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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 13/08/2021 TO 13/08/2021

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
2021/08/13	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	2025	04/11/2021		Bond Future	154.9444	154.9444	154.9397	154.9397	(0.003)	0.0000	0.0000	4,840
2021/08/13	2025	03/02/2022		Bond Future	155.1949	155.1949	155.1890	155.1890	(0.004)	0.0000	0.0000	0
2021/08/13	2025	05/05/2022		Bond Future	157.0641	157.0641	157.0579	157.0579	(0.004)	0.0000	0.0000	0
2021/08/13	2025	04/08/2022		Bond Future	157.4126	157.4126	157.4060	157.4060	(0.004)	0.0000	0.0000	0
2021/08/13	2029	04/11/2021		Bond Future	113.7161	113.7161	113.5560	113.5560	(0.141)	0.0000	0.0000	2,964
2021/08/13	2029	03/02/2022		Bond Future	115.0493	115.0493	114.8870	114.8870	(0.141)	0.0000	0.0000	0
2021/08/13	2029	05/05/2022		Bond Future	115.2487	115.2487	115.0830	115.0830	(0.144)	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
2021/08/13	2029	04/08/2022			Bond Future	116.6799	116.6799	116.5121	116.5121	(0.144)	0.0000	0.0000	0
2021/08/13	2030	04/11/2021	10.60	Call	Bond Future	7,999.2300	7.9992	8,196.6200	8.1966	2.468	0	0	0
2021/08/13	2030	04/11/2021	10.60	Put	Bond Future	120.9300	0.1209	106.8400	0.1068	(11.651)	0	0	0
2021/08/13	2030	04/11/2021	10.59	Put	Bond Future	123.2900	0.1233	108.9600	0.1090	(11.623)	0	0	0
2021/08/13	2030	04/11/2021	8.27	Put	Bond Future	4,875.7300	4.8757	4,689.9600	4.6900	(3.810)	0	0	0
2021/08/13	2030	04/11/2021	8.27	Call	Bond Future	296.7300	0.2967	322.4400	0.3224	8.664	0	0	300
2021/08/13	2030	04/11/2021	8.77	Put	Bond Future	2,730.4700	2.7305	2,586.1700	2.5862	(5.285)	0	0	0
2021/08/13	2030	04/11/2021	11.44	Put	Bond Future	20.4000	0.0204	17.4400	0.0174	(14.510)	0	0	300
2021/08/13	2030	04/11/2021	11.26	Call	Bond Future	11,066.4100	11.0664	11,273.3500	11.2734	1.870	0	0	0
2021/08/13	2030	04/11/2021	9.20	Call	Bond Future	2,123.3800	2.1234	2,234.9400	2.2349	5.254	0	0	29
2021/08/13	2030	04/11/2021	9.30	Put	Bond Future	1,250.8500	1.2508	1,161.0200	1.1610	(7.182)	0	0	0
2021/08/13	2030	04/11/2021	9.35	Call	Bond Future	2,616.5300	2.6165	2,743.0800	2.7431	4.837	0	0	0
2021/08/13	2030	04/11/2021	9.35	Put	Bond Future	1,151.8900	1.1519	1,066.9600	1.0670	(7.373)	0	0	9,100
2021/08/13	2030	04/11/2021			Bond Future	9.0801	96.0082	9.0416	96.2196	(0.424)	0.0000	0.0000	97,324
2021/08/13	2030	04/11/2021	10.61	Call	Bond Future	8,045.8800	8.0459	8,243.4900	8.2435	2.456	0	0	0
2021/08/13	2030	04/11/2021	10.61	Put	Bond Future	118.6200	0.1186	104.7500	0.1047	(11.693)	0	0	0
2021/08/13	2030	04/11/2021	10.59	Call	Bond Future	7,952.6000	7.9526	8,149.7500	8.1498	2.479	0	0	0
2021/08/13	2030	04/11/2021	8.77	Call	Bond Future	1,010.3100	1.0103	1,077.4900	1.0775	6.649	0	0	300
2021/08/13	2030	04/11/2021	11.44	Call	Bond Future	11,887.7800	11.8878	12,096.3000	12.0963	1.754	0	0	0
2021/08/13	2030	04/11/2021	11.26	Put	Bond Future	33.2400	0.0332	28.7000	0.0287	(13.658)	0	0	29
2021/08/13	2030	04/11/2021	9.90	Put	Bond Future	443.9400	0.4439	402.3300	0.4023	(9.373)	0	0	0
2021/08/13	2030	04/11/2021	9.90	Call	Bond Future	4,803.9900	4.8040	4,973.8600	4.9739	3.536	0	0	29
2021/08/13	2030	04/11/2021	9.20	Put	Bond Future	1,469.2100	1.4692	1,369.2900	1.3693	(6.801)	0	0	0
2021/08/13	2030	04/11/2021	8.75	Put	Bond Future	2,802.2700	2.8023	2,655.9900	2.6560	(5.220)	0	0	0
2021/08/13	2030	04/11/2021	8.75	Call	Bond Future	969.8100	0.9698	1,035.0100	1.0350	6.723	0	0	3,250
2021/08/13	2030	04/11/2021	9.30	Call	Bond Future	2,446.3400	2.4463	2,567.9900	2.5680	4.973	0	0	0
2021/08/13	2030	03/02/2022	9.45	Call	Bond Future	3,012.9100	3.0129	3,129.4400	3.1294	3.868	0	0	0
2021/08/13	2030	03/02/2022	9.45	Put	Bond Future	2,081.1500	2.0812	1,984.0300	1.9840	(4.667)	0	0	0
2021/08/13	2030	03/02/2022	9.35	Call	Bond Future	2,719.0900	2.7191	2,828.5700	2.8286	4.026	0	0	0
2021/08/13	2030	03/02/2022	9.35	Put	Bond Future	2,312.2200	2.3122	2,208.0500	2.2081	(4.505)	0	0	101
2021/08/13	2030	03/02/2022	8.39	Put	Bond Future	5,558.8800	5.5589	5,388.5200	5.3885	(3.065)	0	0	0
2021/08/13	2030	03/02/2022	8.39	Call	Bond Future	727.2000	0.7272	770.4900	0.7705	5.953	0	0	101
2021/08/13	2030	03/02/2022	8.85	Put	Bond Future	3,767.5100	3.7675	3,627.3500	3.6274	(3.720)	0	0	0
2021/08/13	2030	03/02/2022	8.85	Call	Bond Future	1,491.8400	1.4918	1,565.3300	1.5653	4.926	0	0	1,000
2021/08/13	2030	03/02/2022			Bond Future	9.2730	93.1062	9.2327	93.3198	(0.434)	0.0000	0.0000	0
2021/08/13	2030	03/02/2022	9.44	Call	Bond Future	2,982.9500	2.9830	3,098.7800	3.0988	3.883	0	0	0
2021/08/13	2030	03/02/2022	9.44	Put	Bond Future	2,103.5100	2.1035	2,005.6900	2.0057	(4.650)	0	0	0
2021/08/13	2030	03/02/2022	9.43	Call	Bond Future	2,952.9000	2.9529	3,068.0300	3.0680	3.899	0	0	0
2021/08/13	2030	03/02/2022	9.43	Put	Bond Future	2,125.8100	2.1258	2,027.2900	2.0273	(4.634)	0	0	0
2021/08/13	2030	03/02/2022	9.78	Call	Bond Future	4,102.1200	4.1021	4,240.1700	4.2402	3.365	0	0	0
2021/08/13	2030	03/02/2022	9.78	Put	Bond Future	1,465.0600	1.4651	1,389.4600	1.3895	(5.160)	0	0	101
2021/08/13	2030	03/02/2022	10.85	Call	Bond Future	8,356.4900	8.3565	8,540.4000	8.5404	2.201	0	0	0
2021/08/13	2030	03/02/2022	10.85	Put	Bond Future	461.9800	0.4620	432.2400	0.4322	(6.438)	0	0	1,000
2021/08/13	2030	03/02/2022	9.60	Put	Bond Future	1,775.8500	1.7759	1,688.8900	1.6889	(4.897)	0	0	0
2021/08/13	2030	03/02/2022	9.60	Call	Bond Future	3,487.8100	3.4878	3,614.5000	3.6145	3.632	0	0	1,000
2021/08/13	2030	05/05/2022	10.21	Call	Bond Future	5,163.3000	5.1633	5,311.0600	5.3111	2.862	0	0	0
2021/08/13	2030	05/05/2022	10.21	Put	Bond Future	1,502.7800	1.5028	1,434.5500	1.4346	(4.540)	0	0	0

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2021/08/13	2030	05/05/2022	9.95	Call	Bond Future	4,268.7600	4.2688	4,403.5300	4.4035	3.157	0	0	0
2021/08/13	2030	05/05/2022	8.47	Call	Bond Future	852.9000	0.8529	899.4200	0.8994	5.454	0	0	1,073
2021/08/13	2030	05/05/2022	8.14	Put	Bond Future	7,705.3600	7.7054	7,521.2400	7.5212	(2.390)	0	0	0
2021/08/13	2030	05/05/2022	8.14	Call	Bond Future	535.0700	0.5351	566.9400	0.5669	5.956	0	0	1,800
2021/08/13	2030	05/05/2022	8.89	Put	Bond Future	4,579.2200	4.5792	4,433.9400	4.4339	(3.173)	0	0	0
2021/08/13	2030	05/05/2022	8.81	Put	Bond Future	4,860.2900	4.8603	4,710.1500	4.7101	(3.089)	0	0	0
2021/08/13	2030	05/05/2022			Bond Future	9.4759	94.2064	9.4337	94.4223	(0.445)	0.0000	0.0000	0
2021/08/13	2030	05/05/2022	10.20	Call	Bond Future	5,127.8400	5.1278	5,275.1300	5.2751	2.872	0	0	0
2021/08/13	2030	05/05/2022	10.20	Put	Bond Future	1,518.9200	1.5159	1,447.2200	1.4472	(4.532)	0	0	200
2021/08/13	2030	05/05/2022	10.19	Call	Bond Future	5,092.4600	5.0925	5,239.2700	5.2393	2.883	0	0	0
2021/08/13	2030	05/05/2022	10.19	Put	Bond Future	1,529.1700	1.5292	1,459.9900	1.4600	(4.524)	0	0	0
2021/08/13	2030	05/05/2022	9.95	Put	Bond Future	1,883.0600	1.8831	1,801.8400	1.8018	(4.313)	0	0	1,073
2021/08/13	2030	05/05/2022	9.35	Call	Bond Future	2,530.2400	2.5302	2,629.6300	2.6296	3.928	0	0	0
2021/08/13	2030	05/05/2022	9.35	Put	Bond Future	3,177.2600	3.1773	3,060.6600	3.0607	(3.670)	0	0	1,073
2021/08/13	2030	05/05/2022	8.47	Put	Bond Future	6,187.9700	6.1880	6,018.5000	6.0185	(2.739)	0	0	0
2021/08/13	2030	05/05/2022	8.89	Call	Bond Future	1,518.2400	1.5182	1,588.9500	1.5890	4.657	0	0	1,800
2021/08/13	2030	05/05/2022	11.04	Call	Bond Future	8,315.0600	8.3151	8,493.2300	8.4932	2.143	0	0	0
2021/08/13	2030	05/05/2022	11.04	Put	Bond Future	737.2600	0.7373	699.4400	0.6994	(5.130)	0	0	1,800
2021/08/13	2030	05/05/2022	8.81	Call	Bond Future	1,371.3800	1.3714	1,437.2300	1.4372	4.802	0	0	200
2021/08/13	2030	05/05/2022	7.73	Put	Bond Future	9,790.6300	9.7906	9,593.0500	9.5930	(2.018)	0	0	0
2021/08/13	2030	05/05/2022	7.73	Call	Bond Future	279.0100	0.2790	297.4200	0.2974	6.598	0	0	200
2021/08/13	2030	04/08/2022	9.56	Call	Bond Future	2,982.0700	2.9821	3,084.8200	3.0848	3.446	0	0	0
2021/08/13	2030	04/08/2022	9.56	Put	Bond Future	3,648.2200	3.6482	3,532.3900	3.5324	(3.175)	0	0	0
2021/08/13	2030	04/08/2022			Bond Future	9.6944	91.3025	9.6502	91.5211	(0.456)	0.0000	0.0000	0
2021/08/13	2030	04/08/2022	9.55	Call	Bond Future	2,957.9100	2.9579	3,060.1400	3.0601	3.456	0	0	0
