298)	0	0	0
2021/09/06	2030	04/08/2022	9.56	Put	Bond Future	3,003.2500		3.0032	3,014.6400	3.0146	0.379	0	0	0
2021/09/06	2030	04/08/2022			Bond Future	9.4926		92.3051	9.5035	92.2504	0.115	0.0000	0.0000	0
2021/09/06	2030	04/08/2022	9.55	Call	Bond Future	3,313.1800		3.3132	3,269.9600	3.2700	(1.304)	0	0	0
2021/09/06	2030	04/08/2022	9.55	Put	Bond Future	3,026.4700		3.0265	3,038.0000	3.0380	0.381	0	0	0
2021/09/06	2030	04/08/2022	9.54	Call	Bond Future	3,286.7100		3.2867	3,243.6200	3.2436	(1.311)	0	0	0
2021/09/06	2030	04/08/2022	9.54	Put	Bond Future	3,049.8400		3.0498	3,061.5000	3.0615	0.382	0	0	0
2021/09/06	2032	04/11/2021	11.70	Call	Bond Future	11,895.3800		11.8954	11,748.1300	11.7481	(1.238)	0	0	0
2021/09/06	2032	04/11/2021	11.71	Put	Bond Future	13.7500		0.0138	12.1600	0.0122	(11.564)	0	0	0
2021/09/06	2032	04/11/2021	11.69	Call	Bond Future	11,845.1700		11.8452	11,697.8700	11.6979	(1.244)	0	0	0
2021/09/06	2032	04/11/2021	9.83	Call	Bond Future	2,655.6200		2.6556	2,521.3300	2.5213	(5.057)	0	0	700
2021/09/06	2032	04/11/2021			Bond Future	9.5685		92.3286	9.5923	92.1829	0.249	0.0000	0.0000	126,473
2021/09/06	2032	04/11/2021	11.70	Put	Bond Future	14.2100		0.0142	12.5900	0.0126	(11.400)	0	0	0
2021/09/06	2032	04/11/2021	11.71	Call	Bond Future	11,945.5700		11.9456	11,798.3500	11.7984	(1.232)	0	0	0
2021/09/06	2032	04/11/2021	11.69	Put	Bond Future	14.6900		0.0147	13.0200	0.0130	(11.368)	0	0	0
2021/09/06	2032	04/11/2021	9.33	Put	Bond Future	2,531.5700		2.5316	2,585.4200	2.5854	2.127	0	0	0
2021/09/06	2032	04/11/2021	9.33	Call	Bond Future	1,057.0600		1.0571	965.2800	0.9653	(8.683)	0	0	700
2021/09/06	2032	04/11/2021	9.83	Put	Bond Future	1,074.0400		1.0740	1,085.3800	1.0854	1.056	0	0	0
2021/09/06	2032	04/11/2021	12.81	Call	Bond Future	17,243.1800		17.2432	17,097.5000	17.0975	(0.845)	0	0	0
2021/09/06	2032	04/11/2021	12.81	Put	Bond Future	0.2100		0.0002	0.1600	0.0002	(23.810)	0	0	700
2021/09/06	2032	03/02/2022	10.43	Call	Bond Future	5,077.2500		5.0773	4,946.5200	4.9465	(2.575)	0	0	0
2021/09/06	2032	03/02/2022	10.43	Put	Bond Future	1,204.5300		1.2045	1,222.6100	1.2226	1.501	0	0	0
2021/09/06	2032	03/02/2022	10.42	Call	Bond Future	5,034.9400		5.0349	4,904.5200	4.9045	(2.590)	0	0	0
2021/09/06	2032	03/02/2022	10.42	Put	Bond Future	1,218.2400		1.2182	1,236.6300	1.2366	1.510	0	0	0
2021/09/06	2032	03/02/2022	10.45	Put	Bond Future	1,177.3500		1.1773	1,194.8200	1.1948	1.484	0	0	198
2021/09/06	2032	03/02/2022	9.81	Call	Bond Future	2,745.9700		2.7460	2,641.9100	2.6419	(3.790)	0	0	0

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2021/09/06	2032	03/02/2022	9.81	Put	Bond Future	2,440.3500	2.4403	2,485.1000	2.4851	1.834	0	0	198
2021/09/06	2032	03/02/2022	8.91	Put	Bond Future	5,880.7800	5.8808	5,983.9500	5.9839	1.754	0	0	0
2021/09/06	2032	03/02/2022	10.66	Call	Bond Future	6,072.6800	6.0727	5,935.7800	5.9358	(2.254)	0	0	0
2021/09/06	2032	03/02/2022	10.66	Put	Bond Future	924.8900	0.9249	936.8000	0.9368	1.288	0	0	97
2021/09/06	2032	03/02/2022	10.35	Put	Bond Future	1,319.5100	1.3195	1,340.1800	1.3402	1.566	0	0	400
2021/09/06	2032	03/02/2022	9.58	Put	Bond Future	3,129.9900	3.1300	3,188.1600	3.1882	1.858	0	0	0
2021/09/06	2032	03/02/2022	9.58	Call	Bond Future	2,062.3900	2.0624	1,971.7500	1.9718	(4.395)	0	0	400
2021/09/06	2032	03/02/2022	11.13	Call	Bond Future	8,211.8800	8.2119	8,067.1200	8.0671	(1.763)	0	0	0
2021/09/06	2032	03/02/2022	11.13	Put	Bond Future	536.2100	0.5362	540.2600	0.5403	0.755	0	0	210
2021/09/06	2032	03/02/2022	10.53	Call	Bond Future	5,504.4400	5.5044	5,370.8000	5.3708	(2.428)	0	0	0
2021/09/06	2032	03/02/2022	10.53	Put	Bond Future	1,074.2100	1.0742	1,089.3800	1.0894	1.412	0	0	210
2021/09/06	2032	03/02/2022	10.65	Call	Bond Future	6,028.5700	6.0286	5,891.9000	5.8919	(2.267)	0	0	0
2021/09/06	2032	03/02/2022	10.65	Put	Bond Future	935.6900	0.9357	947.8300	0.9478	1.297	0	0	1,050
2021/09/06	2032	03/02/2022	9.67	Call	Bond Future	2,317.7100	2.3177	2,221.6200	2.2216	(4.146)	0	0	0
2021/09/06	2032	03/02/2022			Bond Future	9.7584	93.3741	9.7835	93.2253	0.257	0.0000	0.0000	0
2021/09/06	2032	03/02/2022	10.44	Call	Bond Future	5,119.4600	5.1195	4,988.4200	4.9884	(2.560)	0	0	0
2021/09/06	2032	03/02/2022	10.44	Put	Bond Future	1,190.7700	1.1908	1,208.5400	1.2085	1.492	0	0	0
2021/09/06	2032	03/02/2022	10.45	Call	Bond Future	5,161.9600	5.1620	5,030.6200	5.0306	(2.544)	0	0	0
2021/09/06	2032	03/02/2022	8.91	Call	Bond Future	650.9700	0.6510	605.3300	0.6053	(7.011)	0	0	198
2021/09/06	2032	03/02/2022	10.14	Call	Bond Future	3,905.2100	3.9052	3,785.0900	3.7851	(3.076)	0	0	0
2021/09/06	2032	03/02/2022	10.14	Put	Bond Future	1,676.9700	1.6770	1,705.6600	1.7057	1.711	0	0	97
2021/09/06	2032	03/02/2022	9.14	Put	Bond Future	4,805.9600	4.8060	4,893.4400	4.8934	1.820	0	0	0
2021/09/06	2032	03/02/2022	9.14	Call	Bond Future	1,032.7500	1.0328	971.4200	0.9714	(5.939)	0	0	97
2021/09/06	2032	03/02/2022	10.95	Call	Bond Future	7,380.6400	7.3806	7,238.2600	7.2383	(1.929)	0	0	0
2021/09/06	2032	03/02/2022	10.95	Put	Bond Future	660.9800	0.6610	667.4100	0.6674	0.973	0	0	400
2021/09/06	2032	03/02/2022	10.35	Call	Bond Future	4,742.7200	4.7427	4,614.5800	4.6146	(2.702)	0	0	0
2021/09/06	2032	03/02/2022	9.62	Put	Bond Future	3,000.6200	3.0006	3,056.3400	3.0563	1.857	0	0	0
2021/09/06	2032	03/02/2022	9.62	Call	Bond Future	2,173.8300	2.1738	2,080.7400	2.0807	(4.282)	0	0	210
2021/09/06	2032	03/02/2022	9.67	Put	Bond Future	2,844.6700	2.8447	2,897.3900	2.8974	1.853	0	0	1,050
2021/09/06	2032	03/02/2022	9.57	Put	Bond Future	3,162.9200	3.1629	3,221.7000	3.2217	1.858	0	0	0
2021/09/06	2032	03/02/2022	9.57	Call	Bond Future	2,034.9800	2.0350	1,944.9500	1.9450	(4.424)	0	0	1,050
2021/09/06	2032	05/05/2022	11.03	Call	Bond Future	7,122.7800	7.1228	6,988.7500	6.9888	(1.882)	0	0	0
2021/09/06	2032	05/05/2022	11.03	Put	Bond Future	1,192.6700	1.1927	1,211.2300	1.2112	1.556	0	0	0
2021/09/06	2032	05/05/2022	11.02	Put	Bond Future	1,203.2700	1.2033	1,222.0500	1.2220	1.561	0	0	0
2021/09/06	2032	05/05/2022	11.18	Call	Bond Future	7,758.6400	7.7586	7,621.6300	7.6216	(1.766)	0	0	0
2021/09/06	2032	05/05/2022	11.18	Put	Bond Future	1,045.2800	1.0453	1,060.8600	1.0609	1.491	0	0	780
2021/09/06	2032	05/05/2022			Bond Future	9.9524	90.3242	9.9790	90.1716	0.266	0.0000	0.0000	0
2021/09/06	2032	05/05/2022	11.04	Call	Bond Future	7,164.7900	7.1648	7,030.5500	7.0305	(1.874)	0	0	0
2021/09/06	2032	05/05/2022	11.04	Put	Bond Future	1,182.1600	1.1822	1,200.5100	1.2005	1.552	0	0	0
2021/09/06	2032	05/05/2022	11.02	Call	Bond Future	7,080.8100	7.0808	6,947.0000	6.9470	(1.890)	0	0	0
2021/09/06	2032	05/05/2022	9.58	Put	Bond Future	4,294.0000	4.2940	4,367.2200	4.3672	1.705	0	0	0
2021/09/06	2032	05/05/2022	9.58	Call	Bond Future	2,113.9500	2.1140	2,034.5800	2.0346	(3.755)	0	0	780
2021/09/06	2032	05/05/2022	10.18	Put	Bond Future	2,556.1500	2.5562	2,601.1800	2.6012	1.762	0	0	0
2021/09/06	2032	05/05/2022	10.18	Call	Bond Future	3,854.2900	3.8543	3,746.7300	3.7467	(2.791)	0	0	780
2021/09/06	2032	04/08/2022	10.21	Put	Bond Future	3,416.4900	3.4165	3,473.8400	3.4738	1.679	0	0	0
2021/09/06	2032	04/08/2022	10.22	Call	Bond Future	3,758.6200	3.7586	3,659.5400	3.6595	(2.636)	0	0	0
2021/09/06	2032	04/08/2022	10.20	Put	Bond Future	3,442.6000	3.4426	3,500.3400	3.5003	1.677	0	0	0
2021/09/06	2032	04/08/2022			Bond Future	10.1539	91.3720	10.1819	91.2159	0.275	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
