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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/08/2021 TO 26/08/2021

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
2021/08/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	2025	04/11/2021		Bond Future	155.0340	155.0340	155.1307	155.1307	0.062	0.0000	0.0000	4,840
2021/08/26	2025	03/02/2022		Bond Future	155.2500	155.2500	155.3474	155.3474	0.063	0.0000	0.0000	0
2021/08/26	2025	05/05/2022		Bond Future	157.1120	157.1120	157.2102	157.2102	0.063	0.0000	0.0000	0
2021/08/26	2025	04/08/2022		Bond Future	157.4429	157.4429	157.5417	157.5417	0.063	0.0000	0.0000	0
2021/08/26	2029	04/11/2021		Bond Future	113.9839	113.9839	114.0228	114.0228	0.034	0.0000	0.0000	2,964
2021/08/26	2029	03/02/2022		Bond Future	115.3054	115.3054	115.3444	115.3444	0.034	0.0000	0.0000	0
2021/08/26	2029	05/05/2022		Bond Future	115.4906	115.4906	115.5299	115.5299	0.034	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/26	2029	04/08/2022			Bond Future	116.9210	116.9210	116.9606	116.9606	0.034	0.0000	0.0000	0
2021/08/26	2030	04/11/2021	10.60	Call	Bond Future	8,494.6700	8.4947	8,420.2700	8.4203	(0.876)	0	0	0
2021/08/26	2030	04/11/2021	10.60	Put	Bond Future	68.4000	0.0684	68.3100	0.0683	(0.132)	0	0	0
2021/08/26	2030	04/11/2021	10.59	Put	Bond Future	69.9200	0.0699	69.8400	0.0698	(0.114)	0	0	0
2021/08/26	2030	04/11/2021	8.27	Put	Bond Future	4,353.6000	4.3536	4,409.6300	4.4096	1.287	0	0	0
2021/08/26	2030	04/11/2021	8.27	Call	Bond Future	322.5700	0.3226	304.2900	0.3043	(5.667)	0	0	300
2021/08/26	2030	04/11/2021	8.77	Put	Bond Future	2,290.3800	2.2904	2,324.5000	2.3245	1.490	0	0	0
2021/08/26	2030	04/11/2021	11.44	Put	Bond Future	7.0800	0.0071	6.9400	0.0069	(1.977)	0	0	300
2021/08/26	2030	04/11/2021	11.26	Call	Bond Future	11,593.8100	11.5938	11,519.3100	11.5193	(0.643)	0	0	0
2021/08/26	2030	04/11/2021	9.20	Call	Bond Future	2,339.4200	2.3394	2,282.1300	2.2821	(2.449)	0	0	29
2021/08/26	2030	04/11/2021	9.30	Put	Bond Future	951.1900	0.9512	965.0900	0.9651	1.461	0	0	0
2021/08/26	2030	04/11/2021	9.35	Call	Bond Future	2,881.8100	2.8818	2,819.9900	2.8200	(2.145)	0	0	0
2021/08/26	2030	04/11/2021	9.35	Put	Bond Future	869.2000	0.8692	881.6900	0.8817	1.437	0	0	9,100
2021/08/26	2030	04/11/2021			Bond Future	8.9806	96.5561	8.9940	96.4818	0.150	0.0000	0.0000	97,591
2021/08/26	2030	04/11/2021	10.61	Call	Bond Future	8,542.1500	8.5422	8,467.7400	8.4677	(0.871)	0	0	0
2021/08/26	2030	04/11/2021	10.61	Put	Bond Future	66.9200	0.0669	66.8200	0.0668	(0.149)	0	0	0
2021/08/26	2030	04/11/2021	10.59	Call	Bond Future	8,447.2000	8.4472	8,372.8100	8.3728	(0.881)	0	0	0
2021/08/26	2030	04/11/2021	8.77	Call	Bond Future	1,118.1900	1.1182	1,078.0000	1.0780	(3.594)	0	0	300
2021/08/26	2030	04/11/2021	11.44	Call	Bond Future	12,422.4300	12.4224	12,347.9800	12.3480	(0.599)	0	0	0
2021/08/26	2030	04/11/2021	11.26	Put	Bond Future	12.6700	0.0127	12.4800	0.0125	(1.500)	0	0	29
2021/08/26	2030	04/11/2021	9.90	Put	Bond Future	303.2800	0.3033	306.1500	0.3061	0.946	0	0	0
2021/08/26	2030	04/11/2021	9.90	Call	Bond Future	5,211.3000	5.2113	5,139.8600	5.1399	(1.371)	0	0	29
2021/08/26	2030	04/11/2021	9.20	Put	Bond Future	1,137.2800	1.1373	1,154.3000	1.1543	1.497	0	0	0
2021/08/26	2030	04/11/2021	8.75	Put	Bond Future	2,358.3600	2.3584	2,393.3700	2.3934	1.485	0	0	0
2021/08/26	2030	04/11/2021	8.75	Call	Bond Future	1,073.8700	1.0739	1,034.5700	1.0346	(3.660)	0	0	3,250
2021/08/26	2030	04/11/2021	9.30	Call	Bond Future	2,694.6500	2.6946	2,634.2400	2.6342	(2.242)	0	0	0
2021/08/26	2030	03/02/2022	9.45	Call	Bond Future	3,193.3100	3.1933	3,140.3300	3.1403	(1.659)	0	0	0
2021/08/26	2030	03/02/2022	9.45	Put	Bond Future	1,719.8200	1.7198	1,742.2700	1.7423	1.305	0	0	0
2021/08/26	2030	03/02/2022	9.35	Call	Bond Future	2,879.7700	2.8798	2,829.2700	2.8293	(1.754)	0	0	0
2021/08/26	2030	03/02/2022	9.35	Put	Bond Future	1,931.1700	1.9312	1,956.1000	1.9561	1.291	0	0	101
2021/08/26	2030	03/02/2022	8.39	Put	Bond Future	5,032.6000	5.0326	5,085.2600	5.0853	1.046	0	0	0
2021/08/26	2030	03/02/2022	8.39	Call	Bond Future	742.6500	0.7427	719.8800	0.7199	(3.066)	0	0	101
2021/08/26	2030	03/02/2022	8.85	Put	Bond Future	3,297.6600	3.2977	3,336.6300	3.3366	1.182	0	0	0
2021/08/26	2030	03/02/2022	8.85	Call	Bond Future	1,563.7200	1.5637	1,527.2600	1.5273	(2.332)	0	0	1,000
2021/08/26	2030	03/02/2022			Bond Future	9.1711	93.6479	9.1852	93.5725	0.154	0.0000	0.0000	0
2021/08/26	2030	03/02/2022	9.44	Call	Bond Future	3,161.3600	3.1614	3,108.6200	3.1086	(1.668)	0	0	0
2021/08/26	2030	03/02/2022	9.44	Put	Bond Future	1,740.1900	1.7402	1,762.8800	1.7629	1.304	0	0	0
2021/08/26	2030	03/02/2022	9.43	Call	Bond Future	3,129.3200	3.1293	3,076.8300	3.0768	(1.677)	0	0	0
2021/08/26	2030	03/02/2022	9.43	Put	Bond Future	1,760.5000	1.7605	1,783.4400	1.7834	1.303	0	0	0
2021/08/26	2030	03/02/2022	9.78	Call	Bond Future	4,349.3100	4.3493	4,289.2900	4.2893	(1.380)	0	0	0
2021/08/26	2030	03/02/2022	9.78	Put	Bond Future	1,170.5200	1.1705	1,185.9300	1.1859	1.317	0	0	101
2021/08/26	2030	03/02/2022	10.85	Call	Bond Future	8,766.5500	8.7665	8,694.7500	8.6948	(0.819)	0	0	0
2021/08/26	2030	03/02/2022	10.85	Put	Bond Future	330.3100	0.3303	333.9400	0.3339	1.099	0	0	1,000
2021/08/26	2030	03/02/2022	9.60	Put	Bond Future	1,445.0800	1.4451	1,464.1100	1.4641	1.317	0	0	0
2021/08/26	2030	03/02/2022	9.60	Call	Bond Future	3,698.7700	3.6988	3,642.3700	3.6424	(1.525)	0	0	1,000
2021/08/26	2030	05/05/2022	10.21	Call	Bond Future	5,523.7900	5.5238	5,463.2400	5.4632	(1.096)	0	0	0
2021/08/26	2030	05/05/2022	10.21	Put	Bond Future	1,320.0400	1.3200	1,335.9600	1.3360	1.206	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
2021/08/26	2030	05/05/2022	9.95	Call	Bond Future	4,598.2100	4.5982	4,541.7600	4.5418	(1.228)	0	0	0
2021/08/26	2030	05/05/2022	8.47	Call	Bond Future	973.7100	0.9737	950.3500	0.9503	(2.399)	0	0	1,073
2021/08/26	2030	05/05/2022	8.14	Put	Bond Future	7,246.0700	7.2461	7,305.7000	7.3057	0.823	0	0	0
2021/08/26	2030	05/05/2022	8.14	Call	Bond Future	619.0100	0.6190	602.1700	0.6022	(2.720)	0	0	1,800
2021/08/26	2030	05/05/2022	8.89	Put	Bond Future	4,212.0200	4.2120	4,255.0800	4.2551	1.022	0	0	0