2021/08/13	2030	04/08/2022	9.55	Put	Bond Future	3,673.8700	3.6739	3,557.5200	3.5575	(3.167)	0	0	0
2021/08/13	2030	04/08/2022	9.54	Call	Bond Future	2,933.5000	2.9335	3,035.2000	3.0352	3.467	0	0	0
2021/08/13	2030	04/08/2022	9.54	Put	Bond Future	3,699.3000	3.6993	3,582.4200	3.5824	(3.160)	0	0	0
2021/08/13	2032	04/11/2021	11.70	Call	Bond Future	10,611.5100	10.6115	10,954.5900	10.9546	3.233	0	0	0
2021/08/13	2032	04/11/2021	11.71	Put	Bond Future	81.4300	0.0814	68.1000	0.0681	(16.370)	0	0	0
2021/08/13	2032	04/11/2021	11.69	Call	Bond Future	10,562.3000	10.5623	10,905.1600	10.9052	3.246	0	0	0
2021/08/13	2032	04/11/2021	9.83	Call	Bond Future	2,101.7000	2.1017	2,283.7100	2.2837	8.660	0	0	700
2021/08/13	2032	04/11/2021			Bond Future	9.7917	90.9760	9.7324	91.3326	(0.606)	0.0000	0.0000	122,970
2021/08/13	2032	04/11/2021	11.70	Put	Bond Future	82.9200	0.0829	69.3700	0.0694	(16.341)	0	0	0
2021/08/13	2032	04/11/2021	11.71	Call	Bond Future	10,660.6700	10.6607	11,003.9700	11.0040	3.220	0	0	0
2021/08/13	2032	04/11/2021	11.69	Put	Bond Future	84.4000	0.0844	70.6300	0.0706	(16.315)	0	0	0
2021/08/13	2032	04/11/2021	9.33	Put	Bond Future	3,646.8800	3.6469	3,386.9500	3.3869	(7.127)	0	0	0
2021/08/13	2032	04/11/2021	9.33	Call	Bond Future	819.7900	0.8198	916.4900	0.9165	11.796	0	0	700
2021/08/13	2032	04/11/2021	9.83	Put	Bond Future	1,872.7000	1.8727	1,698.0800	1.6981	(9.325)	0	0	0
2021/08/13	2032	04/11/2021	12.81	Call	Bond Future	15,894.7300	15.8947	16,250.3800	16.2504	2.238	0	0	0
2021/08/13	2032	04/11/2021	12.81	Put	Bond Future	4.3400	0.0043	3.3600	0.0034	(22.581)	0	0	700
2021/08/13	2032	03/02/2022	10.43	Call	Bond Future	4,275.2700	4.2753	4,506.3800	4.5064	5.406	0	0	0
2021/08/13	2032	03/02/2022	10.43	Put	Bond Future	1,755.7700	1.7558	1,626.4700	1.6265	(7.364)	0	0	0
2021/08/13	2032	03/02/2022	10.42	Call	Bond Future	4,237.6000	4.2376	4,467.6800	4.4677	5.429	0	0	0
2021/08/13	2032	03/02/2022	10.42	Put	Bond Future	1,774.1200	1.7741	1,643.7900	1.6438	(7.346)	0	0	0
2021/08/13	2032	03/02/2022	10.45	Put	Bond Future	1,719.3600	1.7194	1,592.1000	1.5921	(7.402)	0	0	198
2021/08/13	2032	03/02/2022	9.81	Call	Bond Future	2,255.4200	2.2554	2,415.0700	2.4151	7.079	0	0	0

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2021/08/13	2032	03/02/2022	9.81	Put	Bond Future	3,303.0200	3.3030	3,102.2600	3.1023	(6.078)	0	0	198
2021/08/13	2032	03/02/2022	8.91	Put	Bond Future	7,102.3000	7.1023	6,798.3600	6.7984	(4.279)	0	0	0
2021/08/13	2032	03/02/2022	10.66	Call	Bond Future	5,180.0700	5.1801	5,433.0400	5.4330	4.884	0	0	0
2021/08/13	2032	03/02/2022	10.66	Put	Bond Future	1,385.5000	1.3855	1,278.0600	1.2781	(7.755)	0	0	97
2021/08/13	2032	03/02/2022	10.35	Put	Bond Future	1,908.1200	1.9081	1,770.4700	1.7705	(7.214)	0	0	400
2021/08/13	2032	03/02/2022	9.58	Put	Bond Future	4,088.3900	4.0884	3,859.2000	3.8592	(5.606)	0	0	0
2021/08/13	2032	03/02/2022	9.58	Call	Bond Future	1,667.5700	1.6676	1,798.7900	1.7988	7.869	0	0	400
2021/08/13	2032	03/02/2022	11.13	Call	Bond Future	7,176.7700	7.1768	7,465.0400	7.4650	4.017	0	0	0
2021/08/13	2032	03/02/2022	11.13	Put	Bond Future	854.3200	0.8543	782.1800	0.7822	(8.444)	0	0	210
2021/08/13	2032	03/02/2022	10.53	Call	Bond Future	4,659.4400	4.6594	4,900.4700	4.9005	5.173	0	0	0
2021/08/13	2032	03/02/2022	10.53	Put	Bond Future	1,582.4300	1.5824	1,463.0500	1.4631	(7.544)	0	0	210
2021/08/13	2032	03/02/2022			Bond Future	9.9886	92.0209	9.9269	92.3813	(0.618)	0.0000	0.0000	0
2021/08/13	2032	03/02/2022	10.44	Call	Bond Future	4,312.8400	4.3128	4,544.9600	4.5450	5.382	0	0	0
2021/08/13	2032	03/02/2022	10.44	Put	Bond Future	1,737.3700	1.7374	1,609.0800	1.6091	(7.384)	0	0	0
2021/08/13	2032	03/02/2022	10.45	Call	Bond Future	4,350.7500	4.3507	4,583.9000	4.5839	5.359	0	0	0
2021/08/13	2032	03/02/2022	8.91	Call	Bond Future	519.2700	0.5193	575.7400	0.5757	10.875	0	0	198
2021/08/13	2032	03/02/2022	10.14	Call	Bond Future	3,248.5700	3.2486	3,447.9000	3.4479	6.136	0	0	0
2021/08/13	2032	03/02/2022	10.14	Put	Bond Future	2,373.5500	2.3735	2,212.4700	2.2125	(6.786)	0	0	97
2021/08/13	2032	03/02/2022	9.14	Put	Bond Future	5,932.4500	5.9325	5,651.0800	5.6511	(4.743)	0	0	0
2021/08/13	2032	03/02/2022	9.14	Call	Bond Future	806.0200	0.8060	885.0600	0.8851	9.806	0	0	97
2021/08/13	2032	03/02/2022	10.95	Call	Bond Future	6,394.4400	6.3944	6,670.6100	6.6706	4.319	0	0	0
2021/08/13	2032	03/02/2022	10.95	Put	Bond Future	1,028.0000	1.0280	943.7600	0.9438	(8.195)	0	0	400
2021/08/13	2032	03/02/2022	10.35	Call	Bond Future	3,978.1100	3.9781	4,200.8700	4.2009	5.600	0	0	0
2021/08/13	2032	03/02/2022	9.62	Put	Bond Future	3,943.4800	3.9435	3,719.2300	3.7192	(5.687)	0	0	0
2021/08/13	2032	03/02/2022	9.62	Call	Bond Future	1,763.4700	1.7635	1,899.6300	1.8996	7.721	0	0	210
2021/08/13	2032	05/05/2022	11.03	Call	Bond Future	6,141.9600	6.1420	6,402.1600	6.4022	4.236	0	0	0
2021/08/13	2032	05/05/2022	11.03	Put	Bond Future	1,574.5800	1.5746	1,470.3300	1.4703	(6.621)	0	0	0
2021/08/13	2032	05/05/2022	11.02	Put	Bond Future	1,587.9700	1.5880	1,483.0000	1.4830	(6.610)	0	0	0
2021/08/13	2032	05/05/2022	11.18	Call	Bond Future	6,739.3100	6.7393	7,009.7800	7.0098	4.013	0	0	0
2021/08/13	2032	05/05/2022	11.18	Put	Bond Future	1,388.6800	1.3887	1,294.7000	1.2947	(6.768)	0	0	780
2021/08/13	2032	05/05/2022			Bond Future	10.1914	88.9615	10.1270	89.3259	(0.632)	0.0000	0.0000	0
2021/08/13	2032	05/05/2022	11.04	Call	Bond Future	6,181.4500	6.1814	6,442.3600	6.4424	4.221	0	0	0
2021/08/13	2032	05/05/2022	11.04	Put	Bond Future	1,561.5500	1.5616	1,458.0100	1.4580	(6.631)	0	0	0
2021/08/13	2032	05/05/2022	11.02	Call	Bond Future	6,102.7800	6.1028	6,362.2600	6.3623	4.252	0	0	0
2021/08/13	2032	05/05/2022	9.58	Put	Bond Future	5,201.0700	5.2011	4,958.5700	4.9586	(4.663)	0	0	0
2021/08/13	2032	05/05/2022	9.58	Call	Bond Future	1,658.2900	1.6583	1,780.2400	1.7802	7.354	0	0	780
2021/08/13	2032	05/05/2022	10.18	Put	Bond Future	3,247.0400	3.2470	3,067.4600	3.0675	(5.531)	0	0	0
2021/08/13	2032	05/05/2022	10.18	Call	Bond Future	3,182.4500	3.1825	3,367.3200	3.3673	5.809	0	0	780
2021/08/13	2032	04/08/2022	10.21	Put	Bond Future	4,266.4800	4.2665	4,070.5400	4.0705	(4.593)	0	0	0
2021/08/13	2032	04/08/2022	10.22	Call	Bond Future	3,230.2000	3.2302	3,404.0200	3.4040	5.381	0	0	0
2021/08/13	2032	04/08/2022	10.20	Put	Bond Future	4,295.8900	4.2959	4,099.0700	4.0991	(4.582)	0	0	0
2021/08/13	2032	04/08/2022			Bond Future	10.4027	89.9965	10.3355	90.3654	(0.646)	0.0000	0.0000	0
2021/08/13	2032	04/08/2022	10.21	Call	Bond Future	3,203.5100	3.2035	3,376.4600	3.3765	5.399	0	0	0
2021/08/13	2032	04/08/2022	10.22	Put	Bond Future	4,237.5800	4.2376	4,042.5100	4.0425	(4.603)	0	0	0
2021/08/13	2032	04/08/2022	10.20	Call	Bond Future	3,177.2900	3.1773	3,349.3600	3.3494	5.416	0	0	0
2021/08/13	2033	04/11/2021			Bond Future	107.1124	107.1124	107.0061	107.0061	(0.099)	0.0000	0.0000	8,979
2021/08/13	2033	03/02/2022			Bond Future	108.3681	108.3681	108.2602	108.2602	(0.100)	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
2021/08/13	2033	05/05/2022			Bond Future	108.4078	108.4078	108.2975	108.2975	(0.102)	0.0000	0.0000	0
2021/08/13	2033	04/08/2022			Bond Future	109.7541	109.7541	109.6423	109.6423	(0.102)	0.0000	0.0000	0
2021/08/13	2037	04/11/2021	12.82	Put	Bond Future	60.6900	0.0607	50.4600	0.0505	(16.856)	0	0	0
2021/08/13	2037	04/11/2021	12.83	Call	Bond Future	12,797.0800	12.7971	13,175.9700	13.1760	2.961	0	0	0
2021/08/13	2037	04/11/2021	12.30	Call	Bond Future	10,094.0000	10.0940	10,460.0900	10.4601	3.627	0	0	0
2021/08/13	2037	04/11/2021	12.30	Put	Bond Future	149.3600	0.1494	126.5300	0.1265	(15.285)	0	0	600
2021/08/13	2037	04/11/2021	11.49	Put	Bond Future	563.4300	0.5634	491.8600	0.4919	(12.703)	0	0	0
2021/08/13	2037	04/11/2021	11.49	Call	Bond Future	5,903.9100	5.9039	6,221.2600	6.2213	5.375	0	0	600
2021/08/13	2037	04/11/2021			Bond Future	10.6357	86.3704	10.5767	86.7593	(0.555)	0.0000	0.0000	126,581
2021/08/13	2037	04/11/2021	12.82	Call	Bond Future	12,747.2800	12.7473	13,125.9700	13.1260	2.971	0	0	0
2021/08/13	2037	04/11/2021	12.83	Put	Bond Future	59.3000	0.0593	49.2700	0.0493	(16.914)	0	0	0
2021/08/13	2037	04/11/2021	12.81	Call	Bond Future	12,697.4500	12.6974	13,075.9400	13.0759	2.981	0	0	0
