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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/08/2021 TO 25/08/2021

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
2021/08/25	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	2025	04/11/2021		Bond Future	154.7941	154.7941	155.0340	155.0340	0.155	0.0000	0.0000	4,840
2021/08/25	2025	03/02/2022		Bond Future	155.0088	155.0088	155.2500	155.2500	0.156	0.0000	0.0000	0
2021/08/25	2025	05/05/2022		Bond Future	156.8687	156.8687	157.1120	157.1120	0.155	0.0000	0.0000	0
2021/08/25	2025	04/08/2022		Bond Future	157.1970	157.1970	157.4429	157.4429	0.156	0.0000	0.0000	0
2021/08/25	2029	04/11/2021		Bond Future	113.9466	113.9466	113.9839	113.9839	0.033	0.0000	0.0000	2,964
2021/08/25	2029	03/02/2022		Bond Future	115.2687	115.2687	115.3054	115.3054	0.032	0.0000	0.0000	0
2021/08/25	2029	05/05/2022		Bond Future	115.4542	115.4542	115.4906	115.4906	0.032	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
2021/08/25	2029	04/08/2022			Bond Future	116.8845	116.8845	116.9210	116.9210	0.031	0.0000	0.0000	0
2021/08/25	2030	04/11/2021	10.60	Call	Bond Future	8,384.1900	8.3842	8,494.6700	8.4947	1.318	0	0	0
2021/08/25	2030	04/11/2021	10.60	Put	Bond Future	77.8500	0.0779	68.4000	0.0684	(12.139)	0	0	0
2021/08/25	2030	04/11/2021	10.59	Put	Bond Future	79.5300	0.0795	69.9200	0.0699	(12.083)	0	0	0
2021/08/25	2030	04/11/2021	8.27	Put	Bond Future	4,466.8500	4.4669	4,353.6000	4.3536	(2.535)	0	0	0
2021/08/25	2030	04/11/2021	8.27	Call	Bond Future	315.8900	0.3159	322.5700	0.3226	2.115	0	0	300
2021/08/25	2030	04/11/2021	8.77	Put	Bond Future	2,382.6500	2.3826	2,290.3800	2.2904	(3.873)	0	0	0
2021/08/25	2030	04/11/2021	11.44	Put	Bond Future	8.6200	0.0086	7.0800	0.0071	(17.865)	0	0	300
2021/08/25	2030	04/11/2021	11.26	Call	Bond Future	11,476.3800	11.4764	11,593.8100	11.5938	1.023	0	0	0
2021/08/25	2030	04/11/2021	9.20	Call	Bond Future	2,285.1000	2.2851	2,339.4200	2.3394	2.377	0	0	29
2021/08/25	2030	04/11/2021	9.30	Put	Bond Future	1,010.0700	1.0101	951.1900	0.9512	(5.829)	0	0	0
2021/08/25	2030	04/11/2021	9.35	Call	Bond Future	2,817.3400	2.8173	2,881.8100	2.8818	2.288	0	0	0
2021/08/25	2030	04/11/2021	9.35	Put	Bond Future	924.6600	0.9247	869.2000	0.8692	(5.998)	0	0	9,100
2021/08/25	2030	04/11/2021			Bond Future	9.0023	96.4362	8.9806	96.5561	(0.241)	0.0000	0.0000	97,591
2021/08/25	2030	04/11/2021	10.61	Call	Bond Future	8,431.5000	8.4315	8,542.1500	8.5422	1.312	0	0	0
2021/08/25	2030	04/11/2021	10.61	Put	Bond Future	76.2000	0.0762	66.9200	0.0669	(12.178)	0	0	0
2021/08/25	2030	04/11/2021	10.59	Call	Bond Future	8,336.8800	8.3369	8,447.2000	8.4472	1.323	0	0	0
2021/08/25	2030	04/11/2021	8.77	Call	Bond Future	1,090.5300	1.0905	1,118.1900	1.1182	2.536	0	0	300
2021/08/25	2030	04/11/2021	11.44	Call	Bond Future	12,304.0400	12.3040	12,422.4300	12.4224	0.962	0	0	0
2021/08/25	2030	04/11/2021	11.26	Put	Bond Future	15.1700	0.0152	12.6700	0.0127	(16.480)	0	0	29
2021/08/25	2030	04/11/2021	9.90	Put	Bond Future	330.7200	0.3307	303.2800	0.3033	(8.297)	0	0	0
2021/08/25	2030	04/11/2021	9.90	Call	Bond Future	5,118.8100	5.1188	5,211.3000	5.2113	1.807	0	0	29
2021/08/25	2030	04/11/2021	9.20	Put	Bond Future	1,202.8900	1.2029	1,137.2800	1.1373	(5.454)	0	0	0
2021/08/25	2030	04/11/2021	8.75	Put	Bond Future	2,451.7200	2.4517	2,358.3600	2.3584	(3.808)	0	0	0
2021/08/25	2030	04/11/2021	8.75	Call	Bond Future	1,047.3000	1.0473	1,073.8700	1.0739	2.537	0	0	3,250
2021/08/25	2030	04/11/2021	9.30	Call	Bond Future	2,633.6000	2.6336	2,694.6500	2.6946	2.318	0	0	0
2021/08/25	2030	03/02/2022	9.45	Call	Bond Future	3,141.9700	3.1420	3,193.3100	3.1933	1.634	0	0	0
2021/08/25	2030	03/02/2022	9.45	Put	Bond Future	1,788.9000	1.7889	1,719.8200	1.7198	(3.862)	0	0	0
2021/08/25	2030	03/02/2022	9.35	Call	Bond Future	2,832.8900	2.8329	2,879.7700	2.8798	1.655	0	0	0
2021/08/25	2030	03/02/2022	9.35	Put	Bond Future	2,004.7100	2.0047	1,931.1700	1.9312	(3.668)	0	0	101
2021/08/25	2030	03/02/2022	8.39	Put	Bond Future	5,143.2400	5.1432	5,032.6000	5.0326	(2.151)	0	0	0
2021/08/25	2030	03/02/2022	8.39	Call	Bond Future	732.8700	0.7329	742.6500	0.7427	1.334	0	0	101
2021/08/25	2030	03/02/2022	8.85	Put	Bond Future	3,391.2100	3.3912	3,297.6600	3.2977	(2.759)	0	0	0
2021/08/25	2030	03/02/2022	8.85	Call	Bond Future	1,536.8500	1.5369	1,563.7200	1.5637	1.748	0	0	1,000
2021/08/25	2030	03/02/2022			Bond Future	9.1937	93.5275	9.1711	93.6479	(0.246)	0.0000	0.0000	0
2021/08/25	2030	03/02/2022	9.44	Call	Bond Future	3,110.4700	3.1105	3,161.3600	3.1614	1.636	0	0	0
2021/08/25	2030	03/02/2022	9.44	Put	Bond Future	1,809.7200	1.8097	1,740.1900	1.7402	(3.842)	0	0	0
2021/08/25	2030	03/02/2022	9.43	Call	Bond Future	3,078.8800	3.0789	3,129.3200	3.1293	1.638	0	0	0
2021/08/25	2030	03/02/2022	9.43	Put	Bond Future	1,830.4800	1.8305	1,760.5000	1.7605	(3.823)	0	0	0
2021/08/25	2030	03/02/2022	9.78	Call	Bond Future	4,281.6500	4.2817	4,349.3100	4.3493	1.580	0	0	0
2021/08/25	2030	03/02/2022	9.78	Put	Bond Future	1,223.2800	1.2233	1,170.5200	1.1705	(4.313)	0	0	101
2021/08/25	2030	03/02/2022	10.85	Call	Bond Future	8,667.3200	8.6673	8,766.5500	8.7665	1.145	0	0	0
2021/08/25	2030	03/02/2022	10.85	Put	Bond Future	351.5000	0.3515	330.3100	0.3303	(6.028)	0	0	1,000
2021/08/25	2030	03/02/2022	9.60	Put	Bond Future	1,506.6600	1.5067	1,445.0800	1.4451	(4.087)	0	0	0
2021/08/25	2030	03/02/2022	9.60	Call	Bond Future	3,639.9300	3.6399	3,698.7700	3.6988	1.617	0	0	1,000
2021/08/25	2030	05/05/2022	10.21	Call	Bond Future	5,426.0500	5.4261	5,523.7900	5.5238	1.801	0	0	0
2021/08/25	2030	05/05/2022	10.21	Put	Bond Future	1,343.5600	1.3436	1,320.0400	1.3200	(1.751)	0	0	0

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2021/08/25	2030	05/05/2022	9.95	Call	Bond Future	4,505.8800	4.5059	4,598.2100	4.5982	2.049	0	0	0
2021/08/25	2030	05/05/2022	8.47	Call	Bond Future	930.1500	0.9302	973.7100	0.9737	4.683	0	0	1,073
2021/08/25	2030	05/05/2022	8.14	Put	Bond Future	7,334.5700	7.3346	7,246.0700	7.2461	(1.207)	0	0	0
2021/08/25	2030	05/05/2022	8.14	Call	Bond Future	586.2500	0.5863	619.0100	0.6190	5.588	0	0	1,800
2021/08/25	2030	05/05/2022	8.89	Put	Bond Future	4,275.2400	4.2752	4,212.0200	4.2120	(1.479)	0	0	0
2021/08/25	2030	05/05/2022	8.81	Put	Bond Future	4,548.1700	4.5482	4,482.0900	4.4821	(1.453)	0	0	0
2021/08/25	2030	05/05/2022			Bond Future	9.3937	94.6283	9.3701	94.7496	(0.251)	0.0000	0.0000	0
2021/08/25	2030	05/05/2022	10.20	Call	Bond Future	5,389.6300	5.3896	5,487.1600	5.4872	1.810	0	0	0
2021/08/25	2030	05/05/2022	10.20	Put	Bond Future	1,355.7400	1.3557	1,332.0100	1.3320	(1.750)	0	0	200
2021/08/25	2030	05/05/2022	10.19	Call	Bond Future	5,353.2800	5.3533	5,450.6100	5.4506	1.818	0	0	0
2021/08/25	2030	05/05/2022	10.19	Put	Bond Future	1,368.0200	1.3680	1,344.0900	1.3441	(1.749)	0	0	0
2021/08/25	2030	05/05/2022	9.95	Put	Bond Future	1,698.2100	1.6982	1,669.2800	1.6693	(1.704)	0	0	1,073
2021/08/25	2030	05/05/2022	9.35	Call	Bond Future	2,699.4400	2.6994	2,774.0800	2.7741	2.765	0	0	0
2021/08/25	2030	05/05/2022	9.35	Put	Bond Future	2,924.4900	2.9245	2,877.8700	2.8779	(1.594)	0	0	1,073
2021/08/25	2030	05/05/2022	8.47	Put	Bond Future	5,843.2500	5.8433	5,765.5500	5.7655	(1.330)	0	0	0
2021/08/25	2030	05/05/2022	8.89	Call	Bond Future	1,636.2300	1.6362	1,694.2700	1.6943	3.547	0	0	1,800
2021/08/25	2030	05/05/2022	11.04	Call	Bond Future	8,640.3800	8.6404	8,749.4400	8.7494	1.262	0	0	0
2021/08/25	2030	05/05/2022	11.04	Put	Bond Future	640.6100	0.6406	628.4100	0.6284	(1.904)	0	0	1,800
2021/08/25	2030	05/05/2022	8.81	Call	Bond Future	1,481.2300	1.4812	1,536.4100	1.5364	3.725	0	0	200
2021/08/25	2030	05/05/2022	7.73	Put	Bond Future	9,396.8500	9.3968	9,296.8200	9.2968	(1.065)	0	0	0
2021/08/25	2030	05/05/2022	7.73	Call	Bond Future	307.2000	0.3072	328.4300	0.3284	6.911	0	0	200
2021/08/25	2030	04/08/2022	9.56	Call	Bond Future	3,096.7500	3.0968	3,183.8700	3.1839	2.813	0	0	0
2021/08/25	2030	04/08/2022	9.56	Put	Bond Future	3,338.4800	3.3385	3,303.1700	3.3032	(1.058)	0	0	0
2021/08/25	2030	04/08/2022			Bond Future	9.6086	91.7269	9.5840	91.8493	(0.257)	0.0000	0.0000	0
2021/08/25	2030	04/08/2022	9.55	Call	Bond Future	3,071.5900	3.0716	3,158.0600	3.1581	2.815	0	0	0
2021/08/25	2030	04/08/2022	9.55	Put	Bond Future	3,363.1300	3.3631	3,327.1700	3.3272	(1.069)	0	0	0
