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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/08/2021 TO 27/08/2021

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
2021/08/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	2025	04/11/2021		Bond Future	155.1307	155.1307	155.1765	155.1765	0.030	0.0000	0.0000	4,840
2021/08/27	2025	03/02/2022		Bond Future	155.3474	155.3474	155.3932	155.3932	0.030	0.0000	0.0000	0
2021/08/27	2025	05/05/2022		Bond Future	157.2102	157.2102	157.2564	157.2564	0.029	0.0000	0.0000	0
2021/08/27	2025	04/08/2022		Bond Future	157.5417	157.5417	157.5883	157.5883	0.030	0.0000	0.0000	0
2021/08/27	2029	04/11/2021		Bond Future	114.0228	114.0228	114.0219	114.0219	(0.001)	0.0000	0.0000	2,964
2021/08/27	2029	03/02/2022		Bond Future	115.3444	115.3444	115.3432	115.3432	(0.001)	0.0000	0.0000	0
2021/08/27	2029	05/05/2022		Bond Future	115.5299	115.5299	115.5286	115.5286	(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
2021/08/27	2029	04/08/2022			Bond Future	116.9606	116.9606	116.9592	116.9592	(0.001)	0.0000	0.0000	0
2021/08/27	2030	04/11/2021	10.60	Call	Bond Future	8,420.2700	8.4203	8,705.5100	8.7055	3.388	0	0	0
2021/08/27	2030	04/11/2021	10.60	Put	Bond Future	68.3100	0.0683	56.2700	0.0563	(17.626)	0	0	0
2021/08/27	2030	04/11/2021	10.59	Put	Bond Future	69.8400	0.0698	57.5600	0.0576	(17.583)	0	0	0
2021/08/27	2030	04/11/2021	8.27	Put	Bond Future	4,409.6300	4.4096	4,153.7700	4.1538	(5.802)	0	0	0
2021/08/27	2030	04/11/2021	8.27	Call	Bond Future	304.2900	0.3043	345.7100	0.3457	13.612	0	0	300
2021/08/27	2030	04/11/2021	8.77	Put	Bond Future	2,324.5000	2.3245	2,135.3700	2.1354	(8.136)	0	0	0
2021/08/27	2030	04/11/2021	11.44	Put	Bond Future	6.9400	0.0069	5.3700	0.0054	(22.622)	0	0	300
2021/08/27	2030	04/11/2021	11.26	Call	Bond Future	11,519.3100	11.5193	11,813.9400	11.8139	2.558	0	0	0
2021/08/27	2030	04/11/2021	9.20	Call	Bond Future	2,282.1300	2.2821	2,457.8300	2.4578	7.699	0	0	29
2021/08/27	2030	04/11/2021	9.30	Put	Bond Future	965.0900	0.9651	857.9900	0.8580	(11.097)	0	0	0
2021/08/27	2030	04/11/2021	9.35	Call	Bond Future	2,819.9900	2.8200	3,017.0300	3.0170	6.987	0	0	0
2021/08/27	2030	04/11/2021	9.35	Put	Bond Future	881.6900	0.8817	781.4500	0.7814	(11.369)	0	0	9,100
2021/08/27	2030	04/11/2021			Bond Future	8.9940	96.4818	8.9402	96.7791	(0.598)	0.0000	0.0000	98,011
2021/08/27	2030	04/11/2021	10.61	Call	Bond Future	8,467.7400	8.4677	8,753.2100	8.7532	3.371	0	0	0
2021/08/27	2030	04/11/2021	10.61	Put	Bond Future	66.8200	0.0668	55.0100	0.0550	(17.674)	0	0	0
2021/08/27	2030	04/11/2021	10.59	Call	Bond Future	8,372.8100	8.3728	8,657.8100	8.6578	3.404	0	0	0
2021/08/27	2030	04/11/2021	8.77	Call	Bond Future	1,078.0000	1.0780	1,186.1500	1.1861	10.032	0	0	300
2021/08/27	2030	04/11/2021	11.44	Call	Bond Future	12,347.9800	12.3480	12,643.6900	12.6437	2.395	0	0	0
2021/08/27	2030	04/11/2021	11.26	Put	Bond Future	12.4800	0.0125	9.8300	0.0098	(21.234)	0	0	29
2021/08/27	2030	04/11/2021	9.90	Put	Bond Future	306.1500	0.3061	262.5900	0.2626	(14.228)	0	0	0
2021/08/27	2030	04/11/2021	9.90	Call	Bond Future	5,139.8600	5.1399	5,393.5800	5.3936	4.936	0	0	29
2021/08/27	2030	04/11/2021	9.20	Put	Bond Future	1,154.3000	1.1543	1,032.7200	1.0327	(10.533)	0	0	0
2021/08/27	2030	04/11/2021	8.75	Put	Bond Future	2,393.3700	2.3934	2,201.1400	2.2011	(8.032)	0	0	0
2021/08/27	2030	04/11/2021	8.75	Call	Bond Future	1,034.5700	1.0346	1,139.6200	1.1396	10.154	0	0	3,250
2021/08/27	2030	04/11/2021	9.30	Call	Bond Future	2,634.2400	2.6342	2,824.4200	2.8244	7.220	0	0	0
2021/08/27	2030	03/02/2022	9.45	Call	Bond Future	3,140.3300	3.1403	3,317.8700	3.3179	5.654	0	0	0
2021/08/27	2030	03/02/2022	9.45	Put	Bond Future	1,742.2700	1.7423	1,619.4600	1.6195	(7.049)	0	0	0
2021/08/27	2030	03/02/2022	9.35	Call	Bond Future	2,829.2700	2.8293	2,996.5000	2.9965	5.911	0	0	0
2021/08/27	2030	03/02/2022	9.35	Put	Bond Future	1,956.1000	1.9561	1,822.9800	1.8230	(6.805)	0	0	101
2021/08/27	2030	03/02/2022	8.39	Put	Bond Future	5,085.2600	5.0853	4,850.9700	4.8510	(4.607)	0	0	0
2021/08/27	2030	03/02/2022	8.39	Call	Bond Future	719.8800	0.7199	785.9400	0.7859	9.177	0	0	101
2021/08/27	2030	03/02/2022	8.85	Put	Bond Future	3,336.6300	3.3366	3,149.3300	3.1493	(5.613)	0	0	0
2021/08/27	2030	03/02/2022	8.85	Call	Bond Future	1,527.2600	1.5273	1,640.3100	1.6403	7.402	0	0	1,000
2021/08/27	2030	03/02/2022			Bond Future	9.1852	93.5725	9.1290	93.8728	(0.612)	0.0000	0.0000	0
2021/08/27	2030	03/02/2022	9.44	Call	Bond Future	3,108.6200	3.1086	3,285.1400	3.2851	5.678	0	0	0
2021/08/27	2030	03/02/2022	9.44	Put	Bond Future	1,762.8800	1.7629	1,639.0500	1.6391	(7.024)	0	0	0
2021/08/27	2030	03/02/2022	9.43	Call	Bond Future	3,076.8300	3.0768	3,252.3300	3.2523	5.704	0	0	0
2021/08/27	2030	03/02/2022	9.43	Put	Bond Future	1,783.4400	1.7834	1,658.5900	1.6586	(7.001)	0	0	0
2021/08/27	2030	03/02/2022	9.78	Call	Bond Future	4,289.2900	4.2893	4,497.4600	4.4975	4.853	0	0	0
2021/08/27	2030	03/02/2022	9.78	Put	Bond Future	1,185.9300	1.1859	1,093.7500	1.0938	(7.773)	0	0	101
2021/08/27	2030	03/02/2022	10.85	Call	Bond Future	8,694.7500	8.6948	8,963.1300	8.9631	3.087	0	0	0
2021/08/27	2030	03/02/2022	10.85	Put	Bond Future	333.9400	0.3339	301.9700	0.3020	(9.574)	0	0	1,000
2021/08/27	2030	03/02/2022	9.60	Put	Bond Future	1,464.1100	1.4641	1,355.9100	1.3559	(7.390)	0	0	0
2021/08/27	2030	03/02/2022	9.60	Call	Bond Future	3,642.3700	3.6424	3,834.5200	3.8345	5.275	0	0	1,000
2021/08/27	2030	05/05/2022	10.21	Call	Bond Future	5,463.2400	5.4632	5,680.4800	5.6805	3.976	0	0	0
2021/08/27	2030	05/05/2022	10.21	Put	Bond Future	1,335.9600	1.3360	1,249.5500	1.2495	(6.468)	0	0	0

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2021/08/27	2030	05/05/2022	9.95	Call	Bond Future	4,541.7600	4.5418	4,741.3500	4.7413	4.395	0	0	0
2021/08/27	2030	05/05/2022	8.47	Call	Bond Future	950.3500	0.9503	1,023.7200	1.0237	7.720	0	0	1,073
2021/08/27	2030	05/05/2022	8.14	Put	Bond Future	7,305.7000	7.3057	7,053.1200	7.0531	(3.457)	0	0	0
2021/08/27	2030	05/05/2022	8.14	Call	Bond Future	602.1700	0.6022	653.2400	0.6532	8.481	0	0	1,800
2021/08/27	2030	05/05/2022	8.89	Put	Bond Future	4,255.0800	4.2551	4,060.4300	4.0604	(4.575)	0	0	0
2021/08/27	2030	05/05/2022	8.81	Put	Bond Future	4,527.1000	4.5271	4,325.3600	4.3254	(4.456)	0	0	0
2021/08/27	2030	05/05/2022			Bond Future	9.3850	94.6731	9.3261	94.9768	(0.627)	0.0000	0.0000	0
2021/08/27	2030	05/05/2022	10.20	Call	Bond Future	5,426.7600	5.4268	5,643.3600	5.6434	3.991	0	0	0
2021/08/27	2030	05/05/2022	10.20	Put	Bond Future	1,348.0800	1.3481	1,261.0300	1.2610	(6.457)	0	0	200
2021/08/27	2030	05/05/2022	10.19	Call	Bond Future	5,390.3500	5.3903	5,606.3200	5.6063	4.007	0	0	0
2021/08/27	2030	05/05/2022	10.19	Put	Bond Future	1,360.3000	1.3603	1,272.6200	1.2726	(6.446)	0	0	0
2021/08/27	2030	05/05/2022	9.95	Put	Bond Future	1,689.3000	1.6893	1,585.2400	1.5852	(6.160)	0	0	1,073
2021/08/27	2030	05/05/2022	9.35	Call	Bond Future	2,729.7400	2.7297	2,879.9900	2.8800	5.504	0	0	0
2021/08/27	2030	05/05/2022	9.35	Put	Bond Future	2,910.0000	2.9100	2,756.6000	2.7566	(5.271)	0	0	1,073
2021/08/27	2030	05/05/2022	8.47	Put	Bond Future	5,818.6600	5.8187	5,588.3800	5.5884	(3.958)	0	0	0
2021/08/27	2030	05/05/2022	8.89	Call	Bond Future	1,660.8600	1.6609	1,769.8600	1.7699	6.563	0	0	1,800
2021/08/27	2030	05/05/2022	11.04	Call	Bond Future	8,680.2300	8.6802	8,937.7500	8.9377	2.967	0	0	0
2021/08/27	2030	05/05/2022	11.04	Put	Bond Future	635.6700	0.6357	589.5400	0.5895	(7.257)	0	0	1,800
2021/08/27	2030	05/05/2022	8.81	Call	Bond Future	1,504.9500	1.5050	1,606.8600	1.6069	6.772	0	0	200
2021/08/27	2030	05/05/2022	7.73	Put	Bond Future	9,362.9000	9.3629	9,089.3600	9.0894	(2.922)	0	0	0
2021/08/27	2030	05/05/2022	7.73	Call	Bond Future	318.0400	0.3180	348.1500	0.3481	9.467	0	0	200
2021/08/27	2030	04/08/2022	9.56	Call	Bond Future	3,139.6100	3.1396	3,293.3400	3.2933	4.896	0	0	0
2021/08/27	2030	04/08/2022	9.56	Put	Bond Future	3,336.4600	3.3365	3,182.8200	3.1828	(4.605)	0	0	0
2021/08/27	2030	04/08/2022			Bond Future	9.5996	91.7718	9.5378	92.0792	(0.643)	0.0000	0.0000	0
2021/08/27	2030	04/08/2022	9.55	Call	Bond Future	3,114.0000	3.1140	3,266.9700	3.2670	4.912	0	0	0
2021/08/27	2030	04/08/2022	9.55	Put	Bond Future	3,360.6600	3.3607	3,206.2600	3.2063	(4.594)	0	0	0