2021/08/13	2037	04/11/2021	12.81	Put	Bond Future	62.1000	0.0621	51.6700	0.0517	(16.795)	0	0	0
2021/08/13	2037	03/02/2022	11.46	Call	Bond Future	5,451.7100	5.4517	5,724.9800	5.7250	5.013	0	0	0
2021/08/13	2037	03/02/2022	11.47	Put	Bond Future	1,548.4000	1.5484	1,429.5600	1.4296	(7.675)	0	0	0
2021/08/13	2037	03/02/2022	11.45	Call	Bond Future	5,408.6300	5.4086	5,680.9100	5.6809	5.034	0	0	0
2021/08/13	2037	03/02/2022			Bond Future	10.8290	83.1076	10.7677	83.5007	(0.567)	0.0000	0.0000	0
2021/08/13	2037	03/02/2022	11.46	Put	Bond Future	1,564.6200	1.5646	1,444.8000	1.4448	(7.658)	0	0	0
2021/08/13	2037	03/02/2022	11.47	Call	Bond Future	5,494.8800	5.4949	5,769.1300	5.7691	4.991	0	0	0
2021/08/13	2037	03/02/2022	11.45	Put	Bond Future	1,581.0000	1.5810	1,460.1900	1.4602	(7.641)	0	0	0
2021/08/13	2037	05/05/2022	11.83	Call	Bond Future	6,641.9300	6.6419	6,921.4900	6.9215	4.209	0	0	0
2021/08/13	2037	05/05/2022	11.84	Put	Bond Future	1,863.2900	1.8633	1,746.0800	1.7461	(6.290)	0	0	0
2021/08/13	2037	05/05/2022	11.82	Call	Bond Future	6,599.9400	6.5999	6,878.7400	6.8787	4.224	0	0	0
2021/08/13	2037	05/05/2022			Bond Future	11.0281	84.0899	10.9643	84.4874	(0.578)	0.0000	0.0000	0
2021/08/13	2037	05/05/2022	11.83	Put	Bond Future	1,878.2500	1.8782	1,760.2600	1.7603	(6.282)	0	0	0
2021/08/13	2037	05/05/2022	11.84	Call	Bond Future	6,683.7300	6.6837	6,964.0700	6.9641	4.194	0	0	0
2021/08/13	2037	05/05/2022	11.82	Put	Bond Future	1,893.0800	1.8931	1,774.3300	1.7743	(6.273)	0	0	0
2021/08/13	2037	04/08/2022	10.90	Call	Bond Future	3,196.3900	3.1964	3,373.0600	3.3731	5.527	0	0	0
2021/08/13	2037	04/08/2022	10.91	Put	Bond Future	5,247.7600	5.2478	5,023.1000	5.0231	(4.281)	0	0	0
2021/08/13	2037	04/08/2022	10.89	Call	Bond Future	3,169.1100	3.1691	3,344.8200	3.3448	5.544	0	0	0
2021/08/13	2037	04/08/2022	10.89	Put	Bond Future	5,318.4000	5.3184	5,091.8200	5.0918	(4.260)	0	0	0
2021/08/13	2037	04/08/2022			Bond Future	11.2393	80.8115	11.1729	81.2137	(0.591)	0.0000	0.0000	0
2021/08/13	2037	04/08/2022	10.90	Put	Bond Future	5,282.9800	5.2830	5,057.3600	5.0574	(4.271)	0	0	50
2021/08/13	2037	04/08/2022	10.91	Call	Bond Future	3,223.7900	3.2238	3,401.4200	3.4014	5.510	0	0	0
2021/08/13	2037	04/08/2022	11.42	Call	Bond Future	4,766.3300	4.7663	4,991.4500	4.9914	4.723	0	0	0
2021/08/13	2037	04/08/2022	11.42	Put	Bond Future	3,687.1400	3.6871	3,509.9700	3.5100	(4.805)	0	0	50
2021/08/13	2037	04/08/2022	10.10	Put	Bond Future	8,759.5300	8.7595	8,458.5800	8.4586	(3.436)	0	0	0
2021/08/13	2037	04/08/2022	10.10	Call	Bond Future	1,428.0800	1.4281	1,529.4200	1.5294	7.096	0	0	50
2021/08/13	2038	04/11/2021			Bond Future	119.8444	119.8444	119.7686	119.7686	(0.063)	0.0000	0.0000	7,634
2021/08/13	2038	03/02/2022			Bond Future	119.4875	119.4875	119.4099	119.4099	(0.065)	0.0000	0.0000	0
2021/08/13	2038	05/05/2022			Bond Future	120.9269	120.9269	120.8480	120.8480	(0.065)	0.0000	0.0000	0
2021/08/13	2038	04/08/2022			Bond Future	120.6266	120.6266	120.5466	120.5466	(0.066)	0.0000	0.0000	0
2021/08/13	2040	04/11/2021	12.90	Call	Bond Future	13,166.7000	13.1667	13,713.5900	13.7136	4.154	0	0	0
2021/08/13	2040	04/11/2021	12.90	Put	Bond Future	78.8200	0.0788	62.6200	0.0626	(20.553)	0	0	0
2021/08/13	2040	04/11/2021	12.89	Call	Bond Future	13,114.5600	13.1146	13,661.1300	13.6611	4.168	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
2021/08/13	2040	04/11/2021	12.89	Put	Bond Future	80.5900	0.0806	64.0700	0.0641	(20.499)	0	0	0
2021/08/13	2040	04/11/2021			Bond Future	10.7768	88.3879	10.6971	88.9510	(0.740)	0.0000	0.0000	88,052
2021/08/13	2040	04/11/2021	12.91	Call	Bond Future	13,218.8100	13.2188	13,766.0100	13.7660	4.140	0	0	0
2021/08/13	2040	04/11/2021	12.91	Put	Bond Future	77.0900	0.0771	61.2000	0.0612	(20.612)	0	0	0
2021/08/13	2040	03/02/2022	11.58	Put	Bond Future	1,745.9500	1.7459	1,573.5800	1.5736	(9.873)	0	0	0
2021/08/13	2040	03/02/2022	11.59	Call	Bond Future	5,832.0200	5.8320	6,230.2400	6.2302	6.828	0	0	0
2021/08/13	2040	03/02/2022	11.57	Put	Bond Future	1,763.1900	1.7632	1,589.4300	1.5894	(9.855)	0	0	0
2021/08/13	2040	03/02/2022			Bond Future	10.9657	84.8981	10.8829	85.4673	(0.755)	0.0000	0.0000	0
2021/08/13	2040	03/02/2022	11.58	Call	Bond Future	5,785.8800	5.7859	6,182.7300	6.1827	6.859	0	0	0
2021/08/13	2040	03/02/2022	11.59	Put	Bond Future	1,728.8800	1.7289	1,557.8800	1.5579	(9.891)	0	0	0
2021/08/13	2040	03/02/2022	11.57	Call	Bond Future	5,739.8300	5.7398	6,135.2900	6.1353	6.890	0	0	0
2021/08/13	2040	05/05/2022	11.91	Put	Bond Future	2,029.0300	2.0290	1,858.1800	1.8582	(8.420)	0	0	0
2021/08/13	2040	05/05/2022	11.92	Call	Bond Future	6,836.0800	6.8361	7,242.1500	7.2422	5.940	0	0	0
2021/08/13	2040	05/05/2022	11.92	Put	Bond Future	2,012.9600	2.0130	1,843.2400	1.8432	(8.431)	0	0	0
2021/08/13	2040	05/05/2022	10.57	Put	Bond Future	6,084.1400	6.0841	5,710.0100	5.7100	(6.149)	0	0	0
2021/08/13	2040	05/05/2022	10.57	Call	Bond Future	2,013.7700	2.0138	2,215.4300	2.2154	10.014	0	0	1,200
2021/08/13	2040	05/05/2022	13.04	Call	Bond Future	12,022.9600	12.0230	12,518.0100	12.5180	4.118	0	0	0
2021/08/13	2040	05/05/2022	13.04	Put	Bond Future	866.5600	0.8666	785.8200	0.7858	(9.317)	0	0	1,200
2021/08/13	2040	05/05/2022			Bond Future	11.1597	85.9014	11.0736	86.4772	(0.772)	0.0000	0.0000	0
2021/08/13	2040	05/05/2022	11.91	Call	Bond Future	6,791.6200	6.7916	7,196.5600	7.1966	5.962	0	0	0
2021/08/13	2040	05/05/2022	11.90	Call	Bond Future	6,747.4700	6.7475	7,151.2600	7.1513	5.984	0	0	0
2021/08/13	2040	05/05/2022	11.90	Put	Bond Future	2,045.4900	2.0455	1,873.4900	1.8735	(8.409)	0	0	0
2021/08/13	2040	05/05/2022	9.82	Put	Bond Future	10,398.3300	10.3983	9,913.7500	9.9138	(4.660)	0	0	0
2021/08/13	2040	05/05/2022	9.82	Call	Bond Future	689.0400	0.6890	780.2500	0.7803	13.237	0	0	1,200
2021/08/13	2040	04/08/2022	11.05	Call	Bond Future	3,424.9300	3.4249	3,687.8800	3.6879	7.678	0	0	0
2021/08/13	2040	04/08/2022	11.05	Put	Bond Future	5,501.4200	5.5014	5,181.6600	5.1817	(5.812)	0	0	0
2021/08/13	2040	04/08/2022			Bond Future	11.3653	82.3933	11.2756	82.9760	(0.790)	0.0000	0.0000	0
2021/08/13	2040	04/08/2022	11.04	Call	Bond Future	3,395.5900	3.3956	3,657.1200	3.6571	7.702	0	0	0
2021/08/13	2040	04/08/2022	11.04	Put	Bond Future	5,539.2700	5.5393	5,218.0900	5.2181	(5.798)	0	0	0
2021/08/13	2040	04/08/2022	11.03	Call	Bond Future	3,366.0500	3.3661	3,626.1600	3.6262	7.727	0	0	0
2021/08/13	2040	04/08/2022	11.03	Put	Bond Future	5,577.0100	5.5770	5,254.4100	5.2544	(5.784)	0	0	0
2021/08/13	2044	04/11/2021	12.91	Call	Bond Future	12,850.7700	12.8508	13,402.9100	13.4029	4.297	0	0	0
2021/08/13	2044	04/11/2021	12.91	Put	Bond Future	88.5000	0.0885	70.4400	0.0704	(20.407)	0	0	0
2021/08/13	2044	04/11/2021			Bond Future	10.8447	84.9048	10.7651	85.4750	(0.734)	0.0000	0.0000	61,849
2021/08/13	2044	04/11/2021	12.90	Call	Bond Future	12,798.6300	12.7986	13,350.5100	13.3505	4.312	0	0	0
2021/08/13	2044	04/11/2021	12.90	Put	Bond Future	89.8400	0.0898	71.5200	0.0715	(20.392)	0	0	0
2021/08/13	2044	04/11/2021	12.89	Call	Bond Future	12,746.4600	12.7465	13,298.0800	13.2981	4.328	0	0	0
2021/08/13	2044	04/11/2021	12.89	Put	Bond Future	91.2200	0.0912	72.6400	0.0726	(20.368)	0	0	0
2021/08/13	2044	03/02/2022	11.60	Call	Bond Future	5,656.1300	5.6561	6,052.7700	6.0528	7.013	0	0	0
2021/08/13	2044	03/02/2022	11.60	Put	Bond Future	1,836.3600	1.8364	1,656.5600	1.6566	(9.791)	0	0	0
2021/08/13	2044	03/02/2022	11.59	Call	Bond Future	5,610.3200	5.6103	6,005.5200	6.0055	7.044	0	0	0
2021/08/13	2044	03/02/2022	11.59	Put	Bond Future	1,854.4500	1.8544	1,673.2100	1.6732	(9.773)	0	0	0
2021/08/13	2044	03/02/2022			Bond Future	11.0256	81.5001	10.9429	82.0766	(0.751)	0.0000	0.0000	0
2021/08/13	2044	03/02/2022	11.61	Call	Bond Future	5,702.0300	5.7020	6,100.0900	6.1001	6.981	0	0	0
2021/08/13	2044	03/02/2022	11.61	Put	Bond Future	1,818.4500	1.8184	1,640.0700	1.6401	(9.809)	0	0	0
2021/08/13	2044	05/05/2022	11.92	Call	Bond Future	6,661.1200	6.6611	7,067.0200	7.0670	6.094	0	0	0
2021/08/13	2044	05/05/2022	11.92	Put	Bond Future	2,114.6100	2.1146	1,937.3900	1.9374	(8.381)	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
2021/08/13	2044	05/05/2022	11.91	Call	Bond Future	6,616.8800	6.6169	7,021.6100	7.0216	6.117	0	0	0
