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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/08/2021 TO 19/08/2021

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
2021/08/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	2025	04/11/2021		Bond Future	154.9695	154.9695	154.9392	154.9392	(0.020)	0.0000	0.0000	4,840
2021/08/19	2025	03/02/2022		Bond Future	155.1943	155.1943	155.1632	155.1632	(0.020)	0.0000	0.0000	0
2021/08/19	2025	05/05/2022		Bond Future	157.0591	157.0591	157.0272	157.0272	(0.020)	0.0000	0.0000	0
2021/08/19	2025	04/08/2022		Bond Future	157.3922	157.3922	157.3598	157.3598	(0.021)	0.0000	0.0000	0
2021/08/19	2029	04/11/2021		Bond Future	113.5545	113.5545	113.6333	113.6333	0.069	0.0000	0.0000	2,964
2021/08/19	2029	03/02/2022		Bond Future	114.8767	114.8767	114.9560	114.9560	0.069	0.0000	0.0000	0
2021/08/19	2029	05/05/2022		Bond Future	115.0605	115.0605	115.1407	115.1407	0.070	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
2021/08/19	2029	04/08/2022			Bond Future	116.4876	116.4876	116.5685	116.5685	0.069	0.0000	0.0000	0
2021/08/19	2030	04/11/2021	10.60	Call	Bond Future	8,360.6900	8.3607	7,988.0600	7.9881	(4.457)	0	0	0
2021/08/19	2030	04/11/2021	10.60	Put	Bond Future	97.7300	0.0977	113.1000	0.1131	15.727	0	0	0
2021/08/19	2030	04/11/2021	10.59	Put	Bond Future	99.7000	0.0997	115.3700	0.1154	15.717	0	0	0
2021/08/19	2030	04/11/2021	8.27	Put	Bond Future	4,542.4200	4.5424	4,865.5100	4.8655	7.113	0	0	0
2021/08/19	2030	04/11/2021	8.27	Call	Bond Future	348.0800	0.3481	283.1700	0.2832	(18.648)	0	0	300
2021/08/19	2030	04/11/2021	8.77	Put	Bond Future	2,473.7300	2.4737	2,707.9600	2.7080	9.469	0	0	0
2021/08/19	2030	04/11/2021	11.44	Put	Bond Future	12.5000	0.0125	14.7100	0.0147	17.680	0	0	300
2021/08/19	2030	04/11/2021	11.26	Call	Bond Future	11,439.0200	11.4390	11,054.6400	11.0546	(3.360)	0	0	0
2021/08/19	2030	04/11/2021	9.20	Call	Bond Future	2,325.7300	2.3257	2,087.5700	2.0876	(10.240)	0	0	29
2021/08/19	2030	04/11/2021	9.30	Put	Bond Future	1,089.9900	1.0900	1,222.0000	1.2220	12.111	0	0	0
2021/08/19	2030	04/11/2021	9.35	Call	Bond Future	2,851.6400	2.8516	2,587.2100	2.5872	(9.273)	0	0	0
2021/08/19	2030	04/11/2021	9.35	Put	Bond Future	1,002.3400	1.0023	1,125.9100	1.1259	12.328	0	0	9,100
2021/08/19	2030	04/11/2021			Bond Future	9.0102	96.3928	9.0808	96.0048	0.783	0.0000	0.0000	97,591
2021/08/19	2030	04/11/2021	10.61	Call	Bond Future	8,407.7100	8.4077	8,034.7900	8.0348	(4.435)	0	0	0
2021/08/19	2030	04/11/2021	10.61	Put	Bond Future	95.7900	0.0958	110.8700	0.1109	15.743	0	0	0
2021/08/19	2030	04/11/2021	10.59	Call	Bond Future	8,313.6700	8.3137	7,941.3400	7.9413	(4.479)	0	0	0
2021/08/19	2030	04/11/2021	8.77	Call	Bond Future	1,138.2300	1.1382	984.4600	0.9845	(13.510)	0	0	300
2021/08/19	2030	04/11/2021	11.44	Call	Bond Future	12,264.5400	12.2645	11,878.7500	11.8788	(3.146)	0	0	0
2021/08/19	2030	04/11/2021	11.26	Put	Bond Future	21.1900	0.0212	24.8100	0.0248	17.084	0	0	29
2021/08/19	2030	04/11/2021	9.90	Put	Bond Future	379.6400	0.3796	433.6600	0.4337	14.229	0	0	0
2021/08/19	2030	04/11/2021	9.90	Call	Bond Future	5,124.3500	5.1243	4,790.3700	4.7904	(6.518)	0	0	29
2021/08/19	2030	04/11/2021	9.20	Put	Bond Future	1,286.9000	1.2869	1,436.7400	1.4367	11.643	0	0	0
2021/08/19	2030	04/11/2021	8.75	Put	Bond Future	2,542.6300	2.5426	2,780.8200	2.7808	9.368	0	0	0
2021/08/19	2030	04/11/2021	8.75	Call	Bond Future	1,094.8300	1.0948	945.0200	0.9450	(13.683)	0	0	3,250
2021/08/19	2030	04/11/2021	9.30	Call	Bond Future	2,670.1400	2.6701	2,414.1500	2.4141	(9.587)	0	0	0
2021/08/19	2030	03/02/2022	9.45	Call	Bond Future	3,160.8000	3.1608	2,923.8500	2.9238	(7.497)	0	0	0
2021/08/19	2030	03/02/2022	9.45	Put	Bond Future	1,847.7300	1.8477	2,003.4800	2.0035	8.429	0	0	0
2021/08/19	2030	03/02/2022	9.35	Call	Bond Future	2,853.5500	2.8536	2,629.7500	2.6298	(7.843)	0	0	0
2021/08/19	2030	03/02/2022	9.35	Put	Bond Future	2,065.3700	2.0654	2,234.2700	2.2343	8.178	0	0	101
2021/08/19	2030	03/02/2022	8.39	Put	Bond Future	5,205.2300	5.2052	5,505.6300	5.5056	5.771	0	0	0
2021/08/19	2030	03/02/2022	8.39	Call	Bond Future	754.8600	0.7549	662.5600	0.6626	(12.227)	0	0	101
2021/08/19	2030	03/02/2022	8.85	Put	Bond Future	3,456.4200	3.4564	3,695.1100	3.6951	6.906	0	0	0
2021/08/19	2030	03/02/2022	8.85	Call	Bond Future	1,562.0600	1.5621	1,408.0500	1.4081	(9.859)	0	0	1,000
2021/08/19	2030	03/02/2022			Bond Future	9.2012	93.4875	9.2751	93.0948	0.804	0.0000	0.0000	0
2021/08/19	2030	03/02/2022	9.44	Call	Bond Future	3,129.4900	3.1295	2,893.8400	2.8938	(7.530)	0	0	0
2021/08/19	2030	03/02/2022	9.44	Put	Bond Future	1,868.7400	1.8687	2,025.7900	2.0258	8.404	0	0	0
2021/08/19	2030	03/02/2022	9.43	Call	Bond Future	3,098.0900	3.0981	2,863.7400	2.8637	(7.564)	0	0	0
2021/08/19	2030	03/02/2022	9.43	Put	Bond Future	1,889.6900	1.8897	2,048.0400	2.0480	8.380	0	0	0
2021/08/19	2030	03/02/2022	9.78	Call	Bond Future	4,293.3800	4.2934	4,017.2000	4.0172	(6.433)	0	0	0
2021/08/19	2030	03/02/2022	9.78	Put	Bond Future	1,275.0100	1.2750	1,391.5300	1.3915	9.139	0	0	101
2021/08/19	2030	03/02/2022	10.85	Call	Bond Future	8,654.7200	8.6547	8,301.7100	8.3017	(4.079)	0	0	0
2021/08/19	2030	03/02/2022	10.85	Put	Bond Future	378.9000	0.3789	418.5900	0.4186	10.475	0	0	1,000
2021/08/19	2030	03/02/2022	9.60	Put	Bond Future	1,562.4400	1.5624	1,699.4800	1.6995	8.771	0	0	0
2021/08/19	2030	03/02/2022	9.60	Call	Bond Future	3,655.7100	3.6557	3,400.0500	3.4000	(6.993)	0	0	1,000
2021/08/19	2030	05/05/2022	10.21	Call	Bond Future	5,427.7100	5.4277	5,140.1600	5.1402	(5.298)	0	0	0
2021/08/19	2030	05/05/2022	10.21	Put	Bond Future	1,384.1700	1.3842	1,494.0700	1.4941	7.940	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
2021/08/19	2030	05/05/2022	9.95	Call	Bond Future	4,511.5300	4.5115	4,247.0900	4.2471	(5.861)	0	0	0
2021/08/19	2030	05/05/2022	8.47	Call	Bond Future	945.0400	0.9450	846.9400	0.8469	(10.381)	0	0	1,073
2021/08/19	2030	05/05/2022	8.14	Put	Bond Future	7,386.6100	7.3866	7,715.3900	7.7154	4.451	0	0	0
2021/08/19	2030	05/05/2022	8.14	Call	Bond Future	599.3400	0.5993	530.6700	0.5307	(11.458)	0	0	1,800
2021/08/19	2030	05/05/2022	8.89	Put	Bond Future	4,330.0600	4.3301	4,582.0800	4.5821	5.820	0	0	0
2021/08/19	2030	05/05/2022	8.81	Put	Bond Future	4,603.0200	4.6030	4,864.4300	4.8644	5.679	0	0	0
2021/08/19	2030	05/05/2022			Bond Future	9.4012	94.5894	9.4787	94.1919	0.824	0.0000	0.0000	0
2021/08/19	2030	05/05/2022	10.20	Call	Bond Future	5,391.4500	5.3914	5,104.7200	5.1047	(5.318)	0	0	0
2021/08/19	2030	05/05/2022	10.20	Put	Bond Future	1,396.5100	1.3965	1,507.2300	1.5072	7.928	0	0	200
2021/08/19	2030	05/05/2022	10.19	Call	Bond Future	5,355.2600	5.3553	5,069.3700	5.0694	(5.338)	0	0	0
2021/08/19	2030	05/05/2022	10.19	Put	Bond Future	1,408.9500	1.4090	1,520.5100	1.5205	7.918	0	0	0
2021/08/19	2030	05/05/2022	9.95	Put	Bond Future	1,742.8100	1.7428	1,875.8200	1.8758	7.632	0	0	1,073
2021/08/19	2030	05/05/2022	9.35	Call	Bond Future	2,712.8800	2.7129	2,513.0500	2.5131	(7.366)	0	0	0
2021/08/19	2030	05/05/2022	9.35	Put	Bond Future	2,976.8800	2.9769	3,174.5000	3.1745	6.638	0	0	1,073
2021/08/19	2030	05/05/2022	8.47	Put	Bond Future	5,897.0900	5.8971	6,196.4400	6.1964	5.076	0	0	0
2021/08/19	2030	05/05/2022	8.89	Call	Bond Future	1,652.1000	1.6521	1,506.6700	1.5067	(8.803)	0	0	1,800
2021/08/19	2030	05/05/2022	11.04	Call	Bond Future	8,629.4500	8.6295	8,289.5400	8.2895	(3.939)	0	0	0
2021/08/19	2030	05/05/2022	11.04	Put	Bond Future	668.6300	0.6686	726.1700	0.7262	8.606	0	0	1,800
2021/08/19	2030	05/05/2022	8.81	Call	Bond Future	1,497.1300	1.4971	1,361.0900	1.3611	(9.087)	0	0	200
2021/08/19	2030	05/05/2022	7.73	Put	Bond Future	9,445.6300	9.4456	9,802.2700	9.8023	3.776	0	0	0
2021/08/19	2030	05/05/2022	7.73	Call	Bond Future	317.0300	0.3170	276.2200	0.2762	(12.873)	0	0	200
2021/08/19	2030	04/08/2022	9.56	Call	Bond Future	3,105.3600	3.1054	2,901.8300	2.9018	(6.554)	0	0	0
2021/08/19	2030	04/08/2022	9.56	Put	Bond Future	3,385.1400	3.3851	3,584.2600	3.5843	5.882	0	0	0
2021/08/19	2030	04/08/2022			Bond Future	9.6163	91.6889	9.6977	91.2862	0.847	0.0000	0.0000	0
2021/08/19	2030	04/08/2022	9.55	Call	Bond Future	3,080.2800	3.0803	2,877.7500	2.8777	(6.575)	0	0	0
