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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/08/2021 TO 17/08/2021

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
2021/08/17	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	2025 04/11/2021			Bond Future	155.0631	155.0631	155.0609	155.0609	(0.001)	0.0000	0.0000	4,840
2021/08/17	2025 03/02/2022			Bond Future	155.3131	155.3131	155.3007	155.3007	(0.008)	0.0000	0.0000	0
2021/08/17	2025 05/05/2022			Bond Future	157.1832	157.1832	157.1675	157.1675	(0.010)	0.0000	0.0000	0
2021/08/17	2025 04/08/2022			Bond Future	157.5323	157.5323	157.5144	157.5144	(0.011)	0.0000	0.0000	0
2021/08/17	2029 04/11/2021			Bond Future	113.5553	113.5553	113.5566	113.5566	0.001	0.0000	0.0000	2,964
2021/08/17	2029 03/02/2022			Bond Future	114.8859	114.8859	114.8798	114.8798	(0.005)	0.0000	0.0000	0
2021/08/17	2029 05/05/2022			Bond Future	115.0816	115.0816	115.0729	115.0729	(0.008)	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
2021/08/17	2029	04/08/2022			Bond Future	116.5104	116.5104	116.5006	116.5006	(0.008)	0.0000	0.0000	0
2021/08/17	2030	04/11/2021	10.60	Call	Bond Future	8,116.4800	8.1165	8,180.4600	8.1805	0.788	0	0	0
2021/08/17	2030	04/11/2021	10.60	Put	Bond Future	100.9900	0.1010	94.6900	0.0947	(6.238)	0	0	0
2021/08/17	2030	04/11/2021	10.59	Put	Bond Future	103.0500	0.1030	96.6500	0.0966	(6.211)	0	0	0
2021/08/17	2030	04/11/2021	8.27	Put	Bond Future	4,735.7800	4.7358	4,669.9900	4.6700	(1.389)	0	0	0
2021/08/17	2030	04/11/2021	8.27	Call	Bond Future	293.9700	0.2940	298.4600	0.2985	1.527	0	0	300
2021/08/17	2030	04/11/2021	8.77	Put	Bond Future	2,603.6300	2.6036	2,549.1000	2.5491	(2.094)	0	0	0
2021/08/17	2030	04/11/2021	11.44	Put	Bond Future	15.6700	0.0157	14.3400	0.0143	(8.488)	0	0	300
2021/08/17	2030	04/11/2021	11.26	Call	Bond Future	11,196.5100	11.1965	11,264.7300	11.2647	0.609	0	0	0
2021/08/17	2030	04/11/2021	9.20	Call	Bond Future	2,159.9000	2.1599	2,190.2800	2.1903	1.407	0	0	29
2021/08/17	2030	04/11/2021	9.30	Put	Bond Future	1,157.6000	1.1576	1,121.3200	1.1213	(3.134)	0	0	0
2021/08/17	2030	04/11/2021	9.35	Call	Bond Future	2,664.2500	2.6643	2,700.0400	2.7000	1.343	0	0	0
2021/08/17	2030	04/11/2021	9.35	Put	Bond Future	1,062.4200	1.0624	1,027.9300	1.0279	(3.246)	0	0	9,100
2021/08/17	2030	04/11/2021			Bond Future	9.0551	96.1453	9.0424	96.2156	(0.141)	0.0000	0.0000	97,324
2021/08/17	2030	04/11/2021	10.61	Call	Bond Future	8,163.4200	8.1634	8,227.5000	8.2275	0.785	0	0	0
2021/08/17	2030	04/11/2021	10.61	Put	Bond Future	98.9700	0.0990	92.7700	0.0928	(6.265)	0	0	0
2021/08/17	2030	04/11/2021	10.59	Call	Bond Future	8,069.5500	8.0696	8,133.4300	8.1334	0.792	0	0	0
2021/08/17	2030	04/11/2021	8.77	Call	Bond Future	1,020.6600	1.0207	1,036.4100	1.0364	1.543	0	0	300
2021/08/17	2030	04/11/2021	11.44	Call	Bond Future	12,020.2400	12.0202	12,089.1900	12.0892	0.574	0	0	0
2021/08/17	2030	04/11/2021	11.26	Put	Bond Future	26.1500	0.0262	24.0900	0.0241	(7.878)	0	0	29
2021/08/17	2030	04/11/2021	9.90	Put	Bond Future	393.0800	0.3931	375.2600	0.3753	(4.533)	0	0	0
2021/08/17	2030	04/11/2021	9.90	Call	Bond Future	4,890.3200	4.8903	4,942.7800	4.9428	1.073	0	0	29
2021/08/17	2030	04/11/2021	9.20	Put	Bond Future	1,368.5400	1.3685	1,328.6400	1.3286	(2.916)	0	0	0
2021/08/17	2030	04/11/2021	8.75	Put	Bond Future	2,674.5200	2.6745	2,619.4000	2.6194	(2.061)	0	0	0
2021/08/17	2030	04/11/2021	8.75	Call	Bond Future	979.2500	0.9792	994.4100	0.9944	1.548	0	0	3,250
2021/08/17	2030	04/11/2021	9.30	Call	Bond Future	2,490.2800	2.4903	2,524.2800	2.5243	1.365	0	0	0
2021/08/17	2030	03/02/2022	9.45	Call	Bond Future	3,063.9600	3.0640	3,094.5900	3.0946	1.000	0	0	0
2021/08/17	2030	03/02/2022	9.45	Put	Bond Future	1,994.0700	1.9941	1,959.8600	1.9599	(1.716)	0	0	0
2021/08/17	2030	03/02/2022	9.35	Call	Bond Future	2,765.4100	2.7654	2,793.8500	2.7938	1.028	0	0	0
2021/08/17	2030	03/02/2022	9.35	Put	Bond Future	2,220.4100	2.2204	2,184.0100	2.1840	(1.639)	0	0	101
2021/08/17	2030	03/02/2022	8.39	Put	Bond Future	5,431.3600	5.4314	5,376.0800	5.3761	(1.018)	0	0	0
2021/08/17	2030	03/02/2022	8.39	Call	Bond Future	737.8100	0.7378	747.3700	0.7474	1.296	0	0	101
2021/08/17	2030	03/02/2022	8.85	Put	Bond Future	3,654.2100	3.6542	3,607.1100	3.6071	(1.289)	0	0	0
2021/08/17	2030	03/02/2022	8.85	Call	Bond Future	1,516.6700	1.5167	1,534.4100	1.5344	1.170	0	0	1,000
2021/08/17	2030	03/02/2022			Bond Future	9.2469	93.2443	9.2347	93.3092	(0.132)	0.0000	0.0000	0
2021/08/17	2030	03/02/2022	9.44	Call	Bond Future	3,033.5300	3.0335	3,063.9400	3.0639	1.002	0	0	0
2021/08/17	2030	03/02/2022	9.44	Put	Bond Future	2,015.9600	2.0160	1,981.5300	1.9815	(1.708)	0	0	0
2021/08/17	2030	03/02/2022	9.43	Call	Bond Future	3,003.0000	3.0030	3,033.1900	3.0332	1.005	0	0	0
2021/08/17	2030	03/02/2022	9.43	Put	Bond Future	2,037.7800	2.0378	2,003.1300	2.0031	(1.700)	0	0	0
2021/08/17	2030	03/02/2022	9.78	Call	Bond Future	4,168.4800	4.1685	4,206.0000	4.2060	0.900	0	0	0
2021/08/17	2030	03/02/2022	9.78	Put	Bond Future	1,393.2900	1.3933	1,365.9700	1.3660	(1.961)	0	0	101
2021/08/17	2030	03/02/2022	10.85	Call	Bond Future	8,461.2200	8.4612	8,514.4400	8.5144	0.629	0	0	0
2021/08/17	2030	03/02/2022	10.85	Put	Bond Future	428.5800	0.4286	416.9600	0.4170	(2.711)	0	0	1,000
2021/08/17	2030	03/02/2022	9.60	Put	Bond Future	1,695.8200	1.6958	1,664.8300	1.6648	(1.827)	0	0	0
2021/08/17	2030	03/02/2022	9.60	Call	Bond Future	3,545.9100	3.5459	3,579.7600	3.5798	0.955	0	0	1,000
2021/08/17	2030	05/05/2022	10.21	Call	Bond Future	5,241.8300	5.2418	5,282.1700	5.2822	0.770	0	0	0
2021/08/17	2030	05/05/2022	10.21	Put	Bond Future	1,441.9000	1.4419	1,418.5400	1.4185	(1.620)	0	0	0

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2021/08/17	2030	05/05/2022	9.95	Call	Bond Future	4,338.0300	4.3380	4,374.3600	4.3744	0.837	0	0	0
2021/08/17	2030	05/05/2022	8.47	Call	Bond Future	869.7700	0.8698	880.8100	0.8808	1.269	0	0	1,073
2021/08/17	2030	05/05/2022	8.14	Put	Bond Future	7,575.9900	7.5760	7,519.5100	7.5195	(0.746)	0	0	0
2021/08/17	2030	05/05/2022	8.14	Call	Bond Future	545.1100	0.5451	552.3300	0.5523	1.325	0	0	1,800
2021/08/17	2030	05/05/2022	8.89	Put	Bond Future	4,469.0200	4.4690	4,422.8800	4.4229	(1.032)	0	0	0
2021/08/17	2030	05/05/2022	8.81	Put	Bond Future	4,747.4800	4.7475	4,700.0100	4.7000	(1.000)	0	0	0
2021/08/17	2030	05/05/2022			Bond Future	9.4487	94.3458	9.4363	94.4095	(0.131)	0.0000	0.0000	0
2021/08/17	2030	05/05/2022	10.20	Call	Bond Future	5,206.0300	5.2060	5,246.2200	5.2462	0.772	0	0	0
2021/08/17	2030	05/05/2022	10.20	Put	Bond Future	1,454.7000	1.4547	1,431.1900	1.4312	(1.616)	0	0	200
2021/08/17	2030	05/05/2022	10.19	Call	Bond Future	5,170.3000	5.1703	5,210.3500	5.2103	0.775	0	0	0
2021/08/17	2030	05/05/2022	10.19	Put	Bond Future	1,467.6000	1.4676	1,443.9500	1.4440	(1.611)	0	0	0
2021/08/17	2030	05/05/2022	9.95	Put	Bond Future	1,812.9200	1.8129	1,785.5500	1.7856	(1.510)	0	0	1,073
2021/08/17	2030	05/05/2022	9.35	Call	Bond Future	2,576.1400	2.5761	2,601.8500	2.6019	0.998	0	0	0
2021/08/17	2030	05/05/2022	9.35	Put	Bond Future	3,083.7500	3.0838	3,045.7600	3.0458	(1.232)	0	0	1,073
2021/08/17	2030	05/05/2022	8.47	Put	Bond Future	6,065.4300	6.0654	6,012.7700	6.0128	(0.868)	0	0	0
2021/08/17	2030	05/05/2022	8.89	Call	Bond Future	1,547.4500	1.5475	1,565.0100	1.5650	1.135	0	0	1,800
2021/08/17	2030	05/05/2022	11.04	Call	Bond Future	8,417.2200	8.4172	8,467.3500	8.4674	0.596	0	0	0
2021/08/17	2030	05/05/2022	11.04	Put	Bond Future	700.0100	0.7000	686.4400	0.6864	(1.939)	0	0	1,800
2021/08/17	2030	05/05/2022	8.81	Call	Bond Future	1,397.9800	1.3980	1,414.2100	1.4142	1.161	0	0	200
2021/08/17	2030	05/05/2022	7.73	Put	Bond Future	9,655.8500	9.6559	9,596.0600	9.5961	(0.619)	0	0	0
2021/08/17	2030	05/05/2022	7.73	Call	Bond Future	283.6400	0.2836	287.5500	0.2875	1.379	0	0	200
2021/08/17	2030	04/08/2022	9.56	Call	Bond Future	3,032.5100	3.0325	3,059.2700	3.0593	0.882	0	0	0
2021/08/17	2030	04/08/2022	9.56	Put	Bond Future	3,557.7300	3.5577	3,520.9000	3.5209	(1.035)	0	0	0
2021/08/17	2030	04/08/2022			Bond Future	9.6659	91.4434	9.6530	91.5070	(0.133)	0.0000	0.0000	0
2021/08/17	2030	04/08/2022	9.55	Call	Bond Future	3,008.0200	3.0080	3,034.6400	3.0346	0.885	0	0	0
