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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/08/2021 TO 16/08/2021

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
2021/08/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	2025	04/11/2021		Bond Future	154.9397	154.9397	155.0631	155.0631	0.080	0.0000	0.0000	4,840
2021/08/16	2025	03/02/2022		Bond Future	155.1890	155.1890	155.3131	155.3131	0.080	0.0000	0.0000	0
2021/08/16	2025	05/05/2022		Bond Future	157.0579	157.0579	157.1832	157.1832	0.080	0.0000	0.0000	0
2021/08/16	2025	04/08/2022		Bond Future	157.4060	157.4060	157.5323	157.5323	0.080	0.0000	0.0000	0
2021/08/16	2029	04/11/2021		Bond Future	113.5560	113.5560	113.5553	113.5553	(0.001)	0.0000	0.0000	2,964
2021/08/16	2029	03/02/2022		Bond Future	114.8870	114.8870	114.8859	114.8859	(0.001)	0.0000	0.0000	0
2021/08/16	2029	05/05/2022		Bond Future	115.0830	115.0830	115.0816	115.0816	(0.001)	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
2021/08/16	2029	04/08/2022			Bond Future	116.5121	116.5121	116.5104	116.5104	(0.001)	0.0000	0.0000	0
2021/08/16	2030	04/11/2021	10.60	Call	Bond Future	8,196.6200	8.1966	8,116.4800	8.1165	(0.978)	0	0	0
2021/08/16	2030	04/11/2021	10.60	Put	Bond Future	106.8400	0.1068	100.9900	0.1010	(5.475)	0	0	0
2021/08/16	2030	04/11/2021	10.59	Put	Bond Future	108.9600	0.1090	103.0500	0.1030	(5.424)	0	0	0
2021/08/16	2030	04/11/2021	8.27	Put	Bond Future	4,689.9600	4.6900	4,735.7800	4.7358	0.977	0	0	0
2021/08/16	2030	04/11/2021	8.27	Call	Bond Future	322.4400	0.3224	293.9700	0.2940	(8.830)	0	0	300
2021/08/16	2030	04/11/2021	8.77	Put	Bond Future	2,586.1700	2.5862	2,603.6300	2.6036	0.675	0	0	0
2021/08/16	2030	04/11/2021	11.44	Put	Bond Future	17.4400	0.0174	15.6700	0.0157	(10.149)	0	0	300
2021/08/16	2030	04/11/2021	11.26	Call	Bond Future	11,273.3500	11.2734	11,196.5100	11.1965	(0.682)	0	0	0
2021/08/16	2030	04/11/2021	9.20	Call	Bond Future	2,234.9400	2.2349	2,159.9000	2.1599	(3.358)	0	0	29
2021/08/16	2030	04/11/2021	9.30	Put	Bond Future	1,161.0200	1.1610	1,157.6000	1.1576	(0.295)	0	0	0
2021/08/16	2030	04/11/2021	9.35	Call	Bond Future	2,743.0800	2.7431	2,664.2500	2.6643	(2.874)	0	0	0
2021/08/16	2030	04/11/2021	9.35	Put	Bond Future	1,066.9600	1.0670	1,062.4200	1.0624	(0.426)	0	0	9,100
2021/08/16	2030	04/11/2021			Bond Future	9.0416	96.2196	9.0551	96.1453	0.150	0.0000	0.0000	97,324
2021/08/16	2030	04/11/2021	10.61	Call	Bond Future	8,243.4900	8.2435	8,163.4200	8.1634	(0.971)	0	0	0
2021/08/16	2030	04/11/2021	10.61	Put	Bond Future	104.7500	0.1047	98.9700	0.0990	(5.518)	0	0	0
2021/08/16	2030	04/11/2021	10.59	Call	Bond Future	8,149.7500	8.1498	8,069.5500	8.0696	(0.984)	0	0	0
2021/08/16	2030	04/11/2021	8.77	Call	Bond Future	1,077.4900	1.0775	1,020.6600	1.0207	(5.274)	0	0	300
2021/08/16	2030	04/11/2021	11.44	Call	Bond Future	12,096.3000	12.0963	12,020.2400	12.0202	(0.629)	0	0	0
2021/08/16	2030	04/11/2021	11.26	Put	Bond Future	28.7000	0.0287	26.1500	0.0262	(8.885)	0	0	29
2021/08/16	2030	04/11/2021	9.90	Put	Bond Future	402.3300	0.4023	393.0800	0.3931	(2.299)	0	0	0
2021/08/16	2030	04/11/2021	9.90	Call	Bond Future	4,973.8600	4.9739	4,890.3200	4.8903	(1.680)	0	0	29
2021/08/16	2030	04/11/2021	9.20	Put	Bond Future	1,369.2900	1.3693	1,368.5400	1.3685	(0.055)	0	0	0
2021/08/16	2030	04/11/2021	8.75	Put	Bond Future	2,655.9900	2.6560	2,674.5200	2.6745	0.698	0	0	0
2021/08/16	2030	04/11/2021	8.75	Call	Bond Future	1,035.0100	1.0350	979.2500	0.9792	(5.387)	0	0	3,250
2021/08/16	2030	04/11/2021	9.30	Call	Bond Future	2,567.9900	2.5680	2,490.2800	2.4903	(3.026)	0	0	0
2021/08/16	2030	03/02/2022	9.45	Call	Bond Future	3,129.4400	3.1294	3,063.9600	3.0640	(2.092)	0	0	0
2021/08/16	2030	03/02/2022	9.45	Put	Bond Future	1,984.0300	1.9840	1,994.0700	1.9941	0.506	0	0	0
2021/08/16	2030	03/02/2022	9.35	Call	Bond Future	2,828.5700	2.8286	2,765.4100	2.7654	(2.233)	0	0	0
2021/08/16	2030	03/02/2022	9.35	Put	Bond Future	2,208.0500	2.2081	2,220.4100	2.2204	0.560	0	0	101
2021/08/16	2030	03/02/2022	8.39	Put	Bond Future	5,388.5200	5.3885	5,431.3600	5.4314	0.795	0	0	0
2021/08/16	2030	03/02/2022	8.39	Call	Bond Future	770.4900	0.7705	737.8100	0.7378	(4.241)	0	0	101
2021/08/16	2030	03/02/2022	8.85	Put	Bond Future	3,627.3500	3.6274	3,654.2100	3.6542	0.740	0	0	0
2021/08/16	2030	03/02/2022	8.85	Call	Bond Future	1,565.3300	1.5653	1,516.6700	1.5167	(3.109)	0	0	1,000
2021/08/16	2030	03/02/2022			Bond Future	9.2327	93.3198	9.2469	93.2443	0.154	0.0000	0.0000	0
2021/08/16	2030	03/02/2022	9.44	Call	Bond Future	3,098.7800	3.0988	3,033.5300	3.0335	(2.106)	0	0	0
2021/08/16	2030	03/02/2022	9.44	Put	Bond Future	2,005.6900	2.0057	2,015.9600	2.0160	0.512	0	0	0
2021/08/16	2030	03/02/2022	9.43	Call	Bond Future	3,068.0300	3.0680	3,003.0000	3.0030	(2.120)	0	0	0
2021/08/16	2030	03/02/2022	9.43	Put	Bond Future	2,027.2900	2.0273	2,037.7800	2.0378	0.517	0	0	0
2021/08/16	2030	03/02/2022	9.78	Call	Bond Future	4,240.1700	4.2402	4,168.4800	4.1685	(1.691)	0	0	0
2021/08/16	2030	03/02/2022	9.78	Put	Bond Future	1,389.4600	1.3895	1,393.2900	1.3933	0.276	0	0	101
2021/08/16	2030	03/02/2022	10.85	Call	Bond Future	8,540.4000	8.5404	8,461.2200	8.4612	(0.927)	0	0	0
2021/08/16	2030	03/02/2022	10.85	Put	Bond Future	432.2400	0.4322	428.5800	0.4286	(0.847)	0	0	1,000
2021/08/16	2030	03/02/2022	9.60	Put	Bond Future	1,688.8900	1.6889	1,695.8200	1.6958	0.410	0	0	0
2021/08/16	2030	03/02/2022	9.60	Call	Bond Future	3,614.5000	3.6145	3,545.9100	3.5459	(1.898)	0	0	1,000
2021/08/16	2030	05/05/2022	10.21	Call	Bond Future	5,311.0600	5.3111	5,241.8300	5.2418	(1.304)	0	0	0
2021/08/16	2030	05/05/2022	10.21	Put	Bond Future	1,434.5500	1.4346	1,441.9000	1.4419	0.512	0	0	0

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2021/08/16	2030	05/05/2022	9.95	Call	Bond Future	4,403.5300	4.4035	4,338.0300	4.3380	(1.487)	0	0	0
2021/08/16	2030	05/05/2022	8.47	Call	Bond Future	899.4200	0.8994	869.7700	0.8698	(3.297)	0	0	1,073
2021/08/16	2030	05/05/2022	8.14	Put	Bond Future	7,521.2400	7.5212	7,575.9900	7.5760	0.728	0	0	0
2021/08/16	2030	05/05/2022	8.14	Call	Bond Future	566.9400	0.5669	545.1100	0.5451	(3.850)	0	0	1,800
2021/08/16	2030	05/05/2022	8.89	Put	Bond Future	4,433.9400	4.4339	4,469.0200	4.4690	0.791	0	0	0
2021/08/16	2030	05/05/2022	8.81	Put	Bond Future	4,710.1500	4.7101	4,747.4800	4.7475	0.793	0	0	0
2021/08/16	2030	05/05/2022			Bond Future	9.4337	94.4223	9.4487	94.3458	0.158	0.0000	0.0000	0
2021/08/16	2030	05/05/2022	10.20	Call	Bond Future	5,275.1300	5.2751	5,206.0300	5.2060	(1.310)	0	0	0
2021/08/16	2030	05/05/2022	10.20	Put	Bond Future	1,447.2200	1.4472	1,454.7000	1.4547	0.517	0	0	200
2021/08/16	2030	05/05/2022	10.19	Call	Bond Future	5,239.2700	5.2393	5,170.3000	5.1703	(1.316)	0	0	0
2021/08/16	2030	05/05/2022	10.19	Put	Bond Future	1,459.9900	1.4600	1,467.6000	1.4676	0.521	0	0	0
2021/08/16	2030	05/05/2022	9.95	Put	Bond Future	1,801.8400	1.8018	1,812.9200	1.8129	0.615	0	0	1,073
2021/08/16	2030	05/05/2022	9.35	Call	Bond Future	2,629.6300	2.6296	2,576.1400	2.5761	(2.034)	0	0	0
2021/08/16	2030	05/05/2022	9.35	Put	Bond Future	3,060.6600	3.0607	3,083.7500	3.0838	0.754	0	0	1,073
2021/08/16	2030	05/05/2022	8.47	Put	Bond Future	6,018.5000	6.0185	6,065.4300	6.0654	0.780	0	0	0
2021/08/16	2030	05/05/2022	8.89	Call	Bond Future	1,588.9500	1.5890	1,547.4500	1.5475	(2.612)	0	0	1,800
2021/08/16	2030	05/05/2022	11.04	Call	Bond Future	8,493.2300	8.4932	8,417.2200	8.4172	(0.895)	0	0	0
2021/08/16	2030	05/05/2022	11.04	Put	Bond Future	699.4400	0.6994	700.0100	0.7000	0.081	0	0	1,800
2021/08/16	2030	05/05/2022	8.81	Call	Bond Future	1,437.2300	1.4372	1,397.9800	1.3980	(2.731)	0	0	200
2021/08/16	2030	05/05/2022	7.73	Put	Bond Future	9,593.0500	9.5930	9,655.8500	9.6559	0.655	0	0	0
2021/08/16	2030	05/05/2022	7.73	Call	Bond Future	297.4200	0.2974	283.6400	0.2836	(4.633)	0	0	200
2021/08/16	2030	04/08/2022	9.56	Call	Bond Future	3,084.8200	3.0848	3,032.5100	3.0325	(1.696)	0	0	0
2021/08/16	2030	04/08/2022	9.56	Put	Bond Future	3,532.3900	3.5324	3,557.7300	3.5577	0.717	0	0	0
2021/08/16	2030	04/08/2022			Bond Future	9.6502	91.5211	9.6659	91.4434	0.163	0.0000	0.0000	0
2021/08/16	2030	04/08/2022	9.55	Call	Bond Future	3,060.1400	3.0601	3,008.0200	3.0080	(1.703)	0	0	0