2021/08/19	2030	04/08/2022	9.55	Put	Bond Future	3,409.8700	3.4099	3,609.9900	3.6100	5.869	0	0	0
2021/08/19	2030	04/08/2022	9.54	Call	Bond Future	3,055.3100	3.0553	2,853.7700	2.8538	(6.596)	0	0	0
2021/08/19	2030	04/08/2022	9.54	Put	Bond Future	3,434.7400	3.4347	3,635.8500	3.6358	5.855	0	0	0
2021/08/19	2032	04/11/2021	11.70	Call	Bond Future	10,946.1300	10.9461	10,562.5200	10.5625	(3.505)	0	0	0
2021/08/19	2032	04/11/2021	11.71	Put	Bond Future	54.8300	0.0548	62.5000	0.0625	13.989	0	0	0
2021/08/19	2032	04/11/2021	11.69	Call	Bond Future	10,896.5500	10.8965	10,513.0900	10.5131	(3.519)	0	0	0
2021/08/19	2032	04/11/2021	9.83	Call	Bond Future	2,223.1500	2.2231	1,998.2300	1.9982	(10.117)	0	0	700
2021/08/19	2032	04/11/2021			Bond Future	9.7316	91.3376	9.7967	90.9462	0.669	0.0000	0.0000	123,570
2021/08/19	2032	04/11/2021	11.70	Put	Bond Future	55.9100	0.0559	63.7300	0.0637	13.987	0	0	0
2021/08/19	2032	04/11/2021	11.71	Call	Bond Future	10,995.7000	10.9957	10,611.9400	10.6119	(3.490)	0	0	0
2021/08/19	2032	04/11/2021	11.69	Put	Bond Future	57.0200	0.0570	64.9900	0.0650	13.978	0	0	0
2021/08/19	2032	04/11/2021	9.33	Put	Bond Future	3,330.7700	3.3308	3,598.7600	3.5988	8.046	0	0	0
2021/08/19	2032	04/11/2021	9.33	Call	Bond Future	865.3100	0.8653	741.8700	0.7419	(14.265)	0	0	700
2021/08/19	2032	04/11/2021	9.83	Put	Bond Future	1,632.5200	1.6325	1,799.0300	1.7990	10.200	0	0	0
2021/08/19	2032	04/11/2021	12.81	Call	Bond Future	16,254.2600	16.2543	15,863.2100	15.8632	(2.406)	0	0	0
2021/08/19	2032	04/11/2021	12.81	Put	Bond Future	2.2400	0.0022	2.6200	0.0026	16.964	0	0	700
2021/08/19	2032	03/02/2022	10.43	Call	Bond Future	4,437.0400	4.4370	4,166.0600	4.1661	(6.107)	0	0	0
2021/08/19	2032	03/02/2022	10.43	Put	Bond Future	1,559.3000	1.5593	1,684.4900	1.6845	8.029	0	0	0
2021/08/19	2032	03/02/2022	10.42	Call	Bond Future	4,398.1500	4.3981	4,128.2900	4.1283	(6.136)	0	0	0
2021/08/19	2032	03/02/2022	10.42	Put	Bond Future	1,576.4300	1.5764	1,702.7400	1.7027	8.012	0	0	0
2021/08/19	2032	03/02/2022	10.45	Put	Bond Future	1,525.5300	1.5255	1,648.5100	1.6485	8.061	0	0	198
2021/08/19	2032	03/02/2022	9.81	Call	Bond Future	2,337.7500	2.3378	2,147.1500	2.1472	(8.153)	0	0	0

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2021/08/19	2032	03/02/2022	9.81	Put	Bond Future	3,027.1100	3.0271	3,232.6800	3.2327	6.791	0	0	198
2021/08/19	2032	03/02/2022	8.91	Put	Bond Future	6,750.3300	6.7503	7,078.9800	7.0790	4.869	0	0	0
2021/08/19	2032	03/02/2022	10.66	Call	Bond Future	5,369.1700	5.3692	5,074.5500	5.0745	(5.487)	0	0	0
2021/08/19	2032	03/02/2022	10.66	Put	Bond Future	1,216.3600	1.2164	1,317.9100	1.3179	8.349	0	0	97
2021/08/19	2032	03/02/2022	10.35	Put	Bond Future	1,701.1800	1.7012	1,835.5100	1.8355	7.896	0	0	400
2021/08/19	2032	03/02/2022	9.58	Put	Bond Future	3,786.9600	3.7870	4,025.7500	4.0257	6.306	0	0	0
2021/08/19	2032	03/02/2022	9.58	Call	Bond Future	1,724.3800	1.7244	1,567.0000	1.5670	(9.127)	0	0	400
2021/08/19	2032	03/02/2022	11.13	Call	Bond Future	7,412.6700	7.4127	7,081.1600	7.0812	(4.472)	0	0	0
2021/08/19	2032	03/02/2022	11.13	Put	Bond Future	731.9800	0.7320	796.6400	0.7966	8.834	0	0	210
2021/08/19	2032	03/02/2022	10.53	Call	Bond Future	4,833.7900	4.8338	4,552.0300	4.5520	(5.829)	0	0	0
2021/08/19	2032	03/02/2022	10.53	Put	Bond Future	1,398.5400	1.3985	1,512.9500	1.5129	8.181	0	0	210
2021/08/19	2032	03/02/2022			Bond Future	9.9272	92.3791	9.9951	91.9829	0.684	0.0000	0.0000	0
2021/08/19	2032	03/02/2022	10.44	Call	Bond Future	4,476.0400	4.4760	4,203.9500	4.2039	(6.079)	0	0	0
2021/08/19	2032	03/02/2022	10.44	Put	Bond Future	1,542.3300	1.5423	1,666.4100	1.6664	8.045	0	0	0
2021/08/19	2032	03/02/2022	10.45	Call	Bond Future	4,515.1600	4.5152	4,241.9700	4.2420	(6.051)	0	0	0
2021/08/19	2032	03/02/2022	8.91	Call	Bond Future	525.5400	0.5255	458.0200	0.4580	(12.848)	0	0	198
2021/08/19	2032	03/02/2022	10.14	Call	Bond Future	3,372.6700	3.3727	3,136.8700	3.1369	(6.991)	0	0	0
2021/08/19	2032	03/02/2022	10.14	Put	Bond Future	2,139.4100	2.1394	2,299.7800	2.2998	7.496	0	0	97
2021/08/19	2032	03/02/2022	9.14	Put	Bond Future	5,592.1300	5.5921	5,893.4700	5.8935	5.389	0	0	0
2021/08/19	2032	03/02/2022	9.14	Call	Bond Future	823.9400	0.8239	729.1100	0.7291	(11.509)	0	0	97
2021/08/19	2032	03/02/2022	10.95	Call	Bond Future	6,613.8900	6.6139	6,294.8200	6.2948	(4.824)	0	0	0
2021/08/19	2032	03/02/2022	10.95	Put	Bond Future	889.2100	0.8892	966.3100	0.9663	8.671	0	0	400
2021/08/19	2032	03/02/2022	10.35	Call	Bond Future	4,129.4100	4.1294	3,867.5700	3.8676	(6.341)	0	0	0
2021/08/19	2032	03/02/2022	9.62	Put	Bond Future	3,646.1100	3.6461	3,879.0800	3.8791	6.390	0	0	0
2021/08/19	2032	03/02/2022	9.62	Call	Bond Future	1,824.3400	1.8243	1,661.1400	1.6611	(8.946)	0	0	210
2021/08/19	2032	05/05/2022	11.03	Call	Bond Future	6,375.4000	6.3754	6,077.3100	6.0773	(4.676)	0	0	0
2021/08/19	2032	05/05/2022	11.03	Put	Bond Future	1,448.2800	1.4483	1,551.1800	1.5512	7.105	0	0	0
2021/08/19	2032	05/05/2022	11.02	Put	Bond Future	1,460.6500	1.4606	1,564.3200	1.5643	7.098	0	0	0
2021/08/19	2032	05/05/2022	11.18	Call	Bond Future	6,983.0900	6.9831	6,674.0300	6.6740	(4.426)	0	0	0
2021/08/19	2032	05/05/2022	11.18	Put	Bond Future	1,272.7200	1.2727	1,364.6500	1.3647	7.223	0	0	780
2021/08/19	2032	05/05/2022			Bond Future	10.1279	89.3212	10.1988	88.9202	0.700	0.0000	0.0000	0
2021/08/19	2032	05/05/2022	11.04	Call	Bond Future	6,415.4100	6.4154	6,116.5500	6.1165	(4.658)	0	0	0
2021/08/19	2032	05/05/2022	11.04	Put	Bond Future	1,435.7700	1.4358	1,537.9000	1.5379	7.113	0	0	0
2021/08/19	2032	05/05/2022	11.02	Call	Bond Future	6,335.2000	6.3352	6,037.8800	6.0379	(4.693)	0	0	0
2021/08/19	2032	05/05/2022	9.58	Put	Bond Future	4,941.2100	4.9412	5,197.8300	5.1978	5.193	0	0	0
2021/08/19	2032	05/05/2022	9.58	Call	Bond Future	1,758.1700	1.7582	1,613.8000	1.6138	(8.211)	0	0	780
2021/08/19	2032	05/05/2022	10.18	Put	Bond Future	3,045.2200	3.0452	3,230.5300	3.2305	6.085	0	0	0
2021/08/19	2032	05/05/2022	10.18	Call	Bond Future	3,340.3700	3.3404	3,124.6900	3.1247	(6.457)	0	0	780
2021/08/19	2032	04/08/2022	10.21	Put	Bond Future	4,048.9900	4.0490	4,254.4100	4.2544	5.073	0	0	0
2021/08/19	2032	04/08/2022	10.22	Call	Bond Future	3,375.6300	3.3756	3,173.9600	3.1740	(5.974)	0	0	0
2021/08/19	2032	04/08/2022	10.20	Put	Bond Future	4,077.5500	4.0775	4,283.9700	4.2840	5.062	0	0	0
2021/08/19	2032	04/08/2022			Bond Future	10.3366	90.3593	10.4106	89.9532	0.716	0.0000	0.0000	0
2021/08/19	2032	04/08/2022	10.21	Call	Bond Future	3,348.8000	3.3488	3,148.1100	3.1481	(5.993)	0	0	0
2021/08/19	2032	04/08/2022	10.22	Put	Bond Future	4,020.2300	4.0202	4,224.6700	4.2247	5.085	0	0	0
2021/08/19	2032	04/08/2022	10.20	Call	Bond Future	3,321.7300	3.3217	3,122.0400	3.1220	(6.012)	0	0	0
2021/08/19	2033	04/11/2021			Bond Future	106.9088	106.9088	107.0180	107.0180	0.102	0.0000	0.0000	8,979
2021/08/19	2033	03/02/2022			Bond Future	108.1535	108.1535	108.2636	108.2636	0.102	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
2021/08/19	2033	05/05/2022			Bond Future	108.1766	108.1766	108.2879	108.2879	0.103	0.0000	0.0000	0
2021/08/19	2033	04/08/2022			Bond Future	109.5183	109.5183	109.6308	109.6308	0.103	0.0000	0.0000	0
2021/08/19	2037	04/11/2021	12.82	Put	Bond Future	44.5400	0.0445	44.2000	0.0442	(0.763)	0	0	0
2021/08/19	2037	04/11/2021	12.83	Call	Bond Future	12,967.6500	12.9677	12,879.1900	12.8792	(0.682)	0	0	0
2021/08/19	2037	04/11/2021	12.30	Call	Bond Future	10,265.4400	10.2654	10,177.3000	10.1773	(0.859)	0	0	0
2021/08/19	2037	04/11/2021	12.30	Put	Bond Future	134.3800	0.1344	134.3600	0.1344	(0.015)	0	0	600
2021/08/19	2037	04/11/2021	11.49	Put	Bond Future	535.7300	0.5357	540.6100	0.5406	0.911	0	0	0
2021/08/19	2037	04/11/2021	11.49	Call	Bond Future	6,062.6300	6.0626	5,979.3900	5.9794	(1.373)	0	0	600
2021/08/19	2037	04/11/2021			Bond Future	10.6074	86.5568	10.6208	86.4687	0.126	0.0000	0.0000	125,913
2021/08/19	2037	04/11/2021	12.82	Call	Bond Future	12,917.5500	12.9176	12,829.0900	12.8291	(0.685)	0	0	0
2021/08/19	2037	04/11/2021	12.83	Put	Bond Future	43.4500	0.0434	43.1100	0.0431	(0.783)	0	0	0
2021/08/19	2037	04/11/2021	12.81	Call	Bond Future	12,867.4200	12.8674	12,778.9600	12.7790	(0.687)	0	0	0
2021/08/19	2037	04/11/2021	12.81	Put	Bond Future	45.6500	0.0457	45.3100	0.0453	(0.745)	0	0	0