2021/08/25	2030	04/08/2022	9.54	Call	Bond Future	3,046.5400	3.0465	3,132.3600	3.1324	2.817	0	0	0
2021/08/25	2030	04/08/2022	9.54	Put	Bond Future	3,387.9200	3.3879	3,351.3100	3.3513	(1.081)	0	0	0
2021/08/25	2032	04/11/2021	11.70	Call	Bond Future	11,105.8200	11.1058	11,232.9500	11.2330	1.145	0	0	0
2021/08/25	2032	04/11/2021	11.71	Put	Bond Future	39.2600	0.0393	33.2500	0.0333	(15.308)	0	0	0
2021/08/25	2032	04/11/2021	11.69	Call	Bond Future	11,055.9800	11.0560	11,183.0200	11.1830	1.149	0	0	0
2021/08/25	2032	04/11/2021	9.83	Call	Bond Future	2,248.4500	2.2484	2,307.0500	2.3071	2.606	0	0	700
2021/08/25	2032	04/11/2021			Bond Future	9.7025	91.5131	9.6805	91.6464	(0.227)	0.0000	0.0000	123,319
2021/08/25	2032	04/11/2021	11.70	Put	Bond Future	40.1000	0.0401	33.9900	0.0340	(15.237)	0	0	0
2021/08/25	2032	04/11/2021	11.71	Call	Bond Future	11,155.6300	11.1556	11,282.8600	11.2829	1.141	0	0	0
2021/08/25	2032	04/11/2021	11.69	Put	Bond Future	40.9500	0.0409	34.7500	0.0348	(15.140)	0	0	0
2021/08/25	2032	04/11/2021	9.33	Put	Bond Future	3,146.4200	3.1464	3,036.3300	3.0363	(3.499)	0	0	0
2021/08/25	2032	04/11/2021	9.33	Call	Bond Future	856.4600	0.8565	879.6100	0.8796	2.703	0	0	700
2021/08/25	2032	04/11/2021	9.83	Put	Bond Future	1,482.3200	1.4823	1,407.6800	1.4077	(5.035)	0	0	0
2021/08/25	2032	04/11/2021	12.81	Call	Bond Future	16,428.7700	16.4288	16,561.7100	16.5617	0.809	0	0	0
2021/08/25	2032	04/11/2021	12.81	Put	Bond Future	1.2500	0.0013	0.9500	0.0010	(24.000)	0	0	700
2021/08/25	2032	03/02/2022	10.43	Call	Bond Future	4,510.2100	4.5102	4,583.6200	4.5836	1.628	0	0	0
2021/08/25	2032	03/02/2022	10.43	Put	Bond Future	1,458.7200	1.4587	1,398.2100	1.3982	(4.148)	0	0	0
2021/08/25	2032	03/02/2022	10.42	Call	Bond Future	4,470.7100	4.4707	4,543.6800	4.5437	1.632	0	0	0
2021/08/25	2032	03/02/2022	10.42	Put	Bond Future	1,475.2400	1.4752	1,414.2900	1.4143	(4.132)	0	0	0
2021/08/25	2032	03/02/2022	10.45	Put	Bond Future	1,426.1600	1.4262	1,366.7500	1.3668	(4.166)	0	0	198
2021/08/25	2032	03/02/2022	9.81	Call	Bond Future	2,373.2200	2.3732	2,415.6100	2.4156	1.786	0	0	0

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2021/08/25	2032	03/02/2022	9.81	Put	Bond Future	2,888.8300	2.8888	2,797.3000	2.7973	(3.168)	0	0	198
2021/08/25	2032	03/02/2022	8.91	Put	Bond Future	6,578.6000	6.5786	6,451.2500	6.4513	(1.936)	0	0	0
2021/08/25	2032	03/02/2022	10.66	Call	Bond Future	5,455.7100	5.4557	5,539.8800	5.5399	1.543	0	0	0
2021/08/25	2032	03/02/2022	10.66	Put	Bond Future	1,129.1500	1.1292	1,079.4000	1.0794	(4.406)	0	0	97
2021/08/25	2032	03/02/2022	10.35	Put	Bond Future	1,595.7200	1.5957	1,530.9600	1.5310	(4.058)	0	0	400
2021/08/25	2032	03/02/2022	9.58	Put	Bond Future	3,636.7900	3.6368	3,533.3300	3.5333	(2.845)	0	0	0
2021/08/25	2032	03/02/2022	9.58	Call	Bond Future	1,747.9600	1.7480	1,778.4200	1.7784	1.743	0	0	400
2021/08/25	2032	03/02/2022	11.13	Call	Bond Future	7,523.1200	7.5231	7,623.9800	7.6240	1.341	0	0	0
2021/08/25	2032	03/02/2022	11.13	Put	Bond Future	668.6800	0.6687	635.6200	0.6356	(4.944)	0	0	210
2021/08/25	2032	03/02/2022	10.53	Call	Bond Future	4,912.9200	4.9129	4,991.2700	4.9913	1.595	0	0	0
2021/08/25	2032	03/02/2022	10.53	Put	Bond Future	1,303.9200	1.3039	1,248.3500	1.2483	(4.262)	0	0	210
2021/08/25	2032	03/02/2022			Bond Future	9.8976	92.5528	9.8748	92.6868	(0.230)	0.0000	0.0000	0
2021/08/25	2032	03/02/2022	10.44	Call	Bond Future	4,549.8200	4.5498	4,623.8900	4.6239	1.628	0	0	0
2021/08/25	2032	03/02/2022	10.44	Put	Bond Future	1,442.3600	1.4424	1,382.5100	1.3825	(4.149)	0	0	0
2021/08/25	2032	03/02/2022	10.45	Call	Bond Future	4,589.5400	4.5895	4,664.0500	4.6640	1.623	0	0	0
2021/08/25	2032	03/02/2022	8.91	Call	Bond Future	527.5600	0.5276	534.1300	0.5341	1.245	0	0	198
2021/08/25	2032	03/02/2022	10.14	Call	Bond Future	3,427.8800	3.4279	3,486.1800	3.4862	1.701	0	0	0
2021/08/25	2032	03/02/2022	10.14	Put	Bond Future	2,020.8700	2.0209	1,945.2500	1.9453	(3.742)	0	0	97
2021/08/25	2032	03/02/2022	9.14	Put	Bond Future	5,425.4900	5.4255	5,303.3400	5.3033	(2.251)	0	0	0
2021/08/25	2032	03/02/2022	9.14	Call	Bond Future	831.0500	0.8311	842.8200	0.8428	1.416	0	0	97
2021/08/25	2032	03/02/2022	10.95	Call	Bond Future	6,715.7800	6.7158	6,811.2600	6.8113	1.422	0	0	0
2021/08/25	2032	03/02/2022	10.95	Put	Bond Future	817.3500	0.8173	778.9100	0.7789	(4.703)	0	0	400
2021/08/25	2032	03/02/2022	10.35	Call	Bond Future	4,197.7000	4.1977	4,266.8600	4.2669	1.648	0	0	0
2021/08/25	2032	03/02/2022	9.62	Put	Bond Future	3,497.8700	3.4979	3,396.1600	3.3962	(2.908)	0	0	0
2021/08/25	2032	03/02/2022	9.62	Call	Bond Future	1,849.8500	1.8499	1,882.0600	1.8821	1.741	0	0	210
2021/08/25	2032	05/05/2022	11.03	Call	Bond Future	6,472.1400	6.4721	6,654.1700	6.6542	2.813	0	0	0
2021/08/25	2032	05/05/2022	11.03	Put	Bond Future	1,370.7500	1.3707	1,417.8100	1.4178	3.433	0	0	0
2021/08/25	2032	05/05/2022	11.02	Put	Bond Future	1,382.7100	1.3827	1,429.8300	1.4298	3.408	0	0	0
2021/08/25	2032	05/05/2022	11.18	Call	Bond Future	7,085.9600	7.0860	7,270.1300	7.2701	2.599	0	0	0
2021/08/25	2032	05/05/2022	11.18	Put	Bond Future	1,201.3200	1.2013	1,250.5200	1.2505	4.095	0	0	780
2021/08/25	2032	05/05/2022			Bond Future	10.0972	89.4955	10.0735	89.6305	(0.235)	0.0000	0.0000	0
2021/08/25	2032	05/05/2022	11.04	Call	Bond Future	6,512.5700	6.5126	6,695.0100	6.6950	2.801	0	0	0
2021/08/25	2032	05/05/2022	11.04	Put	Bond Future	1,358.6600	1.3587	1,406.1300	1.4061	3.494	0	0	0
2021/08/25	2032	05/05/2022	11.02	Call	Bond Future	6,431.5300	6.4315	6,613.6200	6.6136	2.831	0	0	0
2021/08/25	2032	05/05/2022	9.58	Put	Bond Future	4,796.5400	4.7965	4,785.2700	4.7853	(0.235)	0	0	0
2021/08/25	2032	05/05/2022	9.58	Call	Bond Future	1,787.7700	1.7878	1,911.4700	1.9115	6.919	0	0	780
2021/08/25	2032	05/05/2022	10.18	Put	Bond Future	2,927.5300	2.9275	2,927.8400	2.9278	0.011	0	0	0
2021/08/25	2032	05/05/2022	10.18	Call	Bond Future	3,396.9500	3.3969	3,532.2300	3.5322	3.982	0	0	780
2021/08/25	2032	04/08/2022	10.21	Put	Bond Future	3,928.7300	3.9287	3,833.5800	3.8336	(2.422)	0	0	0
2021/08/25	2032	04/08/2022	10.22	Call	Bond Future	3,430.9500	3.4310	3,472.7300	3.4727	1.218	0	0	0
2021/08/25	2032	04/08/2022	10.20	Put	Bond Future	3,956.8900	3.9569	3,861.4100	3.8614	(2.413)	0	0	0
2021/08/25	2032	04/08/2022			Bond Future	10.3048	90.5345	10.2801	90.6707	(0.239)	0.0000	0.0000	0
2021/08/25	2032	04/08/2022	10.21	Call	Bond Future	3,403.7100	3.4037	3,444.8100	3.4448	1.208	0	0	0
2021/08/25	2032	04/08/2022	10.22	Put	Bond Future	3,900.3800	3.9004	3,805.9100	3.8059	(2.422)	0	0	0
2021/08/25	2032	04/08/2022	10.20	Call	Bond Future	3,376.2400	3.3762	3,417.0100	3.4170	1.208	0	0	0
2021/08/25	2033	04/11/2021			Bond Future	107.3434	107.3434	107.5639	107.5639	0.205	0.0000	0.0000	8,979
2021/08/25	2033	03/02/2022			Bond Future	108.5888	108.5888	108.8109	108.8109	0.205	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
2021/08/25	2033	05/05/2022			Bond Future	108.6140	108.6140	108.8382	108.8382	0.206	0.0000	0.0000	0
2021/08/25	2033	04/08/2022			Bond Future	109.9596	109.9596	110.1861	110.1861	0.206	0.0000	0.0000	0
2021/08/25	2037	04/11/2021	12.82	Put	Bond Future	25.4100	0.0254	20.3000	0.0203	(20.110)	0	0	0
2021/08/25	2037	04/11/2021	12.83	Call	Bond Future	13,617.3500	13.6173	13,791.1100	13.7911	1.276	0	0	0
2021/08/25	2037	04/11/2021	12.30	Call	Bond Future	10,884.6500	10.8846	11,049.8800	11.0499	1.518	0	0	0
2021/08/25	2037	04/11/2021	12.30	Put	Bond Future	85.1700	0.0852	71.6500	0.0717	(15.874)	0	0	600
2021/08/25	2037	04/11/2021	11.49	Put	Bond Future	384.5100	0.3845	345.5100	0.3455	(10.143)	0	0	0
2021/08/25	2037	04/11/2021	11.49	Call	Bond Future	6,579.8300	6.5798	6,719.5800	6.7196	2.124	0	0	600
2021/08/25	2037	04/11/2021			Bond Future	10.5065	87.2253	10.4797	87.4040	(0.255)	0.0000	0.0000	120,362
2021/08/25	2037	04/11/2021	12.82	Call	Bond Future	13,566.8400	13.5668	13,740.4800	13.7405	1.280	0	0	0
2021/08/25	2037	04/11/2021	12.83	Put	Bond Future	24.7300	0.0247	19.7400	0.0197	(20.178)	0	0	0
2021/08/25	2037	04/11/2021	12.81	Call	Bond Future	13,516.3000	13.5163	13,689.8200	13.6898	1.284	0	0	0
2021/08/25	2037	04/11/2021	12.81	Put	Bond Future	26.1100	0.0261	20.8800	0.0209	(20.031)	0	0	0
2021/08/25	2037	03/02/2022	11.46	Call	Bond Future	6,041.2000	6.0412	6,145.5500	6.1455	1.727	0	0	0
