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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/08/2021 TO 24/08/2021

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
2021/08/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	2025	04/11/2021		Bond Future	154.9041	154.9041	154.7941	154.7941	(0.071)	0.0000	0.0000	4,840
2021/08/24	2025	03/02/2022		Bond Future	155.1249	155.1249	155.0088	155.0088	(0.075)	0.0000	0.0000	0
2021/08/24	2025	05/05/2022		Bond Future	156.9880	156.9880	156.8687	156.8687	(0.076)	0.0000	0.0000	0
2021/08/24	2025	04/08/2022		Bond Future	157.3195	157.3195	157.1970	157.1970	(0.078)	0.0000	0.0000	0
2021/08/24	2029	04/11/2021		Bond Future	113.8306	113.8306	113.9466	113.9466	0.102	0.0000	0.0000	2,964
2021/08/24	2029	03/02/2022		Bond Future	115.1549	115.1549	115.2687	115.2687	0.099	0.0000	0.0000	0
2021/08/24	2029	05/05/2022		Bond Future	115.3403	115.3403	115.4542	115.4542	0.099	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
2021/08/24	2029	04/08/2022			Bond Future	116.7704	116.7704	116.8845	116.8845	0.098	0.0000	0.0000	0
2021/08/24	2030	04/11/2021	10.60	Call	Bond Future	8,295.9400	8.2959	8,384.1900	8.3842	1.064	0	0	0
2021/08/24	2030	04/11/2021	10.60	Put	Bond Future	84.5500	0.0846	77.8500	0.0779	(7.924)	0	0	0
2021/08/24	2030	04/11/2021	10.59	Put	Bond Future	86.3500	0.0863	79.5300	0.0795	(7.898)	0	0	0
2021/08/24	2030	04/11/2021	8.27	Put	Bond Future	4,553.6500	4.5537	4,466.8500	4.4669	(1.906)	0	0	0
2021/08/24	2030	04/11/2021	8.27	Call	Bond Future	307.7400	0.3077	315.8900	0.3159	2.648	0	0	300
2021/08/24	2030	04/11/2021	8.77	Put	Bond Future	2,452.2100	2.4522	2,382.6500	2.3826	(2.837)	0	0	0
2021/08/24	2030	04/11/2021	11.44	Put	Bond Future	9.6900	0.0097	8.6200	0.0086	(11.042)	0	0	300
2021/08/24	2030	04/11/2021	11.26	Call	Bond Future	11,383.1600	11.3832	11,476.3800	11.4764	0.819	0	0	0
2021/08/24	2030	04/11/2021	9.20	Call	Bond Future	2,239.0200	2.2390	2,285.1000	2.2851	2.058	0	0	29
2021/08/24	2030	04/11/2021	9.30	Put	Bond Future	1,054.0900	1.0541	1,010.0700	1.0101	(4.176)	0	0	0
2021/08/24	2030	04/11/2021	9.35	Call	Bond Future	2,764.0600	2.7641	2,817.3400	2.8173	1.928	0	0	0
2021/08/24	2030	04/11/2021	9.35	Put	Bond Future	966.3300	0.9663	924.6600	0.9247	(4.312)	0	0	9,100
2021/08/24	2030	04/11/2021			Bond Future	9.0195	96.3412	9.0023	96.4362	(0.191)	0.0000	0.0000	97,591
2021/08/24	2030	04/11/2021	10.61	Call	Bond Future	8,343.1300	8.3431	8,431.5000	8.4315	1.059	0	0	0
2021/08/24	2030	04/11/2021	10.61	Put	Bond Future	82.7800	0.0828	76.2000	0.0762	(7.949)	0	0	0
2021/08/24	2030	04/11/2021	10.59	Call	Bond Future	8,248.7500	8.2488	8,336.8800	8.3369	1.068	0	0	0
2021/08/24	2030	04/11/2021	8.77	Call	Bond Future	1,065.1400	1.0651	1,090.5300	1.0905	2.384	0	0	300
2021/08/24	2030	04/11/2021	11.44	Call	Bond Future	12,210.1600	12.2102	12,304.0400	12.3040	0.769	0	0	0
2021/08/24	2030	04/11/2021	11.26	Put	Bond Future	16.9000	0.0169	15.1700	0.0152	(10.237)	0	0	29
2021/08/24	2030	04/11/2021	9.90	Put	Bond Future	351.2700	0.3513	330.7200	0.3307	(5.850)	0	0	0
2021/08/24	2030	04/11/2021	9.90	Call	Bond Future	5,044.4100	5.0444	5,118.8100	5.1188	1.475	0	0	29
2021/08/24	2030	04/11/2021	9.20	Put	Bond Future	1,251.7600	1.2518	1,202.8900	1.2029	(3.904)	0	0	0
2021/08/24	2030	04/11/2021	8.75	Put	Bond Future	2,522.1500	2.5222	2,451.7200	2.4517	(2.792)	0	0	0
2021/08/24	2030	04/11/2021	8.75	Call	Bond Future	1,022.7800	1.0228	1,047.3000	1.0473	2.397	0	0	3,250
2021/08/24	2030	04/11/2021	9.30	Call	Bond Future	2,582.6700	2.5827	2,633.6000	2.6336	1.972	0	0	0
2021/08/24	2030	03/02/2022	9.45	Call	Bond Future	3,093.5400	3.0935	3,141.9700	3.1420	1.566	0	0	0
2021/08/24	2030	03/02/2022	9.45	Put	Bond Future	1,833.4400	1.8334	1,788.9000	1.7889	(2.429)	0	0	0
2021/08/24	2030	03/02/2022	9.35	Call	Bond Future	2,787.6900	2.7877	2,832.8900	2.8329	1.621	0	0	0
2021/08/24	2030	03/02/2022	9.35	Put	Bond Future	2,052.4800	2.0525	2,004.7100	2.0047	(2.327)	0	0	101
2021/08/24	2030	03/02/2022	8.39	Put	Bond Future	5,220.1700	5.2202	5,143.2400	5.1432	(1.474)	0	0	0
2021/08/24	2030	03/02/2022	8.39	Call	Bond Future	716.8300	0.7168	732.8700	0.7329	2.238	0	0	101
2021/08/24	2030	03/02/2022	8.85	Put	Bond Future	3,455.1700	3.4552	3,391.2100	3.3912	(1.851)	0	0	0
2021/08/24	2030	03/02/2022	8.85	Call	Bond Future	1,507.8400	1.5078	1,536.8500	1.5369	1.924	0	0	1,000
2021/08/24	2030	03/02/2022			Bond Future	9.2111	93.4345	9.1937	93.5275	(0.190)	0.0000	0.0000	0
2021/08/24	2030	03/02/2022	9.44	Call	Bond Future	3,062.3600	3.0624	3,110.4700	3.1105	1.571	0	0	0
2021/08/24	2030	03/02/2022	9.44	Put	Bond Future	1,854.5800	1.8546	1,809.7200	1.8097	(2.419)	0	0	0
2021/08/24	2030	03/02/2022	9.43	Call	Bond Future	3,031.0900	3.0311	3,078.8800	3.0789	1.577	0	0	0
2021/08/24	2030	03/02/2022	9.43	Put	Bond Future	1,875.6600	1.8757	1,830.4800	1.8305	(2.409)	0	0	0
2021/08/24	2030	03/02/2022	9.78	Call	Bond Future	4,223.3200	4.2233	4,281.6500	4.2817	1.381	0	0	0
2021/08/24	2030	03/02/2022	9.78	Put	Bond Future	1,257.9200	1.2579	1,223.2800	1.2233	(2.754)	0	0	101
2021/08/24	2030	03/02/2022	10.85	Call	Bond Future	8,587.8100	8.5878	8,667.3200	8.6673	0.926	0	0	0
2021/08/24	2030	03/02/2022	10.85	Put	Bond Future	364.9600	0.3650	351.5000	0.3515	(3.688)	0	0	1,000
2021/08/24	2030	03/02/2022	9.60	Put	Bond Future	1,546.5300	1.5465	1,506.6600	1.5067	(2.578)	0	0	0
2021/08/24	2030	03/02/2022	9.60	Call	Bond Future	3,586.8300	3.5868	3,639.9300	3.6399	1.480	0	0	1,000
2021/08/24	2030	05/05/2022	10.21	Call	Bond Future	5,363.9100	5.3639	5,426.0500	5.4261	1.158	0	0	0
2021/08/24	2030	05/05/2022	10.21	Put	Bond Future	1,374.5100	1.3745	1,343.5600	1.3436	(2.252)	0	0	0

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2021/08/24	2030	05/05/2022	9.95	Call	Bond Future	4,449.4600	4.4495	4,505.8800	4.5059	1.268	0	0	0
2021/08/24	2030	05/05/2022	8.47	Call	Bond Future	911.5700	0.9116	930.1500	0.9302	2.038	0	0	1,073
2021/08/24	2030	05/05/2022	8.14	Put	Bond Future	7,415.1700	7.4152	7,334.5700	7.3346	(1.087)	0	0	0
2021/08/24	2030	05/05/2022	8.14	Call	Bond Future	573.7600	0.5738	586.2500	0.5863	2.177	0	0	1,800
2021/08/24	2030	05/05/2022	8.89	Put	Bond Future	4,339.6200	4.3396	4,275.2400	4.2752	(1.484)	0	0	0
2021/08/24	2030	05/05/2022	8.81	Put	Bond Future	4,614.6000	4.6146	4,548.1700	4.5482	(1.440)	0	0	0
2021/08/24	2030	05/05/2022			Bond Future	9.4118	94.5352	9.3937	94.6283	(0.192)	0.0000	0.0000	0
2021/08/24	2030	05/05/2022	10.20	Call	Bond Future	5,327.7000	5.3277	5,389.6300	5.3896	1.162	0	0	0
2021/08/24	2030	05/05/2022	10.20	Put	Bond Future	1,386.9000	1.3869	1,355.7400	1.3557	(2.247)	0	0	200
2021/08/24	2030	05/05/2022	10.19	Call	Bond Future	5,291.5600	5.2916	5,353.2800	5.3533	1.166	0	0	0
2021/08/24	2030	05/05/2022	10.19	Put	Bond Future	1,399.3900	1.3994	1,368.0200	1.3680	(2.242)	0	0	0
2021/08/24	2030	05/05/2022	9.95	Put	Bond Future	1,734.8800	1.7349	1,698.2100	1.6982	(2.114)	0	0	1,073
2021/08/24	2030	05/05/2022	9.35	Call	Bond Future	2,658.4600	2.6585	2,699.4400	2.6994	1.541	0	0	0
2021/08/24	2030	05/05/2022	9.35	Put	Bond Future	2,976.6000	2.9766	2,924.4900	2.9245	(1.751)	0	0	1,073
2021/08/24	2030	05/05/2022	8.47	Put	Bond Future	5,917.7600	5.9178	5,843.2500	5.8433	(1.259)	0	0	0
2021/08/24	2030	05/05/2022	8.89	Call	Bond Future	1,607.5200	1.6075	1,636.2300	1.6362	1.786	0	0	1,800
2021/08/24	2030	05/05/2022	11.04	Call	Bond Future	8,564.6800	8.5647	8,640.3800	8.6404	0.884	0	0	0
2021/08/24	2030	05/05/2022	11.04	Put	Bond Future	658.0000	0.6580	640.6100	0.6406	(2.643)	0	0	1,800
2021/08/24	2030	05/05/2022	8.81	Call	Bond Future	1,454.5700	1.4546	1,481.2300	1.4812	1.833	0	0	200
2021/08/24	2030	05/05/2022	7.73	Put	Bond Future	9,482.9300	9.4829	9,396.8500	9.3968	(0.908)	0	0	0
2021/08/24	2030	05/05/2022	7.73	Call	Bond Future	300.1900	0.3002	307.2000	0.3072	2.335	0	0	200
2021/08/24	2030	04/08/2022	9.56	Call	Bond Future	3,054.4800	3.0545	3,096.7500	3.0968	1.384	0	0	0
2021/08/24	2030	04/08/2022	9.56	Put	Bond Future	3,389.4400	3.3894	3,338.4800	3.3385	(1.503)	0	0	0
2021/08/24	2030	04/08/2022			Bond Future	9.6274	91.6337	9.6086	91.7269	(0.195)	0.0000	0.0000	0
2021/08/24	2030	04/08/2022	9.55	Call	Bond Future	3,029.5500	3.0295	3,071.5900	3.0716	1.388	0	0	0
2021/08/24	2030	04/08/2022	9.55	Put	Bond Future	3,414.3200	3.4143	3,363.1300	3.3631	(1.499)	0	0	0