2021/08/26	2030	05/05/2022	8.81	Put	Bond Future	4,482.0900	4.4821	4,527.1000	4.5271	1.004	0	0	0
2021/08/26	2030	05/05/2022			Bond Future	9.3701	94.7496	9.3850	94.6731	0.158	0.0000	0.0000	0
2021/08/26	2030	05/05/2022	10.20	Call	Bond Future	5,487.1600	5.4872	5,426.7600	5.4268	(1.101)	0	0	0
2021/08/26	2030	05/05/2022	10.20	Put	Bond Future	1,332.0100	1.3320	1,348.0800	1.3481	1.206	0	0	200
2021/08/26	2030	05/05/2022	10.19	Call	Bond Future	5,450.6100	5.4506	5,390.3500	5.3903	(1.106)	0	0	0
2021/08/26	2030	05/05/2022	10.19	Put	Bond Future	1,344.0900	1.3441	1,360.3000	1.3603	1.206	0	0	0
2021/08/26	2030	05/05/2022	9.95	Put	Bond Future	1,669.2800	1.6693	1,689.3000	1.6893	1.199	0	0	1,073
2021/08/26	2030	05/05/2022	9.35	Call	Bond Future	2,774.0800	2.7741	2,729.7400	2.7297	(1.598)	0	0	0
2021/08/26	2030	05/05/2022	9.35	Put	Bond Future	2,877.8700	2.8779	2,910.0000	2.9100	1.116	0	0	1,073
2021/08/26	2030	05/05/2022	8.47	Put	Bond Future	5,765.5500	5.7655	5,818.6600	5.8187	0.921	0	0	0
2021/08/26	2030	05/05/2022	8.89	Call	Bond Future	1,694.2700	1.6943	1,660.8600	1.6609	(1.972)	0	0	1,800
2021/08/26	2030	05/05/2022	11.04	Call	Bond Future	8,749.4400	8.7494	8,680.2300	8.6802	(0.791)	0	0	0
2021/08/26	2030	05/05/2022	11.04	Put	Bond Future	628.4100	0.6284	635.6700	0.6357	1.155	0	0	1,800
2021/08/26	2030	05/05/2022	8.81	Call	Bond Future	1,536.4100	1.5364	1,504.9500	1.5050	(2.048)	0	0	200
2021/08/26	2030	05/05/2022	7.73	Put	Bond Future	9,296.8200	9.2968	9,362.9000	9.3629	0.711	0	0	0
2021/08/26	2030	05/05/2022	7.73	Call	Bond Future	328.4300	0.3284	318.0400	0.3180	(3.164)	0	0	200
2021/08/26	2030	04/08/2022	9.56	Call	Bond Future	3,183.8700	3.1839	3,139.6100	3.1396	(1.390)	0	0	0
2021/08/26	2030	04/08/2022	9.56	Put	Bond Future	3,303.1700	3.3032	3,336.4600	3.3365	1.008	0	0	0
2021/08/26	2030	04/08/2022			Bond Future	9.5840	91.8493	9.5996	91.7718	0.163	0.0000	0.0000	0
2021/08/26	2030	04/08/2022	9.55	Call	Bond Future	3,158.0600	3.1581	3,114.0000	3.1140	(1.395)	0	0	0
2021/08/26	2030	04/08/2022	9.55	Put	Bond Future	3,327.1700	3.3272	3,360.6600	3.3607	1.007	0	0	0
2021/08/26	2030	04/08/2022	9.54	Call	Bond Future	3,132.3600	3.1324	3,088.4900	3.0885	(1.401)	0	0	0
2021/08/26	2030	04/08/2022	9.54	Put	Bond Future	3,351.3100	3.3513	3,384.9900	3.3850	1.005	0	0	0
2021/08/26	2032	04/11/2021	11.70	Call	Bond Future	11,232.9500	11.2330	11,305.8700	11.3059	0.649	0	0	0
2021/08/26	2032	04/11/2021	11.71	Put	Bond Future	33.2500	0.0333	30.5100	0.0305	(8.241)	0	0	0
2021/08/26	2032	04/11/2021	11.69	Call	Bond Future	11,183.0200	11.1830	11,255.8800	11.2559	0.652	0	0	0
2021/08/26	2032	04/11/2021	9.83	Call	Bond Future	2,307.0500	2.3071	2,339.2100	2.3392	1.394	0	0	700
2021/08/26	2032	04/11/2021			Bond Future	9.6805	91.6464	9.6680	91.7221	(0.129)	0.0000	0.0000	123,319
2021/08/26	2032	04/11/2021	11.70	Put	Bond Future	33.9900	0.0340	31.2100	0.0312	(8.179)	0	0	0
2021/08/26	2032	04/11/2021	11.71	Call	Bond Future	11,282.8600	11.2829	11,355.8200	11.3558	0.647	0	0	0
2021/08/26	2032	04/11/2021	11.69	Put	Bond Future	34.7500	0.0348	31.9100	0.0319	(8.173)	0	0	0
2021/08/26	2032	04/11/2021	9.33	Put	Bond Future	3,036.3300	3.0363	2,974.0300	2.9740	(2.052)	0	0	0
2021/08/26	2032	04/11/2021	9.33	Call	Bond Future	879.6100	0.8796	893.0100	0.8930	1.523	0	0	700
2021/08/26	2032	04/11/2021	9.83	Put	Bond Future	1,407.6800	1.4077	1,364.1400	1.3641	(3.093)	0	0	0
2021/08/26	2032	04/11/2021	12.81	Call	Bond Future	16,561.7100	16.5617	16,637.2800	16.6373	0.456	0	0	0
2021/08/26	2032	04/11/2021	12.81	Put	Bond Future	0.9500	0.0010	0.8200	0.0008	(13.684)	0	0	700
2021/08/26	2032	03/02/2022	10.43	Call	Bond Future	4,583.6200	4.5836	4,629.3000	4.6293	0.997	0	0	0
2021/08/26	2032	03/02/2022	10.43	Put	Bond Future	1,398.2100	1.3982	1,367.6200	1.3676	(2.188)	0	0	0
2021/08/26	2032	03/02/2022	10.42	Call	Bond Future	4,543.6800	4.5437	4,589.1300	4.5891	1.000	0	0	0
2021/08/26	2032	03/02/2022	10.42	Put	Bond Future	1,414.2900	1.4143	1,383.4700	1.3835	(2.179)	0	0	0
2021/08/26	2032	03/02/2022	10.45	Put	Bond Future	1,366.7500	1.3668	1,336.6300	1.3366	(2.204)	0	0	198
2021/08/26	2032	03/02/2022	9.81	Call	Bond Future	2,415.6100	2.4156	2,445.1800	2.4452	1.224	0	0	0

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2021/08/26	2032	03/02/2022	9.81	Put	Bond Future	2,797.3000		2.7973	2,750.6000	2.7506	(1.669)	0	0	198
2021/08/26	2032	03/02/2022	8.91	Put	Bond Future	6,451.2500		6.4513	6,383.6100	6.3836	(1.048)	0	0	0
2021/08/26	2032	03/02/2022	10.66	Call	Bond Future	5,539.8800		5.5399	5,590.5900	5.5906	0.915	0	0	0
2021/08/26	2032	03/02/2022	10.66	Put	Bond Future	1,079.4000		1.0794	1,053.8400	1.0538	(2.368)	0	0	97
2021/08/26	2032	03/02/2022	10.35	Put	Bond Future	1,530.9600		1.5310	1,498.4700	1.4985	(2.122)	0	0	400
2021/08/26	2032	03/02/2022	9.58	Put	Bond Future	3,533.3300		3.5333	3,480.5200	3.4805	(1.495)	0	0	0
2021/08/26	2032	03/02/2022	9.58	Call	Bond Future	1,778.4200		1.7784	1,801.8800	1.8019	1.319	0	0	400
2021/08/26	2032	03/02/2022	11.13	Call	Bond Future	7,623.9800		7.6240	7,682.9400	7.6829	0.773	0	0	0
2021/08/26	2032	03/02/2022	11.13	Put	Bond Future	635.6200		0.6356	618.3100	0.6183	(2.723)	0	0	210
2021/08/26	2032	03/02/2022	10.53	Call	Bond Future	4,991.2700		4.9913	5,039.2300	5.0392	0.961	0	0	0
2021/08/26	2032	03/02/2022	10.53	Put	Bond Future	1,248.3500		1.2483	1,220.0400	1.2200	(2.268)	0	0	210
2021/08/26	2032	03/02/2022			Bond Future	9.8748		92.6868	9.8618	92.7630	(0.131)	0.0000	0.0000	0
2021/08/26	2032	03/02/2022	10.44	Call	Bond Future	4,623.8900		4.6239	4,669.8000	4.6698	0.993	0	0	0
2021/08/26	2032	03/02/2022	10.44	Put	Bond Future	1,382.5100		1.3825	1,352.1500	1.3522	(2.196)	0	0	0
2021/08/26	2032	03/02/2022	10.45	Call	Bond Future	4,664.0500		4.6640	4,710.2000	4.7102	0.989	0	0	0
2021/08/26	2032	03/02/2022	8.91	Call	Bond Future	534.1300		0.5341	542.7600	0.5428	1.616	0	0	198
2021/08/26	2032	03/02/2022	10.14	Call	Bond Future	3,486.1800		3.4862	3,524.6200	3.5246	1.103	0	0	0
2021/08/26	2032	03/02/2022	10.14	Put	Bond Future	1,945.2500		1.9453	1,907.4200	1.9074	(1.945)	0	0	97
2021/08/26	2032	03/02/2022	9.14	Put	Bond Future	5,303.3400		5.3033	5,239.9700	5.2400	(1.195)	0	0	0