2021/08/25	2037	03/02/2022	11.47	Put	Bond Future	1,286.4300	1.2864	1,211.3400	1.2113	(5.837)	0	0	0
2021/08/25	2037	03/02/2022	11.45	Call	Bond Future	5,995.4900	5.9955	6,099.3000	6.0993	1.731	0	0	0
2021/08/25	2037	03/02/2022			Bond Future	10.6963	83.9617	10.6686	84.1417	(0.259)	0.0000	0.0000	0
2021/08/25	2037	03/02/2022	11.46	Put	Bond Future	1,300.0400	1.3000	1,224.4000	1.2244	(5.818)	0	0	0
2021/08/25	2037	03/02/2022	11.47	Call	Bond Future	6,086.9800	6.0870	6,191.8800	6.1919	1.723	0	0	0
2021/08/25	2037	03/02/2022	11.45	Put	Bond Future	1,313.7900	1.3138	1,237.6100	1.2376	(5.798)	0	0	0
2021/08/25	2037	05/05/2022	11.83	Call	Bond Future	7,210.1500	7.2101	7,339.6800	7.3397	1.796	0	0	0
2021/08/25	2037	05/05/2022	11.84	Put	Bond Future	1,572.9200	1.5729	1,521.2500	1.5213	(3.285)	0	0	0
2021/08/25	2037	05/05/2022	11.82	Call	Bond Future	7,166.4400	7.1664	7,295.6200	7.2956	1.803	0	0	0
2021/08/25	2037	05/05/2022			Bond Future	10.8907	84.9502	10.8619	85.1317	(0.264)	0.0000	0.0000	0
2021/08/25	2037	05/05/2022	11.83	Put	Bond Future	1,586.1500	1.5862	1,534.1300	1.5341	(3.280)	0	0	0
2021/08/25	2037	05/05/2022	11.84	Call	Bond Future	7,253.6800	7.2537	7,383.5600	7.3836	1.791	0	0	0
2021/08/25	2037	05/05/2022	11.82	Put	Bond Future	1,599.2600	1.5993	1,546.8900	1.5469	(3.275)	0	0	0
2021/08/25	2037	04/08/2022	10.90	Call	Bond Future	3,496.0100	3.4960	3,598.6300	3.5986	2.935	0	0	0
2021/08/25	2037	04/08/2022	10.91	Put	Bond Future	4,681.1000	4.6811	4,600.7000	4.6007	(1.718)	0	0	0
2021/08/25	2037	04/08/2022	10.89	Call	Bond Future	3,466.7100	3.4667	3,568.8800	3.5689	2.947	0	0	0
2021/08/25	2037	04/08/2022	10.89	Put	Bond Future	4,747.7100	4.7477	4,666.4100	4.6664	(1.712)	0	0	0
2021/08/25	2037	04/08/2022			Bond Future	11.0966	81.6797	11.0667	81.8632	(0.269)	0.0000	0.0000	0
2021/08/25	2037	04/08/2022	10.90	Put	Bond Future	4,714.3100	4.7143	4,633.4600	4.6335	(1.715)	0	0	50
2021/08/25	2037	04/08/2022	10.91	Call	Bond Future	3,525.4200	3.5254	3,628.4900	3.6285	2.924	0	0	0
2021/08/25	2037	04/08/2022	11.42	Call	Bond Future	5,171.2100	5.1712	5,311.7600	5.3118	2.718	0	0	0
2021/08/25	2037	04/08/2022	11.42	Put	Bond Future	3,223.7300	3.2237	3,180.8100	3.1808	(1.331)	0	0	50
2021/08/25	2037	04/08/2022	10.10	Put	Bond Future	8,040.9800	8.0410	7,898.9500	7.8989	(1.766)	0	0	0
2021/08/25	2037	04/08/2022	10.10	Call	Bond Future	1,577.8200	1.5778	1,619.2600	1.6193	2.626	0	0	50
2021/08/25	2038	04/11/2021			Bond Future	119.4788	119.4788	119.4866	119.4866	0.007	0.0000	0.0000	5,949
2021/08/25	2038	03/02/2022			Bond Future	119.0861	119.0861	119.0930	119.0930	0.006	0.0000	0.0000	0
2021/08/25	2038	05/05/2022			Bond Future	120.5152	120.5152	120.5215	120.5215	0.005	0.0000	0.0000	0
2021/08/25	2038	04/08/2022			Bond Future	120.1914	120.1914	120.1974	120.1974	0.005	0.0000	0.0000	0
2021/08/25	2040	04/11/2021	12.90	Call	Bond Future	14,217.2800	14.2173	14,438.8700	14.4389	1.559	0	0	0
2021/08/25	2040	04/11/2021	12.90	Put	Bond Future	32.0500	0.0321	25.5100	0.0255	(20.406)	0	0	0
2021/08/25	2040	04/11/2021	12.89	Call	Bond Future	14,164.2200	14.1642	14,385.6600	14.3857	1.563	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
2021/08/25	2040	04/11/2021	12.89	Put	Bond Future	32.9000	0.0329	26.2100	0.0262	(20.334)	0	0	0
2021/08/25	2040	04/11/2021			Bond Future	10.6222	89.4852	10.5904	89.7134	(0.299)	0.0000	0.0000	82,082
2021/08/25	2040	04/11/2021	12.91	Call	Bond Future	14,270.2900	14.2703	14,492.0200	14.4920	1.554	0	0	0
2021/08/25	2040	04/11/2021	12.91	Put	Bond Future	31.2200	0.0312	24.8200	0.0248	(20.500)	0	0	0
2021/08/25	2040	03/02/2022	11.58	Put	Bond Future	1,320.4400	1.3204	1,324.4200	1.3244	0.301	0	0	0
2021/08/25	2040	03/02/2022	11.59	Call	Bond Future	6,508.5500	6.5086	6,742.7100	6.7427	3.598	0	0	0
2021/08/25	2040	03/02/2022	11.57	Put	Bond Future	1,334.6800	1.3347	1,338.4500	1.3384	0.282	0	0	0
2021/08/25	2040	03/02/2022			Bond Future	10.8065	85.9971	10.7736	86.2271	(0.304)	0.0000	0.0000	0
2021/08/25	2040	03/02/2022	11.58	Call	Bond Future	6,459.4300	6.4594	6,693.3800	6.6934	3.622	0	0	0
2021/08/25	2040	03/02/2022	11.59	Put	Bond Future	1,306.3500	1.3063	1,310.5400	1.3105	0.321	0	0	0
2021/08/25	2040	03/02/2022	11.57	Call	Bond Future	6,410.3800	6.4104	6,644.1200	6.6441	3.646	0	0	0
2021/08/25	2040	05/05/2022	11.91	Put	Bond Future	1,667.0500	1.6671	1,698.0700	1.6981	1.861	0	0	0
2021/08/25	2040	05/05/2022	11.92	Call	Bond Future	7,584.4600	7.5845	7,847.4400	7.8474	3.467	0	0	0
2021/08/25	2040	05/05/2022	11.92	Put	Bond Future	1,653.2000	1.6532	1,684.0600	1.6841	1.867	0	0	0
2021/08/25	2040	05/05/2022	10.57	Put	Bond Future	5,334.5100	5.3345	5,274.0700	5.2741	(1.133)	0	0	0
2021/08/25	2040	05/05/2022	10.57	Call	Bond Future	2,372.2800	2.3723	2,543.9600	2.5440	7.237	0	0	1,200
2021/08/25	2040	05/05/2022	13.04	Call	Bond Future	12,948.7000	12.9487	13,200.8900	13.2009	1.948	0	0	0
2021/08/25	2040	05/05/2022	13.04	Put	Bond Future	684.1600	0.6842	704.2300	0.7042	2.934	0	0	1,200
2021/08/25	2040	05/05/2022			Bond Future	10.9948	87.0096	10.9606	87.2417	(0.310)	0.0000	0.0000	0
2021/08/25	2040	05/05/2022	11.91	Call	Bond Future	7,537.7800	7.5378	7,800.9200	7.8009	3.491	0	0	0
2021/08/25	2040	05/05/2022	11.90	Call	Bond Future	7,491.3800	7.4914	7,754.2100	7.7542	3.508	0	0	0
2021/08/25	2040	05/05/2022	11.90	Put	Bond Future	1,681.2600	1.6813	1,711.9700	1.7120	1.827	0	0	0
2021/08/25	2040	05/05/2022	9.82	Put	Bond Future	9,447.7300	9.4477	9,260.9100	9.2609	(1.977)	0	0	0
2021/08/25	2040	05/05/2022	9.82	Call	Bond Future	846.5800	0.8466	891.8800	0.8919	5.351	0	0	1,200
2021/08/25	2040	04/08/2022	11.05	Call	Bond Future	3,916.3400	3.9163	3,980.8700	3.9809	1.648	0	0	0
2021/08/25	2040	04/08/2022	11.05	Put	Bond Future	4,873.7400	4.8737	4,703.6600	4.7037	(3.490)	0	0	0
2021/08/25	2040	04/08/2022			Bond Future	11.1938	83.5124	11.1584	83.7470	(0.317)	0.0000	0.0000	0
2021/08/25	2040	04/08/2022	11.04	Call	Bond Future	3,884.3100	3.8843	3,948.2700	3.9483	1.647	0	0	0
2021/08/25	2040	04/08/2022	11.04	Put	Bond Future	4,908.9000	4.9089	4,738.2500	4.7382	(3.476)	0	0	0
2021/08/25	2040	04/08/2022	11.03	Call	Bond Future	3,852.4000	3.8524	3,915.7800	3.9158	1.645	0	0	0
2021/08/25	2040	04/08/2022	11.03	Put	Bond Future	4,944.2700	4.9443	4,773.0400	4.7730	(3.463)	0	0	0
2021/08/25	2044	04/11/2021	12.91	Call	Bond Future	14,020.0700	14.0201	14,243.0900	14.2431	1.591	0	0	0
2021/08/25	2044	04/11/2021	12.91	Put	Bond Future	38.1900	0.0382	30.9900	0.0310	(18.853)	0	0	0
2021/08/25	2044	04/11/2021			Bond Future	10.6755	86.1244	10.6440	86.3546	(0.295)	0.0000	0.0000	61,798
2021/08/25	2044	04/11/2021	12.90	Call	Bond Future	13,967.5700	13.9676	14,190.4300	14.1904	1.596	0	0	0
2021/08/25	2044	04/11/2021	12.90	Put	Bond Future	39.1700	0.0392	31.8100	0.0318	(18.790)	0	0	0
2021/08/25	2044	04/11/2021	12.89	Call	Bond Future	13,915.0200	13.9150	14,137.7200	14.1377	1.600	0	0	0
2021/08/25	2044	04/11/2021	12.89	Put	Bond Future	40.1700	0.0402	32.6500	0.0327	(18.720)	0	0	0
2021/08/25	2044	03/02/2022	11.60	Call	Bond Future	6,412.0200	6.4120	6,652.6000	6.6526	3.752	0	0	0
2021/08/25	2044	03/02/2022	11.60	Put	Bond Future	1,369.1000	1.3691	1,377.6500	1.3776	0.624	0	0	0
2021/08/25	2044	03/02/2022	11.59	Call	Bond Future	6,362.8900	6.3629	6,603.2600	6.6033	3.778	0	0	0
2021/08/25	2044	03/02/2022	11.59	Put	Bond Future	1,383.8700	1.3839	1,392.2100	1.3922	0.603	0	0	0
2021/08/25	2044	03/02/2022			Bond Future	10.8512	82.7233	10.8186	82.9553	(0.301)	0.0000	0.0000	0
2021/08/25	2044	03/02/2022	11.61	Call	Bond Future	6,461.2400	6.4612	6,702.1800	6.7022	3.729	0	0	0
2021/08/25	2044	03/02/2022	11.61	Put	Bond Future	1,354.5100	1.3545	1,363.4200	1.3634	0.658	0	0	0
2021/08/25	2044	05/05/2022	11.92	Call	Bond Future	7,492.4300	7.4924	7,764.7500	7.7648	3.635	0	0	0
2021/08/25	2044	05/05/2022	11.92	Put	Bond Future	1,712.0700	1.7121	1,750.1400	1.7501	2.224	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
2021/08/25	2044	05/05/2022	11.91	Call	Bond Future	7,445.6900	7.4457	7,718.1700	7.7182	3.660	0	0	0
2021/08/25	2044	05/05/2022	11.91	Put	Bond Future	1,726.4100	1.7264	1,764.6400	1.7646	2.214	0	0	0
2021/08/25	2044	05/05/2022			Bond Future	11.0302	83.6972	10.9964	83.9315	(0.307)	0.0000	0.0000	0
2021/08/25	2044	05/05/2022	11.93	Call	Bond Future	7,539.2000	7.5392	7,811.5800	7.8116	3.613	0	0	0
