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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/08/2021 TO 20/08/2021

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
2021/08/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	2025	04/11/2021		Bond Future	154.9392	154.9392	154.9089	154.9089	(0.020)	0.0000	0.0000	4,840
2021/08/20	2025	03/02/2022		Bond Future	155.1632	155.1632	155.1303	155.1303	(0.021)	0.0000	0.0000	0
2021/08/20	2025	05/05/2022		Bond Future	157.0272	157.0272	156.9938	156.9938	(0.021)	0.0000	0.0000	0
2021/08/20	2025	04/08/2022		Bond Future	157.3598	157.3598	157.3259	157.3259	(0.022)	0.0000	0.0000	0
2021/08/20	2029	04/11/2021		Bond Future	113.6333	113.6333	113.5929	113.5929	(0.036)	0.0000	0.0000	2,964
2021/08/20	2029	03/02/2022		Bond Future	114.9560	114.9560	114.9148	114.9148	(0.036)	0.0000	0.0000	0
2021/08/20	2029	05/05/2022		Bond Future	115.1407	115.1407	115.0976	115.0976	(0.037)	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
2021/08/20	2029	04/08/2022			Bond Future	116.5685	116.5685	116.5249	116.5249	(0.037)	0.0000	0.0000	0
2021/08/20	2030	04/11/2021	10.60	Call	Bond Future	7,988.0600	7.9881	7,887.7000	7.8877	(1.256)	0	0	0
2021/08/20	2030	04/11/2021	10.60	Put	Bond Future	113.1000	0.1131	114.8600	0.1149	1.556	0	0	0
2021/08/20	2030	04/11/2021	10.59	Put	Bond Future	115.3700	0.1154	117.1900	0.1172	1.578	0	0	0
2021/08/20	2030	04/11/2021	8.27	Put	Bond Future	4,865.5100	4.8655	4,947.9700	4.9480	1.695	0	0	0
2021/08/20	2030	04/11/2021	8.27	Call	Bond Future	283.1700	0.2832	263.5100	0.2635	(6.943)	0	0	300
2021/08/20	2030	04/11/2021	8.77	Put	Bond Future	2,707.9600	2.7080	2,764.4300	2.7644	2.085	0	0	0
2021/08/20	2030	04/11/2021	11.44	Put	Bond Future	14.7100	0.0147	14.7700	0.0148	0.408	0	0	300
2021/08/20	2030	04/11/2021	11.26	Call	Bond Future	11,054.6400	11.0546	10,952.6900	10.9527	(0.922)	0	0	0
2021/08/20	2030	04/11/2021	9.20	Call	Bond Future	2,087.5700	2.0876	2,018.7600	2.0188	(3.296)	0	0	29
2021/08/20	2030	04/11/2021	9.30	Put	Bond Future	1,222.0000	1.2220	1,250.6300	1.2506	2.343	0	0	0
2021/08/20	2030	04/11/2021	9.35	Call	Bond Future	2,587.2100	2.5872	2,511.5200	2.5115	(2.926)	0	0	0
2021/08/20	2030	04/11/2021	9.35	Put	Bond Future	1,125.9100	1.1259	1,152.3400	1.1523	2.347	0	0	9,100
2021/08/20	2030	04/11/2021			Bond Future	9.0808	96.0048	9.0994	95.9027	0.205	0.0000	0.0000	97,591
2021/08/20	2030	04/11/2021	10.61	Call	Bond Future	8,034.7900	8.0348	7,934.3800	7.9344	(1.250)	0	0	0
2021/08/20	2030	04/11/2021	10.61	Put	Bond Future	110.8700	0.1109	112.5800	0.1126	1.542	0	0	0
2021/08/20	2030	04/11/2021	10.59	Call	Bond Future	7,941.3400	7.9413	7,841.0400	7.8410	(1.263)	0	0	0
2021/08/20	2030	04/11/2021	8.77	Call	Bond Future	984.4600	0.9845	938.8100	0.9388	(4.637)	0	0	300
2021/08/20	2030	04/11/2021	11.44	Call	Bond Future	11,878.7500	11.8788	11,776.6900	11.7767	(0.859)	0	0	0
2021/08/20	2030	04/11/2021	11.26	Put	Bond Future	24.8100	0.0248	24.9800	0.0250	0.685	0	0	29
2021/08/20	2030	04/11/2021	9.90	Put	Bond Future	433.6600	0.4337	443.1700	0.4432	2.193	0	0	0
2021/08/20	2030	04/11/2021	9.90	Call	Bond Future	4,790.3700	4.7904	4,697.7600	4.6978	(1.933)	0	0	29
2021/08/20	2030	04/11/2021	9.20	Put	Bond Future	1,436.7400	1.4367	1,470.0500	1.4700	2.318	0	0	0
2021/08/20	2030	04/11/2021	8.75	Put	Bond Future	2,780.8200	2.7808	2,838.4200	2.8384	2.071	0	0	0
2021/08/20	2030	04/11/2021	8.75	Call	Bond Future	945.0200	0.9450	900.5000	0.9005	(4.711)	0	0	3,250
2021/08/20	2030	04/11/2021	9.30	Call	Bond Future	2,414.1500	2.4141	2,340.6600	2.3407	(3.044)	0	0	0
2021/08/20	2030	03/02/2022	9.45	Call	Bond Future	2,923.8500	2.9238	2,857.6700	2.8577	(2.263)	0	0	0
2021/08/20	2030	03/02/2022	9.45	Put	Bond Future	2,003.4800	2.0035	2,040.8800	2.0409	1.867	0	0	0
2021/08/20	2030	03/02/2022	9.35	Call	Bond Future	2,629.7500	2.6298	2,567.0600	2.5671	(2.384)	0	0	0
2021/08/20	2030	03/02/2022	9.35	Put	Bond Future	2,234.2700	2.2343	2,275.1600	2.2752	1.830	0	0	101
2021/08/20	2030	03/02/2022	8.39	Put	Bond Future	5,505.6300	5.5056	5,582.7400	5.5827	1.401	0	0	0
2021/08/20	2030	03/02/2022	8.39	Call	Bond Future	662.5600	0.6626	636.0900	0.6361	(3.995)	0	0	101
2021/08/20	2030	03/02/2022	8.85	Put	Bond Future	3,695.1100	3.6951	3,754.9500	3.7550	1.619	0	0	0
2021/08/20	2030	03/02/2022	8.85	Call	Bond Future	1,408.0500	1.4081	1,364.3100	1.3643	(3.106)	0	0	1,000
2021/08/20	2030	03/02/2022			Bond Future	9.2751	93.0948	9.2947	92.9912	0.211	0.0000	0.0000	0
2021/08/20	2030	03/02/2022	9.44	Call	Bond Future	2,893.8400	2.8938	2,828.0000	2.8280	(2.275)	0	0	0
2021/08/20	2030	03/02/2022	9.44	Put	Bond Future	2,025.7900	2.0258	2,063.5300	2.0635	1.863	0	0	0
2021/08/20	2030	03/02/2022	9.43	Call	Bond Future	2,863.7400	2.8637	2,798.2400	2.7982	(2.287)	0	0	0
2021/08/20	2030	03/02/2022	9.43	Put	Bond Future	2,048.0400	2.0480	2,086.1200	2.0861	1.859	0	0	0
2021/08/20	2030	03/02/2022	9.78	Call	Bond Future	4,017.2000	4.0172	3,940.7200	3.9407	(1.904)	0	0	0
2021/08/20	2030	03/02/2022	9.78	Put	Bond Future	1,391.5300	1.3915	1,418.6300	1.4186	1.947	0	0	101
2021/08/20	2030	03/02/2022	10.85	Call	Bond Future	8,301.7100	8.3017	8,206.1000	8.2061	(1.152)	0	0	0
2021/08/20	2030	03/02/2022	10.85	Put	Bond Future	418.5900	0.4186	426.5600	0.4266	1.904	0	0	1,000
2021/08/20	2030	03/02/2022	9.60	Put	Bond Future	1,699.4800	1.6995	1,731.9400	1.7319	1.910	0	0	0
2021/08/20	2030	03/02/2022	9.60	Call	Bond Future	3,400.0500	3.4000	3,328.9300	3.3289	(2.092)	0	0	1,000
2021/08/20	2030	05/05/2022	10.21	Call	Bond Future	5,140.1600	5.1402	5,061.5900	5.0616	(1.529)	0	0	0
2021/08/20	2030	05/05/2022	10.21	Put	Bond Future	1,494.0700	1.4941	1,520.5000	1.5205	1.769	0	0	0

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2021/08/20	2030	05/05/2022	9.95	Call	Bond Future	4,247.0900	4.2471	4,174.5900	4.1746	(1.707)	0	0	0
2021/08/20	2030	05/05/2022	8.47	Call	Bond Future	846.9400	0.8469	819.4800	0.8195	(3.242)	0	0	1,073
2021/08/20	2030	05/05/2022	8.14	Put	Bond Future	7,715.3900	7.7154	7,801.0500	7.8011	1.110	0	0	0
2021/08/20	2030	05/05/2022	8.14	Call	Bond Future	530.6700	0.5307	511.3300	0.5113	(3.644)	0	0	1,800
2021/08/20	2030	05/05/2022	8.89	Put	Bond Future	4,582.0800	4.5821	4,646.5600	4.6466	1.407	0	0	0
2021/08/20	2030	05/05/2022	8.81	Put	Bond Future	4,864.4300	4.8644	4,931.5000	4.9315	1.379	0	0	0
2021/08/20	2030	05/05/2022			Bond Future	9.4787	94.1919	9.4992	94.0869	0.217	0.0000	0.0000	0
2021/08/20	2030	05/05/2022	10.20	Call	Bond Future	5,104.7200	5.1047	5,026.3700	5.0264	(1.535)	0	0	0
2021/08/20	2030	05/05/2022	10.20	Put	Bond Future	1,507.2300	1.5072	1,533.8800	1.5339	1.768	0	0	200
2021/08/20	2030	05/05/2022	10.19	Call	Bond Future	5,069.3700	5.0694	4,991.2300	4.9912	(1.541)	0	0	0
2021/08/20	2030	05/05/2022	10.19	Put	Bond Future	1,520.5100	1.5205	1,547.3700	1.5474	1.767	0	0	0
2021/08/20	2030	05/05/2022	9.95	Put	Bond Future	1,875.8200	1.8758	1,908.3200	1.9083	1.733	0	0	1,073
2021/08/20	2030	05/05/2022	9.35	Call	Bond Future	2,513.0500	2.5131	2,457.7600	2.4578	(2.200)	0	0	0
2021/08/20	2030	05/05/2022	9.35	Put	Bond Future	3,174.5000	3.1745	3,224.2100	3.2242	1.566	0	0	1,073
2021/08/20	2030	05/05/2022	8.47	Put	Bond Future	6,196.4400	6.1964	6,273.9800	6.2740	1.251	0	0	0
2021/08/20	2030	05/05/2022	8.89	Call	Bond Future	1,506.6700	1.5067	1,466.1500	1.4662	(2.689)	0	0	1,800
2021/08/20	2030	05/05/2022	11.04	Call	Bond Future	8,289.5400	8.2895	8,197.5500	8.1975	(1.110)	0	0	0
2021/08/20	2030	05/05/2022	11.04	Put	Bond Future	726.1700	0.7262	739.1800	0.7392	1.792	0	0	1,800
2021/08/20	2030	05/05/2022	8.81	Call	Bond Future	1,361.0900	1.3611	1,323.1600	1.3232	(2.787)	0	0	200
2021/08/20	2030	05/05/2022	7.73	Put	Bond Future	9,802.2700	9.8023	9,895.7000	9.8957	0.953	0	0	0
2021/08/20	2030	05/05/2022	7.73	Call	Bond Future	276.2200	0.2762	264.6500	0.2646	(4.189)	0	0	200
2021/08/20	2030	04/08/2022	9.56	Call	Bond Future	2,901.8300	2.9018	2,846.0100	2.8460	(1.924)	0	0	0
2021/08/20	2030	04/08/2022	9.56	Put	Bond Future	3,584.2600	3.5843	3,634.8500	3.6349	1.411	0	0	0
2021/08/20	2030	04/08/2022			Bond Future	9.6977	91.2862	9.7193	91.1798	0.223	0.0000	0.0000	0
2021/08/20	2030	04/08/2022	9.55	Call	Bond Future	2,877.7500	2.8777	2,822.1900	2.8222	(1.931)	0	0	0
2021/08/20	2030	04/08/2022	9.55	Put	Bond Future	3,609.9900	3.6100	3,660.8400	3.6608	1.409	0	0	0
