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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 31/08/2021 TO 31/08/2021

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
2021/08/31	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	2025	04/11/2021		Bond Future	155.1295	155.1295	155.1332	155.1332	0.002	0.0000	0.0000	4,840
2021/08/31	2025	03/02/2022		Bond Future	155.3451	155.3451	155.3484	155.3484	0.002	0.0000	0.0000	0
2021/08/31	2025	05/05/2022		Bond Future	157.2075	157.2075	157.2105	157.2105	0.002	0.0000	0.0000	0
2021/08/31	2025	04/08/2022		Bond Future	157.5388	157.5388	157.5414	157.5414	0.002	0.0000	0.0000	0
2021/08/31	2029	04/11/2021		Bond Future	114.1071	114.1071	114.1127	114.1127	0.005	0.0000	0.0000	2,964
2021/08/31	2029	03/02/2022		Bond Future	115.4290	115.4290	115.4343	115.4343	0.005	0.0000	0.0000	0
2021/08/31	2029	05/05/2022		Bond Future	115.6152	115.6152	115.6204	115.6204	0.004	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
2021/08/31	2029	04/08/2022			Bond Future	117.0467	117.0467	117.0518	117.0518	0.004	0.0000	0.0000	0
2021/08/31	2030	04/11/2021	10.60	Call	Bond Future	8,989.3500	8.9893	8,940.4800	8.9405	(0.544)	0	0	0
2021/08/31	2030	04/11/2021	10.60	Put	Bond Future	41.9600	0.0420	39.2900	0.0393	(6.363)	0	0	0
2021/08/31	2030	04/11/2021	10.59	Put	Bond Future	42.9700	0.0430	40.2800	0.0403	(6.260)	0	0	0
2021/08/31	2030	04/11/2021	8.27	Put	Bond Future	3,886.6700	3.8867	3,911.4200	3.9114	0.637	0	0	0
2021/08/31	2030	04/11/2021	8.27	Call	Bond Future	376.7600	0.3768	355.3100	0.3553	(5.693)	0	0	300
2021/08/31	2030	04/11/2021	8.77	Put	Bond Future	1,930.3000	1.9303	1,936.2300	1.9362	0.307	0	0	0
2021/08/31	2030	04/11/2021	11.44	Put	Bond Future	3.5400	0.0035	3.0900	0.0031	(12.712)	0	0	300
2021/08/31	2030	04/11/2021	11.26	Call	Bond Future	12,108.9400	12.1089	12,061.9900	12.0620	(0.388)	0	0	0
2021/08/31	2030	04/11/2021	9.20	Call	Bond Future	2,620.2700	2.6203	2,570.6300	2.5706	(1.894)	0	0	29
2021/08/31	2030	04/11/2021	9.30	Put	Bond Future	737.7100	0.7377	732.9700	0.7330	(0.643)	0	0	0
2021/08/31	2030	04/11/2021	9.35	Call	Bond Future	3,202.2300	3.2022	3,150.6600	3.1507	(1.610)	0	0	0
2021/08/31	2030	04/11/2021	9.35	Put	Bond Future	668.5000	0.6685	663.1300	0.6631	(0.803)	0	0	9,100
2021/08/31	2030	04/11/2021			Bond Future	8.8865	97.0772	8.8949	97.0310	0.094	0.0000	0.0000	99,824
2021/08/31	2030	04/11/2021	10.61	Call	Bond Future	9,037.3200	9.0373	8,988.4800	8.9885	(0.540)	0	0	0
2021/08/31	2030	04/11/2021	10.61	Put	Bond Future	40.9700	0.0410	38.3300	0.0383	(6.444)	0	0	0
2021/08/31	2030	04/11/2021	10.59	Call	Bond Future	8,941.3700	8.9414	8,892.4800	8.8925	(0.547)	0	0	0
2021/08/31	2030	04/11/2021	8.77	Call	Bond Future	1,279.2300	1.2792	1,238.9600	1.2390	(3.148)	0	0	300
2021/08/31	2030	04/11/2021	11.44	Call	Bond Future	12,940.0100	12.9400	12,893.3600	12.8934	(0.361)	0	0	0
2021/08/31	2030	04/11/2021	11.26	Put	Bond Future	6.6800	0.0067	5.9300	0.0059	(11.228)	0	0	29
2021/08/31	2030	04/11/2021	9.90	Put	Bond Future	212.0000	0.2120	207.0000	0.2070	(2.358)	0	0	0
2021/08/31	2030	04/11/2021	9.90	Call	Bond Future	5,641.1400	5.6411	5,589.9400	5.5899	(0.908)	0	0	29
2021/08/31	2030	04/11/2021	9.20	Put	Bond Future	897.0100	0.8970	893.5700	0.8936	(0.383)	0	0	0
2021/08/31	2030	04/11/2021	8.75	Put	Bond Future	1,993.0100	1.9930	1,999.5700	1.9996	0.329	0	0	0
2021/08/31	2030	04/11/2021	8.75	Call	Bond Future	1,229.6400	1.2296	1,190.0000	1.1900	(3.224)	0	0	3,250
2021/08/31	2030	04/11/2021	9.30	Call	Bond Future	3,002.2900	3.0023	2,951.3500	2.9513	(1.697)	0	0	0
2021/08/31	2030	03/02/2022	9.45	Call	Bond Future	3,487.7100	3.4877	3,492.6900	3.4927	0.143	0	0	0
2021/08/31	2030	03/02/2022	9.45	Put	Bond Future	1,488.0900	1.4881	1,540.0900	1.5401	3.494	0	0	0
2021/08/31	2030	03/02/2022	9.35	Call	Bond Future	3,155.8200	3.1558	3,155.8400	3.1558	0.001	0	0	0
2021/08/31	2030	03/02/2022	9.35	Put	Bond Future	1,681.0900	1.6811	1,728.1300	1.7281	2.798	0	0	101
2021/08/31	2030	03/02/2022	8.39	Put	Bond Future	4,609.3300	4.6093	4,668.5700	4.6686	1.285	0	0	0
2021/08/31	2030	03/02/2022	8.39	Call	Bond Future	845.5100	0.8455	857.7300	0.8577	1.445	0	0	101
2021/08/31	2030	03/02/2022	8.85	Put	Bond Future	2,953.1200	2.9531	3,003.7700	3.0038	1.715	0	0	0
2021/08/31	2030	03/02/2022	8.85	Call	Bond Future	1,745.3100	1.7453	1,748.9400	1.7489	0.208	0	0	1,000
2021/08/31	2030	03/02/2022			Bond Future	9.0729	94.1740	9.0816	94.1270	0.096	0.0000	0.0000	0
2021/08/31	2030	03/02/2022	9.44	Call	Bond Future	3,453.9400	3.4539	3,458.2700	3.4583	0.125	0	0	0
2021/08/31	2030	03/02/2022	9.44	Put	Bond Future	1,506.6400	1.5066	1,557.9900	1.5580	3.408	0	0	0
2021/08/31	2030	03/02/2022	9.43	Call	Bond Future	3,420.0900	3.4201	3,423.9900	3.4240	0.114	0	0	0
2021/08/31	2030	03/02/2022	9.43	Put	Bond Future	1,525.1400	1.5251	1,576.0600	1.5761	3.339	0	0	0
2021/08/31	2030	03/02/2022	9.78	Call	Bond Future	4,698.7900	4.6988	4,708.0300	4.7080	0.197	0	0	0
2021/08/31	2030	03/02/2022	9.78	Put	Bond Future	993.8700	0.9939	1,050.1300	1.0501	5.661	0	0	101
2021/08/31	2030	03/02/2022	10.85	Call	Bond Future	9,228.1000	9.2281	9,205.7500	9.2058	(0.242)	0	0	0
2021/08/31	2030	03/02/2022	10.85	Put	Bond Future	265.7300	0.2657	290.4000	0.2904	9.284	0	0	1,000
2021/08/31	2030	03/02/2022	9.60	Put	Bond Future	1,239.5100	1.2395	1,295.2400	1.2952	4.496	0	0	0
2021/08/31	2030	03/02/2022	9.60	Call	Bond Future	4,019.3300	4.0193	4,028.0400	4.0280	0.217	0	0	1,000
2021/08/31	2030	05/05/2022	10.21	Call	Bond Future	5,892.9900	5.8930	5,894.6400	5.8946	0.028	0	0	0
2021/08/31	2030	05/05/2022	10.21	Put	Bond Future	1,157.4600	1.1575	1,206.8700	1.2069	4.269	0	0	0

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2021/08/31	2030	05/05/2022	9.95	Call	Bond Future	4,935.8900	4.9359	4,941.9200	4.9419	0.122	0	0	0
2021/08/31	2030	05/05/2022	8.47	Call	Bond Future	1,092.6500	1.0927	1,093.5800	1.0936	0.085	0	0	1,073
2021/08/31	2030	05/05/2022	8.14	Put	Bond Future	6,795.7600	6.7958	6,815.2900	6.8153	0.287	0	0	0
2021/08/31	2030	05/05/2022	8.14	Call	Bond Future	700.4800	0.7005	672.2500	0.6722	(4.030)	0	0	1,800
2021/08/31	2030	05/05/2022	8.89	Put	Bond Future	3,859.5400	3.8595	3,908.6200	3.9086	1.272	0	0	0
2021/08/31	2030	05/05/2022	8.81	Put	Bond Future	4,117.5200	4.1175	4,168.3000	4.1683	1.233	0	0	0
2021/08/31	2030	05/05/2022			Bond Future	9.2673	95.2814	9.2765	95.2336	0.099	0.0000	0.0000	0
2021/08/31	2030	05/05/2022	10.20	Call	Bond Future	5,855.2200	5.8552	5,857.1300	5.8571	0.033	0	0	0
2021/08/31	2030	05/05/2022	10.20	Put	Bond Future	1,168.2900	1.1683	1,217.9600	1.2180	4.252	0	0	200
2021/08/31	2030	05/05/2022	10.19	Call	Bond Future	5,817.5300	5.8175	5,819.6900	5.8197	0.037	0	0	0
2021/08/31	2030	05/05/2022	10.19	Put	Bond Future	1,179.2300	1.1792	1,229.1500	1.2292	4.233	0	0	0
2021/08/31	2030	05/05/2022	9.95	Put	Bond Future	1,475.1800	1.4752	1,528.9700	1.5290	3.646	0	0	1,073
2021/08/31	2030	05/05/2022	9.35	Call	Bond Future	3,024.6500	3.0246	3,015.1100	3.0151	(0.315)	0	0	0
2021/08/31	2030	05/05/2022	9.35	Put	Bond Future	2,596.6600	2.5967	2,634.8800	2.6349	1.472	0	0	1,073
2021/08/31	2030	05/05/2022	8.47	Put	Bond Future	5,352.7100	5.3527	5,401.4000	5.4014	0.910	0	0	0
2021/08/31	2030	05/05/2022	8.89	Call	Bond Future	1,873.5700	1.8736	1,874.8900	1.8749	0.070	0	0	1,800
2021/08/31	2030	05/05/2022	11.04	Call	Bond Future	9,191.8900	9.1919	9,178.4200	9.1784	(0.147)	0	0	0
2021/08/31	2030	05/05/2022	11.04	Put	Bond Future	539.0800	0.5391	573.3700	0.5734	6.361	0	0	1,800
2021/08/31	2030	05/05/2022	8.81	Call	Bond Future	1,703.6200	1.7036	1,706.6400	1.7066	0.177	0	0	200
2021/08/31	2030	05/05/2022	7.73	Put	Bond Future	8,811.9900	8.8120	8,842.0100	8.8420	0.341	0	0	0
2021/08/31	2030	05/05/2022	7.73	Call	Bond Future	375.3800	0.3754	357.6400	0.3576	(4.726)	0	0	200
2021/08/31	2030	04/08/2022	9.56	Call	Bond Future	3,442.6700	3.4427	3,372.0000	3.3720	(2.053)	0	0	0
2021/08/31	2030	04/08/2022	9.56	Put	Bond Future	3,023.8600	3.0239	3,001.6500	3.0017	(0.734)	0	0	0
2021/08/31	2030	04/08/2022			Bond Future	9.4761	92.3874	9.4858	92.3390	0.102	0.0000	0.0000	0
2021/08/31	2030	04/08/2022	9.55	Call	Bond Future	3,415.5500	3.4156	3,345.3300	3.3453	(2.056)	0	0	0
2021/08/31	2030	04/08/2022	9.55	Put	Bond Future	3,046.5500	3.0465	3,024.7900	3.0248	(0.714)	0	0	0
2021/08/31	2030	04/08/2022	9.54	Call	Bond Future	3,388.5300	3.3885	3,318.7700	3.3188	(2.059)	0	0	0