2021/08/17	2030	04/08/2022	9.55	Put	Bond Future	3,583.0500	3.5831	3,546.0800	3.5461	(1.032)	0	0	0
2021/08/17	2030	04/08/2022	9.54	Call	Bond Future	2,983.2800	2.9833	3,009.7500	3.0098	0.887	0	0	0
2021/08/17	2030	04/08/2022	9.54	Put	Bond Future	3,608.1500	3.6081	3,571.0300	3.5710	(1.029)	0	0	0
2021/08/17	2032	04/11/2021	11.70	Call	Bond Future	10,838.6000	10.8386	10,941.9300	10.9419	0.953	0	0	0
2021/08/17	2032	04/11/2021	11.71	Put	Bond Future	64.0200	0.0640	58.8900	0.0589	(8.013)	0	0	0
2021/08/17	2032	04/11/2021	11.69	Call	Bond Future	10,789.1400	10.7891	10,892.3900	10.8924	0.957	0	0	0
2021/08/17	2032	04/11/2021	9.83	Call	Bond Future	2,185.9500	2.1859	2,233.9800	2.2340	2.197	0	0	700
2021/08/17	2032	04/11/2021			Bond Future	9.7510	91.2208	9.7330	91.3293	(0.185)	0.0000	0.0000	123,170
2021/08/17	2032	04/11/2021	11.70	Put	Bond Future	65.2500	0.0653	60.0300	0.0600	(8.000)	0	0	0
2021/08/17	2032	04/11/2021	11.71	Call	Bond Future	10,888.0200	10.8880	10,991.4400	10.9914	0.950	0	0	0
2021/08/17	2032	04/11/2021	11.69	Put	Bond Future	66.4800	0.0665	61.1800	0.0612	(7.972)	0	0	0
2021/08/17	2032	04/11/2021	9.33	Put	Bond Future	3,434.6300	3.4346	3,348.8300	3.3488	(2.498)	0	0	0
2021/08/17	2032	04/11/2021	9.33	Call	Bond Future	852.3000	0.8523	875.0500	0.8750	2.669	0	0	700
2021/08/17	2032	04/11/2021	9.83	Put	Bond Future	1,712.1900	1.7122	1,651.6700	1.6517	(3.535)	0	0	0
2021/08/17	2032	04/11/2021	12.81	Call	Bond Future	16,138.0700	16.1381	16,246.2600	16.2463	0.670	0	0	0
2021/08/17	2032	04/11/2021	12.81	Put	Bond Future	2.9200	0.0029	2.5600	0.0026	(12.329)	0	0	700
2021/08/17	2032	03/02/2022	10.43	Call	Bond Future	4,407.7900	4.4078	4,469.6800	4.4697	1.404	0	0	0
2021/08/17	2032	03/02/2022	10.43	Put	Bond Future	1,641.3400	1.6413	1,599.4800	1.5995	(2.550)	0	0	0
2021/08/17	2032	03/02/2022	10.42	Call	Bond Future	4,369.3500	4.3694	4,430.9300	4.4309	1.409	0	0	0
2021/08/17	2032	03/02/2022	10.42	Put	Bond Future	1,658.9200	1.6589	1,616.7500	1.6168	(2.542)	0	0	0
2021/08/17	2032	03/02/2022	10.45	Put	Bond Future	1,606.4400	1.6064	1,565.2000	1.5652	(2.567)	0	0	198
2021/08/17	2032	03/02/2022	9.81	Call	Bond Future	2,337.9700	2.3380	2,378.9100	2.3789	1.751	0	0	0

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2021/08/17	2032	03/02/2022	9.81	Put	Bond Future	3,138.6200	3.1386	3,075.8100	3.0758	(2.001)	0	0	198
2021/08/17	2032	03/02/2022	8.91	Put	Bond Future	6,878.4000	6.8784	6,787.7900	6.7878	(1.317)	0	0	0
2021/08/17	2032	03/02/2022	10.66	Call	Bond Future	5,329.1000	5.3291	5,397.6100	5.3976	1.286	0	0	0
2021/08/17	2032	03/02/2022	10.66	Put	Bond Future	1,287.5800	1.2876	1,252.3400	1.2523	(2.737)	0	0	97
2021/08/17	2032	03/02/2022	10.35	Put	Bond Future	1,787.5300	1.7875	1,743.1700	1.7432	(2.482)	0	0	400
2021/08/17	2032	03/02/2022	9.58	Put	Bond Future	3,906.0500	3.9061	3,835.2600	3.8353	(1.812)	0	0	0
2021/08/17	2032	03/02/2022	9.58	Call	Bond Future	1,732.1800	1.7322	1,765.1400	1.7651	1.903	0	0	400
2021/08/17	2032	03/02/2022	11.13	Call	Bond Future	7,354.0900	7.3541	7,433.5500	7.4336	1.080	0	0	0
2021/08/17	2032	03/02/2022	11.13	Put	Bond Future	784.6900	0.7847	760.4000	0.7604	(3.095)	0	0	210
2021/08/17	2032	03/02/2022	10.53	Call	Bond Future	4,799.3900	4.7994	4,864.2700	4.8643	1.352	0	0	0
2021/08/17	2032	03/02/2022	10.53	Put	Bond Future	1,475.4300	1.4754	1,436.5600	1.4366	(2.634)	0	0	210
2021/08/17	2032	03/02/2022			Bond Future	9.9463	92.2678	9.9285	92.3716	(0.178)	0.0000	0.0000	0
2021/08/17	2032	03/02/2022	10.44	Call	Bond Future	4,446.1100	4.4461	4,508.3100	4.5083	1.399	0	0	0
2021/08/17	2032	03/02/2022	10.44	Put	Bond Future	1,623.6900	1.6237	1,582.1400	1.5821	(2.559)	0	0	0
2021/08/17	2032	03/02/2022	10.45	Call	Bond Future	4,484.7800	4.4848	4,547.2900	4.5473	1.394	0	0	0
2021/08/17	2032	03/02/2022	8.91	Call	Bond Future	542.3200	0.5423	555.4600	0.5555	2.423	0	0	198
2021/08/17	2032	03/02/2022	10.14	Call	Bond Future	3,358.0900	3.3581	3,410.5200	3.4105	1.561	0	0	0
2021/08/17	2032	03/02/2022	10.14	Put	Bond Future	2,236.1200	2.2361	2,184.8000	2.1848	(2.295)	0	0	97
2021/08/17	2032	03/02/2022	9.14	Put	Bond Future	5,720.2800	5.7203	5,635.4900	5.6355	(1.482)	0	0	0
2021/08/17	2032	03/02/2022	9.14	Call	Bond Future	840.8000	0.8408	859.7600	0.8598	2.255	0	0	97
2021/08/17	2032	03/02/2022	10.95	Call	Bond Future	6,561.8100	6.5618	6,637.4800	6.6375	1.153	0	0	0
2021/08/17	2032	03/02/2022	10.95	Put	Bond Future	948.4200	0.9484	920.3400	0.9203	(2.961)	0	0	400
2021/08/17	2032	03/02/2022	10.35	Call	Bond Future	4,104.4700	4.1045	4,163.8600	4.1639	1.447	0	0	0
2021/08/17	2032	03/02/2022	9.62	Put	Bond Future	3,764.1800	3.7642	3,694.7600	3.6948	(1.844)	0	0	0
2021/08/17	2032	03/02/2022	9.62	Call	Bond Future	1,831.1200	1.8311	1,865.4500	1.8654	1.875	0	0	210
2021/08/17	2032	05/05/2022	11.03	Call	Bond Future	6,301.5500	6.3015	6,371.9000	6.3719	1.116	0	0	0
2021/08/17	2032	05/05/2022	11.03	Put	Bond Future	1,484.6500	1.4847	1,451.8700	1.4519	(2.208)	0	0	0
2021/08/17	2032	05/05/2022	11.02	Put	Bond Future	1,497.5000	1.4975	1,464.5000	1.4645	(2.204)	0	0	0
2021/08/17	2032	05/05/2022	11.18	Call	Bond Future	6,906.6800	6.9067	6,980.0800	6.9801	1.063	0	0	0
2021/08/17	2032	05/05/2022	11.18	Put	Bond Future	1,306.5300	1.3065	1,276.8000	1.2768	(2.275)	0	0	780
2021/08/17	2032	05/05/2022			Bond Future	10.1473	89.2110	10.1291	89.3141	(0.179)	0.0000	0.0000	0
2021/08/17	2032	05/05/2022	11.04	Call	Bond Future	6,341.5800	6.3416	6,412.1300	6.4121	1.112	0	0	0
2021/08/17	2032	05/05/2022	11.04	Put	Bond Future	1,472.1600	1.4722	1,439.5800	1.4396	(2.213)	0	0	0
2021/08/17	2032	05/05/2022	11.02	Call	Bond Future	6,261.8300	6.2618	6,331.9600	6.3320	1.120	0	0	0
2021/08/17	2032	05/05/2022	9.58	Put	Bond Future	5,016.5400	5.0165	4,944.4700	4.9445	(1.437)	0	0	0
2021/08/17	2032	05/05/2022	9.58	Call	Bond Future	1,723.2800	1.7233	1,754.3400	1.7543	1.802	0	0	780
2021/08/17	2032	05/05/2022	10.18	Put	Bond Future	3,103.2500	3.1032	3,048.6500	3.0487	(1.759)	0	0	0
2021/08/17	2032	05/05/2022	10.18	Call	Bond Future	3,288.1800	3.2882	3,336.7100	3.3367	1.476	0	0	780
2021/08/17	2032	04/08/2022	10.21	Put	Bond Future	4,114.5600	4.1146	4,056.2800	4.0563	(1.416)	0	0	0
2021/08/17	2032	04/08/2022	10.22	Call	Bond Future	3,331.2500	3.3313	3,376.8000	3.3768	1.367	0	0	0
2021/08/17	2032	04/08/2022	10.20	Put	Bond Future	4,143.3900	4.1434	4,084.8600	4.0849	(1.413)	0	0	0
2021/08/17	2032	04/08/2022			Bond Future	10.3566	90.2489	10.3378	90.3525	(0.182)	0.0000	0.0000	0
2021/08/17	2032	04/08/2022	10.21	Call	Bond Future	3,303.9700	3.3040	3,349.2700	3.3493	1.371	0	0	0
2021/08/17	2032	04/08/2022	10.22	Put	Bond Future	4,086.2500	4.0863	4,028.2200	4.0282	(1.420)	0	0	0
2021/08/17	2032	04/08/2022	10.20	Call	Bond Future	3,277.1700	3.2772	3,322.2200	3.3222	1.375	0	0	0
2021/08/17	2033	04/11/2021			Bond Future	107.0079	107.0079	106.7961	106.7961	(0.198)	0.0000	0.0000	8,979
2021/08/17	2033	03/02/2022			Bond Future	108.2615	108.2615	108.0405	108.0405	(0.204)	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
2021/08/17	2033	05/05/2022			Bond Future	108.2986	108.2986	108.0724	108.0724	(0.209)	0.0000	0.0000	0
2021/08/17	2033	04/08/2022			Bond Future	109.6432	109.6432	109.4132	109.4132	(0.210)	0.0000	0.0000	0
2021/08/17	2037	04/11/2021	12.82	Put	Bond Future	48.1900	0.0482	47.8500	0.0479	(0.706)	0	0	0
2021/08/17	2037	04/11/2021	12.83	Call	Bond Future	12,982.6300	12.9826	12,895.4700	12.8955	(0.671)	0	0	0
2021/08/17	2037	04/11/2021	12.30	Call	Bond Future	10,266.1200	10.2661	10,179.3400	10.1793	(0.845)	0	0	0
2021/08/17	2037	04/11/2021	12.30	Put	Bond Future	123.6600	0.1237	123.7100	0.1237	0.040	0	0	600
2021/08/17	2037	04/11/2021	11.49	Put	Bond Future	495.4500	0.4955	500.2700	0.5003	0.973	0	0	0
2021/08/17	2037	04/11/2021	11.49	Call	Bond Future	6,033.7500	6.0338	5,951.7400	5.9517	(1.359)	0	0	600
2021/08/17	2037	04/11/2021			Bond Future	10.6056	86.5682	10.6188	86.4814	0.124	0.0000	0.0000	126,581
2021/08/17	2037	04/11/2021	12.82	Call	Bond Future	12,932.6000	12.9326	12,845.4300	12.8454	(0.674)	0	0	0
2021/08/17	2037	04/11/2021	12.83	Put	Bond Future	47.0300	0.0470	46.7000	0.0467	(0.702)	0	0	0