2021/09/06	2032	04/08/2022	10.21	Call	Bond Future	3,728.9900	3.7290	3,630.2900	3.6303	(2.647)	0	0	0
2021/09/06	2032	04/08/2022	10.22	Put	Bond Future	3,390.5300	3.3905	3,447.5000	3.4475	1.680	0	0	0
2021/09/06	2032	04/08/2022	10.20	Call	Bond Future	3,699.4700	3.6995	3,601.1600	3.6012	(2.657)	0	0	0
2021/09/06	2033	04/11/2021			Bond Future	108.2704	108.2704	108.2762	108.2762	0.005	0.0000	0.0000	8,979
2021/09/06	2033	03/02/2022			Bond Future	109.5228	109.5228	109.5268	109.5268	0.004	0.0000	0.0000	0
2021/09/06	2033	05/05/2022			Bond Future	109.5566	109.5566	109.5583	109.5583	0.001	0.0000	0.0000	0
2021/09/06	2033	04/08/2022			Bond Future	110.9123	110.9123	110.9120	110.9120	0.000	0.0000	0.0000	0
2021/09/06	2037	04/11/2021	12.82	Put	Bond Future	8.8300	0.0088	7.2300	0.0072	(18.120)	0	0	0
2021/09/06	2037	04/11/2021	12.83	Call	Bond Future	14,282.5500	14.2826	14,224.0300	14.2240	(0.410)	0	0	0
2021/09/06	2037	04/11/2021	12.30	Call	Bond Future	11,523.7700	11.5238	11,461.2700	11.4613	(0.542)	0	0	0
2021/09/06	2037	04/11/2021	12.30	Put	Bond Future	42.9100	0.0429	37.3700	0.0374	(12.911)	0	0	600
2021/09/06	2037	04/11/2021	11.49	Put	Bond Future	252.3000	0.2523	234.9400	0.2349	(6.881)	0	0	0
2021/09/06	2037	04/11/2021	11.49	Call	Bond Future	7,129.0000	7.1290	7,054.6800	7.0547	(1.043)	0	0	600
2021/09/06	2037	04/11/2021			Bond Future	10.4048	87.9066	10.4133	87.8497	0.081	0.0000	0.0000	121,572
2021/09/06	2037	04/11/2021	12.82	Call	Bond Future	14,231.6400	14.2316	14,173.0800	14.1731	(0.411)	0	0	0
2021/09/06	2037	04/11/2021	12.83	Put	Bond Future	8.5500	0.0086	6.9900	0.0070	(18.246)	0	0	0
2021/09/06	2037	04/11/2021	12.81	Call	Bond Future	14,180.6900	14.1807	14,122.0900	14.1221	(0.413)	0	0	0
2021/09/06	2037	04/11/2021	12.81	Put	Bond Future	9.1200	0.0091	7.4800	0.0075	(17.982)	0	0	0
2021/09/06	2037	03/02/2022	11.46	Call	Bond Future	6,547.9600	6.5480	6,478.3600	6.4784	(1.063)	0	0	0
2021/09/06	2037	03/02/2022	11.47	Put	Bond Future	1,108.6700	1.1087	1,098.1300	1.0981	(0.951)	0	0	0
2021/09/06	2037	03/02/2022	11.45	Call	Bond Future	6,500.7700	6.5008	6,431.2000	6.4312	(1.070)	0	0	0
2021/09/06	2037	03/02/2022			Bond Future	10.5911	84.6477	10.6001	84.5886	0.085	0.0000	0.0000	0
2021/09/06	2037	03/02/2022	11.46	Put	Bond Future	1,120.8100	1.1208	1,110.3000	1.1103	(0.938)	0	0	0
2021/09/06	2037	03/02/2022	11.47	Call	Bond Future	6,595.2100	6.5952	6,525.5800	6.5256	(1.056)	0	0	0
2021/09/06	2037	03/02/2022	11.45	Put	Bond Future	1,133.0800	1.1331	1,122.6000	1.1226	(0.925)	0	0	0
2021/09/06	2037	05/05/2022	11.83	Call	Bond Future	7,756.3800	7.7564	7,690.5100	7.6905	(0.849)	0	0	0
2021/09/06	2037	05/05/2022	11.84	Put	Bond Future	1,428.6700	1.4287	1,424.4100	1.4244	(0.298)	0	0	0
2021/09/06	2037	05/05/2022	11.82	Call	Bond Future	7,711.6200	7.7116	7,645.8000	7.6458	(0.854)	0	0	0
2021/09/06	2037	05/05/2022			Bond Future	10.7817	85.6422	10.7913	85.5805	0.090	0.0000	0.0000	0
2021/09/06	2037	05/05/2022	11.83	Put	Bond Future	1,440.4000	1.4404	1,436.2000	1.4362	(0.292)	0	0	0
2021/09/06	2037	05/05/2022	11.84	Call	Bond Future	7,801.4100	7.8014	7,735.4800	7.7355	(0.845)	0	0	0
2021/09/06	2037	05/05/2022	11.82	Put	Bond Future	1,452.4600	1.4525	1,448.3100	1.4483	(0.286)	0	0	0
2021/09/06	2037	04/08/2022	10.90	Call	Bond Future	3,768.3200	3.7683	3,718.2100	3.7182	(1.330)	0	0	0
2021/09/06	2037	04/08/2022	10.91	Put	Bond Future	4,255.9700	4.2560	4,269.5900	4.2696	0.320	0	0	0
2021/09/06	2037	04/08/2022	10.89	Call	Bond Future	3,737.3300	3.7373	3,687.3900	3.6874	(1.336)	0	0	0
2021/09/06	2037	04/08/2022	10.89	Put	Bond Future	4,319.2000	4.3192	4,333.1600	4.3332	0.323	0	0	0
2021/09/06	2037	04/08/2022			Bond Future	10.9832	82.3789	10.9935	82.3150	0.094	0.0000	0.0000	0
2021/09/06	2037	04/08/2022	10.90	Put	Bond Future	4,287.4900	4.2875	4,301.2800	4.3013	0.322	0	0	50
2021/09/06	2037	04/08/2022	10.91	Call	Bond Future	3,799.4200	3.7994	3,749.1400	3.7491	(1.323)	0	0	0
2021/09/06	2037	04/08/2022	11.42	Call	Bond Future	5,548.1100	5.5481	5,490.4300	5.4904	(1.040)	0	0	0
2021/09/06	2037	04/08/2022	11.42	Put	Bond Future	2,901.5000	2.9015	2,907.7200	2.9077	0.214	0	0	50
2021/09/06	2037	04/08/2022	10.10	Put	Bond Future	7,460.8400	7.4608	7,490.9900	7.4910	0.404	0	0	0
2021/09/06	2037	04/08/2022	10.10	Call	Bond Future	1,696.8100	1.6968	1,663.0600	1.6631	(1.989)	0	0	50
2021/09/06	2038	04/11/2021			Bond Future	120.4949	120.4949	120.6593	120.6593	0.136	0.0000	0.0000	5,949
2021/09/06	2038	03/02/2022			Bond Future	120.1097	120.1097	120.2738	120.2738	0.137	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
2021/09/06	2038	05/05/2022			Bond Future	121.5484	121.5484	121.7118	121.7118	0.134	0.0000	0.0000	0
2021/09/06	2038	04/08/2022			Bond Future	121.2353	121.2353	121.3987	121.3987	0.135	0.0000	0.0000	0
2021/09/06	2040	04/11/2021	12.90	Call	Bond Future	14,925.5400	14.9255	14,824.8200	14.8248	(0.675)	0	0	0
2021/09/06	2040	04/11/2021	12.90	Put	Bond Future	11.7100	0.0117	9.8500	0.0099	(15.884)	0	0	0
2021/09/06	2040	04/11/2021	12.89	Call	Bond Future	14,872.0000	14.8720	14,771.2300	14.7712	(0.678)	0	0	0
2021/09/06	2040	04/11/2021	12.89	Put	Bond Future	12.0800	0.0121	10.1700	0.0102	(15.811)	0	0	0
2021/09/06	2040	04/11/2021			Bond Future	10.5212	90.2138	10.5349	90.1150	0.129	0.0000	0.0000	81,998
2021/09/06	2040	04/11/2021	12.91	Call	Bond Future	14,979.0200	14.9790	14,878.3400	14.8783	(0.672)	0	0	0
2021/09/06	2040	04/11/2021	12.91	Put	Bond Future	11.3500	0.0114	9.5300	0.0095	(16.035)	0	0	0
2021/09/06	2040	03/02/2022	11.58	Put	Bond Future	1,223.1300	1.2231	1,220.2400	1.2202	(0.236)	0	0	0
2021/09/06	2040	03/02/2022	11.59	Call	Bond Future	7,146.1700	7.1462	7,041.6000	7.0416	(1.463)	0	0	0
2021/09/06	2040	03/02/2022	11.57	Put	Bond Future	1,236.2600	1.2363	1,233.4800	1.2335	(0.225)	0	0	0
2021/09/06	2040	03/02/2022			Bond Future	10.7020	86.7308	10.7164	86.6292	0.134	0.0000	0.0000	0
2021/09/06	2040	03/02/2022	11.58	Call	Bond Future	7,095.7800	7.0958	6,991.3300	6.9913	(1.472)	0	0	0
2021/09/06	2040	03/02/2022	11.59	Put	Bond Future	1,210.3100	1.2103	1,207.3000	1.2073	(0.249)	0	0	0
2021/09/06	2040	03/02/2022	11.57	Call	Bond Future	7,045.6200	7.0456	6,941.2800	6.9413	(1.481)	0	0	0
2021/09/06	2040	05/05/2022	11.91	Put	Bond Future	1,608.6900	1.6087	1,613.4300	1.6134	0.295	0	0	0
2021/09/06	2040	05/05/2022	11.92	Call	Bond Future	8,267.2400	8.2672	8,167.2800	8.1673	(1.209)	0	0	0
2021/09/06	2040	05/05/2022	11.92	Put	Bond Future	1,595.8200	1.5958	1,600.4300	1.6004	0.289	0	0	0
2021/09/06	2040	05/05/2022	10.57	Put	Bond Future	4,979.5200	4.9795	5,017.1100	5.0171	0.755	0	0	0
2021/09/06	2040	05/05/2022	10.57	Call	Bond Future	2,757.4500	2.7575	2,690.4700	2.6905	(2.429)	0	0	1,200
2021/09/06	2040	05/05/2022	13.04	Call	Bond Future	13,613.8300	13.6138	13,507.0500	13.5070	(0.784)	0	0	0
2021/09/06	2040	05/05/2022	13.04	Put	Bond Future	609.1300	0.6091	606.9200	0.6069	(0.363)	0	0	1,200
2021/09/06	2040	05/05/2022			Bond Future	10.8865	87.7497	10.9017	87.6452	0.140	0.0000	0.0000	0
2021/09/06	2040	05/05/2022	11.91	Call	Bond Future	8,219.5800	8.2196	8,119.7500	8.1198	(1.215)	0	0	0
2021/09/06	2040	05/05/2022	11.90	Call	Bond Future	8,172.1900	8.1722	8,072.4700	8.0725	(1.220)	0	0	0
2021/09/06	2040	05/05/2022	11.90	Put	Bond Future	1,621.9100	1.6219	1,626.7600	1.6268	0.299	0	0	0
2021/09/06	2040	05/05/2022	9.82	Put	Bond Future	8,829.8000	8.8298	8,897.7700	8.8978	0.770	0	0	0