2021/08/19	2037	03/02/2022	11.46	Call	Bond Future	5,599.6000	5.5996	5,527.7700	5.5278	(1.283)	0	0	0
2021/08/19	2037	03/02/2022	11.47	Put	Bond Future	1,515.6200	1.5156	1,533.0100	1.5330	1.147	0	0	0
2021/08/19	2037	03/02/2022	11.45	Call	Bond Future	5,555.6200	5.5556	5,483.9900	5.4840	(1.289)	0	0	0
2021/08/19	2037	03/02/2022			Bond Future	10.8007	83.2892	10.8146	83.1998	0.129	0.0000	0.0000	0
2021/08/19	2037	03/02/2022	11.46	Put	Bond Future	1,530.9400	1.5309	1,548.5300	1.5485	1.149	0	0	0
2021/08/19	2037	03/02/2022	11.47	Call	Bond Future	5,643.6700	5.6437	5,571.6400	5.5716	(1.276)	0	0	0
2021/08/19	2037	03/02/2022	11.45	Put	Bond Future	1,546.4200	1.5464	1,564.2100	1.5642	1.150	0	0	0
2021/08/19	2037	05/05/2022	11.83	Call	Bond Future	6,750.7100	6.7507	6,679.3400	6.6793	(1.057)	0	0	0
2021/08/19	2037	05/05/2022	11.84	Put	Bond Future	1,791.2700	1.7913	1,810.3400	1.8103	1.065	0	0	0
2021/08/19	2037	05/05/2022	11.82	Call	Bond Future	6,708.3500	6.7084	6,637.1400	6.6371	(1.062)	0	0	0
2021/08/19	2037	05/05/2022			Bond Future	10.9990	84.2711	11.0135	84.1805	0.132	0.0000	0.0000	0
2021/08/19	2037	05/05/2022	11.83	Put	Bond Future	1,805.8500	1.8059	1,825.0800	1.8251	1.065	0	0	0
2021/08/19	2037	05/05/2022	11.84	Call	Bond Future	6,792.8900	6.7929	6,721.3600	6.7214	(1.053)	0	0	0
2021/08/19	2037	05/05/2022	11.82	Put	Bond Future	1,820.3100	1.8203	1,839.7000	1.8397	1.065	0	0	0
2021/08/19	2037	04/08/2022	10.90	Call	Bond Future	3,212.2600	3.2123	3,165.2800	3.1653	(1.463)	0	0	0
2021/08/19	2037	04/08/2022	10.91	Put	Bond Future	5,081.9000	5.0819	5,126.5200	5.1265	0.878	0	0	0
2021/08/19	2037	04/08/2022	10.89	Call	Bond Future	3,184.6100	3.1846	3,137.8700	3.1379	(1.468)	0	0	0
2021/08/19	2037	04/08/2022	10.89	Put	Bond Future	5,151.8100	5.1518	5,196.8900	5.1969	0.875	0	0	0
2021/08/19	2037	04/08/2022			Bond Future	11.2092	80.9935	11.2244	80.9017	0.135	0.0000	0.0000	0
2021/08/19	2037	04/08/2022	10.90	Put	Bond Future	5,116.7600	5.1168	5,161.6000	5.1616	0.876	0	0	50
2021/08/19	2037	04/08/2022	10.91	Call	Bond Future	3,240.0200	3.2400	3,192.8200	3.1928	(1.457)	0	0	0
2021/08/19	2037	04/08/2022	11.42	Call	Bond Future	4,803.7700	4.8038	4,745.3900	4.7454	(1.215)	0	0	0
2021/08/19	2037	04/08/2022	11.42	Put	Bond Future	3,542.4900	3.5425	3,575.9300	3.5759	0.944	0	0	50
2021/08/19	2037	04/08/2022	10.10	Put	Bond Future	8,570.1500	8.5701	8,633.9700	8.6340	0.745	0	0	0
2021/08/19	2037	04/08/2022	10.10	Call	Bond Future	1,420.7900	1.4208	1,392.7900	1.3928	(1.971)	0	0	50
2021/08/19	2038	04/11/2021			Bond Future	119.2374	119.2374	119.4736	119.4736	0.198	0.0000	0.0000	7,634
2021/08/19	2038	03/02/2022			Bond Future	118.8487	118.8487	119.0874	119.0874	0.201	0.0000	0.0000	0
2021/08/19	2038	05/05/2022			Bond Future	120.2768	120.2768	120.5182	120.5182	0.201	0.0000	0.0000	0
2021/08/19	2038	04/08/2022			Bond Future	119.9522	119.9522	120.1965	120.1965	0.204	0.0000	0.0000	0
2021/08/19	2040	04/11/2021	12.90	Call	Bond Future	13,415.9500	13.4160	13,356.3700	13.3564	(0.444)	0	0	0
2021/08/19	2040	04/11/2021	12.90	Put	Bond Future	57.5600	0.0576	56.4400	0.0564	(1.946)	0	0	0
2021/08/19	2040	04/11/2021	12.89	Call	Bond Future	13,363.4200	13.3634	13,303.8300	13.3038	(0.446)	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
2021/08/19	2040	04/11/2021	12.89	Put	Bond Future	58.9400	0.0589	57.8100	0.0578	(1.917)	0	0	0
2021/08/19	2040	04/11/2021			Bond Future	10.7384	88.6584	10.7466	88.5999	0.077	0.0000	0.0000	86,782
2021/08/19	2040	04/11/2021	12.91	Call	Bond Future	13,468.4400	13.4684	13,408.8700	13.4089	(0.442)	0	0	0
2021/08/19	2040	04/11/2021	12.91	Put	Bond Future	56.2100	0.0562	55.1000	0.0551	(1.975)	0	0	0
2021/08/19	2040	03/02/2022	11.58	Put	Bond Future	1,593.1000	1.5931	1,601.4900	1.6015	0.527	0	0	0
2021/08/19	2040	03/02/2022	11.59	Call	Bond Future	5,946.4500	5.9464	5,895.3400	5.8953	(0.860)	0	0	0
2021/08/19	2040	03/02/2022	11.57	Put	Bond Future	1,609.4700	1.6095	1,617.9800	1.6180	0.529	0	0	0
2021/08/19	2040	03/02/2022			Bond Future	10.9268	85.1645	10.9355	85.1051	0.079	0.0000	0.0000	0
2021/08/19	2040	03/02/2022	11.58	Call	Bond Future	5,899.4400	5.8994	5,848.4500	5.8485	(0.864)	0	0	0
2021/08/19	2040	03/02/2022	11.59	Put	Bond Future	1,576.9000	1.5769	1,585.1700	1.5852	0.524	0	0	0
2021/08/19	2040	03/02/2022	11.57	Call	Bond Future	5,852.5200	5.8525	5,801.6500	5.8016	(0.869)	0	0	0
2021/08/19	2040	05/05/2022	11.91	Put	Bond Future	1,934.1100	1.9341	1,944.6700	1.9447	0.546	0	0	0
2021/08/19	2040	05/05/2022	11.92	Call	Bond Future	7,008.7900	7.0088	6,959.0100	6.9590	(0.710)	0	0	0
2021/08/19	2040	05/05/2022	11.92	Put	Bond Future	1,918.5700	1.9186	1,929.0300	1.9290	0.545	0	0	0
2021/08/19	2040	05/05/2022	10.57	Put	Bond Future	5,898.9100	5.8989	5,931.0400	5.9310	0.545	0	0	0
2021/08/19	2040	05/05/2022	10.57	Call	Bond Future	2,095.6400	2.0956	2,067.5300	2.0675	(1.341)	0	0	1,200
2021/08/19	2040	05/05/2022	13.04	Call	Bond Future	12,238.3400	12.2383	12,181.2500	12.1813	(0.466)	0	0	0
2021/08/19	2040	05/05/2022	13.04	Put	Bond Future	814.8400	0.8148	817.9900	0.8180	0.387	0	0	1,200
2021/08/19	2040	05/05/2022			Bond Future	11.1196	86.1685	11.1287	86.1083	0.081	0.0000	0.0000	0
2021/08/19	2040	05/05/2022	11.91	Call	Bond Future	6,963.8000	6.9638	6,914.1200	6.9141	(0.713)	0	0	0
2021/08/19	2040	05/05/2022	11.90	Call	Bond Future	6,919.1000	6.9191	6,869.5300	6.8695	(0.716)	0	0	0
2021/08/19	2040	05/05/2022	11.90	Put	Bond Future	1,950.0200	1.9500	1,960.6900	1.9607	0.547	0	0	0
2021/08/19	2040	05/05/2022	9.82	Put	Bond Future	10,167.7700	10.1678	10,214.0400	10,2140	0.455	0	0	0
2021/08/19	2040	05/05/2022	9.82	Call	Bond Future	725.5800	0.7256	711.6100	0.7116	(1.925)	0	0	1,200
2021/08/19	2040	04/08/2022	11.05	Call	Bond Future	3,549.0600	3.5491	3,514.8000	3.5148	(0.965)	0	0	0
2021/08/19	2040	04/08/2022	11.05	Put	Bond Future	5,356.5600	5.3566	5,383.4000	5.3834	0.501	0	0	0
2021/08/19	2040	04/08/2022			Bond Future	11.3238	82.6623	11.3332	82.6012	0.083	0.0000	0.0000	0
2021/08/19	2040	04/08/2022	11.04	Call	Bond Future	3,519.0800	3.5191	3,484.9700	3.4850	(0.969)	0	0	0
2021/08/19	2040	04/08/2022	11.04	Put	Bond Future	5,393.7700	5.3938	5,420.7600	5.4208	0.500	0	0	0
2021/08/19	2040	04/08/2022	11.03	Call	Bond Future	3,489.2200	3.4892	3,455.2800	3.4553	(0.973)	0	0	0
2021/08/19	2040	04/08/2022	11.03	Put	Bond Future	5,431.1900	5.4312	5,458.3500	5.4584	0.500	0	0	0
2021/08/19	2044	04/11/2021	12.91	Call	Bond Future	13,175.1300	13.1751	13,041.8400	13.0418	(1.012)	0	0	0
2021/08/19	2044	04/11/2021	12.91	Put	Bond Future	68.3800	0.0684	68.9200	0.0689	0.790	0	0	0
2021/08/19	2044	04/11/2021			Bond Future	10.7965	85.2493	10.8152	85.1155	0.173	0.0000	0.0000	61,960
2021/08/19	2044	04/11/2021	12.90	Call	Bond Future	13,123.2300	13.1232	12,989.9700	12.9900	(1.015)	0	0	0
2021/08/19	2044	04/11/2021	12.90	Put	Bond Future	69.9600	0.0700	70.5300	0.0705	0.815	0	0	0
2021/08/19	2044	04/11/2021	12.89	Call	Bond Future	13,071.3000	13.0713	12,938.0500	12.9381	(1.019)	0	0	0
2021/08/19	2044	04/11/2021	12.89	Put	Bond Future	71.5800	0.0716	72.1600	0.0722	0.810	0	0	0
2021/08/19	2044	03/02/2022	11.60	Call	Bond Future	5,821.9800	5.8220	5,717.4300	5.7174	(1.796)	0	0	0
2021/08/19	2044	03/02/2022	11.60	Put	Bond Future	1,660.6900	1.6607	1,691.7800	1.6918	1.872	0	0	0
2021/08/19	2044	03/02/2022	11.59	Call	Bond Future	5,775.1200	5.7751	5,670.8800	5.6709	(1.805)	0	0	0
2021/08/19	2044	03/02/2022	11.59	Put	Bond Future	1,677.7300	1.6777	1,709.1300	1.7091	1.872	0	0	0
2021/08/19	2044	03/02/2022			Bond Future	10.9765	81.8416	10.9960	81.7060	0.177	0.0000	0.0000	0
2021/08/19	2044	03/02/2022	11.61	Call	Bond Future	5,868.9300	5.8689	5,764.0700	5.7641	(1.787)	0	0	0
2021/08/19	2044	03/02/2022	11.61	Put	Bond Future	1,643.8300	1.6438	1,674.6100	1.6746	1.872	0	0	0
2021/08/19	2044	05/05/2022	11.92	Call	Bond Future	6,886.3700	6.8864	6,782.3200	6.7823	(1.511)	0	0	0
2021/08/19	2044	05/05/2022	11.92	Put	Bond Future	1,996.6700	1.9967	2,030.0700	2.0301	1.673	0	0	0

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2021/08/19	2044	05/05/2022	11.91	Call	Bond Future	6,841.4400	6.8414	6,737.6500	6.7376	(1.517)	0	0	0
2021/08/19	2044	05/05/2022	11.91	Put	Bond Future	2,012.8200	2.0128	2,046.4800	2.0465	1.672	0	0	0