2021/08/20	2030	04/08/2022	9.54	Call	Bond Future	2,853.7700	2.8538	2,798.4900	2.7985	(1.937)	0	0	0
2021/08/20	2030	04/08/2022	9.54	Put	Bond Future	3,635.8500	3.6358	3,686.9800	3.6870	1.406	0	0	0
2021/08/20	2032	04/11/2021	11.70	Call	Bond Future	10,562.5200	10.5625	10,603.2500	10.6033	0.386	0	0	0
2021/08/20	2032	04/11/2021	11.71	Put	Bond Future	62.5000	0.0625	58.9700	0.0590	(5.648)	0	0	0
2021/08/20	2032	04/11/2021	11.69	Call	Bond Future	10,513.0900	10.5131	10,553.7600	10.5538	0.387	0	0	0
2021/08/20	2032	04/11/2021	9.83	Call	Bond Future	1,998.2300	1.9982	2,009.3200	2.0093	0.555	0	0	700
2021/08/20	2032	04/11/2021			Bond Future	9.7967	90.9462	9.7893	90.9905	(0.075)	0.0000	0.0000	123,319
2021/08/20	2032	04/11/2021	11.70	Put	Bond Future	63.7300	0.0637	60.1500	0.0601	(5.617)	0	0	0
2021/08/20	2032	04/11/2021	11.71	Call	Bond Future	10,611.9400	10.6119	10,652.7200	10.6527	0.384	0	0	0
2021/08/20	2032	04/11/2021	11.69	Put	Bond Future	64.9900	0.0650	61.3500	0.0613	(5.601)	0	0	0
2021/08/20	2032	04/11/2021	9.33	Put	Bond Future	3,598.7600	3.5988	3,556.8500	3.5569	(1.165)	0	0	0
2021/08/20	2032	04/11/2021	9.33	Call	Bond Future	741.8700	0.7419	744.2700	0.7443	0.324	0	0	700
2021/08/20	2032	04/11/2021	9.83	Put	Bond Future	1,799.0300	1.7990	1,765.8100	1.7658	(1.847)	0	0	0
2021/08/20	2032	04/11/2021	12.81	Call	Bond Future	15,863.2100	15.8632	15,907.2700	15.9073	0.278	0	0	0
2021/08/20	2032	04/11/2021	12.81	Put	Bond Future	2.6200	0.0026	2.3700	0.0024	(9.542)	0	0	700
2021/08/20	2032	03/02/2022	10.43	Call	Bond Future	4,166.0600	4.1661	4,187.5900	4.1876	0.517	0	0	0
2021/08/20	2032	03/02/2022	10.43	Put	Bond Future	1,684.4900	1.6845	1,661.5100	1.6615	(1.364)	0	0	0
2021/08/20	2032	03/02/2022	10.42	Call	Bond Future	4,128.2900	4.1283	4,149.6800	4.1497	0.518	0	0	0
2021/08/20	2032	03/02/2022	10.42	Put	Bond Future	1,702.7400	1.7027	1,679.6200	1.6796	(1.358)	0	0	0
2021/08/20	2032	03/02/2022	10.45	Put	Bond Future	1,648.5100	1.6485	1,625.8200	1.6258	(1.376)	0	0	198
2021/08/20	2032	03/02/2022	9.81	Call	Bond Future	2,147.1500	2.1472	2,159.3900	2.1594	0.570	0	0	0

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2021/08/20	2032	03/02/2022	9.81	Put	Bond Future	3,232.6800		3.2327	3,200.4100	3.2004	(0.998)	0	0	198
2021/08/20	2032	03/02/2022	8.91	Put	Bond Future	7,078.9800		7.0790	7,037.0100	7.0370	(0.593)	0	0	0
2021/08/20	2032	03/02/2022	10.66	Call	Bond Future	5,074.5500		5.0745	5,099.2800	5.0993	0.487	0	0	0
2021/08/20	2032	03/02/2022	10.66	Put	Bond Future	1,317.9100		1.3179	1,298.1300	1.2981	(1.501)	0	0	97
2021/08/20	2032	03/02/2022	10.35	Put	Bond Future	1,835.5100		1.8355	1,811.3600	1.8114	(1.316)	0	0	400
2021/08/20	2032	03/02/2022	9.58	Put	Bond Future	4,025.7500		4.0257	3,990.3500	3.9904	(0.879)	0	0	0
2021/08/20	2032	03/02/2022	9.58	Call	Bond Future	1,567.0000		1.5670	1,576.1100	1.5761	0.581	0	0	400
2021/08/20	2032	03/02/2022	11.13	Call	Bond Future	7,081.1600		7.0812	7,111.4900	7.1115	0.428	0	0	0
2021/08/20	2032	03/02/2022	11.13	Put	Bond Future	796.6400		0.7966	782.4600	0.7825	(1.780)	0	0	210
2021/08/20	2032	03/02/2022	10.53	Call	Bond Future	4,552.0300		4.5520	4,574.9900	4.5750	0.504	0	0	0
2021/08/20	2032	03/02/2022	10.53	Put	Bond Future	1,512.9500		1.5129	1,491.4000	1.4914	(1.424)	0	0	210
2021/08/20	2032	03/02/2022			Bond Future	9.9951		91.9829	9.9875	92.0274	(0.077)	0.0000	0.0000	0
2021/08/20	2032	03/02/2022	10.44	Call	Bond Future	4,203.9500		4.2039	4,225.6300	4.2256	0.516	0	0	0
2021/08/20	2032	03/02/2022	10.44	Put	Bond Future	1,666.4100		1.6664	1,643.5800	1.6436	(1.370)	0	0	0
2021/08/20	2032	03/02/2022	10.45	Call	Bond Future	4,241.9700		4.2420	4,263.7900	4.2638	0.514	0	0	0
2021/08/20	2032	03/02/2022	8.91	Call	Bond Future	458.0200		0.4580	460.5600	0.4606	0.555	0	0	198
2021/08/20	2032	03/02/2022	10.14	Call	Bond Future	3,136.8700		3.1369	3,154.0500	3.1540	0.548	0	0	0
2021/08/20	2032	03/02/2022	10.14	Put	Bond Future	2,299.7800		2.2998	2,272.4500	2.2725	(1.188)	0	0	97
2021/08/20	2032	03/02/2022	9.14	Put	Bond Future	5,893.4700		5.8935	5,853.2400	5.8532	(0.683)	0	0	0
2021/08/20	2032	03/02/2022	9.14	Call	Bond Future	729.1100		0.7291	733.3900	0.7334	0.587	0	0	97
2021/08/20	2032	03/02/2022	10.95	Call	Bond Future	6,294.8200		6.2948	6,323.1600	6.3232	0.450	0	0	0
2021/08/20	2032	03/02/2022	10.95	Put	Bond Future	966.3100		0.9663	950.1400	0.9501	(1.673)	0	0	400
2021/08/20	2032	03/02/2022	10.35	Call	Bond Future	3,867.5700		3.8676	3,887.9300	3.8879	0.526	0	0	0
2021/08/20	2032	03/02/2022	9.62	Put	Bond Future	3,879.0800		3.8791	3,844.2000	3.8442	(0.899)	0	0	0
2021/08/20	2032	03/02/2022	9.62	Call	Bond Future	1,661.1400		1.6611	1,670.7700	1.6708	0.580	0	0	210
2021/08/20	2032	05/05/2022	11.03	Call	Bond Future	6,077.3100		6.0773	6,104.1900	6.1042	0.442	0	0	0
2021/08/20	2032	05/05/2022	11.03	Put	Bond Future	1,551.1800		1.5512	1,533.2000	1.5332	(1.159)	0	0	0
2021/08/20	2032	05/05/2022	11.02	Put	Bond Future	1,564.3200		1.5643	1,546.2400	1.5462	(1.156)	0	0	0
2021/08/20	2032	05/05/2022	11.18	Call	Bond Future	6,674.0300		6.6740	6,702.4000	6.7024	0.425	0	0	0
2021/08/20	2032	05/05/2022	11.18	Put	Bond Future	1,364.6500		1.3647	1,348.1600	1.3482	(1.208)	0	0	780
2021/08/20	2032	05/05/2022			Bond Future	10.1988		88.9202	10.1908	88.9651	(0.078)	0.0000	0.0000	0
2021/08/20	2032	05/05/2022	11.04	Call	Bond Future	6,116.5500		6.1165	6,143.5300	6.1435	0.441	0	0	0
2021/08/20	2032	05/05/2022	11.04	Put	Bond Future	1,537.9000		1.5379	1,520.0200	1.5200	(1.163)	0	0	0
2021/08/20	2032	05/05/2022	11.02	Call	Bond Future	6,037.8800		6.0379	6,064.6600	6.0647	0.444	0	0	0
2021/08/20	2032	05/05/2022	9.58	Put	Bond Future	5,197.8300		5.1978	5,162.7700	5.1628	(0.675)	0	0	0
2021/08/20	2032	05/05/2022	9.58	Call	Bond Future	1,613.8000		1.6138	1,623.6000	1.6236	0.607	0	0	780
2021/08/20	2032	05/05/2022	10.18	Put	Bond Future	3,230.5300		3.2305	3,202.5800	3.2026	(0.865)	0	0	0
2021/08/20	2032	05/05/2022	10.18	Call	Bond Future	3,124.6900		3.1247	3,141.6000	3.1416	0.541	0	0	780
2021/08/20	2032	04/08/2022	10.21	Put	Bond Future	4,254.4100		4.2544	4,225.3400	4.2253	(0.683)	0	0	0
2021/08/20	2032	04/08/2022	10.22	Call	Bond Future	3,173.9600		3.1740	3,190.2900	3.1903	0.514	0	0	0
2021/08/20	2032	04/08/2022	10.20	Put	Bond Future	4,283.9700		4.2840	4,254.7900	4.2548	(0.681)	0	0	0
2021/08/20	2032	04/08/2022			Bond Future	10.4106		89.9532	10.4023	89.9985	(0.080)	0.0000	0.0000	0
2021/08/20	2032	04/08/2022	10.21	Call	Bond Future	3,148.1100		3.1481	3,164.3400	3.1643	0.516	0	0	0
2021/08/20	2032	04/08/2022	10.22	Put	Bond Future	4,224.6700		4.2247	4,195.7000	4.1957	(0.686)	0	0	0
2021/08/20	2032	04/08/2022	10.20	Call	Bond Future	3,122.0400		3.1220	3,138.1600	3.1382	0.516	0	0	0
2021/08/20	2033	04/11/2021			Bond Future	107.0180		107.0180	107.2349	107.2349	0.203	0.0000	0.0000	8,979
2021/08/20	2033	03/02/2022			Bond Future	108.2636		108.2636	108.4828	108.4828	0.202	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
2021/08/20	2033	05/05/2022			Bond Future	108.2879	108.2879	108.5081	108.5081	0.203	0.0000	0.0000	0
2021/08/20	2033	04/08/2022			Bond Future	109.6308	109.6308	109.8537	109.8537	0.203	0.0000	0.0000	0
2021/08/20	2037	04/11/2021	12.82	Put	Bond Future	44.2000	0.0442	40.3700	0.0404	(8.665)	0	0	0
2021/08/20	2037	04/11/2021	12.83	Call	Bond Future	12,879.1900	12.8792	12,991.1700	12.9912	0.869	0	0	0
2021/08/20	2037	04/11/2021	12.30	Call	Bond Future	10,177.3000	10.1773	10,283.4800	10.2835	1.043	0	0	0
2021/08/20	2037	04/11/2021	12.30	Put	Bond Future	134.3600	0.1344	124.8100	0.1248	(7.108)	0	0	600
2021/08/20	2037	04/11/2021	11.49	Put	Bond Future	540.6100	0.5406	512.3000	0.5123	(5.237)	0	0	0
2021/08/20	2037	04/11/2021	11.49	Call	Bond Future	5,979.3900	5.9794	6,066.8100	6.0668	1.462	0	0	600
2021/08/20	2037	04/11/2021			Bond Future	10.6208	86.4687	10.6032	86.5844	(0.166)	0.0000	0.0000	120,327
2021/08/20	2037	04/11/2021	12.82	Call	Bond Future	12,829.0900	12.8291	12,940.9900	12.9410	0.872	0	0	0
2021/08/20	2037	04/11/2021	12.83	Put	Bond Future	43.1100	0.0431	39.3600	0.0394	(8.699)	0	0	0
2021/08/20	2037	04/11/2021	12.81	Call	Bond Future	12,778.9600	12.7790	12,890.7800	12.8908	0.875	0	0	0
2021/08/20	2037	04/11/2021	12.81	Put	Bond Future	45.3100	0.0453	41.4000	0.0414	(8.629)	0	0	0