2021/08/26	2032	03/02/2022	9.14	Call	Bond Future	842.8200		0.8428	855.7200	0.8557	1.531	0	0	97
2021/08/26	2032	03/02/2022	10.95	Call	Bond Future	6,811.2600		6.8113	6,867.3600	6.8674	0.824	0	0	0
2021/08/26	2032	03/02/2022	10.95	Put	Bond Future	778.9100		0.7789	758.7400	0.7587	(2.590)	0	0	400
2021/08/26	2032	03/02/2022	10.35	Call	Bond Future	4,266.8600		4.2669	4,310.6400	4.3106	1.026	0	0	0
2021/08/26	2032	03/02/2022	9.62	Put	Bond Future	3,396.1600		3.3962	3,344.4000	3.3444	(1.524)	0	0	0
2021/08/26	2032	03/02/2022	9.62	Call	Bond Future	1,882.0600		1.8821	1,906.5700	1.9066	1.302	0	0	210
2021/08/26	2032	05/05/2022	11.03	Call	Bond Future	6,654.1700		6.6542	6,706.1200	6.7061	0.781	0	0	0
2021/08/26	2032	05/05/2022	11.03	Put	Bond Future	1,417.8100		1.4178	1,392.7500	1.3928	(1.768)	0	0	0
2021/08/26	2032	05/05/2022	11.02	Put	Bond Future	1,429.8300		1.4298	1,404.6200	1.4046	(1.763)	0	0	0
2021/08/26	2032	05/05/2022	11.18	Call	Bond Future	7,270.1300		7.2701	7,324.3100	7.3243	0.745	0	0	0
2021/08/26	2032	05/05/2022	11.18	Put	Bond Future	1,250.5200		1.2505	1,227.6900	1.2277	(1.826)	0	0	780
2021/08/26	2032	05/05/2022			Bond Future	10.0735		89.6305	10.0600	89.7075	(0.134)	0.0000	0.0000	0
2021/08/26	2032	05/05/2022	11.04	Call	Bond Future	6,695.0100		6.6950	6,747.1100	6.7471	0.778	0	0	0
2021/08/26	2032	05/05/2022	11.04	Put	Bond Future	1,406.1300		1.4061	1,381.2200	1.3812	(1.772)	0	0	0
2021/08/26	2032	05/05/2022	11.02	Call	Bond Future	6,613.6200		6.6136	6,665.4200	6.6654	0.783	0	0	0
2021/08/26	2032	05/05/2022	9.58	Put	Bond Future	4,785.2700		4.7853	4,731.3600	4.7314	(1.127)	0	0	0
2021/08/26	2032	05/05/2022	9.58	Call	Bond Future	1,911.4700		1.9115	1,934.5700	1.9346	1.208	0	0	780
2021/08/26	2032	05/05/2022	10.18	Put	Bond Future	2,927.8400		2.9278	2,886.8100	2.8868	(1.401)	0	0	0
2021/08/26	2032	05/05/2022	10.18	Call	Bond Future	3,532.2300		3.5322	3,568.2100	3.5682	1.019	0	0	780
2021/08/26	2032	04/08/2022	10.21	Put	Bond Future	3,833.5800		3.8336	3,789.7500	3.7898	(1.143)	0	0	0
2021/08/26	2032	04/08/2022	10.22	Call	Bond Future	3,472.7300		3.4727	3,506.9200	3.5069	0.985	0	0	0
2021/08/26	2032	04/08/2022	10.20	Put	Bond Future	3,861.4100		3.8614	3,817.3900	3.8174	(1.140)	0	0	0
2021/08/26	2032	04/08/2022			Bond Future	10.2801		90.6707	10.2660	90.7486	(0.137)	0.0000	0.0000	0
2021/08/26	2032	04/08/2022	10.21	Call	Bond Future	3,444.8100		3.4448	3,478.8200	3.4788	0.987	0	0	0
2021/08/26	2032	04/08/2022	10.22	Put	Bond Future	3,805.9100		3.8059	3,762.2600	3.7623	(1.147)	0	0	0
2021/08/26	2032	04/08/2022	10.20	Call	Bond Future	3,417.0100		3.4170	3,450.8300	3.4508	0.990	0	0	0
2021/08/26	2033	04/11/2021			Bond Future	107.5639		107.5639	107.5654	107.5654	0.001	0.0000	0.0000	8,979
2021/08/26	2033	03/02/2022			Bond Future	108.8109		108.8109	108.8121	108.8121	0.001	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
2021/08/26	2033	05/05/2022			Bond Future	108.8382	108.8382	108.8391	108.8391	0.001	0.0000	0.0000	0
2021/08/26	2033	04/08/2022			Bond Future	110.1861	110.1861	110.1869	110.1869	0.001	0.0000	0.0000	0
2021/08/26	2037	04/11/2021	12.82	Put	Bond Future	20.3000	0.0203	18.2000	0.0182	(10.345)	0	0	0
2021/08/26	2037	04/11/2021	12.83	Call	Bond Future	13,791.1100	13.7911	13,906.0900	13.9061	0.834	0	0	0
2021/08/26	2037	04/11/2021	12.30	Call	Bond Future	11,049.8800	11.0499	11,160.8300	11.1608	1.004	0	0	0
2021/08/26	2037	04/11/2021	12.30	Put	Bond Future	71.6500	0.0717	65.5600	0.0656	(8.500)	0	0	600
2021/08/26	2037	04/11/2021	11.49	Put	Bond Future	345.5100	0.3455	323.9800	0.3240	(6.231)	0	0	0
2021/08/26	2037	04/11/2021	11.49	Call	Bond Future	6,719.5800	6.7196	6,815.0900	6.8151	1.421	0	0	600
2021/08/26	2037	04/11/2021			Bond Future	10.4797	87.4040	10.4622	87.5210	(0.167)	0.0000	0.0000	120,362
2021/08/26	2037	04/11/2021	12.82	Call	Bond Future	13,740.4800	13.7405	13,855.4200	13.8554	0.837	0	0	0
2021/08/26	2037	04/11/2021	12.83	Put	Bond Future	19.7400	0.0197	17.6800	0.0177	(10.436)	0	0	0
2021/08/26	2037	04/11/2021	12.81	Call	Bond Future	13,689.8200	13.6898	13,804.7000	13.8047	0.839	0	0	0
2021/08/26	2037	04/11/2021	12.81	Put	Bond Future	20.8800	0.0209	18.7200	0.0187	(10.345)	0	0	0
2021/08/26	2037	03/02/2022	11.46	Call	Bond Future	6,145.5500	6.1455	6,227.0800	6.2271	1.327	0	0	0
2021/08/26	2037	03/02/2022	11.47	Put	Bond Future	1,211.3400	1.2113	1,175.0700	1.1751	(2.994)	0	0	0
2021/08/26	2037	03/02/2022	11.45	Call	Bond Future	6,099.3000	6.0993	6,180.5300	6.1805	1.332	0	0	0
2021/08/26	2037	03/02/2022			Bond Future	10.6686	84.1417	10.6504	84.2598	(0.170)	0.0000	0.0000	0
2021/08/26	2037	03/02/2022	11.46	Put	Bond Future	1,224.4000	1.2244	1,187.8400	1.1878	(2.986)	0	0	0
2021/08/26	2037	03/02/2022	11.47	Call	Bond Future	6,191.8800	6.1919	6,273.7000	6.2737	1.321	0	0	0
2021/08/26	2037	03/02/2022	11.45	Put	Bond Future	1,237.6100	1.2376	1,200.7500	1.2008	(2.978)	0	0	0
2021/08/26	2037	05/05/2022	11.83	Call	Bond Future	7,339.6800	7.3397	7,423.3700	7.4234	1.140	0	0	0
2021/08/26	2037	05/05/2022	11.84	Put	Bond Future	1,521.2500	1.5213	1,485.8600	1.4859	(2.326)	0	0	0
2021/08/26	2037	05/05/2022	11.82	Call	Bond Future	7,295.6200	7.2956	7,379.0800	7.3791	1.144	0	0	0
2021/08/26	2037	05/05/2022			Bond Future	10.8619	85.1317	10.8431	85.2510	(0.173)	0.0000	0.0000	0
2021/08/26	2037	05/05/2022	11.83	Put	Bond Future	1,534.1300	1.5341	1,498.5200	1.4985	(2.321)	0	0	0
2021/08/26	2037	05/05/2022	11.84	Call	Bond Future	7,383.5600	7.3836	7,467.4700	7.4675	1.136	0	0	0
2021/08/26	2037	05/05/2022	11.82	Put	Bond Future	1,546.8900	1.5469	1,511.0500	1.5110	(2.317)	0	0	0
2021/08/26	2037	04/08/2022	10.90	Call	Bond Future	3,598.6300	3.5986	3,651.4800	3.6515	1.469	0	0	0
2021/08/26	2037	04/08/2022	10.91	Put	Bond Future	4,600.7000	4.6007	4,533.1600	4.5332	(1.468)	0	0	0
2021/08/26	2037	04/08/2022	10.89	Call	Bond Future	3,568.8800	3.5689	3,621.4400	3.6214	1.473	0	0	0
2021/08/26	2037	04/08/2022	10.89	Put	Bond Future	4,666.4100	4.6664	4,598.2800	4.5983	(1.460)	0	0	0
2021/08/26	2037	04/08/2022			Bond Future	11.0667	81.8632	11.0471	81.9839	(0.177)	0.0000	0.0000	0
2021/08/26	2037	04/08/2022	10.90	Put	Bond Future	4,633.4600	4.6335	4,565.6200	4.5656	(1.464)	0	0	50