2021/08/13	2044	05/05/2022	11.91	Put	Bond Future	2,131.4500	2.1315	1,953.0600	1.9531	(8.369)	0	0	0
2021/08/13	2044	05/05/2022			Bond Future	11.2111	82.4634	11.1250	83.0465	(0.768)	0.0000	0.0000	0
2021/08/13	2044	05/05/2022	11.93	Call	Bond Future	6,705.4100	6.7054	7,112.4800	7.1125	6.071	0	0	0
2021/08/13	2044	05/05/2022	11.93	Put	Bond Future	2,097.9100	2.0979	1,921.8600	1.9219	(8.392)	0	0	0
2021/08/13	2044	04/08/2022	11.09	Call	Bond Future	3,427.7800	3.4278	3,694.1600	3.6942	7.771	0	0	0
2021/08/13	2044	04/08/2022	11.09	Put	Bond Future	5,549.9200	5.5499	5,226.1800	5.2262	(5.833)	0	0	0
2021/08/13	2044	04/08/2022	11.08	Call	Bond Future	3,397.9100	3.3979	3,662.8300	3.6628	7.797	0	0	0
2021/08/13	2044	04/08/2022	11.08	Put	Bond Future	5,588.4700	5.5885	5,263.2700	5.2633	(5.819)	0	0	0
2021/08/13	2044	04/08/2022			Bond Future	11.4073	79.0403	11.3177	79.6305	(0.786)	0.0000	0.0000	0
2021/08/13	2044	04/08/2022	11.10	Call	Bond Future	3,457.7800	3.4578	3,725.6200	3.7256	7.746	0	0	0
2021/08/13	2044	04/08/2022	11.10	Put	Bond Future	5,511.6000	5.5116	5,189.3200	5.1893	(5.847)	0	0	0
2021/08/13	2046	04/11/2021			Bond Future	106.8748	106.8748	106.4249	106.4249	(0.421)	0.0000	0.0000	18,100
2021/08/13	2046	03/02/2022			Bond Future	108.1279	108.1279	107.6724	107.6724	(0.421)	0.0000	0.0000	0
2021/08/13	2046	05/05/2022			Bond Future	107.5666	107.5666	107.1033	107.1033	(0.431)	0.0000	0.0000	0
2021/08/13	2046	04/08/2022			Bond Future	108.9026	108.9026	108.4335	108.4335	(0.431)	0.0000	0.0000	0
2021/08/13	2050	04/11/2021			Bond Future	110.5791	110.5791	109.6605	109.6605	(0.831)	0.0000	0.0000	10,845
2021/08/13	2050	03/02/2022			Bond Future	109.9166	109.9166	108.9869	108.9869	(0.846)	0.0000	0.0000	0
2021/08/13	2050	05/05/2022			Bond Future	111.2408	111.2408	110.2996	110.2996	(0.846)	0.0000	0.0000	0
2021/08/13	2050	04/08/2022			Bond Future	110.6206	110.6206	109.6672	109.6672	(0.862)	0.0000	0.0000	0
2021/08/13	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	AL37	04/11/2021			Index Future	805.0600	805.0600	806.4370	806.4370	0.171	0.0000	0.0000	0
2021/08/13	AL37	03/02/2022			Index Future	814.3010	814.3010	815.6910	815.6910	0.171	0.0000	0.0000	0
2021/08/13	AL37	05/05/2022			Index Future	823.9120	823.9120	825.3170	825.3170	0.171	0.0000	0.0000	0
2021/08/13	AL37	04/08/2022			Index Future	833.8450	833.8450	835.2660	835.2660	0.170	0.0000	0.0000	0
2021/08/13	AL7T	04/11/2021			Index Future	921.4600	921.4600	924.2360	924.2360	0.301	0.0000	0.0000	0
2021/08/13	AL7T	03/02/2022			Index Future	932.0360	932.0360	934.8410	934.8410	0.301	0.0000	0.0000	0
2021/08/13	AL7T	05/05/2022			Index Future	943.0370	943.0370	945.8740	945.8740	0.301	0.0000	0.0000	0
2021/08/13	AL7T	04/08/2022			Index Future	954.4060	954.4060	957.2750	957.2750	0.301	0.0000	0.0000	0
2021/08/13	ALBI	04/11/2021			Index Future	809.5670	809.5670	812.6150	812.6150	0.376	0.0000	0.0000	119
2021/08/13	ALBI	03/02/2022			Index Future	818.8590	818.8590	821.9400	821.9400	0.376	0.0000	0.0000	0
2021/08/13	ALBI	05/05/2022			Index Future	828.5240	828.5240	831.6400	831.6400	0.376	0.0000	0.0000	0
2021/08/13	ALBI	04/08/2022			Index Future	838.5120	838.5120	841.6650	841.6650	0.376	0.0000	0.0000	0
2021/08/13	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	C007	31/01/2037			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 ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/13	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/08/13	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	C442	25/04/2042			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
2021/08/13	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/13	ES33	04/11/2021			Bond Future	11.3692	76.2668	11.3042	76.6100	(0.571)	0.0000	0.0000	350
2021/08/13	ES33	03/02/2022			Bond Future	11.6120	77.1612	11.5443	77.5082	(0.583)	0.0000	0.0000	0
2021/08/13	ES33	05/05/2022			Bond Future	11.8574	74.3134	11.7869	74.6645	(0.595)	0.0000	0.0000	0
2021/08/13	ES33	04/08/2022			Bond Future	12.1139	75.1890	12.0402	75.5444	(0.608)	0.0000	0.0000	0
2021/08/13	ES42	04/11/2021			Bond Future	11.9033	74.4344	11.8280	74.8852	(0.633)	0.0000	0.0000	4,779
2021/08/13	ES42	03/02/2022			Bond Future	12.1267	75.3080	12.0482	75.7638	(0.647)	0.0000	0.0000	0
2021/08/13	ES42	05/05/2022			Bond Future	12.3605	71.9571	12.2785	72.4182	(0.663)	0.0000	0.0000	0
2021/08/13	ES42	04/08/2022			Bond Future	12.5981	72.8034	12.5125	73.2702	(0.680)	0.0000	0.0000	0
2021/08/13	GOVI	04/11/2021	728.41	Call	GOVI	711,930.0000	71.1930	741,470.0000	74.1470	4.149	0	0	0
2021/08/13	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/13	GOVI	04/11/2021	728.40	Call	GOVI	712,030.0000	71.2030	741,570.0000	74.1570	4.149	0	0	0
2021/08/13	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/13	GOVI	04/11/2021			GOVI	799.6030	799.6030	802.5570	802.5570	0.369	0.0000	0.0000	984
2021/08/13	GOVI	04/11/2021	728.42	Call	GOVI	711,830.0000	71.1830	741,370.0000	74.1370	4.150	0	0	0
2021/08/13	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/13	GOVI	03/02/2022	792.76	Call	GOVI	160,210.0000	16.0210	190,060.0000	19.0060	18.632	0	0	0
2021/08/13	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/13	GOVI	03/02/2022			GOVI	808.7810	808.7810	811.7660	811.7660	0.369	0.0000	0.0000	0
2021/08/13	GOVI	03/02/2022	792.75	Call	GOVI	160,310.0000	16.0310	190,160.0000	19.0160	18.620	0	0	0
2021/08/13	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/13	GOVI	03/02/2022	792.74	Call	GOVI	160,410.0000	16.0410	190,260.0000	19.0260	18.609	0	0	0
2021/08/13	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/13	GOVI	05/05/2022	788.25	Call	GOVI	300,770.0000	30.0770	330,960.0000	33.0960	10.038	0	0	0
2021/08/13	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/13	GOVI	05/05/2022			GOVI	818.3270	818.3270	821.3460	821.3460	0.369	0.0000	0.0000	0
2021/08/13	GOVI	05/05/2022	788.24	Call	GOVI	300,870.0000	30.0870	331,060.0000	33.1060	10.034	0	0	0
2021/08/13	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/13	GOVI	05/05/2022	788.23	Call	GOVI	300,970.0000	30.0970	331,160.0000	33.1160	10.031	0	0	0
2021/08/13	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/13	GOVI	04/08/2022	819.28	Call	GOVI	89,120.0000	8.9120	119,670.0000	11.9670	34.280	0	0	0
2021/08/13	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/13	GOVI	04/08/2022			GOVI	828.1920	828.1920	831.2470	831.2470	0.369	0.0000	0.0000	0
2021/08/13	GOVI	04/08/2022	819.27	Call	GOVI	89,220.0000	8.9220	119,770.0000	11.9770	34.241	0	0	0
2021/08/13	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/13	GOVI	04/08/2022	819.26	Call	GOVI	89,320.0000	8.9320	119,870.0000	11.9870	34.203	0	0	0
2021/08/13	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	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
2021/08/13	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/08/13	IGOV	04/11/2021			Index Future	294.4360	294.4360	293.9330	293.9330	(0.171)	0.0000	0.0000	475
2021/08/13	IGOV	03/02/2022			Index Future	297.8880	297.8880	297.3780	297.3780	(0.171)	0.0000	0.0000	0
2021/08/13	IGOV	05/05/2022			Index Future	301.4750	301.4750	300.9580	300.9580	(0.171)	0.0000	0.0000	0
2021/08/13	IGOV	04/08/2022			Index Future	305.1790	305.1790	304.6560	304.6560	(0.171)	0.0000	0.0000	0
2021/08/13	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/08/13	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/08/13	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/08/13	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/08/13	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/08/13	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/08/13	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/08/13	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/08/13	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/08/13	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/08/13	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/08/13	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/08/13	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/08/13	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/08/13	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/08/13	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/08/13	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/08/13	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/08/13	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/08/13	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/08/13	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/08/13	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/08/13	JBAF	18/08/2021			Jibar Tradeable Future	3.6750	96.3250	3.6750	96.3250	0.000	0.0000	0.0000	0