2021/08/24	2030	04/08/2022	9.54	Call	Bond Future	3,004.7300	3.0047	3,046.5400	3.0465	1.391	0	0	0
2021/08/24	2030	04/08/2022	9.54	Put	Bond Future	3,439.3400	3.4393	3,387.9200	3.3879	(1.495)	0	0	0
2021/08/24	2032	04/11/2021	11.70	Call	Bond Future	11,035.5800	11.0356	11,105.8200	11.1058	0.636	0	0	0
2021/08/24	2032	04/11/2021	11.71	Put	Bond Future	42.5000	0.0425	39.2600	0.0393	(7.624)	0	0	0
2021/08/24	2032	04/11/2021	11.69	Call	Bond Future	10,985.8000	10.9858	11,055.9800	11.0560	0.639	0	0	0
2021/08/24	2032	04/11/2021	9.83	Call	Bond Future	2,218.9200	2.2189	2,248.4500	2.2484	1.331	0	0	700
2021/08/24	2032	04/11/2021			Bond Future	9.7147	91.4396	9.7025	91.5131	(0.125)	0.0000	0.0000	123,319
2021/08/24	2032	04/11/2021	11.70	Put	Bond Future	43.3900	0.0434	40.1000	0.0401	(7.582)	0	0	0
2021/08/24	2032	04/11/2021	11.71	Call	Bond Future	11,085.3400	11.0853	11,155.6300	11.1556	0.634	0	0	0
2021/08/24	2032	04/11/2021	11.69	Put	Bond Future	44.3000	0.0443	40.9500	0.0409	(7.562)	0	0	0
2021/08/24	2032	04/11/2021	9.33	Put	Bond Future	3,207.9100	3.2079	3,146.4200	3.1464	(1.917)	0	0	0
2021/08/24	2032	04/11/2021	9.33	Call	Bond Future	844.4200	0.8444	856.4600	0.8565	1.426	0	0	700
2021/08/24	2032	04/11/2021	9.83	Put	Bond Future	1,526.3200	1.5263	1,482.3200	1.4823	(2.883)	0	0	0
2021/08/24	2032	04/11/2021	12.81	Call	Bond Future	16,355.4200	16.3554	16,428.7700	16.4288	0.448	0	0	0
2021/08/24	2032	04/11/2021	12.81	Put	Bond Future	1.4300	0.0014	1.2500	0.0013	(12.587)	0	0	700
2021/08/24	2032	03/02/2022	10.43	Call	Bond Future	4,468.8400	4.4688	4,510.2100	4.5102	0.926	0	0	0
2021/08/24	2032	03/02/2022	10.43	Put	Bond Future	1,488.8100	1.4888	1,458.7200	1.4587	(2.021)	0	0	0
2021/08/24	2032	03/02/2022	10.42	Call	Bond Future	4,429.5700	4.4296	4,470.7100	4.4707	0.929	0	0	0
2021/08/24	2032	03/02/2022	10.42	Put	Bond Future	1,505.5600	1.5056	1,475.2400	1.4752	(2.014)	0	0	0
2021/08/24	2032	03/02/2022	10.45	Put	Bond Future	1,455.8200	1.4558	1,426.1600	1.4262	(2.037)	0	0	198
2021/08/24	2032	03/02/2022	9.81	Call	Bond Future	2,346.8600	2.3469	2,373.2200	2.3732	1.123	0	0	0

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2021/08/24	2032	03/02/2022	9.81	Put	Bond Future	2,933.9300	2.9339	2,888.8300	2.8888	(1.537)	0	0	198
2021/08/24	2032	03/02/2022	8.91	Put	Bond Future	6,642.5600	6.6426	6,578.6000	6.5786	(0.963)	0	0	0
2021/08/24	2032	03/02/2022	10.66	Call	Bond Future	5,409.5700	5.4096	5,455.7100	5.4557	0.853	0	0	0
2021/08/24	2032	03/02/2022	10.66	Put	Bond Future	1,154.4700	1.1545	1,129.1500	1.1292	(2.193)	0	0	97
2021/08/24	2032	03/02/2022	10.35	Put	Bond Future	1,627.6200	1.6276	1,595.7200	1.5957	(1.960)	0	0	400
2021/08/24	2032	03/02/2022	9.58	Put	Bond Future	3,687.4700	3.6875	3,636.7900	3.6368	(1.374)	0	0	0
2021/08/24	2032	03/02/2022	9.58	Call	Bond Future	1,727.1800	1.7272	1,747.9600	1.7480	1.203	0	0	400
2021/08/24	2032	03/02/2022	11.13	Call	Bond Future	7,469.0300	7.4690	7,523.1200	7.5231	0.724	0	0	0
2021/08/24	2032	03/02/2022	11.13	Put	Bond Future	686.0500	0.6861	668.6800	0.6687	(2.532)	0	0	210
2021/08/24	2032	03/02/2022	10.53	Call	Bond Future	4,869.4000	4.8694	4,912.9200	4.9129	0.894	0	0	0
2021/08/24	2032	03/02/2022	10.53	Put	Bond Future	1,331.8600	1.3319	1,303.9200	1.3039	(2.098)	0	0	210
2021/08/24	2032	03/02/2022			Bond Future	9.9098	92.4814	9.8976	92.5528	(0.123)	0.0000	0.0000	0
2021/08/24	2032	03/02/2022	10.44	Call	Bond Future	4,508.2300	4.5082	4,549.8200	4.5498	0.923	0	0	0
2021/08/24	2032	03/02/2022	10.44	Put	Bond Future	1,472.2300	1.4722	1,442.3600	1.4424	(2.029)	0	0	0
2021/08/24	2032	03/02/2022	10.45	Call	Bond Future	4,547.7400	4.5477	4,589.5400	4.5895	0.919	0	0	0
2021/08/24	2032	03/02/2022	8.91	Call	Bond Future	520.0600	0.5201	527.5600	0.5276	1.442	0	0	198
2021/08/24	2032	03/02/2022	10.14	Call	Bond Future	3,393.3200	3.3933	3,427.8800	3.4279	1.018	0	0	0
2021/08/24	2032	03/02/2022	10.14	Put	Bond Future	2,057.7700	2.0578	2,020.8700	2.0209	(1.793)	0	0	97
2021/08/24	2032	03/02/2022	9.14	Put	Bond Future	5,485.6600	5.4857	5,425.4900	5.4255	(1.097)	0	0	0
2021/08/24	2032	03/02/2022	9.14	Call	Bond Future	819.7600	0.8198	831.0500	0.8311	1.377	0	0	97
2021/08/24	2032	03/02/2022	10.95	Call	Bond Future	6,664.4600	6.6645	6,715.7800	6.7158	0.770	0	0	0
2021/08/24	2032	03/02/2022	10.95	Put	Bond Future	837.4900	0.8375	817.3500	0.8173	(2.405)	0	0	400
2021/08/24	2032	03/02/2022	10.35	Call	Bond Future	4,158.1400	4.1581	4,197.7000	4.1977	0.951	0	0	0
2021/08/24	2032	03/02/2022	9.62	Put	Bond Future	3,547.6000	3.5476	3,497.8700	3.4979	(1.402)	0	0	0
2021/08/24	2032	03/02/2022	9.62	Call	Bond Future	1,828.1200	1.8281	1,849.8500	1.8499	1.189	0	0	210
2021/08/24	2032	05/05/2022	11.03	Call	Bond Future	6,424.4800	6.4245	6,472.1400	6.4721	0.742	0	0	0
2021/08/24	2032	05/05/2022	11.03	Put	Bond Future	1,394.4000	1.3944	1,370.7500	1.3707	(1.696)	0	0	0
2021/08/24	2032	05/05/2022	11.02	Put	Bond Future	1,406.5100	1.4065	1,382.7100	1.3827	(1.692)	0	0	0
2021/08/24	2032	05/05/2022	11.18	Call	Bond Future	7,036.1300	7.0361	7,085.9600	7.0860	0.708	0	0	0
2021/08/24	2032	05/05/2022	11.18	Put	Bond Future	1,222.8000	1.2228	1,201.3200	1.2013	(1.757)	0	0	780
2021/08/24	2032	05/05/2022			Bond Future	10.1097	89.4242	10.0972	89.4955	(0.124)	0.0000	0.0000	0
2021/08/24	2032	05/05/2022	11.04	Call	Bond Future	6,464.7600	6.4648	6,512.5700	6.5126	0.740	0	0	0
2021/08/24	2032	05/05/2022	11.04	Put	Bond Future	1,382.1600	1.3822	1,358.6600	1.3587	(1.700)	0	0	0
2021/08/24	2032	05/05/2022	11.02	Call	Bond Future	6,384.0200	6.3840	6,431.5300	6.4315	0.744	0	0	0
2021/08/24	2032	05/05/2022	9.58	Put	Bond Future	4,847.6200	4.8476	4,796.5400	4.7965	(1.054)	0	0	0
2021/08/24	2032	05/05/2022	9.58	Call	Bond Future	1,767.5400	1.7675	1,787.7700	1.7878	1.145	0	0	780
2021/08/24	2032	05/05/2022	10.18	Put	Bond Future	2,966.5600	2.9666	2,927.5300	2.9275	(1.316)	0	0	0
2021/08/24	2032	05/05/2022	10.18	Call	Bond Future	3,364.6700	3.3647	3,396.9500	3.3969	0.959	0	0	780
2021/08/24	2032	04/08/2022	10.21	Put	Bond Future	3,969.9400	3.9699	3,928.7300	3.9287	(1.038)	0	0	0
2021/08/24	2032	04/08/2022	10.22	Call	Bond Future	3,400.7300	3.4007	3,430.9500	3.4310	0.889	0	0	0
2021/08/24	2032	04/08/2022	10.20	Put	Bond Future	3,998.2700	3.9983	3,956.8900	3.9569	(1.035)	0	0	0
2021/08/24	2032	04/08/2022			Bond Future	10.3177	90.4632	10.3048	90.5345	(0.125)	0.0000	0.0000	0
2021/08/24	2032	04/08/2022	10.21	Call	Bond Future	3,373.6700	3.3737	3,403.7100	3.4037	0.890	0	0	0
2021/08/24	2032	04/08/2022	10.22	Put	Bond Future	3,941.4100	3.9414	3,900.3800	3.9004	(1.041)	0	0	0
2021/08/24	2032	04/08/2022	10.20	Call	Bond Future	3,346.3700	3.3464	3,376.2400	3.3762	0.893	0	0	0
2021/08/24	2033	04/11/2021			Bond Future	107.2365	107.2365	107.3434	107.3434	0.100	0.0000	0.0000	8,979
2021/08/24	2033	03/02/2022			Bond Future	108.4840	108.4840	108.5888	108.5888	0.097	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
2021/08/24	2033	05/05/2022			Bond Future	108.5091	108.5091	108.6140	108.6140	0.097	0.0000	0.0000	0
2021/08/24	2033	04/08/2022			Bond Future	109.8545	109.8545	109.9596	109.9596	0.096	0.0000	0.0000	0
2021/08/24	2037	04/11/2021	12.82	Put	Bond Future	29.8000	0.0298	25.4100	0.0254	(14.732)	0	0	0
2021/08/24	2037	04/11/2021	12.83	Call	Bond Future	13,369.8900	13.3699	13,617.3500	13.6173	1.851	0	0	0
2021/08/24	2037	04/11/2021	12.30	Call	Bond Future	10,645.1200	10.6451	10,884.6500	10.8846	2.250	0	0	0
2021/08/24	2037	04/11/2021	12.30	Put	Bond Future	97.3900	0.0974	85.1700	0.0852	(12.547)	0	0	600
2021/08/24	2037	04/11/2021	11.49	Put	Bond Future	426.8300	0.4268	384.5100	0.3845	(9.915)	0	0	0
2021/08/24	2037	04/11/2021	11.49	Call	Bond Future	6,370.4000	6.3704	6,579.8300	6.5798	3.288	0	0	600
2021/08/24	2037	04/11/2021			Bond Future	10.5443	86.9735	10.5065	87.2253	(0.359)	0.0000	0.0000	120,362
2021/08/24	2037	04/11/2021	12.82	Call	Bond Future	13,319.4800	13.3195	13,566.8400	13.5668	1.857	0	0	0
2021/08/24	2037	04/11/2021	12.83	Put	Bond Future	29.0200	0.0290	24.7300	0.0247	(14.783)	0	0	0
2021/08/24	2037	04/11/2021	12.81	Call	Bond Future	13,269.0400	13.2690	13,516.3000	13.5163	1.863	0	0	0
2021/08/24	2037	04/11/2021	12.81	Put	Bond Future	30.6000	0.0306	26.1100	0.0261	(14.673)	0	0	0