2021/08/26	2037	04/08/2022	10.91	Call	Bond Future	3,628.4900	3.6285	3,681.6400	3.6816	1.465	0	0	0
2021/08/26	2037	04/08/2022	11.42	Call	Bond Future	5,311.7600	5.3118	5,379.2500	5.3792	1.271	0	0	0
2021/08/26	2037	04/08/2022	11.42	Put	Bond Future	3,180.8100	3.1808	3,127.6100	3.1276	(1.673)	0	0	50
2021/08/26	2037	04/08/2022	10.10	Put	Bond Future	7,898.9500	7.8989	7,808.1400	7.8081	(1.150)	0	0	0
2021/08/26	2037	04/08/2022	10.10	Call	Bond Future	1,619.2600	1.6193	1,649.1400	1.6491	1.845	0	0	50
2021/08/26	2038	04/11/2021			Bond Future	119.4866	119.4866	119.8012	119.8012	0.263	0.0000	0.0000	5,949
2021/08/26	2038	03/02/2022			Bond Future	119.0930	119.0930	119.4107	119.4107	0.267	0.0000	0.0000	0
2021/08/26	2038	05/05/2022			Bond Future	120.5215	120.5215	120.8428	120.8428	0.267	0.0000	0.0000	0
2021/08/26	2038	04/08/2022			Bond Future	120.1974	120.1974	120.5223	120.5223	0.270	0.0000	0.0000	0
2021/08/26	2040	04/11/2021	12.90	Call	Bond Future	14,438.8700	14.4389	14,598.7400	14.5987	1.107	0	0	0
2021/08/26	2040	04/11/2021	12.90	Put	Bond Future	25.5100	0.0255	22.5700	0.0226	(11.525)	0	0	0
2021/08/26	2040	04/11/2021	12.89	Call	Bond Future	14,385.6600	14.3857	14,545.4700	14.5455	1.111	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
2021/08/26	2040	04/11/2021	12.89	Put	Bond Future	26.2100	0.0262	23.2100	0.0232	(11.446)	0	0	0
2021/08/26	2040	04/11/2021			Bond Future	10.5904	89.7134	10.5679	89.8762	(0.213)	0.0000	0.0000	82,062
2021/08/26	2040	04/11/2021	12.91	Call	Bond Future	14,492.0200	14.4920	14,651.9600	14.6520	1.104	0	0	0
2021/08/26	2040	04/11/2021	12.91	Put	Bond Future	24.8200	0.0248	21.9500	0.0219	(11.563)	0	0	0
2021/08/26	2040	03/02/2022	11.58	Put	Bond Future	1,324.4200	1.3244	1,276.3100	1.2763	(3.633)	0	0	0
2021/08/26	2040	03/02/2022	11.59	Call	Bond Future	6,742.7100	6.7427	6,859.3500	6.8593	1.730	0	0	0
2021/08/26	2040	03/02/2022	11.57	Put	Bond Future	1,338.4500	1.3384	1,289.9500	1.2900	(3.624)	0	0	0
2021/08/26	2040	03/02/2022			Bond Future	10.7736	86.2271	10.7502	86.3914	(0.217)	0.0000	0.0000	0
2021/08/26	2040	03/02/2022	11.58	Call	Bond Future	6,693.3800	6.6934	6,809.6300	6.8096	1.737	0	0	0
2021/08/26	2040	03/02/2022	11.59	Put	Bond Future	1,310.5400	1.3105	1,262.8200	1.2628	(3.641)	0	0	0
2021/08/26	2040	03/02/2022	11.57	Call	Bond Future	6,644.1200	6.6441	6,759.9800	6.7600	1.744	0	0	0
2021/08/26	2040	05/05/2022	11.91	Put	Bond Future	1,698.0700	1.6981	1,649.7500	1.6497	(2.846)	0	0	0
2021/08/26	2040	05/05/2022	11.92	Call	Bond Future	7,847.4400	7.8474	7,965.5700	7.9656	1.505	0	0	0
2021/08/26	2040	05/05/2022	11.92	Put	Bond Future	1,684.0600	1.6841	1,636.0600	1.6361	(2.850)	0	0	0
2021/08/26	2040	05/05/2022	10.57	Put	Bond Future	5,274.0700	5.2741	5,168.8600	5.1689	(1.995)	0	0	0
2021/08/26	2040	05/05/2022	10.57	Call	Bond Future	2,543.9600	2.5440	2,604.8800	2.6049	2.395	0	0	1,200
2021/08/26	2040	05/05/2022	13.04	Call	Bond Future	13,200.8900	13.2009	13,343.7300	13.3437	1.082	0	0	0
2021/08/26	2040	05/05/2022	13.04	Put	Bond Future	704.2300	0.7042	680.9400	0.6809	(3.307)	0	0	1,200
2021/08/26	2040	05/05/2022			Bond Future	10.9606	87.2417	10.9363	87.4078	(0.222)	0.0000	0.0000	0
2021/08/26	2040	05/05/2022	11.91	Call	Bond Future	7,800.9200	7.8009	7,918.7300	7.9187	1.510	0	0	0
2021/08/26	2040	05/05/2022	11.90	Call	Bond Future	7,754.2100	7.7542	7,871.7100	7.8717	1.515	0	0	0
2021/08/26	2040	05/05/2022	11.90	Put	Bond Future	1,711.9700	1.7120	1,663.3400	1.6633	(2.841)	0	0	0
2021/08/26	2040	05/05/2022	9.82	Put	Bond Future	9,260.9100	9.2609	9,122.5300	9.1225	(1.494)	0	0	0
2021/08/26	2040	05/05/2022	9.82	Call	Bond Future	891.8800	0.8919	919.6300	0.9196	3.111	0	0	1,200
2021/08/26	2040	04/08/2022	11.05	Call	Bond Future	3,980.8700	3.9809	4,058.9900	4.0590	1.962	0	0	0
2021/08/26	2040	04/08/2022	11.05	Put	Bond Future	4,703.6600	4.7037	4,613.7600	4.6138	(1.911)	0	0	0
2021/08/26	2040	04/08/2022			Bond Future	11.1584	83.7470	11.1330	83.9150	(0.227)	0.0000	0.0000	0
2021/08/26	2040	04/08/2022	11.04	Call	Bond Future	3,948.2700	3.9483	4,025.9700	4.0260	1.968	0	0	0
2021/08/26	2040	04/08/2022	11.04	Put	Bond Future	4,738.2500	4.7382	4,647.9300	4.6479	(1.906)	0	0	0
2021/08/26	2040	04/08/2022	11.03	Call	Bond Future	3,915.7800	3.9158	3,993.0700	3.9931	1.974	0	0	0
2021/08/26	2040	04/08/2022	11.03	Put	Bond Future	4,773.0400	4.7730	4,682.3100	4.6823	(1.901)	0	0	0
2021/08/26	2044	04/11/2021	12.91	Call	Bond Future	14,243.0900	14.2431	14,404.7400	14.4047	1.135	0	0	0
2021/08/26	2044	04/11/2021	12.91	Put	Bond Future	30.9900	0.0310	27.5200	0.0275	(11.197)	0	0	0
2021/08/26	2044	04/11/2021			Bond Future	10.6440	86.3546	10.6215	86.5198	(0.211)	0.0000	0.0000	61,777
2021/08/26	2044	04/11/2021	12.90	Call	Bond Future	14,190.4300	14.1904	14,352.0000	14.3520	1.139	0	0	0
2021/08/26	2044	04/11/2021	12.90	Put	Bond Future	31.8100	0.0318	28.2600	0.0283	(11.160)	0	0	0
2021/08/26	2044	04/11/2021	12.89	Call	Bond Future	14,137.7200	14.1377	14,299.2200	14.2992	1.142	0	0	0
2021/08/26	2044	04/11/2021	12.89	Put	Bond Future	32.6500	0.0327	29.0300	0.0290	(11.087)	0	0	0
2021/08/26	2044	03/02/2022	11.60	Call	Bond Future	6,652.6000	6.6526	6,769.6800	6.7697	1.760	0	0	0
2021/08/26	2044	03/02/2022	11.60	Put	Bond Future	1,377.6500	1.3776	1,327.9900	1.3280	(3.605)	0	0	0
2021/08/26	2044	03/02/2022	11.59	Call	Bond Future	6,603.2600	6.6033	6,719.9400	6.7199	1.767	0	0	0
2021/08/26	2044	03/02/2022	11.59	Put	Bond Future	1,392.2100	1.3922	1,342.1500	1.3422	(3.596)	0	0	0
2021/08/26	2044	03/02/2022			Bond Future	10.8186	82.9553	10.7952	83.1220	(0.216)	0.0000	0.0000	0
2021/08/26	2044	03/02/2022	11.61	Call	Bond Future	6,702.1800	6.7022	6,819.6600	6.8197	1.753	0	0	0
2021/08/26	2044	03/02/2022	11.61	Put	Bond Future	1,363.4200	1.3634	1,314.1600	1.3142	(3.613)	0	0	0
2021/08/26	2044	05/05/2022	11.92	Call	Bond Future	7,764.7500	7.7648	7,883.6600	7.8837	1.531	0	0	0
2021/08/26	2044	05/05/2022	11.92	Put	Bond Future	1,750.1400	1.7501	1,700.5400	1.7005	(2.834)	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
2021/08/26	2044	05/05/2022	11.91	Call	Bond Future	7,718.1700	7.7182	7,836.7700	7.8368	1.537	0	0	0
2021/08/26	2044	05/05/2022	11.91	Put	Bond Future	1,764.6400	1.7646	1,714.7300	1.7147	(2.828)	0	0	0