2021/08/27	2030	04/08/2022	9.54	Call	Bond Future	3,088.4900	3.0885	3,240.7100	3.2407	4.929	0	0	0
2021/08/27	2030	04/08/2022	9.54	Put	Bond Future	3,384.9900	3.3850	3,229.8400	3.2298	(4.583)	0	0	0
2021/08/27	2032	04/11/2021	11.70	Call	Bond Future	11,305.8700	11.3059	11,657.5700	11.6576	3.111	0	0	0
2021/08/27	2032	04/11/2021	11.71	Put	Bond Future	30.5100	0.0305	24.2600	0.0243	(20.485)	0	0	0
2021/08/27	2032	04/11/2021	11.69	Call	Bond Future	11,255.8800	11.2559	11,607.4600	11.6075	3.124	0	0	0
2021/08/27	2032	04/11/2021	9.83	Call	Bond Future	2,339.2100	2.3392	2,545.1400	2.5451	8.803	0	0	700
2021/08/27	2032	04/11/2021			Bond Future	9.6680	91.7221	9.6091	92.0801	(0.609)	0.0000	0.0000	123,269
2021/08/27	2032	04/11/2021	11.70	Put	Bond Future	31.2100	0.0312	24.8200	0.0248	(20.474)	0	0	0
2021/08/27	2032	04/11/2021	11.71	Call	Bond Future	11,355.8200	11.3558	11,707.6600	11.7077	3.098	0	0	0
2021/08/27	2032	04/11/2021	11.69	Put	Bond Future	31.9100	0.0319	25.4000	0.0254	(20.401)	0	0	0
2021/08/27	2032	04/11/2021	9.33	Put	Bond Future	2,974.0300	2.9740	2,726.1800	2.7262	(8.334)	0	0	0
2021/08/27	2032	04/11/2021	9.33	Call	Bond Future	893.0100	0.8930	1,003.2500	1.0033	12.345	0	0	700
2021/08/27	2032	04/11/2021	9.83	Put	Bond Future	1,364.1400	1.3641	1,211.9800	1.2120	(11.154)	0	0	0
2021/08/27	2032	04/11/2021	12.81	Call	Bond Future	16,637.2800	16.6373	16,995.1400	16.9951	2.151	0	0	0
2021/08/27	2032	04/11/2021	12.81	Put	Bond Future	0.8200	0.0008	0.5900	0.0006	(28.049)	0	0	700
2021/08/27	2032	03/02/2022	10.43	Call	Bond Future	4,629.3000	4.6293	4,878.1500	4.8781	5.376	0	0	0
2021/08/27	2032	03/02/2022	10.43	Put	Bond Future	1,367.6200	1.3676	1,254.6400	1.2546	(8.261)	0	0	0
2021/08/27	2032	03/02/2022	10.42	Call	Bond Future	4,589.1300	4.5891	4,836.9600	4.8370	5.400	0	0	0
2021/08/27	2032	03/02/2022	10.42	Put	Bond Future	1,383.4700	1.3835	1,269.4700	1.2695	(8.240)	0	0	0
2021/08/27	2032	03/02/2022	10.45	Put	Bond Future	1,336.6300	1.3366	1,225.6600	1.2257	(8.302)	0	0	198
2021/08/27	2032	03/02/2022	9.81	Call	Bond Future	2,445.1800	2.4452	2,620.3100	2.6203	7.162	0	0	0

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2021/08/27	2032	03/02/2022	9.81	Put	Bond Future	2,750.6000		2.7506	2,563.9000	2.5639	(6.788)	0	0	198
2021/08/27	2032	03/02/2022	8.91	Put	Bond Future	6,383.6100		6.3836	6,083.3800	6.0834	(4.703)	0	0	0
2021/08/27	2032	03/02/2022	10.66	Call	Bond Future	5,590.5900		5.5906	5,860.7400	5.8607	4.832	0	0	0
2021/08/27	2032	03/02/2022	10.66	Put	Bond Future	1,053.8400		1.0538	962.1600	0.9622	(8.700)	0	0	97
2021/08/27	2032	03/02/2022	10.35	Put	Bond Future	1,498.4700		1.4985	1,377.2000	1.3772	(8.093)	0	0	400
2021/08/27	2032	03/02/2022	9.58	Put	Bond Future	3,480.5200		3.4805	3,263.2100	3.2632	(6.244)	0	0	0
2021/08/27	2032	03/02/2022	9.58	Call	Bond Future	1,801.8800		1.8019	1,946.4000	1.9464	8.021	0	0	400
2021/08/27	2032	03/02/2022	11.13	Call	Bond Future	7,682.9400		7.6829	7,986.1600	7.9862	3.947	0	0	0
2021/08/27	2032	03/02/2022	11.13	Put	Bond Future	618.3100		0.6183	559.7000	0.5597	(9.479)	0	0	210
2021/08/27	2032	03/02/2022	10.53	Call	Bond Future	5,039.2300		5.0392	5,297.8200	5.2978	5.132	0	0	0
2021/08/27	2032	03/02/2022	10.53	Put	Bond Future	1,220.0400		1.2200	1,116.8000	1.1168	(8.462)	0	0	210
2021/08/27	2032	03/02/2022			Bond Future	9.8618		92.7630	9.8005	93.1249	(0.622)	0.0000	0.0000	0
2021/08/27	2032	03/02/2022	10.44	Call	Bond Future	4,669.8000		4.6698	4,919.6500	4.9196	5.350	0	0	0
2021/08/27	2032	03/02/2022	10.44	Put	Bond Future	1,352.1500		1.3522	1,240.1700	1.2402	(8.282)	0	0	0
2021/08/27	2032	03/02/2022	10.45	Call	Bond Future	4,710.2000		4.7102	4,961.0600	4.9611	5.326	0	0	0
2021/08/27	2032	03/02/2022	8.91	Call	Bond Future	542.7600		0.5428	604.3600	0.6044	11.349	0	0	198
2021/08/27	2032	03/02/2022	10.14	Call	Bond Future	3,524.6200		3.5246	3,741.3800	3.7414	6.150	0	0	0
2021/08/27	2032	03/02/2022	10.14	Put	Bond Future	1,907.4200		1.9074	1,762.3500	1.7624	(7.606)	0	0	97
2021/08/27	2032	03/02/2022	9.14	Put	Bond Future	5,239.9700		5.2400	4,965.0900	4.9651	(5.246)	0	0	0
2021/08/27	2032	03/02/2022	9.14	Call	Bond Future	855.7200		0.8557	942.6700	0.9427	10.161	0	0	97
2021/08/27	2032	03/02/2022	10.95	Call	Bond Future	6,867.3600		6.8674	7,159.4300	7.1594	4.253	0	0	0
2021/08/27	2032	03/02/2022	10.95	Put	Bond Future	758.7400		0.7587	688.9800	0.6890	(9.194)	0	0	400
2021/08/27	2032	03/02/2022	10.35	Call	Bond Future	4,310.6400		4.3106	4,551.2000	4.5512	5.581	0	0	0
2021/08/27	2032	03/02/2022	9.62	Put	Bond Future	3,344.4000		3.3444	3,132.4500	3.1325	(6.337)	0	0	0
2021/08/27	2032	03/02/2022	9.62	Call	Bond Future	1,906.5700		1.9066	2,056.4500	2.0565	7.861	0	0	210
2021/08/27	2032	05/05/2022	11.03	Call	Bond Future	6,706.1200		6.7061	6,976.9900	6.9770	4.039	0	0	0
2021/08/27	2032	05/05/2022	11.03	Put	Bond Future	1,392.7500		1.3928	1,297.7400	1.2977	(6.822)	0	0	0
2021/08/27	2032	05/05/2022	11.02	Put	Bond Future	1,404.6200		1.4046	1,308.9300	1.3089	(6.813)	0	0	0
2021/08/27	2032	05/05/2022	11.18	Call	Bond Future	7,324.3100		7.3243	7,604.7300	7.6047	3.829	0	0	0
2021/08/27	2032	05/05/2022	11.18	Put	Bond Future	1,227.6900		1.2277	1,142.2300	1.1422	(6.961)	0	0	780
2021/08/27	2032	05/05/2022			Bond Future	10.0600		89.7075	9.9961	90.0734	(0.635)	0.0000	0.0000	0
2021/08/27	2032	05/05/2022	11.04	Call	Bond Future	6,747.1100		6.7471	7,018.6400	7.0186	4.024	0	0	0
2021/08/27	2032	05/05/2022	11.04	Put	Bond Future	1,381.2200		1.3812	1,286.8700	1.2869	(6.831)	0	0	0
2021/08/27	2032	05/05/2022	11.02	Call	Bond Future	6,665.4200		6.6654	6,935.6100	6.9356	4.054	0	0	0
2021/08/27	2032	05/05/2022	9.58	Put	Bond Future	4,731.3600		4.7314	4,500.8900	4.5009	(4.871)	0	0	0
2021/08/27	2032	05/05/2022	9.58	Call	Bond Future	1,934.5700		1.9346	2,069.9800	2.0700	6.999	0	0	780
2021/08/27	2032	05/05/2022	10.18	Put	Bond Future	2,886.8100		2.8868	2,719.6500	2.7196	(5.790)	0	0	0
2021/08/27	2032	05/05/2022	10.18	Call	Bond Future	3,568.2100		3.5682	3,766.9300	3.7669	5.569	0	0	780
2021/08/27	2032	04/08/2022	10.21	Put	Bond Future	3,789.7500		3.7898	3,604.6300	3.6046	(4.885)	0	0	0
2021/08/27	2032	04/08/2022	10.22	Call	Bond Future	3,506.9200		3.5069	3,693.0600	3.6931	5.308	0	0	0
2021/08/27	2032	04/08/2022	10.20	Put	Bond Future	3,817.3900		3.8174	3,631.3700	3.6314	(4.873)	0	0	0
2021/08/27	2032	04/08/2022			Bond Future	10.2660		90.7486	10.1993	91.1189	(0.650)	0.0000	0.0000	0
2021/08/27	2032	04/08/2022	10.21	Call	Bond Future	3,478.8200		3.4788	3,664.0500	3.6640	5.325	0	0	0
2021/08/27	2032	04/08/2022	10.22	Put	Bond Future	3,762.2600		3.7623	3,578.0500	3.5781	(4.896)	0	0	0
2021/08/27	2032	04/08/2022	10.20	Call	Bond Future	3,450.8300		3.4508	3,635.1600	3.6352	5.342	0	0	0
2021/08/27	2033	04/11/2021			Bond Future	107.5654		107.5654	107.9457	107.9457	0.354	0.0000	0.0000	8,979
2021/08/27	2033	03/02/2022			Bond Future	108.8121		108.8121	109.1965	109.1965	0.353	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
2021/08/27	2033	05/05/2022			Bond Future	108.8391		109.2280		0.357	0.0000	0.0000	0
2021/08/27	2033	04/08/2022			Bond Future	110.1869		110.5805		0.357	0.0000	0.0000	0
2021/08/27	2037	04/11/2021	12.82	Put	Bond Future	18.2000	0.0182	14.7500	0.0148	(18.956)	0	0	0
2021/08/27	2037	04/11/2021	12.83	Call	Bond Future	13,906.0900	13.9061	14,227.4600	14.2275	2.311	0	0	0
2021/08/27	2037	04/11/2021	12.30	Call	Bond Future	11,160.8300	11.1608	11,474.8800	11.4749	2.814	0	0	0
2021/08/27	2037	04/11/2021	12.30	Put	Bond Future	65.5600	0.0656	54.8800	0.0549	(16.290)	0	0	600
2021/08/27	2037	04/11/2021	11.49	Put	Bond Future	323.9800	0.3240	281.6200	0.2816	(13.075)	0	0	0
2021/08/27	2037	04/11/2021	11.49	Call	Bond Future	6,815.0900	6.8151	7,097.4600	7.0975	4.143	0	0	600
2021/08/27	2037	04/11/2021			Bond Future	10.4622	87.5210	10.4139	87.8458	(0.462)	0.0000	0.0000	120,362
2021/08/27	2037	04/11/2021	12.82	Call	Bond Future	13,855.4200	13.8554	14,176.7000	14.1767	2.319	0	0	0
2021/08/27	2037	04/11/2021	12.83	Put	Bond Future	17.6800	0.0177	14.3200	0.0143	(19.005)	0	0	0
2021/08/27	2037	04/11/2021	12.81	Call	Bond Future	13,804.7000	13.8047	14,125.9000	14.1259	2.327	0	0	0
2021/08/27	2037	04/11/2021	12.81	Put	Bond Future	18.7200	0.0187	15.1900	0.0152	(18.857)	0	0	0
2021/08/27	2037	03/02/2022	11.46	Call	Bond Future	6,227.0800	6.2271	6,470.5600	6.4706	3.910	0	0	0