2021/08/24	2037	03/02/2022	11.46	Call	Bond Future	5,863.1400	5.8631	6,041.2000	6.0412	3.037	0	0	0
2021/08/24	2037	03/02/2022	11.47	Put	Bond Future	1,359.7100	1.3597	1,286.4300	1.2864	(5.389)	0	0	0
2021/08/24	2037	03/02/2022	11.45	Call	Bond Future	5,818.0400	5.8180	5,995.4900	5.9955	3.050	0	0	0
2021/08/24	2037	03/02/2022			Bond Future	10.7352	83.7098	10.6963	83.9617	(0.363)	0.0000	0.0000	0
2021/08/24	2037	03/02/2022	11.46	Put	Bond Future	1,373.9200	1.3739	1,300.0400	1.3000	(5.377)	0	0	0
2021/08/24	2037	03/02/2022	11.47	Call	Bond Future	5,908.3200	5.9083	6,086.9800	6.0870	3.024	0	0	0
2021/08/24	2037	03/02/2022	11.45	Put	Bond Future	1,388.2800	1.3883	1,313.7900	1.3138	(5.366)	0	0	0
2021/08/24	2037	05/05/2022	11.83	Call	Bond Future	7,028.4400	7.0284	7,210.1500	7.2101	2.585	0	0	0
2021/08/24	2037	05/05/2022	11.84	Put	Bond Future	1,644.7700	1.6448	1,572.9200	1.5729	(4.368)	0	0	0
2021/08/24	2037	05/05/2022	11.82	Call	Bond Future	6,985.2100	6.9852	7,166.4400	7.1664	2.594	0	0	0
2021/08/24	2037	05/05/2022			Bond Future	10.9310	84.6962	10.8907	84.9502	(0.369)	0.0000	0.0000	0
2021/08/24	2037	05/05/2022	11.83	Put	Bond Future	1,658.4800	1.6585	1,586.1500	1.5862	(4.361)	0	0	0
2021/08/24	2037	05/05/2022	11.84	Call	Bond Future	7,071.4900	7.0715	7,253.6800	7.2537	2.576	0	0	0
2021/08/24	2037	05/05/2022	11.82	Put	Bond Future	1,672.0700	1.6721	1,599.2600	1.5993	(4.354)	0	0	0
2021/08/24	2037	04/08/2022	10.90	Call	Bond Future	3,380.8500	3.3808	3,496.0100	3.4960	3.406	0	0	0
2021/08/24	2037	04/08/2022	10.91	Put	Bond Future	4,821.5100	4.8215	4,681.1000	4.6811	(2.912)	0	0	0
2021/08/24	2037	04/08/2022	10.89	Call	Bond Future	3,352.1800	3.3522	3,466.7100	3.4667	3.417	0	0	0
2021/08/24	2037	04/08/2022	10.89	Put	Bond Future	4,889.3800	4.8894	4,747.7100	4.7477	(2.898)	0	0	0
2021/08/24	2037	04/08/2022			Bond Future	11.1385	81.4235	11.0966	81.6797	(0.376)	0.0000	0.0000	0
2021/08/24	2037	04/08/2022	10.90	Put	Bond Future	4,855.3500	4.8554	4,714.3100	4.7143	(2.905)	0	0	50
2021/08/24	2037	04/08/2022	10.91	Call	Bond Future	3,409.6300	3.4096	3,525.4200	3.5254	3.396	0	0	0
2021/08/24	2037	04/08/2022	11.42	Call	Bond Future	5,024.6900	5.0247	5,171.2100	5.1712	2.916	0	0	0
2021/08/24	2037	04/08/2022	11.42	Put	Bond Future	3,333.4100	3.3334	3,223.7300	3.2237	(3.290)	0	0	50
2021/08/24	2037	04/08/2022	10.10	Put	Bond Future	8,231.2900	8.2313	8,040.9800	8.0410	(2.312)	0	0	0
2021/08/24	2037	04/08/2022	10.10	Call	Bond Future	1,511.9300	1.5119	1,577.8200	1.5778	4.358	0	0	50
2021/08/24	2038	04/11/2021			Bond Future	119.3231	119.3231	119.4788	119.4788	0.131	0.0000	0.0000	5,949
2021/08/24	2038	03/02/2022			Bond Future	118.9324	118.9324	119.0861	119.0861	0.129	0.0000	0.0000	0
2021/08/24	2038	05/05/2022			Bond Future	120.3608	120.3608	120.5152	120.5152	0.128	0.0000	0.0000	0
2021/08/24	2038	04/08/2022			Bond Future	120.0364	120.0364	120.1914	120.1914	0.129	0.0000	0.0000	0
2021/08/24	2040	04/11/2021	12.90	Call	Bond Future	13,988.4600	13.9885	14,217.2800	14.2173	1.636	0	0	0
2021/08/24	2040	04/11/2021	12.90	Put	Bond Future	36.9200	0.0369	32.0500	0.0321	(13.191)	0	0	0
2021/08/24	2040	04/11/2021	12.89	Call	Bond Future	13,935.5000	13.9355	14,164.2200	14.1642	1.641	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
2021/08/24	2040	04/11/2021	12.89	Put	Bond Future	37.8700	0.0379	32.9000	0.0329	(13.124)	0	0	0
2021/08/24	2040	04/11/2021			Bond Future	10.6548	89.2516	10.6222	89.4852	(0.307)	0.0000	0.0000	82,082
2021/08/24	2040	04/11/2021	12.91	Call	Bond Future	14,041.3600	14.0414	14,270.2900	14.2703	1.630	0	0	0
2021/08/24	2040	04/11/2021	12.91	Put	Bond Future	35.9800	0.0360	31.2200	0.0312	(13.230)	0	0	0
2021/08/24	2040	03/02/2022	11.58	Put	Bond Future	1,388.0700	1.3881	1,320.4400	1.3204	(4.872)	0	0	0
2021/08/24	2040	03/02/2022	11.59	Call	Bond Future	6,342.0300	6.3420	6,508.5500	6.5086	2.626	0	0	0
2021/08/24	2040	03/02/2022	11.57	Put	Bond Future	1,402.8800	1.4029	1,334.6800	1.3347	(4.861)	0	0	0
2021/08/24	2040	03/02/2022			Bond Future	10.8401	85.7635	10.8065	85.9971	(0.310)	0.0000	0.0000	0
2021/08/24	2040	03/02/2022	11.58	Call	Bond Future	6,293.4700	6.2935	6,459.4300	6.4594	2.637	0	0	0
2021/08/24	2040	03/02/2022	11.59	Put	Bond Future	1,373.4200	1.3734	1,306.3500	1.3063	(4.883)	0	0	0
2021/08/24	2040	03/02/2022	11.57	Call	Bond Future	6,244.9900	6.2450	6,410.3800	6.4104	2.648	0	0	0
2021/08/24	2040	05/05/2022	11.91	Put	Bond Future	1,734.7800	1.7348	1,667.0500	1.6671	(3.904)	0	0	0
2021/08/24	2040	05/05/2022	11.92	Call	Bond Future	7,416.2900	7.4163	7,584.4600	7.5845	2.268	0	0	0
2021/08/24	2040	05/05/2022	11.92	Put	Bond Future	1,720.4800	1.7205	1,653.2000	1.6532	(3.911)	0	0	0
2021/08/24	2040	05/05/2022	10.57	Put	Bond Future	5,485.2700	5.4853	5,334.5100	5.3345	(2.748)	0	0	0
2021/08/24	2040	05/05/2022	10.57	Call	Bond Future	2,287.5900	2.2876	2,372.2800	2.3723	3.702	0	0	1,200
2021/08/24	2040	05/05/2022	13.04	Call	Bond Future	12,745.1100	12.7451	12,948.7000	12.9487	1.597	0	0	0
2021/08/24	2040	05/05/2022	13.04	Put	Bond Future	716.0200	0.7160	684.1600	0.6842	(4.450)	0	0	1,200
2021/08/24	2040	05/05/2022			Bond Future	11.0295	86.7741	10.9948	87.0096	(0.315)	0.0000	0.0000	0
2021/08/24	2040	05/05/2022	11.91	Call	Bond Future	7,370.0600	7.3701	7,537.7800	7.5378	2.276	0	0	0
2021/08/24	2040	05/05/2022	11.90	Call	Bond Future	7,324.1200	7.3241	7,491.3800	7.4914	2.284	0	0	0
2021/08/24	2040	05/05/2022	11.90	Put	Bond Future	1,749.4500	1.7494	1,681.2600	1.6813	(3.898)	0	0	0
2021/08/24	2040	05/05/2022	9.82	Put	Bond Future	9,644.6800	9.6447	9,447.7300	9.4477	(2.042)	0	0	0
2021/08/24	2040	05/05/2022	9.82	Call	Bond Future	808.0800	0.8081	846.5800	0.8466	4.764	0	0	1,200
2021/08/24	2040	04/08/2022	11.05	Call	Bond Future	3,807.0200	3.8070	3,916.3400	3.9163	2.872	0	0	0
2021/08/24	2040	04/08/2022	11.05	Put	Bond Future	5,001.8100	5.0018	4,873.7400	4.8737	(2.560)	0	0	0
2021/08/24	2040	04/08/2022			Bond Future	11.2299	83.2750	11.1938	83.5124	(0.321)	0.0000	0.0000	0
2021/08/24	2040	04/08/2022	11.04	Call	Bond Future	3,775.5700	3.7756	3,884.3100	3.8843	2.880	0	0	0
2021/08/24	2040	04/08/2022	11.04	Put	Bond Future	5,037.5500	5.0375	4,908.9000	4.9089	(2.554)	0	0	0
2021/08/24	2040	04/08/2022	11.03	Call	Bond Future	3,744.2400	3.7442	3,852.4000	3.8524	2.889	0	0	0
2021/08/24	2040	04/08/2022	11.03	Put	Bond Future	5,073.5000	5.0735	4,944.2700	4.9443	(2.547)	0	0	0
2021/08/24	2044	04/11/2021	12.91	Call	Bond Future	13,751.7200	13.7517	14,020.0700	14.0201	1.951	0	0	0
2021/08/24	2044	04/11/2021	12.91	Put	Bond Future	44.4600	0.0445	38.1900	0.0382	(14.103)	0	0	0
2021/08/24	2044	04/11/2021			Bond Future	10.7132	85.8498	10.6755	86.1244	(0.352)	0.0000	0.0000	61,798
2021/08/24	2044	04/11/2021	12.90	Call	Bond Future	13,699.3500	13.6993	13,967.5700	13.9676	1.958	0	0	0
2021/08/24	2044	04/11/2021	12.90	Put	Bond Future	45.5700	0.0456	39.1700	0.0392	(14.044)	0	0	0
2021/08/24	2044	04/11/2021	12.89	Call	Bond Future	13,646.9400	13.6469	13,915.0200	13.9150	1.964	0	0	0
2021/08/24	2044	04/11/2021	12.89	Put	Bond Future	46.7100	0.0467	40.1700	0.0402	(14.001)	0	0	0
2021/08/24	2044	03/02/2022	11.60	Call	Bond Future	6,216.7700	6.2168	6,412.0200	6.4120	3.141	0	0	0
2021/08/24	2044	03/02/2022	11.60	Put	Bond Future	1,448.9400	1.4489	1,369.1000	1.3691	(5.510)	0	0	0
2021/08/24	2044	03/02/2022	11.59	Call	Bond Future	6,168.3000	6.1683	6,362.8900	6.3629	3.155	0	0	0
2021/08/24	2044	03/02/2022	11.59	Put	Bond Future	1,464.3700	1.4644	1,383.8700	1.3839	(5.497)	0	0	0
2021/08/24	2044	03/02/2022			Bond Future	10.8900	82.4482	10.8512	82.7233	(0.357)	0.0000	0.0000	0
2021/08/24	2044	03/02/2022	11.61	Call	Bond Future	6,265.3100	6.2653	6,461.2400	6.4612	3.127	0	0	0
2021/08/24	2044	03/02/2022	11.61	Put	Bond Future	1,433.6700	1.4337	1,354.5100	1.3545	(5.521)	0	0	0
2021/08/24	2044	05/05/2022	11.92	Call	Bond Future	7,294.8000	7.2948	7,492.4300	7.4924	2.709	0	0	0
2021/08/24	2044	05/05/2022	11.92	Put	Bond Future	1,791.9000	1.7919	1,712.0700	1.7121	(4.455)	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
2021/08/24	2044	05/05/2022	11.91	Call	Bond Future	7,248.6000	7.2486	7,445.6900	7.4457	2.719	0	0	0
2021/08/24	2044	05/05/2022	11.91	Put	Bond Future	1,806.7800	1.8068	1,726.4100	1.7264	(4.448)	0	0	0
2021/08/24	2044	05/05/2022			Bond Future	11.0705	83.4198	11.0302	83.6972	(0.364)	0.0000	0.0000	0