2021/08/20	2037	03/02/2022	11.46	Call	Bond Future	5,527.7700	5.5278	5,602.7600	5.6028	1.357	0	0	0
2021/08/20	2037	03/02/2022	11.47	Put	Bond Future	1,533.0100	1.5330	1,491.5400	1.4915	(2.705)	0	0	0
2021/08/20	2037	03/02/2022	11.45	Call	Bond Future	5,483.9900	5.4840	5,558.6700	5.5587	1.362	0	0	0
2021/08/20	2037	03/02/2022			Bond Future	10.8146	83.1998	10.7964	83.3166	(0.169)	0.0000	0.0000	0
2021/08/20	2037	03/02/2022	11.46	Put	Bond Future	1,548.5300	1.5485	1,506.7500	1.5068	(2.698)	0	0	0
2021/08/20	2037	03/02/2022	11.47	Call	Bond Future	5,571.6400	5.5716	5,646.9400	5.6469	1.351	0	0	0
2021/08/20	2037	03/02/2022	11.45	Put	Bond Future	1,564.2100	1.5642	1,522.1200	1.5221	(2.691)	0	0	0
2021/08/20	2037	05/05/2022	11.83	Call	Bond Future	6,679.3400	6.6793	6,757.8000	6.7578	1.175	0	0	0
2021/08/20	2037	05/05/2022	11.84	Put	Bond Future	1,810.3400	1.8103	1,771.0100	1.7710	(2.173)	0	0	0
2021/08/20	2037	05/05/2022	11.82	Call	Bond Future	6,637.1400	6.6371	6,715.3600	6.7154	1.179	0	0	0
2021/08/20	2037	05/05/2022			Bond Future	11.0135	84.1805	10.9946	84.2985	(0.172)	0.0000	0.0000	0
2021/08/20	2037	05/05/2022	11.83	Put	Bond Future	1,825.0800	1.8251	1,785.5100	1.7855	(2.168)	0	0	0
2021/08/20	2037	05/05/2022	11.84	Call	Bond Future	6,721.3600	6.7214	6,800.0600	6.8001	1.171	0	0	0
2021/08/20	2037	05/05/2022	11.82	Put	Bond Future	1,839.7000	1.8397	1,799.8900	1.7999	(2.164)	0	0	0
2021/08/20	2037	04/08/2022	10.90	Call	Bond Future	3,165.2800	3.1653	3,213.2300	3.2132	1.515	0	0	0
2021/08/20	2037	04/08/2022	10.91	Put	Bond Future	5,126.5200	5.1265	5,055.3700	5.0554	(1.388)	0	0	0
2021/08/20	2037	04/08/2022	10.89	Call	Bond Future	3,137.8700	3.1379	3,185.5300	3.1855	1.519	0	0	0
2021/08/20	2037	04/08/2022	10.89	Put	Bond Future	5,196.8900	5.1969	5,125.1700	5.1252	(1.380)	0	0	0
2021/08/20	2037	04/08/2022			Bond Future	11.2244	80.9017	11.2047	81.0211	(0.176)	0.0000	0.0000	0
2021/08/20	2037	04/08/2022	10.90	Put	Bond Future	5,161.6000	5.1616	5,090.1700	5.0902	(1.384)	0	0	50
2021/08/20	2037	04/08/2022	10.91	Call	Bond Future	3,192.8200	3.1928	3,241.0500	3.2411	1.511	0	0	0
2021/08/20	2037	04/08/2022	11.42	Call	Bond Future	4,745.3900	4.7454	4,807.8800	4.8079	1.317	0	0	0
2021/08/20	2037	04/08/2022	11.42	Put	Bond Future	3,575.9300	3.5759	3,519.0400	3.5190	(1.591)	0	0	50
2021/08/20	2037	04/08/2022	10.10	Put	Bond Future	8,633.9700	8.6340	8,540.7900	8.5408	(1.079)	0	0	0
2021/08/20	2037	04/08/2022	10.10	Call	Bond Future	1,392.7900	1.3928	1,418.9900	1.4190	1.881	0	0	50
2021/08/20	2038	04/11/2021			Bond Future	119.4736	119.4736	119.5542	119.5542	0.067	0.0000	0.0000	7,634
2021/08/20	2038	03/02/2022			Bond Future	119.0874	119.0874	119.1666	119.1666	0.067	0.0000	0.0000	0
2021/08/20	2038	05/05/2022			Bond Future	120.5182	120.5182	120.5982	120.5982	0.066	0.0000	0.0000	0
2021/08/20	2038	04/08/2022			Bond Future	120.1965	120.1965	120.2774	120.2774	0.067	0.0000	0.0000	0
2021/08/20	2040	04/11/2021	12.90	Call	Bond Future	13,356.3700	13.3564	13,547.1900	13.5472	1.429	0	0	0
2021/08/20	2040	04/11/2021	12.90	Put	Bond Future	56.4400	0.0564	50.3200	0.0503	(10.843)	0	0	0
2021/08/20	2040	04/11/2021	12.89	Call	Bond Future	13,303.8300	13.3038	13,494.5200	13.4945	1.433	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
2021/08/20	2040	04/11/2021	12.89	Put	Bond Future	57.8100	0.0578	51.5600	0.0516	(10.811)	0	0	0
2021/08/20	2040	04/11/2021			Bond Future	10.7466	88.5999	10.7188	88.7969	(0.259)	0.0000	0.0000	82,107
2021/08/20	2040	04/11/2021	12.91	Call	Bond Future	13,408.8700	13.4089	13,599.8100	13.5998	1.424	0	0	0
2021/08/20	2040	04/11/2021	12.91	Put	Bond Future	55.1000	0.0551	49.1000	0.0491	(10.889)	0	0	0
2021/08/20	2040	03/02/2022	11.58	Put	Bond Future	1,601.4900	1.6015	1,536.7600	1.5368	(4.042)	0	0	0
2021/08/20	2040	03/02/2022	11.59	Call	Bond Future	5,895.3400	5.8953	6,029.9800	6.0300	2.284	0	0	0
2021/08/20	2040	03/02/2022	11.57	Put	Bond Future	1,617.9800	1.6180	1,552.7400	1.5527	(4.032)	0	0	0
2021/08/20	2040	03/02/2022			Bond Future	10.9355	85.1051	10.9065	85.3040	(0.265)	0.0000	0.0000	0
2021/08/20	2040	03/02/2022	11.58	Call	Bond Future	5,848.4500	5.8485	5,982.5900	5.9826	2.294	0	0	0
2021/08/20	2040	03/02/2022	11.59	Put	Bond Future	1,585.1700	1.5852	1,520.9400	1.5209	(4.052)	0	0	0
2021/08/20	2040	03/02/2022	11.57	Call	Bond Future	5,801.6500	5.8016	5,935.2800	5.9353	2.303	0	0	0
2021/08/20	2040	05/05/2022	11.91	Put	Bond Future	1,944.6700	1.9447	1,880.9800	1.8810	(3.275)	0	0	0
2021/08/20	2040	05/05/2022	11.92	Call	Bond Future	6,959.0100	6.9590	7,096.7600	7.0968	1.979	0	0	0
2021/08/20	2040	05/05/2022	11.92	Put	Bond Future	1,929.0300	1.9290	1,865.7500	1.8657	(3.280)	0	0	0
2021/08/20	2040	05/05/2022	10.57	Put	Bond Future	5,931.0400	5.9310	5,796.0700	5.7961	(2.276)	0	0	0
2021/08/20	2040	05/05/2022	10.57	Call	Bond Future	2,067.5300	2.0675	2,133.5900	2.1336	3.195	0	0	1,200
2021/08/20	2040	05/05/2022	13.04	Call	Bond Future	12,181.2500	12.1813	12,351.4000	12.3514	1.397	0	0	0
2021/08/20	2040	05/05/2022	13.04	Put	Bond Future	817.9900	0.8180	787.1100	0.7871	(3.775)	0	0	1,200
2021/08/20	2040	05/05/2022			Bond Future	11.1287	86.1083	11.0986	86.3093	(0.270)	0.0000	0.0000	0
2021/08/20	2040	05/05/2022	11.91	Call	Bond Future	6,914.1200	6.9141	7,051.4600	7.0515	1.986	0	0	0
2021/08/20	2040	05/05/2022	11.90	Call	Bond Future	6,869.5300	6.8695	7,006.4600	7.0065	1.993	0	0	0
2021/08/20	2040	05/05/2022	11.90	Put	Bond Future	1,960.6900	1.9607	1,896.5900	1.8966	(3.269)	0	0	0
2021/08/20	2040	05/05/2022	9.82	Put	Bond Future	10,214.0400	10.2140	10,041.9500	10.0420	(1.685)	0	0	0
2021/08/20	2040	05/05/2022	9.82	Call	Bond Future	711.6100	0.7116	740.5500	0.7406	4.067	0	0	1,200
2021/08/20	2040	04/08/2022	11.05	Call	Bond Future	3,514.8000	3.5148	3,602.6200	3.6026	2.499	0	0	0
2021/08/20	2040	04/08/2022	11.05	Put	Bond Future	5,383.4000	5.3834	5,267.8400	5.2678	(2.147)	0	0	0
2021/08/20	2040	04/08/2022			Bond Future	11.3332	82.6012	11.3019	82.8046	(0.276)	0.0000	0.0000	0
2021/08/20	2040	04/08/2022	11.04	Call	Bond Future	3,484.9700	3.4850	3,572.3100	3.5723	2.506	0	0	0
2021/08/20	2040	04/08/2022	11.04	Put	Bond Future	5,420.7600	5.4208	5,304.7200	5.3047	(2.141)	0	0	0
2021/08/20	2040	04/08/2022	11.03	Call	Bond Future	3,455.2800	3.4553	3,542.1200	3.5421	2.513	0	0	0
2021/08/20	2040	04/08/2022	11.03	Put	Bond Future	5,458.3500	5.4584	5,341.8100	5.3418	(2.135)	0	0	0
2021/08/20	2044	04/11/2021	12.91	Call	Bond Future	13,041.8400	13.0418	13,269.8300	13.2698	1.748	0	0	0
2021/08/20	2044	04/11/2021	12.91	Put	Bond Future	68.9200	0.0689	60.8700	0.0609	(11.680)	0	0	0
2021/08/20	2044	04/11/2021			Bond Future	10.8152	85.1155	10.7822	85.3515	(0.304)	0.0000	0.0000	61,960
2021/08/20	2044	04/11/2021	12.90	Call	Bond Future	12,989.9700	12.9900	13,217.7900	13.2178	1.754	0	0	0
2021/08/20	2044	04/11/2021	12.90	Put	Bond Future	70.5300	0.0705	62.3100	0.0623	(11.655)	0	0	0
2021/08/20	2044	04/11/2021	12.89	Call	Bond Future	12,938.0500	12.9381	13,165.7200	13.1657	1.760	0	0	0
2021/08/20	2044	04/11/2021	12.89	Put	Bond Future	72.1600	0.0722	63.7900	0.0638	(11.599)	0	0	0
2021/08/20	2044	03/02/2022	11.60	Call	Bond Future	5,717.4300	5.7174	5,877.7000	5.8777	2.803	0	0	0
2021/08/20	2044	03/02/2022	11.60	Put	Bond Future	1,691.7800	1.6918	1,613.5900	1.6136	(4.622)	0	0	0
2021/08/20	2044	03/02/2022	11.59	Call	Bond Future	5,670.8800	5.6709	5,830.5300	5.8305	2.815	0	0	0
2021/08/20	2044	03/02/2022	11.59	Put	Bond Future	1,709.1300	1.7091	1,630.3200	1.6303	(4.611)	0	0	0
2021/08/20	2044	03/02/2022			Bond Future	10.9960	81.7060	10.9618	81.9444	(0.311)	0.0000	0.0000	0
2021/08/20	2044	03/02/2022	11.61	Call	Bond Future	5,764.0700	5.7641	5,924.9500	5.9250	2.791	0	0	0
2021/08/20	2044	03/02/2022	11.61	Put	Bond Future	1,674.6100	1.6746	1,597.0300	1.5970	(4.633)	0	0	0
2021/08/20	2044	05/05/2022	11.92	Call	Bond Future	6,782.3200	6.7823	6,946.6700	6.9467	2.423	0	0	0
2021/08/20	2044	05/05/2022	11.92	Put	Bond Future	2,030.0700	2.0301	1,953.2700	1.9533	(3.783)	0	0	0

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2021/08/20	2044	05/05/2022	11.91	Call	Bond Future	6,737.6500	6.7376	6,901.5100	6.9015	2.432	0	0	0
2021/08/20	2044	05/05/2022	11.91	Put	Bond Future	2,046.4800	2.0465	1,969.1900	1.9692	(3.777)	0	0	0
2021/08/20	2044	05/05/2022			Bond Future	11.1806	82.6691	11.1450	82.9102	(0.318)	0.0000	0.0000	0