2021/08/27	2037	03/02/2022	11.47	Put	Bond Future	1,175.0700	1.1751	1,091.1200	1.0911	(7.144)	0	0	0
2021/08/27	2037	03/02/2022	11.45	Call	Bond Future	6,180.5300	6.1805	6,423.2600	6.4233	3.927	0	0	0
2021/08/27	2037	03/02/2022			Bond Future	10.6504	84.2598	10.6002	84.5880	(0.471)	0.0000	0.0000	0
2021/08/27	2037	03/02/2022	11.46	Put	Bond Future	1,187.8400	1.1878	1,103.1500	1.1031	(7.130)	0	0	0
2021/08/27	2037	03/02/2022	11.47	Call	Bond Future	6,273.7000	6.2737	6,517.9200	6.5179	3.893	0	0	0
2021/08/27	2037	03/02/2022	11.45	Put	Bond Future	1,200.7500	1.2008	1,115.3100	1.1153	(7.116)	0	0	0
2021/08/27	2037	05/05/2022	11.83	Call	Bond Future	7,423.3700	7.4234	7,669.6300	7.6696	3.317	0	0	0
2021/08/27	2037	05/05/2022	11.84	Put	Bond Future	1,485.8600	1.4859	1,400.8400	1.4008	(5.722)	0	0	0
2021/08/27	2037	05/05/2022	11.82	Call	Bond Future	7,379.0800	7.3791	7,624.7500	7.6248	3.329	0	0	0
2021/08/27	2037	05/05/2022			Bond Future	10.8431	85.2510	10.7909	85.5829	(0.481)	0.0000	0.0000	0
2021/08/27	2037	05/05/2022	11.83	Put	Bond Future	1,498.5200	1.4985	1,412.8900	1.4129	(5.714)	0	0	0
2021/08/27	2037	05/05/2022	11.84	Call	Bond Future	7,467.4700	7.4675	7,714.3400	7.7143	3.306	0	0	0
2021/08/27	2037	05/05/2022	11.82	Put	Bond Future	1,511.0500	1.5110	1,424.8300	1.4248	(5.706)	0	0	0
2021/08/27	2037	04/08/2022	10.90	Call	Bond Future	3,651.4800	3.6515	3,812.0300	3.8120	4.397	0	0	0
2021/08/27	2037	04/08/2022	10.91	Put	Bond Future	4,533.1600	4.5332	4,358.7400	4.3587	(3.848)	0	0	0
2021/08/27	2037	04/08/2022	10.89	Call	Bond Future	3,621.4400	3.6214	3,781.1600	3.7812	4.410	0	0	0
2021/08/27	2037	04/08/2022	10.89	Put	Bond Future	4,598.2800	4.5983	4,422.2200	4.4222	(3.829)	0	0	0
2021/08/27	2037	04/08/2022			Bond Future	11.0471	81.9839	10.9928	82.3197	(0.492)	0.0000	0.0000	0
2021/08/27	2037	04/08/2022	10.90	Put	Bond Future	4,565.6200	4.5656	4,390.3900	4.3904	(3.838)	0	0	50
2021/08/27	2037	04/08/2022	10.91	Call	Bond Future	3,681.6400	3.6816	3,843.0000	3.8430	4.383	0	0	0
2021/08/27	2037	04/08/2022	11.42	Call	Bond Future	5,379.2500	5.3792	5,580.3800	5.5804	3.739	0	0	0
2021/08/27	2037	04/08/2022	11.42	Put	Bond Future	3,127.6100	3.1276	2,992.9600	2.9930	(4.305)	0	0	50
2021/08/27	2037	04/08/2022	10.10	Put	Bond Future	7,808.1400	7.8081	7,566.5600	7.5666	(3.094)	0	0	0
2021/08/27	2037	04/08/2022	10.10	Call	Bond Future	1,649.1400	1.6491	1,743.3400	1.7433	5.712	0	0	50
2021/08/27	2038	04/11/2021			Bond Future	119.8012		120.7451		0.788	0.0000	0.0000	5,949
2021/08/27	2038	03/02/2022			Bond Future	119.4107		120.3653		0.799	0.0000	0.0000	0
2021/08/27	2038	05/05/2022			Bond Future	120.8428		121.8085		0.799	0.0000	0.0000	0
2021/08/27	2038	04/08/2022			Bond Future	120.5223		121.4999		0.811	0.0000	0.0000	0
2021/08/27	2040	04/11/2021	12.90	Call	Bond Future	14,598.7400	14.5987	14,981.3300	14.9813	2.621	0	0	0
2021/08/27	2040	04/11/2021	12.90	Put	Bond Future	22.5700	0.0226	18.0800	0.0181	(19.894)	0	0	0
2021/08/27	2040	04/11/2021	12.89	Call	Bond Future	14,545.4700	14.5455	14,927.9400	14.9279	2.629	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
2021/08/27	2040	04/11/2021	12.89	Put	Bond Future	23.2100	0.0232	18.6000	0.0186	(19.862)	0	0	0
2021/08/27	2040	04/11/2021			Bond Future	10.5679	89.8762	10.5144	90.2633	(0.505)	0.0000	0.0000	82,062
2021/08/27	2040	04/11/2021	12.91	Call	Bond Future	14,651.9600	14.6520	15,034.6600	15.0347	2.612	0	0	0
2021/08/27	2040	04/11/2021	12.91	Put	Bond Future	21.9500	0.0219	17.5700	0.0176	(19.954)	0	0	0
2021/08/27	2040	03/02/2022	11.58	Put	Bond Future	1,276.3100	1.2763	1,177.6100	1.1776	(7.733)	0	0	0
2021/08/27	2040	03/02/2022	11.59	Call	Bond Future	6,859.3500	6.8593	7,152.6700	7.1527	4.276	0	0	0
2021/08/27	2040	03/02/2022	11.57	Put	Bond Future	1,289.9500	1.2900	1,190.3800	1.1904	(7.719)	0	0	0
2021/08/27	2040	03/02/2022			Bond Future	10.7502	86.3914	10.6947	86.7826	(0.516)	0.0000	0.0000	0
2021/08/27	2040	03/02/2022	11.58	Call	Bond Future	6,809.6300	6.8096	7,102.0900	7.1021	4.295	0	0	0
2021/08/27	2040	03/02/2022	11.59	Put	Bond Future	1,262.8200	1.2628	1,164.9800	1.1650	(7.748)	0	0	0
2021/08/27	2040	03/02/2022	11.57	Call	Bond Future	6,759.9800	6.7600	7,051.5700	7.0516	4.313	0	0	0
2021/08/27	2040	05/05/2022	11.91	Put	Bond Future	1,649.7500	1.6497	1,547.4000	1.5474	(6.204)	0	0	0
2021/08/27	2040	05/05/2022	11.92	Call	Bond Future	7,965.5700	7.9656	8,259.5400	8.2595	3.691	0	0	0
2021/08/27	2040	05/05/2022	11.92	Put	Bond Future	1,636.0600	1.6361	1,534.4200	1.5344	(6.212)	0	0	0
2021/08/27	2040	05/05/2022	10.57	Put	Bond Future	5,168.8600	5.1689	4,932.6800	4.9327	(4.569)	0	0	0
2021/08/27	2040	05/05/2022	10.57	Call	Bond Future	2,604.8800	2.6049	2,764.3100	2.7643	6.120	0	0	1,200
2021/08/27	2040	05/05/2022	13.04	Call	Bond Future	13,343.7300	13.3437	13,692.1400	13.6921	2.611	0	0	0
2021/08/27	2040	05/05/2022	13.04	Put	Bond Future	680.9400	0.6809	633.7400	0.6337	(6.932)	0	0	1,200
2021/08/27	2040	05/05/2022			Bond Future	10.9363	87.4078	10.8787	87.8034	(0.527)	0.0000	0.0000	0
2021/08/27	2040	05/05/2022	11.91	Call	Bond Future	7,918.7300	7.9187	8,211.9900	8.2120	3.703	0	0	0
2021/08/27	2040	05/05/2022	11.90	Call	Bond Future	7,871.7100	7.8717	8,164.2600	8.1643	3.716	0	0	0
2021/08/27	2040	05/05/2022	11.90	Put	Bond Future	1,663.3400	1.6633	1,560.2800	1.5603	(6.196)	0	0	0
2021/08/27	2040	05/05/2022	9.82	Put	Bond Future	9,122.5300	9.1225	8,802.8200	8.8028	(3.505)	0	0	0
2021/08/27	2040	05/05/2022	9.82	Call	Bond Future	919.6300	0.9196	995.5300	0.9955	8.253	0	0	1,200
2021/08/27	2040	04/08/2022	11.05	Call	Bond Future	4,058.9900	4.0590	4,257.9300	4.2579	4.901	0	0	0
2021/08/27	2040	04/08/2022	11.05	Put	Bond Future	4,613.7600	4.6138	4,412.3700	4.4124	(4.365)	0	0	0
2021/08/27	2040	04/08/2022			Bond Future	11.1330	83.9150	11.0730	84.3154	(0.539)	0.0000	0.0000	0
2021/08/27	2040	04/08/2022	11.04	Call	Bond Future	4,025.9700	4.0260	4,223.9200	4.2239	4.917	0	0	0
2021/08/27	2040	04/08/2022	11.04	Put	Bond Future	4,647.9300	4.6479	4,445.5500	4.4456	(4.354)	0	0	0
2021/08/27	2040	04/08/2022	11.03	Call	Bond Future	3,993.0700	3.9931	4,190.0300	4.1900	4.933	0	0	0
2021/08/27	2040	04/08/2022	11.03	Put	Bond Future	4,682.3100	4.6823	4,478.9400	4.4789	(4.343)	0	0	0
2021/08/27	2044	04/11/2021	12.91	Call	Bond Future	14,404.7400	14.4047	14,755.2800	14.7553	2.434	0	0	0
2021/08/27	2044	04/11/2021	12.91	Put	Bond Future	27.5200	0.0275	22.5100	0.0225	(18.205)	0	0	0
2021/08/27	2044	04/11/2021			Bond Future	10.6215	86.5198	10.5733	86.8753	(0.454)	0.0000	0.0000	61,777
2021/08/27	2044	04/11/2021	12.90	Call	Bond Future	14,352.0000	14.3520	14,702.4300	14.7024	2.442	0	0	0
2021/08/27	2044	04/11/2021	12.90	Put	Bond Future	28.2600	0.0283	23.1400	0.0231	(18.117)	0	0	0
2021/08/27	2044	04/11/2021	12.89	Call	Bond Future	14,299.2200	14.2992	14,649.5200	14.6495	2.450	0	0	0
2021/08/27	2044	04/11/2021	12.89	Put	Bond Future	29.0300	0.0290	23.7800	0.0238	(18.085)	0	0	0
2021/08/27	2044	03/02/2022	11.60	Call	Bond Future	6,769.6800	6.7697	7,035.5600	7.0356	3.928	0	0	0
2021/08/27	2044	03/02/2022	11.60	Put	Bond Future	1,327.9900	1.3280	1,234.5700	1.2346	(7.035)	0	0	0
2021/08/27	2044	03/02/2022	11.59	Call	Bond Future	6,719.9400	6.7199	6,985.0100	6.9850	3.945	0	0	0
2021/08/27	2044	03/02/2022	11.59	Put	Bond Future	1,342.1500	1.3422	1,247.9200	1.2479	(7.021)	0	0	0
2021/08/27	2044	03/02/2022			Bond Future	10.7952	83.1220	10.7452	83.4813	(0.463)	0.0000	0.0000	0
2021/08/27	2044	03/02/2022	11.61	Call	Bond Future	6,819.6600	6.8197	7,086.3300	7.0863	3.910	0	0	0
2021/08/27	2044	03/02/2022	11.61	Put	Bond Future	1,314.1600	1.3142	1,221.5300	1.2215	(7.049)	0	0	0
2021/08/27	2044	05/05/2022	11.92	Call	Bond Future	7,883.6600	7.8837	8,150.9900	8.1510	3.391	0	0	0
2021/08/27	2044	05/05/2022	11.92	Put	Bond Future	1,700.5400	1.7005	1,604.4800	1.6045	(5.649)	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
2021/08/27	2044	05/05/2022	11.91	Call	Bond Future	7,836.7700	7.8368	8,103.4300	8.1034	3.403	0	0	0
2021/08/27	2044	05/05/2022	11.91	Put	Bond Future	1,714.7300	1.7147	1,618.0000	1.6180	(5.641)	0	0	0
2021/08/27	2044	05/05/2022			Bond Future	10.9722	84.1000	10.9202	84.4634	(0.474)	0.0000	0.0000	0
2021/08/27	2044	05/05/2022	11.93	Call	Bond Future	7,930.8100	7.9308	8,198.7900	8.1988	3.379	0	0	0
2021/08/27	2044	05/05/2022	11.93	Put	Bond Future	1,686.7000	1.6867	1,591.2900	1.5913	(5.657)	0	0	0