2021/08/24	2044	05/05/2022	11.93	Call	Bond Future	7,341.0400	7.3410	7,539.2000	7.5392	2.699	0	0	0
2021/08/24	2044	05/05/2022	11.93	Put	Bond Future	1,777.1500	1.7772	1,697.8500	1.6978	(4.462)	0	0	0
2021/08/24	2044	04/08/2022	11.09	Call	Bond Future	3,849.5400	3.8495	3,980.5900	3.9806	3.404	0	0	0
2021/08/24	2044	04/08/2022	11.09	Put	Bond Future	5,005.2800	5.0053	4,856.3400	4.8563	(2.976)	0	0	0
2021/08/24	2044	04/08/2022	11.08	Call	Bond Future	3,817.3200	3.8173	3,947.6700	3.9477	3.415	0	0	0
2021/08/24	2044	04/08/2022	11.08	Put	Bond Future	5,041.4800	5.0415	4,891.8400	4.8918	(2.968)	0	0	0
2021/08/24	2044	04/08/2022			Bond Future	11.2611	80.0067	11.2192	80.2867	(0.371)	0.0000	0.0000	0
2021/08/24	2044	04/08/2022	11.10	Call	Bond Future	3,881.8900	3.8819	4,013.6200	4.0136	3.393	0	0	0
2021/08/24	2044	04/08/2022	11.10	Put	Bond Future	4,969.3100	4.9693	4,821.0500	4.8211	(2.984)	0	0	0
2021/08/24	2046	04/11/2021			Bond Future	106.5377	106.5377	106.7185	106.7185	0.170	0.0000	0.0000	17,118
2021/08/24	2046	03/02/2022			Bond Future	107.7771	107.7771	107.9567	107.9567	0.167	0.0000	0.0000	0
2021/08/24	2046	05/05/2022			Bond Future	107.1900	107.1900	107.3705	107.3705	0.168	0.0000	0.0000	0
2021/08/24	2046	04/08/2022			Bond Future	108.5192	108.5192	108.7009	108.7009	0.167	0.0000	0.0000	0
2021/08/24	2050	04/11/2021			Bond Future	110.1925	110.1925	110.0904	110.0904	(0.093)	0.0000	0.0000	8,607
2021/08/24	2050	03/02/2022			Bond Future	109.4971	109.4971	109.3902	109.3902	(0.098)	0.0000	0.0000	0
2021/08/24	2050	05/05/2022			Bond Future	110.8124	110.8124	110.7030	110.7030	(0.099)	0.0000	0.0000	0
2021/08/24	2050	04/08/2022			Bond Future	110.1691	110.1691	110.0574	110.0574	(0.101)	0.0000	0.0000	0
2021/08/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	AL37	04/11/2021			Index Future	809.1090	809.1090	809.6620	809.6620	0.068	0.0000	0.0000	0
2021/08/24	AL37	03/02/2022			Index Future	818.3180	818.3180	818.8520	818.8520	0.065	0.0000	0.0000	0
2021/08/24	AL37	05/05/2022			Index Future	827.9460	827.9460	828.4760	828.4760	0.064	0.0000	0.0000	0
2021/08/24	AL37	04/08/2022			Index Future	837.9090	837.9090	838.4370	838.4370	0.063	0.0000	0.0000	0
2021/08/24	AL7T	04/11/2021			Index Future	925.5540	925.5540	926.4130	926.4130	0.093	0.0000	0.0000	0
2021/08/24	AL7T	03/02/2022			Index Future	936.0890	936.0890	936.9290	936.9290	0.090	0.0000	0.0000	0
2021/08/24	AL7T	05/05/2022			Index Future	947.1020	947.1020	947.9410	947.9410	0.089	0.0000	0.0000	0
2021/08/24	AL7T	04/08/2022			Index Future	958.4990	958.4990	959.3380	959.3380	0.088	0.0000	0.0000	0
2021/08/24	ALBI	04/11/2021			Index Future	814.8010	814.8010	816.1880	816.1880	0.170	0.0000	0.0000	119
2021/08/24	ALBI	03/02/2022			Index Future	824.0760	824.0760	825.4520	825.4520	0.167	0.0000	0.0000	0
2021/08/24	ALBI	05/05/2022			Index Future	833.7710	833.7710	835.1540	835.1540	0.166	0.0000	0.0000	0
2021/08/24	ALBI	04/08/2022			Index Future	843.8040	843.8040	845.1950	845.1950	0.165	0.0000	0.0000	0
2021/08/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	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
2021/08/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/08/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	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
2021/08/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/24	ES33	04/11/2021			Bond Future	11.2778	76.7505	11.2496	76.9003	(0.250)	0.0000	0.0000	350
2021/08/24	ES33	03/02/2022			Bond Future	11.5180	77.6435	11.4892	77.7927	(0.251)	0.0000	0.0000	0
2021/08/24	ES33	05/05/2022			Bond Future	11.7600	74.7989	11.7300	74.9490	(0.255)	0.0000	0.0000	0
2021/08/24	ES33	04/08/2022			Bond Future	12.0124	75.6791	11.9813	75.8303	(0.259)	0.0000	0.0000	0
2021/08/24	ES42	04/11/2021			Bond Future	11.7872	75.1313	11.7488	75.3642	(0.326)	0.0000	0.0000	4,779
2021/08/24	ES42	03/02/2022			Bond Future	12.0068	76.0061	11.9671	76.2393	(0.330)	0.0000	0.0000	0
2021/08/24	ES42	05/05/2022			Bond Future	12.2357	72.6610	12.1944	72.8962	(0.337)	0.0000	0.0000	0
2021/08/24	ES42	04/08/2022			Bond Future	12.4680	73.5146	12.4250	73.7520	(0.345)	0.0000	0.0000	0
2021/08/24	GOVI	04/11/2021	728.41	Call	GOVI	763,010.0000	76.3010	776,330.0000	77.6330	1.746	0	0	0
2021/08/24	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/24	GOVI	04/11/2021	728.40	Call	GOVI	763,110.0000	76.3110	776,430.0000	77.6430	1.745	0	0	0
2021/08/24	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/24	GOVI	04/11/2021			GOVI	804.7110	804.7110	806.0430	806.0430	0.166	0.0000	0.0000	986
2021/08/24	GOVI	04/11/2021	728.42	Call	GOVI	762,910.0000	76.2910	776,230.0000	77.6230	1.746	0	0	0
2021/08/24	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/24	GOVI	03/02/2022	792.76	Call	GOVI	211,110.0000	21.1110	224,330.0000	22.4330	6.262	0	0	0
2021/08/24	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/24	GOVI	03/02/2022			GOVI	813.8710	813.8710	815.1930	815.1930	0.162	0.0000	0.0000	0
2021/08/24	GOVI	03/02/2022	792.75	Call	GOVI	211,210.0000	21.1210	224,430.0000	22.4430	6.259	0	0	0
2021/08/24	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/24	GOVI	03/02/2022	792.74	Call	GOVI	211,310.0000	21.1310	224,530.0000	22.4530	6.256	0	0	0
2021/08/24	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/24	GOVI	05/05/2022	788.25	Call	GOVI	351,960.0000	35.1960	365,240.0000	36.5240	3.773	0	0	0
2021/08/24	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/24	GOVI	05/05/2022			GOVI	823.4460	823.4460	824.7740	824.7740	0.161	0.0000	0.0000	0
2021/08/24	GOVI	05/05/2022	788.24	Call	GOVI	352,060.0000	35.2060	365,340.0000	36.5340	3.772	0	0	0
2021/08/24	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/24	GOVI	05/05/2022	788.23	Call	GOVI	352,160.0000	35.2160	365,440.0000	36.5440	3.771	0	0	0
2021/08/24	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/24	GOVI	04/08/2022	819.28	Call	GOVI	140,750.0000	14.0750	154,100.0000	15.4100	9.485	0	0	0
2021/08/24	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/24	GOVI	04/08/2022			GOVI	833.3550	833.3550	834.6900	834.6900	0.160	0.0000	0.0000	0
2021/08/24	GOVI	04/08/2022	819.27	Call	GOVI	140,850.0000	14.0850	154,200.0000	15.4200	9.478	0	0	0
2021/08/24	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/24	GOVI	04/08/2022	819.26	Call	GOVI	140,950.0000	14.0950	154,300.0000	15.4300	9.471	0	0	0
2021/08/24	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
2021/08/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/08/24	IGOV	04/11/2021			Index Future	294.2320	294.2320	294.3140	294.3140	0.028	0.0000	0.0000	475
2021/08/24	IGOV	03/02/2022			Index Future	297.6530	297.6530	297.7270	297.7270	0.025	0.0000	0.0000	0
2021/08/24	IGOV	05/05/2022			Index Future	301.2260	301.2260	301.2980	301.2980	0.024	0.0000	0.0000	0
2021/08/24	IGOV	04/08/2022			Index Future	304.9210	304.9210	304.9900	304.9900	0.023	0.0000	0.0000	0
2021/08/24	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/08/24	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/08/24	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/08/24	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/08/24	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/08/24	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/08/24	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/08/24	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/08/24	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/08/24	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/08/24	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/08/24	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/08/24	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/08/24	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/08/24	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/08/24	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/08/24	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/08/24	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/08/24	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/08/24	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/08/24	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/08/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/08/24	JBAF	15/09/2021			Jibar Tradeable Future	3.6750	96.3250	3.7050	96.2950	0.816	0.0000	0.0000	30,000