2021/08/31	2030	04/08/2022	9.54	Put	Bond Future	3,069.3700	3.0694	3,048.0700	3.0481	(0.694)	0	0	0
2021/08/31	2032	04/11/2021	11.70	Call	Bond Future	11,978.4700	11.9785	11,958.7600	11.9588	(0.165)	0	0	0
2021/08/31	2032	04/11/2021	11.71	Put	Bond Future	17.2900	0.0173	16.1000	0.0161	(6.883)	0	0	0
2021/08/31	2032	04/11/2021	11.69	Call	Bond Future	11,928.2100	11.9282	11,908.6100	11.9086	(0.164)	0	0	0
2021/08/31	2032	04/11/2021	9.83	Call	Bond Future	2,717.7600	2.7178	2,734.5200	2.7345	0.617	0	0	700
2021/08/31	2032	04/11/2021			Bond Future	9.5554	92.4082	9.5585	92.3895	0.032	0.0000	0.0000	126,484
2021/08/31	2032	04/11/2021	11.70	Put	Bond Future	17.7200	0.0177	16.6200	0.0166	(6.208)	0	0	0
2021/08/31	2032	04/11/2021	11.71	Call	Bond Future	12,028.6900	12.0287	12,008.8900	12.0089	(0.165)	0	0	0
2021/08/31	2032	04/11/2021	11.69	Put	Bond Future	18.1500	0.0182	17.1600	0.0172	(5.455)	0	0	0
2021/08/31	2032	04/11/2021	9.33	Put	Bond Future	2,482.9200	2.4829	2,531.8400	2.5318	1.970	0	0	0
2021/08/31	2032	04/11/2021	9.33	Call	Bond Future	1,087.9900	1.0880	1,118.3000	1.1183	2.786	0	0	700
2021/08/31	2032	04/11/2021	9.83	Put	Bond Future	1,056.6000	1.0566	1,091.9700	1.0920	3.348	0	0	0
2021/08/31	2032	04/11/2021	12.81	Call	Bond Future	17,322.8900	17.3229	17,304.2200	17.3042	(0.108)	0	0	0
2021/08/31	2032	04/11/2021	12.81	Put	Bond Future	0.3400	0.0003	0.2800	0.0003	(17.647)	0	0	700
2021/08/31	2032	03/02/2022	10.43	Call	Bond Future	5,097.2500	5.0973	5,145.7200	5.1457	0.951	0	0	0
2021/08/31	2032	03/02/2022	10.43	Put	Bond Future	1,142.3100	1.1423	1,209.8600	1.2099	5.913	0	0	0
2021/08/31	2032	03/02/2022	10.42	Call	Bond Future	5,055.1100	5.0551	5,103.3300	5.1033	0.954	0	0	0
2021/08/31	2032	03/02/2022	10.42	Put	Bond Future	1,156.1900	1.1562	1,223.4900	1.2235	5.821	0	0	0
2021/08/31	2032	03/02/2022	10.45	Put	Bond Future	1,115.2200	1.1152	1,182.8500	1.1828	6.064	0	0	198
2021/08/31	2032	03/02/2022	9.81	Call	Bond Future	2,770.7300	2.7707	2,804.9500	2.8050	1.235	0	0	0

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2021/08/31	2032	03/02/2022	9.81	Put	Bond Future	2,382.8900	2.3829	2,436.1900	2.4362	2.237	0	0	198
2021/08/31	2032	03/02/2022	8.91	Put	Bond Future	5,802.1500	5.8022	5,847.0100	5.8470	0.773	0	0	0
2021/08/31	2032	03/02/2022	10.66	Call	Bond Future	6,100.0300	6.1000	6,142.6000	6.1426	0.698	0	0	0
2021/08/31	2032	03/02/2022	10.66	Put	Bond Future	870.0200	0.8700	931.6700	0.9317	7.086	0	0	97
2021/08/31	2032	03/02/2022	10.35	Put	Bond Future	1,257.0700	1.2571	1,324.1000	1.3241	5.332	0	0	400
2021/08/31	2032	03/02/2022	9.58	Put	Bond Future	3,054.5200	3.0545	3,119.9100	3.1199	2.141	0	0	0
2021/08/31	2032	03/02/2022	9.58	Call	Bond Future	2,069.1400	2.0691	2,115.4500	2.1154	2.238	0	0	400
2021/08/31	2032	03/02/2022	11.13	Call	Bond Future	8,257.3600	8.2574	8,282.5100	8.2825	0.305	0	0	0
2021/08/31	2032	03/02/2022	11.13	Put	Bond Future	499.4700	0.4995	543.7000	0.5437	8.855	0	0	210
2021/08/31	2032	03/02/2022	10.53	Call	Bond Future	5,526.1300	5.5261	5,573.6500	5.5737	0.860	0	0	0
2021/08/31	2032	03/02/2022	10.53	Put	Bond Future	1,013.6800	1.0137	1,080.2800	1.0803	6.570	0	0	210
2021/08/31	2032	03/02/2022	10.65	Call	Bond Future	6,055.5000	6.0555	6,098.4500	6.0985	0.709	0	0	0
2021/08/31	2032	03/02/2022	10.65	Put	Bond Future	880.4000	0.8804	942.4300	0.9424	7.046	0	0	1,050
2021/08/31	2032	03/02/2022	9.67	Call	Bond Future	2,332.4100	2.3324	2,373.2500	2.3732	1.751	0	0	0
2021/08/31	2032	03/02/2022			Bond Future	9.7446	93.4563	9.7478	93.4372	0.033	0.0000	0.0000	0
2021/08/31	2032	03/02/2022	10.44	Call	Bond Future	5,139.7000	5.1397	5,188.0100	5.1880	0.940	0	0	0
2021/08/31	2032	03/02/2022	10.44	Put	Bond Future	1,128.7900	1.1288	1,196.1800	1.1962	5.970	0	0	0
2021/08/31	2032	03/02/2022	10.45	Call	Bond Future	5,182.0500	5.1821	5,230.6000	5.2306	0.937	0	0	0
2021/08/31	2032	03/02/2022	8.91	Call	Bond Future	654.5600	0.6546	680.3400	0.6803	3.939	0	0	198
2021/08/31	2032	03/02/2022	10.14	Call	Bond Future	3,930.3600	3.9304	3,970.3600	3.9704	1.018	0	0	0
2021/08/31	2032	03/02/2022	10.14	Put	Bond Future	1,619.9000	1.6199	1,678.9800	1.6790	3.647	0	0	97
2021/08/31	2032	03/02/2022	9.14	Put	Bond Future	4,705.7500	4.7057	4,781.0000	4.7810	1.599	0	0	0
2021/08/31	2032	03/02/2022	9.14	Call	Bond Future	1,014.7600	1.0148	1,070.9300	1.0709	5.535	0	0	97
2021/08/31	2032	03/02/2022	10.95	Call	Bond Future	7,419.7800	7.4198	7,451.2700	7.4513	0.424	0	0	0
2021/08/31	2032	03/02/2022	10.95	Put	Bond Future	617.9000	0.6179	668.4700	0.6685	8.184	0	0	400
2021/08/31	2032	03/02/2022	10.35	Call	Bond Future	4,762.5000	4.7625	4,810.4500	4.8105	1.007	0	0	0
2021/08/31	2032	03/02/2022	9.62	Put	Bond Future	2,928.5700	2.9286	2,991.6700	2.9917	2.155	0	0	0
2021/08/31	2032	03/02/2022	9.62	Call	Bond Future	2,184.0000	2.1840	2,228.0200	2.2280	2.016	0	0	210
2021/08/31	2032	03/02/2022	9.67	Put	Bond Future	2,777.1500	2.7771	2,837.0700	2.8371	2.158	0	0	1,050
2021/08/31	2032	03/02/2022	9.57	Put	Bond Future	3,086.4200	3.0864	3,152.5500	3.1525	2.143	0	0	0
2021/08/31	2032	03/02/2022	9.57	Call	Bond Future	2,040.7000	2.0407	2,087.7500	2.0878	2.306	0	0	1,050
2021/08/31	2032	05/05/2022	11.03	Call	Bond Future	7,218.3400	7.2183	7,188.9800	7.1890	(0.407)	0	0	0
2021/08/31	2032	05/05/2022	11.03	Put	Bond Future	1,203.9600	1.2040	1,194.0900	1.1941	(0.820)	0	0	0
2021/08/31	2032	05/05/2022	11.02	Put	Bond Future	1,214.5300	1.2145	1,204.6400	1.2046	(0.814)	0	0	0
2021/08/31	2032	05/05/2022	11.18	Call	Bond Future	7,855.0600	7.8551	7,825.6500	7.8257	(0.374)	0	0	0
2021/08/31	2032	05/05/2022	11.18	Put	Bond Future	1,057.4300	1.0574	1,047.5100	1.0475	(0.938)	0	0	780
2021/08/31	2032	05/05/2022			Bond Future	9.9378	90.4085	9.9412	90.3890	0.034	0.0000	0.0000	0
2021/08/31	2032	05/05/2022	11.04	Call	Bond Future	7,260.6100	7.2606	7,231.0500	7.2311	(0.407)	0	0	0
2021/08/31	2032	05/05/2022	11.04	Put	Bond Future	1,193.7100	1.1937	1,183.6400	1.1836	(0.844)	0	0	0
2021/08/31	2032	05/05/2022	11.02	Call	Bond Future	7,176.3400	7.1763	7,146.9600	7.1470	(0.409)	0	0	0
2021/08/31	2032	05/05/2022	9.58	Put	Bond Future	4,282.8100	4.2828	4,273.7700	4.2738	(0.211)	0	0	0
2021/08/31	2032	05/05/2022	9.58	Call	Bond Future	2,187.0300	2.1870	2,158.5000	2.1585	(1.305)	0	0	780
2021/08/31	2032	05/05/2022	10.18	Put	Bond Future	2,559.0400	2.5590	2,548.2900	2.5483	(0.420)	0	0	0
2021/08/31	2032	05/05/2022	10.18	Call	Bond Future	3,941.4500	3.9414	3,911.2100	3.9112	(0.767)	0	0	780
2021/08/31	2032	04/08/2022	10.21	Put	Bond Future	3,429.2100	3.4292	3,401.6100	3.4016	(0.805)	0	0	0
2021/08/31	2032	04/08/2022	10.22	Call	Bond Future	3,857.6500	3.8576	3,810.1500	3.8101	(1.231)	0	0	0
2021/08/31	2032	04/08/2022	10.20	Put	Bond Future	3,455.1300	3.4551	3,427.5500	3.4275	(0.798)	0	0	0
2021/08/31	2032	04/08/2022			Bond Future	10.1385	91.4581	10.1421	91.4383	0.035	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
2021/08/31	2032	04/08/2022	10.21	Call	Bond Future	3,827.8200	3.8278	3,780.3600	3.7804	(1.240)	0	0	0
2021/08/31	2032	04/08/2022	10.22	Put	Bond Future	3,403.4500	3.4035	3,375.8100	3.3758	(0.812)	0	0	0
2021/08/31	2032	04/08/2022	10.20	Call	Bond Future	3,798.1100	3.7981	3,750.6700	3.7507	(1.249)	0	0	0
2021/08/31	2033	04/11/2021			Bond Future	108.1704	108.1704	108.1780	108.1780	0.007	0.0000	0.0000	8,979
2021/08/31	2033	03/02/2022			Bond Future	109.4234	109.4234	109.4309	109.4309	0.007	0.0000	0.0000	0
2021/08/31	2033	05/05/2022			Bond Future	109.4574	109.4574	109.4647	109.4647	0.007	0.0000	0.0000	0
2021/08/31	2033	04/08/2022			Bond Future	110.8127	110.8127	110.8198	110.8198	0.006	0.0000	0.0000	0
2021/08/31	2037	04/11/2021	12.82	Put	Bond Future	9.8800	0.0099	8.8500	0.0089	(10.425)	0	0	0
2021/08/31	2037	04/11/2021	12.83	Call	Bond Future	14,653.5600	14.6536	14,701.0300	14.7010	0.324	0	0	0
2021/08/31	2037	04/11/2021	12.30	Call	Bond Future	11,890.3700	11.8904	11,941.0300	11.9410	0.426	0	0	0
2021/08/31	2037	04/11/2021	12.30	Put	Bond Future	39.5300	0.0395	41.7100	0.0417	5.515	0	0	600
2021/08/31	2037	04/11/2021	11.49	Put	Bond Future	221.0000	0.2210	236.2100	0.2362	6.882	0	0	0
2021/08/31	2037	04/11/2021	11.49	Call	Bond Future	7,467.6800	7.4677	7,531.3700	7.5314	0.853	0	0	600
2021/08/31	2037	04/11/2021			Bond Future	10.3501	88.2766	10.3430	88.3251	(0.069)	0.0000	0.0000	121,563
2021/08/31	2037	04/11/2021	12.82	Call	Bond Future	14,602.6700	14.6027	14,650.1200	14.6501	0.325	0	0	0