2021/09/06	2040	05/05/2022	9.82	Call	Bond Future	968.8100	0.9688	932.2100	0.9322	(3.778)	0	0	1,200
2021/09/06	2040	04/08/2022	11.05	Call	Bond Future	4,217.6200	4.2176	4,142.8300	4.1428	(1.773)	0	0	0
2021/09/06	2040	04/08/2022	11.05	Put	Bond Future	4,427.2000	4.4272	4,459.8700	4.4599	0.738	0	0	0
2021/09/06	2040	04/08/2022			Bond Future	11.0813	84.2602	11.0973	84.1528	0.145	0.0000	0.0000	0
2021/09/06	2040	04/08/2022	11.04	Call	Bond Future	4,183.7700	4.1838	4,109.2500	4.1093	(1.781)	0	0	0
2021/09/06	2040	04/08/2022	11.04	Put	Bond Future	4,460.5400	4.4605	4,493.4800	4.4935	0.738	0	0	0
2021/09/06	2040	04/08/2022	11.03	Call	Bond Future	4,149.7200	4.1497	4,075.4800	4.0755	(1.789)	0	0	0
2021/09/06	2040	04/08/2022	11.03	Put	Bond Future	4,493.7700	4.4938	4,526.9900	4.5270	0.739	0	0	0
2021/09/06	2044	04/11/2021	12.91	Call	Bond Future	14,655.6300	14.6556	14,589.6700	14.5897	(0.450)	0	0	0
2021/09/06	2044	04/11/2021	12.91	Put	Bond Future	15.6400	0.0156	13.0600	0.0131	(16.496)	0	0	0
2021/09/06	2044	04/11/2021			Bond Future	10.5859	86.7825	10.5944	86.7192	0.081	0.0000	0.0000	60,612
2021/09/06	2044	04/11/2021	12.90	Call	Bond Future	14,602.6200	14.6026	14,536.6000	14.5366	(0.452)	0	0	0
2021/09/06	2044	04/11/2021	12.90	Put	Bond Future	16.1100	0.0161	13.4700	0.0135	(16.387)	0	0	0
2021/09/06	2044	04/11/2021	12.89	Call	Bond Future	14,549.5500	14.5495	14,483.4700	14.4835	(0.454)	0	0	0
2021/09/06	2044	04/11/2021	12.89	Put	Bond Future	16.5900	0.0166	13.8900	0.0139	(16.275)	0	0	0
2021/09/06	2044	03/02/2022	11.60	Call	Bond Future	6,915.2700	6.9153	6,839.1200	6.8391	(1.101)	0	0	0
2021/09/06	2044	03/02/2022	11.60	Put	Bond Future	1,209.9000	1.2099	1,199.2500	1.1992	(0.880)	0	0	0
2021/09/06	2044	03/02/2022	11.59	Call	Bond Future	6,864.7600	6.8648	6,788.6500	6.7887	(1.109)	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
2021/09/06	2044	03/02/2022	11.59	Put	Bond Future	1,223.2900	1.2233	1,212.6800	1.2127	(0.867)	0	0	0
2021/09/06	2044	03/02/2022			Bond Future	10.7585	83.3857	10.7676	83.3202	0.085	0.0000	0.0000	0
2021/09/06	2044	03/02/2022	11.61	Call	Bond Future	6,966.0000	6.9660	6,889.8200	6.8898	(1.094)	0	0	0
2021/09/06	2044	03/02/2022	11.61	Put	Bond Future	1,196.8200	1.1968	1,186.1400	1.1861	(0.892)	0	0	0
2021/09/06	2044	05/05/2022	11.92	Call	Bond Future	8,135.7300	8.1357	8,063.4500	8.0635	(0.888)	0	0	0
2021/09/06	2044	05/05/2022	11.92	Put	Bond Future	1,687.1700	1.6872	1,682.9900	1.6830	(0.248)	0	0	0
2021/09/06	2044	05/05/2022	11.91	Call	Bond Future	8,088.1900	8.0882	8,015.9700	8.0160	(0.893)	0	0	0
2021/09/06	2044	05/05/2022	11.91	Put	Bond Future	1,700.7100	1.7007	1,696.5900	1.6966	(0.242)	0	0	0
2021/09/06	2044	05/05/2022			Bond Future	10.9342	84.3654	10.9439	84.2973	0.089	0.0000	0.0000	0
2021/09/06	2044	05/05/2022	11.93	Call	Bond Future	8,183.3100	8.1833	8,110.9600	8.1110	(0.884)	0	0	0
2021/09/06	2044	05/05/2022	11.93	Put	Bond Future	1,673.7600	1.6738	1,669.5100	1.6695	(0.254)	0	0	0
2021/09/06	2044	04/08/2022	11.09	Call	Bond Future	4,266.3900	4.2664	4,210.3400	4.2103	(1.314)	0	0	0
2021/09/06	2044	04/08/2022	11.09	Put	Bond Future	4,467.1200	4.4671	4,481.5000	4.4815	0.322	0	0	0
2021/09/06	2044	04/08/2022	11.08	Call	Bond Future	4,231.8300	4.2318	4,175.9500	4.1760	(1.320)	0	0	0
2021/09/06	2044	04/08/2022	11.08	Put	Bond Future	4,500.9800	4.5010	4,515.5300	4.5155	0.323	0	0	0
2021/09/06	2044	04/08/2022			Bond Future	11.1194	80.9618	11.1298	80.8913	0.093	0.0000	0.0000	0
2021/09/06	2044	04/08/2022	11.10	Call	Bond Future	4,301.0800	4.3011	4,244.8400	4.2448	(1.308)	0	0	0
2021/09/06	2044	04/08/2022	11.10	Put	Bond Future	4,433.4900	4.4335	4,447.6800	4.4477	0.320	0	0	0
2021/09/06	2046	04/11/2021			Bond Future	108.0661	108.0661	108.0729	108.0729	0.006	0.0000	0.0000	17,210
2021/09/06	2046	03/02/2022			Bond Future	109.3163	109.3163	109.3211	109.3211	0.004	0.0000	0.0000	0
2021/09/06	2046	05/05/2022			Bond Future	108.7437	108.7437	108.7464	108.7464	0.002	0.0000	0.0000	0
2021/09/06	2046	04/08/2022			Bond Future	110.0896	110.0896	110.0902	110.0902	0.001	0.0000	0.0000	0
2021/09/06	2050	04/11/2021			Bond Future	111.1905	111.1905	111.8196	111.8196	0.566	0.0000	0.0000	8,607
2021/09/06	2050	03/02/2022			Bond Future	110.4991	110.4991	111.1336	111.1336	0.574	0.0000	0.0000	0
2021/09/06	2050	05/05/2022			Bond Future	111.8228	111.8228	112.4624	112.4624	0.572	0.0000	0.0000	0
2021/09/06	2050	04/08/2022			Bond Future	111.1892	111.1892	111.8347	111.8347	0.580	0.0000	0.0000	0
2021/09/06	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	AL37	04/11/2021			Index Future	809.3470	809.3470	809.0480	809.0480	(0.037)	0.0000	0.0000	0
2021/09/06	AL37	03/02/2022			Index Future	818.5100	818.5100	818.1890	818.1890	(0.039)	0.0000	0.0000	0
2021/09/06	AL37	05/05/2022			Index Future	828.1140	828.1140	827.7690	827.7690	(0.042)	0.0000	0.0000	0
2021/09/06	AL37	04/08/2022			Index Future	838.0600	838.0600	837.6940	837.6940	(0.044)	0.0000	0.0000	0
2021/09/06	AL7T	04/11/2021			Index Future	932.6780	932.6780	932.0620	932.0620	(0.066)	0.0000	0.0000	0
2021/09/06	AL7T	03/02/2022			Index Future	943.2370	943.2370	942.5920	942.5920	(0.068)	0.0000	0.0000	0
2021/09/06	AL7T	05/05/2022			Index Future	954.3050	954.3050	953.6290	953.6290	(0.071)	0.0000	0.0000	0
2021/09/06	AL7T	04/08/2022			Index Future	965.7670	965.7670	965.0630	965.0630	(0.073)	0.0000	0.0000	0
2021/09/06	ALBI	04/11/2021			Index Future	820.5890	820.5890	820.1560	820.1560	(0.053)	0.0000	0.0000	119
2021/09/06	ALBI	03/02/2022			Index Future	829.8790	829.8790	829.4220	829.4220	(0.055)	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
2021/09/06	ALBI	05/05/2022			Index Future	839.6170	839.6170	839.1340	839.1340	(0.058)	0.0000	0.0000	0
2021/09/06	ALBI	04/08/2022			Index Future	849.7010	849.7010	849.1950	849.1950	(0.060)	0.0000	0.0000	0
2021/09/06	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/09/06	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	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
2021/09/06	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/09/06	ES33	04/11/2021			Bond Future	11.1352	77.5137	11.1433	77.4702	0.072	0.0000	0.0000	350
2021/09/06	ES33	03/02/2022			Bond Future	11.3704	78.4102	11.3790	78.3650	0.076	0.0000	0.0000	0
2021/09/06	ES33	05/05/2022			Bond Future	11.6065	75.5721	11.6159	75.5247	0.081	0.0000	0.0000	0
2021/09/06	ES33	04/08/2022			Bond Future	11.8527	76.4601	11.8627	76.4107	0.085	0.0000	0.0000	0
2021/09/06	ES42	04/11/2021			Bond Future	11.6370	76.0490	11.6451	75.9991	0.070	0.0000	0.0000	4,779
2021/09/06	ES42	03/02/2022			Bond Future	11.8511	76.9293	11.8597	76.8775	0.073	0.0000	0.0000	0
2021/09/06	ES42	05/05/2022			Bond Future	12.0735	73.5926	12.0829	73.5385	0.077	0.0000	0.0000	0
2021/09/06	ES42	04/08/2022			Bond Future	12.2990	74.4559	12.3090	74.3999	0.081	0.0000	0.0000	0
2021/09/06	GOVI	04/11/2021	728.41	Call	GOVI	819,410.0000	81.9410	801,690.0000	80.1690	(2.163)	0	0	0
2021/09/06	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/06	GOVI	04/11/2021	728.40	Call	GOVI	819,510.0000	81.9510	801,790.0000	80.1790	(2.162)	0	0	0
2021/09/06	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/06	GOVI	04/11/2021			GOVI	810.3510	810.3510	808.5790	808.5790	(0.219)	0.0000	0.0000	986
2021/09/06	GOVI	04/11/2021	728.42	Call	GOVI	819,310.0000	81.9310	801,590.0000	80.1590	(2.163)	0	0	0