2021/08/13	JBAF	15/09/2021			Jibar Tradeable Future	3.6850	96.3150	3.6750	96.3250	(0.271)	0.0000	0.0000	30,000
2021/08/13	JBAF	20/10/2021			Jibar Tradeable Future	3.8200	96.1800	3.8000	96.2000	(0.524)	0.0000	0.0000	0
2021/08/13	JBAF	17/11/2021			Jibar Tradeable Future	3.8700	96.1300	3.8300	96.1700	(1.034)	0.0000	0.0000	0
2021/08/13	JBAF	15/12/2021			Jibar Tradeable Future	4.0250	95.9750	4.0050	95.9950	(0.497)	0.0000	0.0000	0
2021/08/13	JBAF	19/01/2022			Jibar Tradeable Future	4.0800	95.9200	4.0600	95.9400	(0.490)	0.0000	0.0000	0
2021/08/13	JBAF	16/03/2022			Jibar Tradeable Future	4.3200	95.6800	4.3000	95.7000	(0.463)	0.0000	0.0000	0
2021/08/13	JBAF	15/06/2022			Jibar Tradeable Future	4.7350	95.2650	4.7300	95.2700	(0.106)	0.0000	0.0000	471
2021/08/13	JBAF	21/09/2022			Jibar Tradeable Future	4.9800	95.0200	4.9700	95.0300	(0.201)	0.0000	0.0000	0
2021/08/13	JBAF	21/12/2022			Jibar Tradeable Future	5.2800	94.7200	5.2650	94.7350	(0.284)	0.0000	0.0000	0
2021/08/13	JBAF	15/03/2023			Jibar Tradeable Future	5.4850	94.5150	5.4650	94.5350	(0.365)	0.0000	0.0000	0
2021/08/13	JBAF	21/06/2023			Jibar Tradeable Future	5.6700	94.3300	5.6500	94.3500	(0.353)	0.0000	0.0000	0
2021/08/13	R023	04/11/2021	4.91	Call	Bond Future	78.0500	0.0780	65.3500	0.0654	(16.272)	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
2021/08/13	R023	04/11/2021	4.91	Put	Bond Future	319.8400	0.3198	350.8100	0.3508	9.683	0	0	0
2021/08/13	R023	04/11/2021	4.90	Call	Bond Future	73.4100	0.0734	61.2200	0.0612	(16.605)	0	0	0
2021/08/13	R023	04/11/2021	4.90	Put	Bond Future	328.0400	0.3280	359.5200	0.3595	9.596	0	0	0
2021/08/13	R023	04/11/2021			Bond Future	5.0986	104.7979	5.1327	104.7543	0.669	0.0000	0.0000	13,736
2021/08/13	R023	04/11/2021	4.92	Call	Bond Future	82.6800	0.0827	69.4700	0.0695	(15.977)	0	0	0
2021/08/13	R023	04/11/2021	4.92	Put	Bond Future	311.6300	0.3116	342.0900	0.3421	9.774	0	0	0
2021/08/13	R023	03/02/2022	5.08	Call	Bond Future	181.4100	0.1814	163.2600	0.1633	(10.005)	0	0	0
2021/08/13	R023	03/02/2022	5.08	Put	Bond Future	332.3600	0.3324	358.7600	0.3588	7.943	0	0	0
2021/08/13	R023	03/02/2022			Bond Future	5.2258	106.0010	5.2689	105.9565	0.825	0.0000	0.0000	0
2021/08/13	R023	03/02/2022	5.07	Call	Bond Future	176.6900	0.1767	158.8400	0.1588	(10.102)	0	0	0
2021/08/13	R023	03/02/2022	5.07	Put	Bond Future	338.0100	0.3380	364.7100	0.3647	7.899	0	0	0
2021/08/13	R023	03/02/2022	5.06	Call	Bond Future	171.7600	0.1718	154.2200	0.1542	(10.212)	0	0	0
2021/08/13	R023	03/02/2022	5.06	Put	Bond Future	343.4400	0.3434	370.4500	0.3705	7.865	0	0	0
2021/08/13	R023	05/05/2022	6.31	Call	Bond Future	816.7700	0.8168	779.1100	0.7791	(4.611)	0	0	0
2021/08/13	R023	05/05/2022	6.31	Put	Bond Future	71.2300	0.0712	78.8400	0.0788	10.684	0	0	0
2021/08/13	R023	05/05/2022			Bond Future	5.3650	103.3425	5.4221	103.2973	1.064	0.0000	0.0000	0
2021/08/13	R023	05/05/2022	6.30	Call	Bond Future	809.8300	0.8098	772.2600	0.7723	(4.639)	0	0	0
2021/08/13	R023	05/05/2022	6.30	Put	Bond Future	72.1300	0.0721	79.8300	0.0798	10.675	0	0	0
2021/08/13	R023	05/05/2022	6.29	Call	Bond Future	802.9000	0.8029	765.4300	0.7654	(4.667)	0	0	0
2021/08/13	R023	05/05/2022	6.29	Put	Bond Future	73.0500	0.0730	80.8500	0.0809	10.678	0	0	0
2021/08/13	R023	04/08/2022	6.05	Call	Bond Future	411.7200	0.4117	381.5700	0.3816	(7.323)	0	0	0
2021/08/13	R023	04/08/2022	6.05	Put	Bond Future	151.5000	0.1515	167.7400	0.1677	10.719	0	0	0
2021/08/13	R023	04/08/2022			Bond Future	5.5787	104.5710	5.6625	104.5246	1.503	0.0000	0.0000	0
2021/08/13	R023	04/08/2022	6.04	Call	Bond Future	407.7500	0.4077	377.7300	0.3777	(7.362)	0	0	0
2021/08/13	R023	04/08/2022	6.04	Put	Bond Future	153.0400	0.1530	169.4100	0.1694	10.697	0	0	0
2021/08/13	R023	04/08/2022	6.03	Call	Bond Future	403.7900	0.4038	373.9200	0.3739	(7.397)	0	0	0
2021/08/13	R023	04/08/2022	6.03	Put	Bond Future	154.5800	0.1546	171.1000	0.1711	10.687	0	0	0
2021/08/13	R035	04/11/2021	12.53	Call	Bond Future	12,703.2000	12.7032	13,116.6000	13.1166	3.254	0	0	0
2021/08/13	R035	04/11/2021	12.53	Put	Bond Future	63.3300	0.0633	51.9800	0.0520	(17.922)	0	0	0
2021/08/13	R035	04/11/2021	11.75	Put	Bond Future	242.5900	0.2426	205.1200	0.2051	(15.446)	0	0	782
2021/08/13	R035	04/11/2021	11.08	Call	Bond Future	5,145.0200	5.1450	5,474.7600	5.4748	6.409	0	0	0
2021/08/13	R035	04/11/2021	11.08	Put	Bond Future	727.7300	0.7277	632.7200	0.6327	(13.056)	0	0	782
2021/08/13	R035	04/11/2021	10.23	Put	Bond Future	2,687.5900	2.6876	2,442.2800	2.4423	(9.128)	0	0	0
2021/08/13	R035	04/11/2021	10.12	Put	Bond Future	3,110.2900	3.1103	2,842.0000	2.8420	(8.626)	0	0	0
2021/08/13	R035	04/11/2021	10.12	Call	Bond Future	1,358.3200	1.3583	1,514.7800	1.5148	11.519	0	0	400
2021/08/13	R035	04/11/2021	10.62	Put	Bond Future	1,512.1200	1.5121	1,345.2400	1.3452	(11.036)	0	0	0
2021/08/13	R035	04/11/2021	10.62	Call	Bond Future	3,051.0600	3.0511	3,308.9300	3.3089	8.452	0	0	400
2021/08/13	R035	04/11/2021	11.20	Put	Bond Future	600.8000	0.6008	519.6600	0.5197	(13.505)	0	0	350
2021/08/13	R035	04/11/2021	10.60	Call	Bond Future	2,970.6900	2.9707	3,224.8000	3.2248	8.554	0	0	0
2021/08/13	R035	04/11/2021	10.60	Put	Bond Future	1,560.0800	1.5601	1,389.4400	1.3894	(10.938)	0	0	350
2021/08/13	R035	04/11/2021	10.11	Put	Bond Future	3,150.9000	3.1509	2,880.5300	2.8805	(8.581)	0	0	0
2021/08/13	R035	04/11/2021	10.11	Call	Bond Future	1,331.3200	1.3313	1,485.7000	1.4857	11.596	0	0	350
2021/08/13	R035	04/11/2021			Bond Future	10.3829	90.9432	10.3185	91.3679	(0.620)	0.0000	0.0000	81,384
2021/08/13	R035	04/11/2021	12.52	Call	Bond Future	12,652.0800	12.6521	13,065.2500	13.0653	3.266	0	0	0
2021/08/13	R035	04/11/2021	12.52	Put	Bond Future	64.8200	0.0648	53.2400	0.0532	(17.865)	0	0	0
2021/08/13	R035	04/11/2021	12.51	Call	Bond Future	12,600.9400	12.6009	13,013.8700	13.0139	3.277	0	0	0
2021/08/13	R035	04/11/2021	12.51	Put	Bond Future	66.3500	0.0663	54.5300	0.0545	(17.815)	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
2021/08/13	R035	04/11/2021	11.75	Call	Bond Future	8,612.5700	8.6126	8,999.8500	8.9999	4.497	0	0	0
2021/08/13	R035	04/11/2021	10.23	Call	Bond Future	1,674.6300	1.6746	1,854.0700	1.8541	10.715	0	0	782
2021/08/13	R035	04/11/2021	13.82	Call	Bond Future	19,000.6800	19.0007	19,424.9300	19.4249	2.233	0	0	0
2021/08/13	R035	04/11/2021	13.82	Put	Bond Future	1.9900	0.0020	1.4900	0.0015	(25.126)	0	0	400
2021/08/13	R035	04/11/2021	11.20	Call	Bond Future	5,746.4400	5.7464	6,090.0500	6.0900	5.980	0	0	0
2021/08/13	R035	03/02/2022	11.23	Call	Bond Future	5,544.0800	5.5441	5,844.0900	5.8441	5.411	0	0	0
2021/08/13	R035	03/02/2022	11.23	Put	Bond Future	1,557.8100	1.5578	1,428.5300	1.4285	(8.299)	0	0	0
2021/08/13	R035	03/02/2022	11.22	Call	Bond Future	5,500.6500	5.5007	5,799.5900	5.7996	5.435	0	0	0
2021/08/13	R035	03/02/2022	11.22	Put	Bond Future	1,574.1200	1.5741	1,443.7700	1.4438	(8.281)	0	0	0
2021/08/13	R035	03/02/2022	11.39	Call	Bond Future	6,257.7400	6.2577	6,573.7500	6.5738	5.050	0	0	0
2021/08/13	R035	03/02/2022	11.39	Put	Bond Future	1,323.9600	1.3240	1,210.6800	1.2107	(8.556)	0	0	683
2021/08/13	R035	03/02/2022	10.65	Call	Bond Future	3,270.9100	3.2709	3,498.0300	3.4980	6.944	0	0	0
2021/08/13	R035	03/02/2022	11.73	Call	Bond Future	7,835.3400	7.8353	8,179.6800	8.1797	4.395	0	0	0
2021/08/13	R035	03/02/2022	11.73	Put	Bond Future	938.9600	0.9390	854.0100	0.8540	(9.047)	0	0	280
2021/08/13	R035	03/02/2022	11.03	Call	Bond Future	4,697.4500	4.6975	4,974.7600	4.9748	5.903	0	0	0
2021/08/13	R035	03/02/2022	11.28	Call	Bond Future	5,763.9900	5.7640	6,069.2100	6.0692	5.295	0	0	0
2021/08/13	R035	03/02/2022	11.28	Put	Bond Future	1,479.9500	1.4800	1,355.8800	1.3559	(8.383)	0	0	200