2021/08/26	2044	05/05/2022			Bond Future	10.9964	83.9315	10.9722	84.1000	(0.220)	0.0000	0.0000	0
2021/08/26	2044	05/05/2022	11.93	Call	Bond Future	7,811.5800	7.8116	7,930.8100	7.9308	1.526	0	0	0
2021/08/26	2044	05/05/2022	11.93	Put	Bond Future	1,735.9800	1.7360	1,686.7000	1.6867	(2.839)	0	0	0
2021/08/26	2044	04/08/2022	11.09	Call	Bond Future	4,057.0600	4.0571	4,137.1000	4.1371	1.973	0	0	0
2021/08/26	2044	04/08/2022	11.09	Put	Bond Future	4,696.0100	4.6960	4,605.6400	4.6056	(1.924)	0	0	0
2021/08/26	2044	04/08/2022	11.08	Call	Bond Future	4,023.8700	4.0239	4,103.4800	4.1035	1.978	0	0	0
2021/08/26	2044	04/08/2022	11.08	Put	Bond Future	4,731.2400	4.7312	4,640.4400	4.6404	(1.919)	0	0	0
2021/08/26	2044	04/08/2022			Bond Future	11.1841	80.5235	11.1589	80.6939	(0.225)	0.0000	0.0000	0
2021/08/26	2044	04/08/2022	11.10	Call	Bond Future	4,090.6800	4.0907	4,171.1400	4.1711	1.967	0	0	0
2021/08/26	2044	04/08/2022	11.10	Put	Bond Future	4,661.3100	4.6613	4,571.3600	4.5714	(1.930)	0	0	0
2021/08/26	2046	04/11/2021			Bond Future	106.7262	106.7262	106.9097	106.9097	0.172	0.0000	0.0000	17,203
2021/08/26	2046	03/02/2022			Bond Future	107.9636	107.9636	108.1490	108.1490	0.172	0.0000	0.0000	0
2021/08/26	2046	05/05/2022			Bond Future	107.3769	107.3769	107.5640	107.5640	0.174	0.0000	0.0000	0
2021/08/26	2046	04/08/2022			Bond Future	108.7068	108.7068	108.8963	108.8963	0.174	0.0000	0.0000	0
2021/08/26	2050	04/11/2021			Bond Future	110.0978	110.0978	110.9213	110.9213	0.748	0.0000	0.0000	8,607
2021/08/26	2050	03/02/2022			Bond Future	109.3969	109.3969	110.2295	110.2295	0.761	0.0000	0.0000	0
2021/08/26	2050	05/05/2022			Bond Future	110.7092	110.7092	111.5514	111.5514	0.761	0.0000	0.0000	0
2021/08/26	2050	04/08/2022			Bond Future	110.0631	110.0631	110.9153	110.9153	0.774	0.0000	0.0000	0
2021/08/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	AL37	04/11/2021			Index Future	809.4020	809.4020	808.3260	808.3260	(0.133)	0.0000	0.0000	0
2021/08/26	AL37	03/02/2022			Index Future	818.5870	818.5870	817.4960	817.4960	(0.133)	0.0000	0.0000	0
2021/08/26	AL37	05/05/2022			Index Future	828.2060	828.2060	827.1020	827.1020	(0.133)	0.0000	0.0000	0
2021/08/26	AL37	04/08/2022			Index Future	838.1630	838.1630	837.0440	837.0440	(0.134)	0.0000	0.0000	0
2021/08/26	AL7T	04/11/2021			Index Future	927.4530	927.4530	927.3910	927.3910	(0.007)	0.0000	0.0000	0
2021/08/26	AL7T	03/02/2022			Index Future	937.9780	937.9780	937.9130	937.9130	(0.007)	0.0000	0.0000	0
2021/08/26	AL7T	05/05/2022			Index Future	949.0010	949.0010	948.9330	948.9330	(0.007)	0.0000	0.0000	0
2021/08/26	AL7T	04/08/2022			Index Future	960.4090	960.4090	960.3390	960.3390	(0.007)	0.0000	0.0000	0
2021/08/26	ALBI	04/11/2021			Index Future	817.1670	817.1670	817.5600	817.5600	0.048	0.0000	0.0000	119
2021/08/26	ALBI	03/02/2022			Index Future	826.4400	826.4400	826.8350	826.8350	0.048	0.0000	0.0000	0
2021/08/26	ALBI	05/05/2022			Index Future	836.1520	836.1520	836.5500	836.5500	0.048	0.0000	0.0000	0
2021/08/26	ALBI	04/08/2022			Index Future	846.2040	846.2040	846.6050	846.6050	0.047	0.0000	0.0000	0
2021/08/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	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
2021/08/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/08/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	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
2021/08/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/26	ES33	04/11/2021			Bond Future	11.2160	77.0800	11.1979	77.1767	(0.161)	0.0000	0.0000	350
2021/08/26	ES33	03/02/2022			Bond Future	11.4542	77.9737	11.4354	78.0714	(0.164)	0.0000	0.0000	0
2021/08/26	ES33	05/05/2022			Bond Future	11.6937	75.1318	11.6741	75.2305	(0.167)	0.0000	0.0000	0
2021/08/26	ES33	04/08/2022			Bond Future	11.9434	76.0151	11.9230	76.1150	(0.171)	0.0000	0.0000	0
2021/08/26	ES42	04/11/2021			Bond Future	11.7156	75.5667	11.6925	75.7080	(0.197)	0.0000	0.0000	4,779
2021/08/26	ES42	03/02/2022			Bond Future	11.9326	76.4434	11.9086	76.5861	(0.202)	0.0000	0.0000	0
2021/08/26	ES42	05/05/2022			Bond Future	12.1585	73.1023	12.1334	73.2465	(0.206)	0.0000	0.0000	0
2021/08/26	ES42	04/08/2022			Bond Future	12.3875	73.9603	12.3613	74.1063	(0.211)	0.0000	0.0000	0
2021/08/26	GOVI	04/11/2021	728.41	Call	GOVI	785,620.0000	78.5620	789,100.0000	78.9100	0.443	0	0	0
2021/08/26	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/26	GOVI	04/11/2021	728.40	Call	GOVI	785,720.0000	78.5720	789,200.0000	78.9200	0.443	0	0	0
2021/08/26	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/26	GOVI	04/11/2021			GOVI	806.9720	806.9720	807.3200	807.3200	0.043	0.0000	0.0000	986
2021/08/26	GOVI	04/11/2021	728.42	Call	GOVI	785,520.0000	78.5520	789,000.0000	78.9000	0.443	0	0	0
2021/08/26	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/26	GOVI	03/02/2022	792.76	Call	GOVI	233,700.0000	23.3700	237,190.0000	23.7190	1.493	0	0	0
2021/08/26	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/26	GOVI	03/02/2022			GOVI	816.1300	816.1300	816.4790	816.4790	0.043	0.0000	0.0000	0
2021/08/26	GOVI	03/02/2022	792.75	Call	GOVI	233,800.0000	23.3800	237,290.0000	23.7290	1.493	0	0	0
2021/08/26	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/26	GOVI	03/02/2022	792.74	Call	GOVI	233,900.0000	23.3900	237,390.0000	23.7390	1.492	0	0	0
2021/08/26	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/26	GOVI	05/05/2022	788.25	Call	GOVI	374,710.0000	37.4710	378,220.0000	37.8220	0.937	0	0	0
2021/08/26	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/26	GOVI	05/05/2022			GOVI	825.7210	825.7210	826.0720	826.0720	0.043	0.0000	0.0000	0
2021/08/26	GOVI	05/05/2022	788.24	Call	GOVI	374,810.0000	37.4810	378,320.0000	37.8320	0.936	0	0	0
2021/08/26	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/26	GOVI	05/05/2022	788.23	Call	GOVI	374,910.0000	37.4910	378,420.0000	37.8420	0.936	0	0	0
2021/08/26	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/26	GOVI	04/08/2022	819.28	Call	GOVI	163,670.0000	16.3670	167,220.0000	16.7220	2.169	0	0	0
2021/08/26	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/26	GOVI	04/08/2022			GOVI	835.6470	835.6470	836.0020	836.0020	0.042	0.0000	0.0000	0