2021/08/27	2044	04/08/2022	11.09	Call	Bond Future	4,137.1000	4.1371	4,320.7100	4.3207	4.438	0	0	0
2021/08/27	2044	04/08/2022	11.09	Put	Bond Future	4,605.6400	4.6056	4,421.5200	4.4215	(3.998)	0	0	0
2021/08/27	2044	04/08/2022	11.08	Call	Bond Future	4,103.4800	4.1035	4,286.1800	4.2862	4.452	0	0	0
2021/08/27	2044	04/08/2022	11.08	Put	Bond Future	4,640.4400	4.6404	4,455.4100	4.4554	(3.987)	0	0	0
2021/08/27	2044	04/08/2022			Bond Future	11.1589	80.6939	11.1048	81.0617	(0.485)	0.0000	0.0000	0
2021/08/27	2044	04/08/2022	11.10	Call	Bond Future	4,171.1400	4.1711	4,355.6700	4.3557	4.424	0	0	0
2021/08/27	2044	04/08/2022	11.10	Put	Bond Future	4,571.3600	4.5714	4,388.1600	4.3882	(4.008)	0	0	0
2021/08/27	2046	04/11/2021			Bond Future	106.9097	106.9097	108.0980	108.0980	1.112	0.0000	0.0000	17,210
2021/08/27	2046	03/02/2022			Bond Future	108.1490	108.1490	109.3506	109.3506	1.111	0.0000	0.0000	0
2021/08/27	2046	05/05/2022			Bond Future	107.5640	107.5640	108.7802	108.7802	1.131	0.0000	0.0000	0
2021/08/27	2046	04/08/2022			Bond Future	108.8963	108.8963	110.1273	110.1273	1.131	0.0000	0.0000	0
2021/08/27	2050	04/11/2021			Bond Future	110.9213	110.9213	111.4408	111.4408	0.468	0.0000	0.0000	8,607
2021/08/27	2050	03/02/2022			Bond Future	110.2295	110.2295	110.7547	110.7547	0.476	0.0000	0.0000	0
2021/08/27	2050	05/05/2022			Bond Future	111.5514	111.5514	112.0828	112.0828	0.476	0.0000	0.0000	0
2021/08/27	2050	04/08/2022			Bond Future	110.9153	110.9153	111.4534	111.4534	0.485	0.0000	0.0000	0
2021/08/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	AL37	04/11/2021			Index Future	808.3260	808.3260	809.3710	809.3710	0.129	0.0000	0.0000	0
2021/08/27	AL37	03/02/2022			Index Future	817.4960	817.4960	818.5500	818.5500	0.129	0.0000	0.0000	0
2021/08/27	AL37	05/05/2022			Index Future	827.1020	827.1020	828.1660	828.1660	0.129	0.0000	0.0000	0
2021/08/27	AL37	04/08/2022			Index Future	837.0440	837.0440	838.1200	838.1200	0.129	0.0000	0.0000	0
2021/08/27	AL7T	04/11/2021			Index Future	927.3910	927.3910	930.5220	930.5220	0.338	0.0000	0.0000	0
2021/08/27	AL7T	03/02/2022			Index Future	937.9130	937.9130	941.0760	941.0760	0.337	0.0000	0.0000	0
2021/08/27	AL7T	05/05/2022			Index Future	948.9330	948.9330	952.1310	952.1310	0.337	0.0000	0.0000	0
2021/08/27	AL7T	04/08/2022			Index Future	960.3390	960.3390	963.5750	963.5750	0.337	0.0000	0.0000	0
2021/08/27	ALBI	04/11/2021			Index Future	817.5600	817.5600	820.0820	820.0820	0.308	0.0000	0.0000	119
2021/08/27	ALBI	03/02/2022			Index Future	826.8350	826.8350	829.3830	829.3830	0.308	0.0000	0.0000	0
2021/08/27	ALBI	05/05/2022			Index Future	836.5500	836.5500	839.1270	839.1270	0.308	0.0000	0.0000	0
2021/08/27	ALBI	04/08/2022			Index Future	846.6050	846.6050	849.2120	849.2120	0.308	0.0000	0.0000	0
2021/08/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	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
2021/08/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/08/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	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
2021/08/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/27	ES33	04/11/2021			Bond Future	11.1979	77.1767	11.1489	77.4399	(0.438)	0.0000	0.0000	350
2021/08/27	ES33	03/02/2022			Bond Future	11.4354	78.0714	11.3843	78.3373	(0.446)	0.0000	0.0000	0
2021/08/27	ES33	05/05/2022			Bond Future	11.6741	75.2305	11.6209	75.4995	(0.456)	0.0000	0.0000	0
2021/08/27	ES33	04/08/2022			Bond Future	11.9230	76.1150	11.8675	76.3872	(0.465)	0.0000	0.0000	0
2021/08/27	ES42	04/11/2021			Bond Future	11.6925	75.7080	11.6436	76.0085	(0.418)	0.0000	0.0000	4,779
2021/08/27	ES42	03/02/2022			Bond Future	11.9086	76.5861	11.8577	76.8899	(0.428)	0.0000	0.0000	0
2021/08/27	ES42	05/05/2022			Bond Future	12.1334	73.2465	12.0802	73.5538	(0.438)	0.0000	0.0000	0
2021/08/27	ES42	04/08/2022			Bond Future	12.3613	74.1063	12.3059	74.4173	(0.449)	0.0000	0.0000	0
2021/08/27	GOVI	04/11/2021	728.41	Call	GOVI	789,100.0000	78.9100	813,930.0000	81.3930	3.147	0	0	0
2021/08/27	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/27	GOVI	04/11/2021	728.40	Call	GOVI	789,200.0000	78.9200	814,030.0000	81.4030	3.146	0	0	0
2021/08/27	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/27	GOVI	04/11/2021			GOVI	807.3200	807.3200	809.8030	809.8030	0.308	0.0000	0.0000	986
2021/08/27	GOVI	04/11/2021	728.42	Call	GOVI	789,000.0000	78.9000	813,830.0000	81.3830	3.147	0	0	0
2021/08/27	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/27	GOVI	03/02/2022	792.76	Call	GOVI	237,190.0000	23.7190	262,280.0000	26.2280	10.578	0	0	0
2021/08/27	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/27	GOVI	03/02/2022			GOVI	816.4790	816.4790	818.9880	818.9880	0.307	0.0000	0.0000	0
2021/08/27	GOVI	03/02/2022	792.75	Call	GOVI	237,290.0000	23.7290	262,380.0000	26.2380	10.574	0	0	0
2021/08/27	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/27	GOVI	03/02/2022	792.74	Call	GOVI	237,390.0000	23.7390	262,480.0000	26.2480	10.569	0	0	0
2021/08/27	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/27	GOVI	05/05/2022	788.25	Call	GOVI	378,220.0000	37.8220	403,590.0000	40.3590	6.708	0	0	0
2021/08/27	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/27	GOVI	05/05/2022			GOVI	826.0720	826.0720	828.6090	828.6090	0.307	0.0000	0.0000	0
2021/08/27	GOVI	05/05/2022	788.24	Call	GOVI	378,320.0000	37.8320	403,690.0000	40.3690	6.706	0	0	0
2021/08/27	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/27	GOVI	05/05/2022	788.23	Call	GOVI	378,420.0000	37.8420	403,790.0000	40.3790	6.704	0	0	0
2021/08/27	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/27	GOVI	04/08/2022	819.28	Call	GOVI	167,220.0000	16.7220	192,880.0000	19.2880	15.345	0	0	0
2021/08/27	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/27	GOVI	04/08/2022			GOVI	836.0020	836.0020	838.5680	838.5680	0.307	0.0000	0.0000	0
2021/08/27	GOVI	04/08/2022	819.27	Call	GOVI	167,320.0000	16.7320	192,980.0000	19.2980	15.336	0	0	0
2021/08/27	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/27	GOVI	04/08/2022	819.26	Call	GOVI	167,420.0000	16.7420	193,080.0000	19.3080	15.327	0	0	0
2021/08/27	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
2021/08/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/08/27	IGOV	04/11/2021			Index Future	295.1860	295.1860	296.1710	296.1710	0.334	0.0000	0.0000	475
2021/08/27	IGOV	03/02/2022			Index Future	298.6070	298.6070	299.6030	299.6030	0.334	0.0000	0.0000	0
2021/08/27	IGOV	05/05/2022			Index Future	302.1870	302.1870	303.1940	303.1940	0.333	0.0000	0.0000	0
2021/08/27	IGOV	04/08/2022			Index Future	305.8900	305.8900	306.9090	306.9090	0.333	0.0000	0.0000	0
2021/08/27	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/08/27	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/08/27	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/08/27	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/08/27	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/08/27	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/08/27	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/08/27	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/08/27	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/08/27	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/08/27	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/08/27	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/08/27	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/08/27	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/08/27	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/08/27	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/08/27	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/08/27	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/08/27	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/08/27	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/08/27	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/08/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/08/27	JBAF	15/09/2021			Jibar Tradeable Future	3.7050	96.2950	3.6850	96.3150	(0.540)	0.0000	0.0000	30,000
2021/08/27	JBAF	20/10/2021			Jibar Tradeable Future	3.7450	96.2550	3.7150	96.2850	(0.801)	0.0000	0.0000	0