2021/08/25	2044	05/05/2022	11.93	Put	Bond Future	1,697.8500	1.6978	1,735.9800	1.7360	2.246	0	0	0
2021/08/25	2044	04/08/2022	11.09	Call	Bond Future	3,980.5900	3.9806	4,057.0600	4.0571	1.921	0	0	0
2021/08/25	2044	04/08/2022	11.09	Put	Bond Future	4,856.3400	4.8563	4,696.0100	4.6960	(3.301)	0	0	0
2021/08/25	2044	04/08/2022	11.08	Call	Bond Future	3,947.6700	3.9477	4,023.8700	4.0239	1.930	0	0	0
2021/08/25	2044	04/08/2022	11.08	Put	Bond Future	4,891.8400	4.8918	4,731.2400	4.7312	(3.283)	0	0	0
2021/08/25	2044	04/08/2022			Bond Future	11.2192	80.2867	11.1841	80.5235	(0.314)	0.0000	0.0000	0
2021/08/25	2044	04/08/2022	11.10	Call	Bond Future	4,013.6200	4.0136	4,090.6800	4.0907	1.920	0	0	0
2021/08/25	2044	04/08/2022	11.10	Put	Bond Future	4,821.0500	4.8211	4,661.3100	4.6613	(3.313)	0	0	0
2021/08/25	2046	04/11/2021			Bond Future	106.7185	106.7185	106.7262	106.7262	0.007	0.0000	0.0000	17,118
2021/08/25	2046	03/02/2022			Bond Future	107.9567	107.9567	107.9636	107.9636	0.006	0.0000	0.0000	0
2021/08/25	2046	05/05/2022			Bond Future	107.3705	107.3705	107.3769	107.3769	0.006	0.0000	0.0000	0
2021/08/25	2046	04/08/2022			Bond Future	108.7009	108.7009	108.7068	108.7068	0.005	0.0000	0.0000	0
2021/08/25	2050	04/11/2021			Bond Future	110.0904	110.0904	110.0978	110.0978	0.007	0.0000	0.0000	8,607
2021/08/25	2050	03/02/2022			Bond Future	109.3902	109.3902	109.3969	109.3969	0.006	0.0000	0.0000	0
2021/08/25	2050	05/05/2022			Bond Future	110.7030	110.7030	110.7092	110.7092	0.006	0.0000	0.0000	0
2021/08/25	2050	04/08/2022			Bond Future	110.0574	110.0574	110.0631	110.0631	0.005	0.0000	0.0000	0
2021/08/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	AL37	04/11/2021			Index Future	809.6620	809.6620	809.4020	809.4020	(0.032)	0.0000	0.0000	0
2021/08/25	AL37	03/02/2022			Index Future	818.8520	818.8520	818.5870	818.5870	(0.032)	0.0000	0.0000	0
2021/08/25	AL37	05/05/2022			Index Future	828.4760	828.4760	828.2060	828.2060	(0.033)	0.0000	0.0000	0
2021/08/25	AL37	04/08/2022			Index Future	838.4370	838.4370	838.1630	838.1630	(0.033)	0.0000	0.0000	0
2021/08/25	AL7T	04/11/2021			Index Future	926.4130	926.4130	927.4530	927.4530	0.112	0.0000	0.0000	0
2021/08/25	AL7T	03/02/2022			Index Future	936.9290	936.9290	937.9780	937.9780	0.112	0.0000	0.0000	0
2021/08/25	AL7T	05/05/2022			Index Future	947.9410	947.9410	949.0010	949.0010	0.112	0.0000	0.0000	0
2021/08/25	AL7T	04/08/2022			Index Future	959.3380	959.3380	960.4090	960.4090	0.112	0.0000	0.0000	0
2021/08/25	ALBI	04/11/2021			Index Future	816.1880	816.1880	817.1670	817.1670	0.120	0.0000	0.0000	119
2021/08/25	ALBI	03/02/2022			Index Future	825.4520	825.4520	826.4400	826.4400	0.120	0.0000	0.0000	0
2021/08/25	ALBI	05/05/2022			Index Future	835.1540	835.1540	836.1520	836.1520	0.119	0.0000	0.0000	0
2021/08/25	ALBI	04/08/2022			Index Future	845.1950	845.1950	846.2040	846.2040	0.119	0.0000	0.0000	0
2021/08/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	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
2021/08/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/08/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	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
2021/08/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/25	ES33	04/11/2021			Bond Future	11.2496	76.9003	11.2160	77.0800	(0.299)	0.0000	0.0000	350
2021/08/25	ES33	03/02/2022			Bond Future	11.4892	77.7927	11.4542	77.9737	(0.304)	0.0000	0.0000	0
2021/08/25	ES33	05/05/2022			Bond Future	11.7300	74.9490	11.6937	75.1318	(0.310)	0.0000	0.0000	0
2021/08/25	ES33	04/08/2022			Bond Future	11.9813	75.8303	11.9434	76.0151	(0.316)	0.0000	0.0000	0
2021/08/25	ES42	04/11/2021			Bond Future	11.7488	75.3642	11.7156	75.5667	(0.283)	0.0000	0.0000	4,779
2021/08/25	ES42	03/02/2022			Bond Future	11.9671	76.2393	11.9326	76.4434	(0.288)	0.0000	0.0000	0
2021/08/25	ES42	05/05/2022			Bond Future	12.1944	72.8962	12.1585	73.1023	(0.295)	0.0000	0.0000	0
2021/08/25	ES42	04/08/2022			Bond Future	12.4250	73.7520	12.3875	73.9603	(0.302)	0.0000	0.0000	0
2021/08/25	GOVI	04/11/2021	728.41	Call	GOVI	776,330.0000	77.6330	785,620.0000	78.5620	1.197	0	0	0
2021/08/25	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/25	GOVI	04/11/2021	728.40	Call	GOVI	776,430.0000	77.6430	785,720.0000	78.5720	1.197	0	0	0
2021/08/25	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/25	GOVI	04/11/2021			GOVI	806.0430	806.0430	806.9720	806.9720	0.115	0.0000	0.0000	986
2021/08/25	GOVI	04/11/2021	728.42	Call	GOVI	776,230.0000	77.6230	785,520.0000	78.5520	1.197	0	0	0
2021/08/25	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/25	GOVI	03/02/2022	792.76	Call	GOVI	224,330.0000	22.4330	233,700.0000	23.3700	4.177	0	0	0
2021/08/25	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/25	GOVI	03/02/2022			GOVI	815.1930	815.1930	816.1300	816.1300	0.115	0.0000	0.0000	0
2021/08/25	GOVI	03/02/2022	792.75	Call	GOVI	224,430.0000	22.4430	233,800.0000	23.3800	4.175	0	0	0
2021/08/25	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/25	GOVI	03/02/2022	792.74	Call	GOVI	224,530.0000	22.4530	233,900.0000	23.3900	4.173	0	0	0
2021/08/25	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/25	GOVI	05/05/2022	788.25	Call	GOVI	365,240.0000	36.5240	374,710.0000	37.4710	2.593	0	0	0
2021/08/25	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/25	GOVI	05/05/2022			GOVI	824.7740	824.7740	825.7210	825.7210	0.115	0.0000	0.0000	0
2021/08/25	GOVI	05/05/2022	788.24	Call	GOVI	365,340.0000	36.5340	374,810.0000	37.4810	2.592	0	0	0
2021/08/25	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/25	GOVI	05/05/2022	788.23	Call	GOVI	365,440.0000	36.5440	374,910.0000	37.4910	2.591	0	0	0
2021/08/25	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/25	GOVI	04/08/2022	819.28	Call	GOVI	154,100.0000	15.4100	163,670.0000	16.3670	6.210	0	0	0
2021/08/25	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/25	GOVI	04/08/2022			GOVI	834.6900	834.6900	835.6470	835.6470	0.115	0.0000	0.0000	0
2021/08/25	GOVI	04/08/2022	819.27	Call	GOVI	154,200.0000	15.4200	163,770.0000	16.3770	6.206	0	0	0
2021/08/25	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/25	GOVI	04/08/2022	819.26	Call	GOVI	154,300.0000	15.4300	163,870.0000	16.3870	6.202	0	0	0
2021/08/25	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
2021/08/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/08/25	IGOV	04/11/2021			Index Future	294.3140	294.3140	294.4280	294.4280	0.039	0.0000	0.0000	475
2021/08/25	IGOV	03/02/2022			Index Future	297.7270	297.7270	297.8420	297.8420	0.039	0.0000	0.0000	0
2021/08/25	IGOV	05/05/2022			Index Future	301.2980	301.2980	301.4130	301.4130	0.038	0.0000	0.0000	0
2021/08/25	IGOV	04/08/2022			Index Future	304.9900	304.9900	305.1070	305.1070	0.038	0.0000	0.0000	0
2021/08/25	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/08/25	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/08/25	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/08/25	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/08/25	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/08/25	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/08/25	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/08/25	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/08/25	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/08/25	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/08/25	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/08/25	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/08/25	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/08/25	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/08/25	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/08/25	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/08/25	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/08/25	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/08/25	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/08/25	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/08/25	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/08/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/08/25	JBAF	15/09/2021			Jibar Tradeable Future	3.7050	96.2950	3.6950	96.3050	(0.270)	0.0000	0.0000	30,000
2021/08/25	JBAF	20/10/2021			Jibar Tradeable Future	3.7450	96.2550	3.7350	96.2650	(0.267)	0.0000	0.0000	0