2021/08/20	2044	05/05/2022	11.93	Call	Bond Future	6,827.0400	6.8270	6,991.8900	6.9919	2.415	0	0	0
2021/08/20	2044	05/05/2022	11.93	Put	Bond Future	2,013.8000	2.0138	1,937.5000	1.9375	(3.789)	0	0	0
2021/08/20	2044	04/08/2022	11.09	Call	Bond Future	3,516.0600	3.5161	3,622.7600	3.6228	3.035	0	0	0
2021/08/20	2044	04/08/2022	11.09	Put	Bond Future	5,431.3200	5.4313	5,294.0500	5.2940	(2.527)	0	0	0
2021/08/20	2044	04/08/2022	11.08	Call	Bond Future	3,485.7100	3.4857	3,591.8100	3.5918	3.044	0	0	0
2021/08/20	2044	04/08/2022	11.08	Put	Bond Future	5,469.3900	5.4694	5,331.5200	5.3315	(2.521)	0	0	0
2021/08/20	2044	04/08/2022			Bond Future	11.3758	79.2472	11.3387	79.4912	(0.326)	0.0000	0.0000	0
2021/08/20	2044	04/08/2022	11.10	Call	Bond Future	3,546.5400	3.5465	3,653.8400	3.6538	3.025	0	0	0
2021/08/20	2044	04/08/2022	11.10	Put	Bond Future	5,393.4800	5.3935	5,256.8100	5.2568	(2.534)	0	0	0
2021/08/20	2046	04/11/2021			Bond Future	106.6228	106.6228	106.5351	106.5351	(0.082)	0.0000	0.0000	17,118
2021/08/20	2046	03/02/2022			Bond Future	107.8641	107.8641	107.7749	107.7749	(0.083)	0.0000	0.0000	0
2021/08/20	2046	05/05/2022			Bond Future	107.2799	107.2799	107.1881	107.1881	(0.086)	0.0000	0.0000	0
2021/08/20	2046	04/08/2022			Bond Future	108.6106	108.6106	108.5175	108.5175	(0.086)	0.0000	0.0000	0
2021/08/20	2050	04/11/2021			Bond Future	109.4744	109.4744	109.4770	109.4770	0.002	0.0000	0.0000	8,296
2021/08/20	2050	03/02/2022			Bond Future	108.7729	108.7729	108.7736	108.7736	0.001	0.0000	0.0000	0
2021/08/20	2050	05/05/2022			Bond Future	110.0798	110.0798	110.0804	110.0804	0.000	0.0000	0.0000	0
2021/08/20	2050	04/08/2022			Bond Future	109.4284	109.4284	109.4287	109.4287	0.000	0.0000	0.0000	0
2021/08/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	AL37	04/11/2021			Index Future	807.8860	807.8860	807.9280	807.9280	0.005	0.0000	0.0000	0
2021/08/20	AL37	03/02/2022			Index Future	817.0910	817.0910	817.1320	817.1320	0.005	0.0000	0.0000	0
2021/08/20	AL37	05/05/2022			Index Future	826.7100	826.7100	826.7490	826.7490	0.005	0.0000	0.0000	0
2021/08/20	AL37	04/08/2022			Index Future	836.6620	836.6620	836.7010	836.7010	0.005	0.0000	0.0000	0
2021/08/20	AL7T	04/11/2021			Index Future	921.4000	921.4000	921.1120	921.1120	(0.031)	0.0000	0.0000	0
2021/08/20	AL7T	03/02/2022			Index Future	931.8990	931.8990	931.6050	931.6050	(0.032)	0.0000	0.0000	0
2021/08/20	AL7T	05/05/2022			Index Future	942.8700	942.8700	942.5700	942.5700	(0.032)	0.0000	0.0000	0
2021/08/20	AL7T	04/08/2022			Index Future	954.2200	954.2200	953.9160	953.9160	(0.032)	0.0000	0.0000	0
2021/08/20	ALBI	04/11/2021			Index Future	810.6930	810.6930	811.4250	811.4250	0.090	0.0000	0.0000	119
2021/08/20	ALBI	03/02/2022			Index Future	819.9300	819.9300	820.6690	820.6690	0.090	0.0000	0.0000	0
2021/08/20	ALBI	05/05/2022			Index Future	829.5830	829.5830	830.3280	830.3280	0.090	0.0000	0.0000	0
2021/08/20	ALBI	04/08/2022			Index Future	839.5700	839.5700	840.3230	840.3230	0.090	0.0000	0.0000	0
2021/08/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	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
2021/08/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/08/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	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
2021/08/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/20	ES33	04/11/2021			Bond Future	11.3555	76.3389	11.3373	76.4349	(0.160)	0.0000	0.0000	350
2021/08/20	ES33	03/02/2022			Bond Future	11.5990	77.2277	11.5801	77.3246	(0.163)	0.0000	0.0000	0
2021/08/20	ES33	05/05/2022			Bond Future	11.8443	74.3784	11.8246	74.4763	(0.166)	0.0000	0.0000	0
2021/08/20	ES33	04/08/2022			Bond Future	12.1005	75.2535	12.0799	75.3525	(0.170)	0.0000	0.0000	0
2021/08/20	ES42	04/11/2021			Bond Future	11.8803	74.5719	11.8570	74.7109	(0.196)	0.0000	0.0000	4,779
2021/08/20	ES42	03/02/2022			Bond Future	12.1038	75.4406	12.0796	75.5810	(0.200)	0.0000	0.0000	0
2021/08/20	ES42	05/05/2022			Bond Future	12.3370	72.0890	12.3117	72.2309	(0.205)	0.0000	0.0000	0
2021/08/20	ES42	04/08/2022			Bond Future	12.5738	72.9357	12.5474	73.0794	(0.210)	0.0000	0.0000	0
2021/08/20	GOVI	04/11/2021	728.41	Call	GOVI	722,840.0000	72.2840	729,790.0000	72.9790	0.961	0	0	0
2021/08/20	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/20	GOVI	04/11/2021	728.40	Call	GOVI	722,940.0000	72.2940	729,890.0000	72.9890	0.961	0	0	0
2021/08/20	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/20	GOVI	04/11/2021			GOVI	800.6940	800.6940	801.3890	801.3890	0.087	0.0000	0.0000	984
2021/08/20	GOVI	04/11/2021	728.42	Call	GOVI	722,740.0000	72.2740	729,690.0000	72.9690	0.962	0	0	0
2021/08/20	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/20	GOVI	03/02/2022	792.76	Call	GOVI	170,570.0000	17.0570	177,580.0000	17.7580	4.110	0	0	0
2021/08/20	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/20	GOVI	03/02/2022			GOVI	809.8170	809.8170	810.5180	810.5180	0.087	0.0000	0.0000	0
2021/08/20	GOVI	03/02/2022	792.75	Call	GOVI	170,670.0000	17.0670	177,680.0000	17.7680	4.107	0	0	0
2021/08/20	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/20	GOVI	03/02/2022	792.74	Call	GOVI	170,770.0000	17.0770	177,780.0000	17.7780	4.105	0	0	0
2021/08/20	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/20	GOVI	05/05/2022	788.25	Call	GOVI	311,000.0000	31.1000	318,080.0000	31.8080	2.277	0	0	0
2021/08/20	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/20	GOVI	05/05/2022			GOVI	819.3500	819.3500	820.0580	820.0580	0.086	0.0000	0.0000	0
2021/08/20	GOVI	05/05/2022	788.24	Call	GOVI	311,100.0000	31.1100	318,180.0000	31.8180	2.276	0	0	0
2021/08/20	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/20	GOVI	05/05/2022	788.23	Call	GOVI	311,200.0000	31.1200	318,280.0000	31.8280	2.275	0	0	0
2021/08/20	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/20	GOVI	04/08/2022	819.28	Call	GOVI	99,340.0000	9.9340	106,490.0000	10.6490	7.198	0	0	0
2021/08/20	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/20	GOVI	04/08/2022			GOVI	829.2140	829.2140	829.9290	829.9290	0.086	0.0000	0.0000	0
2021/08/20	GOVI	04/08/2022	819.27	Call	GOVI	99,440.0000	9.9440	106,590.0000	10.6590	7.190	0	0	0
2021/08/20	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/20	GOVI	04/08/2022	819.26	Call	GOVI	99,540.0000	9.9540	106,690.0000	10.6690	7.183	0	0	0
2021/08/20	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
2021/08/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/08/20	IGOV	04/11/2021			Index Future	293.8840	293.8840	293.9320	293.9320	0.016	0.0000	0.0000	475
2021/08/20	IGOV	03/02/2022			Index Future	297.3050	297.3050	297.3520	297.3520	0.016	0.0000	0.0000	0
2021/08/20	IGOV	05/05/2022			Index Future	300.8760	300.8760	300.9230	300.9230	0.016	0.0000	0.0000	0
2021/08/20	IGOV	04/08/2022			Index Future	304.5680	304.5680	304.6150	304.6150	0.015	0.0000	0.0000	0
2021/08/20	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/08/20	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/08/20	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/08/20	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/08/20	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/08/20	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/08/20	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/08/20	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/08/20	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/08/20	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/08/20	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/08/20	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/08/20	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/08/20	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/08/20	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/08/20	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/08/20	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/08/20	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/08/20	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/08/20	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/08/20	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/08/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/08/20	JBAF	15/09/2021			Jibar Tradeable Future	3.6750	96.3250	3.6750	96.3250	0.000	0.0000	0.0000	30,000