2021/08/27	JBAF	17/11/2021			Jibar Tradeable Future	3.7700	96.2300	3.7400	96.2600	(0.796)	0.0000	0.0000	0
2021/08/27	JBAF	15/12/2021			Jibar Tradeable Future	3.8550	96.1450	3.8250	96.1750	(0.778)	0.0000	0.0000	0
2021/08/27	JBAF	19/01/2022			Jibar Tradeable Future	3.9100	96.0900	3.8800	96.1200	(0.767)	0.0000	0.0000	0
2021/08/27	JBAF	16/02/2022			Jibar Tradeable Future	4.0700	95.9300	4.0200	95.9800	(1.229)	0.0000	0.0000	0
2021/08/27	JBAF	16/03/2022			Jibar Tradeable Future	4.1000	95.9000	4.0500	95.9500	(1.220)	0.0000	0.0000	0
2021/08/27	JBAF	15/06/2022			Jibar Tradeable Future	4.4950	95.5050	4.4350	95.5650	(1.335)	0.0000	0.0000	472
2021/08/27	JBAF	21/09/2022			Jibar Tradeable Future	4.7600	95.2400	4.7000	95.3000	(1.261)	0.0000	0.0000	0
2021/08/27	JBAF	21/12/2022			Jibar Tradeable Future	5.0400	94.9600	4.9900	95.0100	(0.992)	0.0000	0.0000	68
2021/08/27	JBAF	15/03/2023			Jibar Tradeable Future	5.2450	94.7550	5.1950	94.8050	(0.953)	0.0000	0.0000	0
2021/08/27	JBAF	21/06/2023			Jibar Tradeable Future	5.5350	94.4650	5.4850	94.5150	(0.903)	0.0000	0.0000	0
2021/08/27	R023	04/11/2021	4.91	Call	Bond Future	99.4800	0.0995	111.5400	0.1115	12.123	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
2021/08/27	R023	04/11/2021	4.91	Put	Bond Future	309.4100	0.3094	282.6100	0.2826	(8.662)	0	0	0
2021/08/27	R023	04/11/2021	4.90	Call	Bond Future	94.7200	0.0947	106.3700	0.1064	12.299	0	0	0
2021/08/27	R023	04/11/2021	4.90	Put	Bond Future	317.4900	0.3175	290.2800	0.2903	(8.570)	0	0	0
2021/08/27	R023	04/11/2021			Bond Future	5.0737	104.8298	5.0434	104.8687	(0.598)	0.0000	0.0000	14,628
2021/08/27	R023	04/11/2021	4.92	Call	Bond Future	104.4000	0.1044	116.8500	0.1169	11.925	0	0	0
2021/08/27	R023	04/11/2021	4.92	Put	Bond Future	301.4900	0.3015	275.0800	0.2751	(8.760)	0	0	0
2021/08/27	R023	03/02/2022	5.08	Call	Bond Future	197.2900	0.1973	213.3200	0.2133	8.125	0	0	0
2021/08/27	R023	03/02/2022	5.08	Put	Bond Future	330.1900	0.3302	307.2300	0.3072	(6.954)	0	0	0
2021/08/27	R023	03/02/2022			Bond Future	5.2084	106.0191	5.1707	106.0581	(0.723)	0.0000	0.0000	0
2021/08/27	R023	03/02/2022	5.07	Call	Bond Future	192.4400	0.1924	208.2300	0.2082	8.205	0	0	0
2021/08/27	R023	03/02/2022	5.07	Put	Bond Future	335.7100	0.3357	312.5100	0.3125	(6.911)	0	0	0
2021/08/27	R023	03/02/2022	5.06	Call	Bond Future	187.3900	0.1874	202.9300	0.2029	8.293	0	0	0
2021/08/27	R023	03/02/2022	5.06	Put	Bond Future	341.0200	0.3410	317.5700	0.3176	(6.876)	0	0	0
2021/08/27	R023	05/05/2022	6.31	Call	Bond Future	846.1000	0.8461	877.8200	0.8778	3.749	0	0	0
2021/08/27	R023	05/05/2022	6.31	Put	Bond Future	87.9100	0.0879	80.3900	0.0804	(8.554)	0	0	0
2021/08/27	R023	05/05/2022			Bond Future	5.3491	103.3552	5.2997	103.3944	(0.924)	0.0000	0.0000	0
2021/08/27	R023	05/05/2022	6.30	Call	Bond Future	839.2800	0.8393	870.9300	0.8709	3.771	0	0	0
2021/08/27	R023	05/05/2022	6.30	Put	Bond Future	88.9300	0.0889	81.3400	0.0813	(8.535)	0	0	0
2021/08/27	R023	05/05/2022	6.29	Call	Bond Future	832.7100	0.8327	864.2600	0.8643	3.789	0	0	0
2021/08/27	R023	05/05/2022	6.29	Put	Bond Future	90.2100	0.0902	82.5200	0.0825	(8.525)	0	0	0
2021/08/27	R023	04/08/2022	6.05	Call	Bond Future	428.2600	0.4283	454.4900	0.4545	6.125	0	0	0
2021/08/27	R023	04/08/2022	6.05	Put	Bond Future	158.8600	0.1589	145.1200	0.1451	(8.649)	0	0	0
2021/08/27	R023	04/08/2022			Bond Future	5.5621	104.5801	5.4899	104.6201	(1.298)	0.0000	0.0000	0
2021/08/27	R023	04/08/2022	6.04	Call	Bond Future	424.3000	0.4243	450.4200	0.4504	6.156	0	0	0
2021/08/27	R023	04/08/2022	6.04	Put	Bond Future	160.4100	0.1604	146.5600	0.1466	(8.634)	0	0	0
2021/08/27	R023	04/08/2022	6.03	Call	Bond Future	420.3600	0.4204	446.3700	0.4464	6.188	0	0	0
2021/08/27	R023	04/08/2022	6.03	Put	Bond Future	161.9700	0.1620	148.0100	0.1480	(8.619)	0	0	0
2021/08/27	R035	04/11/2021	12.53	Call	Bond Future	13,685.1000	13.6851	14,006.0100	14.0060	2.345	0	0	0
2021/08/27	R035	04/11/2021	12.53	Put	Bond Future	20.1800	0.0202	16.3900	0.0164	(18.781)	0	0	0
2021/08/27	R035	04/11/2021	11.75	Put	Bond Future	122.2200	0.1222	103.7300	0.1037	(15.128)	0	0	782
2021/08/27	R035	04/11/2021	11.08	Call	Bond Future	5,894.0400	5.8940	6,162.9800	6.1630	4.563	0	0	0
2021/08/27	R035	04/11/2021	11.08	Put	Bond Future	451.7000	0.4517	395.9400	0.3959	(12.344)	0	0	782
2021/08/27	R035	04/11/2021	10.23	Put	Bond Future	1,999.7900	1.9998	1,831.0800	1.8311	(8.436)	0	0	0
2021/08/27	R035	04/11/2021	10.12	Put	Bond Future	2,377.1000	2.3771	2,189.3900	2.1894	(7.897)	0	0	0
2021/08/27	R035	04/11/2021	10.12	Call	Bond Future	1,650.1800	1.6502	1,787.1700	1.7872	8.302	0	0	400
2021/08/27	R035	04/11/2021	10.62	Put	Bond Future	1,030.5500	1.0306	923.8700	0.9239	(10.352)	0	0	0
2021/08/27	R035	04/11/2021	10.62	Call	Bond Future	3,594.5400	3.5945	3,812.5600	3.8126	6.065	0	0	400
2021/08/27	R035	04/11/2021	11.20	Put	Bond Future	362.3200	0.3623	315.8400	0.3158	(12.828)	0	0	350
2021/08/27	R035	04/11/2021	10.60	Call	Bond Future	3,502.9300	3.5029	3,718.1400	3.7181	6.144	0	0	0
2021/08/27	R035	04/11/2021	10.60	Put	Bond Future	1,067.2700	1.0673	957.7800	0.9578	(10.259)	0	0	350
2021/08/27	R035	04/11/2021	10.11	Put	Bond Future	2,413.8100	2.4138	2,224.3600	2.2244	(7.849)	0	0	0
2021/08/27	R035	04/11/2021	10.11	Call	Bond Future	1,619.2800	1.6193	1,754.5300	1.7545	8.352	0	0	350
2021/08/27	R035	04/11/2021			Bond Future	10.2282	91.9682	10.1797	92.2929	(0.474)	0.0000	0.0000	77,110
2021/08/27	R035	04/11/2021	12.52	Call	Bond Future	13,633.0800	13.6331	13,953.9000	13.9539	2.353	0	0	0
2021/08/27	R035	04/11/2021	12.52	Put	Bond Future	20.7700	0.0208	16.8900	0.0169	(18.681)	0	0	0
2021/08/27	R035	04/11/2021	12.51	Call	Bond Future	13,581.0200	13.5810	13,901.7300	13.9017	2.361	0	0	0
2021/08/27	R035	04/11/2021	12.51	Put	Bond Future	21.3800	0.0214	17.3900	0.0174	(18.662)	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
2021/08/27	R035	04/11/2021	11.75	Call	Bond Future	9,517.2500	9.5173	9,823.4600	9.8235	3.217	0	0	0
2021/08/27	R035	04/11/2021	10.23	Call	Bond Future	2,011.8800	2.0119	2,167.8700	2.1679	7.753	0	0	782
2021/08/27	R035	04/11/2021	13.82	Call	Bond Future	20,024.0200	20.0240	20,348.6400	20.3486	1.621	0	0	0
2021/08/27	R035	04/11/2021	13.82	Put	Bond Future	0.2800	0.0003	0.2000	0.0002	(28.571)	0	0	400
2021/08/27	R035	04/11/2021	11.20	Call	Bond Future	6,533.0100	6.5330	6,811.2300	6.8112	4.259	0	0	0
2021/08/27	R035	04/11/2021	10.26	Put	Bond Future	1,905.1200	1.9051	1,741.5700	1.7416	(8.585)	0	0	0
2021/08/27	R035	04/11/2021	10.26	Call	Bond Future	2,117.2700	2.1173	2,278.4200	2.2784	7.611	0	0	150
2021/08/27	R035	03/02/2022	11.23	Call	Bond Future	6,225.1300	6.2251	6,467.1100	6.4671	3.887	0	0	0
2021/08/27	R035	03/02/2022	11.23	Put	Bond Future	1,214.5300	1.2145	1,128.4400	1.1284	(7.088)	0	0	0
2021/08/27	R035	03/02/2022	11.22	Call	Bond Future	6,178.4800	6.1785	6,419.7000	6.4197	3.904	0	0	0
2021/08/27	R035	03/02/2022	11.22	Put	Bond Future	1,227.6200	1.2276	1,140.7700	1.1408	(7.075)	0	0	0
2021/08/27	R035	03/02/2022	11.39	Call	Bond Future	6,979.5300	6.9795	7,232.8800	7.2329	3.630	0	0	0
2021/08/27	R035	03/02/2022	11.39	Put	Bond Future	1,021.4200	1.0214	946.7000	0.9467	(7.315)	0	0	683
2021/08/27	R035	03/02/2022	10.65	Call	Bond Future	3,732.2000	3.7322	3,920.5200	3.9205	5.046	0	0	0
2021/08/27	R035	03/02/2022	11.73	Call	Bond Future	8,629.2700	8.6293	8,902.3900	8.9024	3.165	0	0	0
2021/08/27	R035	03/02/2022	11.73	Put	Bond Future	708.5600	0.7086	653.6100	0.6536	(7.755)	0	0	280
2021/08/27	R035	03/02/2022	11.03	Call	Bond Future	5,311.3200	5.3113	5,537.0700	5.5371	4.250	0	0	0
2021/08/27	R035	03/02/2022	11.28	Call	Bond Future	6,458.9500	6.4589	6,704.6400	6.7046	3.804	0	0	0
2021/08/27	R035	03/02/2022	11.28	Put	Bond Future	1,150.5800	1.1506	1,068.2000	1.0682	(7.160)	0	0	200
2021/08/27	R035	03/02/2022	10.26	Put	Bond Future	3,474.6500	3.4746	3,290.2500	3.2902	(5.307)	0	0	0
2021/08/27	R035	03/02/2022	10.26	Call	Bond Future	2,393.0600	2.3931	2,536.7300	2.5367	6.004	0	0	200
2021/08/27	R035	03/02/2022	11.05	Put	Bond Future	1,474.9700	1.4750	1,374.3800	1.3744	(6.820)	0	0	1,600
2021/08/27	R035	03/02/2022	10.35	Put	Bond Future	3,165.5600	3.1656	2,991.7500	2.9918	(5.491)	0	0	0
2021/08/27	R035	03/02/2022	10.35	Call	Bond Future	2,675.4200	2.6754	2,829.6800	2.8297	5.766	0	0	1,600
2021/08/27	R035	03/02/2022	9.92	Put	Bond Future	4,824.0800	4.8241	4,599.3400	4.5993	(4.659)	0	0	0