2021/09/06	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/06	GOVI	03/02/2022	792.76	Call	GOVI	267,650.0000	26.7650	249,540.0000	24.9540	(6.766)	0	0	0
2021/09/06	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/06	GOVI	03/02/2022			GOVI	819.5250	819.5250	817.7140	817.7140	(0.221)	0.0000	0.0000	0
2021/09/06	GOVI	03/02/2022	792.75	Call	GOVI	267,750.0000	26.7750	249,640.0000	24.9640	(6.764)	0	0	0
2021/09/06	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/06	GOVI	03/02/2022	792.74	Call	GOVI	267,850.0000	26.7850	249,740.0000	24.9740	(6.761)	0	0	0
2021/09/06	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/06	GOVI	05/05/2022	788.25	Call	GOVI	408,920.0000	40.8920	390,390.0000	39.0390	(4.531)	0	0	0
2021/09/06	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/06	GOVI	05/05/2022			GOVI	829.1420	829.1420	827.2890	827.2890	(0.223)	0.0000	0.0000	0
2021/09/06	GOVI	05/05/2022	788.24	Call	GOVI	409,020.0000	40.9020	390,490.0000	39.0490	(4.530)	0	0	0
2021/09/06	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/06	GOVI	05/05/2022	788.23	Call	GOVI	409,120.0000	40.9120	390,590.0000	39.0590	(4.529)	0	0	0
2021/09/06	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/06	GOVI	04/08/2022	819.28	Call	GOVI	198,200.0000	19.8200	179,280.0000	17.9280	(9.546)	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
2021/09/06	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/06	GOVI	04/08/2022			GOVI	839.1000	839.1000	837.2080	837.2080	(0.225)	0.0000	0.0000	0
2021/09/06	GOVI	04/08/2022	819.27	Call	GOVI	198,300.0000	19.8300	179,380.0000	17.9380	(9.541)	0	0	0
2021/09/06	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/06	GOVI	04/08/2022	819.26	Call	GOVI	198,400.0000	19.8400	179,480.0000	17.9480	(9.536)	0	0	0
2021/09/06	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/09/06	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/09/06	IGOV	04/11/2021			Index Future	296.1830	296.1830	296.5470	296.5470	0.123	0.0000	0.0000	475
2021/09/06	IGOV	03/02/2022			Index Future	299.6090	299.6090	299.9710	299.9710	0.121	0.0000	0.0000	0
2021/09/06	IGOV	05/05/2022			Index Future	303.1960	303.1960	303.5550	303.5550	0.118	0.0000	0.0000	0
2021/09/06	IGOV	04/08/2022			Index Future	306.9090	306.9090	307.2660	307.2660	0.116	0.0000	0.0000	0
2021/09/06	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/09/06	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/09/06	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/09/06	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/09/06	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/09/06	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/09/06	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/09/06	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/09/06	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/09/06	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/09/06	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/09/06	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/09/06	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/09/06	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/09/06	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/09/06	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/09/06	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/09/06	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/09/06	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/09/06	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/09/06	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/09/06	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/09/06	JBAF	15/09/2021			Jibar Tradeable Future	3.6750	96.3250	3.6750	96.3250	0.000	0.0000	0.0000	30,000
2021/09/06	JBAF	20/10/2021			Jibar Tradeable Future	3.7050	96.2950	3.7150	96.2850	0.270	0.0000	0.0000	0
2021/09/06	JBAF	17/11/2021			Jibar Tradeable Future	3.7300	96.2700	3.7400	96.2600	0.268	0.0000	0.0000	0
2021/09/06	JBAF	15/12/2021			Jibar Tradeable Future	3.8150	96.1850	3.8250	96.1750	0.262	0.0000	0.0000	0
2021/09/06	JBAF	19/01/2022			Jibar Tradeable Future	3.8600	96.1400	3.8700	96.1300	0.259	0.0000	0.0000	0
2021/09/06	JBAF	16/02/2022			Jibar Tradeable Future	4.0200	95.9800	4.0200	95.9800	0.000	0.0000	0.0000	0
2021/09/06	JBAF	16/03/2022			Jibar Tradeable Future	4.0700	95.9300	4.0600	95.9400	(0.246)	0.0000	0.0000	0
2021/09/06	JBAF	15/06/2022			Jibar Tradeable Future	4.4950	95.5050	4.5050	95.4950	0.222	0.0000	0.0000	472
2021/09/06	JBAF	21/09/2022			Jibar Tradeable Future	4.7900	95.2100	4.7900	95.2100	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/06	JBAF	21/12/2022			Jibar Tradeable Future	5.1200	94.8800	5.1200	94.8800	0.000	0.0000	0.0000	68
2021/09/06	JBAF	15/03/2023			Jibar Tradeable Future	5.3350	94.6650	5.3450	94.6550	0.187	0.0000	0.0000	0
2021/09/06	JBAF	21/06/2023			Jibar Tradeable Future	5.6250	94.3750	5.6350	94.3650	0.178	0.0000	0.0000	0
2021/09/06	R023	04/11/2021	4.91	Call	Bond Future	148.3500	0.1484	137.5800	0.1376	(7.260)	0	0	0
2021/09/06	R023	04/11/2021	4.91	Put	Bond Future	189.6300	0.1896	193.5700	0.1936	2.078	0	0	0
2021/09/06	R023	04/11/2021	4.90	Call	Bond Future	141.8300	0.1418	131.2800	0.1313	(7.438)	0	0	0
2021/09/06	R023	04/11/2021	4.90	Put	Bond Future	195.9500	0.1959	200.1100	0.2001	2.123	0	0	0
2021/09/06	R023	04/11/2021			Bond Future	4.9422	104.9984	4.9536	104.9837	0.232	0.0000	0.0000	14,769
2021/09/06	R023	04/11/2021	4.92	Call	Bond Future	155.0300	0.1550	144.0400	0.1440	(7.089)	0	0	0
2021/09/06	R023	04/11/2021	4.92	Put	Bond Future	183.4700	0.1835	187.1900	0.1872	2.028	0	0	0
2021/09/06	R023	03/02/2022	5.08	Call	Bond Future	265.3100	0.2653	254.2500	0.2543	(4.169)	0	0	0
2021/09/06	R023	03/02/2022	5.08	Put	Bond Future	230.1800	0.2302	235.7600	0.2358	2.424	0	0	0
2021/09/06	R023	03/02/2022			Bond Future	5.0461	106.1871	5.0622	106.1705	0.318	0.0000	0.0000	0
2021/09/06	R023	03/02/2022	5.07	Call	Bond Future	259.3900	0.2594	248.4500	0.2484	(4.218)	0	0	0
2021/09/06	R023	03/02/2022	5.07	Put	Bond Future	234.6300	0.2346	240.3300	0.2403	2.429	0	0	0
2021/09/06	R023	03/02/2022	5.06	Call	Bond Future	253.2700	0.2533	242.4500	0.2425	(4.272)	0	0	0
2021/09/06	R023	03/02/2022	5.06	Put	Bond Future	238.8700	0.2389	244.6900	0.2447	2.436	0	0	0
2021/09/06	R023	05/05/2022	6.31	Call	Bond Future	982.2600	0.9823	964.6100	0.9646	(1.797)	0	0	0
2021/09/06	R023	05/05/2022	6.31	Put	Bond Future	55.6700	0.0557	57.1200	0.0571	2.605	0	0	0
2021/09/06	R023	05/05/2022			Bond Future	5.1373	103.5236	5.1613	103.5045	0.467	0.0000	0.0000	0
2021/09/06	R023	05/05/2022	6.30	Call	Bond Future	975.1100	0.9751	957.4800	0.9575	(1.808)	0	0	0
2021/09/06	R023	05/05/2022	6.30	Put	Bond Future	56.3600	0.0564	57.8300	0.0578	2.608	0	0	0
2021/09/06	R023	05/05/2022	6.29	Call	Bond Future	968.1500	0.9681	950.5400	0.9505	(1.819)	0	0	0
2021/09/06	R023	05/05/2022	6.29	Put	Bond Future	57.2500	0.0572	58.7400	0.0587	2.603	0	0	0
2021/09/06	R023	04/08/2022	6.05	Call	Bond Future	538.7700	0.5388	521.8800	0.5219	(3.135)	0	0	0
2021/09/06	R023	04/08/2022	6.05	Put	Bond Future	98.3300	0.0983	102.8300	0.1028	4.576	0	0	0
2021/09/06	R023	04/08/2022			Bond Future	5.2536	104.7512	5.2921	104.7298	0.733	0.0000	0.0000	0
2021/09/06	R023	04/08/2022	6.04	Call	Bond Future	534.3400	0.5343	517.5000	0.5175	(3.152)	0	0	0
2021/09/06	R023	04/08/2022	6.04	Put	Bond Future	99.4100	0.0994	103.9600	0.1040	4.577	0	0	0