2021/08/16	2030	04/08/2022	9.55	Put	Bond Future	3,557.5200	3.5575	3,583.0500	3.5831	0.718	0	0	0
2021/08/16	2030	04/08/2022	9.54	Call	Bond Future	3,035.2000	3.0352	2,983.2800	2.9833	(1.711)	0	0	0
2021/08/16	2030	04/08/2022	9.54	Put	Bond Future	3,582.4200	3.5824	3,608.1500	3.6081	0.718	0	0	0
2021/08/16	2032	04/11/2021	11.70	Call	Bond Future	10,954.5900	10.9546	10,838.6000	10.8386	(1.059)	0	0	0
2021/08/16	2032	04/11/2021	11.71	Put	Bond Future	68.1000	0.0681	64.0200	0.0640	(5.991)	0	0	0
2021/08/16	2032	04/11/2021	11.69	Call	Bond Future	10,905.1600	10.9052	10,789.1400	10.7891	(1.064)	0	0	0
2021/08/16	2032	04/11/2021	9.83	Call	Bond Future	2,283.7100	2.2837	2,185.9500	2.1859	(4.281)	0	0	700
2021/08/16	2032	04/11/2021			Bond Future	9.7324	91.3326	9.7510	91.2208	0.191	0.0000	0.0000	123,170
2021/08/16	2032	04/11/2021	11.70	Put	Bond Future	69.3700	0.0694	65.2500	0.0653	(5.939)	0	0	0
2021/08/16	2032	04/11/2021	11.71	Call	Bond Future	11,003.9700	11.0040	10,888.0200	10.8880	(1.054)	0	0	0
2021/08/16	2032	04/11/2021	11.69	Put	Bond Future	70.6300	0.0706	66.4800	0.0665	(5.876)	0	0	0
2021/08/16	2032	04/11/2021	9.33	Put	Bond Future	3,386.9500	3.3869	3,434.6300	3.4346	1.408	0	0	0
2021/08/16	2032	04/11/2021	9.33	Call	Bond Future	916.4900	0.9165	852.3000	0.8523	(7.004)	0	0	700
2021/08/16	2032	04/11/2021	9.83	Put	Bond Future	1,698.0800	1.6981	1,712.1900	1.7122	0.831	0	0	0
2021/08/16	2032	04/11/2021	12.81	Call	Bond Future	16,250.3800	16.2504	16,138.0700	16.1381	(0.691)	0	0	0
2021/08/16	2032	04/11/2021	12.81	Put	Bond Future	3.3600	0.0034	2.9200	0.0029	(13.095)	0	0	700
2021/08/16	2032	03/02/2022	10.43	Call	Bond Future	4,506.3800	4.5064	4,407.7900	4.4078	(2.188)	0	0	0
2021/08/16	2032	03/02/2022	10.43	Put	Bond Future	1,626.4700	1.6265	1,641.3400	1.6413	0.914	0	0	0
2021/08/16	2032	03/02/2022	10.42	Call	Bond Future	4,467.6800	4.4677	4,369.3500	4.3694	(2.201)	0	0	0
2021/08/16	2032	03/02/2022	10.42	Put	Bond Future	1,643.7900	1.6438	1,658.9200	1.6589	0.920	0	0	0
2021/08/16	2032	03/02/2022	10.45	Put	Bond Future	1,592.1000	1.5921	1,606.4400	1.6064	0.901	0	0	198
2021/08/16	2032	03/02/2022	9.81	Call	Bond Future	2,415.0700	2.4151	2,337.9700	2.3380	(3.192)	0	0	0

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2021/08/16	2032	03/02/2022	9.81	Put	Bond Future	3,102.2600	3.1023	3,138.6200	3.1386	1.172	0	0	198
2021/08/16	2032	03/02/2022	8.91	Put	Bond Future	6,798.3600	6.7984	6,878.4000	6.8784	1.177	0	0	0
2021/08/16	2032	03/02/2022	10.66	Call	Bond Future	5,433.0400	5.4330	5,329.1000	5.3291	(1.913)	0	0	0
2021/08/16	2032	03/02/2022	10.66	Put	Bond Future	1,278.0600	1.2781	1,287.5800	1.2876	0.745	0	0	97
2021/08/16	2032	03/02/2022	10.35	Put	Bond Future	1,770.4700	1.7705	1,787.5300	1.7875	0.964	0	0	400
2021/08/16	2032	03/02/2022	9.58	Put	Bond Future	3,859.2000	3.8592	3,906.0500	3.9061	1.214	0	0	0
2021/08/16	2032	03/02/2022	9.58	Call	Bond Future	1,798.7900	1.7988	1,732.1800	1.7322	(3.703)	0	0	400
2021/08/16	2032	03/02/2022	11.13	Call	Bond Future	7,465.0400	7.4650	7,354.0900	7.3541	(1.486)	0	0	0
2021/08/16	2032	03/02/2022	11.13	Put	Bond Future	782.1800	0.7822	784.6900	0.7847	0.321	0	0	210
2021/08/16	2032	03/02/2022	10.53	Call	Bond Future	4,900.4700	4.9005	4,799.3900	4.7994	(2.063)	0	0	0
2021/08/16	2032	03/02/2022	10.53	Put	Bond Future	1,463.0500	1.4631	1,475.4300	1.4754	0.846	0	0	210
2021/08/16	2032	03/02/2022			Bond Future	9.9269	92.3813	9.9463	92.2678	0.196	0.0000	0.0000	0
2021/08/16	2032	03/02/2022	10.44	Call	Bond Future	4,544.9600	4.5450	4,446.1100	4.4461	(2.175)	0	0	0
2021/08/16	2032	03/02/2022	10.44	Put	Bond Future	1,609.0800	1.6091	1,623.6900	1.6237	0.908	0	0	0
2021/08/16	2032	03/02/2022	10.45	Call	Bond Future	4,583.9000	4.5839	4,484.7800	4.4848	(2.162)	0	0	0
2021/08/16	2032	03/02/2022	8.91	Call	Bond Future	575.7400	0.5757	542.3200	0.5423	(5.805)	0	0	198
2021/08/16	2032	03/02/2022	10.14	Call	Bond Future	3,447.9000	3.4479	3,358.0900	3.3581	(2.605)	0	0	0
2021/08/16	2032	03/02/2022	10.14	Put	Bond Future	2,212.4700	2.2125	2,236.1200	2.2361	1.069	0	0	97
2021/08/16	2032	03/02/2022	9.14	Put	Bond Future	5,651.0800	5.6511	5,720.2800	5.7203	1.225	0	0	0
2021/08/16	2032	03/02/2022	9.14	Call	Bond Future	885.0600	0.8851	840.8000	0.8408	(5.001)	0	0	97
2021/08/16	2032	03/02/2022	10.95	Call	Bond Future	6,670.6100	6.6706	6,561.8100	6.5618	(1.631)	0	0	0
2021/08/16	2032	03/02/2022	10.95	Put	Bond Future	943.7600	0.9438	948.4200	0.9484	0.494	0	0	400
2021/08/16	2032	03/02/2022	10.35	Call	Bond Future	4,200.8700	4.2009	4,104.4700	4.1045	(2.295)	0	0	0
2021/08/16	2032	03/02/2022	9.62	Put	Bond Future	3,719.2300	3.7192	3,764.1800	3.7642	1.209	0	0	0
2021/08/16	2032	03/02/2022	9.62	Call	Bond Future	1,899.6300	1.8996	1,831.1200	1.8311	(3.606)	0	0	210
2021/08/16	2032	05/05/2022	11.03	Call	Bond Future	6,402.1600	6.4022	6,301.5500	6.3015	(1.572)	0	0	0
2021/08/16	2032	05/05/2022	11.03	Put	Bond Future	1,470.3300	1.4703	1,484.6500	1.4847	0.974	0	0	0
2021/08/16	2032	05/05/2022	11.02	Put	Bond Future	1,483.0000	1.4830	1,497.5000	1.4975	0.978	0	0	0
2021/08/16	2032	05/05/2022	11.18	Call	Bond Future	7,009.7800	7.0098	6,906.6800	6.9067	(1.471)	0	0	0
2021/08/16	2032	05/05/2022	11.18	Put	Bond Future	1,294.7000	1.2947	1,306.5300	1.3065	0.914	0	0	780
2021/08/16	2032	05/05/2022			Bond Future	10.1270	89.3259	10.1473	89.2110	0.200	0.0000	0.0000	0
2021/08/16	2032	05/05/2022	11.04	Call	Bond Future	6,442.3600	6.4424	6,341.5800	6.3416	(1.564)	0	0	0
2021/08/16	2032	05/05/2022	11.04	Put	Bond Future	1,458.0100	1.4580	1,472.1600	1.4722	0.971	0	0	0
2021/08/16	2032	05/05/2022	11.02	Call	Bond Future	6,362.2600	6.3623	6,261.8300	6.2618	(1.579)	0	0	0
2021/08/16	2032	05/05/2022	9.58	Put	Bond Future	4,958.5700	4.9586	5,016.5400	5.0165	1.169	0	0	0
2021/08/16	2032	05/05/2022	9.58	Call	Bond Future	1,780.2400	1.7802	1,723.2800	1.7233	(3.200)	0	0	780
2021/08/16	2032	05/05/2022	10.18	Put	Bond Future	3,067.4600	3.0675	3,103.2500	3.1032	1.167	0	0	0
2021/08/16	2032	05/05/2022	10.18	Call	Bond Future	3,367.3200	3.3673	3,288.1800	3.2882	(2.350)	0	0	780
2021/08/16	2032	04/08/2022	10.21	Put	Bond Future	4,070.5400	4.0705	4,114.5600	4.1146	1.081	0	0	0
2021/08/16	2032	04/08/2022	10.22	Call	Bond Future	3,404.0200	3.4040	3,331.2500	3.3313	(2.138)	0	0	0
2021/08/16	2032	04/08/2022	10.20	Put	Bond Future	4,099.0700	4.0991	4,143.3900	4.1434	1.081	0	0	0
2021/08/16	2032	04/08/2022			Bond Future	10.3355	90.3654	10.3566	90.2489	0.205	0.0000	0.0000	0
2021/08/16	2032	04/08/2022	10.21	Call	Bond Future	3,376.4600	3.3765	3,303.9700	3.3040	(2.147)	0	0	0
2021/08/16	2032	04/08/2022	10.22	Put	Bond Future	4,042.5100	4.0425	4,086.2500	4.0863	1.082	0	0	0
2021/08/16	2032	04/08/2022	10.20	Call	Bond Future	3,349.3600	3.3494	3,277.1700	3.2772	(2.155)	0	0	0
2021/08/16	2033	04/11/2021			Bond Future	107.0061	107.0061	107.0079	107.0079	0.002	0.0000	0.0000	8,979
2021/08/16	2033	03/02/2022			Bond Future	108.2602	108.2602	108.2615	108.2615	0.001	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
2021/08/16	2033	05/05/2022			Bond Future	108.2975	108.2975	108.2986	108.2986	0.001	0.0000	0.0000	0
2021/08/16	2033	04/08/2022			Bond Future	109.6423	109.6423	109.6432	109.6432	0.001	0.0000	0.0000	0
2021/08/16	2037	04/11/2021	12.82	Put	Bond Future	50.4600	0.0505	48.1900	0.0482	(4.499)	0	0	0
2021/08/16	2037	04/11/2021	12.83	Call	Bond Future	13,175.9700	13.1760	12,982.6300	12.9826	(1.467)	0	0	0
2021/08/16	2037	04/11/2021	12.30	Call	Bond Future	10,460.0900	10.4601	10,266.1200	10.2661	(1.854)	0	0	0
2021/08/16	2037	04/11/2021	12.30	Put	Bond Future	126.5300	0.1265	123.6600	0.1237	(2.268)	0	0	600
2021/08/16	2037	04/11/2021	11.49	Put	Bond Future	491.8600	0.4919	495.4500	0.4955	0.730	0	0	0
2021/08/16	2037	04/11/2021	11.49	Call	Bond Future	6,221.2600	6.2213	6,033.7500	6.0338	(3.014)	0	0	600
2021/08/16	2037	04/11/2021			Bond Future	10.5767	86.7593	10.6056	86.5682	0.274	0.0000	0.0000	126,581
2021/08/16	2037	04/11/2021	12.82	Call	Bond Future	13,125.9700	13.1260	12,932.6000	12.9326	(1.473)	0	0	0
2021/08/16	2037	04/11/2021	12.83	Put	Bond Future	49.2700	0.0493	47.0300	0.0470	(4.546)	0	0	0