2021/08/24	JBAF	20/10/2021			Jibar Tradeable Future	3.7250	96.2750	3.7450	96.2550	0.537	0.0000	0.0000	0
2021/08/24	JBAF	17/11/2021			Jibar Tradeable Future	3.7500	96.2500	3.7700	96.2300	0.533	0.0000	0.0000	0
2021/08/24	JBAF	15/12/2021			Jibar Tradeable Future	3.8550	96.1450	3.8650	96.1350	0.259	0.0000	0.0000	0
2021/08/24	JBAF	19/01/2022			Jibar Tradeable Future	3.9100	96.0900	3.9100	96.0900	0.000	0.0000	0.0000	0
2021/08/24	JBAF	16/02/2022			Jibar Tradeable Future	4.0600	95.9400	4.0500	95.9500	(0.246)	0.0000	0.0000	0
2021/08/24	JBAF	16/03/2022			Jibar Tradeable Future	4.1300	95.8700	4.1300	95.8700	0.000	0.0000	0.0000	0
2021/08/24	JBAF	15/06/2022			Jibar Tradeable Future	4.4650	95.5350	4.4450	95.5550	(0.448)	0.0000	0.0000	472
2021/08/24	JBAF	21/09/2022			Jibar Tradeable Future	4.7500	95.2500	4.7200	95.2800	(0.632)	0.0000	0.0000	0
2021/08/24	JBAF	21/12/2022			Jibar Tradeable Future	4.9700	95.0300	4.9700	95.0300	0.000	0.0000	0.0000	68
2021/08/24	JBAF	15/03/2023			Jibar Tradeable Future	5.2050	94.7950	5.1950	94.8050	(0.192)	0.0000	0.0000	0
2021/08/24	JBAF	21/06/2023			Jibar Tradeable Future	5.4750	94.5250	5.4750	94.5250	0.000	0.0000	0.0000	0
2021/08/24	R023	04/11/2021	4.91	Call	Bond Future	84.9900	0.0850	90.7300	0.0907	6.754	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
2021/08/24	R023	04/11/2021	4.91	Put	Bond Future	308.6000	0.3086	292.6300	0.2926	(5.175)	0	0	0
2021/08/24	R023	04/11/2021	4.90	Call	Bond Future	80.1900	0.0802	85.7000	0.0857	6.871	0	0	0
2021/08/24	R023	04/11/2021	4.90	Put	Bond Future	316.6400	0.3166	300.4400	0.3004	(5.116)	0	0	0
2021/08/24	R023	04/11/2021			Bond Future	5.0844	104.8161	5.0674	104.8378	(0.334)	0.0000	0.0000	13,146
2021/08/24	R023	04/11/2021	4.92	Call	Bond Future	90.1300	0.0901	96.1000	0.0961	6.624	0	0	0
2021/08/24	R023	04/11/2021	4.92	Put	Bond Future	300.9000	0.3009	285.1600	0.2852	(5.231)	0	0	0
2021/08/24	R023	03/02/2022	5.08	Call	Bond Future	198.5200	0.1985	205.6000	0.2056	3.566	0	0	0
2021/08/24	R023	03/02/2022	5.08	Put	Bond Future	340.7100	0.3407	329.1300	0.3291	(3.399)	0	0	0
2021/08/24	R023	03/02/2022			Bond Future	5.2174	106.0098	5.1993	106.0285	(0.346)	0.0000	0.0000	0
2021/08/24	R023	03/02/2022	5.07	Call	Bond Future	193.7100	0.1937	200.6700	0.2007	3.593	0	0	0
2021/08/24	R023	03/02/2022	5.07	Put	Bond Future	346.2700	0.3463	334.5700	0.3346	(3.379)	0	0	0
2021/08/24	R023	03/02/2022	5.06	Call	Bond Future	188.7000	0.1887	195.5400	0.1955	3.625	0	0	0
2021/08/24	R023	03/02/2022	5.06	Put	Bond Future	351.6200	0.3516	339.8000	0.3398	(3.362)	0	0	0
2021/08/24	R023	05/05/2022	6.31	Call	Bond Future	834.6700	0.8347	848.8000	0.8488	1.693	0	0	0
2021/08/24	R023	05/05/2022	6.31	Put	Bond Future	83.9700	0.0840	80.3400	0.0803	(4.323)	0	0	0
2021/08/24	R023	05/05/2022			Bond Future	5.3585	103.3477	5.3362	103.3655	(0.417)	0.0000	0.0000	0
2021/08/24	R023	05/05/2022	6.30	Call	Bond Future	827.8300	0.8278	841.9200	0.8419	1.702	0	0	0
2021/08/24	R023	05/05/2022	6.30	Put	Bond Future	84.9700	0.0850	81.3000	0.0813	(4.319)	0	0	0
2021/08/24	R023	05/05/2022	6.29	Call	Bond Future	821.0000	0.8210	835.0500	0.8350	1.711	0	0	0
2021/08/24	R023	05/05/2022	6.29	Put	Bond Future	85.9900	0.0860	82.2800	0.0823	(4.314)	0	0	0
2021/08/24	R023	04/08/2022	6.05	Call	Bond Future	421.3100	0.4213	432.1600	0.4322	2.575	0	0	0
2021/08/24	R023	04/08/2022	6.05	Put	Bond Future	157.9100	0.1579	151.7200	0.1517	(3.920)	0	0	0
2021/08/24	R023	04/08/2022			Bond Future	5.5729	104.5741	5.5422	104.5912	(0.552)	0.0000	0.0000	0
2021/08/24	R023	04/08/2022	6.04	Call	Bond Future	417.3500	0.4173	428.1600	0.4282	2.590	0	0	0
2021/08/24	R023	04/08/2022	6.04	Put	Bond Future	159.4600	0.1595	153.2300	0.1532	(3.907)	0	0	0
2021/08/24	R023	04/08/2022	6.03	Call	Bond Future	413.4200	0.4134	424.1700	0.4242	2.600	0	0	0
2021/08/24	R023	04/08/2022	6.03	Put	Bond Future	161.0300	0.1610	154.7400	0.1547	(3.906)	0	0	0
2021/08/24	R035	04/11/2021	12.53	Call	Bond Future	13,183.9100	13.1839	13,396.9900	13.3970	1.616	0	0	0
2021/08/24	R035	04/11/2021	12.53	Put	Bond Future	32.2200	0.0322	27.9200	0.0279	(13.346)	0	0	0
2021/08/24	R035	04/11/2021	11.75	Put	Bond Future	170.6600	0.1707	152.7700	0.1528	(10.483)	0	0	782
2021/08/24	R035	04/11/2021	11.08	Call	Bond Future	5,504.9100	5.5049	5,674.2800	5.6743	3.077	0	0	0
2021/08/24	R035	04/11/2021	11.08	Put	Bond Future	575.8000	0.5758	527.7900	0.5278	(8.338)	0	0	782
2021/08/24	R035	04/11/2021	10.23	Put	Bond Future	2,319.0700	2.3191	2,192.1000	2.1921	(5.475)	0	0	0
2021/08/24	R035	04/11/2021	10.12	Put	Bond Future	2,724.3800	2.7244	2,585.2900	2.5853	(5.105)	0	0	0
2021/08/24	R035	04/11/2021	10.12	Call	Bond Future	1,484.2300	1.4842	1,562.5200	1.5625	5.275	0	0	400
2021/08/24	R035	04/11/2021	10.62	Put	Bond Future	1,247.3200	1.2473	1,162.0000	1.1620	(6.840)	0	0	0
2021/08/24	R035	04/11/2021	10.62	Call	Bond Future	3,298.0800	3.2981	3,430.1400	3.4301	4.004	0	0	400
2021/08/24	R035	04/11/2021	11.20	Put	Bond Future	468.2700	0.4683	427.4800	0.4275	(8.711)	0	0	350
2021/08/24	R035	04/11/2021	10.60	Call	Bond Future	3,211.3100	3.2113	3,341.4000	3.3414	4.051	0	0	0
2021/08/24	R035	04/11/2021	10.60	Put	Bond Future	1,288.8800	1.2889	1,201.5900	1.2016	(6.773)	0	0	350
2021/08/24	R035	04/11/2021	10.11	Put	Bond Future	2,763.4800	2.7635	2,623.3000	2.6233	(5.073)	0	0	0
2021/08/24	R035	04/11/2021	10.11	Call	Bond Future	1,455.7200	1.4557	1,532.9200	1.5329	5.303	0	0	350
2021/08/24	R035	04/11/2021			Bond Future	10.3053	91.4550	10.2726	91.6724	(0.318)	0.0000	0.0000	77,110
2021/08/24	R035	04/11/2021	12.52	Call	Bond Future	13,132.1700	13.1322	13,345.1500	13.3452	1.622	0	0	0
2021/08/24	R035	04/11/2021	12.52	Put	Bond Future	33.0900	0.0331	28.6900	0.0287	(13.297)	0	0	0
2021/08/24	R035	04/11/2021	12.51	Call	Bond Future	13,080.4000	13.0804	13,293.2800	13.2933	1.627	0	0	0
2021/08/24	R035	04/11/2021	12.51	Put	Bond Future	33.9900	0.0340	29.4900	0.0295	(13.239)	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
2021/08/24	R035	04/11/2021	11.75	Call	Bond Future	9,052.4600	9.0525	9,251.9500	9.2520	2.204	0	0	0
2021/08/24	R035	04/11/2021	10.23	Call	Bond Future	1,817.9300	1.8179	1,908.3400	1.9083	4.973	0	0	782
2021/08/24	R035	04/11/2021	13.82	Call	Bond Future	19,511.1100	19.5111	19,728.3700	19.7284	1.114	0	0	0
2021/08/24	R035	04/11/2021	13.82	Put	Bond Future	0.6000	0.0006	0.4800	0.0005	(20.000)	0	0	400
2021/08/24	R035	04/11/2021	11.20	Call	Bond Future	6,125.7300	6.1257	6,302.3200	6.3023	2.883	0	0	0
2021/08/24	R035	03/02/2022	11.23	Call	Bond Future	5,884.4900	5.8845	6,035.9700	6.0360	2.574	0	0	0
2021/08/24	R035	03/02/2022	11.23	Put	Bond Future	1,388.9800	1.3890	1,323.5100	1.3235	(4.714)	0	0	0
2021/08/24	R035	03/02/2022	11.22	Call	Bond Future	5,839.1800	5.8392	5,990.1300	5.9901	2.585	0	0	0
2021/08/24	R035	03/02/2022	11.22	Put	Bond Future	1,403.4100	1.4034	1,337.4100	1.3374	(4.703)	0	0	0
2021/08/24	R035	03/02/2022	11.39	Call	Bond Future	6,618.3300	6.6183	6,777.8600	6.7779	2.410	0	0	0
2021/08/24	R035	03/02/2022	11.39	Put	Bond Future	1,175.3100	1.1753	1,117.8900	1.1179	(4.886)	0	0	683
2021/08/24	R035	03/02/2022	10.65	Call	Bond Future	3,486.2900	3.4863	3,601.0600	3.6011	3.292	0	0	0
2021/08/24	R035	03/02/2022	11.73	Call	Bond Future	8,231.5600	8.2316	8,405.3600	8.4054	2.111	0	0	0
2021/08/24	R035	03/02/2022	11.73	Put	Bond Future	825.9400	0.8259	782.7900	0.7828	(5.224)	0	0	280
2021/08/24	R035	03/02/2022	11.03	Call	Bond Future	4,999.2400	4.9992	5,139.4000	5.1394	2.804	0	0	0
2021/08/24	R035	03/02/2022	11.28	Call	Bond Future	6,111.6700	6.1117	6,265.7600	6.2658	2.521	0	0	0
2021/08/24	R035	03/02/2022	11.28	Put	Bond Future	1,318.3900	1.3184	1,255.5300	1.2555	(4.768)	0	0	200
2021/08/24	R035	03/02/2022	10.26	Put	Bond Future	3,812.5100	3.8125	3,681.2500	3.6813	(3.443)	0	0	0
2021/08/24	R035	03/02/2022	10.26	Call	Bond Future	2,215.8300	2.2158	2,301.5200	2.3015	3.867	0	0	200
2021/08/24	R035	03/02/2022	11.05	Put	Bond Future	1,674.9700	1.6750	1,599.3800	1.5994	(4.513)	0	0	1,600
2021/08/24	R035	03/02/2022	10.35	Put	Bond Future	3,488.3900	3.4884	3,363.9300	3.3639	(3.568)	0	0	0
2021/08/24	R035	03/02/2022	10.35	Call	Bond Future	2,483.1600	2.4832	2,575.6500	2.5756	3.725	0	0	1,600