2021/08/17	2037	04/11/2021	12.81	Call	Bond Future	12,882.5400	12.8825	12,795.3700	12.7954	(0.677)	0	0	0
2021/08/17	2037	04/11/2021	12.81	Put	Bond Future	49.3700	0.0494	49.0300	0.0490	(0.689)	0	0	0
2021/08/17	2037	03/02/2022	11.46	Call	Bond Future	5,562.1000	5.5621	5,487.3400	5.4873	(1.344)	0	0	0
2021/08/17	2037	03/02/2022	11.47	Put	Bond Future	1,459.8800	1.4599	1,478.3800	1.4784	1.267	0	0	0
2021/08/17	2037	03/02/2022	11.45	Call	Bond Future	5,518.4300	5.5184	5,443.8800	5.4439	(1.351)	0	0	0
2021/08/17	2037	03/02/2022			Bond Future	10.7979	83.3072	10.8124	83.2137	0.135	0.0000	0.0000	0
2021/08/17	2037	03/02/2022	11.46	Put	Bond Future	1,475.5100	1.4755	1,494.2200	1.4942	1.268	0	0	0
2021/08/17	2037	03/02/2022	11.47	Call	Bond Future	5,605.8600	5.6059	5,530.8900	5.5309	(1.337)	0	0	0
2021/08/17	2037	03/02/2022	11.45	Put	Bond Future	1,491.3000	1.4913	1,510.2200	1.5102	1.269	0	0	0
2021/08/17	2037	05/05/2022	11.83	Call	Bond Future	6,761.1100	6.7611	6,685.6800	6.6857	(1.116)	0	0	0
2021/08/17	2037	05/05/2022	11.84	Put	Bond Future	1,781.4100	1.7814	1,802.0500	1.8021	1.159	0	0	0
2021/08/17	2037	05/05/2022	11.82	Call	Bond Future	6,718.6800	6.7187	6,643.4300	6.6434	(1.120)	0	0	0
2021/08/17	2037	05/05/2022			Bond Future	10.9957	84.2914	11.0112	84.1951	0.141	0.0000	0.0000	0
2021/08/17	2037	05/05/2022	11.83	Put	Bond Future	1,795.9300	1.7959	1,816.7300	1.8167	1.158	0	0	0
2021/08/17	2037	05/05/2022	11.84	Call	Bond Future	6,803.3500	6.8034	6,727.7600	6.7278	(1.111)	0	0	0
2021/08/17	2037	05/05/2022	11.82	Put	Bond Future	1,810.3200	1.8103	1,831.3000	1.8313	1.159	0	0	0
2021/08/17	2037	04/08/2022	10.90	Call	Bond Future	3,265.0500	3.2650	3,215.0000	3.2150	(1.533)	0	0	0
2021/08/17	2037	04/08/2022	10.91	Put	Bond Future	5,113.1000	5.1131	5,161.0100	5.1610	0.937	0	0	0
2021/08/17	2037	04/08/2022	10.89	Call	Bond Future	3,237.3100	3.2373	3,187.5100	3.1875	(1.538)	0	0	0
2021/08/17	2037	04/08/2022	10.89	Put	Bond Future	5,182.8300	5.1828	5,231.2300	5.2312	0.934	0	0	0
2021/08/17	2037	04/08/2022			Bond Future	11.2056	81.0152	11.2219	80.9170	0.145	0.0000	0.0000	0
2021/08/17	2037	04/08/2022	10.90	Put	Bond Future	5,147.8700	5.1479	5,196.0200	5.1960	0.935	0	0	50
2021/08/17	2037	04/08/2022	10.91	Call	Bond Future	3,292.9000	3.2929	3,242.6100	3.2426	(1.527)	0	0	0
2021/08/17	2037	04/08/2022	11.42	Call	Bond Future	4,859.1300	4.8591	4,797.0200	4.7970	(1.278)	0	0	0
2021/08/17	2037	04/08/2022	11.42	Put	Bond Future	3,576.1700	3.5762	3,612.2600	3.6123	1.009	0	0	50
2021/08/17	2037	04/08/2022	10.10	Put	Bond Future	8,590.7000	8.5907	8,658.8600	8.6589	0.793	0	0	0
2021/08/17	2037	04/08/2022	10.10	Call	Bond Future	1,463.0200	1.4630	1,432.9800	1.4330	(2.053)	0	0	50
2021/08/17	2038	04/11/2021			Bond Future	119.7712	119.7712	119.7757	119.7757	0.004	0.0000	0.0000	7,634
2021/08/17	2038	03/02/2022			Bond Future	119.4119	119.4119	119.4086	119.4086	(0.003)	0.0000	0.0000	0
2021/08/17	2038	05/05/2022			Bond Future	120.8499	120.8499	120.8442	120.8442	(0.005)	0.0000	0.0000	0
2021/08/17	2038	04/08/2022			Bond Future	120.5478	120.5478	120.5403	120.5403	(0.006)	0.0000	0.0000	0
2021/08/17	2040	04/11/2021	12.90	Call	Bond Future	13,505.3400	13.5053	13,339.8400	13.3398	(1.225)	0	0	0
2021/08/17	2040	04/11/2021	12.90	Put	Bond Future	60.0000	0.0600	61.2200	0.0612	2.033	0	0	0
2021/08/17	2040	04/11/2021	12.89	Call	Bond Future	13,452.8400	13.4528	13,287.3900	13.2874	(1.230)	0	0	0

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2021/08/17	2040	04/11/2021	12.89	Put	Bond Future	61.4100	0.0614	62.6800	0.0627	2.068	0	0	0
2021/08/17	2040	04/11/2021			Bond Future	10.7261	88.7453	10.7497	88.5786	0.220	0.0000	0.0000	88,052
2021/08/17	2040	04/11/2021	12.91	Call	Bond Future	13,557.7900	13.5578	13,392.2600	13.3923	(1.221)	0	0	0
2021/08/17	2040	04/11/2021	12.91	Put	Bond Future	58.6100	0.0586	59.8000	0.0598	2.030	0	0	0
2021/08/17	2040	03/02/2022	11.58	Put	Bond Future	1,606.4400	1.6064	1,647.7700	1.6478	2.573	0	0	0
2021/08/17	2040	03/02/2022	11.59	Call	Bond Future	6,054.3500	6.0543	5,920.9300	5.9209	(2.204)	0	0	0
2021/08/17	2040	03/02/2022	11.57	Put	Bond Future	1,622.7200	1.6227	1,664.4500	1.6644	2.572	0	0	0
2021/08/17	2040	03/02/2022			Bond Future	10.9131	85.2589	10.9385	85.0846	0.233	0.0000	0.0000	0
2021/08/17	2040	03/02/2022	11.58	Call	Bond Future	6,007.2500	6.0073	5,874.2200	5.8742	(2.214)	0	0	0
2021/08/17	2040	03/02/2022	11.59	Put	Bond Future	1,590.3300	1.5903	1,631.2700	1.6313	2.574	0	0	0
2021/08/17	2040	03/02/2022	11.57	Call	Bond Future	5,960.2400	5.9602	5,827.6100	5.8276	(2.225)	0	0	0
2021/08/17	2040	05/05/2022	11.91	Put	Bond Future	1,897.3900	1.8974	1,941.5000	1.9415	2.325	0	0	0
2021/08/17	2040	05/05/2022	11.92	Call	Bond Future	7,070.1000	7.0701	6,935.6800	6.9357	(1.901)	0	0	0
2021/08/17	2040	05/05/2022	11.92	Put	Bond Future	1,882.0900	1.8821	1,925.8600	1.9259	2.326	0	0	0
2021/08/17	2040	05/05/2022	10.57	Put	Bond Future	5,823.7900	5.8238	5,931.4700	5.9315	1.849	0	0	0
2021/08/17	2040	05/05/2022	10.57	Call	Bond Future	2,118.3100	2.1183	2,047.8000	2.0478	(3.329)	0	0	1,200
2021/08/17	2040	05/05/2022	13.04	Call	Bond Future	12,320.1700	12.3202	12,160.5500	12.1606	(1.296)	0	0	0
2021/08/17	2040	05/05/2022	13.04	Put	Bond Future	798.8800	0.7989	817.4500	0.8175	2.325	0	0	1,200
2021/08/17	2040	05/05/2022			Bond Future	11.1050	86.2663	11.1317	86.0881	0.240	0.0000	0.0000	0
2021/08/17	2040	05/05/2022	11.91	Call	Bond Future	7,024.8700	7.0249	6,890.7900	6.8908	(1.909)	0	0	0
2021/08/17	2040	05/05/2022	11.90	Call	Bond Future	6,979.9400	6.9799	6,846.1900	6.8462	(1.916)	0	0	0
2021/08/17	2040	05/05/2022	11.90	Put	Bond Future	1,913.0700	1.9131	1,957.5100	1.9575	2.323	0	0	0
2021/08/17	2040	05/05/2022	9.82	Put	Bond Future	10,076.3000	10.0763	10,221.3400	10.2213	1.439	0	0	0
2021/08/17	2040	05/05/2022	9.82	Call	Bond Future	731.9000	0.7319	698.7500	0.6988	(4.529)	0	0	1,200
2021/08/17	2040	04/08/2022	11.05	Call	Bond Future	3,569.5700	3.5696	3,480.0000	3.4800	(2.509)	0	0	0
2021/08/17	2040	04/08/2022	11.05	Put	Bond Future	5,276.9500	5.2770	5,368.5700	5.3686	1.736	0	0	0
2021/08/17	2040	04/08/2022			Bond Future	11.3084	82.7624	11.3363	82.5813	0.247	0.0000	0.0000	0
2021/08/17	2040	04/08/2022	11.04	Call	Bond Future	3,539.3500	3.5394	3,450.2300	3.4502	(2.518)	0	0	0
2021/08/17	2040	04/08/2022	11.04	Put	Bond Future	5,313.9200	5.3139	5,405.9900	5.4060	1.733	0	0	0
2021/08/17	2040	04/08/2022	11.03	Call	Bond Future	3,508.9300	3.5089	3,420.2700	3.4203	(2.527)	0	0	0
2021/08/17	2040	04/08/2022	11.03	Put	Bond Future	5,350.7800	5.3508	5,443.3100	5.4433	1.729	0	0	0
2021/08/17	2044	04/11/2021	12.91	Call	Bond Future	13,227.3300	13.2273	13,167.4000	13.1674	(0.453)	0	0	0
2021/08/17	2044	04/11/2021	12.91	Put	Bond Future	66.8500	0.0668	65.6700	0.0657	(1.765)	0	0	0
2021/08/17	2044	04/11/2021			Bond Future	10.7890	85.3030	10.7972	85.2443	0.076	0.0000	0.0000	61,849
2021/08/17	2044	04/11/2021	12.90	Call	Bond Future	13,174.9100	13.1749	13,114.9700	13.1150	(0.455)	0	0	0
2021/08/17	2044	04/11/2021	12.90	Put	Bond Future	67.9100	0.0679	66.7200	0.0667	(1.752)	0	0	0
2021/08/17	2044	04/11/2021	12.89	Call	Bond Future	13,122.4600	13.1225	13,062.5100	13.0625	(0.457)	0	0	0
2021/08/17	2044	04/11/2021	12.89	Put	Bond Future	69.0100	0.0690	67.8100	0.0678	(1.739)	0	0	0
2021/08/17	2044	03/02/2022	11.60	Call	Bond Future	5,902.7100	5.9027	5,847.9700	5.8480	(0.927)	0	0	0
2021/08/17	2044	03/02/2022	11.60	Put	Bond Future	1,680.7900	1.6808	1,691.0000	1.6910	0.607	0	0	0
2021/08/17	2044	03/02/2022	11.59	Call	Bond Future	5,855.8200	5.8558	5,801.2200	5.8012	(0.932)	0	0	0
2021/08/17	2044	03/02/2022	11.59	Put	Bond Future	1,697.8000	1.6978	1,708.1500	1.7081	0.610	0	0	0
2021/08/17	2044	03/02/2022			Bond Future	10.9678	81.9023	10.9771	81.8373	0.085	0.0000	0.0000	0
2021/08/17	2044	03/02/2022	11.61	Call	Bond Future	5,949.6900	5.9497	5,894.8100	5.8948	(0.922)	0	0	0
2021/08/17	2044	03/02/2022	11.61	Put	Bond Future	1,663.9600	1.6640	1,674.0300	1.6740	0.605	0	0	0
2021/08/17	2044	05/05/2022	11.92	Call	Bond Future	6,920.9500	6.9210	6,866.3600	6.8664	(0.789)	0	0	0
2021/08/17	2044	05/05/2022	11.92	Put	Bond Future	1,967.8500	1.9678	1,980.6000	1.9806	0.648	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