2021/08/16	2037	04/11/2021	12.81	Call	Bond Future	13,075.9400	13.0759	12,882.5400	12.8825	(1.479)	0	0	0
2021/08/16	2037	04/11/2021	12.81	Put	Bond Future	51.6700	0.0517	49.3700	0.0494	(4.451)	0	0	0
2021/08/16	2037	03/02/2022	11.46	Call	Bond Future	5,724.9800	5.7250	5,562.1000	5.5621	(2.845)	0	0	0
2021/08/16	2037	03/02/2022	11.47	Put	Bond Future	1,429.5600	1.4296	1,459.8800	1.4599	2.121	0	0	0
2021/08/16	2037	03/02/2022	11.45	Call	Bond Future	5,680.9100	5.6809	5,518.4300	5.5184	(2.860)	0	0	0
2021/08/16	2037	03/02/2022			Bond Future	10.7677	83.5007	10.7979	83.3072	0.280	0.0000	0.0000	0
2021/08/16	2037	03/02/2022	11.46	Put	Bond Future	1,444.8000	1.4448	1,475.5100	1.4755	2.126	0	0	0
2021/08/16	2037	03/02/2022	11.47	Call	Bond Future	5,769.1300	5.7691	5,605.8600	5.6059	(2.830)	0	0	0
2021/08/16	2037	03/02/2022	11.45	Put	Bond Future	1,460.1900	1.4602	1,491.3000	1.4913	2.131	0	0	0
2021/08/16	2037	05/05/2022	11.83	Call	Bond Future	6,921.4900	6.9215	6,761.1100	6.7611	(2.317)	0	0	0
2021/08/16	2037	05/05/2022	11.84	Put	Bond Future	1,746.0800	1.7461	1,781.4100	1.7814	2.023	0	0	0
2021/08/16	2037	05/05/2022	11.82	Call	Bond Future	6,878.7400	6.8787	6,718.6800	6.7187	(2.327)	0	0	0
2021/08/16	2037	05/05/2022			Bond Future	10.9643	84.4874	10.9957	84.2914	0.286	0.0000	0.0000	0
2021/08/16	2037	05/05/2022	11.83	Put	Bond Future	1,760.2600	1.7603	1,795.9300	1.7959	2.026	0	0	0
2021/08/16	2037	05/05/2022	11.84	Call	Bond Future	6,964.0700	6.9641	6,803.3500	6.8034	(2.308)	0	0	0
2021/08/16	2037	05/05/2022	11.82	Put	Bond Future	1,774.3300	1.7743	1,810.3200	1.8103	2.028	0	0	0
2021/08/16	2037	04/08/2022	10.90	Call	Bond Future	3,373.0600	3.3731	3,265.0500	3.2650	(3.202)	0	0	0
2021/08/16	2037	04/08/2022	10.91	Put	Bond Future	5,023.1000	5.0231	5,113.1000	5.1131	1.792	0	0	0
2021/08/16	2037	04/08/2022	10.89	Call	Bond Future	3,344.8200	3.3448	3,237.3100	3.2373	(3.214)	0	0	0
2021/08/16	2037	04/08/2022	10.89	Put	Bond Future	5,091.8200	5.0918	5,182.8300	5.1828	1.787	0	0	0
2021/08/16	2037	04/08/2022			Bond Future	11.1729	81.2137	11.2056	81.0152	0.293	0.0000	0.0000	0
2021/08/16	2037	04/08/2022	10.90	Put	Bond Future	5,057.3600	5.0574	5,147.8700	5.1479	1.790	0	0	50
2021/08/16	2037	04/08/2022	10.91	Call	Bond Future	3,401.4200	3.4014	3,292.9000	3.2929	(3.190)	0	0	0
2021/08/16	2037	04/08/2022	11.42	Call	Bond Future	4,991.4500	4.9914	4,859.1300	4.8591	(2.651)	0	0	0
2021/08/16	2037	04/08/2022	11.42	Put	Bond Future	3,509.9700	3.5100	3,576.1700	3.5762	1.886	0	0	50
2021/08/16	2037	04/08/2022	10.10	Put	Bond Future	8,458.5800	8.4586	8,590.7000	8.5907	1.562	0	0	0
2021/08/16	2037	04/08/2022	10.10	Call	Bond Future	1,529.4200	1.5294	1,463.0200	1.4630	(4.342)	0	0	50
2021/08/16	2038	04/11/2021			Bond Future	119.7686	119.7686	119.7712	119.7712	0.002	0.0000	0.0000	7,634
2021/08/16	2038	03/02/2022			Bond Future	119.4099	119.4099	119.4119	119.4119	0.002	0.0000	0.0000	0
2021/08/16	2038	05/05/2022			Bond Future	120.8480	120.8480	120.8499	120.8499	0.002	0.0000	0.0000	0
2021/08/16	2038	04/08/2022			Bond Future	120.5466	120.5466	120.5478	120.5478	0.001	0.0000	0.0000	0
2021/08/16	2040	04/11/2021	12.90	Call	Bond Future	13,713.5900	13.7136	13,505.3400	13.5053	(1.519)	0	0	0
2021/08/16	2040	04/11/2021	12.90	Put	Bond Future	62.6200	0.0626	60.0000	0.0600	(4.184)	0	0	0
2021/08/16	2040	04/11/2021	12.89	Call	Bond Future	13,661.1300	13.6611	13,452.8400	13.4528	(1.525)	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
2021/08/16	2040	04/11/2021	12.89	Put	Bond Future	64.0700	0.0641	61.4100	0.0614	(4.152)	0	0	0
2021/08/16	2040	04/11/2021			Bond Future	10.6971	88.9510	10.7261	88.7453	0.271	0.0000	0.0000	88,052
2021/08/16	2040	04/11/2021	12.91	Call	Bond Future	13,766.0100	13.7660	13,557.7900	13.5578	(1.513)	0	0	0
2021/08/16	2040	04/11/2021	12.91	Put	Bond Future	61.2000	0.0612	58.6100	0.0586	(4.232)	0	0	0
2021/08/16	2040	03/02/2022	11.58	Put	Bond Future	1,573.5800	1.5736	1,606.4400	1.6064	2.088	0	0	0
2021/08/16	2040	03/02/2022	11.59	Call	Bond Future	6,230.2400	6.2302	6,054.3500	6.0543	(2.823)	0	0	0
2021/08/16	2040	03/02/2022	11.57	Put	Bond Future	1,589.4300	1.5894	1,622.7200	1.6227	2.094	0	0	0
2021/08/16	2040	03/02/2022			Bond Future	10.8829	85.4673	10.9131	85.2589	0.278	0.0000	0.0000	0
2021/08/16	2040	03/02/2022	11.58	Call	Bond Future	6,182.7300	6.1827	6,007.2500	6.0073	(2.838)	0	0	0
2021/08/16	2040	03/02/2022	11.59	Put	Bond Future	1,557.8800	1.5579	1,590.3300	1.5903	2.083	0	0	0
2021/08/16	2040	03/02/2022	11.57	Call	Bond Future	6,135.2900	6.1353	5,960.2400	5.9602	(2.853)	0	0	0
2021/08/16	2040	05/05/2022	11.91	Put	Bond Future	1,858.1800	1.8582	1,897.3900	1.8974	2.110	0	0	0
2021/08/16	2040	05/05/2022	11.92	Call	Bond Future	7,242.1500	7.2422	7,070.1000	7.0701	(2.376)	0	0	0
2021/08/16	2040	05/05/2022	11.92	Put	Bond Future	1,843.2400	1.8432	1,882.0900	1.8821	2.108	0	0	0
2021/08/16	2040	05/05/2022	10.57	Put	Bond Future	5,710.0100	5.7100	5,823.7900	5.8238	1.993	0	0	0
2021/08/16	2040	05/05/2022	10.57	Call	Bond Future	2,215.4300	2.2154	2,118.3100	2.1183	(4.384)	0	0	1,200
2021/08/16	2040	05/05/2022	13.04	Call	Bond Future	12,518.0100	12.5180	12,320.1700	12.3202	(1.580)	0	0	0
2021/08/16	2040	05/05/2022	13.04	Put	Bond Future	785.8200	0.7858	798.8800	0.7989	1.662	0	0	1,200
2021/08/16	2040	05/05/2022			Bond Future	11.0736	86.4772	11.1050	86.2663	0.284	0.0000	0.0000	0
2021/08/16	2040	05/05/2022	11.91	Call	Bond Future	7,196.5600	7.1966	7,024.8700	7.0249	(2.386)	0	0	0
2021/08/16	2040	05/05/2022	11.90	Call	Bond Future	7,151.2600	7.1513	6,979.9400	6.9799	(2.396)	0	0	0
2021/08/16	2040	05/05/2022	11.90	Put	Bond Future	1,873.4900	1.8735	1,913.0700	1.9131	2.113	0	0	0
2021/08/16	2040	05/05/2022	9.82	Put	Bond Future	9,913.7500	9.9138	10,076.3000	10.0763	1.640	0	0	0
2021/08/16	2040	05/05/2022	9.82	Call	Bond Future	780.2500	0.7803	731.9000	0.7319	(6.197)	0	0	1,200
2021/08/16	2040	04/08/2022	11.05	Call	Bond Future	3,687.8800	3.6879	3,569.5700	3.5696	(3.208)	0	0	0
2021/08/16	2040	04/08/2022	11.05	Put	Bond Future	5,181.6600	5.1817	5,276.9500	5.2770	1.839	0	0	0
2021/08/16	2040	04/08/2022			Bond Future	11.2756	82.9760	11.3084	82.7624	0.291	0.0000	0.0000	0
2021/08/16	2040	04/08/2022	11.04	Call	Bond Future	3,657.1200	3.6571	3,539.3500	3.5394	(3.220)	0	0	0
2021/08/16	2040	04/08/2022	11.04	Put	Bond Future	5,218.0900	5.2181	5,313.9200	5.3139	1.836	0	0	0
2021/08/16	2040	04/08/2022	11.03	Call	Bond Future	3,626.1600	3.6262	3,508.9300	3.5089	(3.233)	0	0	0
2021/08/16	2040	04/08/2022	11.03	Put	Bond Future	5,254.4100	5.2544	5,350.7800	5.3508	1.834	0	0	0
2021/08/16	2044	04/11/2021	12.91	Call	Bond Future	13,402.9100	13.4029	13,227.3300	13.2273	(1.310)	0	0	0
2021/08/16	2044	04/11/2021	12.91	Put	Bond Future	70.4400	0.0704	66.8500	0.0668	(5.097)	0	0	0
2021/08/16	2044	04/11/2021			Bond Future	10.7651	85.4750	10.7890	85.3030	0.222	0.0000	0.0000	61,849
2021/08/16	2044	04/11/2021	12.90	Call	Bond Future	13,350.5100	13.3505	13,174.9100	13.1749	(1.315)	0	0	0
2021/08/16	2044	04/11/2021	12.90	Put	Bond Future	71.5200	0.0715	67.9100	0.0679	(5.048)	0	0	0
2021/08/16	2044	04/11/2021	12.89	Call	Bond Future	13,298.0800	13.2981	13,122.4600	13.1225	(1.321)	0	0	0
2021/08/16	2044	04/11/2021	12.89	Put	Bond Future	72.6400	0.0726	69.0100	0.0690	(4.997)	0	0	0
2021/08/16	2044	03/02/2022	11.60	Call	Bond Future	6,052.7700	6.0528	5,902.7100	5.9027	(2.479)	0	0	0
2021/08/16	2044	03/02/2022	11.60	Put	Bond Future	1,656.5600	1.6566	1,680.7900	1.6808	1.463	0	0	0
2021/08/16	2044	03/02/2022	11.59	Call	Bond Future	6,005.5200	6.0055	5,855.8200	5.8558	(2.493)	0	0	0
2021/08/16	2044	03/02/2022	11.59	Put	Bond Future	1,673.2100	1.6732	1,697.8000	1.6978	1.470	0	0	0
2021/08/16	2044	03/02/2022			Bond Future	10.9429	82.0766	10.9678	81.9023	0.228	0.0000	0.0000	0
2021/08/16	2044	03/02/2022	11.61	Call	Bond Future	6,100.0900	6.1001	5,949.6900	5.9497	(2.466)	0	0	0
2021/08/16	2044	03/02/2022	11.61	Put	Bond Future	1,640.0700	1.6401	1,663.9600	1.6640	1.457	0	0	0
2021/08/16	2044	05/05/2022	11.92	Call	Bond Future	7,067.0200	7.0670	6,920.9500	6.9210	(2.067)	0	0	0
2021/08/16	2044	05/05/2022	11.92	Put	Bond Future	1,937.3900	1.9374	1,967.8500	1.9678	1.572	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