2021/08/31	2037	04/11/2021	12.83	Put	Bond Future	9.5800	0.0096	8.5700	0.0086	(10.543)	0	0	0
2021/08/31	2037	04/11/2021	12.81	Call	Bond Future	14,551.7400	14.5517	14,599.1600	14.5992	0.326	0	0	0
2021/08/31	2037	04/11/2021	12.81	Put	Bond Future	10.1900	0.0102	9.1300	0.0091	(10.402)	0	0	0
2021/08/31	2037	03/02/2022	11.46	Call	Bond Future	6,788.3900	6.7884	6,901.7600	6.9018	1.670	0	0	0
2021/08/31	2037	03/02/2022	11.47	Put	Bond Future	974.5100	0.9745	1,038.8000	1.0388	6.597	0	0	0
2021/08/31	2037	03/02/2022	11.45	Call	Bond Future	6,740.0800	6.7401	6,853.7800	6.8538	1.687	0	0	0
2021/08/31	2037	03/02/2022			Bond Future	10.5340	85.0234	10.5267	85.0722	(0.070)	0.0000	0.0000	0
2021/08/31	2037	03/02/2022	11.46	Put	Bond Future	985.5400	0.9855	1,050.1500	1.0502	6.556	0	0	0
2021/08/31	2037	03/02/2022	11.47	Call	Bond Future	6,836.7500	6.8367	6,949.8000	6.9498	1.654	0	0	0
2021/08/31	2037	03/02/2022	11.45	Put	Bond Future	996.6900	0.9967	1,061.6300	1.0616	6.516	0	0	0
2021/08/31	2037	05/05/2022	11.83	Call	Bond Future	7,992.4500	7.9925	8,106.5100	8.1065	1.427	0	0	0
2021/08/31	2037	05/05/2022	11.84	Put	Bond Future	1,284.0400	1.2840	1,349.1100	1.3491	5.068	0	0	0
2021/08/31	2037	05/05/2022	11.82	Call	Bond Future	7,946.7800	7.9468	8,061.0800	8.0611	1.438	0	0	0
2021/08/31	2037	05/05/2022			Bond Future	10.7222	86.0234	10.7145	86.0725	(0.071)	0.0000	0.0000	0
2021/08/31	2037	05/05/2022	11.83	Put	Bond Future	1,295.2900	1.2953	1,360.2000	1.3602	5.011	0	0	0
2021/08/31	2037	05/05/2022	11.84	Call	Bond Future	8,037.9600	8.0380	8,152.1800	8.1522	1.421	0	0	0
2021/08/31	2037	05/05/2022	11.82	Put	Bond Future	1,306.4400	1.3064	1,371.5900	1.3716	4.987	0	0	0
2021/08/31	2037	04/08/2022	10.90	Call	Bond Future	4,021.7800	4.0218	4,009.8200	4.0098	(0.297)	0	0	0
2021/08/31	2037	04/08/2022	10.91	Put	Bond Future	4,123.8400	4.1238	4,062.4200	4.0624	(1.489)	0	0	0
2021/08/31	2037	04/08/2022	10.89	Call	Bond Future	3,989.8400	3.9898	3,977.7500	3.9777	(0.303)	0	0	0
2021/08/31	2037	04/08/2022	10.89	Put	Bond Future	4,185.1600	4.1852	4,123.4700	4.1235	(1.474)	0	0	0
2021/08/31	2037	04/08/2022			Bond Future	10.9212	82.7654	10.9133	82.8150	(0.073)	0.0000	0.0000	0
2021/08/31	2037	04/08/2022	10.90	Put	Bond Future	4,154.4000	4.1544	4,092.8400	4.0928	(1.482)	0	0	50
2021/08/31	2037	04/08/2022	10.91	Call	Bond Future	4,053.8400	4.0538	4,042.0200	4.0420	(0.292)	0	0	0
2021/08/31	2037	04/08/2022	11.42	Call	Bond Future	5,843.9000	5.8439	5,842.0700	5.8421	(0.031)	0	0	0
2021/08/31	2037	04/08/2022	11.42	Put	Bond Future	2,810.7400	2.8107	2,759.3100	2.7593	(1.830)	0	0	50
2021/08/31	2037	04/08/2022	10.10	Put	Bond Future	7,243.2900	7.2433	7,173.6600	7.1737	(0.961)	0	0	0
2021/08/31	2037	04/08/2022	10.10	Call	Bond Future	1,865.8100	1.8658	1,845.7800	1.8458	(1.074)	0	0	50
2021/08/31	2038	04/11/2021			Bond Future	120.5968	120.5968	120.7636	120.7636	0.138	0.0000	0.0000	5,949
2021/08/31	2038	03/02/2022			Bond Future	120.2149	120.2149	120.3831	120.3831	0.140	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
2021/08/31	2038	05/05/2022			Bond Future	121.6562		121.8261		0.140	0.0000	0.0000	0
2021/08/31	2038	04/08/2022			Bond Future	121.3455		121.5173		0.142	0.0000	0.0000	0
2021/08/31	2040	04/11/2021	12.90	Call	Bond Future	15,552.8000	15.5528	15,490.9900	15.4910	(0.397)	0	0	0
2021/08/31	2040	04/11/2021	12.90	Put	Bond Future	11.5900	0.0116	11.0800	0.0111	(4.400)	0	0	0
2021/08/31	2040	04/11/2021	12.89	Call	Bond Future	15,499.2500	15.4992	15,437.4300	15.4374	(0.399)	0	0	0
2021/08/31	2040	04/11/2021	12.89	Put	Bond Future	11.9500	0.0120	11.4300	0.0114	(4.351)	0	0	0
2021/08/31	2040	04/11/2021			Bond Future	10.4354	90.8412	10.4437	90.7799	0.080	0.0000	0.0000	82,062
2021/08/31	2040	04/11/2021	12.91	Call	Bond Future	15,606.2900	15.6063	15,544.5000	15.5445	(0.396)	0	0	0
2021/08/31	2040	04/11/2021	12.91	Put	Bond Future	11.2400	0.0112	10.7500	0.0107	(4.359)	0	0	0
2021/08/31	2040	03/02/2022	11.58	Put	Bond Future	1,029.1600	1.0292	1,122.4300	1.1224	9.063	0	0	0
2021/08/31	2040	03/02/2022	11.59	Call	Bond Future	7,589.7500	7.5898	7,620.3600	7.6204	0.403	0	0	0
2021/08/31	2040	03/02/2022	11.57	Put	Bond Future	1,040.6400	1.0406	1,134.4900	1.1345	9.018	0	0	0
2021/08/31	2040	03/02/2022			Bond Future	10.6126	87.3669	10.6213	87.3046	0.082	0.0000	0.0000	0
2021/08/31	2040	03/02/2022	11.58	Call	Bond Future	7,537.9000	7.5379	7,568.9300	7.5689	0.412	0	0	0
2021/08/31	2040	03/02/2022	11.59	Put	Bond Future	1,017.8000	1.0178	1,110.6500	1.1106	9.123	0	0	0
2021/08/31	2040	03/02/2022	11.57	Call	Bond Future	7,486.0900	7.4861	7,517.7000	7.5177	0.422	0	0	0
2021/08/31	2040	05/05/2022	11.91	Put	Bond Future	1,394.1400	1.3941	1,493.4400	1.4934	7.123	0	0	0
2021/08/31	2040	05/05/2022	11.92	Call	Bond Future	8,698.2200	8.6982	8,734.3800	8.7344	0.416	0	0	0
2021/08/31	2040	05/05/2022	11.92	Put	Bond Future	1,382.1900	1.3822	1,481.4700	1.4815	7.183	0	0	0
2021/08/31	2040	05/05/2022	10.57	Put	Bond Future	4,580.7200	4.5807	4,676.6300	4.6766	2.094	0	0	0
2021/08/31	2040	05/05/2022	10.57	Call	Bond Future	3,003.2600	3.0033	3,036.0500	3.0361	1.092	0	0	1,200
2021/08/31	2040	05/05/2022	13.04	Call	Bond Future	14,211.4400	14.2114	14,150.2600	14.1503	(0.430)	0	0	0
2021/08/31	2040	05/05/2022	13.04	Put	Bond Future	562.1300	0.5621	564.0700	0.5641	0.345	0	0	1,200
2021/08/31	2040	05/05/2022			Bond Future	10.7934	88.3943	10.8024	88.3312	0.084	0.0000	0.0000	0
2021/08/31	2040	05/05/2022	11.91	Call	Bond Future	8,649.6400	8.6496	8,685.8200	8.6858	0.418	0	0	0
2021/08/31	2040	05/05/2022	11.90	Call	Bond Future	8,600.8600	8.6009	8,637.5200	8.6375	0.426	0	0	0
2021/08/31	2040	05/05/2022	11.90	Put	Bond Future	1,405.9700	1.4060	1,505.7500	1.5057	7.097	0	0	0
2021/08/31	2040	05/05/2022	9.82	Put	Bond Future	8,326.1200	8.3261	8,390.5800	8.3906	0.774	0	0	0
2021/08/31	2040	05/05/2022	9.82	Call	Bond Future	1,109.7400	1.1097	1,111.0800	1.1111	0.121	0	0	1,200
2021/08/31	2040	04/08/2022	11.05	Call	Bond Future	4,556.3900	4.5564	4,548.4300	4.5484	(0.175)	0	0	0
2021/08/31	2040	04/08/2022	11.05	Put	Bond Future	4,112.7700	4.1128	4,168.8900	4.1689	1.365	0	0	0
2021/08/31	2040	04/08/2022			Bond Future	10.9842	84.9134	10.9937	84.8494	0.086	0.0000	0.0000	0
2021/08/31	2040	04/08/2022	11.04	Call	Bond Future	4,520.9000	4.5209	4,513.1200	4.5131	(0.172)	0	0	0
2021/08/31	2040	04/08/2022	11.04	Put	Bond Future	4,144.4700	4.1445	4,200.7700	4.2008	1.358	0	0	0
2021/08/31	2040	04/08/2022	11.03	Call	Bond Future	4,485.5300	4.4855	4,477.6100	4.4776	(0.177)	0	0	0
2021/08/31	2040	04/08/2022	11.03	Put	Bond Future	4,176.3800	4.1764	4,232.5400	4.2325	1.345	0	0	0
2021/08/31	2044	04/11/2021	12.91	Call	Bond Future	15,373.9100	15.3739	15,157.9000	15.1579	(1.405)	0	0	0
2021/08/31	2044	04/11/2021	12.91	Put	Bond Future	14.3700	0.0144	15.2300	0.0152	5.985	0	0	0
2021/08/31	2044	04/11/2021			Bond Future	10.4892	87.5021	10.5182	87.2852	0.276	0.0000	0.0000	60,562
2021/08/31	2044	04/11/2021	12.90	Call	Bond Future	15,320.8600	15.3209	15,104.8700	15.1049	(1.410)	0	0	0
2021/08/31	2044	04/11/2021	12.90	Put	Bond Future	14.8000	0.0148	15.6800	0.0157	5.946	0	0	0
2021/08/31	2044	04/11/2021	12.89	Call	Bond Future	15,267.7500	15.2678	15,051.7900	15.0518	(1.414)	0	0	0
2021/08/31	2044	04/11/2021	12.89	Put	Bond Future	15.2400	0.0152	16.1500	0.0162	5.971	0	0	0
2021/08/31	2044	03/02/2022	11.60	Call	Bond Future	7,506.5000	7.5065	7,336.7900	7.3368	(2.261)	0	0	0
2021/08/31	2044	03/02/2022	11.60	Put	Bond Future	1,071.8200	1.0718	1,121.7600	1.1218	4.659	0	0	0
2021/08/31	2044	03/02/2022	11.59	Call	Bond Future	7,454.5400	7.4545	7,285.3000	7.2853	(2.270)	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
2021/08/31	2044	03/02/2022	11.59	Put	Bond Future	1,083.7600	1.0838	1,134.1700	1.1342	4.651	0	0	0
2021/08/31	2044	03/02/2022			Bond Future	10.6578	84.1150	10.6880	83.8954	0.283	0.0000	0.0000	0
2021/08/31	2044	03/02/2022	11.61	Call	Bond Future	7,558.6600	7.5587	7,388.4800	7.3885	(2.251)	0	0	0
2021/08/31	2044	03/02/2022	11.61	Put	Bond Future	1,060.1700	1.0602	1,109.6400	1.1096	4.666	0	0	0
2021/08/31	2044	05/05/2022	11.92	Call	Bond Future	8,624.5700	8.6246	8,549.0900	8.5491	(0.875)	0	0	0
2021/08/31	2044	05/05/2022	11.92	Put	Bond Future	1,437.1800	1.4372	1,584.0100	1.5840	10.217	0	0	0
2021/08/31	2044	05/05/2022	11.91	Call	Bond Future	8,575.8700	8.5759	8,500.7400	8.5007	(0.876)	0	0	0