2021/08/17	2044	05/05/2022	11.91	Call	Bond Future	6,875.8400	6.8758	6,821.3800	6.8214	(0.792)	0	0	0
2021/08/17	2044	05/05/2022	11.91	Put	Bond Future	1,983.8200	1.9838	1,996.7000	1.9967	0.649	0	0	0
2021/08/17	2044	05/05/2022			Bond Future	11.1510	82.8700	11.1609	82.8026	0.089	0.0000	0.0000	0
2021/08/17	2044	05/05/2022	11.93	Call	Bond Future	6,966.1000	6.9661	6,911.4000	6.9114	(0.785)	0	0	0
2021/08/17	2044	05/05/2022	11.93	Put	Bond Future	1,952.0100	1.9520	1,964.6500	1.9647	0.648	0	0	0
2021/08/17	2044	04/08/2022	11.09	Call	Bond Future	3,591.9200	3.5919	3,553.7700	3.5538	(1.062)	0	0	0
2021/08/17	2044	04/08/2022	11.09	Put	Bond Future	5,302.6900	5.3027	5,333.5000	5.3335	0.581	0	0	0
2021/08/17	2044	04/08/2022	11.08	Call	Bond Future	3,561.0600	3.5611	3,523.0900	3.5231	(1.066)	0	0	0
2021/08/17	2044	04/08/2022	11.08	Put	Bond Future	5,340.2500	5.3402	5,371.2400	5.3712	0.580	0	0	0
2021/08/17	2044	04/08/2022			Bond Future	11.3447	79.4517	11.3552	79.3827	0.092	0.0000	0.0000	0
2021/08/17	2044	04/08/2022	11.10	Call	Bond Future	3,622.9100	3.6229	3,584.5800	3.5846	(1.058)	0	0	0
2021/08/17	2044	04/08/2022	11.10	Put	Bond Future	5,265.3600	5.2654	5,295.9900	5.2960	0.582	0	0	0
2021/08/17	2046	04/11/2021			Bond Future	106.3372	106.3372	106.3418	106.3418	0.004	0.0000	0.0000	18,100
2021/08/17	2046	03/02/2022			Bond Future	107.5834	107.5834	107.5810	107.5810	(0.002)	0.0000	0.0000	0
2021/08/17	2046	05/05/2022			Bond Future	107.0127	107.0127	107.0078	107.0078	(0.005)	0.0000	0.0000	0
2021/08/17	2046	04/08/2022			Bond Future	108.3417	108.3417	108.3358	108.3358	(0.005)	0.0000	0.0000	0
2021/08/17	2050	04/11/2021			Bond Future	109.6630	109.6630	109.8711	109.8711	0.190	0.0000	0.0000	10,845
2021/08/17	2050	03/02/2022			Bond Future	108.9890	108.9890	109.1924	109.1924	0.187	0.0000	0.0000	0
2021/08/17	2050	05/05/2022			Bond Future	110.3015	110.3015	110.5050	110.5050	0.185	0.0000	0.0000	0
2021/08/17	2050	04/08/2022			Bond Future	109.6685	109.6685	109.8732	109.8732	0.187	0.0000	0.0000	0
2021/08/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	AL37	04/11/2021			Index Future	807.1300	807.1300	807.7020	807.7020	0.071	0.0000	0.0000	0
2021/08/17	AL37	03/02/2022			Index Future	816.3830	816.3830	816.9100	816.9100	0.065	0.0000	0.0000	0
2021/08/17	AL37	05/05/2022			Index Future	826.0130	826.0130	826.5290	826.5290	0.062	0.0000	0.0000	0
2021/08/17	AL37	04/08/2022			Index Future	835.9670	835.9670	836.4820	836.4820	0.062	0.0000	0.0000	0
2021/08/17	AL7T	04/11/2021			Index Future	923.6230	923.6230	924.3740	924.3740	0.081	0.0000	0.0000	0
2021/08/17	AL7T	03/02/2022			Index Future	934.2120	934.2120	934.9120	934.9120	0.075	0.0000	0.0000	0
2021/08/17	AL7T	05/05/2022			Index Future	945.2320	945.2320	945.9210	945.9210	0.073	0.0000	0.0000	0
2021/08/17	AL7T	04/08/2022			Index Future	956.6220	956.6220	957.3110	957.3110	0.072	0.0000	0.0000	0
2021/08/17	ALBI	04/11/2021			Index Future	811.9490	811.9490	811.8240	811.8240	(0.015)	0.0000	0.0000	119
2021/08/17	ALBI	03/02/2022			Index Future	821.2570	821.2570	821.0790	821.0790	(0.022)	0.0000	0.0000	0
2021/08/17	ALBI	05/05/2022			Index Future	830.9450	830.9450	830.7480	830.7480	(0.024)	0.0000	0.0000	0
2021/08/17	ALBI	04/08/2022			Index Future	840.9580	840.9580	840.7510	840.7510	(0.025)	0.0000	0.0000	0
2021/08/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	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
2021/08/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/08/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	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
2021/08/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/17	ES33	04/11/2021			Bond Future	11.3276	76.4866	11.3402	76.4197	0.112	0.0000	0.0000	350
2021/08/17	ES33	03/02/2022			Bond Future	11.5687	77.3830	11.5829	77.3103	0.123	0.0000	0.0000	0
2021/08/17	ES33	05/05/2022			Bond Future	11.8123	74.5377	11.8274	74.4626	0.128	0.0000	0.0000	0
2021/08/17	ES33	04/08/2022			Bond Future	12.0668	75.4159	12.0827	75.3391	0.132	0.0000	0.0000	0
2021/08/17	ES42	04/11/2021			Bond Future	11.8567	74.7129	11.8695	74.6360	0.108	0.0000	0.0000	4,779
2021/08/17	ES42	03/02/2022			Bond Future	12.0782	75.5892	12.0924	75.5063	0.118	0.0000	0.0000	0
2021/08/17	ES42	05/05/2022			Bond Future	12.3098	72.2415	12.3250	72.1560	0.123	0.0000	0.0000	0
2021/08/17	ES42	04/08/2022			Bond Future	12.5452	73.0911	12.5612	73.0040	0.127	0.0000	0.0000	0
2021/08/17	GOVI	04/11/2021	728.41	Call	GOVI	735,160.0000	73.5160	734,380.0000	73.4380	(0.106)	0	0	0
2021/08/17	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/17	GOVI	04/11/2021	728.40	Call	GOVI	735,260.0000	73.5260	734,480.0000	73.4480	(0.106)	0	0	0
2021/08/17	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/17	GOVI	04/11/2021			GOVI	801.9260	801.9260	801.8480	801.8480	(0.010)	0.0000	0.0000	984
2021/08/17	GOVI	04/11/2021	728.42	Call	GOVI	735,060.0000	73.5060	734,280.0000	73.4280	(0.106)	0	0	0
2021/08/17	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/17	GOVI	03/02/2022	792.76	Call	GOVI	183,600.0000	18.3600	182,290.0000	18.2290	(0.714)	0	0	0
2021/08/17	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/17	GOVI	03/02/2022			GOVI	811.1200	811.1200	810.9890	810.9890	(0.016)	0.0000	0.0000	0
2021/08/17	GOVI	03/02/2022	792.75	Call	GOVI	183,700.0000	18.3700	182,390.0000	18.2390	(0.713)	0	0	0
2021/08/17	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/17	GOVI	03/02/2022	792.74	Call	GOVI	183,800.0000	18.3800	182,490.0000	18.2490	(0.713)	0	0	0
2021/08/17	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/17	GOVI	05/05/2022	788.25	Call	GOVI	324,370.0000	32.4370	322,890.0000	32.2890	(0.456)	0	0	0
2021/08/17	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/17	GOVI	05/05/2022			GOVI	820.6870	820.6870	820.5390	820.5390	(0.018)	0.0000	0.0000	0
2021/08/17	GOVI	05/05/2022	788.24	Call	GOVI	324,470.0000	32.4470	322,990.0000	32.2990	(0.456)	0	0	0
2021/08/17	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/17	GOVI	05/05/2022	788.23	Call	GOVI	324,570.0000	32.4570	323,090.0000	32.3090	(0.456)	0	0	0
2021/08/17	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/17	GOVI	04/08/2022	819.28	Call	GOVI	112,970.0000	11.2970	111,390.0000	11.1390	(1.399)	0	0	0
2021/08/17	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/17	GOVI	04/08/2022			GOVI	830.5770	830.5770	830.4190	830.4190	(0.019)	0.0000	0.0000	0
2021/08/17	GOVI	04/08/2022	819.27	Call	GOVI	113,070.0000	11.3070	111,490.0000	11.1490	(1.397)	0	0	0
2021/08/17	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/17	GOVI	04/08/2022	819.26	Call	GOVI	113,170.0000	11.3170	111,590.0000	11.1590	(1.396)	0	0	0
2021/08/17	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
2021/08/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/08/17	IGOV	04/11/2021			Index Future	293.8670	293.8670	293.9480	293.9480	0.028	0.0000	0.0000	475
2021/08/17	IGOV	03/02/2022			Index Future	297.3080	297.3080	297.3710	297.3710	0.021	0.0000	0.0000	0
2021/08/17	IGOV	05/05/2022			Index Future	300.8860	300.8860	300.9440	300.9440	0.019	0.0000	0.0000	0
2021/08/17	IGOV	04/08/2022			Index Future	304.5820	304.5820	304.6380	304.6380	0.018	0.0000	0.0000	0
2021/08/17	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/08/17	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/08/17	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/08/17	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/08/17	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/08/17	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/08/17	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/08/17	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/08/17	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/08/17	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/08/17	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/08/17	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/08/17	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/08/17	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/08/17	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/08/17	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/08/17	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/08/17	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/08/17	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/08/17	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/08/17	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/08/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/08/17	JBAF	18/08/2021			Jibar Tradeable Future	3.6750	96.3250	3.6750	96.3250	0.000	0.0000	0.0000	0