2021/08/16	2044	05/05/2022	11.91	Call	Bond Future	7,021.6100	7.0216	6,875.8400	6.8758	(2.076)	0	0	0
2021/08/16	2044	05/05/2022	11.91	Put	Bond Future	1,953.0600	1.9531	1,983.8200	1.9838	1.575	0	0	0
2021/08/16	2044	05/05/2022			Bond Future	11.1250	83.0465	11.1510	82.8700	0.233	0.0000	0.0000	0
2021/08/16	2044	05/05/2022	11.93	Call	Bond Future	7,112.4800	7.1125	6,966.1000	6.9661	(2.058)	0	0	0
2021/08/16	2044	05/05/2022	11.93	Put	Bond Future	1,921.8600	1.9219	1,952.0100	1.9520	1.569	0	0	0
2021/08/16	2044	04/08/2022	11.09	Call	Bond Future	3,694.1600	3.6942	3,591.9200	3.5919	(2.768)	0	0	0
2021/08/16	2044	04/08/2022	11.09	Put	Bond Future	5,226.1800	5.2262	5,302.6900	5.3027	1.464	0	0	0
2021/08/16	2044	04/08/2022	11.08	Call	Bond Future	3,662.8300	3.6628	3,561.0600	3.5611	(2.778)	0	0	0
2021/08/16	2044	04/08/2022	11.08	Put	Bond Future	5,263.2700	5.2633	5,340.2500	5.3402	1.463	0	0	0
2021/08/16	2044	04/08/2022			Bond Future	11.3177	79.6305	11.3447	79.4517	0.239	0.0000	0.0000	0
2021/08/16	2044	04/08/2022	11.10	Call	Bond Future	3,725.6200	3.7256	3,622.9100	3.6229	(2.757)	0	0	0
2021/08/16	2044	04/08/2022	11.10	Put	Bond Future	5,189.3200	5.1893	5,265.3600	5.2654	1.465	0	0	0
2021/08/16	2046	04/11/2021			Bond Future	106.4249	106.4249	106.3372	106.3372	(0.082)	0.0000	0.0000	18,100
2021/08/16	2046	03/02/2022			Bond Future	107.6724	107.6724	107.5834	107.5834	(0.083)	0.0000	0.0000	0
2021/08/16	2046	05/05/2022			Bond Future	107.1033	107.1033	107.0127	107.0127	(0.085)	0.0000	0.0000	0
2021/08/16	2046	04/08/2022			Bond Future	108.4335	108.4335	108.3417	108.3417	(0.085)	0.0000	0.0000	0
2021/08/16	2050	04/11/2021			Bond Future	109.6605	109.6605	109.6630	109.6630	0.002	0.0000	0.0000	10,845
2021/08/16	2050	03/02/2022			Bond Future	108.9869	108.9869	108.9890	108.9890	0.002	0.0000	0.0000	0
2021/08/16	2050	05/05/2022			Bond Future	110.2996	110.2996	110.3015	110.3015	0.002	0.0000	0.0000	0
2021/08/16	2050	04/08/2022			Bond Future	109.6672	109.6672	109.6685	109.6685	0.001	0.0000	0.0000	0
2021/08/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	AL37	04/11/2021			Index Future	806.4370	806.4370	807.1300	807.1300	0.086	0.0000	0.0000	0
2021/08/16	AL37	03/02/2022			Index Future	815.6910	815.6910	816.3830	816.3830	0.085	0.0000	0.0000	0
2021/08/16	AL37	05/05/2022			Index Future	825.3170	825.3170	826.0130	826.0130	0.084	0.0000	0.0000	0
2021/08/16	AL37	04/08/2022			Index Future	835.2660	835.2660	835.9670	835.9670	0.084	0.0000	0.0000	0
2021/08/16	AL7T	04/11/2021			Index Future	924.2360	924.2360	923.6230	923.6230	(0.066)	0.0000	0.0000	0
2021/08/16	AL7T	03/02/2022			Index Future	934.8410	934.8410	934.2120	934.2120	(0.067)	0.0000	0.0000	0
2021/08/16	AL7T	05/05/2022			Index Future	945.8740	945.8740	945.2320	945.2320	(0.068)	0.0000	0.0000	0
2021/08/16	AL7T	04/08/2022			Index Future	957.2750	957.2750	956.6220	956.6220	(0.068)	0.0000	0.0000	0
2021/08/16	ALBI	04/11/2021			Index Future	812.6150	812.6150	811.9490	811.9490	(0.082)	0.0000	0.0000	119
2021/08/16	ALBI	03/02/2022			Index Future	821.9400	821.9400	821.2570	821.2570	(0.083)	0.0000	0.0000	0
2021/08/16	ALBI	05/05/2022			Index Future	831.6400	831.6400	830.9450	830.9450	(0.084)	0.0000	0.0000	0
2021/08/16	ALBI	04/08/2022			Index Future	841.6650	841.6650	840.9580	840.9580	(0.084)	0.0000	0.0000	0
2021/08/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	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
2021/08/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/08/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	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
2021/08/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/16	ES33	04/11/2021			Bond Future	11.3042	76.6100	11.3276	76.4866	0.206	0.0000	0.0000	350
2021/08/16	ES33	03/02/2022			Bond Future	11.5443	77.5082	11.5687	77.3830	0.211	0.0000	0.0000	0
2021/08/16	ES33	05/05/2022			Bond Future	11.7869	74.6645	11.8123	74.5377	0.216	0.0000	0.0000	0
2021/08/16	ES33	04/08/2022			Bond Future	12.0402	75.5444	12.0668	75.4159	0.221	0.0000	0.0000	0
2021/08/16	ES42	04/11/2021			Bond Future	11.8280	74.8852	11.8567	74.7129	0.243	0.0000	0.0000	4,779
2021/08/16	ES42	03/02/2022			Bond Future	12.0482	75.7638	12.0782	75.5892	0.249	0.0000	0.0000	0
2021/08/16	ES42	05/05/2022			Bond Future	12.2785	72.4182	12.3098	72.2415	0.255	0.0000	0.0000	0
2021/08/16	ES42	04/08/2022			Bond Future	12.5125	73.2702	12.5452	73.0911	0.262	0.0000	0.0000	0
2021/08/16	GOVI	04/11/2021	728.41	Call	GOVI	741,470.0000	74.1470	735,160.0000	73.5160	(0.851)	0	0	0
2021/08/16	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/16	GOVI	04/11/2021	728.40	Call	GOVI	741,570.0000	74.1570	735,260.0000	73.5260	(0.851)	0	0	0
2021/08/16	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/16	GOVI	04/11/2021			GOVI	802.5570	802.5570	801.9260	801.9260	(0.079)	0.0000	0.0000	984
2021/08/16	GOVI	04/11/2021	728.42	Call	GOVI	741,370.0000	74.1370	735,060.0000	73.5060	(0.851)	0	0	0
2021/08/16	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/16	GOVI	03/02/2022	792.76	Call	GOVI	190,060.0000	19.0060	183,600.0000	18.3600	(3.399)	0	0	0
2021/08/16	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/16	GOVI	03/02/2022			GOVI	811.7660	811.7660	811.1200	811.1200	(0.080)	0.0000	0.0000	0
2021/08/16	GOVI	03/02/2022	792.75	Call	GOVI	190,160.0000	19.0160	183,700.0000	18.3700	(3.397)	0	0	0
2021/08/16	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/16	GOVI	03/02/2022	792.74	Call	GOVI	190,260.0000	19.0260	183,800.0000	18.3800	(3.395)	0	0	0
2021/08/16	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/16	GOVI	05/05/2022	788.25	Call	GOVI	330,960.0000	33.0960	324,370.0000	32.4370	(1.991)	0	0	0
2021/08/16	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/16	GOVI	05/05/2022			GOVI	821.3460	821.3460	820.6870	820.6870	(0.080)	0.0000	0.0000	0
2021/08/16	GOVI	05/05/2022	788.24	Call	GOVI	331,060.0000	33.1060	324,470.0000	32.4470	(1.991)	0	0	0
2021/08/16	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/16	GOVI	05/05/2022	788.23	Call	GOVI	331,160.0000	33.1160	324,570.0000	32.4570	(1.990)	0	0	0
2021/08/16	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/16	GOVI	04/08/2022	819.28	Call	GOVI	119,670.0000	11.9670	112,970.0000	11.2970	(5.599)	0	0	0
2021/08/16	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/16	GOVI	04/08/2022			GOVI	831.2470	831.2470	830.5770	830.5770	(0.081)	0.0000	0.0000	0
2021/08/16	GOVI	04/08/2022	819.27	Call	GOVI	119,770.0000	11.9770	113,070.0000	11.3070	(5.594)	0	0	0
2021/08/16	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/16	GOVI	04/08/2022	819.26	Call	GOVI	119,870.0000	11.9870	113,170.0000	11.3170	(5.589)	0	0	0
2021/08/16	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
2021/08/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/08/16	IGOV	04/11/2021			Index Future	293.9330	293.9330	293.8670	293.8670	(0.022)	0.0000	0.0000	475
2021/08/16	IGOV	03/02/2022			Index Future	297.3780	297.3780	297.3080	297.3080	(0.024)	0.0000	0.0000	0
2021/08/16	IGOV	05/05/2022			Index Future	300.9580	300.9580	300.8860	300.8860	(0.024)	0.0000	0.0000	0
2021/08/16	IGOV	04/08/2022			Index Future	304.6560	304.6560	304.5820	304.5820	(0.024)	0.0000	0.0000	0
2021/08/16	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/08/16	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/08/16	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/08/16	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/08/16	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/08/16	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/08/16	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/08/16	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/08/16	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/08/16	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/08/16	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/08/16	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/08/16	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/08/16	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/08/16	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/08/16	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/08/16	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/08/16	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/08/16	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/08/16	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/08/16	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/08/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/08/16	JBAF	18/08/2021			Jibar Tradeable Future	3.6750	96.3250	3.6750	96.3250	0.000	0.0000	0.0000	0