2021/08/31	2044	05/05/2022	11.91	Put	Bond Future	1,449.5600	1.4496	1,596.7400	1.5967	10.153	0	0	0
2021/08/31	2044	05/05/2022			Bond Future	10.8295	85.1042	10.8608	84.8819	0.289	0.0000	0.0000	0
2021/08/31	2044	05/05/2022	11.93	Call	Bond Future	8,673.5000	8.6735	8,597.4700	8.5975	(0.877)	0	0	0
2021/08/31	2044	05/05/2022	11.93	Put	Bond Future	1,425.1200	1.4251	1,571.4000	1.5714	10.264	0	0	0
2021/08/31	2044	04/08/2022	11.09	Call	Bond Future	4,648.4800	4.6485	4,562.8400	4.5628	(1.842)	0	0	0
2021/08/31	2044	04/08/2022	11.09	Put	Bond Future	4,100.6900	4.1007	4,240.2200	4.2402	3.403	0	0	0
2021/08/31	2044	04/08/2022	11.08	Call	Bond Future	4,612.3300	4.6123	4,526.9700	4.5270	(1.851)	0	0	0
2021/08/31	2044	04/08/2022	11.08	Put	Bond Future	4,132.9600	4.1330	4,272.7700	4.2728	3.383	0	0	0
2021/08/31	2044	04/08/2022			Bond Future	11.0103	81.7103	11.0430	81.4851	0.296	0.0000	0.0000	0
2021/08/31	2044	04/08/2022	11.10	Call	Bond Future	4,685.0600	4.6851	4,598.8400	4.5988	(1.840)	0	0	0
2021/08/31	2044	04/08/2022	11.10	Put	Bond Future	4,068.9500	4.0689	4,207.9000	4.2079	3.415	0	0	0
2021/08/31	2046	04/11/2021			Bond Future	108.1065	108.1065	108.1152	108.1152	0.008	0.0000	0.0000	17,210
2021/08/31	2046	03/02/2022			Bond Future	109.3591	109.3591	109.3674	109.3674	0.008	0.0000	0.0000	0
2021/08/31	2046	05/05/2022			Bond Future	108.7884	108.7884	108.7966	108.7966	0.008	0.0000	0.0000	0
2021/08/31	2046	04/08/2022			Bond Future	110.1356	110.1356	110.1438	110.1438	0.007	0.0000	0.0000	0
2021/08/31	2050	04/11/2021			Bond Future	111.6573	111.6573	110.5297	110.5297	(1.010)	0.0000	0.0000	8,607
2021/08/31	2050	03/02/2022			Bond Future	110.9732	110.9732	109.8322	109.8322	(1.028)	0.0000	0.0000	0
2021/08/31	2050	05/05/2022			Bond Future	112.3039	112.3039	111.1488	111.1488	(1.029)	0.0000	0.0000	0
2021/08/31	2050	04/08/2022			Bond Future	111.6771	111.6771	110.5076	110.5076	(1.047)	0.0000	0.0000	0
2021/08/31	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	AL37	04/11/2021			Index Future	810.2210	810.2210	810.1240	810.1240	(0.012)	0.0000	0.0000	0
2021/08/31	AL37	03/02/2022			Index Future	819.4030	819.4030	819.3030	819.3030	(0.012)	0.0000	0.0000	0
2021/08/31	AL37	05/05/2022			Index Future	829.0250	829.0250	828.9220	828.9220	(0.012)	0.0000	0.0000	0
2021/08/31	AL37	04/08/2022			Index Future	838.9860	838.9860	838.8800	838.8800	(0.013)	0.0000	0.0000	0
2021/08/31	AL7T	04/11/2021			Index Future	933.7910	933.7910	933.6050	933.6050	(0.020)	0.0000	0.0000	0
2021/08/31	AL7T	03/02/2022			Index Future	944.3740	944.3740	944.1830	944.1830	(0.020)	0.0000	0.0000	0
2021/08/31	AL7T	05/05/2022			Index Future	955.4630	955.4630	955.2680	955.2680	(0.020)	0.0000	0.0000	0
2021/08/31	AL7T	04/08/2022			Index Future	966.9430	966.9430	966.7440	966.7440	(0.021)	0.0000	0.0000	0
2021/08/31	ALBI	04/11/2021			Index Future	823.7350	823.7350	823.3890	823.3890	(0.042)	0.0000	0.0000	119
2021/08/31	ALBI	03/02/2022			Index Future	833.0700	833.0700	832.7180	832.7180	(0.042)	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
2021/08/31	ALBI	05/05/2022			Index Future	842.8520	842.8520	842.4940	842.4940	(0.042)	0.0000	0.0000	0
2021/08/31	ALBI	04/08/2022			Index Future	852.9790	852.9790	852.6160	852.6160	(0.043)	0.0000	0.0000	0
2021/08/31	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/08/31	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/31	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/31	ES33	04/11/2021			Bond Future	11.0742	77.8435	11.0768	77.8294	0.024	0.0000	0.0000	350
2021/08/31	ES33	03/02/2022			Bond Future	11.3065	78.7455	11.3092	78.7309	0.024	0.0000	0.0000	0
2021/08/31	ES33	05/05/2022			Bond Future	11.5397	75.9123	11.5427	75.8975	0.025	0.0000	0.0000	0
2021/08/31	ES33	04/08/2022			Bond Future	11.7829	76.8052	11.7859	76.7900	0.026	0.0000	0.0000	0
2021/08/31	ES42	04/11/2021			Bond Future	11.5586	76.5354	11.5614	76.5180	0.024	0.0000	0.0000	4,779
2021/08/31	ES42	03/02/2022			Bond Future	11.7692	77.4226	11.7721	77.4048	0.025	0.0000	0.0000	0
2021/08/31	ES42	05/05/2022			Bond Future	11.9879	74.0928	11.9910	74.0747	0.026	0.0000	0.0000	0
2021/08/31	ES42	04/08/2022			Bond Future	12.2095	74.9629	12.2128	74.9444	0.027	0.0000	0.0000	0
2021/08/31	GOVI	04/11/2021	728.41	Call	GOVI	849,180.0000	84.9180	845,530.0000	84.5530	(0.430)	0	0	0
2021/08/31	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/31	GOVI	04/11/2021	728.40	Call	GOVI	849,280.0000	84.9280	845,630.0000	84.5630	(0.430)	0	0	0
2021/08/31	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/31	GOVI	04/11/2021			GOVI	813.3280	813.3280	812.9630	812.9630	(0.045)	0.0000	0.0000	986
2021/08/31	GOVI	04/11/2021	728.42	Call	GOVI	849,080.0000	84.9080	845,430.0000	84.5430	(0.430)	0	0	0
2021/08/31	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/31	GOVI	03/02/2022	792.76	Call	GOVI	297,860.0000	29.7860	294,140.0000	29.4140	(1.249)	0	0	0
2021/08/31	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/31	GOVI	03/02/2022			GOVI	822.5460	822.5460	822.1740	822.1740	(0.045)	0.0000	0.0000	0
2021/08/31	GOVI	03/02/2022	792.75	Call	GOVI	297,960.0000	29.7960	294,240.0000	29.4240	(1.248)	0	0	0
2021/08/31	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/31	GOVI	03/02/2022	792.74	Call	GOVI	298,060.0000	29.8060	294,340.0000	29.4340	(1.248)	0	0	0
2021/08/31	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/31	GOVI	05/05/2022	788.25	Call	GOVI	439,540.0000	43.9540	435,760.0000	43.5760	(0.860)	0	0	0
2021/08/31	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/31	GOVI	05/05/2022			GOVI	832.2040	832.2040	831.8260	831.8260	(0.045)	0.0000	0.0000	0
2021/08/31	GOVI	05/05/2022	788.24	Call	GOVI	439,640.0000	43.9640	435,860.0000	43.5860	(0.860)	0	0	0
2021/08/31	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/31	GOVI	05/05/2022	788.23	Call	GOVI	439,740.0000	43.9740	435,960.0000	43.5960	(0.860)	0	0	0
2021/08/31	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/31	GOVI	04/08/2022	819.28	Call	GOVI	229,230.0000	22.9230	225,400.0000	22.5400	(1.671)	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
2021/08/31	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/31	GOVI	04/08/2022			GOVI	842.2030	842.2030	841.8200	841.8200	(0.045)	0.0000	0.0000	0
2021/08/31	GOVI	04/08/2022	819.27	Call	GOVI	229,330.0000	22.9330	225,500.0000	22.5500	(1.670)	0	0	0
2021/08/31	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/31	GOVI	04/08/2022	819.26	Call	GOVI	229,430.0000	22.9430	225,600.0000	22.5600	(1.669)	0	0	0
2021/08/31	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/31	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/08/31	IGOV	04/11/2021			Index Future	296.3020	296.3020	296.0000	296.0000	(0.102)	0.0000	0.0000	475
2021/08/31	IGOV	03/02/2022			Index Future	299.7330	299.7330	299.4270	299.4270	(0.102)	0.0000	0.0000	0
2021/08/31	IGOV	05/05/2022			Index Future	303.3240	303.3240	303.0140	303.0140	(0.102)	0.0000	0.0000	0
2021/08/31	IGOV	04/08/2022			Index Future	307.0400	307.0400	306.7250	306.7250	(0.103)	0.0000	0.0000	0
2021/08/31	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/08/31	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/08/31	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/08/31	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/08/31	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/08/31	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/08/31	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/08/31	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/08/31	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/08/31	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/08/31	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/08/31	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/08/31	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/08/31	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/08/31	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/08/31	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/08/31	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/08/31	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/08/31	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/08/31	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/08/31	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/08/31	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/08/31	JBAF	15/09/2021			Jibar Tradeable Future	3.6850	96.3150	3.6850	96.3150	0.000	0.0000	0.0000	30,000