2021/08/25	JBAF	17/11/2021			Jibar Tradeable Future	3.7700	96.2300	3.7600	96.2400	(0.265)	0.0000	0.0000	0
2021/08/25	JBAF	15/12/2021			Jibar Tradeable Future	3.8650	96.1350	3.8550	96.1450	(0.259)	0.0000	0.0000	0
2021/08/25	JBAF	19/01/2022			Jibar Tradeable Future	3.9100	96.0900	3.9000	96.1000	(0.256)	0.0000	0.0000	0
2021/08/25	JBAF	16/02/2022			Jibar Tradeable Future	4.0500	95.9500	4.0600	95.9400	0.247	0.0000	0.0000	0
2021/08/25	JBAF	16/03/2022			Jibar Tradeable Future	4.1300	95.8700	4.0900	95.9100	(0.969)	0.0000	0.0000	0
2021/08/25	JBAF	15/06/2022			Jibar Tradeable Future	4.4450	95.5550	4.4450	95.5550	0.000	0.0000	0.0000	472
2021/08/25	JBAF	21/09/2022			Jibar Tradeable Future	4.7200	95.2800	4.7200	95.2800	0.000	0.0000	0.0000	0
2021/08/25	JBAF	21/12/2022			Jibar Tradeable Future	4.9700	95.0300	4.9900	95.0100	0.402	0.0000	0.0000	68
2021/08/25	JBAF	15/03/2023			Jibar Tradeable Future	5.1950	94.8050	5.1950	94.8050	0.000	0.0000	0.0000	0
2021/08/25	JBAF	21/06/2023			Jibar Tradeable Future	5.4750	94.5250	5.4750	94.5250	0.000	0.0000	0.0000	0
2021/08/25	R023	04/11/2021	4.91	Call	Bond Future	90.7300	0.0907	118.1300	0.1181	30.199	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
2021/08/25	R023	04/11/2021	4.91	Put	Bond Future	292.6300	0.2926	277.8800	0.2779	(5.040)	0	0	0
2021/08/25	R023	04/11/2021	4.90	Call	Bond Future	85.7000	0.0857	112.8100	0.1128	31.634	0	0	0
2021/08/25	R023	04/11/2021	4.90	Put	Bond Future	300.4400	0.3004	285.4000	0.2854	(5.006)	0	0	0
2021/08/25	R023	04/11/2021			Bond Future	5.0674	104.8378	5.0345	104.8800	(0.649)	0.0000	0.0000	14,628
2021/08/25	R023	04/11/2021	4.92	Call	Bond Future	96.1000	0.0961	123.6000	0.1236	28.616	0	0	0
2021/08/25	R023	04/11/2021	4.92	Put	Bond Future	285.1600	0.2852	270.5100	0.2705	(5.137)	0	0	0
2021/08/25	R023	03/02/2022	5.08	Call	Bond Future	205.6000	0.2056	220.3100	0.2203	7.155	0	0	0
2021/08/25	R023	03/02/2022	5.08	Put	Bond Future	329.1300	0.3291	302.1600	0.3022	(8.194)	0	0	0
2021/08/25	R023	03/02/2022			Bond Future	5.1993	106.0285	5.1590	106.0701	(0.775)	0.0000	0.0000	0
2021/08/25	R023	03/02/2022	5.07	Call	Bond Future	200.6700	0.2007	215.1300	0.2151	7.206	0	0	0
2021/08/25	R023	03/02/2022	5.07	Put	Bond Future	334.5700	0.3346	307.3500	0.3073	(8.136)	0	0	0
2021/08/25	R023	03/02/2022	5.06	Call	Bond Future	195.5400	0.1955	209.7400	0.2097	7.262	0	0	0
2021/08/25	R023	03/02/2022	5.06	Put	Bond Future	339.8000	0.3398	312.3200	0.3123	(8.087)	0	0	0
2021/08/25	R023	05/05/2022	6.31	Call	Bond Future	848.8000	0.8488	889.1200	0.8891	4.750	0	0	0
2021/08/25	R023	05/05/2022	6.31	Put	Bond Future	80.3400	0.0803	79.0900	0.0791	(1.556)	0	0	0
2021/08/25	R023	05/05/2022			Bond Future	5.3362	103.3655	5.2838	103.4070	(0.981)	0.0000	0.0000	0
2021/08/25	R023	05/05/2022	6.30	Call	Bond Future	841.9200	0.8419	882.2100	0.8822	4.785	0	0	0
2021/08/25	R023	05/05/2022	6.30	Put	Bond Future	81.3000	0.0813	80.0200	0.0800	(1.574)	0	0	0
2021/08/25	R023	05/05/2022	6.29	Call	Bond Future	835.0500	0.8350	875.5200	0.8755	4.846	0	0	0
2021/08/25	R023	05/05/2022	6.29	Put	Bond Future	82.2800	0.0823	81.1800	0.0812	(1.337)	0	0	0
2021/08/25	R023	04/08/2022	6.05	Call	Bond Future	432.1600	0.4322	464.1400	0.4641	7.400	0	0	0
2021/08/25	R023	04/08/2022	6.05	Put	Bond Future	151.7200	0.1517	141.6100	0.1416	(6.664)	0	0	0
2021/08/25	R023	04/08/2022			Bond Future	5.5422	104.5912	5.4662	104.6333	(1.371)	0.0000	0.0000	0
2021/08/25	R023	04/08/2022	6.04	Call	Bond Future	428.1600	0.4282	460.0400	0.4600	7.446	0	0	0
2021/08/25	R023	04/08/2022	6.04	Put	Bond Future	153.2300	0.1532	143.0200	0.1430	(6.663)	0	0	0
2021/08/25	R023	04/08/2022	6.03	Call	Bond Future	424.1700	0.4242	455.9600	0.4560	7.495	0	0	0
2021/08/25	R023	04/08/2022	6.03	Put	Bond Future	154.7400	0.1547	144.4400	0.1444	(6.656)	0	0	0
2021/08/25	R035	04/11/2021	12.53	Call	Bond Future	13,396.9900	13.3970	13,570.4100	13.5704	1.294	0	0	0
2021/08/25	R035	04/11/2021	12.53	Put	Bond Future	27.9200	0.0279	22.4900	0.0225	(19.448)	0	0	0
2021/08/25	R035	04/11/2021	11.75	Put	Bond Future	152.7700	0.1528	132.3300	0.1323	(13.380)	0	0	782
2021/08/25	R035	04/11/2021	11.08	Call	Bond Future	5,674.2800	5.6743	5,804.5800	5.8046	2.296	0	0	0
2021/08/25	R035	04/11/2021	11.08	Put	Bond Future	527.7900	0.5278	479.2400	0.4792	(9.199)	0	0	782
2021/08/25	R035	04/11/2021	10.23	Put	Bond Future	2,192.1000	2.1921	2,071.7000	2.0717	(5.492)	0	0	0
2021/08/25	R035	04/11/2021	10.12	Put	Bond Future	2,585.2900	2.5853	2,455.6300	2.4556	(5.015)	0	0	0
2021/08/25	R035	04/11/2021	10.12	Call	Bond Future	1,562.5200	1.5625	1,611.7100	1.6117	3.148	0	0	400
2021/08/25	R035	04/11/2021	10.62	Put	Bond Future	1,162.0000	1.1620	1,079.2600	1.0793	(7.120)	0	0	0
2021/08/25	R035	04/11/2021	10.62	Call	Bond Future	3,430.1400	3.4301	3,526.2500	3.5263	2.802	0	0	400
2021/08/25	R035	04/11/2021	11.20	Put	Bond Future	427.4800	0.4275	385.7200	0.3857	(9.769)	0	0	350
2021/08/25	R035	04/11/2021	10.60	Call	Bond Future	3,341.4000	3.3414	3,435.7400	3.4357	2.823	0	0	0
2021/08/25	R035	04/11/2021	10.60	Put	Bond Future	1,201.5900	1.2016	1,117.0800	1.1171	(7.033)	0	0	350
2021/08/25	R035	04/11/2021	10.11	Put	Bond Future	2,623.3000	2.6233	2,492.9300	2.4929	(4.970)	0	0	0
2021/08/25	R035	04/11/2021	10.11	Call	Bond Future	1,532.9200	1.5329	1,581.4000	1.5814	3.163	0	0	350
2021/08/25	R035	04/11/2021			Bond Future	10.2726	91.6724	10.2457	91.8512	(0.261)	0.0000	0.0000	77,110
2021/08/25	R035	04/11/2021	12.52	Call	Bond Future	13,345.1500	13.3452	13,518.4400	13.5184	1.299	0	0	0
2021/08/25	R035	04/11/2021	12.52	Put	Bond Future	28.6900	0.0287	23.1300	0.0231	(19.380)	0	0	0
2021/08/25	R035	04/11/2021	12.51	Call	Bond Future	13,293.2800	13.2933	13,466.4400	13.4664	1.303	0	0	0
2021/08/25	R035	04/11/2021	12.51	Put	Bond Future	29.4900	0.0295	23.8000	0.0238	(19.295)	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
2021/08/25	R035	04/11/2021	11.75	Call	Bond Future	9,251.9500	9.2520	9,410.3600	9.4104	1.712	0	0	0
2021/08/25	R035	04/11/2021	10.23	Call	Bond Future	1,908.3400	1.9083	1,966.7900	1.9668	3.063	0	0	782
2021/08/25	R035	04/11/2021	13.82	Call	Bond Future	19,728.3700	19.7284	19,907.0700	19.9071	0.906	0	0	0
2021/08/25	R035	04/11/2021	13.82	Put	Bond Future	0.4800	0.0005	0.3300	0.0003	(31.250)	0	0	400
2021/08/25	R035	04/11/2021	11.20	Call	Bond Future	6,302.3200	6.3023	6,439.4100	6.4394	2.175	0	0	0
2021/08/25	R035	04/11/2021	10.26	Put	Bond Future	0.0000	0.0000	1,975.2100	1.9752	100.000	0	0	0
2021/08/25	R035	04/11/2021	10.26	Call	Bond Future	0.0000	0.0000	2,070.3600	2.0704	100.000	0	0	150
2021/08/25	R035	03/02/2022	11.23	Call	Bond Future	6,035.9700	6.0360	6,144.2500	6.1442	1.794	0	0	0
2021/08/25	R035	03/02/2022	11.23	Put	Bond Future	1,323.5100	1.3235	1,251.6500	1.2517	(5.430)	0	0	0
2021/08/25	R035	03/02/2022	11.22	Call	Bond Future	5,990.1300	5.9901	6,097.8900	6.0979	1.799	0	0	0
2021/08/25	R035	03/02/2022	11.22	Put	Bond Future	1,337.4100	1.3374	1,265.0300	1.2650	(5.412)	0	0	0
2021/08/25	R035	03/02/2022	11.39	Call	Bond Future	6,777.8600	6.7779	6,894.1700	6.8942	1.716	0	0	0
2021/08/25	R035	03/02/2022	11.39	Put	Bond Future	1,117.8900	1.1179	1,054.0600	1.0541	(5.710)	0	0	683
2021/08/25	R035	03/02/2022	10.65	Call	Bond Future	3,601.0600	3.6011	3,671.6300	3.6716	1.960	0	0	0
2021/08/25	R035	03/02/2022	11.73	Call	Bond Future	8,405.3600	8.4054	8,535.9300	8.5359	1.553	0	0	0
2021/08/25	R035	03/02/2022	11.73	Put	Bond Future	782.7900	0.7828	733.2200	0.7332	(6.332)	0	0	280
2021/08/25	R035	03/02/2022	11.03	Call	Bond Future	5,139.4000	5.1394	5,236.7100	5.2367	1.893	0	0	0
2021/08/25	R035	03/02/2022	11.28	Call	Bond Future	6,265.7600	6.2658	6,376.6300	6.3766	1.769	0	0	0
2021/08/25	R035	03/02/2022	11.28	Put	Bond Future	1,255.5300	1.2555	1,186.2600	1.1863	(5.517)	0	0	200
2021/08/25	R035	03/02/2022	10.26	Put	Bond Future	3,681.2500	3.6813	3,548.0600	3.5481	(3.618)	0	0	0
2021/08/25	R035	03/02/2022	10.26	Call	Bond Future	2,301.5200	2.3015	2,348.4700	2.3485	2.040	0	0	200
2021/08/25	R035	03/02/2022	11.05	Put	Bond Future	1,599.3800	1.5994	1,517.7000	1.5177	(5.107)	0	0	1,600
2021/08/25	R035	03/02/2022	10.35	Put	Bond Future	3,363.9300	3.3639	3,235.2500	3.2352	(3.825)	0	0	0
2021/08/25	R035	03/02/2022	10.35	Call	Bond Future	2,575.6500	2.5756	2,627.1100	2.6271	1.998	0	0	1,600
2021/08/25	R035	03/02/2022	9.92	Put	Bond Future	5,066.1200	5.0661	4,911.1600	4.9112	(3.059)	0	0	0