2021/08/24	R035	03/02/2022	9.92	Put	Bond Future	5,222.7100	5.2227	5,066.1200	5.0661	(2.998)	0	0	0
2021/08/24	R035	03/02/2022	9.92	Call	Bond Future	1,340.7400	1.3407	1,401.1000	1.4011	4.502	0	0	200
2021/08/24	R035	03/02/2022	10.61	Call	Bond Future	3,343.2900	3.3433	3,455.1600	3.4552	3.346	0	0	0
2021/08/24	R035	03/02/2022	10.61	Put	Bond Future	2,670.7300	2.6707	2,565.6500	2.5656	(3.935)	0	0	200
2021/08/24	R035	03/02/2022	11.11	Call	Bond Future	5,348.4200	5.3484	5,493.2800	5.4933	2.708	0	0	0
2021/08/24	R035	03/02/2022			Bond Future	10.5049	92.4965	10.4713	92.7135	(0.320)	0.0000	0.0000	0
2021/08/24	R035	03/02/2022	11.24	Call	Bond Future	5,929.6700	5.9297	6,081.6800	6.0817	2.564	0	0	0
2021/08/24	R035	03/02/2022	11.24	Put	Bond Future	1,374.4900	1.3745	1,309.5500	1.3096	(4.725)	0	0	0
2021/08/24	R035	03/02/2022	10.65	Put	Bond Future	2,559.6100	2.5596	2,457.4300	2.4574	(3.992)	0	0	683
2021/08/24	R035	03/02/2022	9.70	Put	Bond Future	6,307.0900	6.3071	6,135.2400	6.1352	(2.725)	0	0	0
2021/08/24	R035	03/02/2022	9.70	Call	Bond Future	902.3500	0.9023	947.4500	0.9475	4.998	0	0	683
2021/08/24	R035	03/02/2022	11.03	Put	Bond Future	1,710.2800	1.7103	1,633.4900	1.6335	(4.490)	0	0	280
2021/08/24	R035	03/02/2022	10.10	Put	Bond Future	4,436.9700	4.4370	4,293.6500	4.2937	(3.230)	0	0	0
2021/08/24	R035	03/02/2022	10.10	Call	Bond Future	1,775.0000	1.7750	1,848.6300	1.8486	4.148	0	0	280
2021/08/24	R035	03/02/2022	11.88	Call	Bond Future	8,957.8600	8.9579	9,136.8500	9.1368	1.998	0	0	0
2021/08/24	R035	03/02/2022	11.88	Put	Bond Future	707.8400	0.7078	669.8800	0.6699	(5.363)	0	0	1,800
2021/08/24	R035	03/02/2022	11.05	Call	Bond Future	5,085.7100	5.0857	5,227.0700	5.2271	2.780	0	0	0
2021/08/24	R035	03/02/2022	11.11	Put	Bond Future	1,573.8600	1.5739	1,501.7700	1.5018	(4.580)	0	0	200
2021/08/24	R035	05/05/2022	11.64	Call	Bond Future	7,212.4000	7.2124	7,369.0700	7.3691	2.172	0	0	0
2021/08/24	R035	05/05/2022	11.64	Put	Bond Future	1,610.6100	1.6106	1,548.7700	1.5488	(3.840)	0	0	0
2021/08/24	R035	05/05/2022	11.63	Call	Bond Future	7,168.9500	7.1689	7,325.2100	7.3252	2.180	0	0	0
2021/08/24	R035	05/05/2022	11.63	Put	Bond Future	1,624.0900	1.6241	1,561.8400	1.5618	(3.833)	0	0	0
2021/08/24	R035	05/05/2022			Bond Future	10.7015	89.1079	10.6667	89.3264	(0.326)	0.0000	0.0000	0
2021/08/24	R035	05/05/2022	11.65	Call	Bond Future	7,255.9000	7.2559	7,412.9800	7.4130	2.165	0	0	0
2021/08/24	R035	05/05/2022	11.65	Put	Bond Future	1,597.2400	1.5972	1,535.8100	1.5358	(3.846)	0	0	0
2021/08/24	R035	04/08/2022	10.73	Call	Bond Future	3,555.7400	3.5557	3,656.5300	3.6565	2.835	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
2021/08/24	R035	04/08/2022	10.73	Put	Bond Future	4,647.8200	4.6478	4,528.3400	4.5283	(2.571)	0	0	0
2021/08/24	R035	04/08/2022	10.72	Call	Bond Future	3,526.4100	3.5264	3,626.6700	3.6267	2.843	0	0	0
2021/08/24	R035	04/08/2022	10.72	Put	Bond Future	4,680.4300	4.6804	4,560.4200	4.5604	(2.564)	0	0	0
2021/08/24	R035	04/08/2022	11.13	Put	Bond Future	3,485.9200	3.4859	3,387.1400	3.3871	(2.834)	0	0	100
2021/08/24	R035	04/08/2022	10.64	Call	Bond Future	3,295.8400	3.2958	3,391.8200	3.3918	2.912	0	0	0
2021/08/24	R035	04/08/2022	10.64	Put	Bond Future	4,947.6100	4.9476	4,823.3200	4.8233	(2.512)	0	0	100
2021/08/24	R035	04/08/2022	9.84	Put	Bond Future	8,321.3100	8.3213	8,155.3200	8.1553	(1.995)	0	0	0
2021/08/24	R035	04/08/2022	9.84	Call	Bond Future	1,463.5500	1.4635	1,517.8300	1.5178	3.709	0	0	100
2021/08/24	R035	04/08/2022			Bond Future	10.9080	90.1405	10.8718	90.3607	(0.331)	0.0000	0.0000	0
2021/08/24	R035	04/08/2022	10.74	Call	Bond Future	3,585.5400	3.5855	3,686.8600	3.6869	2.826	0	0	0
2021/08/24	R035	04/08/2022	10.74	Put	Bond Future	4,615.7500	4.6157	4,496.8000	4.4968	(2.577)	0	0	0
2021/08/24	R035	04/08/2022	11.13	Call	Bond Future	4,820.8400	4.8208	4,942.3300	4.9423	2.520	0	0	0
2021/08/24	R186	04/11/2021	8.10	Call	Bond Future	3,153.1900	3.1532	3,211.6100	3.2116	1.853	0	0	0
2021/08/24	R186	04/11/2021	8.10	Put	Bond Future	317.3500	0.3173	297.8900	0.2979	(6.132)	0	0	0
2021/08/24	R186	04/11/2021	8.09	Call	Bond Future	3,116.7800	3.1168	3,174.8800	3.1749	1.864	0	0	0
2021/08/24	R186	04/11/2021	8.09	Put	Bond Future	324.6800	0.3247	304.9000	0.3049	(6.092)	0	0	0
2021/08/24	R186	04/11/2021	7.77	Call	Bond Future	2,038.0000	2.0380	2,083.6400	2.0836	2.239	0	0	0
2021/08/24	R186	04/11/2021			Bond Future	7.4619	116.7520	7.4446	116.8299	(0.231)	0.0000	0.0000	65,520
2021/08/24	R186	04/11/2021	8.11	Call	Bond Future	3,189.7300	3.1897	3,248.4800	3.2485	1.842	0	0	0
2021/08/24	R186	04/11/2021	8.11	Put	Bond Future	310.1600	0.3102	291.0300	0.2910	(6.168)	0	0	0
2021/08/24	R186	04/11/2021	7.77	Put	Bond Future	657.3700	0.6574	625.1300	0.6251	(4.904)	0	0	15,177
2021/08/24	R186	04/11/2021	8.77	Call	Bond Future	5,778.3900	5.7784	5,850.9700	5.8510	1.256	0	0	0
2021/08/24	R186	04/11/2021	8.77	Put	Bond Future	60.7000	0.0607	55.4000	0.0554	(8.731)	0	0	15,177
2021/08/24	R186	03/02/2022	7.30	Call	Bond Future	1,034.7400	1.0347	1,057.7700	1.0578	2.226	0	0	0
2021/08/24	R186	03/02/2022	7.30	Put	Bond Future	2,539.1300	2.5391	2,487.0000	2.4870	(2.053)	0	0	0
2021/08/24	R186	03/02/2022			Bond Future	7.6485	112.8001	7.6309	112.8752	(0.229)	0.0000	0.0000	0
2021/08/24	R186	03/02/2022	7.29	Call	Bond Future	1,018.5700	1.0186	1,041.3300	1.0413	2.235	0	0	0
2021/08/24	R186	03/02/2022	7.29	Put	Bond Future	2,566.5100	2.5665	2,514.1100	2.5141	(2.042)	0	0	0
2021/08/24	R186	03/02/2022	7.28	Call	Bond Future	1,002.5700	1.0026	1,025.0500	1.0250	2.242	0	0	0
2021/08/24	R186	03/02/2022	7.28	Put	Bond Future	2,594.0700	2.5941	2,541.3900	2.5414	(2.031)	0	0	0
2021/08/24	R186	05/05/2022	8.32	Call	Bond Future	3,133.2200	3.1332	3,178.5000	3.1785	1.445	0	0	0
2021/08/24	R186	05/05/2022	8.32	Put	Bond Future	1,239.6600	1.2397	1,210.0900	1.2101	(2.385)	0	0	0
2021/08/24	R186	05/05/2022	7.28	Put	Bond Future	3,301.5000	3.3015	3,247.5600	3.2476	(1.634)	0	0	0
2021/08/24	R186	05/05/2022	7.28	Call	Bond Future	975.2800	0.9753	996.1900	0.9962	2.144	0	0	435
2021/08/24	R186	05/05/2022			Bond Future	7.8472	114.1287	7.8287	114.2035	(0.235)	0.0000	0.0000	0
2021/08/24	R186	05/05/2022	8.31	Call	Bond Future	3,105.9800	3.1060	3,151.0600	3.1511	1.451	0	0	0
2021/08/24	R186	05/05/2022	8.31	Put	Bond Future	1,252.0400	1.2520	1,222.2700	1.2223	(2.378)	0	0	0
2021/08/24	R186	05/05/2022	8.30	Call	Bond Future	3,079.1900	3.0792	3,124.0500	3.1240	1.457	0	0	0
2021/08/24	R186	05/05/2022	8.30	Put	Bond Future	1,264.8900	1.2649	1,234.9000	1.2349	(2.371)	0	0	0
2021/08/24	R186	05/05/2022	7.88	Put	Bond Future	1,931.6900	1.9317	1,892.0200	1.8920	(2.054)	0	0	0
2021/08/24	R186	05/05/2022	7.88	Call	Bond Future	2,064.5300	2.0645	2,099.7100	2.0997	1.704	0	0	435
2021/08/24	R186	05/05/2022	8.64	Call	Bond Future	4,049.6900	4.0497	4,101.2300	4.1012	1.273	0	0	0
2021/08/24	R186	05/05/2022	8.64	Put	Bond Future	897.7100	0.8977	874.4000	0.8744	(2.597)	0	0	435
2021/08/24	R186	04/08/2022	8.15	Call	Bond Future	2,463.0300	2.4630	2,499.7400	2.4997	1.490	0	0	0
2021/08/24	R186	04/08/2022	8.15	Put	Bond Future	2,128.6600	2.1287	2,090.7300	2.0907	(1.782)	0	0	0
2021/08/24	R186	04/08/2022			Bond Future	8.0623	110.1859	8.0428	110.2606	(0.242)	0.0000	0.0000	0
2021/08/24	R186	04/08/2022	8.14	Call	Bond Future	2,441.8500	2.4419	2,478.3700	2.4784	1.496	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
2021/08/24	R186	04/08/2022	8.14	Put	Bond Future	2,145.5500	2.1456	2,107.4300	2.1074	(1.777)	0	0	0
2021/08/24	R186	04/08/2022	8.13	Call	Bond Future	2,421.2000	2.4212	2,457.5100	2.4575	1.500	0	0	0
2021/08/24	R186	04/08/2022	8.13	Put	Bond Future	2,162.9800	2.1630	2,124.6500	2.1247	(1.772)	0	0	0
2021/08/24	R197	04/11/2021			Bond Future	326.3247	326.3247	326.2979	326.2979	(0.008)	0.0000	0.0000	1,274
2021/08/24	R197	03/02/2022			Bond Future	321.9016	321.9016	321.8644	321.8644	(0.012)	0.0000	0.0000	0
2021/08/24	R197	05/05/2022			Bond Future	325.7683	325.7683	325.7271	325.7271	(0.013)	0.0000	0.0000	0
2021/08/24	R197	04/08/2022			Bond Future	321.4337	321.4337	321.3887	321.3887	(0.014)	0.0000	0.0000	0
2021/08/24	R202	04/11/2021			Bond Future	237.9549	237.9549	237.8371	237.8371	(0.050)	0.0000	0.0000	8,324
2021/08/24	R202	03/02/2022			Bond Future	236.3573	236.3573	236.2308	236.2308	(0.054)	0.0000	0.0000	0