2021/08/31	JBAF	20/10/2021			Jibar Tradeable Future	3.7250	96.2750	3.7250	96.2750	0.000	0.0000	0.0000	0
2021/08/31	JBAF	17/11/2021			Jibar Tradeable Future	3.7300	96.2700	3.7300	96.2700	0.000	0.0000	0.0000	0
2021/08/31	JBAF	15/12/2021			Jibar Tradeable Future	3.8350	96.1650	3.8350	96.1650	0.000	0.0000	0.0000	0
2021/08/31	JBAF	19/01/2022			Jibar Tradeable Future	3.8600	96.1400	3.8600	96.1400	0.000	0.0000	0.0000	0
2021/08/31	JBAF	16/02/2022			Jibar Tradeable Future	4.0100	95.9900	4.0100	95.9900	0.000	0.0000	0.0000	0
2021/08/31	JBAF	16/03/2022			Jibar Tradeable Future	4.0500	95.9500	4.0500	95.9500	0.000	0.0000	0.0000	0
2021/08/31	JBAF	15/06/2022			Jibar Tradeable Future	4.4250	95.5750	4.4350	95.5650	0.226	0.0000	0.0000	472
2021/08/31	JBAF	21/09/2022			Jibar Tradeable Future	4.6700	95.3300	4.6700	95.3300	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
2021/08/31	JBAF	21/12/2022			Jibar Tradeable Future	4.9600	95.0400	4.9600	95.0400	0.000	0.0000	0.0000	68
2021/08/31	JBAF	15/03/2023			Jibar Tradeable Future	5.1750	94.8250	5.1750	94.8250	0.000	0.0000	0.0000	0
2021/08/31	JBAF	21/06/2023			Jibar Tradeable Future	5.4550	94.5450	5.4550	94.5450	0.000	0.0000	0.0000	0
2021/08/31	R023	04/11/2021	4.91	Call	Bond Future	124.9500	0.1249	145.2400	0.1452	16.238	0	0	0
2021/08/31	R023	04/11/2021	4.91	Put	Bond Future	249.8900	0.2499	202.1300	0.2021	(19.112)	0	0	0
2021/08/31	R023	04/11/2021	4.90	Call	Bond Future	119.3200	0.1193	138.8800	0.1389	16.393	0	0	0
2021/08/31	R023	04/11/2021	4.90	Put	Bond Future	257.1000	0.2571	208.6100	0.2086	(18.860)	0	0	0
2021/08/31	R023	04/11/2021			Bond Future	5.0074	104.9148	4.9543	104.9828	(1.060)	0.0000	0.0000	14,628
2021/08/31	R023	04/11/2021	4.92	Call	Bond Future	130.7200	0.1307	151.7600	0.1518	16.095	0	0	0
2021/08/31	R023	04/11/2021	4.92	Put	Bond Future	242.8200	0.2428	195.8100	0.1958	(19.360)	0	0	0
2021/08/31	R023	03/02/2022	5.08	Call	Bond Future	232.1000	0.2321	260.3500	0.2604	12.171	0	0	0
2021/08/31	R023	03/02/2022	5.08	Put	Bond Future	279.6800	0.2797	239.4200	0.2394	(14.395)	0	0	0
2021/08/31	R023	03/02/2022			Bond Future	5.1259	106.1044	5.0598	106.1729	(1.290)	0.0000	0.0000	0
2021/08/31	R023	03/02/2022	5.07	Call	Bond Future	226.7200	0.2267	254.5200	0.2545	12.262	0	0	0
2021/08/31	R023	03/02/2022	5.07	Put	Bond Future	284.6700	0.2847	243.9600	0.2440	(14.301)	0	0	0
2021/08/31	R023	03/02/2022	5.06	Call	Bond Future	221.1300	0.2211	248.4900	0.2485	12.373	0	0	0
2021/08/31	R023	03/02/2022	5.06	Put	Bond Future	289.4400	0.2894	248.2900	0.2483	(14.217)	0	0	0
2021/08/31	R023	05/05/2022	6.31	Call	Bond Future	915.4500	0.9155	971.8100	0.9718	6.157	0	0	0
2021/08/31	R023	05/05/2022	6.31	Put	Bond Future	71.3500	0.0713	58.5800	0.0586	(17.898)	0	0	0
2021/08/31	R023	05/05/2022			Bond Future	5.2410	103.4411	5.1540	103.5102	(1.658)	0.0000	0.0000	0
2021/08/31	R023	05/05/2022	6.30	Call	Bond Future	908.4600	0.9085	964.6900	0.9647	6.190	0	0	0
2021/08/31	R023	05/05/2022	6.30	Put	Bond Future	72.2000	0.0722	59.3000	0.0593	(17.867)	0	0	0
2021/08/31	R023	05/05/2022	6.29	Call	Bond Future	901.6900	0.9017	957.7600	0.9578	6.218	0	0	0
2021/08/31	R023	05/05/2022	6.29	Put	Bond Future	73.2800	0.0733	60.2200	0.0602	(17.822)	0	0	0
2021/08/31	R023	04/08/2022	6.05	Call	Bond Future	486.1900	0.4862	530.0200	0.5300	9.015	0	0	0
2021/08/31	R023	04/08/2022	6.05	Put	Bond Future	129.2500	0.1293	102.5700	0.1026	(20.642)	0	0	0
2021/08/31	R023	04/08/2022			Bond Future	5.4041	104.6677	5.2770	104.7382	(2.352)	0.0000	0.0000	0
2021/08/31	R023	04/08/2022	6.04	Call	Bond Future	481.9900	0.4820	525.6200	0.5256	9.052	0	0	0
2021/08/31	R023	04/08/2022	6.04	Put	Bond Future	130.5600	0.1306	103.6800	0.1037	(20.588)	0	0	0
2021/08/31	R023	04/08/2022	6.03	Call	Bond Future	477.8200	0.4778	521.2300	0.5212	9.085	0	0	0
2021/08/31	R023	04/08/2022	6.03	Put	Bond Future	131.8900	0.1319	104.7900	0.1048	(20.547)	0	0	0
2021/08/31	R035	04/11/2021	12.53	Call	Bond Future	14,569.4800	14.5695	14,513.0200	14.5130	(0.388)	0	0	0
2021/08/31	R035	04/11/2021	12.53	Put	Bond Future	10.3100	0.0103	9.4500	0.0095	(8.341)	0	0	0
2021/08/31	R035	04/11/2021	11.75	Put	Bond Future	72.7800	0.0728	80.6100	0.0806	10.758	0	0	782
2021/08/31	R035	04/11/2021	11.08	Call	Bond Future	6,637.3300	6.6373	6,613.8000	6.6138	(0.355)	0	0	0
2021/08/31	R035	04/11/2021	11.08	Put	Bond Future	300.7400	0.3007	332.8100	0.3328	10.664	0	0	782
2021/08/31	R035	04/11/2021	10.23	Put	Bond Future	1,537.2600	1.5373	1,590.1500	1.5901	3.441	0	0	0
2021/08/31	R035	04/11/2021	10.12	Put	Bond Future	1,861.6900	1.8617	1,917.9800	1.9180	3.024	0	0	0
2021/08/31	R035	04/11/2021	10.12	Call	Bond Future	2,029.0200	2.0290	2,029.7100	2.0297	0.034	0	0	400
2021/08/31	R035	04/11/2021	10.62	Put	Bond Future	739.8600	0.7399	797.0800	0.7971	7.734	0	0	0
2021/08/31	R035	04/11/2021	10.62	Call	Bond Future	4,198.1000	4.1981	4,199.7200	4.1997	0.039	0	0	400
2021/08/31	R035	04/11/2021	11.20	Put	Bond Future	236.7100	0.2367	260.0600	0.2601	9.864	0	0	350
2021/08/31	R035	04/11/2021	10.60	Call	Bond Future	4,098.7500	4.0988	4,100.9100	4.1009	0.053	0	0	0
2021/08/31	R035	04/11/2021	10.60	Put	Bond Future	768.8400	0.7688	826.6000	0.8266	7.513	0	0	350
2021/08/31	R035	04/11/2021	10.11	Put	Bond Future	1,893.5800	1.8936	1,950.0500	1.9500	2.982	0	0	0
2021/08/31	R035	04/11/2021	10.11	Call	Bond Future	1,993.3000	1.9933	1,994.1700	1.9942	0.044	0	0	350

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
2021/08/31	R035	04/11/2021			Bond Future	10.0953	92.8625	10.1035	92.8069	0.081	0.0000	0.0000	77,098
2021/08/31	R035	04/11/2021	12.52	Call	Bond Future	14,517.2000	14.5172	14,460.7200	14.4607	(0.389)	0	0	0
2021/08/31	R035	04/11/2021	12.52	Put	Bond Future	10.6400	0.0106	9.7600	0.0098	(8.271)	0	0	0
2021/08/31	R035	04/11/2021	12.51	Call	Bond Future	14,464.8700	14.4649	14,408.3700	14.4084	(0.391)	0	0	0
2021/08/31	R035	04/11/2021	12.51	Put	Bond Future	10.9800	0.0110	10.0800	0.0101	(8.197)	0	0	0
2021/08/31	R035	04/11/2021	11.75	Call	Bond Future	10,362.0600	10.3621	10,314.2900	10.3143	(0.461)	0	0	0
2021/08/31	R035	04/11/2021	10.23	Call	Bond Future	2,443.6000	2.4436	2,440.8900	2.4409	(0.111)	0	0	782
2021/08/31	R035	04/11/2021	13.82	Call	Bond Future	20,918.0900	20.9181	20,862.4700	20.8625	(0.266)	0	0	0
2021/08/31	R035	04/11/2021	13.82	Put	Bond Future	0.1000	0.0001	0.0800	0.0001	(20.000)	0	0	400
2021/08/31	R035	04/11/2021	11.20	Call	Bond Future	7,301.6500	7.3016	7,269.4000	7.2694	(0.442)	0	0	0
2021/08/31	R035	04/11/2021	10.26	Put	Bond Future	1,456.9100	1.4569	1,509.6800	1.5097	3.622	0	0	0
2021/08/31	R035	04/11/2021	10.26	Call	Bond Future	2,563.3100	2.5633	2,560.4800	2.5605	(0.110)	0	0	150
2021/08/31	R035	03/02/2022	11.23	Call	Bond Future	6,893.6000	6.8936	6,916.2300	6.9162	0.328	0	0	0
2021/08/31	R035	03/02/2022	11.23	Put	Bond Future	979.1000	0.9791	1,058.3300	1.0583	8.092	0	0	0
2021/08/31	R035	03/02/2022	11.22	Call	Bond Future	6,844.8900	6.8449	6,868.2000	6.8682	0.341	0	0	0
2021/08/31	R035	03/02/2022	11.22	Put	Bond Future	990.1300	0.9901	1,070.0400	1.0700	8.071	0	0	0
2021/08/31	R035	03/02/2022	11.39	Call	Bond Future	7,679.0500	7.6790	7,693.9900	7.6940	0.195	0	0	0
2021/08/31	R035	03/02/2022	11.39	Put	Bond Future	817.0400	0.8170	888.5800	0.8886	8.756	0	0	683
2021/08/31	R035	03/02/2022	10.65	Call	Bond Future	4,253.6700	4.2537	4,280.0400	4.2800	0.620	0	0	0
2021/08/31	R035	03/02/2022	11.73	Call	Bond Future	9,382.7400	9.3827	9,381.9200	9.3819	(0.009)	0	0	0
2021/08/31	R035	03/02/2022	11.73	Put	Bond Future	558.1300	0.5581	613.9100	0.6139	9.994	0	0	280
2021/08/31	R035	03/02/2022	11.03	Call	Bond Future	5,935.4700	5.9355	5,967.4100	5.9674	0.538	0	0	0
2021/08/31	R035	03/02/2022	11.28	Call	Bond Future	7,137.5400	7.1375	7,157.8500	7.1578	0.285	0	0	0
2021/08/31	R035	03/02/2022	11.28	Put	Bond Future	925.2700	0.9253	1,002.1800	1.0022	8.312	0	0	200
2021/08/31	R035	03/02/2022	10.26	Put	Bond Future	2,969.1900	2.9692	3,046.8400	3.0468	2.615	0	0	0
2021/08/31	R035	03/02/2022	10.26	Call	Bond Future	2,791.5000	2.7915	2,812.5500	2.8125	0.754	0	0	200
2021/08/31	R035	03/02/2022	11.05	Put	Bond Future	1,199.9500	1.2000	1,287.6700	1.2877	7.310	0	0	1,600
2021/08/31	R035	03/02/2022	10.35	Put	Bond Future	2,689.3000	2.6893	2,765.8300	2.7658	2.846	0	0	0