2021/08/25	R035	03/02/2022	9.92	Call	Bond Future	1,401.1000	1.4011	1,426.2800	1.4263	1.797	0	0	200
2021/08/25	R035	03/02/2022	10.61	Call	Bond Future	3,455.1600	3.4552	3,522.6500	3.5226	1.953	0	0	0
2021/08/25	R035	03/02/2022	10.61	Put	Bond Future	2,565.6500	2.5656	2,453.0000	2.4530	(4.391)	0	0	200
2021/08/25	R035	03/02/2022	11.11	Call	Bond Future	5,493.2800	5.4933	5,595.1000	5.5951	1.854	0	0	0
2021/08/25	R035	03/02/2022			Bond Future	10.4713	92.7135	10.4434	92.8936	(0.266)	0.0000	0.0000	0
2021/08/25	R035	03/02/2022	11.24	Call	Bond Future	6,081.6800	6.0817	6,190.4800	6.1905	1.789	0	0	0
2021/08/25	R035	03/02/2022	11.24	Put	Bond Future	1,309.5500	1.3096	1,238.2100	1.2382	(5.448)	0	0	0
2021/08/25	R035	03/02/2022	10.65	Put	Bond Future	2,457.4300	2.4574	2,347.8600	2.3479	(4.459)	0	0	683
2021/08/25	R035	03/02/2022	9.70	Put	Bond Future	6,135.2400	6.1352	5,968.8700	5.9689	(2.712)	0	0	0
2021/08/25	R035	03/02/2022	9.70	Call	Bond Future	947.4500	0.9475	961.2200	0.9612	1.453	0	0	683
2021/08/25	R035	03/02/2022	11.03	Put	Bond Future	1,633.4900	1.6335	1,550.6600	1.5507	(5.071)	0	0	280
2021/08/25	R035	03/02/2022	10.10	Put	Bond Future	4,293.6500	4.2937	4,149.7200	4.1497	(3.352)	0	0	0
2021/08/25	R035	03/02/2022	10.10	Call	Bond Future	1,848.6300	1.8486	1,884.8400	1.8848	1.959	0	0	280
2021/08/25	R035	03/02/2022	11.88	Call	Bond Future	9,136.8500	9.1368	9,272.8100	9.2728	1.488	0	0	0
2021/08/25	R035	03/02/2022	11.88	Put	Bond Future	669.8800	0.6699	625.7000	0.6257	(6.595)	0	0	1,800
2021/08/25	R035	03/02/2022	11.05	Call	Bond Future	5,227.0700	5.2271	5,325.5300	5.3255	1.884	0	0	0
2021/08/25	R035	03/02/2022	11.11	Put	Bond Future	1,501.7700	1.5018	1,423.4500	1.4234	(5.215)	0	0	200
2021/08/25	R035	05/05/2022	11.64	Call	Bond Future	7,369.0700	7.3691	7,501.9900	7.5020	1.804	0	0	0
2021/08/25	R035	05/05/2022	11.64	Put	Bond Future	1,548.7700	1.5488	1,499.9600	1.5000	(3.152)	0	0	0
2021/08/25	R035	05/05/2022	11.63	Call	Bond Future	7,325.2100	7.3252	7,457.8000	7.4578	1.810	0	0	0
2021/08/25	R035	05/05/2022	11.63	Put	Bond Future	1,561.8400	1.5618	1,512.7000	1.5127	(3.146)	0	0	0
2021/08/25	R035	05/05/2022			Bond Future	10.6667	89.3264	10.6378	89.5081	(0.271)	0.0000	0.0000	0
2021/08/25	R035	05/05/2022	11.65	Call	Bond Future	7,412.9800	7.4130	7,546.2300	7.5462	1.798	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
2021/08/25	R035	05/05/2022	11.65	Put	Bond Future	1,535.8100	1.5358	1,487.3300	1.4873	(3.157)	0	0	0
2021/08/25	R035	04/08/2022	10.73	Call	Bond Future	3,656.5300	3.6565	3,762.3700	3.7624	2.895	0	0	0
2021/08/25	R035	04/08/2022	10.73	Put	Bond Future	4,528.3400	4.5283	4,450.5800	4.4506	(1.717)	0	0	0
2021/08/25	R035	04/08/2022	10.72	Call	Bond Future	3,626.6700	3.6267	3,732.4100	3.7324	2.916	0	0	0
2021/08/25	R035	04/08/2022	10.72	Put	Bond Future	4,560.4200	4.5604	4,482.5600	4.4826	(1.707)	0	0	0
2021/08/25	R035	04/08/2022	11.13	Put	Bond Future	3,387.1400	3.3871	3,339.4100	3.3394	(1.409)	0	0	100
2021/08/25	R035	04/08/2022	10.64	Call	Bond Future	3,391.8200	3.3918	3,494.6600	3.4947	3.032	0	0	0
2021/08/25	R035	04/08/2022	10.64	Put	Bond Future	4,823.3200	4.8233	4,742.5600	4.7426	(1.674)	0	0	100
2021/08/25	R035	04/08/2022	9.84	Put	Bond Future	8,155.3200	8.1553	8,013.5100	8.0135	(1.739)	0	0	0
2021/08/25	R035	04/08/2022	9.84	Call	Bond Future	1,517.8300	1.5178	1,559.6200	1.5596	2.753	0	0	100
2021/08/25	R035	04/08/2022			Bond Future	10.8718	90.3607	10.8418	90.5443	(0.276)	0.0000	0.0000	0
2021/08/25	R035	04/08/2022	10.74	Call	Bond Future	3,686.8600	3.6869	3,792.7900	3.7928	2.873	0	0	0
2021/08/25	R035	04/08/2022	10.74	Put	Bond Future	4,496.8000	4.4968	4,419.1300	4.4191	(1.727)	0	0	0
2021/08/25	R035	04/08/2022	11.13	Call	Bond Future	4,942.3300	4.9423	5,078.2000	5.0782	2.749	0	0	0
2021/08/25	R186	04/11/2021	8.10	Call	Bond Future	3,211.6100	3.2116	3,185.6000	3.1856	(0.810)	0	0	0
2021/08/25	R186	04/11/2021	8.10	Put	Bond Future	297.8900	0.2979	291.7200	0.2917	(2.071)	0	0	0
2021/08/25	R186	04/11/2021	8.09	Call	Bond Future	3,174.8800	3.1749	3,148.8200	3.1488	(0.821)	0	0	0
2021/08/25	R186	04/11/2021	8.09	Put	Bond Future	304.9000	0.3049	298.6800	0.2987	(2.040)	0	0	0
2021/08/25	R186	04/11/2021	7.77	Call	Bond Future	2,083.6400	2.0836	2,058.7700	2.0588	(1.194)	0	0	0
2021/08/25	R186	04/11/2021			Bond Future	7.4446	116.8299	7.4490	116.8100	0.059	0.0000	0.0000	65,520
2021/08/25	R186	04/11/2021	8.11	Call	Bond Future	3,248.4800	3.2485	3,222.5200	3.2225	(0.799)	0	0	0
2021/08/25	R186	04/11/2021	8.11	Put	Bond Future	291.0300	0.2910	284.9100	0.2849	(2.103)	0	0	0
2021/08/25	R186	04/11/2021	7.77	Put	Bond Future	625.1300	0.6251	620.1000	0.6201	(0.805)	0	0	15,177
2021/08/25	R186	04/11/2021	8.77	Call	Bond Future	5,850.9700	5.8510	5,828.5800	5.8286	(0.383)	0	0	0
2021/08/25	R186	04/11/2021	8.77	Put	Bond Future	55.4000	0.0554	52.8500	0.0529	(4.603)	0	0	15,177
2021/08/25	R186	03/02/2022	7.30	Call	Bond Future	1,057.7700	1.0578	1,030.2700	1.0303	(2.600)	0	0	0
2021/08/25	R186	03/02/2022	7.30	Put	Bond Future	2,487.0000	2.4870	2,480.6200	2.4806	(0.257)	0	0	0
2021/08/25	R186	03/02/2022			Bond Future	7.6309	112.8752	7.6359	112.8541	0.065	0.0000	0.0000	0
2021/08/25	R186	03/02/2022	7.29	Call	Bond Future	1,041.3300	1.0413	1,013.9800	1.0140	(2.626)	0	0	0
2021/08/25	R186	03/02/2022	7.29	Put	Bond Future	2,514.1100	2.5141	2,507.8800	2.5079	(0.248)	0	0	0
2021/08/25	R186	03/02/2022	7.28	Call	Bond Future	1,025.0500	1.0250	997.8600	0.9979	(2.653)	0	0	0
2021/08/25	R186	03/02/2022	7.28	Put	Bond Future	2,541.3900	2.5414	2,535.3200	2.5353	(0.239)	0	0	0
2021/08/25	R186	05/05/2022	8.32	Call	Bond Future	3,178.5000	3.1785	3,215.2800	3.2153	1.157	0	0	0
2021/08/25	R186	05/05/2022	8.32	Put	Bond Future	1,210.0900	1.2101	1,268.9100	1.2689	4.861	0	0	0
2021/08/25	R186	05/05/2022	7.28	Put	Bond Future	3,247.5600	3.2476	3,307.7800	3.3078	1.854	0	0	0
2021/08/25	R186	05/05/2022	7.28	Call	Bond Future	996.1900	0.9962	1,034.3700	1.0344	3.833	0	0	435
2021/08/25	R186	05/05/2022			Bond Future	7.8287	114.2035	7.8341	114.1815	0.069	0.0000	0.0000	0
2021/08/25	R186	05/05/2022	8.31	Call	Bond Future	3,151.0600	3.1511	3,188.0500	3.1881	1.174	0	0	0
2021/08/25	R186	05/05/2022	8.31	Put	Bond Future	1,222.2700	1.2223	1,281.3000	1.2813	4.830	0	0	0
2021/08/25	R186	05/05/2022	8.30	Call	Bond Future	3,124.0500	3.1240	3,160.5500	3.1606	1.168	0	0	0
2021/08/25	R186	05/05/2022	8.30	Put	Bond Future	1,234.9000	1.2349	1,293.4400	1.2934	4.740	0	0	0
2021/08/25	R186	05/05/2022	7.88	Put	Bond Future	1,892.0200	1.8920	1,942.1100	1.9421	2.647	0	0	0
2021/08/25	R186	05/05/2022	7.88	Call	Bond Future	2,099.7100	2.0997	2,127.7600	2.1278	1.336	0	0	435
2021/08/25	R186	05/05/2022	8.64	Call	Bond Future	4,101.2300	4.1012	4,136.5300	4.1365	0.861	0	0	0
2021/08/25	R186	05/05/2022	8.64	Put	Bond Future	874.4000	0.8744	931.7400	0.9317	6.558	0	0	435
2021/08/25	R186	04/08/2022	8.15	Call	Bond Future	2,499.7400	2.4997	2,501.1900	2.5012	0.058	0	0	0
2021/08/25	R186	04/08/2022	8.15	Put	Bond Future	2,090.7300	2.0907	2,114.9300	2.1149	1.157	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
2021/08/25	R186	04/08/2022			Bond Future	8.0428	110.2606	8.0487	110.2378	0.074	0.0000	0.0000	0
2021/08/25	R186	04/08/2022	8.14	Call	Bond Future	2,478.3700	2.4784	2,479.8900	2.4799	0.061	0	0	0
2021/08/25	R186	04/08/2022	8.14	Put	Bond Future	2,107.4300	2.1074	2,131.7000	2.1317	1.152	0	0	0
2021/08/25	R186	04/08/2022	8.13	Call	Bond Future	2,457.5100	2.4575	2,459.1100	2.4591	0.065	0	0	0
2021/08/25	R186	04/08/2022	8.13	Put	Bond Future	2,124.6500	2.1247	2,149.0000	2.1490	1.146	0	0	0
2021/08/25	R197	04/11/2021			Bond Future	326.2979	326.2979	326.2397	326.2397	(0.018)	0.0000	0.0000	1,274
2021/08/25	R197	03/02/2022			Bond Future	321.8644	321.8644	321.8026	321.8026	(0.019)	0.0000	0.0000	0
2021/08/25	R197	05/05/2022			Bond Future	325.7271	325.7271	325.6628	325.6628	(0.020)	0.0000	0.0000	0
2021/08/25	R197	04/08/2022			Bond Future	321.3887	321.3887	321.3224	321.3224	(0.021)	0.0000	0.0000	0
2021/08/25	R202	04/11/2021			Bond Future	237.8371	237.8371	237.8482	237.8482	0.005	0.0000	0.0000	8,324
2021/08/25	R202	03/02/2022			Bond Future	236.2308	236.2308	236.2400	236.2400	0.004	0.0000	0.0000	0
2021/08/25	R202	05/05/2022			Bond Future	239.0656	239.0656	239.0735	239.0735	0.003	0.0000	0.0000	0