2021/08/27	R035	03/02/2022	9.92	Call	Bond Future	1,457.2000	1.4572	1,560.5300	1.5605	7.091	0	0	200
2021/08/27	R035	03/02/2022	10.61	Call	Bond Future	3,581.6200	3.5816	3,765.5500	3.7656	5.135	0	0	0
2021/08/27	R035	03/02/2022	10.61	Put	Bond Future	2,393.9700	2.3940	2,249.8300	2.2498	(6.021)	0	0	200
2021/08/27	R035	03/02/2022	11.11	Call	Bond Future	5,672.3000	5.6723	5,904.8200	5.9048	4.099	0	0	0
2021/08/27	R035	03/02/2022			Bond Future	10.4252	93.0116	10.3748	93.3397	(0.484)	0.0000	0.0000	0
2021/08/27	R035	03/02/2022	11.24	Call	Bond Future	6,271.6600	6.2717	6,514.3900	6.5144	3.870	0	0	0
2021/08/27	R035	03/02/2022	11.24	Put	Bond Future	1,201.3900	1.2014	1,116.0500	1.1161	(7.103)	0	0	0
2021/08/27	R035	03/02/2022	10.65	Put	Bond Future	2,290.4300	2.2904	2,150.6800	2.1507	(6.101)	0	0	683
2021/08/27	R035	03/02/2022	9.70	Put	Bond Future	5,873.6700	5.8737	5,623.9100	5.6239	(4.252)	0	0	0
2021/08/27	R035	03/02/2022	9.70	Call	Bond Future	984.0200	0.9840	1,062.3300	1.0623	7.958	0	0	683
2021/08/27	R035	03/02/2022	11.03	Put	Bond Future	1,507.2700	1.5073	1,404.9500	1.4050	(6.788)	0	0	280
2021/08/27	R035	03/02/2022	10.10	Put	Bond Future	4,069.7700	4.0698	3,866.3300	3.8663	(4.999)	0	0	0
2021/08/27	R035	03/02/2022	10.10	Call	Bond Future	1,922.8900	1.9229	2,047.5200	2.0475	6.481	0	0	280
2021/08/27	R035	03/02/2022	11.88	Call	Bond Future	9,369.0700	9.3691	9,649.2300	9.6492	2.990	0	0	0
2021/08/27	R035	03/02/2022	11.88	Put	Bond Future	603.9600	0.6040	556.0500	0.5560	(7.933)	0	0	1,800
2021/08/27	R035	03/02/2022	11.05	Call	Bond Future	5,400.8000	5.4008	5,628.2800	5.6283	4.212	0	0	0
2021/08/27	R035	03/02/2022	11.11	Put	Bond Future	1,382.6500	1.3826	1,287.1000	1.2871	(6.911)	0	0	200
2021/08/27	R035	05/05/2022	11.64	Call	Bond Future	7,586.2200	7.5862	7,833.8900	7.8339	3.265	0	0	0
2021/08/27	R035	05/05/2022	11.64	Put	Bond Future	1,464.9400	1.4649	1,380.9000	1.3809	(5.737)	0	0	0
2021/08/27	R035	05/05/2022	11.63	Call	Bond Future	7,541.8100	7.5418	7,788.8800	7.7889	3.276	0	0	0
2021/08/27	R035	05/05/2022	11.63	Put	Bond Future	1,477.4600	1.4775	1,392.8200	1.3928	(5.729)	0	0	0
2021/08/27	R035	05/05/2022			Bond Future	10.6189	89.6274	10.5665	89.9591	(0.494)	0.0000	0.0000	0
2021/08/27	R035	05/05/2022	11.65	Call	Bond Future	7,630.6900	7.6307	7,878.9400	7.8789	3.253	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
2021/08/27	R035	05/05/2022	11.65	Put	Bond Future	1,452.5400	1.4525	1,369.0800	1.3691	(5.746)	0	0	0
2021/08/27	R035	04/08/2022	10.73	Call	Bond Future	3,816.5300	3.8165	3,980.7400	3.9807	4.303	0	0	0
2021/08/27	R035	04/08/2022	10.73	Put	Bond Future	4,384.0900	4.3841	4,212.6300	4.2126	(3.911)	0	0	0
2021/08/27	R035	04/08/2022	10.72	Call	Bond Future	3,786.2800	3.7863	3,949.6900	3.9497	4.316	0	0	0
2021/08/27	R035	04/08/2022	10.72	Put	Bond Future	4,415.7800	4.4158	4,243.5200	4.2435	(3.901)	0	0	0
2021/08/27	R035	04/08/2022	11.13	Put	Bond Future	3,284.1600	3.2842	3,143.8800	3.1439	(4.271)	0	0	100
2021/08/27	R035	04/08/2022	10.64	Call	Bond Future	3,546.2100	3.5462	3,703.1000	3.7031	4.424	0	0	0
2021/08/27	R035	04/08/2022	10.64	Put	Bond Future	4,673.4600	4.6735	4,494.6800	4.4947	(3.825)	0	0	100
2021/08/27	R035	04/08/2022	9.84	Put	Bond Future	7,921.7500	7.9217	7,677.3500	7.6774	(3.085)	0	0	0
2021/08/27	R035	04/08/2022	9.84	Call	Bond Future	1,588.5100	1.5885	1,679.7800	1.6798	5.746	0	0	100
2021/08/27	R035	04/08/2022			Bond Future	10.8221	90.6650	10.7675	91.0007	(0.504)	0.0000	0.0000	0
2021/08/27	R035	04/08/2022	10.74	Call	Bond Future	3,847.2400	3.8472	4,012.2600	4.0123	4.289	0	0	0
2021/08/27	R035	04/08/2022	10.74	Put	Bond Future	4,352.9300	4.3529	4,182.2800	4.1823	(3.920)	0	0	0
2021/08/27	R035	04/08/2022	11.13	Call	Bond Future	5,143.6000	5.1436	5,338.9900	5.3390	3.799	0	0	0
2021/08/27	R186	04/11/2021	8.10	Call	Bond Future	3,051.0400	3.0510	3,170.0000	3.1700	3.899	0	0	0
2021/08/27	R186	04/11/2021	8.10	Put	Bond Future	313.7100	0.3137	281.3600	0.2814	(10.312)	0	0	0
2021/08/27	R186	04/11/2021	8.09	Call	Bond Future	3,014.7400	3.0147	3,133.1000	3.1331	3.926	0	0	0
2021/08/27	R186	04/11/2021	8.09	Put	Bond Future	321.1500	0.3212	288.2000	0.2882	(10.260)	0	0	0
2021/08/27	R186	04/11/2021	7.77	Call	Bond Future	1,944.7900	1.9448	2,039.9200	2.0399	4.892	0	0	0
2021/08/27	R186	04/11/2021			Bond Future	7.4837	116.6535	7.4502	116.8048	(0.448)	0.0000	0.0000	65,520
2021/08/27	R186	04/11/2021	8.11	Call	Bond Future	3,087.4800	3.0875	3,207.0200	3.2070	3.872	0	0	0
2021/08/27	R186	04/11/2021	8.11	Put	Bond Future	306.4200	0.3064	274.6500	0.2746	(10.368)	0	0	0
2021/08/27	R186	04/11/2021	7.77	Put	Bond Future	662.6700	0.6627	606.4900	0.6065	(8.478)	0	0	15,177
2021/08/27	R186	04/11/2021	8.77	Call	Bond Future	5,676.2400	5.6762	5,819.6100	5.8196	2.526	0	0	0
2021/08/27	R186	04/11/2021	8.77	Put	Bond Future	57.0600	0.0571	49.1200	0.0491	(13.915)	0	0	15,177
2021/08/27	R186	03/02/2022	7.30	Call	Bond Future	967.9300	0.9679	1,018.4200	1.0184	5.216	0	0	0
2021/08/27	R186	03/02/2022	7.30	Put	Bond Future	2,576.9700	2.5770	2,474.7600	2.4748	(3.966)	0	0	0
2021/08/27	R186	03/02/2022			Bond Future	7.6729	112.6954	7.6373	112.8481	(0.465)	0.0000	0.0000	0
2021/08/27	R186	03/02/2022	7.29	Call	Bond Future	952.2900	0.9523	1,002.2000	1.0022	5.241	0	0	0
2021/08/27	R186	03/02/2022	7.29	Put	Bond Future	2,604.8800	2.6049	2,502.0900	2.5021	(3.946)	0	0	0
2021/08/27	R186	03/02/2022	7.28	Call	Bond Future	936.8300	0.9368	986.1400	0.9861	5.263	0	0	0
2021/08/27	R186	03/02/2022	7.28	Put	Bond Future	2,632.9800	2.6330	2,529.5900	2.5296	(3.927)	0	0	0
2021/08/27	R186	05/05/2022	8.32	Call	Bond Future	3,107.3000	3.1073	3,203.2600	3.2033	3.088	0	0	0
2021/08/27	R186	05/05/2022	8.32	Put	Bond Future	1,321.7200	1.3217	1,263.4100	1.2634	(4.412)	0	0	0
2021/08/27	R186	05/05/2022	7.28	Put	Bond Future	3,413.0300	3.4130	3,305.1600	3.3052	(3.161)	0	0	0
2021/08/27	R186	05/05/2022	7.28	Call	Bond Future	978.8300	0.9788	1,025.2300	1.0252	4.740	0	0	435
2021/08/27	R186	05/05/2022			Bond Future	7.8738	114.0207	7.8357	114.1750	(0.484)	0.0000	0.0000	0
2021/08/27	R186	05/05/2022	8.31	Call	Bond Future	3,080.4900	3.0805	3,176.0300	3.1760	3.101	0	0	0
2021/08/27	R186	05/05/2022	8.31	Put	Bond Future	1,334.5300	1.3345	1,275.8000	1.2758	(4.401)	0	0	0
2021/08/27	R186	05/05/2022	8.30	Call	Bond Future	3,053.4200	3.0534	3,148.5400	3.1485	3.115	0	0	0
2021/08/27	R186	05/05/2022	8.30	Put	Bond Future	1,347.1000	1.3471	1,287.9500	1.2879	(4.391)	0	0	0
2021/08/27	R186	05/05/2022	7.88	Put	Bond Future	2,015.7300	2.0157	1,937.1700	1.9372	(3.897)	0	0	0
2021/08/27	R186	05/05/2022	7.88	Call	Bond Future	2,040.5900	2.0406	2,116.3000	2.1163	3.710	0	0	435
2021/08/27	R186	05/05/2022	8.64	Call	Bond Future	4,016.2200	4.0162	4,124.5600	4.1246	2.698	0	0	0
2021/08/27	R186	05/05/2022	8.64	Put	Bond Future	972.2200	0.9722	926.2900	0.9263	(4.724)	0	0	435
2021/08/27	R186	04/08/2022	8.15	Call	Bond Future	2,411.1800	2.4112	2,490.7900	2.4908	3.302	0	0	0
2021/08/27	R186	04/08/2022	8.15	Put	Bond Future	2,187.9900	2.1880	2,111.4500	2.1115	(3.498)	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	
2021/08/27	R186	04/08/2022			Bond Future		8.0914	110.0748	8.0505	110.2309	(0.505)	0.0000	0.0000	0
2021/08/27	R186	04/08/2022	8.14	Call	Bond Future	2,390.3100		2.3903	2,469.5100	2.4695	3.313	0	0	0
2021/08/27	R186	04/08/2022	8.14	Put	Bond Future	2,205.1900		2.2052	2,128.2400	2.1282	(3.489)	0	0	0
2021/08/27	R186	04/08/2022	8.13	Call	Bond Future	2,369.9600		2.3700	2,448.7400	2.4487	3.324	0	0	0
2021/08/27	R186	04/08/2022	8.13	Put	Bond Future	2,222.9200		2.2229	2,145.5500	2.1456	(3.481)	0	0	0
2021/08/27	R197	04/11/2021			Bond Future	326.3942		326.3942	326.3746	326.3746	(0.006)	0.0000	0.0000	1,274
2021/08/27	R197	03/02/2022			Bond Future	321.9578		321.9578	321.9368	321.9368	(0.007)	0.0000	0.0000	0
2021/08/27	R197	05/05/2022			Bond Future	325.8192		325.8192	325.7973	325.7973	(0.007)	0.0000	0.0000	0
2021/08/27	R197	04/08/2022			Bond Future	321.4791		321.4791	321.4583	321.4583	(0.006)	0.0000	0.0000	0
2021/08/27	R202	04/11/2021			Bond Future	239.4825		239.4825	239.9540	239.9540	0.197	0.0000	0.0000	8,324
2021/08/27	R202	03/02/2022			Bond Future	237.8924		237.8924	238.3684	238.3684	0.200	0.0000	0.0000	0
2021/08/27	R202	05/05/2022			Bond Future	240.7452		240.7452	241.2266	241.2266	0.200	0.0000	0.0000	0