2021/08/20	JBAF	20/10/2021			Jibar Tradeable Future	3.7350	96.2650	3.7350	96.2650	0.000	0.0000	0.0000	0
2021/08/20	JBAF	17/11/2021			Jibar Tradeable Future	3.7700	96.2300	3.7700	96.2300	0.000	0.0000	0.0000	0
2021/08/20	JBAF	15/12/2021			Jibar Tradeable Future	3.8850	96.1150	3.8750	96.1250	(0.257)	0.0000	0.0000	0
2021/08/20	JBAF	19/01/2022			Jibar Tradeable Future	3.9300	96.0700	3.9300	96.0700	0.000	0.0000	0.0000	0
2021/08/20	JBAF	16/02/2022			Jibar Tradeable Future	4.1000	95.9000	4.0800	95.9200	(0.488)	0.0000	0.0000	0
2021/08/20	JBAF	16/03/2022			Jibar Tradeable Future	4.1900	95.8100	4.1700	95.8300	(0.477)	0.0000	0.0000	0
2021/08/20	JBAF	15/06/2022			Jibar Tradeable Future	4.5850	95.4150	4.5150	95.4850	(1.527)	0.0000	0.0000	471
2021/08/20	JBAF	21/09/2022			Jibar Tradeable Future	4.8400	95.1600	4.8200	95.1800	(0.413)	0.0000	0.0000	0
2021/08/20	JBAF	21/12/2022			Jibar Tradeable Future	5.0700	94.9300	5.0400	94.9600	(0.592)	0.0000	0.0000	0
2021/08/20	JBAF	15/03/2023			Jibar Tradeable Future	5.3250	94.6750	5.2850	94.7150	(0.751)	0.0000	0.0000	0
2021/08/20	JBAF	21/06/2023			Jibar Tradeable Future	5.5550	94.4450	5.5450	94.4550	(0.180)	0.0000	0.0000	0
2021/08/20	R023	04/11/2021	4.91	Call	Bond Future	67.2000	0.0672	80.8800	0.0809	20.357	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
2021/08/20	R023	04/11/2021	4.91	Put	Bond Future	369.1100	0.3691	328.6300	0.3286	(10.967)	0	0	0
2021/08/20	R023	04/11/2021	4.90	Call	Bond Future	63.1500	0.0632	76.2800	0.0763	20.792	0	0	0
2021/08/20	R023	04/11/2021	4.90	Put	Bond Future	377.9000	0.3779	336.8700	0.3369	(10.857)	0	0	0
2021/08/20	R023	04/11/2021			Bond Future	5.1456	104.7378	5.1033	104.7920	(0.823)	0.0000	0.0000	13,165
2021/08/20	R023	04/11/2021	4.92	Call	Bond Future	71.5700	0.0716	85.8200	0.0858	19.911	0	0	0
2021/08/20	R023	04/11/2021	4.92	Put	Bond Future	360.6400	0.3606	320.7300	0.3207	(11.066)	0	0	0
2021/08/20	R023	03/02/2022	5.08	Call	Bond Future	170.6700	0.1707	190.9900	0.1910	11.906	0	0	0
2021/08/20	R023	03/02/2022	5.08	Put	Bond Future	391.4100	0.3914	357.2800	0.3573	(8.720)	0	0	0
2021/08/20	R023	03/02/2022			Bond Future	5.2933	105.9313	5.2407	105.9857	(0.995)	0.0000	0.0000	0
2021/08/20	R023	03/02/2022	5.07	Call	Bond Future	166.3300	0.1663	186.3200	0.1863	12.018	0	0	0
2021/08/20	R023	03/02/2022	5.07	Put	Bond Future	397.4400	0.3974	362.9800	0.3630	(8.670)	0	0	0
2021/08/20	R023	03/02/2022	5.06	Call	Bond Future	161.7900	0.1618	181.4400	0.1814	12.145	0	0	0
2021/08/20	R023	03/02/2022	5.06	Put	Bond Future	403.2600	0.4033	368.4600	0.3685	(8.630)	0	0	0
2021/08/20	R023	05/05/2022	6.31	Call	Bond Future	772.9700	0.7730	816.3400	0.8163	5.611	0	0	0
2021/08/20	R023	05/05/2022	6.31	Put	Bond Future	101.3600	0.1014	89.8300	0.0898	(11.375)	0	0	0
2021/08/20	R023	05/05/2022			Bond Future	5.4583	103.2686	5.3890	103.3235	(1.268)	0.0000	0.0000	0
2021/08/20	R023	05/05/2022	6.30	Call	Bond Future	766.3100	0.7663	809.5600	0.8096	5.644	0	0	0
2021/08/20	R023	05/05/2022	6.30	Put	Bond Future	102.5400	0.1025	90.8900	0.0909	(11.361)	0	0	0
2021/08/20	R023	05/05/2022	6.29	Call	Bond Future	759.6600	0.7597	802.7800	0.8028	5.676	0	0	0
2021/08/20	R023	05/05/2022	6.29	Put	Bond Future	103.7400	0.1037	91.9600	0.0920	(11.355)	0	0	0
2021/08/20	R023	04/08/2022	6.05	Call	Bond Future	371.9900	0.3720	406.5100	0.4065	9.280	0	0	0
2021/08/20	R023	04/08/2022	6.05	Put	Bond Future	189.1700	0.1892	167.7000	0.1677	(11.350)	0	0	0
2021/08/20	R023	04/08/2022			Bond Future	5.7186	104.4936	5.6174	104.5495	(1.771)	0.0000	0.0000	0
2021/08/20	R023	04/08/2022	6.04	Call	Bond Future	368.2700	0.3683	402.6300	0.4026	9.330	0	0	0
2021/08/20	R023	04/08/2022	6.04	Put	Bond Future	190.9600	0.1910	169.3300	0.1693	(11.327)	0	0	0
2021/08/20	R023	04/08/2022	6.03	Call	Bond Future	364.5700	0.3646	398.7700	0.3988	9.381	0	0	0
2021/08/20	R023	04/08/2022	6.03	Put	Bond Future	192.7600	0.1928	170.9700	0.1710	(11.304)	0	0	0
2021/08/20	R035	04/11/2021	12.53	Call	Bond Future	12,760.9600	12.7610	12,839.5300	12.8395	0.616	0	0	0
2021/08/20	R035	04/11/2021	12.53	Put	Bond Future	46.3200	0.0463	42.9100	0.0429	(7.362)	0	0	0
2021/08/20	R035	04/11/2021	11.75	Put	Bond Future	222.9200	0.2229	210.9900	0.2110	(5.352)	0	0	782
2021/08/20	R035	04/11/2021	11.08	Call	Bond Future	5,194.5900	5.1946	5,249.0600	5.2491	1.049	0	0	0
2021/08/20	R035	04/11/2021	11.08	Put	Bond Future	702.5300	0.7025	675.0200	0.6750	(3.916)	0	0	782
2021/08/20	R035	04/11/2021	10.23	Put	Bond Future	2,611.6000	2.6116	2,552.4600	2.5525	(2.265)	0	0	0
2021/08/20	R035	04/11/2021	10.12	Put	Bond Future	3,039.5400	3.0395	2,976.3900	2.9764	(2.078)	0	0	0
2021/08/20	R035	04/11/2021	10.12	Call	Bond Future	1,362.3400	1.3623	1,381.1700	1.3812	1.382	0	0	400
2021/08/20	R035	04/11/2021	10.62	Put	Bond Future	1,456.5100	1.4565	1,412.8000	1.4128	(3.001)	0	0	0
2021/08/20	R035	04/11/2021	10.62	Call	Bond Future	3,070.2200	3.0702	3,108.4900	3.1085	1.246	0	0	400
2021/08/20	R035	04/11/2021	11.20	Put	Bond Future	577.9600	0.5780	553.9300	0.5539	(4.158)	0	0	350
2021/08/20	R035	04/11/2021	10.60	Call	Bond Future	2,987.5700	2.9876	3,025.0600	3.0251	1.255	0	0	0
2021/08/20	R035	04/11/2021	10.60	Put	Bond Future	1,502.1900	1.5022	1,457.7000	1.4577	(2.962)	0	0	350
2021/08/20	R035	04/11/2021	10.11	Put	Bond Future	3,080.6400	3.0806	3,017.1400	3.0171	(2.061)	0	0	0
2021/08/20	R035	04/11/2021	10.11	Call	Bond Future	1,335.8300	1.3358	1,354.3100	1.3543	1.383	0	0	350
2021/08/20	R035	04/11/2021			Bond Future	10.3715	91.0179	10.3591	91.0999	(0.120)	0.0000	0.0000	77,386
2021/08/20	R035	04/11/2021	12.52	Call	Bond Future	12,709.5200	12.7095	12,788.0300	12.7880	0.618	0	0	0
2021/08/20	R035	04/11/2021	12.52	Put	Bond Future	47.4900	0.0475	44.0200	0.0440	(7.307)	0	0	0
2021/08/20	R035	04/11/2021	12.51	Call	Bond Future	12,658.0600	12.6581	12,736.4900	12.7365	0.620	0	0	0
2021/08/20	R035	04/11/2021	12.51	Put	Bond Future	48.7000	0.0487	45.1500	0.0451	(7.290)	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
2021/08/20	R035	04/11/2021	11.75	Call	Bond Future	8,667.6700	8.6677	8,737.7200	8.7377	0.808	0	0	0
2021/08/20	R035	04/11/2021	10.23	Call	Bond Future	1,673.4100	1.6734	1,696.2500	1.6963	1.365	0	0	782
2021/08/20	R035	04/11/2021	13.82	Call	Bond Future	19,074.5600	19.0746	19,156.4100	19.1564	0.429	0	0	0
2021/08/20	R035	04/11/2021	13.82	Put	Bond Future	1.1000	0.0011	0.9700	0.0010	(11.818)	0	0	400
2021/08/20	R035	04/11/2021	11.20	Call	Bond Future	5,798.3700	5.7984	5,856.3200	5.8563	0.999	0	0	0
2021/08/20	R035	03/02/2022	11.23	Call	Bond Future	5,599.1600	5.5992	5,649.7600	5.6498	0.904	0	0	0
2021/08/20	R035	03/02/2022	11.23	Put	Bond Future	1,545.1300	1.5451	1,513.1100	1.5131	(2.072)	0	0	0
2021/08/20	R035	03/02/2022	11.22	Call	Bond Future	5,555.0100	5.5550	5,605.3800	5.6054	0.907	0	0	0
2021/08/20	R035	03/02/2022	11.22	Put	Bond Future	1,560.7200	1.5607	1,528.4700	1.5285	(2.066)	0	0	0
2021/08/20	R035	03/02/2022	11.39	Call	Bond Future	6,315.4200	6.3154	6,369.4300	6.3694	0.855	0	0	0
2021/08/20	R035	03/02/2022	11.39	Put	Bond Future	1,313.8800	1.3139	1,285.2700	1.2853	(2.178)	0	0	683
2021/08/20	R035	03/02/2022	10.65	Call	Bond Future	3,278.0800	3.2781	3,314.0200	3.3140	1.096	0	0	0
2021/08/20	R035	03/02/2022	11.73	Call	Bond Future	7,896.7600	7.8968	7,957.0600	7.9571	0.764	0	0	0
2021/08/20	R035	03/02/2022	11.73	Put	Bond Future	932.6200	0.9326	910.3000	0.9103	(2.393)	0	0	280
2021/08/20	R035	03/02/2022	11.03	Call	Bond Future	4,738.1700	4.7382	4,784.1000	4.7841	0.969	0	0	0
2021/08/20	R035	03/02/2022	11.28	Call	Bond Future	5,820.6800	5.8207	5,872.3700	5.8724	0.888	0	0	0
2021/08/20	R035	03/02/2022	11.28	Put	Bond Future	1,468.8800	1.4689	1,437.9500	1.4379	(2.106)	0	0	200
2021/08/20	R035	03/02/2022	10.26	Put	Bond Future	4,103.6900	4.1037	4,046.3800	4.0464	(1.397)	0	0	0
2021/08/20	R035	03/02/2022	10.26	Call	Bond Future	2,065.5300	2.0655	2,090.8400	2.0908	1.225	0	0	200
2021/08/20	R035	03/02/2022	11.05	Put	Bond Future	1,852.8400	1.8528	1,816.6400	1.8166	(1.954)	0	0	1,600
2021/08/20	R035	03/02/2022	10.35	Put	Bond Future	3,766.2700	3.7663	3,711.3700	3.7114	(1.458)	0	0	0
2021/08/20	R035	03/02/2022	10.35	Call	Bond Future	2,319.5600	2.3196	2,347.2800	2.3473	1.195	0	0	1,600