2021/08/17	JBAF	15/09/2021			Jibar Tradeable Future	3.6850	96.3150	3.6850	96.3150	0.000	0.0000	0.0000	30,000
2021/08/17	JBAF	20/10/2021			Jibar Tradeable Future	3.7800	96.2200	3.7600	96.2400	(0.529)	0.0000	0.0000	0
2021/08/17	JBAF	17/11/2021			Jibar Tradeable Future	3.8300	96.1700	3.8100	96.1900	(0.522)	0.0000	0.0000	0
2021/08/17	JBAF	15/12/2021			Jibar Tradeable Future	3.9850	96.0150	3.9550	96.0450	(0.753)	0.0000	0.0000	0
2021/08/17	JBAF	19/01/2022			Jibar Tradeable Future	4.0400	95.9600	4.0100	95.9900	(0.743)	0.0000	0.0000	0
2021/08/17	JBAF	16/03/2022			Jibar Tradeable Future	4.2800	95.7200	4.2400	95.7600	(0.935)	0.0000	0.0000	0
2021/08/17	JBAF	15/06/2022			Jibar Tradeable Future	4.7000	95.3000	4.6550	95.3450	(0.957)	0.0000	0.0000	471
2021/08/17	JBAF	21/09/2022			Jibar Tradeable Future	4.9500	95.0500	4.8900	95.1100	(1.212)	0.0000	0.0000	0
2021/08/17	JBAF	21/12/2022			Jibar Tradeable Future	5.2500	94.7500	5.1850	94.8150	(1.238)	0.0000	0.0000	0
2021/08/17	JBAF	15/03/2023			Jibar Tradeable Future	5.4550	94.5450	5.3850	94.6150	(1.283)	0.0000	0.0000	0
2021/08/17	JBAF	21/06/2023			Jibar Tradeable Future	5.6300	94.3700	5.5650	94.4350	(1.155)	0.0000	0.0000	0
2021/08/17	R023	04/11/2021	4.91	Call	Bond Future	49.4400	0.0494	52.7100	0.0527	6.614	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
2021/08/17	R023	04/11/2021	4.91	Put	Bond Future	393.4800	0.3935	377.8500	0.3778	(3.972)	0	0	0
2021/08/17	R023	04/11/2021	4.90	Call	Bond Future	46.0200	0.0460	49.1200	0.0491	6.736	0	0	0
2021/08/17	R023	04/11/2021	4.90	Put	Bond Future	402.9000	0.4029	387.1000	0.3871	(3.922)	0	0	0
2021/08/17	R023	04/11/2021			Bond Future	5.1785	104.6957	5.1638	104.7146	(0.285)	0.0000	0.0000	13,736
2021/08/17	R023	04/11/2021	4.92	Call	Bond Future	52.8800	0.0529	56.3200	0.0563	6.505	0	0	0
2021/08/17	R023	04/11/2021	4.92	Put	Bond Future	384.0800	0.3841	368.6200	0.3686	(4.025)	0	0	0
2021/08/17	R023	03/02/2022	5.08	Call	Bond Future	139.8100	0.1398	143.3700	0.1434	2.546	0	0	0
2021/08/17	R023	03/02/2022	5.08	Put	Bond Future	394.9300	0.3949	386.2300	0.3862	(2.203)	0	0	0
2021/08/17	R023	03/02/2022			Bond Future	5.3266	105.8969	5.3148	105.9091	(0.223)	0.0000	0.0000	0
2021/08/17	R023	03/02/2022	5.07	Call	Bond Future	135.8000	0.1358	139.2800	0.1393	2.563	0	0	0
2021/08/17	R023	03/02/2022	5.07	Put	Bond Future	401.2900	0.4013	392.5100	0.3925	(2.188)	0	0	0
2021/08/17	R023	03/02/2022	5.06	Call	Bond Future	131.6000	0.1316	135.0100	0.1350	2.591	0	0	0
2021/08/17	R023	03/02/2022	5.06	Put	Bond Future	407.4500	0.4074	398.6000	0.3986	(2.172)	0	0	0
2021/08/17	R023	05/05/2022	6.31	Call	Bond Future	729.0900	0.7291	736.9100	0.7369	1.073	0	0	0
2021/08/17	R023	05/05/2022	6.31	Put	Bond Future	89.3400	0.0893	86.8400	0.0868	(2.798)	0	0	0
2021/08/17	R023	05/05/2022			Bond Future	5.4985	103.2367	5.4854	103.2471	(0.237)	0.0000	0.0000	0
2021/08/17	R023	05/05/2022	6.30	Call	Bond Future	722.3800	0.7224	730.1700	0.7302	1.078	0	0	0
2021/08/17	R023	05/05/2022	6.30	Put	Bond Future	90.4700	0.0905	87.9400	0.0879	(2.797)	0	0	0
2021/08/17	R023	05/05/2022	6.29	Call	Bond Future	715.6700	0.7157	723.4400	0.7234	1.086	0	0	0
2021/08/17	R023	05/05/2022	6.29	Put	Bond Future	91.6100	0.0916	89.0600	0.0891	(2.784)	0	0	0
2021/08/17	R023	04/08/2022	6.05	Call	Bond Future	342.6000	0.3426	347.9300	0.3479	1.556	0	0	0
2021/08/17	R023	04/08/2022	6.05	Put	Bond Future	190.7600	0.1908	186.5500	0.1866	(2.207)	0	0	0
2021/08/17	R023	04/08/2022			Bond Future	5.7747	104.4626	5.7574	104.4721	(0.299)	0.0000	0.0000	0
2021/08/17	R023	04/08/2022	6.04	Call	Bond Future	338.9500	0.3390	344.2600	0.3443	1.567	0	0	0
2021/08/17	R023	04/08/2022	6.04	Put	Bond Future	192.6200	0.1926	188.3900	0.1884	(2.196)	0	0	0
2021/08/17	R023	04/08/2022	6.03	Call	Bond Future	335.3300	0.3353	340.6000	0.3406	1.572	0	0	0
2021/08/17	R023	04/08/2022	6.03	Put	Bond Future	194.5000	0.1945	190.2300	0.1902	(2.195)	0	0	0
2021/08/17	R035	04/11/2021	12.53	Call	Bond Future	12,923.4800	12.9235	12,836.9100	12.8369	(0.670)	0	0	0
2021/08/17	R035	04/11/2021	12.53	Put	Bond Future	49.6700	0.0497	49.3200	0.0493	(0.705)	0	0	0
2021/08/17	R035	04/11/2021	11.75	Put	Bond Future	202.7700	0.2028	203.5400	0.2035	0.380	0	0	782
2021/08/17	R035	04/11/2021	11.08	Call	Bond Future	5,291.3600	5.2914	5,212.0600	5.2121	(1.499)	0	0	0
2021/08/17	R035	04/11/2021	11.08	Put	Bond Future	640.1300	0.6401	647.0500	0.6470	1.081	0	0	782
2021/08/17	R035	04/11/2021	10.23	Put	Bond Future	2,506.7000	2.5067	2,541.2600	2.5413	1.379	0	0	0
2021/08/17	R035	04/11/2021	10.12	Put	Bond Future	2,918.6000	2.9186	2,958.6000	2.9586	1.371	0	0	0
2021/08/17	R035	04/11/2021	10.12	Call	Bond Future	1,400.5700	1.4006	1,354.3500	1.3544	(3.300)	0	0	400
2021/08/17	R035	04/11/2021	10.62	Put	Bond Future	1,375.2500	1.3753	1,393.7200	1.3937	1.343	0	0	0
2021/08/17	R035	04/11/2021	10.62	Call	Bond Future	3,148.1300	3.1481	3,080.3800	3.0804	(2.152)	0	0	400
2021/08/17	R035	04/11/2021	11.20	Put	Bond Future	523.8400	0.5238	528.9600	0.5290	0.977	0	0	350
2021/08/17	R035	04/11/2021	10.60	Call	Bond Future	3,065.4100	3.0654	2,998.3500	2.9983	(2.188)	0	0	0
2021/08/17	R035	04/11/2021	10.60	Put	Bond Future	1,420.8600	1.4209	1,440.0200	1.4400	1.348	0	0	350
2021/08/17	R035	04/11/2021	10.11	Put	Bond Future	2,958.2900	2.9583	2,998.7900	2.9988	1.369	0	0	0
2021/08/17	R035	04/11/2021	10.11	Call	Bond Future	1,372.6500	1.3726	1,326.9300	1.3269	(3.331)	0	0	350
2021/08/17	R035	04/11/2021			Bond Future	10.3474	91.1771	10.3604	91.0909	0.126	0.0000	0.0000	81,384
2021/08/17	R035	04/11/2021	12.52	Call	Bond Future	12,872.1000	12.8721	12,785.5300	12.7855	(0.673)	0	0	0
2021/08/17	R035	04/11/2021	12.52	Put	Bond Future	50.9000	0.0509	50.5500	0.0505	(0.688)	0	0	0
2021/08/17	R035	04/11/2021	12.51	Call	Bond Future	12,820.6900	12.8207	12,734.1200	12.7341	(0.675)	0	0	0
2021/08/17	R035	04/11/2021	12.51	Put	Bond Future	52.1600	0.0522	51.8100	0.0518	(0.671)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/17	R035	04/11/2021	11.75	Call	Bond Future	8,806.6900		8.8067	8,721.2400	8.7212	(0.970)	0	0	0
2021/08/17	R035	04/11/2021	10.23	Call	Bond Future	1,727.6800		1.7277	1,676.0200	1.6760	(2.990)	0	0	782
2021/08/17	R035	04/11/2021	13.82	Call	Bond Future	19,233.9400		19.2339	19,147.6800	19.1477	(0.448)	0	0	0
2021/08/17	R035	04/11/2021	13.82	Put	Bond Future		1.3100	0.0013	1.2700	0.0013	(3.053)	0	0	400
2021/08/17	R035	04/11/2021	11.20	Call	Bond Future	5,903.4200		5.9034	5,822.3200	5.8223	(1.374)	0	0	0
2021/08/17	R035	03/02/2022	11.23	Call	Bond Future	5,680.8400		5.6808	5,605.9600	5.6060	(1.318)	0	0	0
2021/08/17	R035	03/02/2022	11.23	Put	Bond Future	1,458.5800		1.4586	1,476.9300	1.4769	1.258	0	0	0
2021/08/17	R035	03/02/2022	11.22	Call	Bond Future	5,636.7300		5.6367	5,562.0600	5.5621	(1.325)	0	0	0
2021/08/17	R035	03/02/2022	11.22	Put	Bond Future	1,474.2100		1.4742	1,492.7700	1.4928	1.259	0	0	0
2021/08/17	R035	03/02/2022	11.39	Call	Bond Future	6,404.7200		6.4047	6,326.8200	6.3268	(1.216)	0	0	0
2021/08/17	R035	03/02/2022	11.39	Put	Bond Future	1,234.9500		1.2350	1,250.2800	1.2503	1.241	0	0	683
2021/08/17	R035	03/02/2022	10.65	Call	Bond Future	3,364.3400		3.3643	3,304.4000	3.3044	(1.782)	0	0	0
2021/08/17	R035	03/02/2022	11.73	Call	Bond Future	8,001.3200		8.0013	7,918.3800	7.9184	(1.037)	0	0	0
2021/08/17	R035	03/02/2022	11.73	Put	Bond Future	868.9500		0.8689	879.2400	0.8792	1.184	0	0	280
2021/08/17	R035	03/02/2022	11.03	Call	Bond Future	4,820.1600		4.8202	4,749.7400	4.7497	(1.461)	0	0	0
2021/08/17	R035	03/02/2022	11.28	Call	Bond Future	5,904.0400		5.9040	5,828.1700	5.8282	(1.285)	0	0	0
2021/08/17	R035	03/02/2022	11.28	Put	Bond Future	1,384.0100		1.3840	1,401.3700	1.4014	1.254	0	0	200