2021/08/26	GOVI	04/08/2022	819.27	Call	GOVI	163,770.0000	16.3770	167,320.0000	16.7320	2.168	0	0	0
2021/08/26	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/26	GOVI	04/08/2022	819.26	Call	GOVI	163,870.0000	16.3870	167,420.0000	16.7420	2.166	0	0	0
2021/08/26	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
2021/08/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/08/26	IGOV	04/11/2021			Index Future	294.4280	294.4280	295.1860	295.1860	0.257	0.0000	0.0000	475
2021/08/26	IGOV	03/02/2022			Index Future	297.8420	297.8420	298.6070	298.6070	0.257	0.0000	0.0000	0
2021/08/26	IGOV	05/05/2022			Index Future	301.4130	301.4130	302.1870	302.1870	0.257	0.0000	0.0000	0
2021/08/26	IGOV	04/08/2022			Index Future	305.1070	305.1070	305.8900	305.8900	0.257	0.0000	0.0000	0
2021/08/26	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/08/26	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/08/26	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/08/26	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/08/26	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/08/26	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/08/26	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/08/26	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/08/26	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/08/26	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/08/26	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/08/26	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/08/26	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/08/26	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/08/26	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/08/26	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/08/26	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/08/26	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/08/26	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/08/26	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/08/26	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/08/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/08/26	JBAF	15/09/2021			Jibar Tradeable Future	3.6950	96.3050	3.7050	96.2950	0.271	0.0000	0.0000	30,000
2021/08/26	JBAF	20/10/2021			Jibar Tradeable Future	3.7350	96.2650	3.7450	96.2550	0.268	0.0000	0.0000	0
2021/08/26	JBAF	17/11/2021			Jibar Tradeable Future	3.7600	96.2400	3.7700	96.2300	0.266	0.0000	0.0000	0
2021/08/26	JBAF	15/12/2021			Jibar Tradeable Future	3.8550	96.1450	3.8550	96.1450	0.000	0.0000	0.0000	0
2021/08/26	JBAF	19/01/2022			Jibar Tradeable Future	3.9000	96.1000	3.9100	96.0900	0.256	0.0000	0.0000	0
2021/08/26	JBAF	16/02/2022			Jibar Tradeable Future	4.0600	95.9400	4.0700	95.9300	0.246	0.0000	0.0000	0
2021/08/26	JBAF	16/03/2022			Jibar Tradeable Future	4.0900	95.9100	4.1000	95.9000	0.244	0.0000	0.0000	0
2021/08/26	JBAF	15/06/2022			Jibar Tradeable Future	4.4450	95.5550	4.4950	95.5050	1.125	0.0000	0.0000	472
2021/08/26	JBAF	21/09/2022			Jibar Tradeable Future	4.7200	95.2800	4.7600	95.2400	0.847	0.0000	0.0000	0
2021/08/26	JBAF	21/12/2022			Jibar Tradeable Future	4.9900	95.0100	5.0400	94.9600	1.002	0.0000	0.0000	68
2021/08/26	JBAF	15/03/2023			Jibar Tradeable Future	5.1950	94.8050	5.2450	94.7550	0.962	0.0000	0.0000	0
2021/08/26	JBAF	21/06/2023			Jibar Tradeable Future	5.4750	94.5250	5.5350	94.4650	1.096	0.0000	0.0000	0
2021/08/26	R023	04/11/2021	4.91	Call	Bond Future	118.1300	0.1181	99.4800	0.0995	(15.788)	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
2021/08/26	R023	04/11/2021	4.91	Put	Bond Future	277.8800	0.2779	309.4100	0.3094	11.347	0	0	0
2021/08/26	R023	04/11/2021	4.90	Call	Bond Future	112.8100	0.1128	94.7200	0.0947	(16.036)	0	0	0
2021/08/26	R023	04/11/2021	4.90	Put	Bond Future	285.4000	0.2854	317.4900	0.3175	11.244	0	0	0
2021/08/26	R023	04/11/2021			Bond Future	5.0345	104.8800	5.0737	104.8298	0.778	0.0000	0.0000	14,628
2021/08/26	R023	04/11/2021	4.92	Call	Bond Future	123.6000	0.1236	104.4000	0.1044	(15.534)	0	0	0
2021/08/26	R023	04/11/2021	4.92	Put	Bond Future	270.5100	0.2705	301.4900	0.3015	11.452	0	0	0
2021/08/26	R023	03/02/2022	5.08	Call	Bond Future	220.3100	0.2203	197.2900	0.1973	(10.449)	0	0	0
2021/08/26	R023	03/02/2022	5.08	Put	Bond Future	302.1600	0.3022	330.1900	0.3302	9.277	0	0	0
2021/08/26	R023	03/02/2022			Bond Future	5.1590	106.0701	5.2084	106.0191	0.956	0.0000	0.0000	0
2021/08/26	R023	03/02/2022	5.07	Call	Bond Future	215.1300	0.2151	192.4400	0.1924	(10.547)	0	0	0
2021/08/26	R023	03/02/2022	5.07	Put	Bond Future	307.3500	0.3073	335.7100	0.3357	9.227	0	0	0
2021/08/26	R023	03/02/2022	5.06	Call	Bond Future	209.7400	0.2097	187.3900	0.1874	(10.656)	0	0	0
2021/08/26	R023	03/02/2022	5.06	Put	Bond Future	312.3200	0.3123	341.0200	0.3410	9.189	0	0	0
2021/08/26	R023	05/05/2022	6.31	Call	Bond Future	889.1200	0.8891	846.1000	0.8461	(4.838)	0	0	0
2021/08/26	R023	05/05/2022	6.31	Put	Bond Future	79.0900	0.0791	87.9100	0.0879	11.152	0	0	0
2021/08/26	R023	05/05/2022			Bond Future	5.2838	103.4070	5.3491	103.3552	1.235	0.0000	0.0000	0
2021/08/26	R023	05/05/2022	6.30	Call	Bond Future	882.2100	0.8822	839.2800	0.8393	(4.866)	0	0	0
2021/08/26	R023	05/05/2022	6.30	Put	Bond Future	80.0200	0.0800	88.9300	0.0889	11.135	0	0	0
2021/08/26	R023	05/05/2022	6.29	Call	Bond Future	875.5200	0.8755	832.7100	0.8327	(4.890)	0	0	0
2021/08/26	R023	05/05/2022	6.29	Put	Bond Future	81.1800	0.0812	90.2100	0.0902	11.123	0	0	0
2021/08/26	R023	04/08/2022	6.05	Call	Bond Future	464.1400	0.4641	428.2600	0.4283	(7.730)	0	0	0
2021/08/26	R023	04/08/2022	6.05	Put	Bond Future	141.6100	0.1416	158.8600	0.1589	12.181	0	0	0
2021/08/26	R023	04/08/2022			Bond Future	5.4662	104.6333	5.5621	104.5801	1.755	0.0000	0.0000	0
2021/08/26	R023	04/08/2022	6.04	Call	Bond Future	460.0400	0.4600	424.3000	0.4243	(7.769)	0	0	0
2021/08/26	R023	04/08/2022	6.04	Put	Bond Future	143.0200	0.1430	160.4100	0.1604	12.159	0	0	0
2021/08/26	R023	04/08/2022	6.03	Call	Bond Future	455.9600	0.4560	420.3600	0.4204	(7.808)	0	0	0
2021/08/26	R023	04/08/2022	6.03	Put	Bond Future	144.4400	0.1444	161.9700	0.1620	12.137	0	0	0