2021/08/20	R035	03/02/2022	9.92	Put	Bond Future	5,561.9300	5.5619	5,496.0800	5.4961	(1.184)	0	0	0
2021/08/20	R035	03/02/2022	9.92	Call	Bond Future	1,238.4800	1.2385	1,255.2500	1.2553	1.354	0	0	200
2021/08/20	R035	03/02/2022	10.61	Call	Bond Future	3,141.0000	3.1410	3,175.8400	3.1758	1.109	0	0	0
2021/08/20	R035	03/02/2022	10.61	Put	Bond Future	2,909.9200	2.9099	2,862.1400	2.8621	(1.642)	0	0	200
2021/08/20	R035	03/02/2022	11.11	Call	Bond Future	5,077.3500	5.0774	5,125.1900	5.1252	0.942	0	0	0
2021/08/20	R035	03/02/2022			Bond Future	10.5738	92.0550	10.5609	92.1376	(0.122)	0.0000	0.0000	0
2021/08/20	R035	03/02/2022	11.24	Call	Bond Future	5,643.1900	5.6432	5,694.0100	5.6940	0.901	0	0	0
2021/08/20	R035	03/02/2022	11.24	Put	Bond Future	1,529.4900	1.5295	1,497.6900	1.4977	(2.079)	0	0	0
2021/08/20	R035	03/02/2022	10.65	Put	Bond Future	2,792.8800	2.7929	2,746.2000	2.7462	(1.671)	0	0	683
2021/08/20	R035	03/02/2022	9.70	Put	Bond Future	6,674.0800	6.6741	6,603.4300	6.6034	(1.059)	0	0	0
2021/08/20	R035	03/02/2022	9.70	Call	Bond Future	827.8600	0.8279	839.8300	0.8398	1.446	0	0	683
2021/08/20	R035	03/02/2022	11.03	Put	Bond Future	1,890.6900	1.8907	1,854.0000	1.8540	(1.941)	0	0	280
2021/08/20	R035	03/02/2022	10.10	Put	Bond Future	4,751.3200	4.7513	4,689.8500	4.6899	(1.294)	0	0	0
2021/08/20	R035	03/02/2022	10.10	Call	Bond Future	1,647.8700	1.6479	1,669.0200	1.6690	1.283	0	0	280
2021/08/20	R035	03/02/2022	11.88	Call	Bond Future	8,611.2100	8.6112	8,673.8800	8.6739	0.728	0	0	0
2021/08/20	R035	03/02/2022	11.88	Put	Bond Future	802.6700	0.8027	782.7200	0.8027	(2.485)	0	0	1,800
2021/08/20	R035	03/02/2022	11.05	Call	Bond Future	4,822.1000	4.8221	4,868.5200	4.8685	0.963	0	0	0
2021/08/20	R035	03/02/2022	11.11	Put	Bond Future	1,744.2700	1.7443	1,709.4900	1.7095	(1.994)	0	0	200
2021/08/20	R035	05/05/2022	11.64	Call	Bond Future	6,910.0800	6.9101	6,964.4100	6.9644	0.786	0	0	0
2021/08/20	R035	05/05/2022	11.64	Put	Bond Future	1,754.6700	1.7547	1,725.5600	1.7256	(1.659)	0	0	0
2021/08/20	R035	05/05/2022	11.63	Call	Bond Future	6,867.5200	6.8675	6,921.6900	6.9217	0.789	0	0	0
2021/08/20	R035	05/05/2022	11.63	Put	Bond Future	1,769.0400	1.7690	1,739.7700	1.7398	(1.655)	0	0	0
2021/08/20	R035	05/05/2022			Bond Future	10.7731	88.6615	10.7597	88.7449	(0.125)	0.0000	0.0000	0
2021/08/20	R035	05/05/2022	11.65	Call	Bond Future	6,952.6900	6.9527	7,007.2000	7.0072	0.784	0	0	0
2021/08/20	R035	05/05/2022	11.65	Put	Bond Future	1,740.4100	1.7404	1,711.4800	1.7115	(1.662)	0	0	0
2021/08/20	R035	04/08/2022	10.73	Call	Bond Future	3,366.1400	3.3661	3,399.5300	3.3995	0.992	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
2021/08/20	R035	04/08/2022	10.73	Put	Bond Future	4,909.8900		4.9099	4,858.9100	4.8589	(1.038)	0	0	0
2021/08/20	R035	04/08/2022	10.72	Call	Bond Future	3,337.8800		3.3379	3,371.0700	3.3711	0.994	0	0	0
2021/08/20	R035	04/08/2022	10.72	Put	Bond Future	4,943.5700		4.9436	4,892.3900	4.8924	(1.035)	0	0	0
2021/08/20	R035	04/08/2022	11.13	Put	Bond Future	3,705.6900		3.7057	3,662.5700	3.6626	(1.164)	0	0	100
2021/08/20	R035	04/08/2022	10.64	Call	Bond Future	3,115.9100		3.1159	3,147.5200	3.1475	1.014	0	0	0
2021/08/20	R035	04/08/2022	10.64	Put	Bond Future	5,219.3500		5.2193	5,166.5900	5.1666	(1.011)	0	0	100
2021/08/20	R035	04/08/2022	9.84	Put	Bond Future	8,674.8400		8.6748	8,607.2700	8.6073	(0.779)	0	0	0
2021/08/20	R035	04/08/2022	9.84	Call	Bond Future	1,365.4100		1.3654	1,382.2100	1.3822	1.230	0	0	100
2021/08/20	R035	04/08/2022			Bond Future	10.9826		89.6888	10.9686	89.7732	(0.127)	0.0000	0.0000	0
2021/08/20	R035	04/08/2022	10.74	Call	Bond Future	3,394.8600		3.3949	3,428.4500	3.4285	0.989	0	0	0
2021/08/20	R035	04/08/2022	10.74	Put	Bond Future	4,876.7400		4.8767	4,825.9600	4.8260	(1.041)	0	0	0
2021/08/20	R035	04/08/2022	11.13	Call	Bond Future	4,588.9400		4.5889	4,630.1900	4.6302	0.899	0	0	0
2021/08/20	R186	04/11/2021	8.10	Call	Bond Future	3,046.2300		3.0462	3,047.7100	3.0477	0.049	0	0	0
2021/08/20	R186	04/11/2021	8.10	Put	Bond Future	371.4900		0.3715	363.6800	0.3637	(2.102)	0	0	0
2021/08/20	R186	04/11/2021	8.09	Call	Bond Future	3,010.6300		3.0106	3,012.0100	3.0120	0.046	0	0	0
2021/08/20	R186	04/11/2021	8.09	Put	Bond Future	379.6300		0.3796	371.7200	0.3717	(2.084)	0	0	0
2021/08/20	R186	04/11/2021	7.77	Call	Bond Future	1,960.9400		1.9609	1,959.4400	1.9594	(0.076)	0	0	0
2021/08/20	R186	04/11/2021			Bond Future	7.4976		116.5909	7.4955	116.6002	(0.027)	0.0000	0.0000	73,145
2021/08/20	R186	04/11/2021	8.11	Call	Bond Future	3,081.9700		3.0820	3,083.5400	3.0835	0.051	0	0	0
2021/08/20	R186	04/11/2021	8.11	Put	Bond Future	363.5000		0.3635	355.7800	0.3558	(2.124)	0	0	0
2021/08/20	R186	04/11/2021	7.77	Put	Bond Future	741.4100		0.7414	730.6200	0.7306	(1.455)	0	0	15,177
2021/08/20	R186	04/11/2021	8.77	Call	Bond Future	5,634.0300		5.6340	5,640.4400	5.6404	0.114	0	0	0
2021/08/20	R186	04/11/2021	8.77	Put	Bond Future	77.4400		0.0774	74.5600	0.0746	(3.719)	0	0	15,177
2021/08/20	R186	03/02/2022	7.30	Call	Bond Future	995.1400		0.9951	993.6500	0.9936	(0.150)	0	0	0
2021/08/20	R186	03/02/2022	7.30	Put	Bond Future	2,661.7600		2.6618	2,651.2600	2.6513	(0.394)	0	0	0
2021/08/20	R186	03/02/2022			Bond Future	7.6864		112.6378	7.6843	112.6469	(0.027)	0.0000	0.0000	0
2021/08/20	R186	03/02/2022	7.29	Call	Bond Future	979.5300		0.9795	978.0200	0.9780	(0.154)	0	0	0
2021/08/20	R186	03/02/2022	7.29	Put	Bond Future	2,689.7000		2.6897	2,679.1800	2.6792	(0.391)	0	0	0
2021/08/20	R186	03/02/2022	7.28	Call	Bond Future	964.0700		0.9641	962.5500	0.9625	(0.158)	0	0	0
2021/08/20	R186	03/02/2022	7.28	Put	Bond Future	2,717.8000		2.7178	2,707.2700	2.7073	(0.387)	0	0	0
2021/08/20	R186	05/05/2022	8.32	Call	Bond Future	3,042.5100		3.0425	3,044.4600	3.0445	0.064	0	0	0
2021/08/20	R186	05/05/2022	8.32	Put	Bond Future	1,312.6700		1.3127	1,305.6900	1.3057	(0.532)	0	0	0
2021/08/20	R186	05/05/2022	7.28	Put	Bond Future	3,426.6500		3.4267	3,417.2300	3.4172	(0.275)	0	0	0
2021/08/20	R186	05/05/2022	7.28	Call	Bond Future	936.7100		0.9367	936.2200	0.9362	(0.052)	0	0	435
2021/08/20	R186	05/05/2022			Bond Future	7.8876		113.9650	7.8854	113.9739	(0.028)	0.0000	0.0000	0
2021/08/20	R186	05/05/2022	8.31	Call	Bond Future	3,015.7500		3.0157	3,017.6700	3.0177	0.064	0	0	0
2021/08/20	R186	05/05/2022	8.31	Put	Bond Future	1,325.5300		1.3255	1,318.5200	1.3185	(0.529)	0	0	0
2021/08/20	R186	05/05/2022	8.30	Call	Bond Future	2,989.4400		2.9894	2,991.3300	2.9913	0.063	0	0	0
2021/08/20	R186	05/05/2022	8.30	Put	Bond Future	1,338.8600		1.3389	1,331.8200	1.3318	(0.526)	0	0	0
2021/08/20	R186	05/05/2022	7.88	Put	Bond Future	2,027.0500		2.0271	2,018.7600	2.0188	(0.409)	0	0	0
2021/08/20	R186	05/05/2022	7.88	Call	Bond Future	1,996.1700		1.9962	1,996.8100	1.9968	0.032	0	0	435
2021/08/20	R186	05/05/2022	8.64	Call	Bond Future	3,944.6900		3.9447	3,947.6300	3.9476	0.075	0	0	0
2021/08/20	R186	05/05/2022	8.64	Put	Bond Future	956.4300		0.9564	950.4400	0.9504	(0.626)	0	0	435
2021/08/20	R186	04/08/2022	8.15	Call	Bond Future	2,388.8100		2.3888	2,390.1800	2.3902	0.057	0	0	0
2021/08/20	R186	04/08/2022	8.15	Put	Bond Future	2,220.0500		2.2200	2,212.5000	2.2125	(0.340)	0	0	0
2021/08/20	R186	04/08/2022			Bond Future	8.1057		110.0203	8.1034	110.0293	(0.029)	0.0000	0.0000	0
2021/08/20	R186	04/08/2022	8.14	Call	Bond Future	2,368.0600		2.3681	2,369.4100	2.3694	0.057	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
2021/08/20	R186	04/08/2022	8.14	Put	Bond Future	2,237.3700	2.2374	2,229.8000	2.2298	(0.338)	0	0	0
2021/08/20	R186	04/08/2022	8.13	Call	Bond Future	2,347.8400	2.3478	2,349.1600	2.3492	0.056	0	0	0
2021/08/20	R186	04/08/2022	8.13	Put	Bond Future	2,255.2300	2.2552	2,247.6300	2.2476	(0.337)	0	0	0
2021/08/20	R197	04/11/2021			Bond Future	326.0480	326.0480	326.0990	326.0990	0.016	0.0000	0.0000	1,274
2021/08/20	R197	03/02/2022			Bond Future	321.6267	321.6267	321.6744	321.6744	0.015	0.0000	0.0000	0
2021/08/20	R197	05/05/2022			Bond Future	325.4913	325.4913	325.5390	325.5390	0.015	0.0000	0.0000	0
2021/08/20	R197	04/08/2022			Bond Future	321.1587	321.1587	321.2037	321.2037	0.014	0.0000	0.0000	0
2021/08/20	R202	04/11/2021			Bond Future	237.7153	237.7153	237.7189	237.7189	0.002	0.0000	0.0000	9,664