2021/08/17	R035	03/02/2022	10.26	Put	Bond Future	3,988.8200		3.9888	4,035.1300	4.0351	1.161	0	0	0
2021/08/17	R035	03/02/2022	10.26	Call	Bond Future	2,118.8900		2.1189	2,071.9700	2.0720	(2.214)	0	0	200
2021/08/17	R035	03/02/2022	11.05	Put	Bond Future	1,766.8700		1.7669	1,789.2000	1.7892	1.264	0	0	1,600
2021/08/17	R035	03/02/2022	10.35	Put	Bond Future	3,660.4200		3.6604	3,703.5700	3.7036	1.179	0	0	0
2021/08/17	R035	03/02/2022	10.35	Call	Bond Future	2,381.9400		2.3819	2,331.8600	2.3319	(2.102)	0	0	1,600
2021/08/17	R035	03/02/2022			Bond Future	10.5475		92.2233	10.5620	92.1300	0.138	0.0000	0.0000	0
2021/08/17	R035	03/02/2022	11.24	Call	Bond Future	5,725.0400		5.7250	5,649.9600	5.6500	(1.311)	0	0	0
2021/08/17	R035	03/02/2022	11.24	Put	Bond Future	1,443.1100		1.4431	1,461.2600	1.4613	1.258	0	0	0
2021/08/17	R035	03/02/2022	10.65	Put	Bond Future	2,710.9100		2.7109	2,744.2000	2.7442	1.228	0	0	683
2021/08/17	R035	03/02/2022	9.70	Put	Bond Future	6,531.9500		6.5320	6,598.6300	6.5986	1.021	0	0	0
2021/08/17	R035	03/02/2022	9.70	Call	Bond Future	853.9600		0.8540	827.4100	0.8274	(3.109)	0	0	683
2021/08/17	R035	03/02/2022	11.03	Put	Bond Future	1,804.4500		1.8044	1,827.2600	1.8273	1.264	0	0	280
2021/08/17	R035	03/02/2022	10.10	Put	Bond Future	4,619.2000		4.6192	4,671.3700	4.6714	1.129	0	0	0
2021/08/17	R035	03/02/2022	10.10	Call	Bond Future	1,683.9800		1.6840	1,642.9200	1.6429	(2.438)	0	0	280
2021/08/17	R035	03/02/2022	11.88	Call	Bond Future	8,722.6900		8.7227	8,638.0400	8.6380	(0.970)	0	0	0
2021/08/17	R035	03/02/2022	11.88	Put	Bond Future	745.9200		0.7459	754.5000	0.7545	1.150	0	0	1,800
2021/08/17	R035	03/02/2022	11.05	Call	Bond Future	4,904.3600		4.9044	4,833.4600	4.8335	(1.446)	0	0	0
2021/08/17	R035	05/05/2022	11.64	Call	Bond Future	7,039.6500		7.0397	6,963.3400	6.9633	(1.084)	0	0	0
2021/08/17	R035	05/05/2022	11.64	Put	Bond Future	1,711.4500		1.7115	1,731.2700	1.7313	1.158	0	0	0
2021/08/17	R035	05/05/2022	11.63	Call	Bond Future	6,996.7700		6.9968	6,920.6200	6.9206	(1.088)	0	0	0
2021/08/17	R035	05/05/2022	11.63	Put	Bond Future	1,725.5000		1.7255	1,745.4800	1.7455	1.158	0	0	0
2021/08/17	R035	05/05/2022			Bond Future	10.7454		88.8343	10.7608	88.7382	0.144	0.0000	0.0000	0
2021/08/17	R035	05/05/2022	11.65	Call	Bond Future	7,082.5900		7.0826	7,006.1200	7.0061	(1.080)	0	0	0
2021/08/17	R035	05/05/2022	11.65	Put	Bond Future	1,697.5200		1.6975	1,717.1800	1.7172	1.158	0	0	0
2021/08/17	R035	04/08/2022	10.73	Call	Bond Future	3,500.7900		3.5008	3,449.0100	3.4490	(1.479)	0	0	0
2021/08/17	R035	04/08/2022	10.73	Put	Bond Future	4,868.3000		4.8683	4,914.6100	4.9146	0.951	0	0	0
2021/08/17	R035	04/08/2022	10.72	Call	Bond Future	3,472.0700		3.4721	3,420.5300	3.4205	(1.484)	0	0	0
2021/08/17	R035	04/08/2022	10.72	Put	Bond Future	4,901.5200		4.9015	4,948.0700	4.9481	0.950	0	0	0
2021/08/17	R035	04/08/2022	11.13	Put	Bond Future	3,680.5900		3.6806	3,717.6900	3.7177	1.008	0	0	100
2021/08/17	R035	04/08/2022	10.64	Call	Bond Future	3,246.3100		3.2463	3,196.7200	3.1967	(1.528)	0	0	0
2021/08/17	R035	04/08/2022	10.64	Put	Bond Future	5,173.5100		5.1735	5,222.0100	5.2220	0.937	0	0	100

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/17	R035	04/08/2022	9.84	Put	Bond Future	8,585.3400	8.5853	8,653.7000	8.6537	0.796	0	0	0
2021/08/17	R035	04/08/2022	9.84	Call	Bond Future	1,452.1500	1.4522	1,422.4200	1.4224	(2.047)	0	0	100
2021/08/17	R035	04/08/2022			Bond Future	10.9534	89.8650	10.9696	89.7669	0.148	0.0000	0.0000	0
2021/08/17	R035	04/08/2022	10.74	Call	Bond Future	3,529.9700	3.5300	3,477.9500	3.4780	(1.474)	0	0	0
2021/08/17	R035	04/08/2022	10.74	Put	Bond Future	4,835.6100	4.8356	4,881.6800	4.8817	0.953	0	0	0
2021/08/17	R035	04/08/2022	11.13	Call	Bond Future	4,740.0800	4.7401	4,679.0900	4.6791	(1.287)	0	0	0
2021/08/17	R186	04/11/2021	8.10	Call	Bond Future	2,944.9000	2.9449	3,004.9400	3.0049	2.039	0	0	0
2021/08/17	R186	04/11/2021	8.10	Put	Bond Future	390.1500	0.3902	367.3700	0.3674	(5.839)	0	0	0
2021/08/17	R186	04/11/2021	8.09	Call	Bond Future	2,909.9700	2.9100	2,969.6400	2.9696	2.051	0	0	0
2021/08/17	R186	04/11/2021	8.09	Put	Bond Future	398.9600	0.3990	375.8100	0.3758	(5.803)	0	0	0
2021/08/17	R186	04/11/2021	7.77	Call	Bond Future	1,886.8100	1.8868	1,932.9300	1.9329	2.444	0	0	0
2021/08/17	R186	04/11/2021			Bond Future	7.5242	116.4709	7.5058	116.5537	(0.244)	0.0000	0.0000	73,171
2021/08/17	R186	04/11/2021	8.11	Call	Bond Future	2,979.9800	2.9800	3,040.3900	3.0404	2.027	0	0	0
2021/08/17	R186	04/11/2021	8.11	Put	Bond Future	381.5000	0.3815	359.0900	0.3591	(5.874)	0	0	0
2021/08/17	R186	04/11/2021	7.77	Put	Bond Future	787.2700	0.7873	750.5700	0.7506	(4.662)	0	0	15,177
2021/08/17	R186	04/11/2021	8.77	Call	Bond Future	5,516.4100	5.5164	5,592.6300	5.5926	1.382	0	0	0
2021/08/17	R186	04/11/2021	8.77	Put	Bond Future	79.8100	0.0798	73.2100	0.0732	(8.270)	0	0	15,177
2021/08/17	R186	03/02/2022	7.30	Call	Bond Future	1,012.3800	1.0124	1,034.5600	1.0346	2.191	0	0	0
2021/08/17	R186	03/02/2022	7.30	Put	Bond Future	2,791.4500	2.7914	2,737.4100	2.7374	(1.936)	0	0	0
2021/08/17	R186	03/02/2022			Bond Future	7.7127	112.5254	7.6949	112.6016	(0.231)	0.0000	0.0000	0
2021/08/17	R186	03/02/2022	7.29	Call	Bond Future	996.9500	0.9969	1,018.8800	1.0189	2.200	0	0	0
2021/08/17	R186	03/02/2022	7.29	Put	Bond Future	2,819.5700	2.8196	2,765.2800	2.7653	(1.925)	0	0	0
2021/08/17	R186	03/02/2022	7.28	Call	Bond Future	981.6900	0.9817	1,003.3500	1.0033	2.206	0	0	0
2021/08/17	R186	03/02/2022	7.28	Put	Bond Future	2,847.8700	2.8479	2,793.3100	2.7933	(1.916)	0	0	0
2021/08/17	R186	05/05/2022	8.32	Call	Bond Future	2,983.5500	2.9836	3,027.2000	3.0272	1.463	0	0	0
2021/08/17	R186	05/05/2022	8.32	Put	Bond Future	1,364.3100	1.3643	1,333.1500	1.3331	(2.284)	0	0	0
2021/08/17	R186	05/05/2022	7.28	Put	Bond Future	3,505.2200	3.5052	3,450.0600	3.4501	(1.574)	0	0	0
2021/08/17	R186	05/05/2022	7.28	Call	Bond Future	904.6800	0.9047	924.3300	0.9243	2.172	0	0	435
2021/08/17	R186	05/05/2022			Bond Future	7.9150	113.8544	7.8965	113.9292	(0.234)	0.0000	0.0000	0
2021/08/17	R186	05/05/2022	8.31	Call	Bond Future	2,957.1200	2.9571	3,000.5500	3.0006	1.469	0	0	0
2021/08/17	R186	05/05/2022	8.31	Put	Bond Future	1,377.5000	1.3775	1,346.1200	1.3461	(2.278)	0	0	0
2021/08/17	R186	05/05/2022	8.30	Call	Bond Future	2,931.1400	2.9311	2,974.3600	2.9744	1.475	0	0	0
2021/08/17	R186	05/05/2022	8.30	Put	Bond Future	1,391.1600	1.3912	1,359.5700	1.3596	(2.271)	0	0	0
2021/08/17	R186	05/05/2022	7.88	Put	Bond Future	2,093.7300	2.0937	2,052.5100	2.0525	(1.969)	0	0	0
2021/08/17	R186	05/05/2022	7.88	Call	Bond Future	1,952.2500	1.9522	1,985.8400	1.9858	1.721	0	0	435
2021/08/17	R186	05/05/2022	8.64	Call	Bond Future	3,875.9800	3.8760	3,925.9600	3.9260	1.289	0	0	0
2021/08/17	R186	05/05/2022	8.64	Put	Bond Future	998.3200	0.9983	973.4900	0.9735	(2.487)	0	0	435
2021/08/17	R186	04/08/2022	8.15	Call	Bond Future	2,378.4500	2.3784	2,413.8000	2.4138	1.486	0	0	0
2021/08/17	R186	04/08/2022	8.15	Put	Bond Future	2,320.1600	2.3202	2,280.7200	2.2807	(1.700)	0	0	0
2021/08/17	R186	04/08/2022			Bond Future	8.1347	109.9099	8.1151	109.9847	(0.241)	0.0000	0.0000	0
2021/08/17	R186	04/08/2022	8.14	Call	Bond Future	2,358.0000	2.3580	2,393.1600	2.3932	1.491	0	0	0
2021/08/17	R186	04/08/2022	8.14	Put	Bond Future	2,337.7800	2.3378	2,298.1500	2.2981	(1.695)	0	0	0
2021/08/17	R186	04/08/2022	8.13	Call	Bond Future	2,337.6400	2.3376	2,372.6100	2.3726	1.496	0	0	0
2021/08/17	R186	04/08/2022	8.13	Put	Bond Future	2,355.5000	2.3555	2,315.6800	2.3157	(1.691)	0	0	0
2021/08/17	R197	04/11/2021			Bond Future	325.8555	325.8555	326.0538	326.0538	0.061	0.0000	0.0000	1,274
2021/08/17	R197	03/02/2022			Bond Future	321.5301	321.5301	321.7092	321.7092	0.056	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
2021/08/17	R197	05/05/2022			Bond Future	325.4022	325.4022	325.5769	325.5769	0.054	0.0000	0.0000	0
2021/08/17	R197	04/08/2022			Bond Future	321.1291	321.1291	321.3013	321.3013	0.054	0.0000	0.0000	0
2021/08/17	R202	04/11/2021			Bond Future	237.3440	237.3440	237.3519	237.3519	0.003	0.0000	0.0000	9,579
2021/08/17	R202	03/02/2022			Bond Future	235.7995	235.7995	235.7919	235.7919	(0.003)	0.0000	0.0000	0