2021/08/19	2044	05/05/2022			Bond Future	11.1603	82.8066	11.1806	82.6691	0.182	0.0000	0.0000	0
2021/08/19	2044	05/05/2022	11.93	Call	Bond Future	6,931.3500	6.9313	6,827.0400	6.8270	(1.505)	0	0	0
2021/08/19	2044	05/05/2022	11.93	Put	Bond Future	1,980.6600	1.9807	2,013.8000	2.0138	1.673	0	0	0
2021/08/19	2044	04/08/2022	11.09	Call	Bond Future	3,586.4100	3.5864	3,516.0600	3.5161	(1.962)	0	0	0
2021/08/19	2044	04/08/2022	11.09	Put	Bond Future	5,362.5200	5.3625	5,431.3200	5.4313	1.283	0	0	0
2021/08/19	2044	04/08/2022	11.08	Call	Bond Future	3,555.7100	3.5557	3,485.7100	3.4857	(1.969)	0	0	0
2021/08/19	2044	04/08/2022	11.08	Put	Bond Future	5,400.2400	5.4002	5,469.3900	5.4694	1.280	0	0	0
2021/08/19	2044	04/08/2022			Bond Future	11.3546	79.3864	11.3758	79.2472	0.186	0.0000	0.0000	0
2021/08/19	2044	04/08/2022	11.10	Call	Bond Future	3,617.2500	3.6173	3,546.5400	3.5465	(1.955)	0	0	0
2021/08/19	2044	04/08/2022	11.10	Put	Bond Future	5,325.0400	5.3250	5,393.4800	5.3935	1.285	0	0	0
2021/08/19	2046	04/11/2021			Bond Future	106.6203	106.6203	106.6228	106.6228	0.002	0.0000	0.0000	18,153
2021/08/19	2046	03/02/2022			Bond Future	107.8618	107.8618	107.8641	107.8641	0.002	0.0000	0.0000	0
2021/08/19	2046	05/05/2022			Bond Future	107.2778	107.2778	107.2799	107.2799	0.002	0.0000	0.0000	0
2021/08/19	2046	04/08/2022			Bond Future	108.6086	108.6086	108.6106	108.6106	0.002	0.0000	0.0000	0
2021/08/19	2050	04/11/2021			Bond Future	109.6750	109.6750	109.4744	109.4744	(0.183)	0.0000	0.0000	10,879
2021/08/19	2050	03/02/2022			Bond Future	108.9761	108.9761	108.7729	108.7729	(0.186)	0.0000	0.0000	0
2021/08/19	2050	05/05/2022			Bond Future	110.2856	110.2856	110.0798	110.0798	(0.187)	0.0000	0.0000	0
2021/08/19	2050	04/08/2022			Bond Future	109.6370	109.6370	109.4284	109.4284	(0.190)	0.0000	0.0000	0
2021/08/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	AL37	04/11/2021			Index Future	809.4290	809.4290	807.8860	807.8860	(0.191)	0.0000	0.0000	0
2021/08/19	AL37	03/02/2022			Index Future	818.6540	818.6540	817.0910	817.0910	(0.191)	0.0000	0.0000	0
2021/08/19	AL37	05/05/2022			Index Future	828.2930	828.2930	826.7100	826.7100	(0.191)	0.0000	0.0000	0
2021/08/19	AL37	04/08/2022			Index Future	838.2650	838.2650	836.6620	836.6620	(0.191)	0.0000	0.0000	0
2021/08/19	AL7T	04/11/2021			Index Future	925.1470	925.1470	921.4000	921.4000	(0.405)	0.0000	0.0000	0
2021/08/19	AL7T	03/02/2022			Index Future	935.6910	935.6910	931.8990	931.8990	(0.405)	0.0000	0.0000	0
2021/08/19	AL7T	05/05/2022			Index Future	946.7080	946.7080	942.8700	942.8700	(0.405)	0.0000	0.0000	0
2021/08/19	AL7T	04/08/2022			Index Future	958.1060	958.1060	954.2200	954.2200	(0.406)	0.0000	0.0000	0
2021/08/19	ALBI	04/11/2021			Index Future	812.4300	812.4300	810.6930	810.6930	(0.214)	0.0000	0.0000	119
2021/08/19	ALBI	03/02/2022			Index Future	821.6900	821.6900	819.9300	819.9300	(0.214)	0.0000	0.0000	0
2021/08/19	ALBI	05/05/2022			Index Future	831.3640	831.3640	829.5830	829.5830	(0.214)	0.0000	0.0000	0
2021/08/19	ALBI	04/08/2022			Index Future	841.3730	841.3730	839.5700	839.5700	(0.214)	0.0000	0.0000	0
2021/08/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	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
2021/08/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/08/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	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
2021/08/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/19	ES33	04/11/2021			Bond Future	11.3323	76.4617	11.3555	76.3389	0.205	0.0000	0.0000	350
2021/08/19	ES33	03/02/2022			Bond Future	11.5747	77.3521	11.5990	77.2277	0.210	0.0000	0.0000	0
2021/08/19	ES33	05/05/2022			Bond Future	11.8190	74.5044	11.8443	74.3784	0.215	0.0000	0.0000	0
2021/08/19	ES33	04/08/2022			Bond Future	12.0740	75.3812	12.1005	75.2535	0.219	0.0000	0.0000	0
2021/08/19	ES42	04/11/2021			Bond Future	11.8620	74.6809	11.8803	74.5719	0.154	0.0000	0.0000	4,779
2021/08/19	ES42	03/02/2022			Bond Future	12.0847	75.5511	12.1038	75.4406	0.158	0.0000	0.0000	0
2021/08/19	ES42	05/05/2022			Bond Future	12.3170	72.2010	12.3370	72.0890	0.162	0.0000	0.0000	0
2021/08/19	ES42	04/08/2022			Bond Future	12.5529	73.0492	12.5738	72.9357	0.166	0.0000	0.0000	0
2021/08/19	GOVI	04/11/2021	728.41	Call	GOVI	740,560.0000	74.0560	722,840.0000	72.2840	(2.393)	0	0	0
2021/08/19	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/19	GOVI	04/11/2021	728.40	Call	GOVI	740,660.0000	74.0660	722,940.0000	72.2940	(2.392)	0	0	0
2021/08/19	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/19	GOVI	04/11/2021			GOVI	802.4660	802.4660	800.6940	800.6940	(0.221)	0.0000	0.0000	984
2021/08/19	GOVI	04/11/2021	728.42	Call	GOVI	740,460.0000	74.0460	722,740.0000	72.2740	(2.393)	0	0	0
2021/08/19	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/19	GOVI	03/02/2022	792.76	Call	GOVI	188,520.0000	18.8520	170,570.0000	17.0570	(9.522)	0	0	0
2021/08/19	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/19	GOVI	03/02/2022			GOVI	811.6120	811.6120	809.8170	809.8170	(0.221)	0.0000	0.0000	0
2021/08/19	GOVI	03/02/2022	792.75	Call	GOVI	188,620.0000	18.8620	170,670.0000	17.0670	(9.516)	0	0	0
2021/08/19	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/19	GOVI	03/02/2022	792.74	Call	GOVI	188,720.0000	18.8720	170,770.0000	17.0770	(9.511)	0	0	0
2021/08/19	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/19	GOVI	05/05/2022	788.25	Call	GOVI	329,180.0000	32.9180	311,000.0000	31.1000	(5.523)	0	0	0
2021/08/19	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/19	GOVI	05/05/2022			GOVI	821.1680	821.1680	819.3500	819.3500	(0.221)	0.0000	0.0000	0
2021/08/19	GOVI	05/05/2022	788.24	Call	GOVI	329,280.0000	32.9280	311,100.0000	31.1100	(5.521)	0	0	0
2021/08/19	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/19	GOVI	05/05/2022	788.23	Call	GOVI	329,380.0000	32.9380	311,200.0000	31.1200	(5.519)	0	0	0
2021/08/19	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/19	GOVI	04/08/2022	819.28	Call	GOVI	117,740.0000	11.7740	99,340.0000	9.9340	(15.628)	0	0	0
2021/08/19	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/19	GOVI	04/08/2022			GOVI	831.0540	831.0540	829.2140	829.2140	(0.221)	0.0000	0.0000	0
2021/08/19	GOVI	04/08/2022	819.27	Call	GOVI	117,840.0000	11.7840	99,440.0000	9.9440	(15.614)	0	0	0
2021/08/19	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/19	GOVI	04/08/2022	819.26	Call	GOVI	117,940.0000	11.7940	99,540.0000	9.9540	(15.601)	0	0	0
2021/08/19	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
2021/08/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/08/19	IGOV	04/11/2021			Index Future	293.8640	293.8640	293.8840	293.8840	0.007	0.0000	0.0000	475
2021/08/19	IGOV	03/02/2022			Index Future	297.2850	297.2850	297.3050	297.3050	0.007	0.0000	0.0000	0
2021/08/19	IGOV	05/05/2022			Index Future	300.8560	300.8560	300.8760	300.8760	0.007	0.0000	0.0000	0
2021/08/19	IGOV	04/08/2022			Index Future	304.5490	304.5490	304.5680	304.5680	0.006	0.0000	0.0000	0
2021/08/19	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/08/19	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/08/19	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/08/19	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/08/19	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/08/19	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/08/19	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/08/19	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/08/19	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/08/19	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/08/19	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/08/19	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/08/19	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/08/19	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/08/19	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/08/19	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/08/19	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/08/19	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/08/19	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/08/19	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/08/19	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/08/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/08/19	JBAF	15/09/2021			Jibar Tradeable Future	3.6750	96.3250	3.6750	96.3250	0.000	0.0000	0.0000	30,000