2021/08/20	R202	03/02/2022			Bond Future	236.1180	236.1180	236.1195	236.1195	0.001	0.0000	0.0000	0
2021/08/20	R202	05/05/2022			Bond Future	238.9548	238.9548	238.9558	238.9558	0.000	0.0000	0.0000	0
2021/08/20	R202	04/08/2022			Bond Future	237.4726	237.4726	237.4721	237.4721	0.000	0.0000	0.0000	0
2021/08/20	R209	04/11/2021	12.19	Call	Bond Future	9,568.2000	9.5682	9,662.2700	9.6623	0.983	0	0	0
2021/08/20	R209	04/11/2021	12.19	Put	Bond Future	78.5200	0.0785	72.5100	0.0725	(7.654)	0	0	0
2021/08/20	R209	04/11/2021	12.17	Call	Bond Future	9,478.1000	9.4781	9,571.9900	9.5720	0.991	0	0	0
2021/08/20	R209	04/11/2021	12.00	Call	Bond Future	8,708.4600	8.7085	8,800.5400	8.8005	1.057	0	0	0
2021/08/20	R209	04/11/2021	12.00	Put	Bond Future	110.9100	0.1109	102.9100	0.1029	(7.213)	0	0	9,000
2021/08/20	R209	04/11/2021	10.50	Call	Bond Future	2,276.2000	2.2762	2,323.4400	2.3234	2.075	0	0	0
2021/08/20	R209	04/11/2021	10.00	Call	Bond Future	931.1900	0.9312	954.3500	0.9544	2.487	0	0	0
2021/08/20	R209	04/11/2021	10.00	Put	Bond Future	3,004.2000	3.0042	2,927.2800	2.9273	(2.560)	0	0	3,100
2021/08/20	R209	04/11/2021			Bond Future	10.3540	70.3095	10.3365	70.4096	(0.168)	0.0000	0.0000	37,855
2021/08/20	R209	04/11/2021	12.18	Call	Bond Future	9,523.1500	9.5232	9,617.1300	9.6171	0.987	0	0	0
2021/08/20	R209	04/11/2021	12.18	Put	Bond Future	79.9500	0.0800	73.8500	0.0738	(7.630)	0	0	0
2021/08/20	R209	04/11/2021	12.17	Put	Bond Future	81.4300	0.0814	75.2400	0.0752	(7.602)	0	0	0
2021/08/20	R209	04/11/2021	10.50	Put	Bond Future	1,445.7100	1.4457	1,392.8700	1.3929	(3.655)	0	0	9,400
2021/08/20	R209	04/11/2021	9.50	Put	Bond Future	5,383.0600	5.3831	5,289.6300	5.2896	(1.736)	0	0	0
2021/08/20	R209	04/11/2021	9.50	Call	Bond Future	231.1400	0.2311	237.7900	0.2378	2.877	0	0	6,000
2021/08/20	R209	03/02/2022	11.03	Call	Bond Future	4,237.7300	4.2377	4,298.9900	4.2990	1.446	0	0	0
2021/08/20	R209	03/02/2022	11.03	Put	Bond Future	1,518.3200	1.5183	1,478.5700	1.4786	(2.618)	0	0	0
2021/08/20	R209	03/02/2022	11.02	Call	Bond Future	4,200.8000	4.2008	4,261.7700	4.2618	1.451	0	0	0
2021/08/20	R209	03/02/2022	11.02	Put	Bond Future	1,534.2700	1.5343	1,494.2300	1.4942	(2.610)	0	0	0
2021/08/20	R209	03/02/2022			Bond Future	10.5301	71.1110	10.5120	71.2120	(0.171)	0.0000	0.0000	0
2021/08/20	R209	03/02/2022	11.04	Call	Bond Future	4,274.9300	4.2749	4,336.4900	4.3365	1.440	0	0	0
2021/08/20	R209	03/02/2022	11.04	Put	Bond Future	1,502.6900	1.5027	1,463.2400	1.4632	(2.625)	0	0	0
2021/08/20	R209	05/05/2022	11.44	Call	Bond Future	5,470.4700	5.4705	5,537.1400	5.5371	1.219	0	0	0
2021/08/20	R209	05/05/2022	11.44	Put	Bond Future	1,638.4300	1.6384	1,603.0400	1.6030	(2.160)	0	0	0
2021/08/20	R209	05/05/2022	11.43	Call	Bond Future	5,434.0000	5.4340	5,500.4500	5.5004	1.223	0	0	0
2021/08/20	R209	05/05/2022	11.43	Put	Bond Future	1,652.2800	1.6523	1,616.6700	1.6167	(2.155)	0	0	0
2021/08/20	R209	05/05/2022			Bond Future	10.7089	68.8075	10.6903	68.9096	(0.174)	0.0000	0.0000	0
2021/08/20	R209	05/05/2022	11.45	Call	Bond Future	5,507.0000	5.5070	5,573.8900	5.5739	1.215	0	0	0
2021/08/20	R209	05/05/2022	11.45	Put	Bond Future	1,624.6900	1.6247	1,589.5200	1.5895	(2.165)	0	0	0
2021/08/20	R209	04/08/2022	10.58	Call	Bond Future	2,730.8800	2.7309	2,772.4800	2.7725	1.523	0	0	0
2021/08/20	R209	04/08/2022	10.58	Put	Bond Future	4,427.4100	4.4274	4,365.7600	4.3658	(1.392)	0	0	0
2021/08/20	R209	04/08/2022	10.57	Put	Bond Future	4,458.4800	4.4585	4,396.5700	4.3966	(1.389)	0	0	0
2021/08/20	R209	04/08/2022			Bond Future	10.8929	69.6051	10.8736	69.7083	(0.178)	0.0000	0.0000	0
2021/08/20	R209	04/08/2022	10.59	Call	Bond Future	2,755.3900	2.7554	2,797.2400	2.7972	1.519	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
2021/08/20	R209	04/08/2022	10.59	Put	Bond Future	4,396.7900	4.3968	4,335.3900	4.3354	(1.396)	0	0	0
2021/08/20	R209	04/08/2022	10.57	Call	Bond Future	2,706.7500	2.7068	2,748.0900	2.7481	1.527	0	0	0
2021/08/20	R210	04/11/2021			Bond Future	210.1283	210.1283	210.2520	210.2520	0.059	0.0000	0.0000	1,486
2021/08/20	R210	03/02/2022			Bond Future	212.5743	212.5743	212.6988	212.6988	0.059	0.0000	0.0000	0
2021/08/20	R210	05/05/2022			Bond Future	212.2783	212.2783	212.4015	212.4015	0.058	0.0000	0.0000	0
2021/08/20	R210	04/08/2022			Bond Future	214.9111	214.9111	215.0356	215.0356	0.058	0.0000	0.0000	0
2021/08/20	R212	04/11/2021			Bond Future	175.0210	175.0210	175.0003	175.0003	(0.012)	0.0000	0.0000	1,025
2021/08/20	R213	04/11/2021	11.10	Put	Bond Future	79.4400	0.0794	76.3000	0.0763	(3.953)	0	0	0
2021/08/20	R213	04/11/2021	11.11	Call	Bond Future	8,572.1400	8.5721	8,580.2700	8.5803	0.095	0	0	0
2021/08/20	R213	04/11/2021	11.09	Put	Bond Future	81.5300	0.0815	78.3400	0.0783	(3.913)	0	0	0
2021/08/20	R213	04/11/2021			Bond Future	9.4555	86.3564	9.4535	86.3676	(0.022)	0.0000	0.0000	9,684
2021/08/20	R213	04/11/2021	11.10	Call	Bond Future	8,526.2400	8.5262	8,534.3100	8.5343	0.095	0	0	0
2021/08/20	R213	04/11/2021	11.11	Put	Bond Future	77.3900	0.0774	74.3100	0.0743	(3.980)	0	0	0
2021/08/20	R213	04/11/2021	11.09	Call	Bond Future	8,480.3500	8.4803	8,488.3700	8.4884	0.095	0	0	0
2021/08/20	R213	03/02/2022	9.98	Call	Bond Future	3,489.1200	3.4891	3,488.7600	3.4888	(0.010)	0	0	0
2021/08/20	R213	03/02/2022	9.98	Put	Bond Future	1,755.7500	1.7557	1,744.3100	1.7443	(0.652)	0	0	0
2021/08/20	R213	03/02/2022	9.58	Put	Bond Future	2,635.6000	2.6356	2,622.6800	2.6227	(0.490)	0	0	200
2021/08/20	R213	03/02/2022	8.63	Put	Bond Future	6,174.0700	6.1741	6,160.6200	6.1606	(0.218)	0	0	0
2021/08/20	R213	03/02/2022	8.63	Call	Bond Future	507.7700	0.5078	505.4000	0.5054	(0.467)	0	0	200
2021/08/20	R213	03/02/2022	8.80	Put	Bond Future	5,394.7700	5.3948	5,381.0800	5.3811	(0.254)	0	0	0
2021/08/20	R213	03/02/2022	8.80	Call	Bond Future	705.8200	0.7058	703.2100	0.7032	(0.370)	0	0	102
2021/08/20	R213	03/02/2022	10.60	Put	Bond Future	907.7500	0.9078	899.2300	0.8992	(0.939)	0	0	430
2021/08/20	R213	03/02/2022	10.00	Call	Bond Future	3,556.3400	3.5563	3,556.0700	3.5561	(0.008)	0	0	0
2021/08/20	R213	03/02/2022	10.00	Put	Bond Future	1,719.3400	1.7193	1,707.9900	1.7080	(0.660)	0	0	430
2021/08/20	R213	03/02/2022	9.22	Put	Bond Future	3,725.5000	3.7255	3,711.8400	3.7118	(0.367)	0	0	0
2021/08/20	R213	03/02/2022	10.67	Call	Bond Future	6,054.7000	6.0547	6,057.6000	6.0576	0.048	0	0	0
2021/08/20	R213	03/02/2022	10.67	Put	Bond Future	841.3900	0.8414	833.2100	0.8332	(0.972)	0	0	220
2021/08/20	R213	03/02/2022			Bond Future	9.6502	87.3404	9.6481	87.3515	(0.022)	0.0000	0.0000	0
2021/08/20	R213	03/02/2022	9.97	Call	Bond Future	3,455.4700	3.4555	3,455.0700	3.4551	(0.012)	0	0	0
2021/08/20	R213	03/02/2022	9.97	Put	Bond Future	1,773.9700	1.7740	1,762.4900	1.7625	(0.647)	0	0	0
2021/08/20	R213	03/02/2022	9.96	Call	Bond Future	3,422.1800	3.4222	3,421.7400	3.4217	(0.013)	0	0	0
2021/08/20	R213	03/02/2022	9.96	Put	Bond Future	1,792.6000	1.7926	1,781.0800	1.7811	(0.643)	0	0	0
2021/08/20	R213	03/02/2022	10.15	Call	Bond Future	4,078.4800	4.0785	4,078.8900	4.0789	0.010	0	0	0
2021/08/20	R213	03/02/2022	10.15	Put	Bond Future	1,469.6200	1.4696	1,458.9500	1.4590	(0.726)	0	0	200
2021/08/20	R213	03/02/2022	9.58	Call	Bond Future	2,260.7300	2.2607	2,258.8900	2.2589	(0.081)	0	0	0
2021/08/20	R213	03/02/2022	10.25	Call	Bond Future	4,440.3300	4.4403	4,441.2000	4.4412	0.020	0	0	0
2021/08/20	R213	03/02/2022	10.25	Put	Bond Future	1,322.0800	1.3221	1,311.8700	1.3119	(0.772)	0	0	102
2021/08/20	R213	03/02/2022	9.76	Call	Bond Future	2,784.0500	2.7840	2,782.8000	2.7828	(0.045)	0	0	0
2021/08/20	R213	03/02/2022	9.76	Put	Bond Future	2,201.7300	2.2017	2,189.4000	2.1894	(0.560)	0	0	102
2021/08/20	R213	03/02/2022	10.60	Call	Bond Future	5,776.8000	5.7768	5,779.3600	5.7794	0.044	0	0	0
2021/08/20	R213	03/02/2022	9.22	Call	Bond Future	1,393.6400	1.3936	1,391.0600	1.3911	(0.185)	0	0	430
2021/08/20	R213	03/02/2022	10.17	Call	Bond Future	4,150.1100	4.1501	4,150.6100	4.1506	0.012	0	0	0
2021/08/20	R213	03/02/2022	10.17	Put	Bond Future	1,439.0400	1.4390	1,428.4600	1.4285	(0.735)	0	0	220
2021/08/20	R213	03/02/2022	9.15	Put	Bond Future	3,976.4500	3.9764	3,962.7200	3.9627	(0.345)	0	0	0
2021/08/20	R213	03/02/2022	9.15	Call	Bond Future	1,257.3400	1.2573	1,254.6900	1.2547	(0.211)	0	0	220

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