2021/08/13	R035	03/02/2022	10.26	Put	Bond Future	4,161.1200	4.1611	3,902.1500	3.9021	(6.224)	0	0	0
2021/08/13	R035	03/02/2022	10.26	Call	Bond Future	2,055.2000	2.0552	2,225.5200	2.2255	8.287	0	0	200
2021/08/13	R035	03/02/2022	11.05	Put	Bond Future	1,878.7100	1.8787	1,729.1100	1.7291	(7.963)	0	0	1,600
2021/08/13	R035	03/02/2022	10.35	Put	Bond Future	3,826.0700	3.8261	3,580.4400	3.5804	(6.420)	0	0	0
2021/08/13	R035	03/02/2022	10.35	Call	Bond Future	2,311.6000	2.3116	2,495.2600	2.4953	7.945	0	0	1,600
2021/08/13	R035	03/02/2022			Bond Future	10.5844	91.9873	10.5174	92.4166	(0.633)	0.0000	0.0000	0
2021/08/13	R035	03/02/2022	11.24	Call	Bond Future	5,587.6100	5.5876	5,888.6800	5.8887	5.388	0	0	0
2021/08/13	R035	03/02/2022	11.24	Put	Bond Future	1,541.6700	1.5417	1,413.4500	1.4134	(8.317)	0	0	0
2021/08/13	R035	03/02/2022	10.65	Put	Bond Future	2,853.4700	2.8535	2,651.3000	2.6513	(7.085)	0	0	683
2021/08/13	R035	03/02/2022	9.70	Put	Bond Future	6,739.8300	6.7398	6,401.0000	6.4010	(5.027)	0	0	0
2021/08/13	R035	03/02/2022	9.70	Call	Bond Future	825.8500	0.8258	916.3100	0.9163	10.954	0	0	683
2021/08/13	R035	03/02/2022	11.03	Put	Bond Future	1,917.7300	1.9177	1,765.7500	1.7657	(7.925)	0	0	280
2021/08/13	R035	03/02/2022	10.10	Put	Bond Future	4,802.8600	4.8029	4,520.0200	4.5200	(5.889)	0	0	0
2021/08/13	R035	03/02/2022	10.10	Call	Bond Future	1,631.6500	1.6316	1,778.1000	1.7781	8.976	0	0	280
2021/08/13	R035	03/02/2022	11.88	Call	Bond Future	8,549.5200	8.5495	8,904.1000	8.9041	4.147	0	0	0
2021/08/13	R035	03/02/2022	11.88	Put	Bond Future	808.7400	0.8087	734.0300	0.7340	(9.238)	0	0	1,800
2021/08/13	R035	03/02/2022	11.05	Call	Bond Future	4,780.2100	4.7802	5,059.9000	5.0599	5.851	0	0	0
2021/08/13	R035	05/05/2022	11.64	Call	Bond Future	6,891.3600	6.8914	7,201.6900	7.2017	4.503	0	0	0
2021/08/13	R035	05/05/2022	11.64	Put	Bond Future	1,801.5900	1.8016	1,677.7100	1.6777	(6.876)	0	0	0
2021/08/13	R035	05/05/2022	11.63	Call	Bond Future	6,848.9800	6.8490	7,158.4900	7.1585	4.519	0	0	0
2021/08/13	R035	05/05/2022	11.63	Put	Bond Future	1,816.1400	1.8161	1,691.4400	1.6914	(6.866)	0	0	0
2021/08/13	R035	05/05/2022			Bond Future	10.7837	88.5959	10.7140	89.0301	(0.646)	0.0000	0.0000	0
2021/08/13	R035	05/05/2022	11.65	Call	Bond Future	6,933.8000	6.9338	7,244.9400	7.2449	4.487	0	0	0
2021/08/13	R035	05/05/2022	11.65	Put	Bond Future	1,787.1600	1.7872	1,664.0900	1.6641	(6.886)	0	0	0
2021/08/13	R035	04/08/2022	10.73	Call	Bond Future	3,411.5500	3.4115	3,612.3400	3.6123	5.886	0	0	0
2021/08/13	R035	04/08/2022	10.73	Put	Bond Future	5,020.2000	5.0202	4,781.5300	4.7815	(4.754)	0	0	0
2021/08/13	R035	04/08/2022	10.72	Call	Bond Future	3,383.3800	3.3834	3,583.1300	3.5831	5.904	0	0	0
2021/08/13	R035	04/08/2022	10.72	Put	Bond Future	5,053.9700	5.0540	4,814.2600	4.8143	(4.743)	0	0	0
2021/08/13	R035	04/08/2022	11.13	Put	Bond Future	3,810.4900	3.8105	3,612.3700	3.6124	(5.199)	0	0	100
2021/08/13	R035	04/08/2022	10.64	Call	Bond Future	3,162.0100	3.1620	3,353.3900	3.3534	6.052	0	0	0
2021/08/13	R035	04/08/2022	10.64	Put	Bond Future	5,330.3500	5.3303	5,082.2700	5.0823	(4.654)	0	0	100

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
2021/08/13	R035	04/08/2022	9.84	Put	Bond Future	8,782.5600	8.7826	8,452.7400	8.4527	(3.755)	0	0	0
2021/08/13	R035	04/08/2022	9.84	Call	Bond Future	1,408.2300	1.4082	1,517.8700	1.5179	7.786	0	0	100
2021/08/13	R035	04/08/2022			Bond Future	10.9933	89.6239	10.9207	90.0634	(0.661)	0.0000	0.0000	0
2021/08/13	R035	04/08/2022	10.74	Call	Bond Future	3,440.1900	3.4402	3,642.0200	3.6420	5.867	0	0	0
2021/08/13	R035	04/08/2022	10.74	Put	Bond Future	4,986.9700	4.9870	4,749.3400	4.7493	(4.765)	0	0	0
2021/08/13	R035	04/08/2022	11.13	Call	Bond Future	4,628.8400	4.6288	4,870.1800	4.8702	5.214	0	0	0
2021/08/13	R186	04/11/2021	8.10	Call	Bond Future	2,751.4400	2.7514	2,899.1000	2.8991	5.367	0	0	0
2021/08/13	R186	04/11/2021	8.10	Put	Bond Future	477.2200	0.4772	425.1600	0.4252	(10.909)	0	0	0
2021/08/13	R186	04/11/2021	8.09	Call	Bond Future	2,717.8200	2.7178	2,864.6500	2.8646	5.402	0	0	0
2021/08/13	R186	04/11/2021	8.09	Put	Bond Future	487.3400	0.4873	434.4500	0.4345	(10.853)	0	0	0
2021/08/13	R186	04/11/2021	7.77	Call	Bond Future	1,741.7500	1.7418	1,857.6500	1.8576	6.654	0	0	0
2021/08/13	R186	04/11/2021			Bond Future	7.5866	116.1904	7.5422	116.3901	(0.586)	0.0000	0.0000	73,131
2021/08/13	R186	04/11/2021	8.11	Call	Bond Future	2,785.2200	2.7852	2,933.7200	2.9337	5.332	0	0	0
2021/08/13	R186	04/11/2021	8.11	Put	Bond Future	467.2700	0.4673	416.0500	0.4160	(10.962)	0	0	0
2021/08/13	R186	04/11/2021	7.77	Put	Bond Future	922.7400	0.9227	838.9200	0.8389	(9.084)	0	0	15,177
2021/08/13	R186	04/11/2021	8.77	Call	Bond Future	5,263.1100	5.2631	5,447.5200	5.4475	3.504	0	0	0
2021/08/13	R186	04/11/2021	8.77	Put	Bond Future	107.0400	0.1070	91.7300	0.0917	(14.303)	0	0	15,177
2021/08/13	R186	03/02/2022	7.30	Call	Bond Future	934.8800	0.9349	998.2200	0.9982	6.775	0	0	0
2021/08/13	R186	03/02/2022	7.30	Put	Bond Future	2,996.8800	2.9969	2,858.6000	2.8586	(4.614)	0	0	0
2021/08/13	R186	03/02/2022			Bond Future	7.7791	112.2425	7.7318	112.4441	(0.609)	0.0000	0.0000	0
2021/08/13	R186	03/02/2022	7.29	Call	Bond Future	920.4000	0.9204	983.0300	0.9830	6.805	0	0	0
2021/08/13	R186	03/02/2022	7.29	Put	Bond Future	3,025.9500	3.0260	2,886.9600	2.8870	(4.593)	0	0	0
2021/08/13	R186	03/02/2022	7.28	Call	Bond Future	906.0800	0.9061	968.0000	0.9680	6.834	0	0	0
2021/08/13	R186	03/02/2022	7.28	Put	Bond Future	3,055.1900	3.0552	2,915.4900	2.9155	(4.573)	0	0	0
2021/08/13	R186	05/05/2022	8.32	Call	Bond Future	2,821.3600	2.8214	2,943.3300	2.9433	4.323	0	0	0
2021/08/13	R186	05/05/2022	8.32	Put	Bond Future	1,488.0300	1.4880	1,406.1800	1.4062	(5.501)	0	0	0
2021/08/13	R186	05/05/2022	7.28	Put	Bond Future	3,719.7300	3.7197	3,572.1400	3.5721	(3.968)	0	0	0
2021/08/13	R186	05/05/2022	7.28	Call	Bond Future	833.2800	0.8333	889.5100	0.8895	6.748	0	0	435
2021/08/13	R186	05/05/2022			Bond Future	7.9860	113.5684	7.9354	113.7723	(0.634)	0.0000	0.0000	0
2021/08/13	R186	05/05/2022	8.31	Call	Bond Future	2,795.7400	2.7957	2,917.1400	2.9171	4.342	0	0	0
2021/08/13	R186	05/05/2022	8.31	Put	Bond Future	1,502.0300	1.5020	1,419.6100	1.4196	(5.487)	0	0	0
2021/08/13	R186	05/05/2022	8.30	Call	Bond Future	2,770.5900	2.7706	2,891.4000	2.8914	4.360	0	0	0
2021/08/13	R186	05/05/2022	8.30	Put	Bond Future	1,516.5200	1.5165	1,433.5100	1.4335	(5.474)	0	0	0
2021/08/13	R186	05/05/2022	7.88	Put	Bond Future	2,255.8400	2.2558	2,146.7500	2.1468	(4.836)	0	0	0
2021/08/13	R186	05/05/2022	7.88	Call	Bond Future	1,828.4500	1.8284	1,923.1800	1.9232	5.181	0	0	435
2021/08/13	R186	05/05/2022	8.64	Call	Bond Future	3,689.2400	3.6892	3,828.3300	3.8283	3.770	0	0	0
2021/08/13	R186	05/05/2022	8.64	Put	Bond Future	1,097.4900	1.0975	1,032.7600	1.0328	(5.898)	0	0	435
2021/08/13	R186	04/08/2022	8.15	Call	Bond Future	2,245.5900	2.2456	2,345.9200	2.3459	4.468	0	0	0
2021/08/13	R186	04/08/2022	8.15	Put	Bond Future	2,476.7000	2.4767	2,370.6500	2.3706	(4.282)	0	0	0
2021/08/13	R186	04/08/2022			Bond Future	8.2108	109.6205	8.1565	109.8268	(0.661)	0.0000	0.0000	0
2021/08/13	R186	04/08/2022	8.14	Call	Bond Future	2,225.8800	2.2259	2,325.6700	2.3257	4.483	0	0	0
2021/08/13	R186	04/08/2022	8.14	Put	Bond Future	2,495.0600	2.4951	2,388.4700	2.3885	(4.272)	0	0	0
2021/08/13	R186	04/08/2022	8.13	Call	Bond Future	2,206.2500	2.2063	2,305.5200	2.3055	4.499	0	0	0
2021/08/13	R186	04/08/2022	8.13	Put	Bond Future	2,513.5100	2.5135	2,406.4000	2.4064	(4.261)	0	0	0
2021/08/13	R197	04/11/2021			Bond Future	325.6455	325.6455	325.6272	325.6272	(0.006)	0.0000	0.0000	1,274
2021/08/13	R197	03/02/2022			Bond Future	321.3200	321.3200	321.3007	321.3007	(0.006)	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
2021/08/13	R197	05/05/2022			Bond Future	325.1907	325.1907	325.1706	325.1706	(0.006)	0.0000	0.0000	0
2021/08/13	R197	04/08/2022			Bond Future	320.9208	320.9208	320.8970	320.8970	(0.007)	0.0000	0.0000	0
2021/08/13	R202	04/11/2021			Bond Future	237.8015	237.8015	237.8052	237.8052	0.002	0.0000	0.0000	9,579
2021/08/13	R202	03/02/2022			Bond Future	236.2640	236.2640	236.2670	236.2670	0.001	0.0000	0.0000	0
2021/08/13	R202	05/05/2022			Bond Future	239.1098	239.1098	239.1125	239.1125	0.001	0.0000	0.0000	0