2021/08/19	JBAF	20/10/2021			Jibar Tradeable Future	3.7400	96.2600	3.7350	96.2650	(0.134)	0.0000	0.0000	0
2021/08/19	JBAF	17/11/2021			Jibar Tradeable Future	3.7900	96.2100	3.7700	96.2300	(0.528)	0.0000	0.0000	0
2021/08/19	JBAF	15/12/2021			Jibar Tradeable Future	3.9050	96.0950	3.8850	96.1150	(0.512)	0.0000	0.0000	0
2021/08/19	JBAF	19/01/2022			Jibar Tradeable Future	3.9700	96.0300	3.9300	96.0700	(1.008)	0.0000	0.0000	0
2021/08/19	JBAF	16/02/2022			Jibar Tradeable Future	4.2500	95.7500	4.1000	95.9000	(3.529)	0.0000	0.0000	0
2021/08/19	JBAF	16/03/2022			Jibar Tradeable Future	4.1700	95.8300	4.1900	95.8100	0.480	0.0000	0.0000	0
2021/08/19	JBAF	15/06/2022			Jibar Tradeable Future	4.5850	95.4150	4.5850	95.4150	0.000	0.0000	0.0000	471
2021/08/19	JBAF	21/09/2022			Jibar Tradeable Future	4.8600	95.1400	4.8400	95.1600	(0.412)	0.0000	0.0000	0
2021/08/19	JBAF	21/12/2022			Jibar Tradeable Future	5.1000	94.9000	5.0700	94.9300	(0.588)	0.0000	0.0000	0
2021/08/19	JBAF	15/03/2023			Jibar Tradeable Future	5.3350	94.6650	5.3250	94.6750	(0.187)	0.0000	0.0000	0
2021/08/19	JBAF	21/06/2023			Jibar Tradeable Future	5.5500	94.4500	5.5550	94.4450	0.090	0.0000	0.0000	0
2021/08/19	R023	04/11/2021	4.91	Call	Bond Future	75.5300	0.0755	67.2000	0.0672	(11.029)	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
2021/08/19	R023	04/11/2021	4.91	Put	Bond Future	349.2900	0.3493	369.1100	0.3691	5.674	0	0	0
2021/08/19	R023	04/11/2021	4.90	Call	Bond Future	71.1500	0.0712	63.1500	0.0632	(11.244)	0	0	0
2021/08/19	R023	04/11/2021	4.90	Put	Bond Future	357.7500	0.3577	377.9000	0.3779	5.632	0	0	0
2021/08/19	R023	04/11/2021			Bond Future	5.1236	104.7660	5.1456	104.7378	0.430	0.0000	0.0000	13,165
2021/08/19	R023	04/11/2021	4.92	Call	Bond Future	80.2200	0.0802	71.5700	0.0716	(10.783)	0	0	0
2021/08/19	R023	04/11/2021	4.92	Put	Bond Future	341.1400	0.3411	360.6400	0.3606	5.716	0	0	0
2021/08/19	R023	03/02/2022	5.08	Call	Bond Future	182.3700	0.1824	170.6700	0.1707	(6.416)	0	0	0
2021/08/19	R023	03/02/2022	5.08	Put	Bond Future	374.3200	0.3743	391.4100	0.3914	4.566	0	0	0
2021/08/19	R023	03/02/2022			Bond Future	5.2655	105.9600	5.2933	105.9313	0.529	0.0000	0.0000	0
2021/08/19	R023	03/02/2022	5.07	Call	Bond Future	177.8500	0.1779	166.3300	0.1663	(6.477)	0	0	0
2021/08/19	R023	03/02/2022	5.07	Put	Bond Future	380.1700	0.3802	397.4400	0.3974	4.543	0	0	0
2021/08/19	R023	03/02/2022	5.06	Call	Bond Future	173.1200	0.1731	161.7900	0.1618	(6.545)	0	0	0
2021/08/19	R023	03/02/2022	5.06	Put	Bond Future	385.8000	0.3858	403.2600	0.4033	4.526	0	0	0
2021/08/19	R023	05/05/2022	6.31	Call	Bond Future	796.7100	0.7967	772.9700	0.7730	(2.980)	0	0	0
2021/08/19	R023	05/05/2022	6.31	Put	Bond Future	95.7800	0.0958	101.3600	0.1014	5.826	0	0	0
2021/08/19	R023	05/05/2022			Bond Future	5.4213	103.2979	5.4583	103.2686	0.682	0.0000	0.0000	0
2021/08/19	R023	05/05/2022	6.30	Call	Bond Future	789.9800	0.7900	766.3100	0.7663	(2.996)	0	0	0
2021/08/19	R023	05/05/2022	6.30	Put	Bond Future	96.8900	0.0969	102.5400	0.1025	5.831	0	0	0
2021/08/19	R023	05/05/2022	6.29	Call	Bond Future	783.2600	0.7833	759.6600	0.7597	(3.013)	0	0	0
2021/08/19	R023	05/05/2022	6.29	Put	Bond Future	98.0200	0.0980	103.7400	0.1037	5.836	0	0	0
2021/08/19	R023	04/08/2022	6.05	Call	Bond Future	390.8900	0.3909	371.9900	0.3720	(4.835)	0	0	0
2021/08/19	R023	04/08/2022	6.05	Put	Bond Future	177.9800	0.1780	189.1700	0.1892	6.287	0	0	0
2021/08/19	R023	04/08/2022			Bond Future	5.6642	104.5236	5.7186	104.4936	0.961	0.0000	0.0000	0
2021/08/19	R023	04/08/2022	6.04	Call	Bond Future	387.0800	0.3871	368.2700	0.3683	(4.859)	0	0	0
2021/08/19	R023	04/08/2022	6.04	Put	Bond Future	179.6800	0.1797	190.9600	0.1910	6.278	0	0	0
2021/08/19	R023	04/08/2022	6.03	Call	Bond Future	383.3000	0.3833	364.5700	0.3646	(4.887)	0	0	0
2021/08/19	R023	04/08/2022	6.03	Put	Bond Future	181.4000	0.1814	192.7600	0.1928	6.262	0	0	0
2021/08/19	R035	04/11/2021	12.53	Call	Bond Future	12,916.3800	12.9164	12,760.9600	12.7610	(1.203)	0	0	0
2021/08/19	R035	04/11/2021	12.53	Put	Bond Future	45.4000	0.0454	46.3200	0.0463	2.026	0	0	0
2021/08/19	R035	04/11/2021	11.75	Put	Bond Future	217.0200	0.2170	222.9200	0.2229	2.719	0	0	782
2021/08/19	R035	04/11/2021	11.08	Call	Bond Future	5,329.8600	5.3299	5,194.5900	5.1946	(2.538)	0	0	0
2021/08/19	R035	04/11/2021	11.08	Put	Bond Future	681.4600	0.6815	702.5300	0.7025	3.092	0	0	782
2021/08/19	R035	04/11/2021	10.23	Put	Bond Future	2,538.6300	2.5386	2,611.6000	2.6116	2.874	0	0	0
2021/08/19	R035	04/11/2021	10.12	Put	Bond Future	2,957.4100	2.9574	3,039.5400	3.0395	2.777	0	0	0
2021/08/19	R035	04/11/2021	10.12	Call	Bond Future	1,436.5500	1.4366	1,362.3400	1.3623	(5.166)	0	0	400
2021/08/19	R035	04/11/2021	10.62	Put	Bond Future	1,412.5400	1.4125	1,456.5100	1.4565	3.113	0	0	0
2021/08/19	R035	04/11/2021	10.62	Call	Bond Future	3,182.5900	3.1826	3,070.2200	3.0702	(3.531)	0	0	400
2021/08/19	R035	04/11/2021	11.20	Put	Bond Future	560.8900	0.5609	577.9600	0.5780	3.043	0	0	350
2021/08/19	R035	04/11/2021	10.60	Call	Bond Future	3,098.6400	3.0986	2,987.5700	2.9876	(3.584)	0	0	0
2021/08/19	R035	04/11/2021	10.60	Put	Bond Future	1,456.9200	1.4569	1,502.1900	1.5022	3.107	0	0	350
2021/08/19	R035	04/11/2021	10.11	Put	Bond Future	2,997.6600	2.9977	3,080.6400	3.0806	2.768	0	0	0
2021/08/19	R035	04/11/2021	10.11	Call	Bond Future	1,409.1900	1.4092	1,335.8300	1.3358	(5.206)	0	0	350
2021/08/19	R035	04/11/2021			Bond Future	10.3478	91.1743	10.3715	91.0179	0.229	0.0000	0.0000	80,240
2021/08/19	R035	04/11/2021	12.52	Call	Bond Future	12,864.9200	12.8649	12,709.5200	12.7095	(1.208)	0	0	0
2021/08/19	R035	04/11/2021	12.52	Put	Bond Future	46.5500	0.0466	47.4900	0.0475	2.019	0	0	0
2021/08/19	R035	04/11/2021	12.51	Call	Bond Future	12,813.4300	12.8134	12,658.0600	12.6581	(1.213)	0	0	0
2021/08/19	R035	04/11/2021	12.51	Put	Bond Future	47.7300	0.0477	48.7000	0.0487	2.032	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
2021/08/19	R035	04/11/2021	11.75	Call	Bond Future	8,818.1100	8.8181	8,667.6700	8.6677	(1.706)	0	0	0
2021/08/19	R035	04/11/2021	10.23	Call	Bond Future	1,756.7800	1.7568	1,673.4100	1.6734	(4.746)	0	0	782
2021/08/19	R035	04/11/2021	13.82	Call	Bond Future	19,230.9000	19.2309	19,074.5600	19.0746	(0.813)	0	0	0
2021/08/19	R035	04/11/2021	13.82	Put	Bond Future	1.1000	0.0011	1.1000	0.0011	0.000	0	0	400
2021/08/19	R035	04/11/2021	11.20	Call	Bond Future	5,937.6400	5.9376	5,798.3700	5.7984	(2.346)	0	0	0
2021/08/19	R035	03/02/2022	11.23	Call	Bond Future	5,720.3700	5.7204	5,599.1600	5.5992	(2.119)	0	0	0
2021/08/19	R035	03/02/2022	11.23	Put	Bond Future	1,507.9800	1.5080	1,545.1300	1.5451	2.464	0	0	0
2021/08/19	R035	03/02/2022	11.22	Call	Bond Future	5,675.8500	5.6759	5,555.0100	5.5550	(2.129)	0	0	0
2021/08/19	R035	03/02/2022	11.22	Put	Bond Future	1,523.2000	1.5232	1,560.7200	1.5607	2.463	0	0	0
2021/08/19	R035	03/02/2022	11.39	Call	Bond Future	6,442.0100	6.4420	6,315.4200	6.3154	(1.965)	0	0	0
2021/08/19	R035	03/02/2022	11.39	Put	Bond Future	1,282.1100	1.2821	1,313.8800	1.3139	2.478	0	0	683
2021/08/19	R035	03/02/2022	10.65	Call	Bond Future	3,373.5100	3.3735	3,278.0800	3.2781	(2.829)	0	0	0
2021/08/19	R035	03/02/2022	11.73	Call	Bond Future	8,032.5500	8.0325	7,896.7600	7.8968	(1.690)	0	0	0
2021/08/19	R035	03/02/2022	11.73	Put	Bond Future	910.0500	0.9100	932.6200	0.9326	2.480	0	0	280
2021/08/19	R035	03/02/2022	11.03	Call	Bond Future	4,851.6000	4.8516	4,738.1700	4.7382	(2.338)	0	0	0
2021/08/19	R035	03/02/2022	11.28	Call	Bond Future	5,943.6400	5.9436	5,820.6800	5.8207	(2.069)	0	0	0
2021/08/19	R035	03/02/2022	11.28	Put	Bond Future	1,433.4800	1.4335	1,468.8800	1.4689	2.470	0	0	200
2021/08/19	R035	03/02/2022	10.26	Put	Bond Future	4,019.1400	4.0191	4,103.6900	4.1037	2.104	0	0	0
2021/08/19	R035	03/02/2022	10.26	Call	Bond Future	2,139.3400	2.1393	2,065.5300	2.0655	(3.450)	0	0	200
2021/08/19	R035	03/02/2022	11.05	Put	Bond Future	1,808.7500	1.8088	1,852.8400	1.8528	2.438	0	0	1,600
2021/08/19	R035	03/02/2022	10.35	Put	Bond Future	3,686.9000	3.6869	3,766.2700	3.7663	2.153	0	0	0