2021/08/17	R202	05/05/2022			Bond Future	238.6388	238.6388	238.6264	238.6264	(0.005)	0.0000	0.0000	0
2021/08/17	R202	04/08/2022			Bond Future	237.1861	237.1861	237.1703	237.1703	(0.007)	0.0000	0.0000	0
2021/08/17	R209	04/11/2021	12.19	Call	Bond Future	9,738.1400	9.7381	9,661.5100	9.6615	(0.787)	0	0	0
2021/08/17	R209	04/11/2021	12.19	Put	Bond Future	69.2900	0.0693	69.1700	0.0692	(0.173)	0	0	0
2021/08/17	R209	04/11/2021	12.17	Call	Bond Future	9,647.7100	9.6477	9,571.1000	9.5711	(0.794)	0	0	0
2021/08/17	R209	04/11/2021	12.00	Call	Bond Future	8,874.7400	8.8747	8,798.3300	8.7983	(0.861)	0	0	0
2021/08/17	R209	04/11/2021	12.00	Put	Bond Future	98.0200	0.0980	98.1200	0.0981	0.102	0	0	9,000
2021/08/17	R209	04/11/2021	10.50	Call	Bond Future	2,368.3600	2.3684	2,311.5200	2.3115	(2.400)	0	0	0
2021/08/17	R209	04/11/2021	10.00	Call	Bond Future	963.7800	0.9638	927.7900	0.9278	(3.734)	0	0	0
2021/08/17	R209	04/11/2021	10.00	Put	Bond Future	2,857.6200	2.8576	2,898.1400	2.8981	1.418	0	0	3,100
2021/08/17	R209	04/11/2021			Bond Future	10.3228	70.4887	10.3361	70.4122	0.129	0.0000	0.0000	37,855
2021/08/17	R209	04/11/2021	12.18	Call	Bond Future	9,692.9400	9.6929	9,616.3200	9.6163	(0.790)	0	0	0
2021/08/17	R209	04/11/2021	12.18	Put	Bond Future	70.5700	0.0706	70.4600	0.0705	(0.156)	0	0	0
2021/08/17	R209	04/11/2021	12.17	Put	Bond Future	71.8700	0.0719	71.7700	0.0718	(0.139)	0	0	0
2021/08/17	R209	04/11/2021	10.50	Put	Bond Future	1,358.7000	1.3587	1,378.3700	1.3784	1.448	0	0	9,400
2021/08/17	R209	04/11/2021	9.50	Put	Bond Future	5,206.1800	5.2062	5,268.6600	5.2687	1.200	0	0	0
2021/08/17	R209	04/11/2021	9.50	Call	Bond Future	233.4300	0.2334	219.4000	0.2194	(6.010)	0	0	6,000
2021/08/17	R209	03/02/2022	11.03	Call	Bond Future	4,405.4400	4.4054	4,342.3200	4.3423	(1.433)	0	0	0
2021/08/17	R209	03/02/2022	11.03	Put	Bond Future	1,499.3100	1.4993	1,518.2000	1.5182	1.260	0	0	0
2021/08/17	R209	03/02/2022	11.02	Call	Bond Future	4,367.9500	4.3680	4,305.0400	4.3050	(1.440)	0	0	0
2021/08/17	R209	03/02/2022	11.02	Put	Bond Future	1,514.7000	1.5147	1,533.8000	1.5338	1.261	0	0	0
2021/08/17	R209	03/02/2022			Bond Future	10.4968	71.2977	10.5114	71.2157	0.139	0.0000	0.0000	0
2021/08/17	R209	03/02/2022	11.04	Call	Bond Future	4,442.8600	4.4429	4,379.5400	4.3795	(1.425)	0	0	0
2021/08/17	R209	03/02/2022	11.04	Put	Bond Future	1,483.9000	1.4839	1,502.5900	1.5026	1.260	0	0	0
2021/08/17	R209	05/05/2022	11.44	Call	Bond Future	5,608.0900	5.6081	5,542.6800	5.5427	(1.166)	0	0	0
2021/08/17	R209	05/05/2022	11.44	Put	Bond Future	1,585.1500	1.5851	1,604.1500	1.6041	1.199	0	0	0
2021/08/17	R209	05/05/2022	11.43	Call	Bond Future	5,571.2100	5.5712	5,505.9700	5.5060	(1.171)	0	0	0
2021/08/17	R209	05/05/2022	11.43	Put	Bond Future	1,598.5900	1.5986	1,617.7600	1.6178	1.199	0	0	0
2021/08/17	R209	05/05/2022			Bond Future	10.6740	68.9984	10.6894	68.9140	0.144	0.0000	0.0000	0
2021/08/17	R209	05/05/2022	11.45	Call	Bond Future	5,645.0200	5.6450	5,579.4500	5.5795	(1.162)	0	0	0
2021/08/17	R209	05/05/2022	11.45	Put	Bond Future	1,571.8100	1.5718	1,590.6500	1.5906	1.199	0	0	0
2021/08/17	R209	04/08/2022	10.58	Call	Bond Future	2,860.8700	2.8609	2,816.6300	2.8166	(1.546)	0	0	0
2021/08/17	R209	04/08/2022	10.58	Put	Bond Future	4,363.1500	4.3631	4,405.0000	4.4050	0.959	0	0	0
2021/08/17	R209	04/08/2022	10.57	Put	Bond Future	4,393.6900	4.3937	4,435.7600	4.4358	0.958	0	0	0
2021/08/17	R209	04/08/2022			Bond Future	10.8565	69.7993	10.8727	69.7132	0.148	0.0000	0.0000	0
2021/08/17	R209	04/08/2022	10.59	Call	Bond Future	2,885.9100	2.8859	2,841.4400	2.8414	(1.541)	0	0	0
2021/08/17	R209	04/08/2022	10.59	Put	Bond Future	4,333.0600	4.3331	4,374.6800	4.3747	0.961	0	0	0
2021/08/17	R209	04/08/2022	10.57	Call	Bond Future	2,836.2100	2.8362	2,792.1900	2.7922	(1.552)	0	0	0
2021/08/17	R210	04/11/2021			Bond Future	210.0127	210.0127	210.1403	210.1403	0.061	0.0000	0.0000	1,486
2021/08/17	R210	03/02/2022			Bond Future	212.4735	212.4735	212.5890	212.5890	0.054	0.0000	0.0000	0
2021/08/17	R210	05/05/2022			Bond Future	212.2029	212.2029	212.3151	212.3151	0.053	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
2021/08/17	R210	04/08/2022			Bond Future	214.8379	214.8379	214.9495	214.9495	0.052	0.0000	0.0000	0
2021/08/17	R212	04/11/2021			Bond Future	174.9733	174.9733	175.0501	175.0501	0.044	0.0000	0.0000	1,025
2021/08/17	R213	04/11/2021	11.10	Put	Bond Future	86.6500	0.0866	82.2300	0.0822	(5.101)	0	0	0
2021/08/17	R213	04/11/2021	11.11	Call	Bond Future	8,802.1800	8.8022	8,839.5200	8.8395	0.424	0	0	0
2021/08/17	R213	04/11/2021	11.09	Put	Bond Future	88.3500	0.0884	83.8600	0.0839	(5.082)	0	0	0
2021/08/17	R213	04/11/2021			Bond Future	9.4151	86.5789	9.4075	86.6206	(0.080)	0.0000	0.0000	9,684
2021/08/17	R213	04/11/2021	11.10	Call	Bond Future	8,755.9000	8.7559	8,793.1700	8.7932	0.426	0	0	0
2021/08/17	R213	04/11/2021	11.11	Put	Bond Future	84.9800	0.0850	80.6300	0.0806	(5.119)	0	0	0
2021/08/17	R213	04/11/2021	11.09	Call	Bond Future	8,709.6200	8.7096	8,746.8200	8.7468	0.427	0	0	0
2021/08/17	R213	03/02/2022	9.98	Call	Bond Future	3,620.0000	3.6200	3,636.2400	3.6362	0.449	0	0	0
2021/08/17	R213	03/02/2022	9.98	Put	Bond Future	1,654.8500	1.6549	1,634.6200	1.6346	(1.222)	0	0	0
2021/08/17	R213	03/02/2022	9.58	Put	Bond Future	2,547.9600	2.5480	2,522.7000	2.5227	(0.991)	0	0	200
2021/08/17	R213	03/02/2022	8.63	Put	Bond Future	6,004.4100	6.0044	5,970.2700	5.9703	(0.569)	0	0	0
2021/08/17	R213	03/02/2022	8.63	Call	Bond Future	569.8900	0.5699	572.2200	0.5722	0.409	0	0	200
2021/08/17	R213	03/02/2022	8.80	Put	Bond Future	5,223.5000	5.2235	5,190.4400	5.1904	(0.633)	0	0	0
2021/08/17	R213	03/02/2022	8.80	Call	Bond Future	766.3300	0.7663	769.7400	0.7697	0.445	0	0	102
2021/08/17	R213	03/02/2022	10.60	Put	Bond Future	836.7600	0.8368	823.4600	0.8235	(1.589)	0	0	430
2021/08/17	R213	03/02/2022	10.00	Call	Bond Future	3,686.7400	3.6867	3,703.2200	3.7032	0.447	0	0	0
2021/08/17	R213	03/02/2022	10.00	Put	Bond Future	1,617.9600	1.6180	1,597.9700	1.5980	(1.236)	0	0	430
2021/08/17	R213	03/02/2022	9.22	Put	Bond Future	3,619.8600	3.6199	3,590.5100	3.5905	(0.811)	0	0	0
2021/08/17	R213	03/02/2022	10.67	Call	Bond Future	6,219.7500	6.2198	6,243.5800	6.2436	0.383	0	0	0
2021/08/17	R213	03/02/2022	10.67	Put	Bond Future	774.6600	0.7747	762.0200	0.7620	(1.632)	0	0	220
2021/08/17	R213	03/02/2022			Bond Future	9.6067	87.5722	9.5999	87.6087	(0.071)	0.0000	0.0000	0
2021/08/17	R213	03/02/2022	9.97	Call	Bond Future	3,586.7200	3.5867	3,602.8300	3.6028	0.449	0	0	0
2021/08/17	R213	03/02/2022	9.97	Put	Bond Future	1,673.4400	1.6734	1,653.0800	1.6531	(1.217)	0	0	0
2021/08/17	R213	03/02/2022	9.96	Call	Bond Future	3,553.8000	3.5538	3,569.7800	3.5698	0.450	0	0	0
2021/08/17	R213	03/02/2022	9.96	Put	Bond Future	1,692.4400	1.6924	1,671.9500	1.6719	(1.211)	0	0	0
2021/08/17	R213	03/02/2022	10.15	Call	Bond Future	4,212.3100	4.2123	4,230.6100	4.2306	0.434	0	0	0
2021/08/17	R213	03/02/2022	10.15	Put	Bond Future	1,371.6700	1.3717	1,353.5000	1.3535	(1.325)	0	0	200
2021/08/17	R213	03/02/2022	9.58	Call	Bond Future	2,404.8700	2.4049	2,416.0800	2.4161	0.466	0	0	0
2021/08/17	R213	03/02/2022	10.25	Call	Bond Future	4,576.5100	4.5765	4,595.9900	4.5960	0.426	0	0	0
2021/08/17	R213	03/02/2022	10.25	Put	Bond Future	1,226.4800	1.2265	1,209.4900	1.2095	(1.385)	0	0	102
2021/08/17	R213	03/02/2022	9.76	Call	Bond Future	2,921.5400	2.9215	2,934.9900	2.9350	0.460	0	0	0
2021/08/17	R213	03/02/2022	9.76	Put	Bond Future	2,107.4400	2.1074	2,084.4200	2.0844	(1.092)	0	0	102
2021/08/17	R213	03/02/2022	10.60	Call	Bond Future	5,937.5900	5.9376	5,960.7600	5.9608	0.390	0	0	0
2021/08/17	R213	03/02/2022	9.22	Call	Bond Future	1,519.7800	1.5198	1,526.9000	1.5269	0.468	0	0	430
2021/08/17	R213	03/02/2022	10.17	Call	Bond Future	4,284.3600	4.2844	4,302.9000	4.3029	0.433	0	0	0
2021/08/17	R213	03/02/2022	10.17	Put	Bond Future	1,341.5100	1.3415	1,323.5800	1.3236	(1.337)	0	0	220
2021/08/17	R213	03/02/2022	9.15	Put	Bond Future	3,859.1700	3.8592	3,829.1100	3.8291	(0.779)	0	0	0
2021/08/17	R213	03/02/2022	9.15	Call	Bond Future	1,371.8400	1.3718	1,378.2500	1.3782	0.467	0	0	220
2021/08/17	R213	05/05/2022	10.65	Put	Bond Future	1,327.3400	1.3273	1,313.0600	1.3131	(1.076)	0	0	0