2021/08/16	JBAF	15/09/2021			Jibar Tradeable Future	3.6750	96.3250	3.6850	96.3150	0.272	0.0000	0.0000	30,000
2021/08/16	JBAF	20/10/2021			Jibar Tradeable Future	3.8000	96.2000	3.7800	96.2200	(0.526)	0.0000	0.0000	0
2021/08/16	JBAF	17/11/2021			Jibar Tradeable Future	3.8300	96.1700	3.8300	96.1700	0.000	0.0000	0.0000	0
2021/08/16	JBAF	15/12/2021			Jibar Tradeable Future	4.0050	95.9950	3.9850	96.0150	(0.499)	0.0000	0.0000	0
2021/08/16	JBAF	19/01/2022			Jibar Tradeable Future	4.0600	95.9400	4.0400	95.9600	(0.493)	0.0000	0.0000	0
2021/08/16	JBAF	16/03/2022			Jibar Tradeable Future	4.3000	95.7000	4.2800	95.7200	(0.465)	0.0000	0.0000	0
2021/08/16	JBAF	15/06/2022			Jibar Tradeable Future	4.7300	95.2700	4.7000	95.3000	(0.634)	0.0000	0.0000	471
2021/08/16	JBAF	21/09/2022			Jibar Tradeable Future	4.9700	95.0300	4.9500	95.0500	(0.402)	0.0000	0.0000	0
2021/08/16	JBAF	21/12/2022			Jibar Tradeable Future	5.2650	94.7350	5.2500	94.7500	(0.285)	0.0000	0.0000	0
2021/08/16	JBAF	15/03/2023			Jibar Tradeable Future	5.4650	94.5350	5.4550	94.5450	(0.183)	0.0000	0.0000	0
2021/08/16	JBAF	21/06/2023			Jibar Tradeable Future	5.6500	94.3500	5.6300	94.3700	(0.354)	0.0000	0.0000	0
2021/08/16	R023	04/11/2021	4.91	Call	Bond Future	65.3500	0.0654	49.4400	0.0494	(24.346)	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
2021/08/16	R023	04/11/2021	4.91	Put	Bond Future	350.8100	0.3508	393.4800	0.3935	12.163	0	0	0
2021/08/16	R023	04/11/2021	4.90	Call	Bond Future	61.2200	0.0612	46.0200	0.0460	(24.828)	0	0	0
2021/08/16	R023	04/11/2021	4.90	Put	Bond Future	359.5200	0.3595	402.9000	0.4029	12.066	0	0	0
2021/08/16	R023	04/11/2021			Bond Future	5.1327	104.7543	5.1785	104.6957	0.893	0.0000	0.0000	13,736
2021/08/16	R023	04/11/2021	4.92	Call	Bond Future	69.4700	0.0695	52.8800	0.0529	(23.881)	0	0	0
2021/08/16	R023	04/11/2021	4.92	Put	Bond Future	342.0900	0.3421	384.0800	0.3841	12.275	0	0	0
2021/08/16	R023	03/02/2022	5.08	Call	Bond Future	163.2600	0.1633	139.8100	0.1398	(14.364)	0	0	0
2021/08/16	R023	03/02/2022	5.08	Put	Bond Future	358.7600	0.3588	394.9300	0.3949	10.082	0	0	0
2021/08/16	R023	03/02/2022			Bond Future	5.2689	105.9565	5.3266	105.8969	1.095	0.0000	0.0000	0
2021/08/16	R023	03/02/2022	5.07	Call	Bond Future	158.8400	0.1588	135.8000	0.1358	(14.505)	0	0	0
2021/08/16	R023	03/02/2022	5.07	Put	Bond Future	364.7100	0.3647	401.2900	0.4013	10.030	0	0	0
2021/08/16	R023	03/02/2022	5.06	Call	Bond Future	154.2200	0.1542	131.6000	0.1316	(14.667)	0	0	0
2021/08/16	R023	03/02/2022	5.06	Put	Bond Future	370.4500	0.3705	407.4500	0.4074	9.988	0	0	0
2021/08/16	R023	05/05/2022	6.31	Call	Bond Future	779.1100	0.7791	729.0900	0.7291	(6.420)	0	0	0
2021/08/16	R023	05/05/2022	6.31	Put	Bond Future	78.8400	0.0788	89.3400	0.0893	13.318	0	0	0
2021/08/16	R023	05/05/2022			Bond Future	5.4221	103.2973	5.4985	103.2367	1.408	0.0000	0.0000	0
2021/08/16	R023	05/05/2022	6.30	Call	Bond Future	772.2600	0.7723	722.3800	0.7224	(6.459)	0	0	0
2021/08/16	R023	05/05/2022	6.30	Put	Bond Future	79.8300	0.0798	90.4700	0.0905	13.328	0	0	0
2021/08/16	R023	05/05/2022	6.29	Call	Bond Future	765.4300	0.7654	715.6700	0.7157	(6.501)	0	0	0
2021/08/16	R023	05/05/2022	6.29	Put	Bond Future	80.8500	0.0809	91.6100	0.0916	13.309	0	0	0
2021/08/16	R023	04/08/2022	6.05	Call	Bond Future	381.5700	0.3816	342.6000	0.3426	(10.213)	0	0	0
2021/08/16	R023	04/08/2022	6.05	Put	Bond Future	167.7400	0.1677	190.7600	0.1908	13.724	0	0	0
2021/08/16	R023	04/08/2022			Bond Future	5.6625	104.5246	5.7747	104.4626	1.981	0.0000	0.0000	0
2021/08/16	R023	04/08/2022	6.04	Call	Bond Future	377.7300	0.3777	338.9500	0.3390	(10.267)	0	0	0
2021/08/16	R023	04/08/2022	6.04	Put	Bond Future	169.4100	0.1694	192.6200	0.1926	13.700	0	0	0
2021/08/16	R023	04/08/2022	6.03	Call	Bond Future	373.9200	0.3739	335.3300	0.3353	(10.320)	0	0	0
2021/08/16	R023	04/08/2022	6.03	Put	Bond Future	171.1000	0.1711	194.5000	0.1945	13.676	0	0	0
2021/08/16	R035	04/11/2021	12.53	Call	Bond Future	13,116.6000	13.1166	12,923.4800	12.9235	(1.472)	0	0	0
2021/08/16	R035	04/11/2021	12.53	Put	Bond Future	51.9800	0.0520	49.6700	0.0497	(4.444)	0	0	0
2021/08/16	R035	04/11/2021	11.75	Put	Bond Future	205.1200	0.2051	202.7700	0.2028	(1.146)	0	0	782
2021/08/16	R035	04/11/2021	11.08	Call	Bond Future	5,474.7600	5.4748	5,291.3600	5.2914	(3.350)	0	0	0
2021/08/16	R035	04/11/2021	11.08	Put	Bond Future	632.7200	0.6327	640.1300	0.6401	1.171	0	0	782
2021/08/16	R035	04/11/2021	10.23	Put	Bond Future	2,442.2800	2.4423	2,506.7000	2.5067	2.638	0	0	0
2021/08/16	R035	04/11/2021	10.12	Put	Bond Future	2,842.0000	2.8420	2,918.6000	2.9186	2.695	0	0	0
2021/08/16	R035	04/11/2021	10.12	Call	Bond Future	1,514.7800	1.5148	1,400.5700	1.4006	(7.540)	0	0	400
2021/08/16	R035	04/11/2021	10.62	Put	Bond Future	1,345.2400	1.3452	1,375.2500	1.3753	2.231	0	0	0
2021/08/16	R035	04/11/2021	10.62	Call	Bond Future	3,308.9300	3.3089	3,148.1300	3.1481	(4.860)	0	0	400
2021/08/16	R035	04/11/2021	11.20	Put	Bond Future	519.6600	0.5197	523.8400	0.5238	0.804	0	0	350
2021/08/16	R035	04/11/2021	10.60	Call	Bond Future	3,224.8000	3.2248	3,065.4100	3.0654	(4.943)	0	0	0
2021/08/16	R035	04/11/2021	10.60	Put	Bond Future	1,389.4400	1.3894	1,420.8600	1.4209	2.261	0	0	350
2021/08/16	R035	04/11/2021	10.11	Put	Bond Future	2,880.5300	2.8805	2,958.2900	2.9583	2.700	0	0	0
2021/08/16	R035	04/11/2021	10.11	Call	Bond Future	1,485.7000	1.4857	1,372.6500	1.3726	(7.609)	0	0	350
2021/08/16	R035	04/11/2021			Bond Future	10.3185	91.3679	10.3474	91.1771	0.280	0.0000	0.0000	81,384
2021/08/16	R035	04/11/2021	12.52	Call	Bond Future	13,065.2500	13.0653	12,872.1000	12.8721	(1.478)	0	0	0
2021/08/16	R035	04/11/2021	12.52	Put	Bond Future	53.2400	0.0532	50.9000	0.0509	(4.395)	0	0	0
2021/08/16	R035	04/11/2021	12.51	Call	Bond Future	13,013.8700	13.0139	12,820.6900	12.8207	(1.484)	0	0	0
2021/08/16	R035	04/11/2021	12.51	Put	Bond Future	54.5300	0.0545	52.1600	0.0522	(4.346)	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
2021/08/16	R035	04/11/2021	11.75	Call	Bond Future	8,999.8500	8.9999	8,806.6900	8.8067	(2.146)	0	0	0
2021/08/16	R035	04/11/2021	10.23	Call	Bond Future	1,854.0700	1.8541	1,727.6800	1.7277	(6.817)	0	0	782
2021/08/16	R035	04/11/2021	13.82	Call	Bond Future	19,424.9300	19.4249	19,233.9400	19.2339	(0.983)	0	0	0
2021/08/16	R035	04/11/2021	13.82	Put	Bond Future	1.4900	0.0015	1.3100	0.0013	(12.081)	0	0	400
2021/08/16	R035	04/11/2021	11.20	Call	Bond Future	6,090.0500	6.0900	5,903.4200	5.9034	(3.065)	0	0	0
2021/08/16	R035	03/02/2022	11.23	Call	Bond Future	5,844.0900	5.8441	5,680.8400	5.6808	(2.793)	0	0	0
2021/08/16	R035	03/02/2022	11.23	Put	Bond Future	1,428.5300	1.4285	1,458.5800	1.4586	2.104	0	0	0
2021/08/16	R035	03/02/2022	11.22	Call	Bond Future	5,799.5900	5.7996	5,636.7300	5.6367	(2.808)	0	0	0
2021/08/16	R035	03/02/2022	11.22	Put	Bond Future	1,443.7700	1.4438	1,474.2100	1.4742	2.108	0	0	0
2021/08/16	R035	03/02/2022	11.39	Call	Bond Future	6,573.7500	6.5738	6,404.7200	6.4047	(2.571)	0	0	0
2021/08/16	R035	03/02/2022	11.39	Put	Bond Future	1,210.6800	1.2107	1,234.9500	1.2350	2.005	0	0	683
2021/08/16	R035	03/02/2022	10.65	Call	Bond Future	3,498.0300	3.4980	3,364.3400	3.3643	(3.822)	0	0	0
2021/08/16	R035	03/02/2022	11.73	Call	Bond Future	8,179.6800	8.1797	8,001.3200	8.0013	(2.181)	0	0	0
2021/08/16	R035	03/02/2022	11.73	Put	Bond Future	854.0100	0.8540	868.9500	0.8689	1.749	0	0	280
2021/08/16	R035	03/02/2022	11.03	Call	Bond Future	4,974.7600	4.9748	4,820.1600	4.8202	(3.108)	0	0	0
2021/08/16	R035	03/02/2022	11.28	Call	Bond Future	6,069.2100	6.0692	5,904.0400	5.9040	(2.721)	0	0	0
2021/08/16	R035	03/02/2022	11.28	Put	Bond Future	1,355.8800	1.3559	1,384.0100	1.3840	2.075	0	0	200