2021/08/19	R035	03/02/2022	10.35	Call	Bond Future	2,398.5500	2.3985	2,319.5600	2.3196	(3.293)	0	0	1,600
2021/08/19	R035	03/02/2022	9.92	Put	Bond Future	0.0000	0.0000	5,561.9300	5.5619	100.000	0	0	0
2021/08/19	R035	03/02/2022	9.92	Call	Bond Future	0.0000	0.0000	1,238.4800	1.2385	100.000	0	0	200
2021/08/19	R035	03/02/2022	10.61	Call	Bond Future	0.0000	0.0000	3,141.0000	3.1410	100.000	0	0	0
2021/08/19	R035	03/02/2022	10.61	Put	Bond Future	0.0000	0.0000	2,909.9200	2.9099	100.000	0	0	200
2021/08/19	R035	03/02/2022	11.11	Call	Bond Future	0.0000	0.0000	5,077.3500	5.0774	100.000	0	0	0
2021/08/19	R035	03/02/2022			Bond Future	10.5490	92.2134	10.5738	92.0550	0.235	0.0000	0.0000	0
2021/08/19	R035	03/02/2022	11.24	Call	Bond Future	5,764.7600	5.7648	5,643.1900	5.6432	(2.109)	0	0	0
2021/08/19	R035	03/02/2022	11.24	Put	Bond Future	1,492.7000	1.4927	1,529.4900	1.5295	2.465	0	0	0
2021/08/19	R035	03/02/2022	10.65	Put	Bond Future	2,729.9500	2.7300	2,792.8800	2.7929	2.305	0	0	683
2021/08/19	R035	03/02/2022	9.70	Put	Bond Future	6,556.8000	6.5568	6,674.0800	6.6741	1.789	0	0	0
2021/08/19	R035	03/02/2022	9.70	Call	Bond Future	868.9400	0.8689	827.8600	0.8279	(4.728)	0	0	683
2021/08/19	R035	03/02/2022	11.03	Put	Bond Future	1,845.7600	1.8458	1,890.6900	1.8907	2.434	0	0	280
2021/08/19	R035	03/02/2022	10.10	Put	Bond Future	4,657.3500	4.6574	4,751.3200	4.7513	2.018	0	0	0
2021/08/19	R035	03/02/2022	10.10	Call	Bond Future	1,712.2600	1.7123	1,647.8700	1.6479	(3.761)	0	0	280
2021/08/19	R035	03/02/2022	11.88	Call	Bond Future	8,750.2300	8.7502	8,611.2100	8.6112	(1.589)	0	0	0
2021/08/19	R035	03/02/2022	11.88	Put	Bond Future	783.3300	0.7833	802.6700	0.8027	2.469	0	0	1,800
2021/08/19	R035	03/02/2022	11.05	Call	Bond Future	4,936.3700	4.9364	4,822.1000	4.8221	(2.315)	0	0	0
2021/08/19	R035	03/02/2022	11.11	Put	Bond Future	0.0000	0.0000	1,744.2700	1.7443	100.000	0	0	200
2021/08/19	R035	05/05/2022	11.64	Call	Bond Future	7,033.0600	7.0331	6,910.0800	6.9101	(1.749)	0	0	0
2021/08/19	R035	05/05/2022	11.64	Put	Bond Future	1,717.2600	1.7173	1,754.6700	1.7547	2.178	0	0	0
2021/08/19	R035	05/05/2022	11.63	Call	Bond Future	6,990.2100	6.9902	6,867.5200	6.8675	(1.755)	0	0	0
2021/08/19	R035	05/05/2022	11.63	Put	Bond Future	1,731.3400	1.7313	1,769.0400	1.7690	2.178	0	0	0
2021/08/19	R035	05/05/2022			Bond Future	10.7473	88.8219	10.7731	88.6615	0.240	0.0000	0.0000	0
2021/08/19	R035	05/05/2022	11.65	Call	Bond Future	7,075.9500	7.0760	6,952.6900	6.9527	(1.742)	0	0	0
2021/08/19	R035	05/05/2022	11.65	Put	Bond Future	1,703.2800	1.7033	1,740.4100	1.7404	2.180	0	0	0
2021/08/19	R035	04/08/2022	10.73	Call	Bond Future	3,447.6300	3.4476	3,366.1400	3.3661	(2.364)	0	0	0

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2021/08/19	R035	04/08/2022	10.73	Put	Bond Future	4,828.8800	4.8289	4,909.8900	4.9099	1.678	0	0	0
2021/08/19	R035	04/08/2022	10.72	Call	Bond Future	3,418.9700	3.4190	3,337.8800	3.3379	(2.372)	0	0	0
2021/08/19	R035	04/08/2022	10.72	Put	Bond Future	4,862.1600	4.8622	4,943.5700	4.9436	1.674	0	0	0
2021/08/19	R035	04/08/2022	11.13	Put	Bond Future	3,640.0700	3.6401	3,705.6900	3.7057	1.803	0	0	100
2021/08/19	R035	04/08/2022	10.64	Call	Bond Future	3,193.7700	3.1938	3,115.9100	3.1159	(2.438)	0	0	0
2021/08/19	R035	04/08/2022	10.64	Put	Bond Future	5,134.7100	5.1347	5,219.3500	5.2193	1.648	0	0	100
2021/08/19	R035	04/08/2022	9.84	Put	Bond Future	8,557.8500	8.5578	8,674.8400	8.6748	1.367	0	0	0
2021/08/19	R035	04/08/2022	9.84	Call	Bond Future	1,410.9200	1.4109	1,365.4100	1.3654	(3.226)	0	0	100
2021/08/19	R035	04/08/2022			Bond Future	10.9557	89.8513	10.9826	89.6888	0.245	0.0000	0.0000	0
2021/08/19	R035	04/08/2022	10.74	Call	Bond Future	3,476.7500	3.4768	3,394.8600	3.3949	(2.355)	0	0	0
2021/08/19	R035	04/08/2022	10.74	Put	Bond Future	4,796.1300	4.7961	4,876.7400	4.8767	1.681	0	0	0
2021/08/19	R035	04/08/2022	11.13	Call	Bond Future	4,685.8200	4.6858	4,588.9400	4.5889	(2.068)	0	0	0
2021/08/19	R186	04/11/2021	8.10	Call	Bond Future	3,236.9200	3.2369	3,046.2300	3.0462	(5.891)	0	0	0
2021/08/19	R186	04/11/2021	8.10	Put	Bond Future	333.4600	0.3335	371.4900	0.3715	11.405	0	0	0
2021/08/19	R186	04/11/2021	8.09	Call	Bond Future	3,200.5800	3.2006	3,010.6300	3.0106	(5.935)	0	0	0
2021/08/19	R186	04/11/2021	8.09	Put	Bond Future	340.8600	0.3409	379.6300	0.3796	11.374	0	0	0
2021/08/19	R186	04/11/2021	7.77	Call	Bond Future	2,121.2200	2.1212	1,960.9400	1.9609	(7.556)	0	0	0
2021/08/19	R186	04/11/2021			Bond Future	7.4469	116.8196	7.4976	116.5909	0.681	0.0000	0.0000	73,145
2021/08/19	R186	04/11/2021	8.11	Call	Bond Future	3,273.3900	3.2734	3,081.9700	3.0820	(5.848)	0	0	0
2021/08/19	R186	04/11/2021	8.11	Put	Bond Future	326.2000	0.3262	363.5000	0.3635	11.435	0	0	0
2021/08/19	R186	04/11/2021	7.77	Put	Bond Future	672.9700	0.6730	741.4100	0.7414	10.170	0	0	15,177
2021/08/19	R186	04/11/2021	8.77	Call	Bond Future	5,853.8900	5.8539	5,634.0300	5.6340	(3.756)	0	0	0
2021/08/19	R186	04/11/2021	8.77	Put	Bond Future	68.5800	0.0686	77.4400	0.0774	12.919	0	0	15,177
2021/08/19	R186	03/02/2022	7.30	Call	Bond Future	1,084.5100	1.0845	995.1400	0.9951	(8.241)	0	0	0
2021/08/19	R186	03/02/2022	7.30	Put	Bond Future	2,519.4300	2.5194	2,661.7600	2.6618	5.649	0	0	0
2021/08/19	R186	03/02/2022			Bond Future	7.6323	112.8695	7.6864	112.6378	0.709	0.0000	0.0000	0
2021/08/19	R186	03/02/2022	7.29	Call	Bond Future	1,067.9800	1.0680	979.5300	0.9795	(8.282)	0	0	0
2021/08/19	R186	03/02/2022	7.29	Put	Bond Future	2,546.4500	2.5465	2,689.7000	2.6897	5.625	0	0	0
2021/08/19	R186	03/02/2022	7.28	Call	Bond Future	1,051.6100	1.0516	964.0700	0.9641	(8.324)	0	0	0
2021/08/19	R186	03/02/2022	7.28	Put	Bond Future	2,573.6400	2.5736	2,717.8000	2.7178	5.601	0	0	0
2021/08/19	R186	05/05/2022	8.32	Call	Bond Future	3,198.2500	3.1982	3,042.5100	3.0425	(4.870)	0	0	0
2021/08/19	R186	05/05/2022	8.32	Put	Bond Future	1,233.7700	1.2338	1,312.6700	1.3127	6.395	0	0	0
2021/08/19	R186	05/05/2022	7.28	Put	Bond Future	3,270.3700	3.2704	3,426.6500	3.4267	4.779	0	0	0
2021/08/19	R186	05/05/2022	7.28	Call	Bond Future	1,015.0700	1.0151	936.7100	0.9367	(7.720)	0	0	435
2021/08/19	R186	05/05/2022			Bond Future	7.8297	114.1996	7.8876	113.9650	0.741	0.0000	0.0000	0
2021/08/19	R186	05/05/2022	8.31	Call	Bond Future	3,170.8600	3.1709	3,015.7500	3.0157	(4.892)	0	0	0
2021/08/19	R186	05/05/2022	8.31	Put	Bond Future	1,246.0000	1.2460	1,325.5300	1.3255	6.383	0	0	0
2021/08/19	R186	05/05/2022	8.30	Call	Bond Future	3,143.9100	3.1439	2,989.4400	2.9894	(4.913)	0	0	0
2021/08/19	R186	05/05/2022	8.30	Put	Bond Future	1,258.6900	1.2587	1,338.8600	1.3389	6.369	0	0	0
2021/08/19	R186	05/05/2022	7.88	Put	Bond Future	1,917.2700	1.9173	2,027.0500	2.0271	5.726	0	0	0
2021/08/19	R186	05/05/2022	7.88	Call	Bond Future	2,121.0300	2.1210	1,996.1700	1.9962	(5.887)	0	0	435
2021/08/19	R186	05/05/2022	8.64	Call	Bond Future	4,118.9000	4.1189	3,944.6900	3.9447	(4.230)	0	0	0
2021/08/19	R186	05/05/2022	8.64	Put	Bond Future	896.0000	0.8960	956.4300	0.9564	6.744	0	0	435
2021/08/19	R186	04/08/2022	8.15	Call	Bond Future	2,518.2300	2.5182	2,388.8100	2.3888	(5.139)	0	0	0
2021/08/19	R186	04/08/2022	8.15	Put	Bond Future	2,111.5900	2.1116	2,220.0500	2.2200	5.136	0	0	0
2021/08/19	R186	04/08/2022			Bond Future	8.0434	110.2582	8.1057	110.0203	0.775	0.0000	0.0000	0
2021/08/19	R186	04/08/2022	8.14	Call	Bond Future	2,496.8600	2.4969	2,368.0600	2.3681	(5.158)	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
2021/08/19	R186	04/08/2022	8.14	Put	Bond Future	2,128.2900	2.1283	2,237.3700	2.2374	5.125	0	0	0
2021/08/19	R186	04/08/2022	8.13	Call	Bond Future	2,476.0200	2.4760	2,347.8400	2.3478	(5.177)	0	0	0
2021/08/19	R186	04/08/2022	8.13	Put	Bond Future	2,145.5300	2.1455	2,255.2300	2.2552	5.113	0	0	0
2021/08/19	R197	04/11/2021			Bond Future	326.0671	326.0671	326.0480	326.0480	(0.006)	0.0000	0.0000	1,274
2021/08/19	R197	03/02/2022			Bond Future	321.6470	321.6470	321.6267	321.6267	(0.006)	0.0000	0.0000	0
2021/08/19	R197	05/05/2022			Bond Future	325.5123	325.5123	325.4913	325.4913	(0.006)	0.0000	0.0000	0
2021/08/19	R197	04/08/2022			Bond Future	321.1803	321.1803	321.1587	321.1587	(0.007)	0.0000	0.0000	0
2021/08/19	R202	04/11/2021			Bond Future	237.7116	237.7116	237.7153	237.7153	0.002	0.0000	0.0000	9,579