2021/08/17	R213	05/05/2022	10.63	Call	Bond Future	5,528.6500	5.5287	5,549.3700	5.5494	0.375	0	0	0
2021/08/17	R213	05/05/2022			Bond Future	9.7976	85.0742	9.7908	85.1094	(0.069)	0.0000	0.0000	0
2021/08/17	R213	05/05/2022	10.64	Call	Bond Future	5,565.3500	5.5653	5,586.1600	5.5862	0.374	0	0	0
2021/08/17	R213	05/05/2022	10.64	Put	Bond Future	1,339.0700	1.3391	1,324.7100	1.3247	(1.072)	0	0	0
2021/08/17	R213	05/05/2022	10.65	Call	Bond Future	5,602.1100	5.6021	5,623.0000	5.6230	0.373	0	0	0

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2021/08/17	R213	05/05/2022	10.63	Put	Bond Future	1,350.9100	1.3509	1,336.4600	1.3365	(1.070)	0	0	0
2021/08/17	R213	04/08/2022	9.89	Call	Bond Future	3,106.3000	3.1063	3,118.7300	3.1187	0.400	0	0	0
2021/08/17	R213	04/08/2022	9.90	Put	Bond Future	3,632.9800	3.6330	3,610.7000	3.6107	(0.613)	0	0	0
2021/08/17	R213	04/08/2022	9.88	Call	Bond Future	3,081.6200	3.0816	3,093.9700	3.0940	0.401	0	0	0
2021/08/17	R213	04/08/2022			Bond Future	9.9994	86.0654	9.9925	86.1002	(0.069)	0.0000	0.0000	0
2021/08/17	R213	04/08/2022	9.89	Put	Bond Future	3,658.5400	3.6585	3,636.1800	3.6362	(0.611)	0	0	0
2021/08/17	R213	04/08/2022	9.90	Call	Bond Future	3,131.4200	3.1314	3,143.9300	3.1439	0.399	0	0	0
2021/08/17	R213	04/08/2022	9.88	Put	Bond Future	3,684.5700	3.6846	3,662.1300	3.6621	(0.609)	0	0	0
2021/08/17	R214	04/11/2021	12.47	Call	Bond Future	9,090.9200	9.0909	9,013.1000	9.0131	(0.856)	0	0	0
2021/08/17	R214	04/11/2021	12.46	Call	Bond Future	9,046.3700	9.0464	8,968.5600	8.9686	(0.860)	0	0	0
2021/08/17	R214	04/11/2021	12.46	Put	Bond Future	99.6600	0.0997	99.7300	0.0997	0.070	0	0	0
2021/08/17	R214	04/11/2021			Bond Future	10.7421	66.9843	10.7554	66.9065	0.124	0.0000	0.0000	18,091
2021/08/17	R214	04/11/2021	12.47	Put	Bond Future	97.9800	0.0980	98.0400	0.0980	0.061	0	0	0
2021/08/17	R214	04/11/2021	12.48	Call	Bond Future	9,135.4300	9.1354	9,057.5900	9.0576	(0.852)	0	0	0
2021/08/17	R214	04/11/2021	12.48	Put	Bond Future	96.3300	0.0963	96.3700	0.0964	0.042	0	0	0
2021/08/17	R214	03/02/2022	11.40	Put	Bond Future	1,598.0600	1.5981	1,618.2400	1.6182	1.263	0	0	0
2021/08/17	R214	03/02/2022	11.41	Call	Bond Future	4,290.6900	4.2907	4,227.5400	4.2275	(1.472)	0	0	0
2021/08/17	R214	03/02/2022	11.39	Put	Bond Future	1,614.9100	1.6149	1,635.3000	1.6353	1.263	0	0	0
2021/08/17	R214	03/02/2022			Bond Future	10.9183	67.7528	10.9329	67.6697	0.134	0.0000	0.0000	0
2021/08/17	R214	03/02/2022	11.40	Call	Bond Future	4,254.0600	4.2541	4,191.1300	4.1911	(1.479)	0	0	0
2021/08/17	R214	03/02/2022	11.41	Put	Bond Future	1,581.3800	1.5814	1,601.3400	1.6013	1.262	0	0	0
2021/08/17	R214	03/02/2022	11.39	Call	Bond Future	4,217.5300	4.2175	4,154.8100	4.1548	(1.487)	0	0	0
2021/08/17	R214	05/05/2022	11.74	Put	Bond Future	1,762.5000	1.7625	1,783.6200	1.7836	1.198	0	0	0
2021/08/17	R214	05/05/2022	11.75	Call	Bond Future	5,250.8900	5.2509	5,186.4100	5.1864	(1.228)	0	0	0
2021/08/17	R214	05/05/2022	11.73	Put	Bond Future	1,777.8000	1.7778	1,799.1000	1.7991	1.198	0	0	0
2021/08/17	R214	05/05/2022			Bond Future	11.0914	65.2733	11.1067	65.1878	0.139	0.0000	0.0000	0
2021/08/17	R214	05/05/2022	11.74	Call	Bond Future	5,215.1600	5.2152	5,150.8500	5.1509	(1.233)	0	0	0
2021/08/17	R214	05/05/2022	11.75	Put	Bond Future	1,747.3300	1.7473	1,768.2800	1.7683	1.199	0	0	0
2021/08/17	R214	05/05/2022	11.73	Call	Bond Future	5,179.4900	5.1795	5,115.3600	5.1154	(1.238)	0	0	0
2021/08/17	R214	04/08/2022	10.98	Put	Bond Future	4,464.3700	4.4644	4,506.9400	4.5069	0.954	0	0	0
2021/08/17	R214	04/08/2022	10.99	Call	Bond Future	2,876.3700	2.8764	2,831.6100	2.8316	(1.556)	0	0	0
2021/08/17	R214	04/08/2022			Bond Future	11.2718	66.0296	11.2879	65.9425	0.143	0.0000	0.0000	0
2021/08/17	R214	04/08/2022	10.98	Call	Bond Future	2,851.3000	2.8513	2,806.7600	2.8068	(1.562)	0	0	0
2021/08/17	R214	04/08/2022	10.99	Put	Bond Future	4,433.1000	4.4331	4,475.4500	4.4755	0.955	0	0	0
2021/08/17	R214	04/08/2022	10.97	Call	Bond Future	2,826.3200	2.8263	2,782.0100	2.7820	(1.568)	0	0	0
2021/08/17	R214	04/08/2022	10.97	Put	Bond Future	4,495.8100	4.4958	4,538.6100	4.5386	0.952	0	0	0
2021/08/17	R248	04/11/2021	12.85	Call	Bond Future	13,726.7500	13.7267	13,626.9100	13.6269	(0.727)	0	0	0
2021/08/17	R248	04/11/2021	12.85	Put	Bond Future	67.9300	0.0679	67.6100	0.0676	(0.471)	0	0	0
2021/08/17	R248	04/11/2021	10.80	Put	Bond Future	1,971.5700	1.9716	2,000.8100	2.0008	1.483	0	0	0
2021/08/17	R248	04/11/2021	10.80	Call	Bond Future	2,712.4500	2.7125	2,642.1700	2.6422	(2.591)	0	0	1,050
2021/08/17	R248	04/11/2021	10.20	Put	Bond Future	4,681.1200	4.6811	4,744.7400	4.7447	1.359	0	0	0
2021/08/17	R248	04/11/2021			Bond Future	10.6997	84.6171	10.7131	84.5175	0.125	0.0000	0.0000	167,643
2021/08/17	R248	04/11/2021	12.84	Call	Bond Future	13,674.2700	13.6743	13,574.4300	13.5744	(0.730)	0	0	0
2021/08/17	R248	04/11/2021	12.84	Put	Bond Future	69.4800	0.0695	69.1600	0.0692	(0.461)	0	0	0
2021/08/17	R248	04/11/2021	12.83	Call	Bond Future	13,621.7400	13.6217	13,521.9100	13.5219	(0.733)	0	0	0
2021/08/17	R248	04/11/2021	12.83	Put	Bond Future	71.0600	0.0711	70.7500	0.0708	(0.436)	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
2021/08/17	R248	04/11/2021	10.30	Put	Bond Future	4,110.7700	4.1108	4,168.3100	4.1683	1.400	0	0	0
2021/08/17	R248	04/11/2021	10.30	Call	Bond Future	1,038.7900	1.0388	996.8100	0.9968	(4.041)	0	0	0
2021/08/17	R248	04/11/2021	9.60	Put	Bond Future	9,066.9600	9.0670	9,157.6100	9.1576	1.000	0	0	0
2021/08/17	R248	04/11/2021	9.60	Call	Bond Future	119.0800	0.1191	110.2100	0.1102	(7.449)	0	0	0
2021/08/17	R248	04/11/2021	10.20	Call	Bond Future	809.6900	0.8097	773.7900	0.7738	(4.434)	0	0	1,050
2021/08/17	R248	03/02/2022	11.48	Call	Bond Future	5,895.2400	5.8952	5,811.5800	5.8116	(1.419)	0	0	0
2021/08/17	R248	03/02/2022	11.49	Put	Bond Future	1,685.5600	1.6856	1,707.8600	1.7079	1.323	0	0	0
2021/08/17	R248	03/02/2022	11.47	Call	Bond Future	5,847.6200	5.8476	5,764.2100	5.7642	(1.426)	0	0	0
2021/08/17	R248	03/02/2022	9.80	Put	Bond Future	9,042.6300	9.0426	9,127.6500	9.1276	0.940	0	0	0
2021/08/17	R248	03/02/2022	9.80	Call	Bond Future	577.8200	0.5778	556.6300	0.5566	(3.667)	0	0	1,300
2021/08/17	R248	03/02/2022	10.50	Put	Bond Future	4,805.7800	4.8058	4,862.7500	4.8627	1.185	0	0	0
2021/08/17	R248	03/02/2022	10.50	Call	Bond Future	2,021.5200	2.0215	1,972.2800	1.9723	(2.436)	0	0	1,300
2021/08/17	R248	03/02/2022			Bond Future	10.8736	85.5879	10.8883	85.4817	0.135	0.0000	0.0000	0
2021/08/17	R248	03/02/2022	11.48	Put	Bond Future	1,703.7700	1.7038	1,726.3200	1.7263	1.324	0	0	0
2021/08/17	R248	03/02/2022	11.49	Call	Bond Future	5,942.9500	5.9429	5,859.0400	5.8590	(1.412)	0	0	0
2021/08/17	R248	03/02/2022	11.47	Put	Bond Future	1,722.1800	1.7222	1,744.9800	1.7450	1.324	0	0	0
2021/08/17	R248	05/05/2022	11.80	Call	Bond Future	6,989.2200	6.9892	6,904.6500	6.9047	(1.210)	0	0	0
2021/08/17	R248	05/05/2022	11.79	Call	Bond Future	6,942.5900	6.9426	6,858.2300	6.8582	(1.215)	0	0	0
2021/08/17	R248	05/05/2022	11.79	Put	Bond Future	1,973.8500	1.9738	1,998.7100	1.9987	1.259	0	0	0
2021/08/17	R248	05/05/2022			Bond Future	11.0442	82.1837	11.0597	82.0745	0.141	0.0000	0.0000	0
2021/08/17	R248	05/05/2022	11.80	Put	Bond Future	1,957.5700	1.9576	1,982.2200	1.9822	1.259	0	0	0
2021/08/17	R248	05/05/2022	11.81	Call	Bond Future	7,035.9100	7.0359	6,951.1300	6.9511	(1.205)	0	0	0
2021/08/17	R248	05/05/2022	11.81	Put	Bond Future	1,941.4300	1.9414	1,965.8700	1.9659	1.259	0	0	0
2021/08/17	R248	04/08/2022	10.99	Call	Bond Future	3,680.4800	3.6805	3,622.3300	3.6223	(1.580)	0	0	0
2021/08/17	R248	04/08/2022	10.99	Put	Bond Future	5,300.1500	5.3001	5,353.3100	5.3533	1.003	0	0	0
2021/08/17	R248	04/08/2022	10.98	Call	Bond Future	3,648.4100	3.6484	3,590.5600	3.5906	(1.586)	0	0	0
2021/08/17	R248	04/08/2022	10.98	Put	Bond Future	5,339.0900	5.3391	5,392.5500	5.3925	1.001	0	0	0
2021/08/17	R248	04/08/2022			Bond Future	11.2223	83.1363	11.2386	83.0250	0.145	0.0000	0.0000	0
2021/08/17	R248	04/08/2022	11.00	Call	Bond Future	3,712.6800	3.7127	3,654.2400	3.6542	(1.574)	0	0	0
2021/08/17	R248	04/08/2022	11.00	Put	Bond Future	5,261.4400	5.2614	5,314.3100	5.3143	1.005	0	0	0

Total

1120359