2021/08/16	R035	03/02/2022	10.26	Put	Bond Future	3,902.1500	3.9021	3,988.8200	3.9888	2.221	0	0	0
2021/08/16	R035	03/02/2022	10.26	Call	Bond Future	2,225.5200	2.2255	2,118.8900	2.1189	(4.791)	0	0	200
2021/08/16	R035	03/02/2022	11.05	Put	Bond Future	1,729.1100	1.7291	1,766.8700	1.7669	2.184	0	0	1,600
2021/08/16	R035	03/02/2022	10.35	Put	Bond Future	3,580.4400	3.5804	3,660.4200	3.6604	2.234	0	0	0
2021/08/16	R035	03/02/2022	10.35	Call	Bond Future	2,495.2600	2.4953	2,381.9400	2.3819	(4.541)	0	0	1,600
2021/08/16	R035	03/02/2022			Bond Future	10.5174	92.4166	10.5475	92.2233	0.286	0.0000	0.0000	0
2021/08/16	R035	03/02/2022	11.24	Call	Bond Future	5,888.6800	5.8887	5,725.0400	5.7250	(2.779)	0	0	0
2021/08/16	R035	03/02/2022	11.24	Put	Bond Future	1,413.4500	1.4134	1,443.1100	1.4431	2.098	0	0	0
2021/08/16	R035	03/02/2022	10.65	Put	Bond Future	2,651.3000	2.6513	2,710.9100	2.7109	2.248	0	0	683
2021/08/16	R035	03/02/2022	9.70	Put	Bond Future	6,401.0000	6.4010	6,531.9500	6.5320	2.046	0	0	0
2021/08/16	R035	03/02/2022	9.70	Call	Bond Future	916.3100	0.9163	853.9600	0.8540	(6.804)	0	0	683
2021/08/16	R035	03/02/2022	11.03	Put	Bond Future	1,765.7500	1.7657	1,804.4500	1.8044	2.192	0	0	280
2021/08/16	R035	03/02/2022	10.10	Put	Bond Future	4,520.0200	4.5200	4,619.2000	4.6192	2.194	0	0	0
2021/08/16	R035	03/02/2022	10.10	Call	Bond Future	1,778.1000	1.7781	1,683.9800	1.6840	(5.293)	0	0	280
2021/08/16	R035	03/02/2022	11.88	Call	Bond Future	8,904.1000	8.9041	8,722.6900	8.7227	(2.037)	0	0	0
2021/08/16	R035	03/02/2022	11.88	Put	Bond Future	734.0300	0.7340	745.9200	0.7459	1.620	0	0	1,800
2021/08/16	R035	03/02/2022	11.05	Call	Bond Future	5,059.9000	5.0599	4,904.3600	4.9044	(3.074)	0	0	0
2021/08/16	R035	05/05/2022	11.64	Call	Bond Future	7,201.6900	7.2017	7,039.6500	7.0397	(2.250)	0	0	0
2021/08/16	R035	05/05/2022	11.64	Put	Bond Future	1,677.7100	1.6777	1,711.4500	1.7115	2.011	0	0	0
2021/08/16	R035	05/05/2022	11.63	Call	Bond Future	7,158.4900	7.1585	6,996.7700	6.9968	(2.259)	0	0	0
2021/08/16	R035	05/05/2022	11.63	Put	Bond Future	1,691.4400	1.6914	1,725.5000	1.7255	2.014	0	0	0
2021/08/16	R035	05/05/2022			Bond Future	10.7140	89.0301	10.7454	88.8343	0.293	0.0000	0.0000	0
2021/08/16	R035	05/05/2022	11.65	Call	Bond Future	7,244.9400	7.2449	7,082.5900	7.0826	(2.241)	0	0	0
2021/08/16	R035	05/05/2022	11.65	Put	Bond Future	1,664.0900	1.6641	1,697.5200	1.6975	2.009	0	0	0
2021/08/16	R035	04/08/2022	10.73	Call	Bond Future	3,612.3400	3.6123	3,500.7900	3.5008	(3.088)	0	0	0
2021/08/16	R035	04/08/2022	10.73	Put	Bond Future	4,781.5300	4.7815	4,868.3000	4.8683	1.815	0	0	0
2021/08/16	R035	04/08/2022	10.72	Call	Bond Future	3,583.1300	3.5831	3,472.0700	3.4721	(3.100)	0	0	0
2021/08/16	R035	04/08/2022	10.72	Put	Bond Future	4,814.2600	4.8143	4,901.5200	4.9015	1.813	0	0	0
2021/08/16	R035	04/08/2022	11.13	Put	Bond Future	3,612.3700	3.6124	3,680.5900	3.6806	1.889	0	0	100
2021/08/16	R035	04/08/2022	10.64	Call	Bond Future	3,353.3900	3.3534	3,246.3100	3.2463	(3.193)	0	0	0
2021/08/16	R035	04/08/2022	10.64	Put	Bond Future	5,082.2700	5.0823	5,173.5100	5.1735	1.795	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
2021/08/16	R035	04/08/2022	9.84	Put	Bond Future	8,452.7400	8.4527	8,585.3400	8.5853	1.569	0	0	0
2021/08/16	R035	04/08/2022	9.84	Call	Bond Future	1,517.8700	1.5179	1,452.1500	1.4522	(4.330)	0	0	100
2021/08/16	R035	04/08/2022			Bond Future	10.9207	90.0634	10.9534	89.8650	0.300	0.0000	0.0000	0
2021/08/16	R035	04/08/2022	10.74	Call	Bond Future	3,642.0200	3.6420	3,529.9700	3.5300	(3.077)	0	0	0
2021/08/16	R035	04/08/2022	10.74	Put	Bond Future	4,749.3400	4.7493	4,835.6100	4.8356	1.816	0	0	0
2021/08/16	R035	04/08/2022	11.13	Call	Bond Future	4,870.1800	4.8702	4,740.0800	4.7401	(2.671)	0	0	0
2021/08/16	R186	04/11/2021	8.10	Call	Bond Future	2,899.1000	2.8991	2,944.9000	2.9449	1.580	0	0	0
2021/08/16	R186	04/11/2021	8.10	Put	Bond Future	425.1600	0.4252	390.1500	0.3902	(8.235)	0	0	0
2021/08/16	R186	04/11/2021	8.09	Call	Bond Future	2,864.6500	2.8646	2,909.9700	2.9100	1.582	0	0	0
2021/08/16	R186	04/11/2021	8.09	Put	Bond Future	434.4500	0.4345	398.9600	0.3990	(8.169)	0	0	0
2021/08/16	R186	04/11/2021	7.77	Call	Bond Future	1,857.6500	1.8576	1,886.8100	1.8868	1.570	0	0	0
2021/08/16	R186	04/11/2021			Bond Future	7.5422	116.3901	7.5242	116.4709	(0.238)	0.0000	0.0000	73,169
2021/08/16	R186	04/11/2021	8.11	Call	Bond Future	2,933.7200	2.9337	2,979.9800	2.9800	1.577	0	0	0
2021/08/16	R186	04/11/2021	8.11	Put	Bond Future	416.0500	0.4160	381.5000	0.3815	(8.304)	0	0	0
2021/08/16	R186	04/11/2021	7.77	Put	Bond Future	838.9200	0.8389	787.2700	0.7873	(6.157)	0	0	15,177
2021/08/16	R186	04/11/2021	8.77	Call	Bond Future	5,447.5200	5.4475	5,516.4100	5.5164	1.265	0	0	0
2021/08/16	R186	04/11/2021	8.77	Put	Bond Future	91.7300	0.0917	79.8100	0.0798	(12.995)	0	0	15,177
2021/08/16	R186	03/02/2022	7.30	Call	Bond Future	998.2200	0.9982	1,012.3800	1.0124	1.419	0	0	0
2021/08/16	R186	03/02/2022	7.30	Put	Bond Future	2,858.6000	2.8586	2,791.4500	2.7914	(2.349)	0	0	0
2021/08/16	R186	03/02/2022			Bond Future	7.7318	112.4441	7.7127	112.5254	(0.247)	0.0000	0.0000	0
2021/08/16	R186	03/02/2022	7.29	Call	Bond Future	983.0300	0.9830	996.9500	0.9969	1.416	0	0	0
2021/08/16	R186	03/02/2022	7.29	Put	Bond Future	2,886.9600	2.8870	2,819.5700	2.8196	(2.334)	0	0	0
2021/08/16	R186	03/02/2022	7.28	Call	Bond Future	968.0000	0.9680	981.6900	0.9817	1.414	0	0	0
2021/08/16	R186	03/02/2022	7.28	Put	Bond Future	2,915.4900	2.9155	2,847.8700	2.8479	(2.319)	0	0	0
2021/08/16	R186	05/05/2022	8.32	Call	Bond Future	2,943.3300	2.9433	2,983.5500	2.9836	1.366	0	0	0
2021/08/16	R186	05/05/2022	8.32	Put	Bond Future	1,406.1800	1.4062	1,364.3100	1.3643	(2.978)	0	0	0
2021/08/16	R186	05/05/2022	7.28	Put	Bond Future	3,572.1400	3.5721	3,505.2200	3.5052	(1.873)	0	0	0
2021/08/16	R186	05/05/2022	7.28	Call	Bond Future	889.5100	0.8895	904.6800	0.9047	1.705	0	0	435
2021/08/16	R186	05/05/2022			Bond Future	7.9354	113.7723	7.9150	113.8544	(0.256)	0.0000	0.0000	0
2021/08/16	R186	05/05/2022	8.31	Call	Bond Future	2,917.1400	2.9171	2,957.1200	2.9571	1.371	0	0	0
2021/08/16	R186	05/05/2022	8.31	Put	Bond Future	1,419.6100	1.4196	1,377.5000	1.3775	(2.966)	0	0	0
2021/08/16	R186	05/05/2022	8.30	Call	Bond Future	2,891.4000	2.8914	2,931.1400	2.9311	1.374	0	0	0
2021/08/16	R186	05/05/2022	8.30	Put	Bond Future	1,433.5100	1.4335	1,391.1600	1.3912	(2.954)	0	0	0
2021/08/16	R186	05/05/2022	7.88	Put	Bond Future	2,146.7500	2.1468	2,093.7300	2.0937	(2.470)	0	0	0
2021/08/16	R186	05/05/2022	7.88	Call	Bond Future	1,923.1800	1.9232	1,952.2500	1.9522	1.512	0	0	435
2021/08/16	R186	05/05/2022	8.64	Call	Bond Future	3,828.3300	3.8283	3,875.9800	3.8760	1.245	0	0	0
2021/08/16	R186	05/05/2022	8.64	Put	Bond Future	1,032.7600	1.0328	998.3200	0.9983	(3.335)	0	0	435
2021/08/16	R186	04/08/2022	8.15	Call	Bond Future	2,345.9200	2.3459	2,378.4500	2.3784	1.387	0	0	0
2021/08/16	R186	04/08/2022	8.15	Put	Bond Future	2,370.6500	2.3706	2,320.1600	2.3202	(2.130)	0	0	0
2021/08/16	R186	04/08/2022			Bond Future	8.1565	109.8268	8.1347	109.9099	(0.267)	0.0000	0.0000	0
2021/08/16	R186	04/08/2022	8.14	Call	Bond Future	2,325.6700	2.3257	2,358.0000	2.3580	1.390	0	0	0
2021/08/16	R186	04/08/2022	8.14	Put	Bond Future	2,388.4700	2.3885	2,337.7800	2.3378	(2.122)	0	0	0
2021/08/16	R186	04/08/2022	8.13	Call	Bond Future	2,305.5200	2.3055	2,337.6400	2.3376	1.393	0	0	0
2021/08/16	R186	04/08/2022	8.13	Put	Bond Future	2,406.4000	2.4064	2,355.5000	2.3555	(2.115)	0	0	0
2021/08/16	R197	04/11/2021			Bond Future	325.6272	325.6272	325.8555	325.8555	0.070	0.0000	0.0000	1,274
2021/08/16	R197	03/02/2022			Bond Future	321.3007	321.3007	321.5301	321.5301	0.071	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
2021/08/16	R197	05/05/2022			Bond Future	325.1706	325.1706	325.4022	325.4022	0.071	0.0000	0.0000	0
2021/08/16	R197	04/08/2022			Bond Future	320.8970	320.8970	321.1291	321.1291	0.072	0.0000	0.0000	0
2021/08/16	R202	04/11/2021			Bond Future	237.8052	237.8052	237.3440	237.3440	(0.194)	0.0000	0.0000	9,579
2021/08/16	R202	03/02/2022			Bond Future	236.2670	236.2670	235.7995	235.7995	(0.198)	0.0000	0.0000	0
2021/08/16	R202	05/05/2022			Bond Future	239.1125	239.1125	238.6388	238.6388	(0.198)	0.0000	0.0000	0