2021/08/26	R035	04/11/2021	12.53	Call	Bond Future	13,570.4100	13.5704	13,685.1000	13.6851	0.845	0	0	0
2021/08/26	R035	04/11/2021	12.53	Put	Bond Future	22.4900	0.0225	20.1800	0.0202	(10.271)	0	0	0
2021/08/26	R035	04/11/2021	11.75	Put	Bond Future	132.3300	0.1323	122.2200	0.1222	(7.640)	0	0	782
2021/08/26	R035	04/11/2021	11.08	Call	Bond Future	5,804.5800	5.8046	5,894.0400	5.8940	1.541	0	0	0
2021/08/26	R035	04/11/2021	11.08	Put	Bond Future	479.2400	0.4792	451.7000	0.4517	(5.747)	0	0	782
2021/08/26	R035	04/11/2021	10.23	Put	Bond Future	2,071.7000	2.0717	1,999.7900	1.9998	(3.471)	0	0	0
2021/08/26	R035	04/11/2021	10.12	Put	Bond Future	2,455.6300	2.4556	2,377.1000	2.3771	(3.198)	0	0	0
2021/08/26	R035	04/11/2021	10.12	Call	Bond Future	1,611.7100	1.6117	1,650.1800	1.6502	2.387	0	0	400
2021/08/26	R035	04/11/2021	10.62	Put	Bond Future	1,079.2600	1.0793	1,030.5500	1.0306	(4.513)	0	0	0
2021/08/26	R035	04/11/2021	10.62	Call	Bond Future	3,526.2500	3.5263	3,594.5400	3.5945	1.937	0	0	400
2021/08/26	R035	04/11/2021	11.20	Put	Bond Future	385.7200	0.3857	362.3200	0.3623	(6.067)	0	0	350
2021/08/26	R035	04/11/2021	10.60	Call	Bond Future	3,435.7400	3.4357	3,502.9300	3.5029	1.956	0	0	0
2021/08/26	R035	04/11/2021	10.60	Put	Bond Future	1,117.0800	1.1171	1,067.2700	1.0673	(4.459)	0	0	350
2021/08/26	R035	04/11/2021	10.11	Put	Bond Future	2,492.9300	2.4929	2,413.8100	2.4138	(3.174)	0	0	0
2021/08/26	R035	04/11/2021	10.11	Call	Bond Future	1,581.4000	1.5814	1,619.2800	1.6193	2.395	0	0	350
2021/08/26	R035	04/11/2021			Bond Future	10.2457	91.8512	10.2282	91.9682	(0.171)	0.0000	0.0000	77,110
2021/08/26	R035	04/11/2021	12.52	Call	Bond Future	13,518.4400	13.5184	13,633.0800	13.6331	0.848	0	0	0
2021/08/26	R035	04/11/2021	12.52	Put	Bond Future	23.1300	0.0231	20.7700	0.0208	(10.203)	0	0	0
2021/08/26	R035	04/11/2021	12.51	Call	Bond Future	13,466.4400	13.4664	13,581.0200	13.5810	0.851	0	0	0
2021/08/26	R035	04/11/2021	12.51	Put	Bond Future	23.8000	0.0238	21.3800	0.0214	(10.168)	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
2021/08/26	R035	04/11/2021	11.75	Call	Bond Future	9,410.3600	9.4104	9,517.2500	9.5173	1.136	0	0	0
2021/08/26	R035	04/11/2021	10.23	Call	Bond Future	1,966.7900	1.9668	2,011.8800	2.0119	2.293	0	0	782
2021/08/26	R035	04/11/2021	13.82	Call	Bond Future	19,907.0700	19.9071	20,024.0200	20.0240	0.587	0	0	0
2021/08/26	R035	04/11/2021	13.82	Put	Bond Future	0.3300	0.0003	0.2800	0.0003	(15.152)	0	0	400
2021/08/26	R035	04/11/2021	11.20	Call	Bond Future	6,439.4100	6.4394	6,533.0100	6.5330	1.454	0	0	0
2021/08/26	R035	04/11/2021	10.26	Put	Bond Future	1,975.2100	1.9752	1,905.1200	1.9051	(3.548)	0	0	0
2021/08/26	R035	04/11/2021	10.26	Call	Bond Future	2,070.3600	2.0704	2,117.2700	2.1173	2.266	0	0	150
2021/08/26	R035	03/02/2022	11.23	Call	Bond Future	6,144.2500	6.1442	6,225.1300	6.2251	1.316	0	0	0
2021/08/26	R035	03/02/2022	11.23	Put	Bond Future	1,251.6500	1.2517	1,214.5300	1.2145	(2.966)	0	0	0
2021/08/26	R035	03/02/2022	11.22	Call	Bond Future	6,097.8900	6.0979	6,178.4800	6.1785	1.322	0	0	0
2021/08/26	R035	03/02/2022	11.22	Put	Bond Future	1,265.0300	1.2650	1,227.6200	1.2276	(2.957)	0	0	0
2021/08/26	R035	03/02/2022	11.39	Call	Bond Future	6,894.1700	6.8942	6,979.5300	6.9795	1.238	0	0	0
2021/08/26	R035	03/02/2022	11.39	Put	Bond Future	1,054.0600	1.0541	1,021.4200	1.0214	(3.097)	0	0	683
2021/08/26	R035	03/02/2022	10.65	Call	Bond Future	3,671.6300	3.6716	3,732.2000	3.7322	1.650	0	0	0
2021/08/26	R035	03/02/2022	11.73	Call	Bond Future	8,535.9300	8.5359	8,629.2700	8.6293	1.093	0	0	0
2021/08/26	R035	03/02/2022	11.73	Put	Bond Future	733.2200	0.7332	708.5600	0.7086	(3.363)	0	0	280
2021/08/26	R035	03/02/2022	11.03	Call	Bond Future	5,236.7100	5.2367	5,311.3200	5.3113	1.425	0	0	0
2021/08/26	R035	03/02/2022	11.28	Call	Bond Future	6,376.6300	6.3766	6,458.9500	6.4589	1.291	0	0	0
2021/08/26	R035	03/02/2022	11.28	Put	Bond Future	1,186.2600	1.1863	1,150.5800	1.1506	(3.008)	0	0	200
2021/08/26	R035	03/02/2022	10.26	Put	Bond Future	3,548.0600	3.5481	3,474.6500	3.4746	(2.069)	0	0	0
2021/08/26	R035	03/02/2022	10.26	Call	Bond Future	2,348.4700	2.3485	2,393.0600	2.3931	1.899	0	0	200
2021/08/26	R035	03/02/2022	11.05	Put	Bond Future	1,517.7000	1.5177	1,474.9700	1.4750	(2.815)	0	0	1,600
2021/08/26	R035	03/02/2022	10.35	Put	Bond Future	3,235.2500	3.2352	3,165.5600	3.1656	(2.154)	0	0	0
2021/08/26	R035	03/02/2022	10.35	Call	Bond Future	2,627.1100	2.6271	2,675.4200	2.6754	1.839	0	0	1,600
2021/08/26	R035	03/02/2022	9.92	Put	Bond Future	4,911.1600	4.9112	4,824.0800	4.8241	(1.773)	0	0	0
2021/08/26	R035	03/02/2022	9.92	Call	Bond Future	1,426.2800	1.4263	1,457.2000	1.4572	2.168	0	0	200
2021/08/26	R035	03/02/2022	10.61	Call	Bond Future	3,522.6500	3.5226	3,581.6200	3.5816	1.674	0	0	0
2021/08/26	R035	03/02/2022	10.61	Put	Bond Future	2,453.0000	2.4530	2,393.9700	2.3940	(2.406)	0	0	200
2021/08/26	R035	03/02/2022	11.11	Call	Bond Future	5,595.1000	5.5951	5,672.3000	5.6723	1.380	0	0	0
2021/08/26	R035	03/02/2022			Bond Future	10.4434	92.8936	10.4252	93.0116	(0.174)	0.0000	0.0000	0
2021/08/26	R035	03/02/2022	11.24	Call	Bond Future	6,190.4800	6.1905	6,271.6600	6.2717	1.311	0	0	0
2021/08/26	R035	03/02/2022	11.24	Put	Bond Future	1,238.2100	1.2382	1,201.3900	1.2014	(2.974)	0	0	0
2021/08/26	R035	03/02/2022	10.65	Put	Bond Future	2,347.8600	2.3479	2,290.4300	2.2904	(2.446)	0	0	683
2021/08/26	R035	03/02/2022	9.70	Put	Bond Future	5,968.8700	5.9689	5,873.6700	5.8737	(1.595)	0	0	0
2021/08/26	R035	03/02/2022	9.70	Call	Bond Future	961.2200	0.9612	984.0200	0.9840	2.372	0	0	683
2021/08/26	R035	03/02/2022	11.03	Put	Bond Future	1,550.6600	1.5507	1,507.2700	1.5073	(2.798)	0	0	280
2021/08/26	R035	03/02/2022	10.10	Put	Bond Future	4,149.7200	4.1497	4,069.7700	4.0698	(1.927)	0	0	0
2021/08/26	R035	03/02/2022	10.10	Call	Bond Future	1,884.8400	1.8848	1,922.8900	1.9229	2.019	0	0	280
2021/08/26	R035	03/02/2022	11.88	Call	Bond Future	9,272.8100	9.2728	9,369.0700	9.3691	1.038	0	0	0
2021/08/26	R035	03/02/2022	11.88	Put	Bond Future	625.7000	0.6257	603.9600	0.6040	(3.475)	0	0	1,800
2021/08/26	R035	03/02/2022	11.05	Call	Bond Future	5,325.5300	5.3255	5,400.8000	5.4008	1.413	0	0	0