2021/08/31	R035	03/02/2022	10.35	Call	Bond Future	3,103.0600	3.1031	3,122.9900	3.1230	0.642	0	0	1,600
2021/08/31	R035	03/02/2022	9.92	Put	Bond Future	4,207.4100	4.2074	4,308.4000	4.3084	2.400	0	0	0
2021/08/31	R035	03/02/2022	9.92	Call	Bond Future	1,744.4300	1.7444	1,788.8200	1.7888	2.545	0	0	200
2021/08/31	R035	03/02/2022	10.61	Call	Bond Future	4,091.0400	4.0910	4,115.1400	4.1151	0.589	0	0	0
2021/08/31	R035	03/02/2022	10.61	Put	Bond Future	1,999.4900	1.9995	2,080.1900	2.0802	4.036	0	0	200
2021/08/31	R035	03/02/2022	11.11	Call	Bond Future	6,314.9400	6.3149	6,343.2300	6.3432	0.448	0	0	0
2021/08/31	R035	03/02/2022			Bond Future	10.2869	93.9155	10.2956	93.8589	0.084	0.0000	0.0000	0
2021/08/31	R035	03/02/2022	11.24	Call	Bond Future	6,942.1900	6.9422	6,964.4900	6.9645	0.321	0	0	0
2021/08/31	R035	03/02/2022	11.24	Put	Bond Future	968.0200	0.9680	1,046.9200	1.0469	8.151	0	0	0
2021/08/31	R035	03/02/2022	10.65	Put	Bond Future	1,908.0000	1.9080	1,990.9700	1.9910	4.349	0	0	683
2021/08/31	R035	03/02/2022	9.70	Put	Bond Future	5,187.9100	5.1879	5,295.5900	5.2956	2.076	0	0	0
2021/08/31	R035	03/02/2022	9.70	Call	Bond Future	1,202.1600	1.2022	1,253.2400	1.2532	4.249	0	0	683
2021/08/31	R035	03/02/2022	11.03	Put	Bond Future	1,227.5200	1.2275	1,316.0600	1.3161	7.213	0	0	280
2021/08/31	R035	03/02/2022	10.10	Put	Bond Future	3,511.8500	3.5119	3,601.2600	3.6013	2.546	0	0	0
2021/08/31	R035	03/02/2022	10.10	Call	Bond Future	2,268.8700	2.2689	2,301.6800	2.3017	1.446	0	0	280
2021/08/31	R035	03/02/2022	11.88	Call	Bond Future	10,141.7600	10.1418	10,134.6800	10.1347	(0.070)	0	0	0
2021/08/31	R035	03/02/2022	11.88	Put	Bond Future	472.7500	0.4727	522.2700	0.5223	10.475	0	0	1,800
2021/08/31	R035	03/02/2022	11.05	Call	Bond Future	6,029.6800	6.0297	6,060.8000	6.0608	0.516	0	0	0
2021/08/31	R035	03/02/2022	11.11	Put	Bond Future	1,121.3900	1.1214	1,206.2800	1.2063	7.570	0	0	200
2021/08/31	R035	05/05/2022	11.64	Call	Bond Future	8,270.4100	8.2704	8,289.9200	8.2899	0.236	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
2021/08/31	R035	05/05/2022	11.64	Put	Bond Future	1,235.0500	1.2350	1,311.9300	1.3119	6.225	0	0	0
2021/08/31	R035	05/05/2022	11.63	Call	Bond Future	8,224.3800	8.2244	8,244.0500	8.2440	0.239	0	0	0
2021/08/31	R035	05/05/2022	11.63	Put	Bond Future	1,245.9500	1.2459	1,322.9900	1.3230	6.183	0	0	0
2021/08/31	R035	05/05/2022			Bond Future	10.4751	90.5415	10.4841	90.4841	0.086	0.0000	0.0000	0
2021/08/31	R035	05/05/2022	11.65	Call	Bond Future	8,316.4800	8.3165	8,335.8300	8.3358	0.233	0	0	0
2021/08/31	R035	05/05/2022	11.65	Put	Bond Future	1,224.2500	1.2242	1,300.9700	1.3010	6.267	0	0	0
2021/08/31	R035	04/08/2022	10.73	Call	Bond Future	4,272.1100	4.2721	4,196.4300	4.1964	(1.771)	0	0	0
2021/08/31	R035	04/08/2022	10.73	Put	Bond Future	3,914.5500	3.9145	3,897.0700	3.8971	(0.447)	0	0	0
2021/08/31	R035	04/08/2022	10.72	Call	Bond Future	4,239.6400	4.2396	4,164.0700	4.1641	(1.782)	0	0	0
2021/08/31	R035	04/08/2022	10.72	Put	Bond Future	3,944.0200	3.9440	3,926.6500	3.9267	(0.440)	0	0	0
2021/08/31	R035	04/08/2022	11.13	Put	Bond Future	2,900.2800	2.9003	2,881.4000	2.8814	(0.651)	0	0	100
2021/08/31	R035	04/08/2022	10.64	Call	Bond Future	3,981.6300	3.9816	3,907.1100	3.9071	(1.872)	0	0	0
2021/08/31	R035	04/08/2022	10.64	Put	Bond Future	4,183.7600	4.1838	4,167.4400	4.1674	(0.390)	0	0	100
2021/08/31	R035	04/08/2022	9.84	Put	Bond Future	7,251.0600	7.2511	7,248.8900	7.2489	(0.030)	0	0	0
2021/08/31	R035	04/08/2022	9.84	Call	Bond Future	1,842.9400	1.8429	1,782.5700	1.7826	(3.276)	0	0	100
2021/08/31	R035	04/08/2022			Bond Future	10.6724	91.5901	10.6818	91.5319	0.088	0.0000	0.0000	0
2021/08/31	R035	04/08/2022	10.74	Call	Bond Future	4,305.0500	4.3050	4,229.2400	4.2292	(1.761)	0	0	0
2021/08/31	R035	04/08/2022	10.74	Put	Bond Future	3,885.6200	3.8856	3,868.0100	3.8680	(0.453)	0	0	0
2021/08/31	R035	04/08/2022	11.13	Call	Bond Future	5,684.8400	5.6848	5,607.7600	5.6078	(1.356)	0	0	0
2021/08/31	R186	04/11/2021	8.10	Call	Bond Future	3,240.5200	3.2405	3,221.6000	3.2216	(0.584)	0	0	0
2021/08/31	R186	04/11/2021	8.10	Put	Bond Future	247.8600	0.2479	243.4600	0.2435	(1.775)	0	0	0
2021/08/31	R186	04/11/2021	8.09	Call	Bond Future	3,203.0800	3.2031	3,184.1200	3.1841	(0.592)	0	0	0
2021/08/31	R186	04/11/2021	8.09	Put	Bond Future	254.1600	0.2542	249.7200	0.2497	(1.747)	0	0	0
2021/08/31	R186	04/11/2021	7.77	Call	Bond Future	2,089.4600	2.0895	2,069.8200	2.0698	(0.940)	0	0	0
2021/08/31	R186	04/11/2021			Bond Future	7.4272	116.9088	7.4304	116.8943	0.043	0.0000	0.0000	65,347
2021/08/31	R186	04/11/2021	8.11	Call	Bond Future	3,278.1000	3.2781	3,259.2100	3.2592	(0.576)	0	0	0
2021/08/31	R186	04/11/2021	8.11	Put	Bond Future	241.7100	0.2417	237.3400	0.2373	(1.808)	0	0	0
2021/08/31	R186	04/11/2021	7.77	Put	Bond Future	552.0100	0.5520	546.8900	0.5469	(0.928)	0	0	15,177
2021/08/31	R186	04/11/2021	8.77	Call	Bond Future	5,914.5900	5.9146	5,898.5500	5.8986	(0.271)	0	0	0
2021/08/31	R186	04/11/2021	8.77	Put	Bond Future	40.0800	0.0401	38.5600	0.0386	(3.792)	0	0	15,177
2021/08/31	R186	03/02/2022	7.30	Call	Bond Future	1,042.9100	1.0429	1,046.3500	1.0464	0.330	0	0	0
2021/08/31	R186	03/02/2022	7.30	Put	Bond Future	2,394.4200	2.3944	2,412.8700	2.4129	0.771	0	0	0
2021/08/31	R186	03/02/2022			Bond Future	7.6128	112.9530	7.6163	112.9380	0.046	0.0000	0.0000	0
2021/08/31	R186	03/02/2022	7.29	Call	Bond Future	1,026.3200	1.0263	1,029.7900	1.0298	0.338	0	0	0
2021/08/31	R186	03/02/2022	7.29	Put	Bond Future	2,421.3800	2.4214	2,439.8600	2.4399	0.763	0	0	0
2021/08/31	R186	03/02/2022	7.28	Call	Bond Future	1,009.9000	1.0099	1,013.4100	1.0134	0.348	0	0	0
2021/08/31	R186	03/02/2022	7.28	Put	Bond Future	2,448.5200	2.4485	2,467.0400	2.4670	0.756	0	0	0
2021/08/31	R186	05/05/2022	8.32	Call	Bond Future	3,261.1500	3.2612	3,243.2900	3.2433	(0.548)	0	0	0
2021/08/31	R186	05/05/2022	8.32	Put	Bond Future	1,215.4400	1.2154	1,212.9900	1.2130	(0.202)	0	0	0
2021/08/31	R186	05/05/2022	7.28	Put	Bond Future	3,223.8900	3.2239	3,227.1600	3.2272	0.101	0	0	0
2021/08/31	R186	05/05/2022	7.28	Call	Bond Future	1,049.8200	1.0498	1,037.6800	1.0377	(1.156)	0	0	435
2021/08/31	R186	05/05/2022			Bond Future	7.8096	114.2808	7.8134	114.2654	0.049	0.0000	0.0000	0
2021/08/31	R186	05/05/2022	8.31	Call	Bond Future	3,233.6100	3.2336	3,215.4300	3.2154	(0.562)	0	0	0
2021/08/31	R186	05/05/2022	8.31	Put	Bond Future	1,227.5200	1.2275	1,224.7500	1.2247	(0.226)	0	0	0
2021/08/31	R186	05/05/2022	8.30	Call	Bond Future	3,205.8200	3.2058	3,188.0100	3.1880	(0.556)	0	0	0
2021/08/31	R186	05/05/2022	8.30	Put	Bond Future	1,239.3700	1.2394	1,236.9700	1.2370	(0.194)	0	0	0
2021/08/31	R186	05/05/2022	7.88	Put	Bond Future	1,874.9800	1.8750	1,872.5500	1.8725	(0.130)	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
2021/08/31	R186	05/05/2022	7.88	Call	Bond Future	2,159.9700	2.1600	2,142.1300	2.1421	(0.826)	0	0	435
2021/08/31	R186	05/05/2022	8.64	Call	Bond Future	4,191.5100	4.1915	4,171.0400	4.1710	(0.488)	0	0	0
2021/08/31	R186	05/05/2022	8.64	Put	Bond Future	887.3800	0.8874	882.3200	0.8823	(0.570)	0	0	435
2021/08/31	R186	04/08/2022	8.15	Call	Bond Future	2,538.6000	2.5386	2,509.8200	2.5098	(1.134)	0	0	0
2021/08/31	R186	04/08/2022	8.15	Put	Bond Future	2,052.1700	2.0522	2,039.1500	2.0391	(0.634)	0	0	0
2021/08/31	R186	04/08/2022			Bond Future	8.0225	110.3380	8.0267	110.3223	0.051	0.0000	0.0000	0
2021/08/31	R186	04/08/2022	8.14	Call	Bond Future	2,517.0300	2.5170	2,488.2900	2.4883	(1.142)	0	0	0
2021/08/31	R186	04/08/2022	8.14	Put	Bond Future	2,068.6700	2.0687	2,055.6900	2.0557	(0.627)	0	0	0
2021/08/31	R186	04/08/2022	8.13	Call	Bond Future	2,495.9800	2.4960	2,467.2700	2.4673	(1.150)	0	0	0
2021/08/31	R186	04/08/2022	8.13	Put	Bond Future	2,085.7000	2.0857	2,072.7500	2.0728	(0.621)	0	0	0
2021/08/31	R197	04/11/2021			Bond Future	326.3733	326.3733	326.5108	326.5108	0.042	0.0000	0.0000	1,274
2021/08/31	R197	03/02/2022			Bond Future	321.9346	321.9346	322.0725	322.0725	0.043	0.0000	0.0000	0
2021/08/31	R197	05/05/2022			Bond Future	325.7945	325.7945	325.9335	325.9335	0.043	0.0000	0.0000	0
2021/08/31	R197	04/08/2022			Bond Future	321.4557	321.4557	321.5954	321.5954	0.043	0.0000	0.0000	0
2021/08/31	R202	04/11/2021			Bond Future	240.4399	240.4399	240.4563	240.4563	0.007	0.0000	0.0000	8,324