2021/08/16	R202	04/08/2022			Bond Future	237.6668	237.6668	237.1861	237.1861	(0.202)	0.0000	0.0000	0
2021/08/16	R209	04/11/2021	12.19	Call	Bond Future	9,878.7400	9.8787	9,738.1400	9.7381	(1.423)	0	0	0
2021/08/16	R209	04/11/2021	12.19	Put	Bond Future	72.4000	0.0724	69.2900	0.0693	(4.296)	0	0	0
2021/08/16	R209	04/11/2021	12.17	Call	Bond Future	9,788.3500	9.7884	9,647.7100	9.6477	(1.437)	0	0	0
2021/08/16	R209	04/11/2021	12.00	Call	Bond Future	9,015.7400	9.0157	8,874.7400	8.8747	(1.564)	0	0	0
2021/08/16	R209	04/11/2021	12.00	Put	Bond Future	101.5300	0.1015	98.0200	0.0980	(3.457)	0	0	9,000
2021/08/16	R209	04/11/2021	10.50	Call	Bond Future	2,484.4600	2.4845	2,368.3600	2.3684	(4.673)	0	0	0
2021/08/16	R209	04/11/2021	10.00	Call	Bond Future	1,041.9900	1.0420	963.7800	0.9638	(7.506)	0	0	0
2021/08/16	R209	04/11/2021	10.00	Put	Bond Future	2,798.3400	2.7983	2,857.6200	2.8576	2.118	0	0	3,100
2021/08/16	R209	04/11/2021			Bond Future	10.2989	70.6261	10.3228	70.4887	0.232	0.0000	0.0000	37,852
2021/08/16	R209	04/11/2021	12.18	Call	Bond Future	9,833.5600	9.8336	9,692.9400	9.6929	(1.430)	0	0	0
2021/08/16	R209	04/11/2021	12.18	Put	Bond Future	73.7000	0.0737	70.5700	0.0706	(4.247)	0	0	0
2021/08/16	R209	04/11/2021	12.17	Put	Bond Future	75.0200	0.0750	71.8700	0.0719	(4.199)	0	0	0
2021/08/16	R209	04/11/2021	10.50	Put	Bond Future	1,337.3100	1.3373	1,358.7000	1.3587	1.599	0	0	9,400
2021/08/16	R209	04/11/2021	9.50	Put	Bond Future	5,101.6200	5.1016	5,206.1800	5.2062	2.050	0	0	0
2021/08/16	R209	04/11/2021	9.50	Call	Bond Future	266.3600	0.2664	233.4300	0.2334	(12.363)	0	0	6,000
2021/08/16	R209	03/02/2022	11.03	Call	Bond Future	4,522.5500	4.5225	4,405.4400	4.4054	(2.589)	0	0	0
2021/08/16	R209	03/02/2022	11.03	Put	Bond Future	1,477.0600	1.4771	1,499.3100	1.4993	1.506	0	0	0
2021/08/16	R209	03/02/2022	11.02	Call	Bond Future	4,484.7400	4.4847	4,367.9500	4.3680	(2.604)	0	0	0
2021/08/16	R209	03/02/2022	11.02	Put	Bond Future	1,492.1300	1.4921	1,514.7000	1.5147	1.513	0	0	0
2021/08/16	R209	03/02/2022			Bond Future	10.4720	71.4370	10.4968	71.2977	0.237	0.0000	0.0000	0
2021/08/16	R209	03/02/2022	11.04	Call	Bond Future	4,560.2900	4.5603	4,442.8600	4.4429	(2.575)	0	0	0
2021/08/16	R209	03/02/2022	11.04	Put	Bond Future	1,461.9700	1.4620	1,483.9000	1.4839	1.500	0	0	0
2021/08/16	R209	05/05/2022	11.44	Call	Bond Future	5,725.0700	5.7251	5,608.0900	5.6081	(2.043)	0	0	0
2021/08/16	R209	05/05/2022	11.44	Put	Bond Future	1,560.9800	1.5610	1,585.1500	1.5851	1.548	0	0	0
2021/08/16	R209	05/05/2022	11.43	Call	Bond Future	5,687.9400	5.6879	5,571.2100	5.5712	(2.052)	0	0	0
2021/08/16	R209	05/05/2022	11.43	Put	Bond Future	1,574.1700	1.5742	1,598.5900	1.5986	1.551	0	0	0
2021/08/16	R209	05/05/2022			Bond Future	10.6483	69.1396	10.6740	68.9984	0.241	0.0000	0.0000	0
2021/08/16	R209	05/05/2022	11.45	Call	Bond Future	5,762.2500	5.7623	5,645.0200	5.6450	(2.034)	0	0	0
2021/08/16	R209	05/05/2022	11.45	Put	Bond Future	1,547.8900	1.5479	1,571.8100	1.5718	1.545	0	0	0
2021/08/16	R209	04/08/2022	10.58	Call	Bond Future	2,941.7800	2.9418	2,860.8700	2.8609	(2.750)	0	0	0
2021/08/16	R209	04/08/2022	10.58	Put	Bond Future	4,301.0800	4.3011	4,363.1500	4.3631	1.443	0	0	0
2021/08/16	R209	04/08/2022	10.57	Put	Bond Future	4,331.2400	4.3312	4,393.6900	4.3937	1.442	0	0	0
2021/08/16	R209	04/08/2022			Bond Future	10.8299	69.9423	10.8565	69.7993	0.246	0.0000	0.0000	0
2021/08/16	R209	04/08/2022	10.59	Call	Bond Future	2,967.1900	2.9672	2,885.9100	2.8859	(2.739)	0	0	0
2021/08/16	R209	04/08/2022	10.59	Put	Bond Future	4,271.3600	4.2714	4,333.0600	4.3331	1.445	0	0	0
2021/08/16	R209	04/08/2022	10.57	Call	Bond Future	2,916.7400	2.9167	2,836.2100	2.8362	(2.761)	0	0	0
2021/08/16	R210	04/11/2021			Bond Future	210.2698	210.2698	210.0127	210.0127	(0.122)	0.0000	0.0000	1,486
2021/08/16	R210	03/02/2022			Bond Future	212.7344	212.7344	212.4735	212.4735	(0.123)	0.0000	0.0000	0
2021/08/16	R210	05/05/2022			Bond Future	212.4678	212.4678	212.2029	212.2029	(0.125)	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
2021/08/16	R210	04/08/2022			Bond Future	215.1063	215.1063	214.8379	214.8379	(0.125)	0.0000	0.0000	0
2021/08/16	R212	04/11/2021			Bond Future	174.9936	174.9936	174.9733	174.9733	(0.012)	0.0000	0.0000	1,025
2021/08/16	R213	04/11/2021	11.10	Put	Bond Future	92.2000	0.0922	86.6500	0.0866	(6.020)	0	0	0
2021/08/16	R213	04/11/2021	11.11	Call	Bond Future	8,881.9300	8.8819	8,802.1800	8.8022	(0.898)	0	0	0
2021/08/16	R213	04/11/2021	11.09	Put	Bond Future	93.9600	0.0940	88.3500	0.0884	(5.971)	0	0	0
2021/08/16	R213	04/11/2021			Bond Future	9.4016	86.6531	9.4151	86.5789	0.143	0.0000	0.0000	9,684
2021/08/16	R213	04/11/2021	11.10	Call	Bond Future	8,835.7000	8.8357	8,755.9000	8.7559	(0.903)	0	0	0
2021/08/16	R213	04/11/2021	11.11	Put	Bond Future	90.4800	0.0905	84.9800	0.0850	(6.079)	0	0	0
2021/08/16	R213	04/11/2021	11.09	Call	Bond Future	8,789.4800	8.7895	8,709.6200	8.7096	(0.909)	0	0	0
2021/08/16	R213	03/02/2022	9.98	Call	Bond Future	3,689.0000	3.6890	3,620.0000	3.6200	(1.870)	0	0	0
2021/08/16	R213	03/02/2022	9.98	Put	Bond Future	1,648.4400	1.6484	1,654.8500	1.6549	0.389	0	0	0
2021/08/16	R213	03/02/2022	9.58	Put	Bond Future	2,532.4300	2.5324	2,547.9600	2.5480	0.613	0	0	200
2021/08/16	R213	03/02/2022	8.63	Put	Bond Future	5,956.9100	5.9569	6,004.4100	6.0044	0.797	0	0	0
2021/08/16	R213	03/02/2022	8.63	Call	Bond Future	597.8000	0.5978	569.8900	0.5699	(4.669)	0	0	200
2021/08/16	R213	03/02/2022	8.80	Put	Bond Future	5,181.6000	5.1816	5,223.5000	5.2235	0.809	0	0	0
2021/08/16	R213	03/02/2022	8.80	Call	Bond Future	799.8400	0.7998	766.3300	0.7663	(4.190)	0	0	102
2021/08/16	R213	03/02/2022	10.60	Put	Bond Future	838.1400	0.8381	836.7600	0.8368	(0.165)	0	0	430
2021/08/16	R213	03/02/2022	10.00	Call	Bond Future	3,756.1000	3.7561	3,686.7400	3.6867	(1.847)	0	0	0
2021/08/16	R213	03/02/2022	10.00	Put	Bond Future	1,611.9100	1.6119	1,617.9600	1.6180	0.375	0	0	430
2021/08/16	R213	03/02/2022	9.22	Put	Bond Future	3,593.1900	3.5932	3,619.8600	3.6199	0.742	0	0	0
2021/08/16	R213	03/02/2022	10.67	Call	Bond Future	6,297.0100	6.2970	6,219.7500	6.2198	(1.227)	0	0	0
2021/08/16	R213	03/02/2022	10.67	Put	Bond Future	776.5100	0.7765	774.6600	0.7747	(0.238)	0	0	220
2021/08/16	R213	03/02/2022			Bond Future	9.5926	87.6476	9.6067	87.5722	0.147	0.0000	0.0000	0
2021/08/16	R213	03/02/2022	9.97	Call	Bond Future	3,655.5400	3.6555	3,586.7200	3.5867	(1.883)	0	0	0
2021/08/16	R213	03/02/2022	9.97	Put	Bond Future	1,666.8500	1.6669	1,673.4400	1.6734	0.395	0	0	0
2021/08/16	R213	03/02/2022	9.96	Call	Bond Future	3,622.4200	3.6224	3,553.8000	3.5538	(1.894)	0	0	0
2021/08/16	R213	03/02/2022	9.96	Put	Bond Future	1,685.6500	1.6856	1,692.4400	1.6924	0.403	0	0	0
2021/08/16	R213	03/02/2022	10.15	Call	Bond Future	4,284.1700	4.2842	4,212.3100	4.2123	(1.677)	0	0	0
2021/08/16	R213	03/02/2022	10.15	Put	Bond Future	1,368.1200	1.3681	1,371.6700	1.3717	0.259	0	0	200
2021/08/16	R213	03/02/2022	9.58	Call	Bond Future	2,464.7500	2.4647	2,404.8700	2.4049	(2.429)	0	0	0
2021/08/16	R213	03/02/2022	10.25	Call	Bond Future	4,649.7700	4.6498	4,576.5100	4.5765	(1.576)	0	0	0
2021/08/16	R213	03/02/2022	10.25	Put	Bond Future	1,224.3300	1.2243	1,226.4800	1.2265	0.176	0	0	102
2021/08/16	R213	03/02/2022	9.76	Call	Bond Future	2,985.9500	2.9860	2,921.5400	2.9215	(2.157)	0	0	0
2021/08/16	R213	03/02/2022	9.76	Put	Bond Future	2,096.4400	2.0964	2,107.4400	2.1074	0.525	0	0	102
2021/08/16	R213	03/02/2022	10.60	Call	Bond Future	6,014.3800	6.0144	5,937.5900	5.9376	(1.277)	0	0	0
2021/08/16	R213	03/02/2022	9.22	Call	Bond Future	1,568.5200	1.5685	1,519.7800	1.5198	(3.107)	0	0	430
2021/08/16	R213	03/02/2022	10.17	Call	Bond Future	4,356.5100	4.3565	4,284.3600	4.2844	(1.656)	0	0	0
2021/08/16	R213	03/02/2022	10.17	Put	Bond Future	1,338.2500	1.3382	1,341.5100	1.3415	0.244	0	0	220
2021/08/16	R213	03/02/2022	9.15	Put	Bond Future	3,830.0600	3.8301	3,859.1700	3.8592	0.760	0	0	0
2021/08/16	R213	03/02/2022	9.15	Call	Bond Future	1,418.1400	1.4181	1,371.8400	1.3718	(3.265)	0	0	220
2021/08/16	R213	05/05/2022	10.65	Put	Bond Future	1,321.3200	1.3213	1,327.3400	1.3273	0.456	0	0	0