2021/09/06	R023	04/08/2022	6.03	Call	Bond Future	529.9200	0.5299	513.1300	0.5131	(3.168)	0	0	0
2021/09/06	R023	04/08/2022	6.03	Put	Bond Future	100.4900	0.1005	105.0900	0.1051	4.578	0	0	0
2021/09/06	R035	04/11/2021	12.53	Call	Bond Future	14,098.1900	14.0982	13,971.4900	13.9715	(0.899)	0	0	0
2021/09/06	R035	04/11/2021	12.53	Put	Bond Future	9.4400	0.0094	8.0500	0.0081	(14.725)	0	0	0
2021/09/06	R035	04/11/2021	11.75	Put	Bond Future	84.2000	0.0842	77.5700	0.0776	(7.874)	0	0	782
2021/09/06	R035	04/11/2021	11.08	Call	Bond Future	6,223.2100	6.2232	6,085.9500	6.0860	(2.206)	0	0	0
2021/09/06	R035	04/11/2021	11.08	Put	Bond Future	357.0400	0.3570	345.0900	0.3451	(3.347)	0	0	782
2021/09/06	R035	04/11/2021	10.23	Put	Bond Future	1,725.7200	1.7257	1,735.9500	1.7359	0.593	0	0	0
2021/09/06	R035	04/11/2021	10.12	Put	Bond Future	2,078.3000	2.0783	2,096.5800	2.0966	0.880	0	0	0
2021/09/06	R035	04/11/2021	10.12	Call	Bond Future	1,775.2100	1.7752	1,668.1800	1.6682	(6.029)	0	0	400
2021/09/06	R035	04/11/2021	10.62	Put	Bond Future	864.0700	0.8641	856.3200	0.8563	(0.897)	0	0	0
2021/09/06	R035	04/11/2021	10.62	Call	Bond Future	3,851.8900	3.8519	3,718.8300	3.7188	(3.454)	0	0	400
2021/09/06	R035	04/11/2021	11.20	Put	Bond Future	277.9700	0.2780	266.6200	0.2666	(4.083)	0	0	350
2021/09/06	R035	04/11/2021	10.60	Call	Bond Future	3,755.8000	3.7558	3,623.2800	3.6233	(3.528)	0	0	0
2021/09/06	R035	04/11/2021	10.60	Put	Bond Future	896.3100	0.8963	889.1000	0.8891	(0.804)	0	0	350
2021/09/06	R035	04/11/2021	10.11	Put	Bond Future	2,112.7100	2.1127	2,131.7900	2.1318	0.903	0	0	0
2021/09/06	R035	04/11/2021	10.11	Call	Bond Future	1,742.0100	1.7420	1,635.7800	1.6358	(6.098)	0	0	350

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/06	R035	04/11/2021			Bond Future	10.1650		92.3920	10.1836		0.183	0.0000	0.0000	79,848
2021/09/06	R035	04/11/2021	12.52	Call	Bond Future	14,045.9000		14.0459	13,919.1500		(0.902)	0	0	0
2021/09/06	R035	04/11/2021	12.52	Put	Bond Future	9.7600		0.0098	8.3200		(14.754)	0	0	0
2021/09/06	R035	04/11/2021	12.51	Call	Bond Future	13,993.5500		13.9936	13,866.7700		(0.906)	0	0	0
2021/09/06	R035	04/11/2021	12.51	Put	Bond Future	10.0800		0.0101	8.6100		(14.583)	0	0	0
2021/09/06	R035	04/11/2021	11.75	Call	Bond Future	9,903.0600		9.9031	9,771.1200		(1.332)	0	0	0
2021/09/06	R035	04/11/2021	10.23	Call	Bond Future	2,161.6400		2.1616	2,046.5600		(5.324)	0	0	782
2021/09/06	R035	04/11/2021	13.82	Call	Bond Future	20,447.6400		20.4476	20,322.3100		(0.613)	0	0	0
2021/09/06	R035	04/11/2021	13.82	Put	Bond Future	0.0700		0.0001	0.0500		(28.571)	0	0	400
2021/09/06	R035	04/11/2021	11.20	Call	Bond Future	6,872.4900		6.8725	6,735.8300		(1.989)	0	0	0
2021/09/06	R035	04/11/2021	10.26	Put	Bond Future	1,638.8500		1.6388	1,647.1100		0.504	0	0	0
2021/09/06	R035	04/11/2021	10.26	Call	Bond Future	2,274.8300		2.2748	2,157.7800		(5.145)	0	0	150
2021/09/06	R035	03/02/2022	11.23	Call	Bond Future	6,565.8600		6.5659	6,443.1000		(1.870)	0	0	0
2021/09/06	R035	03/02/2022	11.23	Put	Bond Future	1,128.8600		1.1289	1,134.3700		0.488	0	0	0
2021/09/06	R035	03/02/2022	11.22	Call	Bond Future	6,518.6200		6.5186	6,396.0500		(1.880)	0	0	0
2021/09/06	R035	03/02/2022	11.22	Put	Bond Future	1,141.3600		1.1414	1,147.0600		0.499	0	0	0
2021/09/06	R035	03/02/2022	11.39	Call	Bond Future	7,332.0400		7.3320	7,206.7100		(1.709)	0	0	0
2021/09/06	R035	03/02/2022	11.39	Put	Bond Future	947.5300		0.9475	950.4700		0.310	0	0	683
2021/09/06	R035	03/02/2022	10.65	Call	Bond Future	3,989.1900		3.9892	3,882.4100		(2.677)	0	0	0
2021/09/06	R035	03/02/2022	11.73	Call	Bond Future	9,000.8600		9.0009	8,871.9200		(1.433)	0	0	0
2021/09/06	R035	03/02/2022	11.73	Put	Bond Future	653.7500		0.6538	653.0800		(0.102)	0	0	280
2021/09/06	R035	03/02/2022	11.03	Call	Bond Future	5,634.2700		5.6343	5,515.7400		(2.104)	0	0	0
2021/09/06	R035	03/02/2022	11.28	Call	Bond Future	6,803.6700		6.8037	6,680.0400		(1.817)	0	0	0
2021/09/06	R035	03/02/2022	11.28	Put	Bond Future	1,068.9000		1.0689	1,073.5400		0.434	0	0	200
2021/09/06	R035	03/02/2022	10.26	Put	Bond Future	3,232.8100		3.2328	3,271.7300		1.204	0	0	0
2021/09/06	R035	03/02/2022	10.26	Call	Bond Future	2,577.6200		2.5776	2,488.2700		(3.466)	0	0	200
2021/09/06	R035	03/02/2022	11.05	Put	Bond Future	1,373.5700		1.3736	1,382.8300		0.674	0	0	1,600
2021/09/06	R035	03/02/2022	10.35	Put	Bond Future	2,938.0100		2.9380	2,972.4500		1.172	0	0	0
2021/09/06	R035	03/02/2022	10.35	Call	Bond Future	2,874.2700		2.8743	2,780.4400		(3.264)	0	0	1,600
2021/09/06	R035	03/02/2022	9.92	Put	Bond Future	4,549.6100		4.5496	4,607.5000		1.272	0	0	0
2021/09/06	R035	03/02/2022	9.92	Call	Bond Future	1,609.1300		1.6091	1,538.7500		(4.374)	0	0	200
2021/09/06	R035	03/02/2022	10.61	Call	Bond Future	3,829.4900		3.8295	3,724.2600		(2.748)	0	0	0
2021/09/06	R035	03/02/2022	10.61	Put	Bond Future	2,215.4400		2.2154	2,238.4800		1.040	0	0	200
2021/09/06	R035	03/02/2022	11.11	Call	Bond Future	6,002.8100		6.0028	5,882.4400		(2.005)	0	0	0
2021/09/06	R035	03/02/2022			Bond Future	10.3597		93.4380	10.3794		0.190	0.0000	0.0000	0
2021/09/06	R035	03/02/2022	11.24	Call	Bond Future	6,613.3500		6.6134	6,490.4100		(1.859)	0	0	0
2021/09/06	R035	03/02/2022	11.24	Put	Bond Future	1,116.6800		1.1167	1,122.0100		0.477	0	0	0
2021/09/06	R035	03/02/2022	10.65	Put	Bond Future	2,121.0200		2.1210	2,142.5100		1.013	0	0	683
2021/09/06	R035	03/02/2022	9.70	Put	Bond Future	5,573.6500		5.5737	5,645.0600		1.281	0	0	0
2021/09/06	R035	03/02/2022	9.70	Call	Bond Future	1,110.4000		1.1104	1,053.5400		(5.121)	0	0	683
2021/09/06	R035	03/02/2022	11.03	Put	Bond Future	1,403.8200		1.4038	1,413.5600		0.694	0	0	280
2021/09/06	R035	03/02/2022	10.10	Put	Bond Future	3,812.7400		3.8127	3,860.2100		1.245	0	0	0
2021/09/06	R035	03/02/2022	10.10	Call	Bond Future	2,092.2600		2.0923	2,011.4600		(3.862)	0	0	280
2021/09/06	R035	03/02/2022	11.88	Call	Bond Future	9,747.1900		9.7472	9,617.2700		(1.333)	0	0	0
2021/09/06	R035	03/02/2022	11.88	Put	Bond Future	555.6800		0.5557	554.0300		(0.297)	0	0	1,800
2021/09/06	R035	03/02/2022	11.05	Call	Bond Future	5,725.8000		5.7258	5,606.7900		(2.078)	0	0	0
2021/09/06	R035	03/02/2022	11.11	Put	Bond Future	1,286.7600		1.2868	1,294.6600		0.614	0	0	200
2021/09/06	R035	05/05/2022	11.64	Call	Bond Future	7,940.2200		7.9402	7,820.2900		(1.510)	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
2021/09/06	R035	05/05/2022	11.64	Put	Bond Future	1,388.9800	1.3890	1,400.8000	1.4008	0.851	0	0	0
2021/09/06	R035	05/05/2022	11.63	Call	Bond Future	7,894.9900	7.8950	7,775.2300	7.7752	(1.517)	0	0	0
2021/09/06	R035	05/05/2022	11.63	Put	Bond Future	1,400.6800	1.4007	1,412.6700	1.4127	0.856	0	0	0
2021/09/06	R035	05/05/2022			Bond Future	10.5510	90.0573	10.5718	89.9256	0.197	0.0000	0.0000	0
2021/09/06	R035	05/05/2022	11.65	Call	Bond Future	7,985.5000	7.9855	7,865.4000	7.8654	(1.504)	0	0	0
2021/09/06	R035	05/05/2022	11.65	Put	Bond Future	1,377.3900	1.3774	1,389.0400	1.3890	0.846	0	0	0
2021/09/06	R035	04/08/2022	10.73	Call	Bond Future	3,951.2100	3.9512	3,863.8100	3.8638	(2.212)	0	0	0
2021/09/06	R035	04/08/2022	10.73	Put	Bond Future	4,084.4700	4.0845	4,132.0700	4.1321	1.165	0	0	0
2021/09/06	R035	04/08/2022	10.72	Call	Bond Future	3,919.9100	3.9199	3,832.8600	3.8329	(2.221)	0	0	0
2021/09/06	R035	04/08/2022	10.72	Put	Bond Future	4,115.1100	4.1151	4,163.0600	4.1631	1.165	0	0	0