2021/08/19	R202	03/02/2022			Bond Future	236.1149	236.1149	236.1180	236.1180	0.001	0.0000	0.0000	0
2021/08/19	R202	05/05/2022			Bond Future	238.9521	238.9521	238.9548	238.9548	0.001	0.0000	0.0000	0
2021/08/19	R202	04/08/2022			Bond Future	237.4703	237.4703	237.4726	237.4726	0.001	0.0000	0.0000	85
2021/08/19	R209	04/11/2021	12.19	Call	Bond Future	9,703.0200	9.7030	9,568.2000	9.5682	(1.389)	0	0	0
2021/08/19	R209	04/11/2021	12.19	Put	Bond Future	76.7000	0.0767	78.5200	0.0785	2.373	0	0	0
2021/08/19	R209	04/11/2021	12.17	Call	Bond Future	9,612.8400	9.6128	9,478.1000	9.4781	(1.402)	0	0	0
2021/08/19	R209	04/11/2021	12.00	Call	Bond Future	8,842.3100	8.8423	8,708.4600	8.7085	(1.514)	0	0	0
2021/08/19	R209	04/11/2021	12.00	Put	Bond Future	108.1200	0.1081	110.9100	0.1109	2.580	0	0	9,000
2021/08/19	R209	04/11/2021	10.50	Call	Bond Future	2,368.4700	2.3685	2,276.2000	2.2762	(3.896)	0	0	0
2021/08/19	R209	04/11/2021	10.00	Call	Bond Future	987.8600	0.9879	931.1900	0.9312	(5.737)	0	0	0
2021/08/19	R209	04/11/2021	10.00	Put	Bond Future	2,924.2300	2.9242	3,004.2000	3.0042	2.735	0	0	3,100
2021/08/19	R209	04/11/2021			Bond Future	10.3302	70.4461	10.3540	70.3095	0.230	0.0000	0.0000	37,855
2021/08/19	R209	04/11/2021	12.18	Call	Bond Future	9,657.9300	9.6579	9,523.1500	9.5232	(1.396)	0	0	0
2021/08/19	R209	04/11/2021	12.18	Put	Bond Future	78.0900	0.0781	79.9500	0.0800	2.382	0	0	0
2021/08/19	R209	04/11/2021	12.17	Put	Bond Future	79.5300	0.0795	81.4300	0.0814	2.389	0	0	0
2021/08/19	R209	04/11/2021	10.50	Put	Bond Future	1,401.3400	1.4013	1,445.7100	1.4457	3.166	0	0	9,400
2021/08/19	R209	04/11/2021	9.50	Put	Bond Future	5,268.4900	5.2685	5,383.0600	5.3831	2.175	0	0	0
2021/08/19	R209	04/11/2021	9.50	Call	Bond Future	253.2100	0.2532	231.1400	0.2311	(8.716)	0	0	6,000
2021/08/19	R209	03/02/2022	11.03	Call	Bond Future	4,338.9800	4.3390	4,237.7300	4.2377	(2.333)	0	0	0
2021/08/19	R209	03/02/2022	11.03	Put	Bond Future	1,481.1400	1.4811	1,518.3200	1.5183	2.510	0	0	0
2021/08/19	R209	03/02/2022	11.02	Call	Bond Future	4,301.6900	4.3017	4,200.8000	4.2008	(2.345)	0	0	0
2021/08/19	R209	03/02/2022	11.02	Put	Bond Future	1,496.7300	1.4967	1,534.2700	1.5343	2.508	0	0	0
2021/08/19	R209	03/02/2022			Bond Future	10.5054	71.2494	10.5301	71.1110	0.235	0.0000	0.0000	0
2021/08/19	R209	03/02/2022	11.04	Call	Bond Future	4,376.5400	4.3765	4,274.9300	4.2749	(2.322)	0	0	0
2021/08/19	R209	03/02/2022	11.04	Put	Bond Future	1,465.8700	1.4659	1,502.6900	1.5027	2.512	0	0	0
2021/08/19	R209	05/05/2022	11.44	Call	Bond Future	5,575.1400	5.5751	5,470.4700	5.4705	(1.877)	0	0	0
2021/08/19	R209	05/05/2022	11.44	Put	Bond Future	1,602.8900	1.6029	1,638.4300	1.6384	2.217	0	0	0
2021/08/19	R209	05/05/2022	11.43	Call	Bond Future	5,538.3900	5.5384	5,434.0000	5.4340	(1.885)	0	0	0
2021/08/19	R209	05/05/2022	11.43	Put	Bond Future	1,616.4600	1.6165	1,652.2800	1.6523	2.216	0	0	0
2021/08/19	R209	05/05/2022			Bond Future	10.6833	68.9477	10.7089	68.8075	0.240	0.0000	0.0000	0
2021/08/19	R209	05/05/2022	11.45	Call	Bond Future	5,611.9500	5.6120	5,507.0000	5.5070	(1.870)	0	0	0
2021/08/19	R209	05/05/2022	11.45	Put	Bond Future	1,589.4300	1.5894	1,624.6900	1.6247	2.218	0	0	0
2021/08/19	R209	04/08/2022	10.58	Call	Bond Future	2,799.9500	2.8000	2,730.8800	2.7309	(2.467)	0	0	0
2021/08/19	R209	04/08/2022	10.58	Put	Bond Future	4,354.4600	4.3545	4,427.4100	4.4274	1.675	0	0	0
2021/08/19	R209	04/08/2022	10.57	Put	Bond Future	4,385.1600	4.3852	4,458.4800	4.4585	1.672	0	0	0
2021/08/19	R209	04/08/2022			Bond Future	10.8663	69.7471	10.8929	69.6051	0.245	0.0000	0.0000	0
2021/08/19	R209	04/08/2022	10.59	Call	Bond Future	2,824.8300	2.8248	2,755.3900	2.7554	(2.458)	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
2021/08/19	R209	04/08/2022	10.59	Put	Bond Future	4,324.2100	4.3242	4,396.7900	4.3968	1.678	0	0	0
2021/08/19	R209	04/08/2022	10.57	Call	Bond Future	2,775.4500	2.7755	2,706.7500	2.7068	(2.475)	0	0	0
2021/08/19	R210	04/11/2021			Bond Future	210.1313	210.1313	210.1283	210.1283	(0.001)	0.0000	0.0000	1,486
2021/08/19	R210	03/02/2022			Bond Future	212.5779	212.5779	212.5743	212.5743	(0.002)	0.0000	0.0000	0
2021/08/19	R210	05/05/2022			Bond Future	212.2824	212.2824	212.2783	212.2783	(0.002)	0.0000	0.0000	0
2021/08/19	R210	04/08/2022			Bond Future	214.9154	214.9154	214.9111	214.9111	(0.002)	0.0000	0.0000	0
2021/08/19	R212	04/11/2021			Bond Future	175.0342	175.0342	175.0210	175.0210	(0.008)	0.0000	0.0000	1,025
2021/08/19	R213	04/11/2021	11.10	Put	Bond Future	69.1900	0.0692	79.4400	0.0794	14.814	0	0	0
2021/08/19	R213	04/11/2021	11.11	Call	Bond Future	8,921.7300	8.9217	8,572.1400	8.5721	(3.918)	0	0	0
2021/08/19	R213	04/11/2021	11.09	Put	Bond Future	71.0400	0.0710	81.5300	0.0815	14.766	0	0	0
2021/08/19	R213	04/11/2021			Bond Future	9.3902	86.7160	9.4555	86.3564	0.695	0.0000	0.0000	9,684
2021/08/19	R213	04/11/2021	11.10	Call	Bond Future	8,875.5800	8.8756	8,526.2400	8.5262	(3.936)	0	0	0
2021/08/19	R213	04/11/2021	11.11	Put	Bond Future	67.3900	0.0674	77.3900	0.0774	14.839	0	0	0
2021/08/19	R213	04/11/2021	11.09	Call	Bond Future	8,829.4500	8.8295	8,480.3500	8.4803	(3.954)	0	0	0
2021/08/19	R213	03/02/2022	9.98	Call	Bond Future	3,726.4300	3.7264	3,489.1200	3.4891	(6.368)	0	0	0
2021/08/19	R213	03/02/2022	9.98	Put	Bond Future	1,629.1200	1.6291	1,755.7500	1.7557	7.773	0	0	0
2021/08/19	R213	03/02/2022	9.58	Put	Bond Future	2,461.4300	2.4614	2,635.6000	2.6356	7.076	0	0	200
2021/08/19	R213	03/02/2022	8.63	Put	Bond Future	5,880.7100	5.8807	6,174.0700	6.1741	4.989	0	0	0
2021/08/19	R213	03/02/2022	8.63	Call	Bond Future	578.3500	0.5784	507.7700	0.5078	(12.204)	0	0	200
2021/08/19	R213	03/02/2022	8.80	Put	Bond Future	5,120.3200	5.1203	5,394.7700	5.3948	5.360	0	0	0
2021/08/19	R213	03/02/2022	8.80	Call	Bond Future	795.3100	0.7953	705.8200	0.7058	(11.252)	0	0	102
2021/08/19	R213	03/02/2022	10.60	Put	Bond Future	835.9300	0.8359	907.7500	0.9078	8.592	0	0	430
2021/08/19	R213	03/02/2022	10.00	Call	Bond Future	3,795.8000	3.7958	3,556.3400	3.5563	(6.309)	0	0	0
2021/08/19	R213	03/02/2022	10.00	Put	Bond Future	1,594.8600	1.5949	1,719.3400	1.7193	7.805	0	0	430
2021/08/19	R213	03/02/2022	9.22	Put	Bond Future	3,503.7100	3.5037	3,725.5000	3.7255	6.330	0	0	0
2021/08/19	R213	03/02/2022	10.67	Call	Bond Future	6,351.5500	6.3515	6,054.7000	6.0547	(4.674)	0	0	0
2021/08/19	R213	03/02/2022	10.67	Put	Bond Future	774.3000	0.7743	841.3900	0.8414	8.665	0	0	220
2021/08/19	R213	03/02/2022			Bond Future	9.5820	87.7043	9.6502	87.3404	0.711	0.0000	0.0000	0
2021/08/19	R213	03/02/2022	9.97	Call	Bond Future	3,691.7100	3.6917	3,455.4700	3.4555	(6.399)	0	0	0
2021/08/19	R213	03/02/2022	9.97	Put	Bond Future	1,646.2700	1.6463	1,773.9700	1.7740	7.757	0	0	0
2021/08/19	R213	03/02/2022	9.96	Call	Bond Future	3,657.3300	3.6573	3,422.1800	3.4222	(6.430)	0	0	0
2021/08/19	R213	03/02/2022	9.96	Put	Bond Future	1,663.8100	1.6638	1,792.6000	1.7926	7.741	0	0	0
2021/08/19	R213	03/02/2022	10.15	Call	Bond Future	4,333.2200	4.3332	4,078.4800	4.0785	(5.879)	0	0	0
2021/08/19	R213	03/02/2022	10.15	Put	Bond Future	1,360.4200	1.3604	1,469.6200	1.4696	8.027	0	0	200
2021/08/19	R213	03/02/2022	9.58	Call	Bond Future	2,450.5000	2.4505	2,260.7300	2.2607	(7.744)	0	0	0
2021/08/19	R213	03/02/2022	10.25	Call	Bond Future	4,704.4600	4.7045	4,440.3300	4.4403	(5.614)	0	0	0
2021/08/19	R213	03/02/2022	10.25	Put	Bond Future	1,222.2700	1.2223	1,322.0800	1.3221	8.166	0	0	102
2021/08/19	R213	03/02/2022	9.76	Call	Bond Future	2,996.2200	2.9962	2,784.0500	2.7840	(7.081)	0	0	0
2021/08/19	R213	03/02/2022	9.76	Put	Bond Future	2,049.9600	2.0500	2,201.7300	2.2017	7.404	0	0	102
2021/08/19	R213	03/02/2022	10.60	Call	Bond Future	6,068.9200	6.0689	5,776.8000	5.7768	(4.813)	0	0	0
2021/08/19	R213	03/02/2022	9.22	Call	Bond Future	1,535.7900	1.5358	1,393.6400	1.3936	(9.256)	0	0	430
2021/08/19	R213	03/02/2022	10.17	Call	Bond Future	4,406.7700	4.4068	4,150.1100	4.1501	(5.824)	0	0	0
2021/08/19	R213	03/02/2022	10.17	Put	Bond Future	1,331.7600	1.3318	1,439.0400	1.4390	8.056	0	0	220
2021/08/19	R213	03/02/2022	9.15	Put	Bond Future	3,745.4700	3.7455	3,976.4500	3.9764	6.167	0	0	0
2021/08/19	R213	03/02/2022	9.15	Call	Bond Future	1,390.3000	1.3903	1,257.3400	1.2573	(9.563)	0	0	220