2021/08/16	R213	05/05/2022	10.63	Call	Bond Future	5,598.8800	5.5989	5,528.6500	5.5287	(1.254)	0	0	0
2021/08/16	R213	05/05/2022			Bond Future	9.7828	85.1507	9.7976	85.0742	0.151	0.0000	0.0000	0
2021/08/16	R213	05/05/2022	10.64	Call	Bond Future	5,635.6900	5.6357	5,565.3500	5.5653	(1.248)	0	0	0
2021/08/16	R213	05/05/2022	10.64	Put	Bond Future	1,332.9300	1.3329	1,339.0700	1.3391	0.461	0	0	0
2021/08/16	R213	05/05/2022	10.65	Call	Bond Future	5,672.5700	5.6726	5,602.1100	5.6021	(1.242)	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
2021/08/16	R213	05/05/2022	10.63	Put	Bond Future	1,344.6600	1.3447	1,350.9100	1.3509	0.465	0	0	0
2021/08/16	R213	04/08/2022	9.89	Call	Bond Future	3,159.0000	3.1590	3,106.3000	3.1063	(1.668)	0	0	0
2021/08/16	R213	04/08/2022	9.90	Put	Bond Future	3,608.3300	3.6083	3,632.9800	3.6330	0.683	0	0	0
2021/08/16	R213	04/08/2022	9.88	Call	Bond Future	3,134.1300	3.1341	3,081.6200	3.0816	(1.675)	0	0	0
2021/08/16	R213	04/08/2022			Bond Future	9.9840	86.1430	9.9994	86.0654	0.154	0.0000	0.0000	0
2021/08/16	R213	04/08/2022	9.89	Put	Bond Future	3,633.6900	3.6337	3,658.5400	3.6585	0.684	0	0	0
2021/08/16	R213	04/08/2022	9.90	Call	Bond Future	3,184.3200	3.1843	3,131.4200	3.1314	(1.661)	0	0	0
2021/08/16	R213	04/08/2022	9.88	Put	Bond Future	3,659.5300	3.6595	3,684.5700	3.6846	0.684	0	0	0
2021/08/16	R214	04/11/2021	12.47	Call	Bond Future	9,263.4100	9.2634	9,090.9200	9.0909	(1.862)	0	0	0
2021/08/16	R214	04/11/2021	12.46	Call	Bond Future	9,218.8500	9.2188	9,046.3700	9.0464	(1.871)	0	0	0
2021/08/16	R214	04/11/2021	12.46	Put	Bond Future	101.9900	0.1020	99.6600	0.0997	(2.285)	0	0	0
2021/08/16	R214	04/11/2021			Bond Future	10.7130	67.1545	10.7421	66.9843	0.271	0.0000	0.0000	18,091
2021/08/16	R214	04/11/2021	12.47	Put	Bond Future	100.3200	0.1003	97.9800	0.0980	(2.333)	0	0	0
2021/08/16	R214	04/11/2021	12.48	Call	Bond Future	9,307.9200	9.3079	9,135.4300	9.1354	(1.853)	0	0	0
2021/08/16	R214	04/11/2021	12.48	Put	Bond Future	98.6700	0.0987	96.3300	0.0963	(2.372)	0	0	0
2021/08/16	R214	03/02/2022	11.40	Put	Bond Future	1,563.8200	1.5638	1,598.0600	1.5981	2.190	0	0	0
2021/08/16	R214	03/02/2022	11.41	Call	Bond Future	4,429.2600	4.4293	4,290.6900	4.2907	(3.129)	0	0	0
2021/08/16	R214	03/02/2022	11.39	Put	Bond Future	1,580.2500	1.5803	1,614.9100	1.6149	2.193	0	0	0
2021/08/16	R214	03/02/2022			Bond Future	10.8881	67.9252	10.9183	67.7528	0.277	0.0000	0.0000	0
2021/08/16	R214	03/02/2022	11.40	Call	Bond Future	4,392.2200	4.3922	4,254.0600	4.2541	(3.146)	0	0	0
2021/08/16	R214	03/02/2022	11.41	Put	Bond Future	1,547.5500	1.5475	1,581.3800	1.5814	2.186	0	0	0
2021/08/16	R214	03/02/2022	11.39	Call	Bond Future	4,355.2700	4.3553	4,217.5300	4.2175	(3.163)	0	0	0
2021/08/16	R214	05/05/2022	11.74	Put	Bond Future	1,725.4000	1.7254	1,762.5000	1.7625	2.150	0	0	0
2021/08/16	R214	05/05/2022	11.75	Call	Bond Future	5,388.6500	5.3887	5,250.8900	5.2509	(2.556)	0	0	0
2021/08/16	R214	05/05/2022	11.73	Put	Bond Future	1,740.3600	1.7404	1,777.8000	1.7778	2.151	0	0	0
2021/08/16	R214	05/05/2022			Bond Future	11.0601	65.4478	11.0914	65.2733	0.283	0.0000	0.0000	0
2021/08/16	R214	05/05/2022	11.74	Call	Bond Future	5,352.5800	5.3526	5,215.1600	5.2152	(2.567)	0	0	0
2021/08/16	R214	05/05/2022	11.75	Put	Bond Future	1,710.5700	1.7106	1,747.3300	1.7473	2.149	0	0	0
2021/08/16	R214	05/05/2022	11.73	Call	Bond Future	5,316.5700	5.3166	5,179.4900	5.1795	(2.578)	0	0	0
2021/08/16	R214	04/08/2022	10.98	Put	Bond Future	4,383.9300	4.3839	4,464.3700	4.4644	1.835	0	0	0
2021/08/16	R214	04/08/2022	10.99	Call	Bond Future	2,973.1700	2.9732	2,876.3700	2.8764	(3.256)	0	0	0
2021/08/16	R214	04/08/2022			Bond Future	11.2392	66.2063	11.2718	66.0296	0.290	0.0000	0.0000	0
2021/08/16	R214	04/08/2022	10.98	Call	Bond Future	2,947.6300	2.9476	2,851.3000	2.8513	(3.268)	0	0	0
2021/08/16	R214	04/08/2022	10.99	Put	Bond Future	4,353.1300	4.3531	4,433.1000	4.4331	1.837	0	0	0
2021/08/16	R214	04/08/2022	10.97	Call	Bond Future	2,922.2000	2.9222	2,826.3200	2.8263	(3.281)	0	0	0
2021/08/16	R214	04/08/2022	10.97	Put	Bond Future	4,414.9200	4.4149	4,495.8100	4.4958	1.832	0	0	0
2021/08/16	R248	04/11/2021	12.85	Call	Bond Future	13,871.3900	13.8714	13,726.7500	13.7267	(1.043)	0	0	0
2021/08/16	R248	04/11/2021	12.85	Put	Bond Future	72.5200	0.0725	67.9300	0.0679	(6.329)	0	0	0
2021/08/16	R248	04/11/2021	10.80	Put	Bond Future	1,953.9000	1.9539	1,971.5700	1.9716	0.904	0	0	0
2021/08/16	R248	04/11/2021	10.80	Call	Bond Future	2,834.8300	2.8348	2,712.4500	2.7125	(4.317)	0	0	1,050
2021/08/16	R248	04/11/2021	10.20	Put	Bond Future	4,610.6600	4.6107	4,681.1200	4.6811	1.528	0	0	0
2021/08/16	R248	04/11/2021			Bond Future	10.6809	84.7571	10.6997	84.6171	0.176	0.0000	0.0000	167,643
2021/08/16	R248	04/11/2021	12.84	Call	Bond Future	13,818.9800	13.8190	13,674.2700	13.6743	(1.047)	0	0	0
2021/08/16	R248	04/11/2021	12.84	Put	Bond Future	74.1400	0.0741	69.4800	0.0695	(6.285)	0	0	0
2021/08/16	R248	04/11/2021	12.83	Call	Bond Future	13,766.5200	13.7665	13,621.7400	13.6217	(1.052)	0	0	0
2021/08/16	R248	04/11/2021	12.83	Put	Bond Future	75.7900	0.0758	71.0600	0.0711	(6.241)	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
2021/08/16	R248	04/11/2021	10.30	Put	Bond Future	4,050.5600	4.0506	4,110.7700	4.1108	1.486	0	0	0
2021/08/16	R248	04/11/2021	10.30	Call	Bond Future	1,118.6300	1.1186	1,038.7900	1.0388	(7.137)	0	0	0
2021/08/16	R248	04/11/2021	9.60	Put	Bond Future	8,946.3600	8.9464	9,066.9600	9.0670	1.348	0	0	0
2021/08/16	R248	04/11/2021	9.60	Call	Bond Future	138.5300	0.1385	119.0800	0.1191	(14.040)	0	0	0
2021/08/16	R248	04/11/2021	10.20	Call	Bond Future	879.2800	0.8793	809.6900	0.8097	(7.914)	0	0	1,050
2021/08/16	R248	03/02/2022	11.48	Call	Bond Future	6,022.0100	6.0220	5,895.2400	5.8952	(2.105)	0	0	0
2021/08/16	R248	03/02/2022	11.49	Put	Bond Future	1,670.6600	1.6707	1,685.5600	1.6856	0.892	0	0	0
2021/08/16	R248	03/02/2022	11.47	Call	Bond Future	5,974.1000	5.9741	5,847.6200	5.8476	(2.117)	0	0	0
2021/08/16	R248	03/02/2022	9.80	Put	Bond Future	8,938.6800	8.9387	9,042.6300	9.0426	1.163	0	0	0
2021/08/16	R248	03/02/2022	9.80	Call	Bond Future	615.8100	0.6158	577.8200	0.5778	(6.169)	0	0	1,300
2021/08/16	R248	03/02/2022	10.50	Put	Bond Future	4,745.3800	4.7454	4,805.7800	4.8058	1.273	0	0	0
2021/08/16	R248	03/02/2022	10.50	Call	Bond Future	2,103.0600	2.1031	2,021.5200	2.0215	(3.877)	0	0	1,300
2021/08/16	R248	03/02/2022			Bond Future	10.8540	85.7299	10.8736	85.5879	0.180	0.0000	0.0000	0
2021/08/16	R248	03/02/2022	11.48	Put	Bond Future	1,688.6000	1.6886	1,703.7700	1.7038	0.898	0	0	0
2021/08/16	R248	03/02/2022	11.49	Call	Bond Future	6,069.9900	6.0700	5,942.9500	5.9429	(2.093)	0	0	0
2021/08/16	R248	03/02/2022	11.47	Put	Bond Future	1,706.7200	1.7067	1,722.1800	1.7222	0.906	0	0	0
2021/08/16	R248	05/05/2022	11.80	Call	Bond Future	7,112.1300	7.1121	6,989.2200	6.9892	(1.728)	0	0	0
2021/08/16	R248	05/05/2022	11.79	Call	Bond Future	7,065.2600	7.0653	6,942.5900	6.9426	(1.736)	0	0	0
2021/08/16	R248	05/05/2022	11.79	Put	Bond Future	1,952.7800	1.9528	1,973.8500	1.9738	1.079	0	0	0
2021/08/16	R248	05/05/2022			Bond Future	11.0238	82.3275	11.0442	82.1837	0.185	0.0000	0.0000	0
2021/08/16	R248	05/05/2022	11.80	Put	Bond Future	1,936.7400	1.9367	1,957.5700	1.9576	1.076	0	0	0
2021/08/16	R248	05/05/2022	11.81	Call	Bond Future	7,159.0700	7.1591	7,035.9100	7.0359	(1.720)	0	0	0
2021/08/16	R248	05/05/2022	11.81	Put	Bond Future	1,920.8500	1.9209	1,941.4300	1.9414	1.071	0	0	0
2021/08/16	R248	04/08/2022	10.99	Call	Bond Future	3,767.7400	3.7677	3,680.4800	3.6805	(2.316)	0	0	0
2021/08/16	R248	04/08/2022	10.99	Put	Bond Future	5,241.8200	5.2418	5,300.1500	5.3001	1.113	0	0	0
2021/08/16	R248	04/08/2022	10.98	Call	Bond Future	3,735.2800	3.7353	3,648.4100	3.6484	(2.326)	0	0	0
2021/08/16	R248	04/08/2022	10.98	Put	Bond Future	5,280.3700	5.2804	5,339.0900	5.3391	1.112	0	0	0
2021/08/16	R248	04/08/2022			Bond Future	11.2011	83.2819	11.2223	83.1363	0.189	0.0000	0.0000	0
2021/08/16	R248	04/08/2022	11.00	Call	Bond Future	3,800.3300	3.8003	3,712.6800	3.7127	(2.306)	0	0	0
2021/08/16	R248	04/08/2022	11.00	Put	Bond Future	5,203.5000	5.2035	5,261.4400	5.2614	1.113	0	0	0

**Total**

**1120354**