2021/08/13	R202	04/08/2022			Bond Future	237.6661	237.6661	237.6668	237.6668	0.000	0.0000	0.0000	0
2021/08/13	R209	04/11/2021	12.19	Call	Bond Future	9,525.9600	9.5260	9,878.7400	9.8787	3.703	0	0	0
2021/08/13	R209	04/11/2021	12.19	Put	Bond Future	87.4800	0.0875	72.4000	0.0724	(17.238)	0	0	0
2021/08/13	R209	04/11/2021	12.17	Call	Bond Future	9,436.0500	9.4361	9,788.3500	9.7884	3.734	0	0	0
2021/08/13	R209	04/11/2021	12.00	Call	Bond Future	8,668.1500	8.6682	9,015.7400	9.0157	4.010	0	0	0
2021/08/13	R209	04/11/2021	12.00	Put	Bond Future	121.8000	0.1218	101.5300	0.1015	(16.642)	0	0	9,000
2021/08/13	R209	04/11/2021	10.50	Call	Bond Future	2,276.5200	2.2765	2,484.4600	2.4845	9.134	0	0	0
2021/08/13	R209	04/11/2021	10.00	Call	Bond Future	925.1800	0.9252	1,041.9900	1.0420	12.626	0	0	0
2021/08/13	R209	04/11/2021	10.00	Put	Bond Future	3,049.3900	3.0494	2,798.3400	2.7983	(8.233)	0	0	3,100
2021/08/13	R209	04/11/2021			Bond Future	10.3629	70.2583	10.2989	70.6261	(0.617)	0.0000	0.0000	37,402
2021/08/13	R209	04/11/2021	12.18	Call	Bond Future	9,481.0200	9.4810	9,833.5600	9.8336	3.718	0	0	0
2021/08/13	R209	04/11/2021	12.18	Put	Bond Future	89.0200	0.0890	73.7000	0.0737	(17.210)	0	0	0
2021/08/13	R209	04/11/2021	12.17	Put	Bond Future	90.5800	0.0906	75.0200	0.0750	(17.178)	0	0	0
2021/08/13	R209	04/11/2021	10.50	Put	Bond Future	1,497.2300	1.4972	1,337.3100	1.3373	(10.681)	0	0	9,400
2021/08/13	R209	04/11/2021	9.50	Put	Bond Future	5,428.8700	5.4289	5,101.6200	5.1016	(6.028)	0	0	0
2021/08/13	R209	04/11/2021	9.50	Call	Bond Future	225.7500	0.2257	266.3600	0.2664	17.989	0	0	6,000
2021/08/13	R209	03/02/2022	11.03	Call	Bond Future	4,277.0900	4.2771	4,522.5500	4.5225	5.739	0	0	0
2021/08/13	R209	03/02/2022	11.03	Put	Bond Future	1,603.4400	1.6034	1,477.0600	1.4771	(7.882)	0	0	0
2021/08/13	R209	03/02/2022	11.02	Call	Bond Future	4,240.2800	4.2403	4,484.7400	4.4847	5.765	0	0	0
2021/08/13	R209	03/02/2022	11.02	Put	Bond Future	1,619.5100	1.6195	1,492.1300	1.4921	(7.865)	0	0	0
2021/08/13	R209	03/02/2022			Bond Future	10.5382	71.0652	10.4720	71.4370	(0.629)	0.0000	0.0000	0
2021/08/13	R209	03/02/2022	11.04	Call	Bond Future	4,313.8300	4.3138	4,560.2900	4.5603	5.713	0	0	0
2021/08/13	R209	03/02/2022	11.04	Put	Bond Future	1,587.3500	1.5874	1,461.9700	1.4620	(7.899)	0	0	0
2021/08/13	R209	05/05/2022	11.44	Call	Bond Future	5,463.5200	5.4635	5,725.0700	5.7251	4.787	0	0	0
2021/08/13	R209	05/05/2022	11.44	Put	Bond Future	1,675.5800	1.6756	1,560.9800	1.5610	(6.839)	0	0	0
2021/08/13	R209	05/05/2022	11.43	Call	Bond Future	5,427.1800	5.4272	5,687.9400	5.6879	4.805	0	0	0
2021/08/13	R209	05/05/2022	11.43	Put	Bond Future	1,689.5600	1.6896	1,574.1700	1.5742	(6.830)	0	0	0
2021/08/13	R209	05/05/2022			Bond Future	10.7170	68.7634	10.6483	69.1396	(0.641)	0.0000	0.0000	0
2021/08/13	R209	05/05/2022	11.45	Call	Bond Future	5,499.9300	5.4999	5,762.2500	5.7623	4.770	0	0	0
2021/08/13	R209	05/05/2022	11.45	Put	Bond Future	1,661.7200	1.6617	1,547.8900	1.5479	(6.850)	0	0	0
2021/08/13	R209	04/08/2022	10.58	Call	Bond Future	2,772.9000	2.7729	2,941.7800	2.9418	6.090	0	0	0
2021/08/13	R209	04/08/2022	10.58	Put	Bond Future	4,512.8800	4.5129	4,301.0800	4.3011	(4.693)	0	0	0
2021/08/13	R209	04/08/2022	10.57	Put	Bond Future	4,543.9800	4.5440	4,331.2400	4.3312	(4.682)	0	0	0
2021/08/13	R209	04/08/2022			Bond Future	10.9011	69.5616	10.8299	69.9423	(0.654)	0.0000	0.0000	0
2021/08/13	R209	04/08/2022	10.59	Call	Bond Future	2,797.3800	2.7974	2,967.1900	2.9672	6.070	0	0	0
2021/08/13	R209	04/08/2022	10.59	Put	Bond Future	4,482.2300	4.4822	4,271.3600	4.2714	(4.705)	0	0	0
2021/08/13	R209	04/08/2022	10.57	Call	Bond Future	2,748.8000	2.7488	2,916.7400	2.9167	6.110	0	0	0
2021/08/13	R210	04/11/2021			Bond Future	210.2727	210.2727	210.2698	210.2698	(0.001)	0.0000	0.0000	1,486
2021/08/13	R210	03/02/2022			Bond Future	212.7381	212.7381	212.7344	212.7344	(0.002)	0.0000	0.0000	0
2021/08/13	R210	05/05/2022			Bond Future	212.4749	212.4749	212.4678	212.4678	(0.003)	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
2021/08/13	R210	04/08/2022			Bond Future	215.1136	215.1136	215.1063	215.1063	(0.003)	0.0000	0.0000	0
2021/08/13	R212	04/11/2021			Bond Future	175.0060	175.0060	174.9936	174.9936	(0.007)	0.0000	0.0000	1,025
2021/08/13	R213	04/11/2021	11.10	Put	Bond Future	109.7000	0.1097	92.2000	0.0922	(15.953)	0	0	0
2021/08/13	R213	04/11/2021	11.11	Call	Bond Future	8,573.1600	8.5732	8,881.9300	8.8819	3.602	0	0	0
2021/08/13	R213	04/11/2021	11.09	Put	Bond Future	111.7500	0.1118	93.9600	0.0940	(15.919)	0	0	0
2021/08/13	R213	04/11/2021			Bond Future	9.4609	86.3271	9.4016	86.6531	(0.626)	0.0000	0.0000	9,684
2021/08/13	R213	04/11/2021	11.10	Call	Bond Future	8,527.2200	8.5272	8,835.7000	8.8357	3.618	0	0	0
2021/08/13	R213	04/11/2021	11.11	Put	Bond Future	107.6900	0.1077	90.4800	0.0905	(15.981)	0	0	0
2021/08/13	R213	04/11/2021	11.09	Call	Bond Future	8,481.2900	8.4813	8,789.4800	8.7895	3.634	0	0	0
2021/08/13	R213	03/02/2022	9.98	Call	Bond Future	3,488.5200	3.4885	3,689.0000	3.6890	5.747	0	0	0
2021/08/13	R213	03/02/2022	9.98	Put	Bond Future	1,777.3600	1.7774	1,648.4400	1.6484	(7.253)	0	0	0
2021/08/13	R213	03/02/2022	9.58	Put	Bond Future	2,704.4500	2.7044	2,532.4300	2.5324	(6.361)	0	0	200
2021/08/13	R213	03/02/2022	8.63	Put	Bond Future	6,229.5800	6.2296	5,956.9100	5.9569	(4.377)	0	0	0
2021/08/13	R213	03/02/2022	8.63	Call	Bond Future	541.0700	0.5411	597.8000	0.5978	10.485	0	0	200
2021/08/13	R213	03/02/2022	8.80	Put	Bond Future	5,439.4300	5.4394	5,181.6000	5.1816	(4.740)	0	0	0
2021/08/13	R213	03/02/2022	8.80	Call	Bond Future	728.2700	0.7283	799.8400	0.7998	9.827	0	0	102
2021/08/13	R213	03/02/2022	10.60	Put	Bond Future	914.7100	0.9147	838.1400	0.8381	(8.371)	0	0	430
2021/08/13	R213	03/02/2022	10.00	Call	Bond Future	3,553.5900	3.5536	3,756.1000	3.7561	5.699	0	0	0
2021/08/13	R213	03/02/2022	10.00	Put	Bond Future	1,738.8000	1.7388	1,611.9100	1.6119	(7.298)	0	0	430
2021/08/13	R213	03/02/2022	9.22	Put	Bond Future	3,806.0400	3.8060	3,593.1900	3.5932	(5.592)	0	0	0
2021/08/13	R213	03/02/2022	10.67	Call	Bond Future	6,039.5600	6.0396	6,297.0100	6.2970	4.263	0	0	0
2021/08/13	R213	03/02/2022	10.67	Put	Bond Future	848.4600	0.8485	776.5100	0.7765	(8.480)	0	0	220
2021/08/13	R213	03/02/2022			Bond Future	9.6543	87.3182	9.5926	87.6476	(0.639)	0.0000	0.0000	0
2021/08/13	R213	03/02/2022	9.97	Call	Bond Future	3,456.0700	3.4561	3,655.5400	3.6555	5.772	0	0	0
2021/08/13	R213	03/02/2022	9.97	Put	Bond Future	1,796.7800	1.7968	1,666.8500	1.6669	(7.231)	0	0	0
2021/08/13	R213	03/02/2022	9.96	Call	Bond Future	3,423.9800	3.4240	3,622.4200	3.6224	5.796	0	0	0
2021/08/13	R213	03/02/2022	9.96	Put	Bond Future	1,816.6100	1.8166	1,685.6500	1.6856	(7.209)	0	0	0
2021/08/13	R213	03/02/2022	10.15	Call	Bond Future	4,067.2500	4.0673	4,284.1700	4.2842	5.333	0	0	0
2021/08/13	R213	03/02/2022	10.15	Put	Bond Future	1,480.6000	1.4806	1,368.1200	1.3681	(7.597)	0	0	200
2021/08/13	R213	03/02/2022	9.58	Call	Bond Future	2,307.3700	2.3074	2,464.7500	2.4647	6.821	0	0	0
2021/08/13	R213	03/02/2022	10.25	Call	Bond Future	4,423.8400	4.4238	4,649.7700	4.6498	5.107	0	0	0
2021/08/13	R213	03/02/2022	10.25	Put	Bond Future	1,327.8000	1.3278	1,224.3300	1.2243	(7.793)	0	0	102
2021/08/13	R213	03/02/2022	9.76	Call	Bond Future	2,808.6400	2.8086	2,985.9500	2.9860	6.313	0	0	0
2021/08/13	R213	03/02/2022	9.76	Put	Bond Future	2,248.5300	2.2485	2,096.4400	2.0964	(6.764)	0	0	102
2021/08/13	R213	03/02/2022	10.60	Call	Bond Future	5,761.5500	5.7615	6,014.3800	6.0144	4.388	0	0	0
2021/08/13	R213	03/02/2022	9.22	Call	Bond Future	1,451.9700	1.4520	1,568.5200	1.5685	8.027	0	0	430
2021/08/13	R213	03/02/2022	10.17	Call	Bond Future	4,137.7500	4.1377	4,356.5100	4.3565	5.287	0	0	0
2021/08/13	R213	03/02/2022	10.17	Put	Bond Future	1,448.8900	1.4489	1,338.2500	1.3382	(7.636)	0	0	220
2021/08/13	R213	03/02/2022	9.15	Put	Bond Future	4,050.7800	4.0508	3,830.0600	3.8301	(5.449)	0	0	0
2021/08/13	R213	03/02/2022	9.15	Call	Bond Future	1,309.4600	1.3095	1,418.1400	1.4181	8.300	0	0	220
2021/08/13	R213	05/05/2022	10.65	Put	Bond Future	1,417.5500	1.4175	1,321.3200	1.3213	(6.788)	0	0	0