2021/08/24	R202	05/05/2022			Bond Future	239.1963	239.1963	239.0656	239.0656	(0.055)	0.0000	0.0000	0
2021/08/24	R202	04/08/2022			Bond Future	237.7141	237.7141	237.5794	237.5794	(0.057)	0.0000	0.0000	0
2021/08/24	R209	04/11/2021	12.19	Call	Bond Future	9,983.2300	9.9832	10,136.0600	10.1361	1.531	0	0	0
2021/08/24	R209	04/11/2021	12.19	Put	Bond Future	55.4500	0.0554	49.4000	0.0494	(10.911)	0	0	0
2021/08/24	R209	04/11/2021	12.17	Call	Bond Future	9,892.4100	9.8924	10,045.0300	10.0450	1.543	0	0	0
2021/08/24	R209	04/11/2021	12.00	Call	Bond Future	9,115.6200	9.1156	9,266.2100	9.2662	1.652	0	0	0
2021/08/24	R209	04/11/2021	12.00	Put	Bond Future	79.9700	0.0800	71.6800	0.0717	(10.366)	0	0	9,000
2021/08/24	R209	04/11/2021	10.50	Call	Bond Future	2,493.8700	2.4939	2,582.3100	2.5823	3.546	0	0	0
2021/08/24	R209	04/11/2021	10.00	Call	Bond Future	1,040.9500	1.0409	1,088.7800	1.0888	4.595	0	0	0
2021/08/24	R209	04/11/2021	10.00	Put	Bond Future	2,675.8600	2.6759	2,564.8100	2.5648	(4.150)	0	0	3,100
2021/08/24	R209	04/11/2021			Bond Future	10.2779	70.7476	10.2505	70.9065	(0.267)	0.0000	0.0000	37,855
2021/08/24	R209	04/11/2021	12.18	Call	Bond Future	9,937.8200	9.9378	10,090.5500	10.0905	1.537	0	0	0
2021/08/24	R209	04/11/2021	12.18	Put	Bond Future	56.5200	0.0565	50.3700	0.0504	(10.881)	0	0	0
2021/08/24	R209	04/11/2021	12.17	Put	Bond Future	57.6400	0.0576	51.3800	0.0514	(10.861)	0	0	0
2021/08/24	R209	04/11/2021	10.50	Put	Bond Future	1,225.2800	1.2253	1,154.8400	1.1548	(5.749)	0	0	9,400
2021/08/24	R209	04/11/2021	9.50	Put	Bond Future	4,977.6900	4.9777	4,834.5400	4.8345	(2.876)	0	0	0
2021/08/24	R209	04/11/2021	9.50	Call	Bond Future	263.8700	0.2639	279.6000	0.2796	5.961	0	0	6,000
2021/08/24	R209	03/02/2022	11.03	Call	Bond Future	4,513.4200	4.5134	4,617.9100	4.6179	2.315	0	0	0
2021/08/24	R209	03/02/2022	11.03	Put	Bond Future	1,351.3300	1.3513	1,297.4300	1.2974	(3.989)	0	0	0
2021/08/24	R209	03/02/2022	11.02	Call	Bond Future	4,475.2300	4.4752	4,579.2700	4.5793	2.325	0	0	0
2021/08/24	R209	03/02/2022	11.02	Put	Bond Future	1,366.0200	1.3660	1,311.6700	1.3117	(3.979)	0	0	0
2021/08/24	R209	03/02/2022			Bond Future	10.4513	71.5536	10.4233	71.7120	(0.268)	0.0000	0.0000	0
2021/08/24	R209	03/02/2022	11.04	Call	Bond Future	4,551.8800	4.5519	4,656.8000	4.6568	2.305	0	0	0
2021/08/24	R209	03/02/2022	11.04	Put	Bond Future	1,336.9600	1.3370	1,283.4900	1.2835	(3.999)	0	0	0
2021/08/24	R209	05/05/2022	11.44	Call	Bond Future	5,768.5500	5.7686	5,879.2400	5.8792	1.919	0	0	0
2021/08/24	R209	05/05/2022	11.44	Put	Bond Future	1,488.8700	1.4889	1,440.0800	1.4401	(3.277)	0	0	0
2021/08/24	R209	05/05/2022	11.43	Call	Bond Future	5,731.1200	5.7311	5,841.4800	5.8415	1.926	0	0	0
2021/08/24	R209	05/05/2022	11.43	Put	Bond Future	1,501.7600	1.5018	1,452.6400	1.4526	(3.271)	0	0	0
2021/08/24	R209	05/05/2022			Bond Future	10.6273	69.2552	10.5984	69.4147	(0.272)	0.0000	0.0000	0
2021/08/24	R209	05/05/2022	11.45	Call	Bond Future	5,806.0400	5.8060	5,917.0600	5.9171	1.912	0	0	0
2021/08/24	R209	05/05/2022	11.45	Put	Bond Future	1,476.0900	1.4761	1,427.6300	1.4276	(3.283)	0	0	0
2021/08/24	R209	04/08/2022	10.58	Call	Bond Future	2,918.6200	2.9186	2,989.4700	2.9895	2.428	0	0	0
2021/08/24	R209	04/08/2022	10.58	Put	Bond Future	4,162.2300	4.1622	4,072.3400	4.0723	(2.160)	0	0	0
2021/08/24	R209	04/08/2022	10.57	Put	Bond Future	4,192.1800	4.1922	4,101.8900	4.1019	(2.154)	0	0	0
2021/08/24	R209	04/08/2022			Bond Future	10.8083	70.0580	10.7785	70.2188	(0.276)	0.0000	0.0000	0
2021/08/24	R209	04/08/2022	10.59	Call	Bond Future	2,944.2400	2.9442	3,015.5000	3.0155	2.420	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
2021/08/24	R209	04/08/2022	10.59	Put	Bond Future	4,132.7200	4.1327	4,043.2400	4.0432	(2.165)	0	0	0
2021/08/24	R209	04/08/2022	10.57	Call	Bond Future	2,893.3700	2.8934	2,963.8200	2.9638	2.435	0	0	0
2021/08/24	R210	04/11/2021			Bond Future	210.4391	210.4391	210.7483	210.7483	0.147	0.0000	0.0000	1,486
2021/08/24	R210	03/02/2022			Bond Future	212.8874	212.8874	213.1937	213.1937	0.144	0.0000	0.0000	0
2021/08/24	R210	05/05/2022			Bond Future	212.5915	212.5915	212.8992	212.8992	0.145	0.0000	0.0000	0
2021/08/24	R210	04/08/2022			Bond Future	215.2278	215.2278	215.5369	215.5369	0.144	0.0000	0.0000	0
2021/08/24	R212	04/11/2021			Bond Future	174.9940	174.9940	174.9785	174.9785	(0.009)	0.0000	0.0000	1,025
2021/08/24	R213	04/11/2021	11.10	Put	Bond Future	56.4000	0.0564	51.5700	0.0516	(8.564)	0	0	0
2021/08/24	R213	04/11/2021	11.11	Call	Bond Future	8,942.5000	8.9425	9,032.7100	9.0327	1.009	0	0	0
2021/08/24	R213	04/11/2021	11.09	Put	Bond Future	57.9900	0.0580	53.0500	0.0530	(8.519)	0	0	0
2021/08/24	R213	04/11/2021			Bond Future	9.3842	86.7493	9.3671	86.8442	(0.183)	0.0000	0.0000	9,684
2021/08/24	R213	04/11/2021	11.10	Call	Bond Future	8,896.1100	8.8961	8,986.2000	8.9862	1.013	0	0	0
2021/08/24	R213	04/11/2021	11.11	Put	Bond Future	54.8400	0.0548	50.1300	0.0501	(8.589)	0	0	0
2021/08/24	R213	04/11/2021	11.09	Call	Bond Future	8,849.7200	8.8497	8,939.7000	8.9397	1.017	0	0	0
2021/08/24	R213	03/02/2022	9.98	Call	Bond Future	3,711.8300	3.7118	3,765.2200	3.7652	1.438	0	0	0
2021/08/24	R213	03/02/2022	9.98	Put	Bond Future	1,581.6300	1.5816	1,541.7100	1.5417	(2.524)	0	0	0
2021/08/24	R213	03/02/2022	9.58	Put	Bond Future	2,408.8600	2.4089	2,356.5200	2.3565	(2.173)	0	0	200
2021/08/24	R213	03/02/2022	8.63	Put	Bond Future	5,831.1400	5.8311	5,750.9500	5.7510	(1.375)	0	0	0
2021/08/24	R213	03/02/2022	8.63	Call	Bond Future	561.6700	0.5617	574.7900	0.5748	2.336	0	0	200
2021/08/24	R213	03/02/2022	8.80	Put	Bond Future	5,068.6300	5.0686	4,992.5000	4.9925	(1.502)	0	0	0
2021/08/24	R213	03/02/2022	8.80	Call	Bond Future	776.5100	0.7765	793.6900	0.7937	2.212	0	0	102
2021/08/24	R213	03/02/2022	10.60	Put	Bond Future	799.9800	0.8000	775.5200	0.7755	(3.058)	0	0	430
2021/08/24	R213	03/02/2022	10.00	Call	Bond Future	3,781.5300	3.7815	3,835.5000	3.8355	1.427	0	0	0
2021/08/24	R213	03/02/2022	10.00	Put	Bond Future	1,547.7000	1.5477	1,508.3600	1.5084	(2.542)	0	0	430
2021/08/24	R213	03/02/2022	9.22	Put	Bond Future	3,449.6800	3.4497	3,385.6600	3.3857	(1.856)	0	0	0
2021/08/24	R213	03/02/2022	10.67	Call	Bond Future	6,349.8500	6.3499	6,420.1200	6.4201	1.107	0	0	0
2021/08/24	R213	03/02/2022	10.67	Put	Bond Future	739.7100	0.7397	716.6700	0.7167	(3.115)	0	0	220
2021/08/24	R213	03/02/2022			Bond Future	9.5759	87.7372	9.5585	87.8306	(0.182)	0.0000	0.0000	0
2021/08/24	R213	03/02/2022	9.97	Call	Bond Future	3,676.9500	3.6769	3,730.0400	3.7300	1.444	0	0	0
2021/08/24	R213	03/02/2022	9.97	Put	Bond Future	1,598.6200	1.5986	1,558.4000	1.5584	(2.516)	0	0	0
2021/08/24	R213	03/02/2022	9.96	Call	Bond Future	3,642.4000	3.6424	3,695.2100	3.6952	1.450	0	0	0
2021/08/24	R213	03/02/2022	9.96	Put	Bond Future	1,615.9900	1.6160	1,575.4900	1.5755	(2.506)	0	0	0
2021/08/24	R213	03/02/2022	10.15	Call	Bond Future	4,321.5300	4.3215	4,379.6800	4.3797	1.346	0	0	0
2021/08/24	R213	03/02/2022	10.15	Put	Bond Future	1,315.8400	1.3158	1,280.6800	1.2807	(2.672)	0	0	200
2021/08/24	R213	03/02/2022	9.58	Call	Bond Future	2,430.8200	2.4308	2,471.7900	2.4718	1.685	0	0	0
2021/08/24	R213	03/02/2022	10.25	Call	Bond Future	4,694.6100	4.6946	4,755.3800	4.7554	1.294	0	0	0
2021/08/24	R213	03/02/2022	10.25	Put	Bond Future	1,179.5300	1.1795	1,146.9900	1.1470	(2.759)	0	0	102
2021/08/24	R213	03/02/2022	9.76	Call	Bond Future	2,978.4300	2.9784	3,025.1500	3.0251	1.569	0	0	0
2021/08/24	R213	03/02/2022	9.76	Put	Bond Future	1,999.2800	1.9993	1,952.6900	1.9527	(2.330)	0	0	102
2021/08/24	R213	03/02/2022	10.60	Call	Bond Future	6,065.8600	6.0659	6,134.7100	6.1347	1.135	0	0	0
2021/08/24	R213	03/02/2022	9.22	Call	Bond Future	1,514.6500	1.5147	1,543.9400	1.5439	1.934	0	0	430
2021/08/24	R213	03/02/2022	10.17	Call	Bond Future	4,395.4400	4.3954	4,454.1300	4.4541	1.335	0	0	0
2021/08/24	R213	03/02/2022	10.17	Put	Bond Future	1,287.5400	1.2875	1,252.9200	1.2529	(2.689)	0	0	220
2021/08/24	R213	03/02/2022	9.15	Put	Bond Future	3,691.5100	3.6915	3,625.3100	3.6253	(1.793)	0	0	0
2021/08/24	R213	03/02/2022	9.15	Call	Bond Future	1,369.2300	1.3692	1,396.3400	1.3963	1.980	0	0	220

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