2021/09/06	R035	04/08/2022	11.13	Put	Bond Future	3,028.7500	3.0288	3,063.8000	3.0638	1.157	0	0	100
2021/09/06	R035	04/08/2022	10.64	Call	Bond Future	3,671.5500	3.6715	3,587.2700	3.5873	(2.295)	0	0	0
2021/09/06	R035	04/08/2022	10.64	Put	Bond Future	4,364.5000	4.3645	4,415.2200	4.4152	1.162	0	0	100
2021/09/06	R035	04/08/2022	9.84	Put	Bond Future	7,537.4100	7.5374	7,619.0800	7.6191	1.084	0	0	0
2021/09/06	R035	04/08/2022	9.84	Call	Bond Future	1,638.4700	1.6385	1,585.1400	1.5851	(3.255)	0	0	100
2021/09/06	R035	04/08/2022			Bond Future	10.7515	91.0993	10.7734	90.9643	0.204	0.0000	0.0000	0
2021/09/06	R035	04/08/2022	10.74	Call	Bond Future	3,982.9600	3.9830	3,895.2300	3.8952	(2.203)	0	0	0
2021/09/06	R035	04/08/2022	10.74	Put	Bond Future	4,054.3500	4.0544	4,101.6200	4.1016	1.166	0	0	0
2021/09/06	R035	04/08/2022	11.13	Call	Bond Future	5,322.4900	5.3225	5,222.5400	5.2225	(1.878)	0	0	0
2021/09/06	R186	04/11/2021	8.10	Call	Bond Future	3,124.2000	3.1242	3,053.5800	3.0536	(2.260)	0	0	0
2021/09/06	R186	04/11/2021	8.10	Put	Bond Future	241.6100	0.2416	234.3500	0.2343	(3.005)	0	0	0
2021/09/06	R186	04/11/2021	8.09	Call	Bond Future	3,086.8100	3.0868	3,016.1900	3.0162	(2.288)	0	0	0
2021/09/06	R186	04/11/2021	8.09	Put	Bond Future	247.9600	0.2480	240.7000	0.2407	(2.928)	0	0	0
2021/09/06	R186	04/11/2021	7.77	Call	Bond Future	1,979.2500	1.9793	1,910.8600	1.9109	(3.455)	0	0	0
2021/09/06	R186	04/11/2021			Bond Future	7.4515	116.7988	7.4655	116.7354	0.188	0.0000	0.0000	63,183
2021/09/06	R186	04/11/2021	8.11	Call	Bond Future	3,161.7100	3.1617	3,091.1100	3.0911	(2.233)	0	0	0
2021/09/06	R186	04/11/2021	8.11	Put	Bond Future	235.3900	0.2354	228.1500	0.2282	(3.076)	0	0	0
2021/09/06	R186	04/11/2021	7.77	Put	Bond Future	551.8700	0.5519	546.8400	0.5468	(0.911)	0	0	15,177
2021/09/06	R186	04/11/2021	8.77	Call	Bond Future	5,800.7400	5.8007	5,734.1400	5.7341	(1.148)	0	0	0
2021/09/06	R186	04/11/2021	8.77	Put	Bond Future	36.3000	0.0363	33.0600	0.0331	(8.926)	0	0	15,177
2021/09/06	R186	03/02/2022	7.30	Call	Bond Future	994.8900	0.9949	956.0400	0.9560	(3.905)	0	0	0
2021/09/06	R186	03/02/2022	7.30	Put	Bond Future	2,459.8000	2.4598	2,486.9700	2.4870	1.105	0	0	0
2021/09/06	R186	03/02/2022			Bond Future	7.6392	112.8396	7.6547	112.7735	0.202	0.0000	0.0000	0
2021/09/06	R186	03/02/2022	7.29	Call	Bond Future	978.8000	0.9788	940.2800	0.9403	(3.935)	0	0	0
2021/09/06	R186	03/02/2022	7.29	Put	Bond Future	2,487.2600	2.4873	2,514.7600	2.5148	1.106	0	0	0
2021/09/06	R186	03/02/2022	7.28	Call	Bond Future	962.8700	0.9629	924.6900	0.9247	(3.965)	0	0	0
2021/09/06	R186	03/02/2022	7.28	Put	Bond Future	2,514.8900	2.5149	2,542.7300	2.5427	1.107	0	0	0
2021/09/06	R186	05/05/2022	8.32	Call	Bond Future	3,165.3700	3.1654	3,108.3400	3.1083	(1.802)	0	0	0
2021/09/06	R186	05/05/2022	8.32	Put	Bond Future	1,235.7700	1.2358	1,248.0100	1.2480	0.990	0	0	0
2021/09/06	R186	05/05/2022	7.28	Put	Bond Future	3,284.0700	3.2841	3,320.4700	3.3205	1.108	0	0	0
2021/09/06	R186	05/05/2022	7.28	Call	Bond Future	993.8900	0.9939	961.0200	0.9610	(3.307)	0	0	435
2021/09/06	R186	05/05/2022			Bond Future	7.8383	114.1647	7.8554	114.0955	0.218	0.0000	0.0000	0
2021/09/06	R186	05/05/2022	8.31	Call	Bond Future	3,137.7600	3.1378	3,080.9000	3.0809	(1.812)	0	0	0
2021/09/06	R186	05/05/2022	8.31	Put	Bond Future	1,247.7800	1.2478	1,260.1900	1.2602	0.995	0	0	0
2021/09/06	R186	05/05/2022	8.30	Call	Bond Future	3,110.5900	3.1106	3,053.8900	3.0539	(1.823)	0	0	0
2021/09/06	R186	05/05/2022	8.30	Put	Bond Future	1,260.2500	1.2603	1,272.8200	1.2728	0.997	0	0	0
2021/09/06	R186	05/05/2022	7.88	Put	Bond Future	1,908.0700	1.9081	1,929.0900	1.9291	1.102	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
2021/09/06	R186	05/05/2022	7.88	Call	Bond Future	2,076.9500	2.0769	2,028.7000	2.0287	(2.323)	0	0	435
2021/09/06	R186	05/05/2022	8.64	Call	Bond Future	4,086.1300	4.0861	4,024.4800	4.0245	(1.509)	0	0	0
2021/09/06	R186	05/05/2022	8.64	Put	Bond Future	898.1100	0.8981	905.7300	0.9057	0.848	0	0	435
2021/09/06	R186	04/08/2022	8.15	Call	Bond Future	2,444.3200	2.4443	2,395.7100	2.3957	(1.989)	0	0	0
2021/09/06	R186	04/08/2022	8.15	Put	Bond Future	2,076.4000	2.0764	2,099.9600	2.1000	1.135	0	0	0
2021/09/06	R186	04/08/2022			Bond Future	8.0535	110.2195	8.0724	110.1473	0.235	0.0000	0.0000	0
2021/09/06	R186	04/08/2022	8.14	Call	Bond Future	2,423.0600	2.4231	2,374.6400	2.3746	(1.998)	0	0	0
2021/09/06	R186	04/08/2022	8.14	Put	Bond Future	2,093.2100	2.0932	2,116.9600	2.1170	1.135	0	0	0
2021/09/06	R186	04/08/2022	8.13	Call	Bond Future	2,402.3200	2.4023	2,354.0900	2.3541	(2.008)	0	0	0
2021/09/06	R186	04/08/2022	8.13	Put	Bond Future	2,110.5500	2.1106	2,134.4900	2.1345	1.134	0	0	0
2021/09/06	R197	04/11/2021			Bond Future	326.6412	326.6412	326.6340	326.6340	(0.002)	0.0000	0.0000	1,274
2021/09/06	R197	03/02/2022			Bond Future	322.1997	322.1997	322.1870	322.1870	(0.004)	0.0000	0.0000	0
2021/09/06	R197	05/05/2022			Bond Future	326.0591	326.0591	326.0393	326.0393	(0.006)	0.0000	0.0000	0
2021/09/06	R197	04/08/2022			Bond Future	321.7197	321.7197	321.6938	321.6938	(0.008)	0.0000	0.0000	0
2021/09/06	R202	04/11/2021			Bond Future	240.4220	240.4220	240.3172	240.3172	(0.044)	0.0000	0.0000	8,324
2021/09/06	R202	03/02/2022			Bond Future	238.8369	238.8369	238.7269	238.7269	(0.046)	0.0000	0.0000	0
2021/09/06	R202	05/05/2022			Bond Future	241.6975	241.6975	241.5813	241.5813	(0.048)	0.0000	0.0000	0
2021/09/06	R202	04/08/2022			Bond Future	240.2403	240.2403	240.1180	240.1180	(0.051)	0.0000	0.0000	0
2021/09/06	R209	04/11/2021	12.19	Call	Bond Future	10,721.8700	10.7219	10,668.6900	10.6687	(0.496)	0	0	0
2021/09/06	R209	04/11/2021	12.19	Put	Bond Future	20.3800	0.0204	17.3700	0.0174	(14.769)	0	0	0
2021/09/06	R209	04/11/2021	12.17	Call	Bond Future	10,630.1600	10.6302	10,576.8300	10.5768	(0.502)	0	0	0
2021/09/06	R209	04/11/2021	12.00	Call	Bond Future	9,845.4800	9.8455	9,790.6500	9.7907	(0.557)	0	0	0
2021/09/06	R209	04/11/2021	12.00	Put	Bond Future	36.1200	0.0361	31.4600	0.0315	(12.901)	0	0	9,000
2021/09/06	R209	04/11/2021	10.50	Call	Bond Future	2,913.9000	2.9139	2,841.9100	2.8419	(2.471)	0	0	0
2021/09/06	R209	04/11/2021	10.00	Call	Bond Future	1,241.2500	1.2413	1,180.8600	1.1809	(4.865)	0	0	0
2021/09/06	R209	04/11/2021	10.00	Put	Bond Future	2,102.4500	2.1025	2,092.2300	2.0922	(0.486)	0	0	3,100
2021/09/06	R209	04/11/2021	10.25	Put	Bond Future	1,372.1700	1.3722	1,353.6100	1.3536	(1.353)	0	0	9,250
2021/09/06	R209	04/11/2021			Bond Future	10.1453	71.5213	10.1538	71.4711	0.084	0.0000	0.0000	37,441
2021/09/06	R209	04/11/2021	12.18	Call	Bond Future	10,676.0300	10.6760	10,622.7800	10.6228	(0.499)	0	0	0
2021/09/06	R209	04/11/2021	12.18	Put	Bond Future	21.0200	0.0210	17.9400	0.0179	(14.653)	0	0	0
2021/09/06	R209	04/11/2021	12.17	Put	Bond Future	21.6800	0.0217	18.5200	0.0185	(14.576)	0	0	0
2021/09/06	R209	04/11/2021	10.50	Put	Bond Future	871.6000	0.8716	849.7800	0.8498	(2.503)	0	0	150
2021/09/06	R209	04/11/2021	9.50	Put	Bond Future	4,268.8900	4.2689	4,288.0800	4.2881	0.450	0	0	0
2021/09/06	R209	04/11/2021	9.50	Call	Bond Future	328.7800	0.3288	297.8000	0.2978	(9.423)	0	0	6,000
2021/09/06	R209	04/11/2021	10.25	Call	Bond Future	1,983.9200	1.9839	1,915.1900	1.9152	(3.464)	0	0	0
2021/09/06	R209	03/02/2022	11.03	Call	Bond Future	5,053.7500	5.0538	4,993.6700	4.9937	(1.189)	0	0	0