2021/08/13	R213	05/05/2022	10.63	Call	Bond Future	5,363.3100	5.3633	5,598.8800	5.5989	4.392	0	0	0
2021/08/13	R213	05/05/2022			Bond Future	9.8472	84.8175	9.7828	85.1507	(0.653)	0.0000	0.0000	0
2021/08/13	R213	05/05/2022	10.64	Call	Bond Future	5,399.4400	5.3994	5,635.6900	5.6357	4.375	0	0	0
2021/08/13	R213	05/05/2022	10.64	Put	Bond Future	1,429.8400	1.4298	1,332.9300	1.3329	(6.778)	0	0	0
2021/08/13	R213	05/05/2022	10.65	Call	Bond Future	5,435.6400	5.4356	5,672.5700	5.6726	4.359	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
2021/08/13	R213	05/05/2022	10.63	Put	Bond Future	1,442.2500	1.4422	1,344.6600	1.3447	(6.767)	0	0	0
2021/08/13	R213	04/08/2022	9.89	Call	Bond Future	2,998.6600	2.9987	3,159.0000	3.1590	5.347	0	0	0
2021/08/13	R213	04/08/2022	9.90	Put	Bond Future	3,784.4400	3.7844	3,608.3300	3.6083	(4.654)	0	0	0
2021/08/13	R213	04/08/2022	9.88	Call	Bond Future	2,974.5900	2.9746	3,134.1300	3.1341	5.363	0	0	0
2021/08/13	R213	04/08/2022			Bond Future	10.0512	85.8057	9.9840	86.1430	(0.668)	0.0000	0.0000	0
2021/08/13	R213	04/08/2022	9.89	Put	Bond Future	3,810.6100	3.8106	3,633.6900	3.6337	(4.643)	0	0	0
2021/08/13	R213	04/08/2022	9.90	Call	Bond Future	3,023.1700	3.0232	3,184.3200	3.1843	5.330	0	0	0
2021/08/13	R213	04/08/2022	9.88	Put	Bond Future	3,837.2500	3.8373	3,659.5300	3.6595	(4.631)	0	0	0
2021/08/13	R214	04/11/2021	12.47	Call	Bond Future	8,852.2000	8.8522	9,263.4100	9.2634	4.645	0	0	0
2021/08/13	R214	04/11/2021	12.46	Call	Bond Future	8,807.9900	8.8080	9,218.8500	9.2188	4.665	0	0	0
2021/08/13	R214	04/11/2021	12.46	Put	Bond Future	125.2200	0.1252	101.9900	0.1020	(18.551)	0	0	0
2021/08/13	R214	04/11/2021			Bond Future	10.7873	66.7204	10.7130	67.1545	(0.689)	0.0000	0.0000	18,091
2021/08/13	R214	04/11/2021	12.47	Put	Bond Future	123.2000	0.1232	100.3200	0.1003	(18.571)	0	0	0
2021/08/13	R214	04/11/2021	12.48	Call	Bond Future	8,896.3800	8.8964	9,307.9200	9.3079	4.626	0	0	0
2021/08/13	R214	04/11/2021	12.48	Put	Bond Future	121.2200	0.1212	98.6700	0.0987	(18.603)	0	0	0
2021/08/13	R214	03/02/2022	11.40	Put	Bond Future	1,717.5000	1.7175	1,563.8200	1.5638	(8.948)	0	0	0
2021/08/13	R214	03/02/2022	11.41	Call	Bond Future	4,142.8800	4.1429	4,429.2600	4.4293	6.913	0	0	0
2021/08/13	R214	03/02/2022	11.39	Put	Bond Future	1,735.1500	1.7351	1,580.2500	1.5803	(8.927)	0	0	0
2021/08/13	R214	03/02/2022			Bond Future	10.9652	67.4864	10.8881	67.9252	(0.703)	0.0000	0.0000	0
2021/08/13	R214	03/02/2022	11.40	Call	Bond Future	4,107.0500	4.1070	4,392.2200	4.3922	6.943	0	0	0
2021/08/13	R214	03/02/2022	11.41	Put	Bond Future	1,700.0200	1.7000	1,547.5500	1.5475	(8.969)	0	0	0
2021/08/13	R214	03/02/2022	11.39	Call	Bond Future	4,071.3200	4.0713	4,355.2700	4.3553	6.974	0	0	0
2021/08/13	R214	05/05/2022	11.74	Put	Bond Future	1,870.1700	1.8702	1,725.4000	1.7254	(7.741)	0	0	0
2021/08/13	R214	05/05/2022	11.75	Call	Bond Future	5,088.5300	5.0885	5,388.6500	5.3887	5.898	0	0	0
2021/08/13	R214	05/05/2022	11.73	Put	Bond Future	1,886.1100	1.8861	1,740.3600	1.7404	(7.728)	0	0	0
2021/08/13	R214	05/05/2022			Bond Future	11.1400	65.0039	11.0601	65.4478	(0.718)	0.0000	0.0000	0
2021/08/13	R214	05/05/2022	11.74	Call	Bond Future	5,053.4300	5.0534	5,352.5800	5.3526	5.920	0	0	0
2021/08/13	R214	05/05/2022	11.75	Put	Bond Future	1,854.3700	1.8544	1,710.5700	1.7106	(7.755)	0	0	0
2021/08/13	R214	05/05/2022	11.73	Call	Bond Future	5,018.4000	5.0184	5,316.5700	5.3166	5.942	0	0	0
2021/08/13	R214	04/08/2022	10.98	Put	Bond Future	4,634.1300	4.6341	4,383.9300	4.3839	(5.399)	0	0	0
2021/08/13	R214	04/08/2022	10.99	Call	Bond Future	2,773.0100	2.7730	2,973.1700	2.9732	7.218	0	0	0
2021/08/13	R214	04/08/2022			Bond Future	11.3222	65.7571	11.2392	66.2063	(0.733)	0.0000	0.0000	0
2021/08/13	R214	04/08/2022	10.98	Call	Bond Future	2,748.5900	2.7486	2,947.6300	2.9476	7.242	0	0	0
2021/08/13	R214	04/08/2022	10.99	Put	Bond Future	4,602.2100	4.6022	4,353.1300	4.3531	(5.412)	0	0	0
2021/08/13	R214	04/08/2022	10.97	Call	Bond Future	2,724.2700	2.7243	2,922.2000	2.9222	7.265	0	0	0
2021/08/13	R214	04/08/2022	10.97	Put	Bond Future	4,666.2300	4.6662	4,414.9200	4.4149	(5.386)	0	0	0
2021/08/13	R248	04/11/2021	12.85	Call	Bond Future	13,373.0200	13.3730	13,871.3900	13.8714	3.727	0	0	0
2021/08/13	R248	04/11/2021	12.85	Put	Bond Future	88.8900	0.0889	72.5200	0.0725	(18.416)	0	0	0
2021/08/13	R248	04/11/2021	10.80	Put	Bond Future	2,196.7000	2.1967	1,953.9000	1.9539	(11.053)	0	0	0
2021/08/13	R248	04/11/2021	10.80	Call	Bond Future	2,562.8900	2.5629	2,834.8300	2.8348	10.611	0	0	1,050
2021/08/13	R248	04/11/2021	10.20	Put	Bond Future	5,005.8700	5.0059	4,610.6600	4.6107	(7.895)	0	0	0
2021/08/13	R248	04/11/2021			Bond Future	10.7502	84.2424	10.6809	84.7571	(0.645)	0.0000	0.0000	167,643
2021/08/13	R248	04/11/2021	12.84	Call	Bond Future	13,320.9100	13.3209	13,818.9800	13.8190	3.739	0	0	0
2021/08/13	R248	04/11/2021	12.84	Put	Bond Future	90.8100	0.0908	74.1400	0.0741	(18.357)	0	0	0
2021/08/13	R248	04/11/2021	12.83	Call	Bond Future	13,268.7600	13.2688	13,766.5200	13.7665	3.751	0	0	0
2021/08/13	R248	04/11/2021	12.83	Put	Bond Future	92.7700	0.0928	75.7900	0.0758	(18.303)	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
2021/08/13	R248	04/11/2021	10.30	Put	Bond Future	4,421.9600	4.4220	4,050.5600	4.0506	(8.399)	0	0	0
2021/08/13	R248	04/11/2021	10.30	Call	Bond Future	975.2900	0.9753	1,118.6300	1.1186	14.697	0	0	0
2021/08/13	R248	04/11/2021	9.60	Put	Bond Future	9,435.6300	9.4356	8,946.3600	8.9464	(5.185)	0	0	0
2021/08/13	R248	04/11/2021	9.60	Call	Bond Future	113.0600	0.1131	138.5300	0.1385	22.528	0	0	0
2021/08/13	R248	04/11/2021	10.20	Call	Bond Future	759.7500	0.7597	879.2800	0.8793	15.733	0	0	1,050
2021/08/13	R248	03/02/2022	11.48	Call	Bond Future	5,666.4300	5.6664	6,022.0100	6.0220	6.275	0	0	0
2021/08/13	R248	03/02/2022	11.49	Put	Bond Future	1,834.0000	1.8340	1,670.6600	1.6707	(8.906)	0	0	0
2021/08/13	R248	03/02/2022	11.47	Call	Bond Future	5,619.8900	5.6199	5,974.1000	5.9741	6.303	0	0	0
2021/08/13	R248	03/02/2022	9.80	Put	Bond Future	9,385.0700	9.3851	8,938.6800	8.9387	(4.756)	0	0	0
2021/08/13	R248	03/02/2022	9.80	Call	Bond Future	541.9300	0.5419	615.8100	0.6158	13.633	0	0	1,300
2021/08/13	R248	03/02/2022	10.50	Put	Bond Future	5,077.3200	5.0773	4,745.3800	4.7454	(6.538)	0	0	0
2021/08/13	R248	03/02/2022	10.50	Call	Bond Future	1,914.7300	1.9147	2,103.0600	2.1031	9.836	0	0	1,300
2021/08/13	R248	03/02/2022			Bond Future	10.9261	85.2096	10.8540	85.7299	(0.660)	0.0000	0.0000	0
2021/08/13	R248	03/02/2022	11.48	Put	Bond Future	1,853.2900	1.8533	1,688.6000	1.6886	(8.886)	0	0	0
2021/08/13	R248	03/02/2022	11.49	Call	Bond Future	5,713.0600	5.7131	6,069.9900	6.0700	6.248	0	0	0
2021/08/13	R248	03/02/2022	11.47	Put	Bond Future	1,872.7800	1.8728	1,706.7200	1.7067	(8.867)	0	0	0
2021/08/13	R248	05/05/2022	11.80	Call	Bond Future	6,745.3200	6.7453	7,112.1300	7.1121	5.438	0	0	0
2021/08/13	R248	05/05/2022	11.79	Call	Bond Future	6,699.5300	6.6995	7,065.2600	7.0653	5.459	0	0	0
2021/08/13	R248	05/05/2022	11.79	Put	Bond Future	2,113.3100	2.1133	1,952.7800	1.9528	(7.596)	0	0	0
2021/08/13	R248	05/05/2022			Bond Future	11.0987	81.8012	11.0238	82.3275	(0.675)	0.0000	0.0000	0
2021/08/13	R248	05/05/2022	11.80	Put	Bond Future	2,096.1900	2.0962	1,936.7400	1.9367	(7.607)	0	0	0
2021/08/13	R248	05/05/2022	11.81	Call	Bond Future	6,791.1800	6.7912	7,159.0700	7.1591	5.417	0	0	0
2021/08/13	R248	05/05/2022	11.81	Put	Bond Future	2,079.2200	2.0792	1,920.8500	1.9209	(7.617)	0	0	0
2021/08/13	R248	04/08/2022	10.99	Call	Bond Future	3,526.4600	3.5265	3,767.7400	3.7677	6.842	0	0	0
2021/08/13	R248	04/08/2022	10.99	Put	Bond Future	5,533.1200	5.5331	5,241.8200	5.2418	(5.265)	0	0	0
2021/08/13	R248	04/08/2022	10.98	Call	Bond Future	3,495.3500	3.4954	3,735.2800	3.7353	6.864	0	0	0
2021/08/13	R248	04/08/2022	10.98	Put	Bond Future	5,573.0200	5.5730	5,280.3700	5.2804	(5.251)	0	0	0
2021/08/13	R248	04/08/2022			Bond Future	11.2790	82.7493	11.2011	83.2819	(0.691)	0.0000	0.0000	0
2021/08/13	R248	04/08/2022	11.00	Call	Bond Future	3,557.7000	3.5577	3,800.3300	3.8003	6.820	0	0	0
2021/08/13	R248	04/08/2022	11.00	Put	Bond Future	5,493.4500	5.4935	5,203.5000	5.2035	(5.278)	0	0	0

Total

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