2021/08/31	R202	03/02/2022			Bond Future	238.8592	238.8592	238.8753	238.8753	0.007	0.0000	0.0000	0
2021/08/31	R202	05/05/2022			Bond Future	241.7228	241.7228	241.7385	241.7385	0.006	0.0000	0.0000	0
2021/08/31	R202	04/08/2022			Bond Future	240.2685	240.2685	240.2838	240.2838	0.006	0.0000	0.0000	0
2021/08/31	R209	04/11/2021	12.19	Call	Bond Future	11,108.7900	11.1088	11,088.8100	11.0888	(0.180)	0	0	0
2021/08/31	R209	04/11/2021	12.19	Put	Bond Future	20.6600	0.0207	19.9300	0.0199	(3.533)	0	0	0
2021/08/31	R209	04/11/2021	12.17	Call	Bond Future	11,016.7200	11.0167	10,997.0400	10.9970	(0.179)	0	0	0
2021/08/31	R209	04/11/2021	12.00	Call	Bond Future	10,227.6300	10.2276	10,211.7100	10.2117	(0.156)	0	0	0
2021/08/31	R209	04/11/2021	12.00	Put	Bond Future	31.6300	0.0316	34.9600	0.0350	10.528	0	0	9,000
2021/08/31	R209	04/11/2021	10.50	Call	Bond Future	3,184.5300	3.1845	3,209.3900	3.2094	0.781	0	0	0
2021/08/31	R209	04/11/2021	10.00	Call	Bond Future	1,426.7900	1.4268	1,443.9400	1.4439	1.202	0	0	0
2021/08/31	R209	04/11/2021	10.00	Put	Bond Future	1,901.3500	1.9013	1,937.7500	1.9378	1.914	0	0	3,100
2021/08/31	R209	04/11/2021	10.25	Put	Bond Future	1,224.2100	1.2242	1,259.1900	1.2592	2.857	0	0	6,500
2021/08/31	R209	04/11/2021			Bond Future	10.0798	71.9079	10.0830	71.8887	0.032	0.0000	0.0000	37,291
2021/08/31	R209	04/11/2021	12.18	Call	Bond Future	11,062.7700	11.0628	11,042.9400	11.0429	(0.179)	0	0	0
2021/08/31	R209	04/11/2021	12.18	Put	Bond Future	21.1200	0.0211	20.5400	0.0205	(2.746)	0	0	0
2021/08/31	R209	04/11/2021	12.17	Put	Bond Future	21.6000	0.0216	21.1700	0.0212	(1.991)	0	0	0
2021/08/31	R209	04/11/2021	10.50	Put	Bond Future	755.5900	0.7556	799.7000	0.7997	5.838	0	0	2,900
2021/08/31	R209	04/11/2021	9.50	Put	Bond Future	3,948.0000	3.9480	3,992.0500	3.9920	1.116	0	0	0
2021/08/31	R209	04/11/2021	9.50	Call	Bond Future	394.5300	0.3945	419.3300	0.4193	6.286	0	0	6,000
2021/08/31	R209	04/11/2021	10.25	Call	Bond Future	2,222.6000	2.2226	2,238.3300	2.2383	0.708	0	0	0
2021/08/31	R209	03/02/2022	11.03	Call	Bond Future	5,304.5100	5.3045	5,353.8000	5.3538	0.929	0	0	0
2021/08/31	R209	03/02/2022	11.03	Put	Bond Future	972.4500	0.9725	1,041.4500	1.0414	7.095	0	0	0
2021/08/31	R209	03/02/2022	11.02	Call	Bond Future	5,262.9800	5.2630	5,312.6600	5.3127	0.944	0	0	0
2021/08/31	R209	03/02/2022	11.02	Put	Bond Future	983.8000	0.9838	1,053.1900	1.0532	7.053	0	0	0
2021/08/31	R209	03/02/2022			Bond Future	10.2466	72.7236	10.2500	72.7039	0.033	0.0000	0.0000	0
2021/08/31	R209	03/02/2022	11.04	Call	Bond Future	5,346.1200	5.3461	5,395.0100	5.3950	0.914	0	0	0
2021/08/31	R209	03/02/2022	11.04	Put	Bond Future	961.2300	0.9612	1,029.8300	1.0298	7.137	0	0	0
2021/08/31	R209	05/05/2022	11.44	Call	Bond Future	6,690.3000	6.6903	6,660.7900	6.6608	(0.441)	0	0	0
2021/08/31	R209	05/05/2022	11.44	Put	Bond Future	1,228.5500	1.2286	1,219.1300	1.2191	(0.767)	0	0	0
2021/08/31	R209	05/05/2022	11.43	Call	Bond Future	6,650.8400	6.6508	6,621.3100	6.6213	(0.444)	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
2021/08/31	R209	05/05/2022	11.43	Put	Bond Future	1,239.4100	1.2394	1,229.9700	1.2300	(0.762)	0	0	0
2021/08/31	R209	05/05/2022			Bond Future	10.4154	70.4373	10.4190	70.4172	0.034	0.0000	0.0000	0
2021/08/31	R209	05/05/2022	11.45	Call	Bond Future	6,729.9800	6.7300	6,700.4900	6.7005	(0.438)	0	0	0
2021/08/31	R209	05/05/2022	11.45	Put	Bond Future	1,217.9600	1.2180	1,208.5600	1.2086	(0.772)	0	0	0
2021/08/31	R209	04/08/2022	10.58	Call	Bond Future	3,496.1900	3.4962	3,502.1700	3.5022	0.171	0	0	0
2021/08/31	R209	04/08/2022	10.58	Put	Bond Future	3,544.4900	3.5445	3,570.9100	3.5709	0.745	0	0	0
2021/08/31	R209	04/08/2022	10.57	Put	Bond Future	3,571.4500	3.5714	3,597.9300	3.5979	0.741	0	0	0
2021/08/31	R209	04/08/2022			Bond Future	10.5888	71.2533	10.5925	71.2329	0.035	0.0000	0.0000	0
2021/08/31	R209	04/08/2022	10.59	Call	Bond Future	3,524.5300	3.5245	3,530.4500	3.5305	0.168	0	0	0
2021/08/31	R209	04/08/2022	10.59	Put	Bond Future	3,517.7000	3.5177	3,544.0600	3.5441	0.749	0	0	0
2021/08/31	R209	04/08/2022	10.57	Call	Bond Future	3,467.9500	3.4680	3,473.9900	3.4740	0.174	0	0	0
2021/08/31	R210	04/11/2021			Bond Future	211.2482	211.2482	211.3836	211.3836	0.064	0.0000	0.0000	1,486
2021/08/31	R210	03/02/2022			Bond Future	213.6955	213.6955	213.8320	213.8320	0.064	0.0000	0.0000	0
2021/08/31	R210	05/05/2022			Bond Future	213.4049	213.4049	213.5424	213.5424	0.064	0.0000	0.0000	0
2021/08/31	R210	04/08/2022			Bond Future	216.0473	216.0473	216.1863	216.1863	0.064	0.0000	0.0000	0
2021/08/31	R212	04/11/2021			Bond Future	174.9524	174.9524	174.9560	174.9560	0.002	0.0000	0.0000	1,025
2021/08/31	R213	04/11/2021	11.10	Put	Bond Future	31.8600	0.0319	28.0900	0.0281	(11.833)	0	0	0
2021/08/31	R213	04/11/2021	11.11	Call	Bond Future	9,769.9600	9.7700	9,806.3400	9.8063	0.372	0	0	0
2021/08/31	R213	04/11/2021	11.09	Put	Bond Future	32.6300	0.0326	28.7900	0.0288	(11.768)	0	0	0
2021/08/31	R213	04/11/2021			Bond Future	9.2312	87.6005	9.2240	87.6406	(0.078)	0.0000	0.0000	9,895
2021/08/31	R213	04/11/2021	11.10	Call	Bond Future	9,722.7500	9.7227	9,759.0800	9.7591	0.374	0	0	0
2021/08/31	R213	04/11/2021	11.11	Put	Bond Future	31.1200	0.0311	27.4000	0.0274	(11.954)	0	0	0
2021/08/31	R213	04/11/2021	11.09	Call	Bond Future	9,675.5400	9.6755	9,711.8000	9.7118	0.375	0	0	0
2021/08/31	R213	03/02/2022	9.98	Call	Bond Future	4,224.3500	4.2244	4,229.8200	4.2298	0.129	0	0	0
2021/08/31	R213	03/02/2022	9.98	Put	Bond Future	1,237.5800	1.2376	1,202.7500	1.2028	(2.814)	0	0	0
2021/08/31	R213	03/02/2022	9.58	Put	Bond Future	1,973.4200	1.9734	1,931.2000	1.9312	(2.139)	0	0	200
2021/08/31	R213	03/02/2022	8.63	Put	Bond Future	5,114.0000	5.1140	5,062.3700	5.0624	(1.010)	0	0	0
2021/08/31	R213	03/02/2022	8.63	Call	Bond Future	701.1000	0.7011	689.7700	0.6898	(1.616)	0	0	200
2021/08/31	R213	03/02/2022	8.80	Put	Bond Future	4,399.7900	4.3998	4,348.3800	4.3484	(1.168)	0	0	0
2021/08/31	R213	03/02/2022	8.80	Call	Bond Future	964.2400	0.9642	953.1300	0.9531	(1.152)	0	0	102
2021/08/31	R213	03/02/2022	10.60	Put	Bond Future	598.2900	0.5983	575.2500	0.5752	(3.851)	0	0	430
2021/08/31	R213	03/02/2022	10.00	Call	Bond Future	4,298.9600	4.2990	4,304.6300	4.3046	0.132	0	0	0
2021/08/31	R213	03/02/2022	10.00	Put	Bond Future	1,208.5600	1.2086	1,173.9300	1.1739	(2.865)	0	0	430
2021/08/31	R213	03/02/2022	9.22	Put	Bond Future	2,926.9900	2.9270	2,878.8100	2.8788	(1.646)	0	0	0
2021/08/31	R213	03/02/2022	10.67	Call	Bond Future	7,017.3800	7.0174	7,035.8400	7.0358	0.263	0	0	0
2021/08/31	R213	03/02/2022	10.67	Put	Bond Future	550.6700	0.5507	528.8300	0.5288	(3.966)	0	0	220
2021/08/31	R213	03/02/2022			Bond Future	9.4171	88.5938	9.4097	88.6341	(0.079)	0.0000	0.0000	0
2021/08/31	R213	03/02/2022	9.97	Call	Bond Future	4,187.2200	4.1872	4,192.4800	4.1925	0.126	0	0	0
2021/08/31	R213	03/02/2022	9.97	Put	Bond Future	1,252.3200	1.2523	1,217.2800	1.2173	(2.798)	0	0	0
2021/08/31	R213	03/02/2022	9.96	Call	Bond Future	4,150.2000	4.1502	4,155.2600	4.1553	0.122	0	0	0
2021/08/31	R213	03/02/2022	9.96	Put	Bond Future	1,267.2200	1.2672	1,231.9800	1.2320	(2.781)	0	0	0
2021/08/31	R213	03/02/2022	10.15	Call	Bond Future	4,878.0700	4.8781	4,886.7900	4.8868	0.179	0	0	0
2021/08/31	R213	03/02/2022	10.15	Put	Bond Future	1,015.8100	1.0158	984.2300	0.9842	(3.109)	0	0	200
2021/08/31	R213	03/02/2022	9.58	Call	Bond Future	2,851.9500	2.8519	2,850.0300	2.8500	(0.067)	0	0	0
2021/08/31	R213	03/02/2022	10.25	Call	Bond Future	5,275.4800	5.2755	5,286.1900	5.2862	0.203	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/31	R213	03/02/2022	10.25	Put	Bond Future	903.8300		0.9038	874.2400	0.8742	(3.274)	0	0	102
2021/08/31	R213	03/02/2022	9.76	Call	Bond Future	3,434.5400		3.4345	3,437.5300	3.4375	0.087	0	0	0
2021/08/31	R213	03/02/2022	9.76	Put	Bond Future	1,598.8200		1.5988	1,561.5100	1.5615	(2.334)	0	0	102
2021/08/31	R213	03/02/2022	10.60	Call	Bond Future	6,720.7400		6.7207	6,738.0000	6.7380	0.257	0	0	0
2021/08/31	R213	03/02/2022	9.22	Call	Bond Future	1,848.5300		1.8485	1,840.6500	1.8406	(0.426)	0	0	430
2021/08/31	R213	03/02/2022	10.17	Call	Bond Future	4,956.9900		4.9570	4,966.1100	4.9661	0.184	0	0	0
2021/08/31	R213	03/02/2022	10.17	Put	Bond Future	992.5200		0.9925	961.3400	0.9613	(3.141)	0	0	220
2021/08/31	R213	03/02/2022	9.15	Put	Bond Future	3,144.1700		3.1442	3,095.2800	3.0953	(1.555)	0	0	0