2021/08/27	R202	04/08/2022			Bond Future	239.2780		239.2780	239.7660	239.7660	0.204	0.0000	0.0000	0
2021/08/27	R209	04/11/2021	12.19	Call	Bond Future	10,407.9100		10.4079	10,683.5200	10.6835	2.648	0	0	0
2021/08/27	R209	04/11/2021	12.19	Put	Bond Future	36.7100		0.0367	30.3800	0.0304	(17.243)	0	0	0
2021/08/27	R209	04/11/2021	12.17	Call	Bond Future	10,316.4600		10.3165	10,591.8300	10.5918	2.669	0	0	0
2021/08/27	R209	04/11/2021	12.00	Call	Bond Future	9,533.6100		9.5336	9,806.5400	9.8065	2.863	0	0	0
2021/08/27	R209	04/11/2021	12.00	Put	Bond Future	54.5400		0.0545	45.5300	0.0455	(16.520)	0	0	9,000
2021/08/27	R209	04/11/2021	10.50	Call	Bond Future	2,731.4200		2.7314	2,910.5400	2.9105	6.558	0	0	0
2021/08/27	R209	04/11/2021	10.00	Call	Bond Future	1,164.6100		1.1646	1,269.4100	1.2694	8.999	0	0	0
2021/08/27	R209	04/11/2021	10.00	Put	Bond Future	2,356.1000		2.3561	2,178.9600	2.1790	(7.518)	0	0	3,100
2021/08/27	R209	04/11/2021	10.25	Put	Bond Future	1,580.6400		1.5806	1,441.8300	1.4418	(8.782)	0	0	4,000
2021/08/27	R209	04/11/2021			Bond Future	10.2017		71.1910	10.1535	71.4730	(0.472)	0.0000	0.0000	37,855
2021/08/27	R209	04/11/2021	12.18	Call	Bond Future	10,362.2000		10.3622	10,637.6900	10.6377	2.659	0	0	0
2021/08/27	R209	04/11/2021	12.18	Put	Bond Future	37.4800		0.0375	31.0300	0.0310	(17.209)	0	0	0
2021/08/27	R209	04/11/2021	12.17	Put	Bond Future	38.2700		0.0383	31.7000	0.0317	(17.167)	0	0	0
2021/08/27	R209	04/11/2021	10.50	Put	Bond Future	1,019.4100		1.0194	916.5900	0.9166	(10.086)	0	0	5,400
2021/08/27	R209	04/11/2021	9.50	Put	Bond Future	4,571.6100		4.5716	4,327.7400	4.3277	(5.334)	0	0	0
2021/08/27	R209	04/11/2021	9.50	Call	Bond Future	301.2100		0.3012	339.2800	0.3393	12.639	0	0	6,000
2021/08/27	R209	04/11/2021	10.25	Call	Bond Future	1,862.1000		1.8621	2,005.2300	2.0052	7.686	0	0	0
2021/08/27	R209	03/02/2022	11.03	Call	Bond Future	4,792.0800		4.7921	4,994.0100	4.9940	4.214	0	0	0
2021/08/27	R209	03/02/2022	11.03	Put	Bond Future	1,184.6400		1.1846	1,101.7300	1.1017	(6.999)	0	0	0
2021/08/27	R209	03/02/2022	11.02	Call	Bond Future	4,752.4200		4.7524	4,953.6100	4.9536	4.233	0	0	0
2021/08/27	R209	03/02/2022	11.02	Put	Bond Future	1,197.8600		1.1979	1,114.2100	1.1142	(6.983)	0	0	0
2021/08/27	R209	03/02/2022			Bond Future	10.3728		71.9990	10.3230	72.2838	(0.480)	0.0000	0.0000	0
2021/08/27	R209	03/02/2022	11.04	Call	Bond Future	4,831.8300		4.8318	5,034.4900	5.0345	4.194	0	0	0
2021/08/27	R209	03/02/2022	11.04	Put	Bond Future	1,171.5600		1.1716	1,089.3800	1.0894	(7.015)	0	0	0
2021/08/27	R209	05/05/2022	11.44	Call	Bond Future	6,160.0700		6.1601	6,368.9600	6.3690	3.391	0	0	0
2021/08/27	R209	05/05/2022	11.44	Put	Bond Future	1,431.1500		1.4312	1,351.9700	1.3520	(5.533)	0	0	0
2021/08/27	R209	05/05/2022	11.43	Call	Bond Future	6,122.0100		6.1220	6,330.3500	6.3303	3.403	0	0	0
2021/08/27	R209	05/05/2022	11.43	Put	Bond Future	1,443.4100		1.4434	1,363.6800	1.3637	(5.524)	0	0	0
2021/08/27	R209	05/05/2022			Bond Future	10.5462		69.7044	10.4945	69.9925	(0.490)	0.0000	0.0000	0
2021/08/27	R209	05/05/2022	11.45	Call	Bond Future	6,198.3700		6.1984	6,407.8100	6.4078	3.379	0	0	0
2021/08/27	R209	05/05/2022	11.45	Put	Bond Future	1,419.1800		1.4192	1,340.5500	1.3406	(5.541)	0	0	0
2021/08/27	R209	04/08/2022	10.58	Call	Bond Future	3,141.5900		3.1416	3,281.0200	3.2810	4.438	0	0	0

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2021/08/27	R209	04/08/2022	10.58	Put	Bond Future	3,931.5700	3.9316	3,779.4400	3.7794	(3.869)	0	0	0
2021/08/27	R209	04/08/2022	10.57	Put	Bond Future	3,960.3900	3.9604	3,807.5200	3.8075	(3.860)	0	0	0
2021/08/27	R209	04/08/2022			Bond Future	10.7244	70.5116	10.6708	70.8032	(0.499)	0.0000	0.0000	0
2021/08/27	R209	04/08/2022	10.59	Call	Bond Future	3,168.0800	3.1681	3,308.2400	3.3082	4.424	0	0	0
2021/08/27	R209	04/08/2022	10.59	Put	Bond Future	3,902.9300	3.9029	3,751.5300	3.7515	(3.879)	0	0	0
2021/08/27	R209	04/08/2022	10.57	Call	Bond Future	3,115.2100	3.1152	3,253.9000	3.2539	4.452	0	0	0
2021/08/27	R210	04/11/2021			Bond Future	210.8622	210.8622	211.2396	211.2396	0.179	0.0000	0.0000	1,486
2021/08/27	R210	03/02/2022			Bond Future	213.3063	213.3063	213.6874	213.6874	0.179	0.0000	0.0000	0
2021/08/27	R210	05/05/2022			Bond Future	213.0113	213.0113	213.3972	213.3972	0.181	0.0000	0.0000	0
2021/08/27	R210	04/08/2022			Bond Future	215.6494	215.6494	216.0397	216.0397	0.181	0.0000	0.0000	0
2021/08/27	R212	04/11/2021			Bond Future	174.9692	174.9692	174.9522	174.9522	(0.010)	0.0000	0.0000	1,025
2021/08/27	R213	04/11/2021	11.10	Put	Bond Future	52.6400	0.0526	43.2000	0.0432	(17.933)	0	0	0
2021/08/27	R213	04/11/2021	11.11	Call	Bond Future	9,192.8900	9.1929	9,481.8000	9.4818	3.143	0	0	0
2021/08/27	R213	04/11/2021	11.09	Put	Bond Future	53.8100	0.0538	44.1900	0.0442	(17.878)	0	0	0
2021/08/27	R213	04/11/2021			Bond Future	9.3384	87.0031	9.2848	87.3012	(0.574)	0.0000	0.0000	9,895
2021/08/27	R213	04/11/2021	11.10	Call	Bond Future	9,146.0900	9.1461	9,434.8100	9.4348	3.157	0	0	0
2021/08/27	R213	04/11/2021	11.11	Put	Bond Future	51.4900	0.0515	42.2400	0.0422	(17.965)	0	0	0
2021/08/27	R213	04/11/2021	11.09	Call	Bond Future	9,099.2800	9.0993	9,387.8200	9.3878	3.171	0	0	0
2021/08/27	R213	03/02/2022	9.98	Call	Bond Future	3,841.1700	3.8412	4,036.5700	4.0366	5.087	0	0	0
2021/08/27	R213	03/02/2022	9.98	Put	Bond Future	1,458.1500	1.4581	1,352.2200	1.3522	(7.265)	0	0	0
2021/08/27	R213	03/02/2022	9.58	Put	Bond Future	2,274.0600	2.2741	2,128.4900	2.1285	(6.401)	0	0	200
2021/08/27	R213	03/02/2022	8.63	Put	Bond Future	5,609.8700	5.6099	5,365.4900	5.3655	(4.356)	0	0	0
2021/08/27	R213	03/02/2022	8.63	Call	Bond Future	593.2200	0.5932	650.1700	0.6502	9.600	0	0	200
2021/08/27	R213	03/02/2022	8.80	Put	Bond Future	4,864.8900	4.8649	4,636.3500	4.6363	(4.698)	0	0	0
2021/08/27	R213	03/02/2022	8.80	Call	Bond Future	825.5900	0.8256	898.3800	0.8984	8.817	0	0	102
2021/08/27	R213	03/02/2022	10.60	Put	Bond Future	726.2000	0.7262	665.6500	0.6656	(8.338)	0	0	430
2021/08/27	R213	03/02/2022	10.00	Call	Bond Future	3,912.1300	3.9121	4,109.3300	4.1093	5.041	0	0	0
2021/08/27	R213	03/02/2022	10.00	Put	Bond Future	1,425.4800	1.4255	1,321.3500	1.3213	(7.305)	0	0	430
2021/08/27	R213	03/02/2022	9.22	Put	Bond Future	3,305.5700	3.3056	3,121.0100	3.1210	(5.583)	0	0	0
2021/08/27	R213	03/02/2022	10.67	Call	Bond Future	6,533.4800	6.5335	6,778.1700	6.7782	3.745	0	0	0
2021/08/27	R213	03/02/2022	10.67	Put	Bond Future	670.5200	0.6705	613.8800	0.6139	(8.447)	0	0	220
2021/08/27	R213	03/02/2022			Bond Future	9.5288	87.9901	9.4729	88.2914	(0.587)	0.0000	0.0000	0
2021/08/27	R213	03/02/2022	9.97	Call	Bond Future	3,805.8700	3.8059	4,000.3700	4.0004	5.111	0	0	0
2021/08/27	R213	03/02/2022	9.97	Put	Bond Future	1,474.7200	1.4747	1,367.8900	1.3679	(7.244)	0	0	0
2021/08/27	R213	03/02/2022	9.96	Call	Bond Future	3,770.7000	3.7707	3,964.2900	3.9643	5.134	0	0	0
2021/08/27	R213	03/02/2022	9.96	Put	Bond Future	1,491.4700	1.4915	1,383.7300	1.3837	(7.224)	0	0	0
2021/08/27	R213	03/02/2022	10.15	Call	Bond Future	4,465.5500	4.4656	4,675.4000	4.6754	4.699	0	0	0
2021/08/27	R213	03/02/2022	10.15	Put	Bond Future	1,207.0400	1.2070	1,115.5600	1.1156	(7.579)	0	0	200
2021/08/27	R213	03/02/2022	9.58	Call	Bond Future	2,548.8400	2.5488	2,704.6000	2.7046	6.111	0	0	0
2021/08/27	R213	03/02/2022	10.25	Call	Bond Future	4,847.1000	4.8471	5,064.7300	5.0647	4.490	0	0	0
2021/08/27	R213	03/02/2022	10.25	Put	Bond Future	1,079.2000	1.0792	995.5000	0.9955	(7.756)	0	0	102
2021/08/27	R213	03/02/2022	9.76	Call	Bond Future	3,093.7300	3.0937	3,268.1800	3.2682	5.639	0	0	0
2021/08/27	R213	03/02/2022	9.76	Put	Bond Future	1,861.7600	1.8618	1,734.8800	1.7349	(6.815)	0	0	102
2021/08/27	R213	03/02/2022	10.60	Call	Bond Future	6,244.9000	6.2449	6,485.6800	6.4857	3.856	0	0	0
2021/08/27	R213	03/02/2022	9.22	Call	Bond Future	1,623.3600	1.6234	1,740.1300	1.7401	7.193	0	0	430

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
2021/08/27	R213	03/02/2022	10.17	Call	Bond Future	4,541.2300	4.5412	4,752.6700	4.7527	4.656	0	0	0
2021/08/27	R213	03/02/2022	10.17	Put	Bond Future	1,180.5100	1.1805	1,090.6200	1.0906	(7.615)	0	0	220
2021/08/27	R213	03/02/2022	9.15	Put	Bond Future	3,537.8000	3.5378	3,345.6400	3.3456	(5.432)	0	0	0