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/19	R213	05/05/2022	10.65	Put	Bond Future	1,419.9900	1.4200	1,517.7600	1.5178	6.885	0	0	0
2021/08/19	R213	05/05/2022	10.63	Call	Bond Future	5,753.4100	5.7534	5,484.2300	5.4842	(4.679)	0	0	0
2021/08/19	R213	05/05/2022			Bond Future	9.7723	85.2057	9.8434	84.8373	0.727	0.0000	0.0000	0
2021/08/19	R213	05/05/2022	10.64	Call	Bond Future	5,789.6600	5.7897	5,519.7600	5.5198	(4.662)	0	0	0
2021/08/19	R213	05/05/2022	10.64	Put	Bond Future	1,431.9400	1.4319	1,530.4200	1.5304	6.877	0	0	0
2021/08/19	R213	05/05/2022	10.65	Call	Bond Future	5,826.2000	5.8262	5,555.5900	5.5556	(4.645)	0	0	0
2021/08/19	R213	05/05/2022	10.63	Put	Bond Future	1,444.2300	1.4442	1,543.4300	1.5434	6.869	0	0	0
2021/08/19	R213	04/08/2022	9.89	Call	Bond Future	3,095.1600	3.0952	2,907.7200	2.9077	(6.056)	0	0	0
2021/08/19	R213	04/08/2022	9.90	Put	Bond Future	3,491.2300	3.4912	3,675.9700	3.6760	5.292	0	0	0
2021/08/19	R213	04/08/2022	9.88	Call	Bond Future	3,068.4800	3.0685	2,881.9800	2.8820	(6.078)	0	0	0
2021/08/19	R213	04/08/2022			Bond Future	9.9732	86.1974	10.0475	85.8243	0.745	0.0000	0.0000	0
2021/08/19	R213	04/08/2022	9.89	Put	Bond Future	3,515.4700	3.5155	3,701.1400	3.7011	5.282	0	0	0
2021/08/19	R213	04/08/2022	9.90	Call	Bond Future	3,121.6000	3.1216	2,933.2300	2.9332	(6.034)	0	0	0
2021/08/19	R213	04/08/2022	9.88	Put	Bond Future	3,539.5000	3.5395	3,726.1100	3.7261	5.272	0	0	0
2021/08/19	R214	04/11/2021	12.47	Call	Bond Future	9,068.1500	9.0682	8,960.2200	8.9602	(1.190)	0	0	0
2021/08/19	R214	04/11/2021	12.46	Call	Bond Future	9,024.4800	9.0245	8,916.6000	8.9166	(1.195)	0	0	0
2021/08/19	R214	04/11/2021	12.46	Put	Bond Future	116.9300	0.1169	118.3900	0.1184	1.249	0	0	0
2021/08/19	R214	04/11/2021			Bond Future	10.7488	66.9452	10.7675	66.8358	0.174	0.0000	0.0000	18,091
2021/08/19	R214	04/11/2021	12.47	Put	Bond Future	114.3700	0.1144	115.7800	0.1158	1.233	0	0	0
2021/08/19	R214	04/11/2021	12.48	Call	Bond Future	9,111.7900	9.1118	9,003.8300	9.0038	(1.185)	0	0	0
2021/08/19	R214	04/11/2021	12.48	Put	Bond Future	111.8500	0.1119	113.2300	0.1132	1.234	0	0	0
2021/08/19	R214	03/02/2022	11.40	Put	Bond Future	1,686.9900	1.6870	1,716.7300	1.7167	1.763	0	0	0
2021/08/19	R214	03/02/2022	11.41	Call	Bond Future	4,335.0900	4.3351	4,253.6900	4.2537	(1.878)	0	0	0
2021/08/19	R214	03/02/2022	11.39	Put	Bond Future	1,703.7200	1.7037	1,733.7400	1.7337	1.762	0	0	0
2021/08/19	R214	03/02/2022			Bond Future	10.9262	67.7082	10.9457	67.5973	0.178	0.0000	0.0000	0
2021/08/19	R214	03/02/2022	11.40	Call	Bond Future	4,298.3400	4.2983	4,217.2300	4.2172	(1.887)	0	0	0
2021/08/19	R214	03/02/2022	11.41	Put	Bond Future	1,670.4300	1.6704	1,699.8800	1.6999	1.763	0	0	0
2021/08/19	R214	03/02/2022	11.39	Call	Bond Future	4,261.6900	4.2617	4,180.8600	4.1809	(1.897)	0	0	0
2021/08/19	R214	05/05/2022	11.74	Put	Bond Future	1,980.2400	1.9802	2,010.4400	2.0104	1.525	0	0	0
2021/08/19	R214	05/05/2022	11.75	Call	Bond Future	5,421.7700	5.4218	5,339.4900	5.3395	(1.518)	0	0	0
2021/08/19	R214	05/05/2022	11.73	Put	Bond Future	1,995.4400	1.9954	2,025.8700	2.0259	1.525	0	0	0
2021/08/19	R214	05/05/2022			Bond Future	11.0998	65.2263	11.1201	65.1140	0.182	0.0000	0.0000	0
2021/08/19	R214	05/05/2022	11.74	Call	Bond Future	5,385.9400	5.3859	5,303.8800	5.3039	(1.524)	0	0	0
2021/08/19	R214	05/05/2022	11.75	Put	Bond Future	1,965.1700	1.9652	1,995.1500	1.9951	1.526	0	0	0
2021/08/19	R214	05/05/2022	11.73	Call	Bond Future	5,350.1700	5.3502	5,268.3400	5.2683	(1.529)	0	0	0
2021/08/19	R214	04/08/2022	10.98	Put	Bond Future	4,537.1600	4.5372	4,594.3200	4.5943	1.260	0	0	0
2021/08/19	R214	04/08/2022	10.99	Call	Bond Future	2,900.6500	2.9006	2,843.8400	2.8438	(1.959)	0	0	0
2021/08/19	R214	04/08/2022			Bond Future	11.2807	65.9811	11.3017	65.8675	0.186	0.0000	0.0000	0
2021/08/19	R214	04/08/2022	10.98	Call	Bond Future	2,875.6700	2.8757	2,819.1400	2.8191	(1.966)	0	0	0
2021/08/19	R214	04/08/2022	10.99	Put	Bond Future	4,505.8000	4.5058	4,562.6800	4.5627	1.262	0	0	0
2021/08/19	R214	04/08/2022	10.97	Call	Bond Future	2,850.7900	2.8508	2,794.5500	2.7945	(1.973)	0	0	0
2021/08/19	R214	04/08/2022	10.97	Put	Bond Future	4,568.7000	4.5687	4,626.1500	4.6262	1.257	0	0	0
2021/08/19	R248	04/11/2021	12.85	Call	Bond Future	13,630.2200	13.6302	13,491.1500	13.4912	(1.020)	0	0	0
2021/08/19	R248	04/11/2021	12.85	Put	Bond Future	60.2900	0.0603	60.8200	0.0608	0.879	0	0	0
2021/08/19	R248	04/11/2021	10.80	Put	Bond Future	2,111.2800	2.1113	2,158.2500	2.1582	2.225	0	0	0
2021/08/19	R248	04/11/2021	10.80	Call	Bond Future	2,763.2700	2.7633	2,670.6400	2.6706	(3.352)	0	0	1,050



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/19	R248	04/11/2021	10.20	Put	Bond Future	4,807.5300	4.8075	4,900.2500	4.9002	1.929	0	0	0
2021/08/19	R248	04/11/2021			Bond Future	10.7117	84.5282	10.7305	84.3886	0.176	0.0000	0.0000	167,643
2021/08/19	R248	04/11/2021	12.84	Call	Bond Future	13,577.6200	13.5776	13,438.5700	13.4386	(1.024)	0	0	0
2021/08/19	R248	04/11/2021	12.84	Put	Bond Future	61.7200	0.0617	62.2700	0.0623	0.891	0	0	0
2021/08/19	R248	04/11/2021	12.83	Call	Bond Future	13,524.9600	13.5250	13,385.9300	13.3859	(1.028)	0	0	0
2021/08/19	R248	04/11/2021	12.83	Put	Bond Future	63.1700	0.0632	63.7400	0.0637	0.902	0	0	0
2021/08/19	R248	04/11/2021	10.30	Put	Bond Future	4,234.1600	4.2342	4,319.1000	4.3191	2.006	0	0	0
2021/08/19	R248	04/11/2021	10.30	Call	Bond Future	1,073.2900	1.0733	1,018.6300	1.0186	(5.093)	0	0	0
2021/08/19	R248	04/11/2021	9.60	Put	Bond Future	9,158.1400	9.1581	9,286.6100	9.2866	1.403	0	0	0
2021/08/19	R248	04/11/2021	9.60	Call	Bond Future	121.3700	0.1214	110.2400	0.1102	(9.170)	0	0	0
2021/08/19	R248	04/11/2021	10.20	Call	Bond Future	847.2100	0.8472	800.3300	0.8003	(5.533)	0	0	1,050
2021/08/19	R248	03/02/2022	11.48	Call	Bond Future	6,068.8700	6.0689	5,961.5300	5.9615	(1.769)	0	0	0
2021/08/19	R248	03/02/2022	11.49	Put	Bond Future	1,955.2200	1.9552	1,989.0000	1.9890	1.728	0	0	0
2021/08/19	R248	03/02/2022	11.47	Call	Bond Future	6,021.3900	6.0214	5,914.3700	5.9144	(1.777)	0	0	0
2021/08/19	R248	03/02/2022	9.80	Put	Bond Future	9,177.3500	9.1774	9,291.4000	9.2914	1.243	0	0	0
2021/08/19	R248	03/02/2022	9.80	Call	Bond Future	616.1500	0.6162	588.7600	0.5888	(4.445)	0	0	1,300
2021/08/19	R248	03/02/2022	10.50	Put	Bond Future	4,987.1800	4.9872	5,065.4500	5.0655	1.569	0	0	0
2021/08/19	R248	03/02/2022	10.50	Call	Bond Future	2,106.5300	2.1065	2,043.3600	2.0434	(2.999)	0	0	1,300
2021/08/19	R248	03/02/2022			Bond Future	10.8869	85.4916	10.9065	85.3501	0.180	0.0000	0.0000	0
2021/08/19	R248	03/02/2022	11.48	Put	Bond Future	1,973.7900	1.9738	2,007.8900	2.0079	1.728	0	0	0
2021/08/19	R248	03/02/2022	11.49	Call	Bond Future	6,116.2200	6.1162	6,008.5600	6.0086	(1.760)	0	0	0
2021/08/19	R248	03/02/2022	11.47	Put	Bond Future	1,992.3400	1.9923	2,026.7600	2.0268	1.728	0	0	0
2021/08/19	R248	05/05/2022	11.80	Call	Bond Future	7,216.4900	7.2165	7,109.0400	7.1090	(1.489)	0	0	0
2021/08/19	R248	05/05/2022	11.79	Call	Bond Future	7,171.0100	7.1710	7,063.8200	7.0638	(1.495)	0	0	0
2021/08/19	R248	05/05/2022	11.79	Put	Bond Future	2,302.0000	2.3020	2,338.0700	2.3381	1.567	0	0	0
2021/08/19	R248	05/05/2022			Bond Future	11.0584	82.0840	11.0788	81.9408	0.185	0.0000	0.0000	0
2021/08/19	R248	05/05/2022	11.80	Put	Bond Future	2,284.5700	2.2846	2,320.3800	2.3204	1.567	0	0	0
2021/08/19	R248	05/05/2022	11.81	Call	Bond Future	7,262.2700	7.2623	7,154.5600	7.1546	(1.483)	0	0	0
2021/08/19	R248	05/05/2022	11.81	Put	Bond Future	2,267.5200	2.2675	2,303.0700	2.3031	1.568	0	0	0
2021/08/19	R248	04/08/2022	10.99	Call	Bond Future	3,836.0000	3.8360	3,761.8000	3.7618	(1.934)	0	0	0
2021/08/19	R248	04/08/2022	10.99	Put	Bond Future	5,557.7500	5.5577	5,628.6800	5.6287	1.276	0	0	0
2021/08/19	R248	04/08/2022	10.98	Call	Bond Future	3,802.7900	3.8028	3,728.9600	3.7290	(1.941)	0	0	0
2021/08/19	R248	04/08/2022	10.98	Put	Bond Future	5,595.5500	5.5955	5,666.8500	5.6668	1.274	0	0	0
2021/08/19	R248	04/08/2022			Bond Future	11.2372	83.0342	11.2585	82.8891	0.189	0.0000	0.0000	0
2021/08/19	R248	04/08/2022	11.00	Call	Bond Future	3,869.3300	3.8693	3,794.7600	3.7948	(1.927)	0	0	0
2021/08/19	R248	04/08/2022	11.00	Put	Bond Future	5,520.1700	5.5202	5,590.7300	5.5907	1.278	0	0	0

**Total**

**1118230**