2021/09/06	R209	03/02/2022	11.03	Put	Bond Future	1,114.1000	1.1141	1,105.9700	1.1060	(0.730)	0	0	0
2021/09/06	R209	03/02/2022	11.02	Call	Bond Future	5,013.4200	5.0134	4,953.3900	4.9534	(1.197)	0	0	0
2021/09/06	R209	03/02/2022	11.02	Put	Bond Future	1,126.6500	1.1267	1,118.5700	1.1186	(0.717)	0	0	0
2021/09/06	R209	03/02/2022			Bond Future	10.3147	72.3312	10.3238	72.2793	0.088	0.0000	0.0000	0
2021/09/06	R209	03/02/2022	11.04	Call	Bond Future	5,094.1600	5.0942	5,034.0300	5.0340	(1.180)	0	0	0
2021/09/06	R209	03/02/2022	11.04	Put	Bond Future	1,101.6800	1.1017	1,093.5000	1.0935	(0.743)	0	0	0
2021/09/06	R209	05/05/2022	11.44	Call	Bond Future	6,357.4000	6.3574	6,300.3600	6.3004	(0.897)	0	0	0
2021/09/06	R209	05/05/2022	11.44	Put	Bond Future	1,293.5100	1.2935	1,290.5900	1.2906	(0.226)	0	0	0
2021/09/06	R209	05/05/2022	11.43	Call	Bond Future	6,318.5600	6.3186	6,261.5800	6.2616	(0.902)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/09/06	R209	05/05/2022	11.43	Put	Bond Future	1,304.9900		1.3050	1,302.1300	1.3021	(0.219)	0	0	0
2021/09/06	R209	05/05/2022			Bond Future	10.4862		70.0394	10.4958	69.9853	0.092	0.0000	0.0000	0
2021/09/06	R209	05/05/2022	11.45	Call	Bond Future	6,396.4700		6.3965	6,339.3800	6.3394	(0.893)	0	0	0
2021/09/06	R209	05/05/2022	11.45	Put	Bond Future	1,282.3100		1.2823	1,279.3400	1.2793	(0.232)	0	0	0
2021/09/06	R209	04/08/2022	10.58	Call	Bond Future	3,290.0700		3.2901	3,246.1800	3.2462	(1.334)	0	0	0
2021/09/06	R209	04/08/2022	10.58	Put	Bond Future	3,741.6700		3.7417	3,753.8300	3.7538	0.325	0	0	0
2021/09/06	R209	04/08/2022	10.57	Put	Bond Future	3,769.6600		3.7697	3,781.9700	3.7820	0.327	0	0	0
2021/09/06	R209	04/08/2022			Bond Future	10.6622		70.8500	10.6725	70.7940	0.096	0.0000	0.0000	0
2021/09/06	R209	04/08/2022	10.59	Call	Bond Future	3,317.3900		3.3174	3,273.3400	3.2733	(1.328)	0	0	0
2021/09/06	R209	04/08/2022	10.59	Put	Bond Future	3,713.8600		3.7139	3,725.8600	3.7259	0.323	0	0	0
2021/09/06	R209	04/08/2022	10.57	Call	Bond Future	3,262.8600		3.2629	3,219.1200	3.2191	(1.341)	0	0	0
2021/09/06	R210	04/11/2021			Bond Future	211.6797		211.6797	211.9384	211.9384	0.122	0.0000	0.0000	1,486
2021/09/06	R210	03/02/2022			Bond Future	214.1283		214.1283	214.3864	214.3864	0.121	0.0000	0.0000	0
2021/09/06	R210	05/05/2022			Bond Future	213.8402		213.8402	214.0966	214.0966	0.120	0.0000	0.0000	0
2021/09/06	R210	04/08/2022			Bond Future	216.4864		216.4864	216.7424	216.7424	0.118	0.0000	0.0000	0
2021/09/06	R212	04/11/2021			Bond Future	174.9866		174.9866	174.9797	174.9797	(0.004)	0.0000	0.0000	1,025
2021/09/06	R213	04/11/2021	11.10	Put	Bond Future	26.3500		0.0263	23.1500	0.0231	(12.144)	0	0	0
2021/09/06	R213	04/11/2021	11.11	Call	Bond Future	9,630.8100		9.6308	9,551.4000	9.5514	(0.825)	0	0	0
2021/09/06	R213	04/11/2021	11.09	Put	Bond Future	27.0300		0.0270	23.7800	0.0238	(12.024)	0	0	0
2021/09/06	R213	04/11/2021			Bond Future	9.2551		87.4668	9.2688	87.3905	0.148	0.0000	0.0000	10,562
2021/09/06	R213	04/11/2021	11.10	Call	Bond Future	9,583.5300		9.5835	9,504.0500	9.5040	(0.829)	0	0	0
2021/09/06	R213	04/11/2021	11.11	Put	Bond Future	25.6800		0.0257	22.5500	0.0225	(12.188)	0	0	0
2021/09/06	R213	04/11/2021	11.09	Call	Bond Future	9,536.2300		9.5362	9,456.7000	9.4567	(0.834)	0	0	0
2021/09/06	R213	03/02/2022	9.98	Call	Bond Future	4,085.2700		4.0853	4,009.6700	4.0097	(1.851)	0	0	0
2021/09/06	R213	03/02/2022	9.98	Put	Bond Future	1,235.3100		1.2353	1,238.3200	1.2383	0.244	0	0	0
2021/09/06	R213	03/02/2022	9.58	Put	Bond Future	1,984.9200		1.9849	1,996.5900	1.9966	0.588	0	0	200
2021/09/06	R213	03/02/2022	8.63	Put	Bond Future	5,185.0200		5.1850	5,231.8100	5.2318	0.902	0	0	0
2021/09/06	R213	03/02/2022	8.63	Call	Bond Future	635.3100		0.6353	603.4900	0.6035	(5.009)	0	0	200
2021/09/06	R213	03/02/2022	8.80	Put	Bond Future	4,458.2300		4.4582	4,497.9500	4.4980	0.891	0	0	0
2021/09/06	R213	03/02/2022	8.80	Call	Bond Future	885.8700		0.8859	846.9800	0.8470	(4.390)	0	0	102
2021/09/06	R213	03/02/2022	10.60	Put	Bond Future	588.1200		0.5881	585.0100	0.5850	(0.529)	0	0	430
2021/09/06	R213	03/02/2022	10.00	Call	Bond Future	4,159.2100		4.1592	4,083.2900	4.0833	(1.825)	0	0	0
2021/09/06	R213	03/02/2022	10.00	Put	Bond Future	1,205.6200		1.2056	1,208.3100	1.2083	0.223	0	0	430
2021/09/06	R213	03/02/2022	9.22	Put	Bond Future	2,956.7600		2.9568	2,979.8000	2.9798	0.779	0	0	0
2021/09/06	R213	03/02/2022	10.67	Call	Bond Future	6,870.1900		6.8702	6,788.1800	6.7882	(1.194)	0	0	0
2021/09/06	R213	03/02/2022	10.67	Put	Bond Future	540.2900		0.5403	536.8900	0.5369	(0.629)	0	0	220
2021/09/06	R213	03/02/2022			Bond Future	9.4423		88.4570	9.4568	88.3784	0.154	0.0000	0.0000	0
2021/09/06	R213	03/02/2022	9.97	Call	Bond Future	4,048.3800		4.0484	3,972.9400	3.9729	(1.863)	0	0	0
2021/09/06	R213	03/02/2022	9.97	Put	Bond Future	1,250.2900		1.2503	1,253.4600	1.2535	0.254	0	0	0
2021/09/06	R213	03/02/2022	9.96	Call	Bond Future	4,011.6000		4.0116	3,936.3300	3.9363	(1.876)	0	0	0
2021/09/06	R213	03/02/2022	9.96	Put	Bond Future	1,265.4300		1.2654	1,268.7700	1.2688	0.264	0	0	0
2021/09/06	R213	03/02/2022	10.15	Call	Bond Future	4,735.3700		4.7354	4,657.3000	4.6573	(1.649)	0	0	0
2021/09/06	R213	03/02/2022	10.15	Put	Bond Future	1,009.9200		1.0099	1,010.4600	1.0105	0.053	0	0	200
2021/09/06	R213	03/02/2022	9.58	Call	Bond Future	2,726.6400		2.7266	2,659.7000	2.6597	(2.455)	0	0	0
2021/09/06	R213	03/02/2022	10.25	Call	Bond Future	5,131.2900		5.1313	5,052.0800	5.0521	(1.544)	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
2021/09/06	R213	03/02/2022	10.25	Put	Bond Future	896.4500	0.8964	895.8500	0.8958	(0.067)	0	0	102
2021/09/06	R213	03/02/2022	9.76	Call	Bond Future	3,303.7800	3.3038	3,232.4300	3.2324	(2.160)	0	0	0
2021/09/06	R213	03/02/2022	9.76	Put	Bond Future	1,604.8700	1.6049	1,612.1300	1.6121	0.452	0	0	102
2021/09/06	R213	03/02/2022	10.60	Call	Bond Future	6,573.7600	6.5738	6,492.0400	6.4920	(1.243)	0	0	0
2021/09/06	R213	03/02/2022	9.22	Call	Bond Future	1,741.4900	1.7415	1,685.9200	1.6859	(3.191)	0	0	430
2021/09/06	R213	03/02/2022	10.17	Call	Bond Future	4,813.9600	4.8140	4,735.6500	4.7356	(1.627)	0	0	0
2021/09/06	R213	03/02/2022	10.17	Put	Bond Future	986.3000	0.9863	986.6000	0.9866	0.030	0	0	220
2021/09/06	R213	03/02/2022	9.15	Put	Bond Future	3,178.3900	3.1784	3,204.0100	3.2040	0.806	0	0	0
2021/09/06	R213	03/02/2022	9.15	Call	Bond Future	1,575.8700	1.5759	1,522.8800	1.5229	(3.363)	0	0	220
2021/09/06	R213	05/05/2022	10.65	Put	Bond Future	1,159.0100	1.1590	1,163.2100	1.1632	0.362	0	0	0
2021/09/06	R213	05/05/2022	10.63	Call	Bond Future	6,246.9100	6.2469	6,169.9300	6.1699	(1.232)	0	0	0
2021/09/06	R213	05/05/2022			Bond Future	9.6272	85.9638	9.6427	85.8824	0.161	0.0000	0.0000	0
2021/09/06	R213	05/05/2022	10.64	Call	Bond Future	6,285.2100	6.2852	6,208.1300	6.2081	(1.226)	0	0	0
2021/09/06	R213	05/05/2022	10.64	Put	Bond Future	1,169.3700	1.1694	1,173.6700	1.1737	0.368	0	0	0
2021/09/06	R213	05/05/2022	10.65	Call	Bond Future	6,323.3400	6.3233	6,246.1600	6.2462	(1.221)	0	0	0
2021/09/06	R213	05/05/2022	10.63	Put	Bond Future	1,179.6100	1.1796	1,184.0100	1.1840	0.373	0	0	0
2021/09/06	R213	04/08/2022	9.89	Call	Bond Future	3,424.4700	3.4245	3,365.1200	3.3651	(1.733)	0	0	0
2021/09/06	R213	04/08/2022	9.90	Put	Bond Future	3,056.0600	3.0561	3,080.4700	3.0805	0.799	0	0	0
2021/09/06	R213	04/08/2022	9.88	Call	Bond Future	3,397.2900	3.3973	3,338.1400	3.3381	(1.741)	0	0	0