2021/08/27	R213	03/02/2022	9.15	Call	Bond Future	1,468.3400	1.4683	1,577.5100	1.5775	7.435	0	0	220
2021/08/27	R213	05/05/2022	10.65	Put	Bond Future	1,263.2000	1.2632	1,182.5000	1.1825	(6.389)	0	0	0
2021/08/27	R213	05/05/2022	10.63	Call	Bond Future	5,881.8300	5.8818	6,104.6300	6.1046	3.788	0	0	0
2021/08/27	R213	05/05/2022			Bond Future	9.7172	85.4927	9.6589	85.7974	(0.599)	0.0000	0.0000	0
2021/08/27	R213	05/05/2022	10.64	Call	Bond Future	5,919.1200	5.9191	6,142.5200	6.1425	3.774	0	0	0
2021/08/27	R213	05/05/2022	10.64	Put	Bond Future	1,274.3400	1.2743	1,193.0600	1.1931	(6.378)	0	0	0
2021/08/27	R213	05/05/2022	10.65	Call	Bond Future	5,956.4700	5.9565	6,180.4500	6.1804	3.760	0	0	0
2021/08/27	R213	05/05/2022	10.63	Put	Bond Future	1,285.5900	1.2856	1,203.7100	1.2037	(6.369)	0	0	0
2021/08/27	R213	04/08/2022	9.89	Call	Bond Future	3,203.1200	3.2031	3,358.6900	3.3587	4.857	0	0	0
2021/08/27	R213	04/08/2022	9.90	Put	Bond Future	3,309.9300	3.3099	3,157.9000	3.1579	(4.593)	0	0	0
2021/08/27	R213	04/08/2022	9.88	Call	Bond Future	3,177.4300	3.1774	3,332.2500	3.3323	4.872	0	0	0
2021/08/27	R213	04/08/2022			Bond Future	9.9159	86.4863	9.8551	86.7947	(0.613)	0.0000	0.0000	0
2021/08/27	R213	04/08/2022	9.89	Put	Bond Future	3,334.4900	3.3345	3,181.6900	3.1817	(4.582)	0	0	0
2021/08/27	R213	04/08/2022	9.90	Call	Bond Future	3,229.2400	3.2292	3,385.5800	3.3856	4.841	0	0	0
2021/08/27	R213	04/08/2022	9.88	Put	Bond Future	3,359.5100	3.3595	3,205.9600	3.2060	(4.571)	0	0	0
2021/08/27	R214	04/11/2021	12.47	Call	Bond Future	9,971.9000	9.9719	10,252.0000	10.2520	2.809	0	0	0
2021/08/27	R214	04/11/2021	12.46	Call	Bond Future	9,926.6700	9.9267	10,206.6200	10.2066	2.820	0	0	0
2021/08/27	R214	04/11/2021	12.46	Put	Bond Future	51.3600	0.0514	42.8300	0.0428	(16.608)	0	0	0
2021/08/27	R214	04/11/2021			Bond Future	10.5850	67.9129	10.5369	68.2014	(0.454)	0.0000	0.0000	18,846
2021/08/27	R214	04/11/2021	12.47	Put	Bond Future	50.3600	0.0504	41.9800	0.0420	(16.640)	0	0	0
2021/08/27	R214	04/11/2021	12.48	Call	Bond Future	10,017.1000	10.0171	10,297.3400	10.2973	2.798	0	0	0
2021/08/27	R214	04/11/2021	12.48	Put	Bond Future	49.4000	0.0494	41.1600	0.0412	(16.680)	0	0	0
2021/08/27	R214	03/02/2022	11.40	Put	Bond Future	1,282.9800	1.2830	1,195.8600	1.1959	(6.790)	0	0	0
2021/08/27	R214	03/02/2022	11.41	Call	Bond Future	4,909.2700	4.9093	5,114.4300	5.1144	4.179	0	0	0
2021/08/27	R214	03/02/2022	11.39	Put	Bond Future	1,296.8600	1.2969	1,208.9900	1.2090	(6.776)	0	0	0
2021/08/27	R214	03/02/2022			Bond Future	10.7568	68.6834	10.7070	68.9749	(0.464)	0.0000	0.0000	0
2021/08/27	R214	03/02/2022	11.40	Call	Bond Future	4,869.5300	4.8695	5,073.9600	5.0740	4.198	0	0	0
2021/08/27	R214	03/02/2022	11.41	Put	Bond Future	1,269.4100	1.2694	1,183.0200	1.1830	(6.806)	0	0	0
2021/08/27	R214	03/02/2022	11.39	Call	Bond Future	4,830.0300	4.8300	5,033.7100	5.0337	4.217	0	0	0
2021/08/27	R214	05/05/2022	11.74	Put	Bond Future	1,538.3100	1.5383	1,453.4600	1.4535	(5.516)	0	0	0
2021/08/27	R214	05/05/2022	11.75	Call	Bond Future	5,967.3000	5.9673	6,177.8400	6.1778	3.528	0	0	0
2021/08/27	R214	05/05/2022	11.73	Put	Bond Future	1,551.3200	1.5513	1,465.8900	1.4659	(5.507)	0	0	0
2021/08/27	R214	05/05/2022			Bond Future	10.9246	66.2114	10.8729	66.5062	(0.473)	0.0000	0.0000	0
2021/08/27	R214	05/05/2022	11.74	Call	Bond Future	5,929.1200	5.9291	6,139.0700	6.1391	3.541	0	0	0
2021/08/27	R214	05/05/2022	11.75	Put	Bond Future	1,525.5900	1.5256	1,441.3300	1.4413	(5.523)	0	0	0
2021/08/27	R214	05/05/2022	11.73	Call	Bond Future	5,891.1600	5.8912	6,100.5300	6.1005	3.554	0	0	0
2021/08/27	R214	04/08/2022	10.98	Put	Bond Future	3,916.9300	3.9169	3,763.6500	3.7637	(3.913)	0	0	0
2021/08/27	R214	04/08/2022	10.99	Call	Bond Future	3,278.9400	3.2789	3,424.7000	3.4247	4.445	0	0	0
2021/08/27	R214	04/08/2022			Bond Future	11.0990	66.9770	11.0455	67.2753	(0.483)	0.0000	0.0000	0
2021/08/27	R214	04/08/2022	10.98	Call	Bond Future	3,251.2600	3.2513	3,396.2700	3.3963	4.460	0	0	0
2021/08/27	R214	04/08/2022	10.99	Put	Bond Future	3,888.2700	3.8883	3,735.7400	3.7357	(3.923)	0	0	0
2021/08/27	R214	04/08/2022	10.97	Call	Bond Future	3,223.9500	3.2239	3,368.2100	3.3682	4.475	0	0	0
2021/08/27	R214	04/08/2022	10.97	Put	Bond Future	3,946.0400	3.9460	3,792.0100	3.7920	(3.903)	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
2021/08/27	R248	04/11/2021	12.85	Call	Bond Future	14,831.0500	14.8311	15,194.5100	15.1945	2.451	0	0	0
2021/08/27	R248	04/11/2021	12.85	Put	Bond Future	27.5800	0.0276	22.5300	0.0225	(18.310)	0	0	0
2021/08/27	R248	04/11/2021	10.80	Put	Bond Future	1,431.6600	1.4317	1,289.7300	1.2897	(9.914)	0	0	0
2021/08/27	R248	04/11/2021	10.80	Call	Bond Future	3,317.1900	3.3172	3,543.7700	3.5438	6.830	0	0	1,050
2021/08/27	R248	04/11/2021	10.20	Put	Bond Future	3,797.5800	3.7976	3,537.0000	3.5370	(6.862)	0	0	0
2021/08/27	R248	04/11/2021			Bond Future	10.5478	85.7617	10.4997	86.1302	(0.456)	0.0000	0.0000	167,793
2021/08/27	R248	04/11/2021	12.84	Call	Bond Future	14,777.7600	14.7778	15,141.1000	15.1411	2.459	0	0	0
2021/08/27	R248	04/11/2021	12.84	Put	Bond Future	28.3200	0.0283	23.1500	0.0231	(18.256)	0	0	0
2021/08/27	R248	04/11/2021	12.83	Call	Bond Future	14,724.4100	14.7244	15,087.6300	15.0876	2.467	0	0	0
2021/08/27	R248	04/11/2021	12.83	Put	Bond Future	29.0800	0.0291	23.7900	0.0238	(18.191)	0	0	0
2021/08/27	R248	04/11/2021	10.30	Put	Bond Future	3,279.1700	3.2792	3,038.2800	3.0383	(7.346)	0	0	0
2021/08/27	R248	04/11/2021	10.30	Call	Bond Future	1,351.8400	1.3518	1,479.4600	1.4795	9.440	0	0	0
2021/08/27	R248	04/11/2021	9.60	Put	Bond Future	7,954.9900	7.9550	7,609.0200	7.6090	(4.349)	0	0	0
2021/08/27	R248	04/11/2021	9.60	Call	Bond Future	151.7600	0.1518	174.3000	0.1743	14.852	0	0	0
2021/08/27	R248	04/11/2021	10.20	Call	Bond Future	1,070.8000	1.0708	1,178.7300	1.1787	10.079	0	0	1,050
2021/08/27	R248	03/02/2022	11.48	Call	Bond Future	6,712.6800	6.7127	6,986.3500	6.9863	4.077	0	0	0
2021/08/27	R248	03/02/2022	11.49	Put	Bond Future	1,359.7600	1.3598	1,261.8700	1.2619	(7.199)	0	0	0
2021/08/27	R248	03/02/2022	11.47	Call	Bond Future	6,661.3400	6.6613	6,934.1500	6.9341	4.095	0	0	0
2021/08/27	R248	03/02/2022	9.80	Put	Bond Future	7,999.6900	7.9997	7,690.2000	7.6902	(3.869)	0	0	0
2021/08/27	R248	03/02/2022	9.80	Call	Bond Future	681.6300	0.6816	744.5600	0.7446	9.232	0	0	1,300
2021/08/27	R248	03/02/2022	10.50	Put	Bond Future	4,067.3800	4.0674	3,851.2100	3.8512	(5.315)	0	0	0
2021/08/27	R248	03/02/2022	10.50	Call	Bond Future	2,429.8700	2.4299	2,586.1200	2.5861	6.430	0	0	1,300
2021/08/27	R248	03/02/2022			Bond Future	10.7171	86.7347	10.6670	87.1071	(0.467)	0.0000	0.0000	0
2021/08/27	R248	03/02/2022	11.48	Put	Bond Future	1,374.4600	1.3745	1,275.7100	1.2757	(7.185)	0	0	0
2021/08/27	R248	03/02/2022	11.49	Call	Bond Future	6,763.9000	6.7639	7,038.4300	7.0384	4.059	0	0	0
2021/08/27	R248	03/02/2022	11.47	Put	Bond Future	1,389.1500	1.3891	1,289.5400	1.2895	(7.171)	0	0	0
2021/08/27	R248	05/05/2022	11.80	Call	Bond Future	7,910.0400	7.9100	8,187.0600	8.1871	3.502	0	0	0
2021/08/27	R248	05/05/2022	11.79	Call	Bond Future	7,861.5500	7.8615	8,137.8700	8.1379	3.515	0	0	0
2021/08/27	R248	05/05/2022	11.79	Put	Bond Future	1,736.8500	1.7369	1,636.5100	1.6365	(5.777)	0	0	0
2021/08/27	R248	05/05/2022			Bond Future	10.8821	83.3397	10.8302	83.7164	(0.477)	0.0000	0.0000	0
2021/08/27	R248	05/05/2022	11.80	Put	Bond Future	1,722.4300	1.7224	1,622.7900	1.6228	(5.785)	0	0	0
2021/08/27	R248	05/05/2022	11.81	Call	Bond Future	7,958.3700	7.9584	8,236.0800	8.2361	3.490	0	0	0
2021/08/27	R248	05/05/2022	11.81	Put	Bond Future	1,707.9300	1.7079	1,608.9800	1.6090	(5.794)	0	0	0
2021/08/27	R248	04/08/2022	10.99	Call	Bond Future	4,272.9300	4.2729	4,463.5600	4.4636	4.461	0	0	0
2021/08/27	R248	04/08/2022	10.99	Put	Bond Future	4,725.3600	4.7254	4,534.8200	4.5348	(4.032)	0	0	0
2021/08/27	R248	04/08/2022	10.98	Call	Bond Future	4,237.5900	4.2376	4,427.2700	4.4273	4.476	0	0	0
2021/08/27	R248	04/08/2022	10.98	Put	Bond Future	4,761.0300	4.7610	4,569.5400	4.5695	(4.022)	0	0	0
2021/08/27	R248	04/08/2022			Bond Future	11.0541	84.3035	11.0001	84.6847	(0.489)	0.0000	0.0000	0
2021/08/27	R248	04/08/2022	11.00	Call	Bond Future	4,308.0600	4.3081	4,499.6600	4.4997	4.447	0	0	0
2021/08/27	R248	04/08/2022	11.00	Put	Bond Future	4,689.5800	4.6896	4,500.0100	4.5000	(4.042)	0	0	0

Total

1093700