2021/08/24	R213	05/05/2022	10.65	Put	Bond Future	1,385.2200	1.3852	1,355.0900	1.3551	(2.175)	0	0	0
2021/08/24	R213	05/05/2022	10.63	Call	Bond Future	5,751.1800	5.7512	5,814.1000	5.8141	1.094	0	0	0
2021/08/24	R213	05/05/2022			Bond Future	9.7660	85.2384	9.7480	85.3319	(0.184)	0.0000	0.0000	0
2021/08/24	R213	05/05/2022	10.64	Call	Bond Future	5,787.5600	5.7876	5,850.6700	5.8507	1.090	0	0	0
2021/08/24	R213	05/05/2022	10.64	Put	Bond Future	1,397.0400	1.3970	1,366.7100	1.3667	(2.171)	0	0	0
2021/08/24	R213	05/05/2022	10.65	Call	Bond Future	5,824.2300	5.8242	5,887.5400	5.8875	1.087	0	0	0
2021/08/24	R213	05/05/2022	10.63	Put	Bond Future	1,409.2000	1.4092	1,378.6800	1.3787	(2.166)	0	0	0
2021/08/24	R213	04/08/2022	9.89	Call	Bond Future	3,088.0300	3.0880	3,130.3800	3.1304	1.371	0	0	0
2021/08/24	R213	04/08/2022	9.90	Put	Bond Future	3,451.2800	3.4513	3,400.1500	3.4001	(1.481)	0	0	0
2021/08/24	R213	04/08/2022	9.88	Call	Bond Future	3,061.3000	3.0613	3,103.4200	3.1034	1.376	0	0	0
2021/08/24	R213	04/08/2022			Bond Future	9.9666	86.2303	9.9481	86.3240	(0.186)	0.0000	0.0000	0
2021/08/24	R213	04/08/2022	9.89	Put	Bond Future	3,475.4500	3.4755	3,424.1000	3.4241	(1.478)	0	0	0
2021/08/24	R213	04/08/2022	9.90	Call	Bond Future	3,114.5400	3.1145	3,157.1100	3.1571	1.367	0	0	0
2021/08/24	R213	04/08/2022	9.88	Put	Bond Future	3,499.4300	3.4994	3,447.8500	3.4479	(1.474)	0	0	0
2021/08/24	R214	04/11/2021	12.47	Call	Bond Future	9,460.5500	9.4605	9,673.0200	9.6730	2.246	0	0	0
2021/08/24	R214	04/11/2021	12.46	Call	Bond Future	9,416.2700	9.4163	9,628.5300	9.6285	2.254	0	0	0
2021/08/24	R214	04/11/2021	12.46	Put	Bond Future	82.6800	0.0827	72.2800	0.0723	(12.579)	0	0	0
2021/08/24	R214	04/11/2021			Bond Future	10.6762	67.3712	10.6386	67.5939	(0.352)	0.0000	0.0000	18,091
2021/08/24	R214	04/11/2021	12.47	Put	Bond Future	80.7300	0.0807	70.5400	0.0705	(12.622)	0	0	0
2021/08/24	R214	04/11/2021	12.48	Call	Bond Future	9,504.8000	9.5048	9,717.4700	9.7175	2.238	0	0	0
2021/08/24	R214	04/11/2021	12.48	Put	Bond Future	78.8200	0.0788	68.8300	0.0688	(12.674)	0	0	0
2021/08/24	R214	03/02/2022	11.40	Put	Bond Future	1,509.2000	1.5092	1,433.2800	1.4333	(5.030)	0	0	0
2021/08/24	R214	03/02/2022	11.41	Call	Bond Future	4,588.8200	4.5888	4,736.5100	4.7365	3.218	0	0	0
2021/08/24	R214	03/02/2022	11.39	Put	Bond Future	1,524.7100	1.5247	1,448.1900	1.4482	(5.019)	0	0	0
2021/08/24	R214	03/02/2022			Bond Future	10.8510	68.1385	10.8123	68.3615	(0.356)	0.0000	0.0000	0
2021/08/24	R214	03/02/2022	11.40	Call	Bond Future	4,550.8500	4.5508	4,697.9500	4.6980	3.232	0	0	0
2021/08/24	R214	03/02/2022	11.41	Put	Bond Future	1,493.8600	1.4939	1,418.5300	1.4185	(5.043)	0	0	0
2021/08/24	R214	03/02/2022	11.39	Call	Bond Future	4,512.9800	4.5130	4,659.4800	4.6595	3.246	0	0	0
2021/08/24	R214	05/05/2022	11.74	Put	Bond Future	1,814.5100	1.8145	1,741.5700	1.7416	(4.020)	0	0	0
2021/08/24	R214	05/05/2022	11.75	Call	Bond Future	5,691.9700	5.6920	5,844.4000	5.8444	2.678	0	0	0
2021/08/24	R214	05/05/2022	11.73	Put	Bond Future	1,828.7800	1.8288	1,755.3900	1.7554	(4.013)	0	0	0
2021/08/24	R214	05/05/2022			Bond Future	11.0219	65.6613	10.9819	65.8862	(0.363)	0.0000	0.0000	0
2021/08/24	R214	05/05/2022	11.74	Call	Bond Future	5,655.2200	5.6552	5,807.2000	5.8072	2.687	0	0	0
2021/08/24	R214	05/05/2022	11.75	Put	Bond Future	1,800.3600	1.8004	1,727.8700	1.7279	(4.026)	0	0	0
2021/08/24	R214	05/05/2022	11.73	Call	Bond Future	5,618.5200	5.6185	5,770.0500	5.7700	2.697	0	0	0
2021/08/24	R214	04/08/2022	10.98	Put	Bond Future	4,275.6900	4.2757	4,152.1200	4.1521	(2.890)	0	0	0
2021/08/24	R214	04/08/2022	10.99	Call	Bond Future	3,080.2700	3.0803	3,184.2700	3.1843	3.376	0	0	0
2021/08/24	R214	04/08/2022			Bond Future	11.1999	66.4212	11.1585	66.6482	(0.369)	0.0000	0.0000	0
2021/08/24	R214	04/08/2022	10.98	Call	Bond Future	3,054.2300	3.0542	3,157.6600	3.1577	3.386	0	0	0
2021/08/24	R214	04/08/2022	10.99	Put	Bond Future	4,245.3900	4.2454	4,122.3900	4.1224	(2.897)	0	0	0
2021/08/24	R214	04/08/2022	10.97	Call	Bond Future	3,028.2800	3.0283	3,131.1600	3.1312	3.397	0	0	0
2021/08/24	R214	04/08/2022	10.97	Put	Bond Future	4,306.1600	4.3062	4,182.0400	4.1820	(2.882)	0	0	0
2021/08/24	R248	04/11/2021	12.85	Call	Bond Future	14,228.9700	14.2290	14,469.1700	14.4692	1.688	0	0	0
2021/08/24	R248	04/11/2021	12.85	Put	Bond Future	38.5900	0.0386	33.4600	0.0335	(13.294)	0	0	0
2021/08/24	R248	04/11/2021	10.80	Put	Bond Future	1,771.3300	1.7713	1,659.2300	1.6592	(6.329)	0	0	0
2021/08/24	R248	04/11/2021	10.80	Call	Bond Future	3,043.7700	3.0438	3,177.0000	3.1770	4.377	0	0	1,050

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
2021/08/24	R248	04/11/2021	10.20	Put	Bond Future	4,294.4500	4.2944	4,108.1500	4.1081	(4.338)	0	0	0
2021/08/24	R248	04/11/2021			Bond Future	10.6287	85.1486	10.5962	85.3940	(0.306)	0.0000	0.0000	167,643
2021/08/24	R248	04/11/2021	12.84	Call	Bond Future	14,175.9300	14.1759	14,416.0200	14.4160	1.694	0	0	0
2021/08/24	R248	04/11/2021	12.84	Put	Bond Future	39.5800	0.0396	34.3400	0.0343	(13.239)	0	0	0
2021/08/24	R248	04/11/2021	12.83	Call	Bond Future	14,122.8300	14.1228	14,362.8000	14.3628	1.699	0	0	0
2021/08/24	R248	04/11/2021	12.83	Put	Bond Future	40.5900	0.0406	35.2300	0.0352	(13.205)	0	0	0
2021/08/24	R248	04/11/2021	10.30	Put	Bond Future	3,746.2500	3.7463	3,571.6200	3.5716	(4.661)	0	0	0
2021/08/24	R248	04/11/2021	10.30	Call	Bond Future	1,205.8300	1.2058	1,276.5300	1.2765	5.863	0	0	0
2021/08/24	R248	04/11/2021	9.60	Put	Bond Future	8,554.0400	8.5540	8,320.2400	8.3202	(2.733)	0	0	0
2021/08/24	R248	04/11/2021	9.60	Call	Bond Future	137.7200	0.1377	149.2500	0.1493	8.372	0	0	0
2021/08/24	R248	04/11/2021	10.20	Call	Bond Future	954.5800	0.9546	1,013.6100	1.0136	6.184	0	0	1,050
2021/08/24	R248	03/02/2022	11.48	Call	Bond Future	6,461.7700	6.4618	6,629.3300	6.6293	2.593	0	0	0
2021/08/24	R248	03/02/2022	11.49	Put	Bond Future	1,722.9500	1.7229	1,645.6600	1.6457	(4.486)	0	0	0
2021/08/24	R248	03/02/2022	11.47	Call	Bond Future	6,412.7000	6.4127	6,579.6600	6.5797	2.604	0	0	0
2021/08/24	R248	03/02/2022	9.80	Put	Bond Future	8,625.4100	8.6254	8,417.3800	8.4174	(2.412)	0	0	0
2021/08/24	R248	03/02/2022	9.80	Call	Bond Future	690.9800	0.6910	728.3900	0.7284	5.414	0	0	1,300
2021/08/24	R248	03/02/2022	10.50	Put	Bond Future	4,562.0400	4.5620	4,409.2000	4.4092	(3.350)	0	0	0
2021/08/24	R248	03/02/2022	10.50	Call	Bond Future	2,308.1600	2.3082	2,400.7600	2.4008	4.012	0	0	1,300
2021/08/24	R248	03/02/2022			Bond Future	10.8007	86.1183	10.7673	86.3638	(0.310)	0.0000	0.0000	0
2021/08/24	R248	03/02/2022	11.48	Put	Bond Future	1,739.9200	1.7399	1,662.0400	1.6620	(4.476)	0	0	0
2021/08/24	R248	03/02/2022	11.49	Call	Bond Future	6,510.7200	6.5107	6,678.8700	6.6789	2.583	0	0	0
2021/08/24	R248	03/02/2022	11.47	Put	Bond Future	1,756.8800	1.7569	1,678.4000	1.6784	(4.467)	0	0	0
2021/08/24	R248	05/05/2022	11.80	Call	Bond Future	7,629.6600	7.6297	7,801.6500	7.8016	2.254	0	0	0
2021/08/24	R248	05/05/2022	11.79	Call	Bond Future	7,582.9100	7.5829	7,754.4200	7.7544	2.262	0	0	0
2021/08/24	R248	05/05/2022	11.79	Put	Bond Future	2,080.2200	2.0802	2,004.3200	2.0043	(3.649)	0	0	0
2021/08/24	R248	05/05/2022			Bond Future	10.9688	82.7177	10.9342	82.9651	(0.316)	0.0000	0.0000	0
2021/08/24	R248	05/05/2022	11.80	Put	Bond Future	2,064.0600	2.0641	1,988.6400	1.9886	(3.654)	0	0	0
2021/08/24	R248	05/05/2022	11.81	Call	Bond Future	7,676.7100	7.6767	7,849.1600	7.8492	2.246	0	0	0
2021/08/24	R248	05/05/2022	11.81	Put	Bond Future	2,048.2800	2.0483	1,973.3200	1.9733	(3.660)	0	0	0
2021/08/24	R248	04/08/2022	10.99	Call	Bond Future	4,110.4700	4.1105	4,227.2700	4.2273	2.842	0	0	0
2021/08/24	R248	04/08/2022	10.99	Put	Bond Future	5,191.1600	5.1912	5,058.3700	5.0584	(2.558)	0	0	0
2021/08/24	R248	04/08/2022	10.98	Call	Bond Future	4,075.7200	4.0757	4,191.9100	4.1919	2.851	0	0	0
2021/08/24	R248	04/08/2022	10.98	Put	Bond Future	5,227.4200	5.2274	5,094.0200	5.0940	(2.552)	0	0	0
2021/08/24	R248	04/08/2022			Bond Future	11.1441	83.6753	11.1082	83.9249	(0.322)	0.0000	0.0000	0
2021/08/24	R248	04/08/2022	11.00	Call	Bond Future	4,145.3500	4.1454	4,262.7600	4.2628	2.832	0	0	0
2021/08/24	R248	04/08/2022	11.00	Put	Bond Future	5,155.1300	5.1551	5,022.9500	5.0230	(2.564)	0	0	0

Total

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