2021/09/06	R213	04/08/2022			Bond Future	9.8222	86.9624	9.8387	86.8784	0.168	0.0000	0.0000	0
2021/09/06	R213	04/08/2022	9.89	Put	Bond Future	3,079.7700	3.0798	3,104.4000	3.1044	0.800	0	0	0
2021/09/06	R213	04/08/2022	9.90	Call	Bond Future	3,451.4400	3.4514	3,391.8700	3.3919	(1.726)	0	0	0
2021/09/06	R213	04/08/2022	9.88	Put	Bond Future	3,103.3000	3.1033	3,128.1300	3.1281	0.800	0	0	0
2021/09/06	R214	04/11/2021	12.47	Call	Bond Future	10,261.5500	10.2615	10,205.3100	10.2053	(0.548)	0	0	0
2021/09/06	R214	04/11/2021	12.46	Call	Bond Future	10,216.0600	10.2161	10,159.7500	10.1598	(0.551)	0	0	0
2021/09/06	R214	04/11/2021	12.46	Put	Bond Future	36.0200	0.0360	31.3300	0.0313	(13.021)	0	0	0
2021/09/06	R214	04/11/2021			Bond Future	10.5342	68.2177	10.5428	68.1660	0.081	0.0000	0.0000	17,810
2021/09/06	R214	04/11/2021	12.47	Put	Bond Future	35.2800	0.0353	30.6600	0.0307	(13.095)	0	0	0
2021/09/06	R214	04/11/2021	12.48	Call	Bond Future	10,306.9800	10.3070	10,250.8000	10.2508	(0.545)	0	0	0
2021/09/06	R214	04/11/2021	12.48	Put	Bond Future	34.5500	0.0346	29.9900	0.0300	(13.198)	0	0	0
2021/09/06	R214	03/02/2022	11.40	Put	Bond Future	1,226.1500	1.2261	1,217.4800	1.2175	(0.707)	0	0	0
2021/09/06	R214	03/02/2022	11.41	Call	Bond Future	5,159.5500	5.1596	5,097.4500	5.0975	(1.204)	0	0	0
2021/09/06	R214	03/02/2022	11.39	Put	Bond Future	1,239.3200	1.2393	1,230.7100	1.2307	(0.695)	0	0	0
2021/09/06	R214	03/02/2022			Bond Future	10.7044	68.9900	10.7135	68.9366	0.085	0.0000	0.0000	0
2021/09/06	R214	03/02/2022	11.40	Call	Bond Future	5,119.2700	5.1193	5,057.2200	5.0572	(1.212)	0	0	0
2021/09/06	R214	03/02/2022	11.41	Put	Bond Future	1,213.1200	1.2131	1,204.4000	1.2044	(0.719)	0	0	0
2021/09/06	R214	03/02/2022	11.39	Call	Bond Future	5,079.0600	5.0791	5,017.0700	5.0171	(1.221)	0	0	0
2021/09/06	R214	05/05/2022	11.74	Put	Bond Future	1,489.8300	1.4898	1,487.0800	1.4871	(0.185)	0	0	0
2021/09/06	R214	05/05/2022	11.75	Call	Bond Future	6,228.1800	6.2282	6,169.8800	6.1699	(0.936)	0	0	0
2021/09/06	R214	05/05/2022	11.73	Put	Bond Future	1,502.4200	1.5024	1,499.7400	1.4997	(0.178)	0	0	0
2021/09/06	R214	05/05/2022			Bond Future	10.8704	66.5205	10.8801	66.4650	0.089	0.0000	0.0000	0
2021/09/06	R214	05/05/2022	11.74	Call	Bond Future	6,189.7600	6.1898	6,131.5200	6.1315	(0.941)	0	0	0
2021/09/06	R214	05/05/2022	11.75	Put	Bond Future	1,477.3500	1.4774	1,474.5400	1.4745	(0.190)	0	0	0
2021/09/06	R214	05/05/2022	11.73	Call	Bond Future	6,151.3800	6.1514	6,093.2100	6.0932	(0.946)	0	0	0
2021/09/06	R214	04/08/2022	10.98	Put	Bond Future	3,751.5200	3.7515	3,763.6500	3.7637	0.323	0	0	0
2021/09/06	R214	04/08/2022	10.99	Call	Bond Future	3,426.1800	3.4262	3,380.8400	3.3808	(1.323)	0	0	0
2021/09/06	R214	04/08/2022			Bond Future	11.0430	67.2891	11.0532	67.2318	0.093	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
2021/09/06	R214	04/08/2022	10.98	Call	Bond Future	3,398.0000	3.3980	3,352.8100	3.3528	(1.330)	0	0	0
2021/09/06	R214	04/08/2022	10.99	Put	Bond Future	3,723.3600	3.7234	3,735.3400	3.7353	0.322	0	0	0
2021/09/06	R214	04/08/2022	10.97	Call	Bond Future	3,370.1800	3.3702	3,325.1400	3.3251	(1.336)	0	0	0
2021/09/06	R214	04/08/2022	10.97	Put	Bond Future	3,780.1200	3.7801	3,792.4000	3.7924	0.325	0	0	0
2021/09/06	R248	04/11/2021	12.85	Call	Bond Future	15,127.9900	15.1280	15,020.2000	15.0202	(0.713)	0	0	0
2021/09/06	R248	04/11/2021	12.85	Put	Bond Future	15.8300	0.0158	13.4500	0.0135	(15.035)	0	0	0
2021/09/06	R248	04/11/2021	10.80	Put	Bond Future	1,211.4700	1.2115	1,198.3200	1.1983	(1.085)	0	0	0
2021/09/06	R248	04/11/2021	10.80	Call	Bond Future	3,405.6900	3.4057	3,287.1300	3.2871	(3.481)	0	0	1,050
2021/09/06	R248	04/11/2021	10.20	Put	Bond Future	3,483.7200	3.4837	3,510.3800	3.5104	0.765	0	0	0
2021/09/06	R248	04/11/2021			Bond Future	10.5075	86.0704	10.5212	85.9650	0.131	0.0000	0.0000	167,943
2021/09/06	R248	04/11/2021	12.84	Call	Bond Future	15,074.4300	15.0744	14,966.5900	14.9666	(0.715)	0	0	0
2021/09/06	R248	04/11/2021	12.84	Put	Bond Future	16.3000	0.0163	13.8700	0.0139	(14.908)	0	0	0
2021/09/06	R248	04/11/2021	12.83	Call	Bond Future	15,020.8100	15.0208	14,912.9100	14.9129	(0.718)	0	0	0
2021/09/06	R248	04/11/2021	12.83	Put	Bond Future	16.7900	0.0168	14.3000	0.0143	(14.830)	0	0	0
2021/09/06	R248	04/11/2021	10.30	Put	Bond Future	2,974.6900	2.9747	2,991.8100	2.9918	0.576	0	0	0
2021/09/06	R248	04/11/2021	10.30	Call	Bond Future	1,356.0500	1.3560	1,267.7600	1.2678	(6.511)	0	0	0
2021/09/06	R248	04/11/2021	9.60	Put	Bond Future	7,635.3800	7.6354	7,719.2600	7.7193	1.099	0	0	0
2021/09/06	R248	04/11/2021	9.60	Call	Bond Future	140.8400	0.1408	119.3100	0.1193	(15.287)	0	0	0
2021/09/06	R248	04/11/2021	10.20	Call	Bond Future	1,065.6300	1.0656	986.8800	0.9869	(7.390)	0	0	1,050
2021/09/06	R248	03/02/2022	11.48	Call	Bond Future	6,992.8000	6.9928	6,883.3200	6.8833	(1.566)	0	0	0
2021/09/06	R248	03/02/2022	11.49	Put	Bond Future	1,330.2900	1.3303	1,328.7200	1.3287	(0.118)	0	0	0
2021/09/06	R248	03/02/2022	11.47	Call	Bond Future	6,941.0900	6.9411	6,831.7500	6.8317	(1.575)	0	0	0
2021/09/06	R248	03/02/2022	9.80	Put	Bond Future	7,767.8000	7.7678	7,835.5700	7.8356	0.872	0	0	0
2021/09/06	R248	03/02/2022	9.80	Call	Bond Future	759.8700	0.7599	719.5900	0.7196	(5.301)	0	0	1,300
2021/09/06	R248	03/02/2022	10.50	Put	Bond Future	3,898.3500	3.8983	3,926.9500	3.9269	0.734	0	0	0
2021/09/06	R248	03/02/2022	10.50	Call	Bond Future	2,570.9700	2.5710	2,491.5200	2.4915	(3.090)	0	0	1,300
2021/09/06	R248	03/02/2022			Bond Future	10.6754	87.0448	10.6899	86.9368	0.136	0.0000	0.0000	0
2021/09/06	R248	03/02/2022	11.48	Put	Bond Future	1,344.4500	1.3444	1,343.0200	1.3430	(0.106)	0	0	0
2021/09/06	R248	03/02/2022	11.49	Call	Bond Future	7,044.5600	7.0446	6,934.9400	6.9349	(1.556)	0	0	0
2021/09/06	R248	03/02/2022	11.47	Put	Bond Future	1,358.7700	1.3588	1,357.4800	1.3575	(0.095)	0	0	0
2021/09/06	R248	05/05/2022	11.80	Call	Bond Future	8,203.8400	8.2038	8,098.9900	8.0990	(1.278)	0	0	0
2021/09/06	R248	05/05/2022	11.79	Call	Bond Future	8,154.6500	8.1547	8,049.9400	8.0499	(1.284)	0	0	0
2021/09/06	R248	05/05/2022	11.79	Put	Bond Future	1,717.4600	1.7175	1,723.8700	1.7239	0.373	0	0	0
2021/09/06	R248	05/05/2022			Bond Future	10.8390	83.6522	10.8543	83.5411	0.141	0.0000	0.0000	0
2021/09/06	R248	05/05/2022	11.80	Put	Bond Future	1,703.7400	1.7037	1,710.0100	1.7100	0.368	0	0	0
2021/09/06	R248	05/05/2022	11.81	Call	Bond Future	8,252.8700	8.2529	8,147.8800	8.1479	(1.272)	0	0	0
2021/09/06	R248	05/05/2022	11.81	Put	Bond Future	1,689.9400	1.6899	1,696.0700	1.6961	0.363	0	0	0
2021/09/06	R248	04/08/2022	10.99	Call	Bond Future	4,370.0900	4.3701	4,291.0400	4.2910	(1.809)	0	0	0
2021/09/06	R248	04/08/2022	10.99	Put	Bond Future	4,507.0600	4.5071	4,541.9900	4.5420	0.775	0	0	0
2021/09/06	R248	04/08/2022	10.98	Call	Bond Future	4,333.9800	4.3340	4,255.2200	4.2552	(1.817)	0	0	0
2021/09/06	R248	04/08/2022	10.98	Put	Bond Future	4,541.9600	4.5420	4,577.1800	4.5772	0.775	0	0	0
2021/09/06	R248	04/08/2022			Bond Future	11.0093	84.6190	11.0255	84.5050	0.147	0.0000	0.0000	0
2021/09/06	R248	04/08/2022	11.00	Call	Bond Future	4,406.0200	4.4060	4,326.6600	4.3267	(1.801)	0	0	0
2021/09/06	R248	04/08/2022	11.00	Put	Bond Future	4,472.0800	4.4721	4,506.7000	4.5067	0.774	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
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