2021/08/25	R202	04/08/2022			Bond Future	237.5794	237.5794	237.5865	237.5865	0.003	0.0000	0.0000	0
2021/08/25	R209	04/11/2021	12.19	Call	Bond Future	10,136.0600	10.1361	10,310.4500	10.3105	1.720	0	0	0
2021/08/25	R209	04/11/2021	12.19	Put	Bond Future	49.4000	0.0494	40.4000	0.0404	(18.219)	0	0	0
2021/08/25	R209	04/11/2021	12.17	Call	Bond Future	10,045.0300	10.0450	10,219.1300	10.2191	1.733	0	0	0
2021/08/25	R209	04/11/2021	12.00	Call	Bond Future	9,266.2100	9.2662	9,437.5900	9.4376	1.850	0	0	0
2021/08/25	R209	04/11/2021	12.00	Put	Bond Future	71.6800	0.0717	59.6700	0.0597	(16.755)	0	0	9,000
2021/08/25	R209	04/11/2021	10.50	Call	Bond Future	2,582.3100	2.5823	2,676.2900	2.6763	3.639	0	0	0
2021/08/25	R209	04/11/2021	10.00	Call	Bond Future	1,088.7800	1.0888	1,136.0200	1.1360	4.339	0	0	0
2021/08/25	R209	04/11/2021	10.00	Put	Bond Future	2,564.8100	2.5648	2,428.6600	2.4287	(5.308)	0	0	3,100
2021/08/25	R209	04/11/2021	10.25	Put	Bond Future	0.0000	0.0000	1,640.0400	1.6400	100.000	0	0	2,000
2021/08/25	R209	04/11/2021			Bond Future	10.2505	70.9065	10.2190	71.0899	(0.308)	0.0000	0.0000	37,855
2021/08/25	R209	04/11/2021	12.18	Call	Bond Future	10,090.5500	10.0905	10,264.8100	10.2648	1.727	0	0	0
2021/08/25	R209	04/11/2021	12.18	Put	Bond Future	50.3700	0.0504	41.2400	0.0412	(18.126)	0	0	0
2021/08/25	R209	04/11/2021	12.17	Put	Bond Future	51.3800	0.0514	42.0900	0.0421	(18.081)	0	0	0
2021/08/25	R209	04/11/2021	10.50	Put	Bond Future	1,154.8400	1.1548	1,065.4300	1.0654	(7.742)	0	0	7,400
2021/08/25	R209	04/11/2021	9.50	Put	Bond Future	4,834.5400	4.8345	4,664.1300	4.6641	(3.525)	0	0	0
2021/08/25	R209	04/11/2021	9.50	Call	Bond Future	279.6000	0.2796	292.5800	0.2926	4.642	0	0	6,000
2021/08/25	R209	04/11/2021	10.25	Call	Bond Future	0.0000	0.0000	1,820.3500	1.8203	100.000	0	0	0
2021/08/25	R209	03/02/2022	11.03	Call	Bond Future	4,617.9100	4.6179	4,725.1900	4.7252	2.323	0	0	0
2021/08/25	R209	03/02/2022	11.03	Put	Bond Future	1,297.4300	1.2974	1,219.8900	1.2199	(5.976)	0	0	0
2021/08/25	R209	03/02/2022	11.02	Call	Bond Future	4,579.2700	4.5793	4,685.8100	4.6858	2.327	0	0	0
2021/08/25	R209	03/02/2022	11.02	Put	Bond Future	1,311.6700	1.3117	1,233.3900	1.2334	(5.968)	0	0	0
2021/08/25	R209	03/02/2022			Bond Future	10.4233	71.7120	10.3908	71.8969	(0.312)	0.0000	0.0000	0
2021/08/25	R209	03/02/2022	11.04	Call	Bond Future	4,656.8000	4.6568	4,764.6500	4.7646	2.316	0	0	0
2021/08/25	R209	03/02/2022	11.04	Put	Bond Future	1,283.4900	1.2835	1,206.5200	1.2065	(5.997)	0	0	0
2021/08/25	R209	05/05/2022	11.44	Call	Bond Future	5,879.2400	5.8792	6,089.6000	6.0896	3.578	0	0	0
2021/08/25	R209	05/05/2022	11.44	Put	Bond Future	1,440.0800	1.4401	1,463.8600	1.4639	1.651	0	0	0
2021/08/25	R209	05/05/2022	11.43	Call	Bond Future	5,841.4800	5.8415	6,051.7500	6.0517	3.600	0	0	0
2021/08/25	R209	05/05/2022	11.43	Put	Bond Future	1,452.6400	1.4526	1,476.3300	1.4763	1.631	0	0	0
2021/08/25	R209	05/05/2022			Bond Future	10.5984	69.4147	10.5648	69.6012	(0.318)	0.0000	0.0000	0
2021/08/25	R209	05/05/2022	11.45	Call	Bond Future	5,917.0600	5.9171	6,127.6900	6.1277	3.560	0	0	0
2021/08/25	R209	05/05/2022	11.45	Put	Bond Future	1,427.6300	1.4276	1,451.6800	1.4517	1.685	0	0	0
2021/08/25	R209	04/08/2022	10.58	Call	Bond Future	2,989.4700	2.9895	3,095.9000	3.0959	3.560	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
2021/08/25	R209	04/08/2022	10.58	Put	Bond Future	4,072.3400	4.0723	3,990.2000	3.9902	(2.017)	0	0	0
2021/08/25	R209	04/08/2022	10.57	Put	Bond Future	4,101.8900	4.1019	4,019.2700	4.0193	(2.014)	0	0	0
2021/08/25	R209	04/08/2022			Bond Future	10.7785	70.2188	10.7436	70.4073	(0.324)	0.0000	0.0000	0
2021/08/25	R209	04/08/2022	10.59	Call	Bond Future	3,015.5000	3.0155	3,122.1300	3.1221	3.536	0	0	0
2021/08/25	R209	04/08/2022	10.59	Put	Bond Future	4,043.2400	4.0432	3,961.3000	3.9613	(2.027)	0	0	0
2021/08/25	R209	04/08/2022	10.57	Call	Bond Future	2,963.8200	2.9638	3,069.7700	3.0698	3.575	0	0	0
2021/08/25	R210	04/11/2021			Bond Future	210.7483	210.7483	210.7387	210.7387	(0.005)	0.0000	0.0000	1,486
2021/08/25	R210	03/02/2022			Bond Future	213.1937	213.1937	213.1819	213.1819	(0.006)	0.0000	0.0000	0
2021/08/25	R210	05/05/2022			Bond Future	212.8992	212.8992	212.8861	212.8861	(0.006)	0.0000	0.0000	0
2021/08/25	R210	04/08/2022			Bond Future	215.5369	215.5369	215.5230	215.5230	(0.006)	0.0000	0.0000	0
2021/08/25	R212	04/11/2021			Bond Future	174.9785	174.9785	174.9392	174.9392	(0.022)	0.0000	0.0000	1,025
2021/08/25	R213	04/11/2021	11.10	Put	Bond Future	51.5700	0.0516	55.2000	0.0552	7.039	0	0	0
2021/08/25	R213	04/11/2021	11.11	Call	Bond Future	9,032.7100	9.0327	9,184.3100	9.1843	1.678	0	0	0
2021/08/25	R213	04/11/2021	11.09	Put	Bond Future	53.0500	0.0530	56.4200	0.0564	6.352	0	0	0
2021/08/25	R213	04/11/2021			Bond Future	9.3671	86.8442	9.3404	86.9920	(0.285)	0.0000	0.0000	9,684
2021/08/25	R213	04/11/2021	11.10	Call	Bond Future	8,986.2000	8.9862	9,137.5500	9.1375	1.684	0	0	0
2021/08/25	R213	04/11/2021	11.11	Put	Bond Future	50.1300	0.0501	54.0100	0.0540	7.740	0	0	0
2021/08/25	R213	04/11/2021	11.09	Call	Bond Future	8,939.7000	8.9397	9,090.7900	9.0908	1.690	0	0	0
2021/08/25	R213	03/02/2022	9.98	Call	Bond Future	3,765.2200	3.7652	3,841.0400	3.8410	2.014	0	0	0
2021/08/25	R213	03/02/2022	9.98	Put	Bond Future	1,541.7100	1.5417	1,468.9400	1.4689	(4.720)	0	0	0
2021/08/25	R213	03/02/2022	9.58	Put	Bond Future	2,356.5200	2.3565	2,286.6300	2.2866	(2.966)	0	0	200
2021/08/25	R213	03/02/2022	8.63	Put	Bond Future	5,750.9500	5.7510	5,623.4100	5.6234	(2.218)	0	0	0
2021/08/25	R213	03/02/2022	8.63	Call	Bond Future	574.7900	0.5748	595.8400	0.5958	3.662	0	0	200
2021/08/25	R213	03/02/2022	8.80	Put	Bond Future	4,992.5000	4.9925	4,878.6400	4.8786	(2.281)	0	0	0
2021/08/25	R213	03/02/2022	8.80	Call	Bond Future	793.6900	0.7937	828.4200	0.8284	4.376	0	0	102
2021/08/25	R213	03/02/2022	10.60	Put	Bond Future	775.5200	0.7755	733.9400	0.7339	(5.362)	0	0	430
2021/08/25	R213	03/02/2022	10.00	Call	Bond Future	3,835.5000	3.8355	3,911.9000	3.9119	1.992	0	0	0
2021/08/25	R213	03/02/2022	10.00	Put	Bond Future	1,508.3600	1.5084	1,436.1700	1.4362	(4.786)	0	0	430
2021/08/25	R213	03/02/2022	9.22	Put	Bond Future	3,385.6600	3.3857	3,319.1700	3.3192	(1.964)	0	0	0
2021/08/25	R213	03/02/2022	10.67	Call	Bond Future	6,420.1200	6.4201	6,529.9700	6.5300	1.711	0	0	0
2021/08/25	R213	03/02/2022	10.67	Put	Bond Future	716.6700	0.7167	677.9300	0.6779	(5.406)	0	0	220
2021/08/25	R213	03/02/2022			Bond Future	9.5585	87.8306	9.5308	87.9791	(0.289)	0.0000	0.0000	0
2021/08/25	R213	03/02/2022	9.97	Call	Bond Future	3,730.0400	3.7300	3,805.8000	3.8058	2.031	0	0	0
2021/08/25	R213	03/02/2022	9.97	Put	Bond Future	1,558.4000	1.5584	1,485.5700	1.4856	(4.673)	0	0	0
2021/08/25	R213	03/02/2022	9.96	Call	Bond Future	3,695.2100	3.6952	3,770.6700	3.7707	2.042	0	0	0
2021/08/25	R213	03/02/2022	9.96	Put	Bond Future	1,575.4900	1.5755	1,502.3600	1.5024	(4.642)	0	0	0
2021/08/25	R213	03/02/2022	10.15	Call	Bond Future	4,379.6800	4.3797	4,464.5900	4.4646	1.939	0	0	0
2021/08/25	R213	03/02/2022	10.15	Put	Bond Future	1,280.6800	1.2807	1,217.0000	1.2170	(4.972)	0	0	200
2021/08/25	R213	03/02/2022	9.58	Call	Bond Future	2,471.7900	2.4718	2,550.4900	2.5505	3.184	0	0	0
2021/08/25	R213	03/02/2022	10.25	Call	Bond Future	4,755.3800	4.7554	4,845.6500	4.8456	1.898	0	0	0
2021/08/25	R213	03/02/2022	10.25	Put	Bond Future	1,146.9900	1.1470	1,088.6700	1.0887	(5.085)	0	0	102
2021/08/25	R213	03/02/2022	9.76	Call	Bond Future	3,025.1500	3.0251	3,094.6300	3.0946	2.297	0	0	0
2021/08/25	R213	03/02/2022	9.76	Put	Bond Future	1,952.6900	1.9527	1,873.5800	1.8736	(4.051)	0	0	102
2021/08/25	R213	03/02/2022	10.60	Call	Bond Future	6,134.7100	6.1347	6,241.7200	6.2417	1.744	0	0	0
2021/08/25	R213	03/02/2022	9.22	Call	Bond Future	1,543.9400	1.5439	1,626.0400	1.6260	5.318	0	0	430

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/25	R213	03/02/2022	10.17	Call	Bond Future	4,454.1300	4.4541	4,540.1700	4.5402	1.932	0	0	0
2021/08/25	R213	03/02/2022	10.17	Put	Bond Future	1,252.9200	1.2529	1,190.3700	1.1904	(4.992)	0	0	220
2021/08/25	R213	03/02/2022	9.15	Put	Bond Future	3,625.3100	3.6253	3,551.5000	3.5515	(2.036)	0	0	0
2021/08/25	R213	03/02/2022	9.15	Call	Bond Future	1,396.3400	1.3963	1,471.1200	1.4711	5.355	0	0	220