2021/08/20	R213	05/05/2022	10.65	Put	Bond Future	1,517.7600		1.5178	1,509.3000	1.5093	(0.557)	0	0	0
2021/08/20	R213	05/05/2022	10.63	Call	Bond Future	5,484.2300		5.4842	5,486.7500	5.4867	0.046	0	0	0
2021/08/20	R213	05/05/2022			Bond Future	9.8434		84.8373	9.8412	84.8483	(0.022)	0.0000	0.0000	0
2021/08/20	R213	05/05/2022	10.64	Call	Bond Future	5,519.7600		5.5198	5,522.3200	5.5223	0.046	0	0	0
2021/08/20	R213	05/05/2022	10.64	Put	Bond Future	1,530.4200		1.5304	1,521.9200	1.5219	(0.555)	0	0	0
2021/08/20	R213	05/05/2022	10.65	Call	Bond Future	5,555.5900		5.5556	5,558.1900	5.5582	0.047	0	0	0
2021/08/20	R213	05/05/2022	10.63	Put	Bond Future	1,543.4300		1.5434	1,534.8900	1.5349	(0.553)	0	0	0
2021/08/20	R213	04/08/2022	9.89	Call	Bond Future	2,907.7200		2.9077	2,908.3600	2.9084	0.022	0	0	0
2021/08/20	R213	04/08/2022	9.90	Put	Bond Future	3,675.9700		3.6760	3,665.5700	3.6656	(0.283)	0	0	0
2021/08/20	R213	04/08/2022	9.88	Call	Bond Future	2,881.9800		2.8820	2,882.6000	2.8826	0.022	0	0	0
2021/08/20	R213	04/08/2022			Bond Future	10.0475		85.8243	10.0453	85.8353	(0.022)	0.0000	0.0000	0
2021/08/20	R213	04/08/2022	9.89	Put	Bond Future	3,701.1400		3.7011	3,690.7100	3.6907	(0.282)	0	0	0
2021/08/20	R213	04/08/2022	9.90	Call	Bond Future	2,933.2300		2.9332	2,933.9000	2.9339	0.023	0	0	0
2021/08/20	R213	04/08/2022	9.88	Put	Bond Future	3,726.1100		3.7261	3,715.6600	3.7157	(0.280)	0	0	0
2021/08/20	R214	04/11/2021	12.47	Call	Bond Future	8,960.2200		8.9602	9,081.9600	9.0820	1.359	0	0	0
2021/08/20	R214	04/11/2021	12.46	Call	Bond Future	8,916.6000		8.9166	9,038.1600	9.0382	1.363	0	0	0
2021/08/20	R214	04/11/2021	12.46	Put	Bond Future	118.3900		0.1184	108.7000	0.1087	(8.185)	0	0	0
2021/08/20	R214	04/11/2021			Bond Future	10.7675		66.8358	10.7450	66.9671	(0.209)	0.0000	0.0000	18,091
2021/08/20	R214	04/11/2021	12.47	Put	Bond Future	115.7800		0.1158	106.2700	0.1063	(8.214)	0	0	0
2021/08/20	R214	04/11/2021	12.48	Call	Bond Future	9,003.8300		9.0038	9,125.7300	9.1257	1.354	0	0	0
2021/08/20	R214	04/11/2021	12.48	Put	Bond Future	113.2300		0.1132	103.8800	0.1039	(8.258)	0	0	0
2021/08/20	R214	03/02/2022	11.40	Put	Bond Future	1,716.7300		1.7167	1,664.2500	1.6643	(3.057)	0	0	0
2021/08/20	R214	03/02/2022	11.41	Call	Bond Future	4,253.6900		4.2537	4,334.1300	4.3341	1.891	0	0	0
2021/08/20	R214	03/02/2022	11.39	Put	Bond Future	1,733.7400		1.7337	1,680.8800	1.6809	(3.049)	0	0	0
2021/08/20	R214	03/02/2022			Bond Future	10.9457		67.5973	10.9224	67.7299	(0.213)	0.0000	0.0000	0
2021/08/20	R214	03/02/2022	11.40	Call	Bond Future	4,217.2300		4.2172	4,297.3000	4.2973	1.899	0	0	0
2021/08/20	R214	03/02/2022	11.41	Put	Bond Future	1,699.8800		1.6999	1,647.7700	1.6478	(3.066)	0	0	0
2021/08/20	R214	03/02/2022	11.39	Call	Bond Future	4,180.8600		4.1809	4,260.5500	4.2606	1.906	0	0	0
2021/08/20	R214	05/05/2022	11.74	Put	Bond Future	2,010.4400		2.0104	1,961.1500	1.9612	(2.452)	0	0	0
2021/08/20	R214	05/05/2022	11.75	Call	Bond Future	5,339.4900		5.3395	5,424.4500	5.4245	1.591	0	0	0
2021/08/20	R214	05/05/2022	11.73	Put	Bond Future	2,025.8700		2.0259	1,976.2800	1.9763	(2.448)	0	0	0
2021/08/20	R214	05/05/2022			Bond Future	11.1201		65.1140	11.0959	65.2480	(0.217)	0.0000	0.0000	0
2021/08/20	R214	05/05/2022	11.74	Call	Bond Future	5,303.8800		5.3039	5,388.5700	5.3886	1.597	0	0	0
2021/08/20	R214	05/05/2022	11.75	Put	Bond Future	1,995.1500		1.9951	1,946.1300	1.9461	(2.457)	0	0	0
2021/08/20	R214	05/05/2022	11.73	Call	Bond Future	5,268.3400		5.2683	5,352.7300	5.3527	1.602	0	0	0
2021/08/20	R214	04/08/2022	10.98	Put	Bond Future	4,594.3200		4.5943	4,515.0500	4.5150	(1.725)	0	0	0
2021/08/20	R214	04/08/2022	10.99	Call	Bond Future	2,843.8400		2.8438	2,900.4100	2.9004	1.989	0	0	0
2021/08/20	R214	04/08/2022			Bond Future	11.3017		65.8675	11.2767	66.0030	(0.222)	0.0000	0.0000	0
2021/08/20	R214	04/08/2022	10.98	Call	Bond Future	2,819.1400		2.8191	2,875.3800	2.8754	1.995	0	0	0
2021/08/20	R214	04/08/2022	10.99	Put	Bond Future	4,562.6800		4.5627	4,483.7400	4.4837	(1.730)	0	0	0
2021/08/20	R214	04/08/2022	10.97	Call	Bond Future	2,794.5500		2.7945	2,850.4600	2.8505	2.001	0	0	0
2021/08/20	R214	04/08/2022	10.97	Put	Bond Future	4,626.1500		4.6262	4,546.5500	4.5465	(1.721)	0	0	0
2021/08/20	R248	04/11/2021	12.85	Call	Bond Future	13,491.1500		13.4912	13,727.7100	13.7277	1.753	0	0	0
2021/08/20	R248	04/11/2021	12.85	Put	Bond Future	60.8200		0.0608	53.4700	0.0535	(12.085)	0	0	0
2021/08/20	R248	04/11/2021	10.80	Put	Bond Future	2,158.2500		2.1582	2,034.3900	2.0344	(5.739)	0	0	0
2021/08/20	R248	04/11/2021	10.80	Call	Bond Future	2,670.6400		2.6706	2,790.6900	2.7907	4.495	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
2021/08/20	R248	04/11/2021	10.20	Put	Bond Future	4,900.2500	4.9002	4,706.6000	4.7066	(3.952)	0	0	0
2021/08/20	R248	04/11/2021			Bond Future	10.7305	84.3886	10.6977	84.6325	(0.306)	0.0000	0.0000	167,643
2021/08/20	R248	04/11/2021	12.84	Call	Bond Future	13,438.5700	13.4386	13,674.9800	13.6750	1.759	0	0	0
2021/08/20	R248	04/11/2021	12.84	Put	Bond Future	62.2700	0.0623	54.7700	0.0548	(12.044)	0	0	0
2021/08/20	R248	04/11/2021	12.83	Call	Bond Future	13,385.9300	13.3859	13,622.1900	13.6222	1.765	0	0	0
2021/08/20	R248	04/11/2021	12.83	Put	Bond Future	63.7400	0.0637	56.0900	0.0561	(12.002)	0	0	0
2021/08/20	R248	04/11/2021	10.30	Put	Bond Future	4,319.1000	4.3191	4,135.9800	4.1360	(4.240)	0	0	0
2021/08/20	R248	04/11/2021	10.30	Call	Bond Future	1,018.6300	1.0186	1,079.4200	1.0794	5.968	0	0	0
2021/08/20	R248	04/11/2021	9.60	Put	Bond Future	9,286.6100	9.2866	9,051.9800	9.0520	(2.527)	0	0	0
2021/08/20	R248	04/11/2021	9.60	Call	Bond Future	110.2400	0.1102	119.5200	0.1195	8.418	0	0	0
2021/08/20	R248	04/11/2021	10.20	Call	Bond Future	800.3300	0.8003	850.5900	0.8506	6.280	0	0	1,050
2021/08/20	R248	03/02/2022	11.48	Call	Bond Future	5,961.5300	5.9615	6,122.1600	6.1222	2.694	0	0	0
2021/08/20	R248	03/02/2022	11.49	Put	Bond Future	1,989.0000	1.9890	1,903.7900	1.9038	(4.284)	0	0	0
2021/08/20	R248	03/02/2022	11.47	Call	Bond Future	5,914.3700	5.9144	6,074.3800	6.0744	2.705	0	0	0
2021/08/20	R248	03/02/2022	9.80	Put	Bond Future	9,291.4000	9.2914	9,077.8200	9.0778	(2.299)	0	0	0
2021/08/20	R248	03/02/2022	9.80	Call	Bond Future	588.7600	0.5888	621.6300	0.6216	5.583	0	0	1,300
2021/08/20	R248	03/02/2022	10.50	Put	Bond Future	5,065.4500	5.0655	4,903.9500	4.9039	(3.188)	0	0	0
2021/08/20	R248	03/02/2022	10.50	Call	Bond Future	2,043.3600	2.0434	2,128.3100	2.1283	4.157	0	0	1,300
2021/08/20	R248	03/02/2022			Bond Future	10.9065	85.3501	10.8724	85.5966	(0.313)	0.0000	0.0000	0
2021/08/20	R248	03/02/2022	11.48	Put	Bond Future	2,007.8900	2.0079	1,922.0700	1.9221	(4.274)	0	0	0
2021/08/20	R248	03/02/2022	11.49	Call	Bond Future	6,008.5600	6.0086	6,169.8000	6.1698	2.684	0	0	0
2021/08/20	R248	03/02/2022	11.47	Put	Bond Future	2,026.7600	2.0268	1,940.3200	1.9403	(4.265)	0	0	0
2021/08/20	R248	05/05/2022	11.80	Call	Bond Future	7,109.0400	7.1090	7,275.9300	7.2759	2.348	0	0	0
2021/08/20	R248	05/05/2022	11.79	Call	Bond Future	7,063.8200	7.0638	7,230.2200	7.2302	2.356	0	0	0
2021/08/20	R248	05/05/2022	11.79	Put	Bond Future	2,338.0700	2.3381	2,255.2800	2.2553	(3.541)	0	0	0
2021/08/20	R248	05/05/2022			Bond Future	11.0788	81.9408	11.0433	82.1899	(0.320)	0.0000	0.0000	0
2021/08/20	R248	05/05/2022	11.80	Put	Bond Future	2,320.3800	2.3204	2,238.0800	2.2381	(3.547)	0	0	0
2021/08/20	R248	05/05/2022	11.81	Call	Bond Future	7,154.5600	7.1546	7,321.9400	7.3219	2.339	0	0	0
2021/08/20	R248	05/05/2022	11.81	Put	Bond Future	2,303.0700	2.3031	2,221.2600	2.2213	(3.552)	0	0	0
2021/08/20	R248	04/08/2022	10.99	Call	Bond Future	3,761.8000	3.7618	3,873.2500	3.8732	2.963	0	0	0
2021/08/20	R248	04/08/2022	10.99	Put	Bond Future	5,628.6800	5.6287	5,487.9900	5.4880	(2.500)	0	0	0
2021/08/20	R248	04/08/2022	10.98	Call	Bond Future	3,728.9600	3.7290	3,839.8000	3.8398	2.972	0	0	0
2021/08/20	R248	04/08/2022	10.98	Put	Bond Future	5,666.8500	5.6668	5,525.5500	5.5255	(2.493)	0	0	0
2021/08/20	R248	04/08/2022			Bond Future	11.2585	82.8891	11.2216	83.1412	(0.328)	0.0000	0.0000	0
2021/08/20	R248	04/08/2022	11.00	Call	Bond Future	3,794.7600	3.7948	3,906.8200	3.9068	2.953	0	0	0
2021/08/20	R248	04/08/2022	11.00	Put	Bond Future	5,590.7300	5.5907	5,450.6500	5.4507	(2.506)	0	0	0

**Total**

**1101246**