2021/08/31	R213	03/02/2022	9.15	Call	Bond Future	1,678.4600		1.6785	1,669.8700	1.6699	(0.512)	0	0	220
2021/08/31	R213	05/05/2022	10.65	Put	Bond Future	1,095.8500		1.0958	1,131.8300	1.1318	3.283	0	0	0
2021/08/31	R213	05/05/2022	10.63	Call	Bond Future	6,322.5600		6.3226	6,399.1900	6.3992	1.212	0	0	0
2021/08/31	R213	05/05/2022			Bond Future	9.6007		86.1032	9.5930	86.1438	(0.080)	0.0000	0.0000	0
2021/08/31	R213	05/05/2022	10.64	Call	Bond Future	6,361.0500		6.3611	6,437.7700	6.4378	1.206	0	0	0
2021/08/31	R213	05/05/2022	10.64	Put	Bond Future	1,105.8100		1.1058	1,141.9100	1.1419	3.265	0	0	0
2021/08/31	R213	05/05/2022	10.65	Call	Bond Future	6,399.5800		6.3996	6,476.1800	6.4762	1.197	0	0	0
2021/08/31	R213	05/05/2022	10.63	Put	Bond Future	1,115.8600		1.1159	1,151.8700	1.1519	3.227	0	0	0
2021/08/31	R213	04/08/2022	9.89	Call	Bond Future	3,509.9000		3.5099	3,537.6700	3.5377	0.791	0	0	0
2021/08/31	R213	04/08/2022	9.90	Put	Bond Future	3,000.3400		3.0003	2,986.9000	2.9869	(0.448)	0	0	0
2021/08/31	R213	04/08/2022	9.88	Call	Bond Future	3,482.6900		3.4827	3,510.0400	3.5100	0.785	0	0	0
2021/08/31	R213	04/08/2022			Bond Future	9.7944		87.1042	9.7864	87.1452	(0.082)	0.0000	0.0000	0
2021/08/31	R213	04/08/2022	9.89	Put	Bond Future	3,023.3700		3.0234	3,010.1700	3.0102	(0.437)	0	0	0
2021/08/31	R213	04/08/2022	9.90	Call	Bond Future	3,537.5500		3.5375	3,565.0800	3.5651	0.778	0	0	0
2021/08/31	R213	04/08/2022	9.88	Put	Bond Future	3,046.8700		3.0469	3,033.2500	3.0332	(0.447)	0	0	0
2021/08/31	R214	04/11/2021	12.47	Call	Bond Future	10,746.4900		10.7465	10,730.9300	10.7309	(0.145)	0	0	0
2021/08/31	R214	04/11/2021	12.46	Call	Bond Future	10,700.8600		10.7009	10,685.3700	10.6854	(0.145)	0	0	0
2021/08/31	R214	04/11/2021	12.46	Put	Bond Future	28.7200		0.0287	33.3800	0.0334	16.226	0	0	0
2021/08/31	R214	04/11/2021			Bond Future	10.4529		68.7098	10.4562	68.6896	0.032	0.0000	0.0000	17,796
2021/08/31	R214	04/11/2021	12.47	Put	Bond Future	28.1200		0.0281	32.7100	0.0327	16.323	0	0	0
2021/08/31	R214	04/11/2021	12.48	Call	Bond Future	10,792.0700		10.7921	10,776.4200	10.7764	(0.145)	0	0	0
2021/08/31	R214	04/11/2021	12.48	Put	Bond Future	27.5400		0.0275	32.0400	0.0320	16.340	0	0	0
2021/08/31	R214	03/02/2022	11.40	Put	Bond Future	1,044.1500		1.0442	1,124.9100	1.1249	7.735	0	0	0
2021/08/31	R214	03/02/2022	11.41	Call	Bond Future	5,477.9400		5.4779	5,537.6600	5.5377	1.090	0	0	0
2021/08/31	R214	03/02/2022	11.39	Put	Bond Future	1,055.9800		1.0560	1,137.0400	1.1370	7.676	0	0	0
2021/08/31	R214	03/02/2022			Bond Future	10.6199		69.4889	10.6234	69.4683	0.033	0.0000	0.0000	0
2021/08/31	R214	03/02/2022	11.40	Call	Bond Future	5,436.1800		5.4362	5,496.3400	5.4963	1.107	0	0	0
2021/08/31	R214	03/02/2022	11.41	Put	Bond Future	1,032.6000		1.0326	1,112.9200	1.1129	7.778	0	0	0
2021/08/31	R214	03/02/2022	11.39	Call	Bond Future	5,394.6300		5.3946	5,455.0900	5.4551	1.121	0	0	0
2021/08/31	R214	05/05/2022	11.74	Put	Bond Future	1,305.7000		1.3057	1,382.7600	1.3828	5.902	0	0	0
2021/08/31	R214	05/05/2022	11.75	Call	Bond Future	6,550.9600		6.5510	6,606.5300	6.6065	0.848	0	0	0
2021/08/31	R214	05/05/2022	11.73	Put	Bond Future	1,317.1100		1.3171	1,394.5000	1.3945	5.876	0	0	0
2021/08/31	R214	05/05/2022			Bond Future	10.7827		67.0261	10.7863	67.0051	0.034	0.0000	0.0000	0
2021/08/31	R214	05/05/2022	11.74	Call	Bond Future	6,511.1900		6.5112	6,567.2600	6.5673	0.861	0	0	0
2021/08/31	R214	05/05/2022	11.75	Put	Bond Future	1,294.5700		1.2946	1,371.1300	1.3711	5.914	0	0	0
2021/08/31	R214	05/05/2022	11.73	Call	Bond Future	6,471.6300		6.4716	6,528.0300	6.5280	0.871	0	0	0
2021/08/31	R214	04/08/2022	10.98	Put	Bond Future	3,496.3500		3.4963	3,532.6800	3.5327	1.039	0	0	0
2021/08/31	R214	04/08/2022	10.99	Call	Bond Future	3,684.8400		3.6848	3,699.5100	3.6995	0.398	0	0	0
2021/08/31	R214	04/08/2022			Bond Future	10.9519		67.8014	10.9557	67.7801	0.034	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
2021/08/31	R214	04/08/2022	10.98	Call	Bond Future	3,655.0900	3.6551	3,670.0900	3.6701	0.410	0	0	0
2021/08/31	R214	04/08/2022	10.99	Put	Bond Future	3,469.7600	3.4698	3,505.7600	3.5058	1.038	0	0	0
2021/08/31	R214	04/08/2022	10.97	Call	Bond Future	3,625.7000	3.6257	3,641.0400	3.6410	0.423	0	0	0
2021/08/31	R214	04/08/2022	10.97	Put	Bond Future	3,523.3800	3.5234	3,560.0500	3.5600	1.041	0	0	0
2021/08/31	R248	04/11/2021	12.85	Call	Bond Future	15,836.7600	15.8368	15,731.3000	15.7313	(0.666)	0	0	0
2021/08/31	R248	04/11/2021	12.85	Put	Bond Future	14.3300	0.0143	14.8900	0.0149	3.908	0	0	0
2021/08/31	R248	04/11/2021	10.80	Put	Bond Future	1,043.9800	1.0440	1,069.2600	1.0693	2.422	0	0	0
2021/08/31	R248	04/11/2021	10.80	Call	Bond Future	3,948.4700	3.9485	3,867.7300	3.8677	(2.045)	0	0	1,050
2021/08/31	R248	04/11/2021	10.20	Put	Bond Future	3,078.9600	3.0790	3,138.2700	3.1383	1.926	0	0	0
2021/08/31	R248	04/11/2021			Bond Future	10.4156	86.7807	10.4292	86.6747	0.131	0.0000	0.0000	167,943
2021/08/31	R248	04/11/2021	12.84	Call	Bond Future	15,783.1600	15.7832	15,677.7000	15.6777	(0.668)	0	0	0
2021/08/31	R248	04/11/2021	12.84	Put	Bond Future	14.7600	0.0148	15.3200	0.0153	3.794	0	0	0
2021/08/31	R248	04/11/2021	12.83	Call	Bond Future	15,729.4800	15.7295	15,624.0400	15.6240	(0.670)	0	0	0
2021/08/31	R248	04/11/2021	12.83	Put	Bond Future	15.1900	0.0152	15.7700	0.0158	3.818	0	0	0
2021/08/31	R248	04/11/2021	10.30	Put	Bond Future	2,615.6000	2.6156	2,667.6500	2.6676	1.990	0	0	0
2021/08/31	R248	04/11/2021	10.30	Call	Bond Future	1,707.2300	1.7072	1,653.2600	1.6533	(3.161)	0	0	0
2021/08/31	R248	04/11/2021	9.60	Put	Bond Future	6,997.9300	6.9979	7,096.6000	7.0966	1.410	0	0	0
2021/08/31	R248	04/11/2021	9.60	Call	Bond Future	213.6600	0.2137	206.3100	0.2063	(3.440)	0	0	0
2021/08/31	R248	04/11/2021	10.20	Call	Bond Future	1,371.1400	1.3711	1,324.4300	1.3244	(3.407)	0	0	1,050
2021/08/31	R248	03/02/2022	11.48	Call	Bond Future	7,472.3500	7.4724	7,490.0500	7.4900	0.237	0	0	0
2021/08/31	R248	03/02/2022	11.49	Put	Bond Future	1,091.8300	1.0918	1,216.3900	1.2164	11.408	0	0	0
2021/08/31	R248	03/02/2022	11.47	Call	Bond Future	7,418.6400	7.4186	7,437.1300	7.4371	0.249	0	0	0
2021/08/31	R248	03/02/2022	9.80	Put	Bond Future	7,146.6800	7.1467	7,302.1400	7.3021	2.175	0	0	0
2021/08/31	R248	03/02/2022	9.80	Call	Bond Future	858.5700	0.8586	906.5500	0.9066	5.588	0	0	1,300
2021/08/31	R248	03/02/2022	10.50	Put	Bond Future	3,473.6800	3.4737	3,603.3200	3.6033	3.732	0	0	0
2021/08/31	R248	03/02/2022	10.50	Call	Bond Future	2,866.1200	2.8661	2,888.2800	2.8883	0.773	0	0	1,300
2021/08/31	R248	03/02/2022			Bond Future	10.5797	87.7646	10.5939	87.6572	0.134	0.0000	0.0000	0
2021/08/31	R248	03/02/2022	11.48	Put	Bond Future	1,104.1800	1.1042	1,229.3600	1.2294	11.337	0	0	0
2021/08/31	R248	03/02/2022	11.49	Call	Bond Future	7,525.9200	7.5259	7,543.0000	7.5430	0.227	0	0	0
2021/08/31	R248	03/02/2022	11.47	Put	Bond Future	1,116.5000	1.1165	1,242.4700	1.2425	11.283	0	0	0
2021/08/31	R248	05/05/2022	11.80	Call	Bond Future	8,678.9700	8.6790	8,697.2700	8.6973	0.211	0	0	0
2021/08/31	R248	05/05/2022	11.79	Call	Bond Future	8,628.5800	8.6286	8,647.0700	8.6471	0.214	0	0	0
2021/08/31	R248	05/05/2022	11.79	Put	Bond Future	1,462.1000	1.4621	1,589.5200	1.5895	8.715	0	0	0
2021/08/31	R248	05/05/2022			Bond Future	10.7395	84.3815	10.7543	84.2725	0.138	0.0000	0.0000	0
2021/08/31	R248	05/05/2022	11.80	Put	Bond Future	1,449.5800	1.4496	1,576.8100	1.5768	8.777	0	0	0
2021/08/31	R248	05/05/2022	11.81	Call	Bond Future	8,729.2000	8.7292	8,747.2900	8.7473	0.207	0	0	0
2021/08/31	R248	05/05/2022	11.81	Put	Bond Future	1,436.9800	1.4370	1,564.0000	1.5640	8.839	0	0	0
2021/08/31	R248	04/08/2022	10.99	Call	Bond Future	4,804.4600	4.8045	4,724.6100	4.7246	(1.662)	0	0	0
2021/08/31	R248	04/08/2022	10.99	Put	Bond Future	4,202.6100	4.2026	4,233.1100	4.2331	0.726	0	0	0
2021/08/31	R248	04/08/2022	10.98	Call	Bond Future	4,766.4800	4.7665	4,686.9000	4.6869	(1.670)	0	0	0
2021/08/31	R248	04/08/2022	10.98	Put	Bond Future	4,235.6400	4.2356	4,266.4100	4.2664	0.726	0	0	0
2021/08/31	R248	04/08/2022			Bond Future	10.9057	85.3578	10.9211	85.2475	0.141	0.0000	0.0000	0
2021/08/31	R248	04/08/2022	11.00	Call	Bond Future	4,842.2400	4.8422	4,762.1300	4.7621	(1.654)	0	0	0
2021/08/31	R248	04/08/2022	11.00	Put	Bond Future	4,169.4800	4.1695	4,199.7200	4.1997	0.725	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
Total											1100215	