2021/08/25	R213	05/05/2022	10.65	Put	Bond Future	1,355.0900	1.3551	1,271.0000	1.2710	(6.205)	0	0	0
2021/08/25	R213	05/05/2022	10.63	Call	Bond Future	5,814.1000	5.8141	5,878.7900	5.8788	1.113	0	0	0
2021/08/25	R213	05/05/2022			Bond Future	9.7480	85.3319	9.7192	85.4818	(0.295)	0.0000	0.0000	0
2021/08/25	R213	05/05/2022	10.64	Call	Bond Future	5,850.6700	5.8507	5,916.0500	5.9161	1.117	0	0	0
2021/08/25	R213	05/05/2022	10.64	Put	Bond Future	1,366.7100	1.3667	1,282.1800	1.2822	(6.185)	0	0	0
2021/08/25	R213	05/05/2022	10.65	Call	Bond Future	5,887.5400	5.8875	5,953.3600	5.9534	1.118	0	0	0
2021/08/25	R213	05/05/2022	10.63	Put	Bond Future	1,378.6800	1.3787	1,293.4600	1.2935	(6.181)	0	0	0
2021/08/25	R213	04/08/2022	9.89	Call	Bond Future	3,130.3800	3.1304	3,202.2700	3.2023	2.297	0	0	0
2021/08/25	R213	04/08/2022	9.90	Put	Bond Future	3,400.1500	3.4001	3,320.0000	3.3200	(2.357)	0	0	0
2021/08/25	R213	04/08/2022	9.88	Call	Bond Future	3,103.4200	3.1034	3,176.6100	3.1766	2.358	0	0	0
2021/08/25	R213	04/08/2022			Bond Future	9.9481	86.3240	9.9181	86.4754	(0.301)	0.0000	0.0000	0
2021/08/25	R213	04/08/2022	9.89	Put	Bond Future	3,424.1000	3.4241	3,344.5700	3.3446	(2.323)	0	0	0
2021/08/25	R213	04/08/2022	9.90	Call	Bond Future	3,157.1100	3.1571	3,228.3800	3.2284	2.257	0	0	0
2021/08/25	R213	04/08/2022	9.88	Put	Bond Future	3,447.8500	3.4479	3,369.6200	3.3696	(2.269)	0	0	0
2021/08/25	R214	04/11/2021	12.47	Call	Bond Future	9,673.0200	9.6730	9,843.9200	9.8439	1.767	0	0	0
2021/08/25	R214	04/11/2021	12.46	Call	Bond Future	9,628.5300	9.6285	9,798.7800	9.7988	1.768	0	0	0
2021/08/25	R214	04/11/2021	12.46	Put	Bond Future	72.2800	0.0723	57.0300	0.0570	(21.099)	0	0	0
2021/08/25	R214	04/11/2021			Bond Future	10.6386	67.5939	10.6074	67.7794	(0.293)	0.0000	0.0000	18,091
2021/08/25	R214	04/11/2021	12.47	Put	Bond Future	70.5400	0.0705	55.9400	0.0559	(20.697)	0	0	0
2021/08/25	R214	04/11/2021	12.48	Call	Bond Future	9,717.4700	9.7175	9,889.0300	9.8890	1.765	0	0	0
2021/08/25	R214	04/11/2021	12.48	Put	Bond Future	68.8300	0.0688	54.8900	0.0549	(20.253)	0	0	0
2021/08/25	R214	03/02/2022	11.40	Put	Bond Future	1,433.2800	1.4333	1,328.7100	1.3287	(7.296)	0	0	0
2021/08/25	R214	03/02/2022	11.41	Call	Bond Future	4,736.5100	4.7365	4,819.7800	4.8198	1.758	0	0	0
2021/08/25	R214	03/02/2022	11.39	Put	Bond Future	1,448.1900	1.4482	1,342.9500	1.3429	(7.267)	0	0	0
2021/08/25	R214	03/02/2022			Bond Future	10.8123	68.3615	10.7800	68.5485	(0.298)	0.0000	0.0000	0
2021/08/25	R214	03/02/2022	11.40	Call	Bond Future	4,697.9500	4.6980	4,780.4000	4.7804	1.755	0	0	0
2021/08/25	R214	03/02/2022	11.41	Put	Bond Future	1,418.5300	1.4185	1,314.7800	1.3148	(7.314)	0	0	0
2021/08/25	R214	03/02/2022	11.39	Call	Bond Future	4,659.4800	4.6595	4,741.2600	4.7413	1.755	0	0	0
2021/08/25	R214	05/05/2022	11.74	Put	Bond Future	1,741.5700	1.7416	1,581.8000	1.5818	(9.174)	0	0	0
2021/08/25	R214	05/05/2022	11.75	Call	Bond Future	5,844.4000	5.8444	5,874.1700	5.8742	0.509	0	0	0
2021/08/25	R214	05/05/2022	11.73	Put	Bond Future	1,755.3900	1.7554	1,595.0900	1.5951	(9.132)	0	0	0
2021/08/25	R214	05/05/2022			Bond Future	10.9819	65.8862	10.9486	66.0751	(0.304)	0.0000	0.0000	0
2021/08/25	R214	05/05/2022	11.74	Call	Bond Future	5,807.2000	5.8072	5,836.2600	5.8363	0.500	0	0	0
2021/08/25	R214	05/05/2022	11.75	Put	Bond Future	1,727.8700	1.7279	1,568.8100	1.5688	(9.206)	0	0	0
2021/08/25	R214	05/05/2022	11.73	Call	Bond Future	5,770.0500	5.7700	5,798.5800	5.7986	0.494	0	0	0
2021/08/25	R214	04/08/2022	10.98	Put	Bond Future	4,152.1200	4.1521	3,991.9100	3.9919	(3.859)	0	0	0
2021/08/25	R214	04/08/2022	10.99	Call	Bond Future	3,184.2700	3.1843	3,215.6500	3.2156	0.985	0	0	0
2021/08/25	R214	04/08/2022			Bond Future	11.1585	66.6482	11.1239	66.8390	(0.310)	0.0000	0.0000	0
2021/08/25	R214	04/08/2022	10.98	Call	Bond Future	3,157.6600	3.1577	3,188.3200	3.1883	0.971	0	0	0
2021/08/25	R214	04/08/2022	10.99	Put	Bond Future	4,122.3900	4.1224	3,962.9000	3.9629	(3.869)	0	0	0
2021/08/25	R214	04/08/2022	10.97	Call	Bond Future	3,131.1600	3.1312	3,161.3500	3.1613	0.964	0	0	0
2021/08/25	R214	04/08/2022	10.97	Put	Bond Future	4,182.0400	4.1820	4,021.3600	4.0214	(3.842)	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
2021/08/25	R248	04/11/2021	12.85	Call	Bond Future	14,469.1700	14.4692	14,664.1100	14.6641	1.347	0	0	0
2021/08/25	R248	04/11/2021	12.85	Put	Bond Future	33.4600	0.0335	31.0800	0.0311	(7.113)	0	0	0
2021/08/25	R248	04/11/2021	10.80	Put	Bond Future	1,659.2300	1.6592	1,508.6700	1.5087	(9.074)	0	0	0
2021/08/25	R248	04/11/2021	10.80	Call	Bond Future	3,177.0000	3.1770	3,223.7600	3.2238	1.472	0	0	1,050
2021/08/25	R248	04/11/2021	10.20	Put	Bond Future	4,108.1500	4.1081	3,928.0000	3.9280	(4.385)	0	0	0
2021/08/25	R248	04/11/2021			Bond Future	10.5962	85.3940	10.5702	85.5913	(0.246)	0.0000	0.0000	167,793
2021/08/25	R248	04/11/2021	12.84	Call	Bond Future	14,416.0200	14.4160	14,610.8900	14.6109	1.352	0	0	0
2021/08/25	R248	04/11/2021	12.84	Put	Bond Future	34.3400	0.0343	31.8900	0.0319	(7.135)	0	0	0
2021/08/25	R248	04/11/2021	12.83	Call	Bond Future	14,362.8000	14.3628	14,557.6200	14.5576	1.356	0	0	0
2021/08/25	R248	04/11/2021	12.83	Put	Bond Future	35.2300	0.0352	32.7300	0.0327	(7.096)	0	0	0
2021/08/25	R248	04/11/2021	10.30	Put	Bond Future	3,571.6200	3.5716	3,401.2700	3.4013	(4.770)	0	0	0
2021/08/25	R248	04/11/2021	10.30	Call	Bond Future	1,276.5300	1.2765	1,303.5000	1.3035	2.113	0	0	0
2021/08/25	R248	04/11/2021	9.60	Put	Bond Future	8,320.2400	8.3202	8,118.3800	8.1184	(2.426)	0	0	0
2021/08/25	R248	04/11/2021	9.60	Call	Bond Future	149.2500	0.1493	144.7100	0.1447	(3.042)	0	0	0
2021/08/25	R248	04/11/2021	10.20	Call	Bond Future	1,013.6100	1.0136	1,030.7800	1.0308	1.694	0	0	1,050
2021/08/25	R248	03/02/2022	11.48	Call	Bond Future	6,629.3300	6.6293	6,592.7200	6.5927	(0.552)	0	0	0
2021/08/25	R248	03/02/2022	11.49	Put	Bond Future	1,645.6600	1.6457	1,411.4900	1.4115	(14.230)	0	0	0
2021/08/25	R248	03/02/2022	11.47	Call	Bond Future	6,579.6600	6.5797	6,541.8100	6.5418	(0.575)	0	0	0
2021/08/25	R248	03/02/2022	9.80	Put	Bond Future	8,417.3800	8.4174	8,147.3200	8.1473	(3.208)	0	0	0
2021/08/25	R248	03/02/2022	9.80	Call	Bond Future	728.3900	0.7284	657.1400	0.6571	(9.782)	0	0	1,300
2021/08/25	R248	03/02/2022	10.50	Put	Bond Future	4,409.2000	4.4092	4,174.6900	4.1747	(5.319)	0	0	0
2021/08/25	R248	03/02/2022	10.50	Call	Bond Future	2,400.7600	2.4008	2,365.0600	2.3651	(1.487)	0	0	1,300
2021/08/25	R248	03/02/2022			Bond Future	10.7673	86.3638	10.7403	86.5626	(0.250)	0.0000	0.0000	0
2021/08/25	R248	03/02/2022	11.48	Put	Bond Future	1,662.0400	1.6620	1,426.6200	1.4266	(14.165)	0	0	0
2021/08/25	R248	03/02/2022	11.49	Call	Bond Future	6,678.8700	6.6789	6,643.5100	6.6435	(0.529)	0	0	0
2021/08/25	R248	03/02/2022	11.47	Put	Bond Future	1,678.4000	1.6784	1,441.7400	1.4417	(14.100)	0	0	0
2021/08/25	R248	05/05/2022	11.80	Call	Bond Future	7,801.6500	7.8016	7,787.2800	7.7873	(0.184)	0	0	0
2021/08/25	R248	05/05/2022	11.79	Call	Bond Future	7,754.4200	7.7544	7,739.1200	7.7391	(0.197)	0	0	0
2021/08/25	R248	05/05/2022	11.79	Put	Bond Future	2,004.3200	2.0043	1,788.3900	1.7884	(10.773)	0	0	0
2021/08/25	R248	05/05/2022			Bond Future	10.9342	82.9651	10.9063	83.1657	(0.256)	0.0000	0.0000	0
2021/08/25	R248	05/05/2022	11.80	Put	Bond Future	1,988.6400	1.9886	1,773.6400	1.7736	(10.811)	0	0	0
2021/08/25	R248	05/05/2022	11.81	Call	Bond Future	7,849.1600	7.8492	7,835.2600	7.8353	(0.177)	0	0	0
2021/08/25	R248	05/05/2022	11.81	Put	Bond Future	1,973.3200	1.9733	1,758.7900	1.7588	(10.872)	0	0	0
2021/08/25	R248	04/08/2022	10.99	Call	Bond Future	4,227.2700	4.2273	4,190.1800	4.1902	(0.877)	0	0	0
2021/08/25	R248	04/08/2022	10.99	Put	Bond Future	5,058.3700	5.0584	4,818.5100	4.8185	(4.742)	0	0	0
2021/08/25	R248	04/08/2022	10.98	Call	Bond Future	4,191.9100	4.1919	4,155.2900	4.1553	(0.874)	0	0	0
2021/08/25	R248	04/08/2022	10.98	Put	Bond Future	5,094.0200	5.0940	4,854.6300	4.8546	(4.699)	0	0	0
2021/08/25	R248	04/08/2022			Bond Future	11.1082	83.9249	11.0791	84.1276	(0.261)	0.0000	0.0000	0
2021/08/25	R248	04/08/2022	11.00	Call	Bond Future	4,262.7600	4.2628	4,224.8700	4.2249	(0.889)	0	0	0
2021/08/25	R248	04/08/2022	11.00	Put	Bond Future	5,022.9500	5.0230	4,782.2900	4.7823	(4.791)	0	0	0

Total

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