2021/08/26	R035	03/02/2022	11.11	Put	Bond Future	1,423.4500	1.4234	1,382.6500	1.3826	(2.866)	0	0	200
2021/08/26	R035	05/05/2022	11.64	Call	Bond Future	7,501.9900	7.5020	7,586.2200	7.5862	1.123	0	0	0
2021/08/26	R035	05/05/2022	11.64	Put	Bond Future	1,499.9600	1.5000	1,464.9400	1.4649	(2.335)	0	0	0
2021/08/26	R035	05/05/2022	11.63	Call	Bond Future	7,457.8000	7.4578	7,541.8100	7.5418	1.126	0	0	0
2021/08/26	R035	05/05/2022	11.63	Put	Bond Future	1,512.7000	1.5127	1,477.4600	1.4775	(2.330)	0	0	0
2021/08/26	R035	05/05/2022			Bond Future	10.6378	89.5081	10.6189	89.6274	(0.178)	0.0000	0.0000	0
2021/08/26	R035	05/05/2022	11.65	Call	Bond Future	7,546.2300	7.5462	7,630.6900	7.6307	1.119	0	0	0

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2021/08/26	R035	05/05/2022	11.65	Put	Bond Future	1,487.3300	1.4873	1,452.5400	1.4525	(2.339)	0	0	0
2021/08/26	R035	04/08/2022	10.73	Call	Bond Future	3,762.3700	3.7624	3,816.5300	3.8165	1.440	0	0	0
2021/08/26	R035	04/08/2022	10.73	Put	Bond Future	4,450.5800	4.4506	4,384.0900	4.3841	(1.494)	0	0	0
2021/08/26	R035	04/08/2022	10.72	Call	Bond Future	3,732.4100	3.7324	3,786.2800	3.7863	1.443	0	0	0
2021/08/26	R035	04/08/2022	10.72	Put	Bond Future	4,482.5600	4.4826	4,415.7800	4.4158	(1.490)	0	0	0
2021/08/26	R035	04/08/2022	11.13	Put	Bond Future	3,339.4100	3.3394	3,284.1600	3.2842	(1.654)	0	0	100
2021/08/26	R035	04/08/2022	10.64	Call	Bond Future	3,494.6600	3.4947	3,546.2100	3.5462	1.475	0	0	0
2021/08/26	R035	04/08/2022	10.64	Put	Bond Future	4,742.5600	4.7426	4,673.4600	4.6735	(1.457)	0	0	100
2021/08/26	R035	04/08/2022	9.84	Put	Bond Future	8,013.5100	8.0135	7,921.7500	7.9217	(1.145)	0	0	0
2021/08/26	R035	04/08/2022	9.84	Call	Bond Future	1,559.6200	1.5596	1,588.5100	1.5885	1.852	0	0	100
2021/08/26	R035	04/08/2022			Bond Future	10.8418	90.5443	10.8221	90.6650	(0.182)	0.0000	0.0000	0
2021/08/26	R035	04/08/2022	10.74	Call	Bond Future	3,792.7900	3.7928	3,847.2400	3.8472	1.436	0	0	0
2021/08/26	R035	04/08/2022	10.74	Put	Bond Future	4,419.1300	4.4191	4,352.9300	4.3529	(1.498)	0	0	0
2021/08/26	R035	04/08/2022	11.13	Call	Bond Future	5,078.2000	5.0782	5,143.6000	5.1436	1.288	0	0	0
2021/08/26	R186	04/11/2021	8.10	Call	Bond Future	3,185.6000	3.1856	3,051.0400	3.0510	(4.224)	0	0	0
2021/08/26	R186	04/11/2021	8.10	Put	Bond Future	291.7200	0.2917	313.7100	0.3137	7.538	0	0	0
2021/08/26	R186	04/11/2021	8.09	Call	Bond Future	3,148.8200	3.1488	3,014.7400	3.0147	(4.258)	0	0	0
2021/08/26	R186	04/11/2021	8.09	Put	Bond Future	298.6800	0.2987	321.1500	0.3212	7.523	0	0	0
2021/08/26	R186	04/11/2021	7.77	Call	Bond Future	2,058.7700	2.0588	1,944.7900	1.9448	(5.536)	0	0	0
2021/08/26	R186	04/11/2021			Bond Future	7.4490	116.8100	7.4837	116.6535	0.466	0.0000	0.0000	65,520
2021/08/26	R186	04/11/2021	8.11	Call	Bond Future	3,222.5200	3.2225	3,087.4800	3.0875	(4.191)	0	0	0
2021/08/26	R186	04/11/2021	8.11	Put	Bond Future	284.9100	0.2849	306.4200	0.3064	7.550	0	0	0
2021/08/26	R186	04/11/2021	7.77	Put	Bond Future	620.1000	0.6201	662.6700	0.6627	6.865	0	0	15,177
2021/08/26	R186	04/11/2021	8.77	Call	Bond Future	5,828.5800	5.8286	5,676.2400	5.6762	(2.614)	0	0	0
2021/08/26	R186	04/11/2021	8.77	Put	Bond Future	52.8500	0.0529	57.0600	0.0571	7.966	0	0	15,177
2021/08/26	R186	03/02/2022	7.30	Call	Bond Future	1,030.2700	1.0303	967.9300	0.9679	(6.051)	0	0	0
2021/08/26	R186	03/02/2022	7.30	Put	Bond Future	2,480.6200	2.4806	2,576.9700	2.5770	3.884	0	0	0
2021/08/26	R186	03/02/2022			Bond Future	7.6359	112.8541	7.6729	112.6954	0.486	0.0000	0.0000	0
2021/08/26	R186	03/02/2022	7.29	Call	Bond Future	1,013.9800	1.0140	952.2900	0.9523	(6.084)	0	0	0
2021/08/26	R186	03/02/2022	7.29	Put	Bond Future	2,507.8800	2.5079	2,604.8800	2.6049	3.868	0	0	0
2021/08/26	R186	03/02/2022	7.28	Call	Bond Future	997.8600	0.9979	936.8300	0.9368	(6.116)	0	0	0
2021/08/26	R186	03/02/2022	7.28	Put	Bond Future	2,535.3200	2.5353	2,632.9800	2.6330	3.852	0	0	0
2021/08/26	R186	05/05/2022	8.32	Call	Bond Future	3,215.2800	3.2153	3,107.3000	3.1073	(3.358)	0	0	0
2021/08/26	R186	05/05/2022	8.32	Put	Bond Future	1,268.9100	1.2689	1,321.7200	1.3217	4.162	0	0	0
2021/08/26	R186	05/05/2022	7.28	Put	Bond Future	3,307.7800	3.3078	3,413.0300	3.4130	3.182	0	0	0
2021/08/26	R186	05/05/2022	7.28	Call	Bond Future	1,034.3700	1.0344	978.8300	0.9788	(5.369)	0	0	435
2021/08/26	R186	05/05/2022			Bond Future	7.8341	114.1815	7.8738	114.0207	0.507	0.0000	0.0000	0
2021/08/26	R186	05/05/2022	8.31	Call	Bond Future	3,188.0500	3.1881	3,080.4900	3.0805	(3.374)	0	0	0
2021/08/26	R186	05/05/2022	8.31	Put	Bond Future	1,281.3000	1.2813	1,334.5300	1.3345	4.154	0	0	0
2021/08/26	R186	05/05/2022	8.30	Call	Bond Future	3,160.5500	3.1606	3,053.4200	3.0534	(3.390)	0	0	0
2021/08/26	R186	05/05/2022	8.30	Put	Bond Future	1,293.4400	1.2934	1,347.1000	1.3471	4.149	0	0	0
2021/08/26	R186	05/05/2022	7.88	Put	Bond Future	1,942.1100	1.9421	2,015.7300	2.0157	3.791	0	0	0
2021/08/26	R186	05/05/2022	7.88	Call	Bond Future	2,127.7600	2.1278	2,040.5900	2.0406	(4.097)	0	0	435
2021/08/26	R186	05/05/2022	8.64	Call	Bond Future	4,136.5300	4.1365	4,016.2200	4.0162	(2.908)	0	0	0
2021/08/26	R186	05/05/2022	8.64	Put	Bond Future	931.7400	0.9317	972.2200	0.9722	4.345	0	0	435
2021/08/26	R186	04/08/2022	8.15	Call	Bond Future	2,501.1900	2.5012	2,411.1800	2.4112	(3.599)	0	0	0
2021/08/26	R186	04/08/2022	8.15	Put	Bond Future	2,114.9300	2.1149	2,187.9900	2.1880	3.454	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	
2021/08/26	R186	04/08/2022			Bond Future		8.0487	110.2378	8.0914	110.0748	0.531	0.0000	0.0000	0
2021/08/26	R186	04/08/2022	8.14	Call	Bond Future	2,479.8900	2.4799	2,390.3100	2.3903	(3.612)	0	0	0	
2021/08/26	R186	04/08/2022	8.14	Put	Bond Future	2,131.7000	2.1317	2,205.1900	2.2052	3.447	0	0	0	
2021/08/26	R186	04/08/2022	8.13	Call	Bond Future	2,459.1100	2.4591	2,369.9600	2.3700	(3.625)	0	0	0	
2021/08/26	R186	04/08/2022	8.13	Put	Bond Future	2,149.0000	2.1490	2,222.9200	2.2229	3.440	0	0	0	
2021/08/26	R197	04/11/2021			Bond Future	326.2397	326.2397	326.3942	326.3942	0.047	0.0000	0.0000	1,274	
2021/08/26	R197	03/02/2022			Bond Future	321.8026	321.8026	321.9578	321.9578	0.048	0.0000	0.0000	0	
2021/08/26	R197	05/05/2022			Bond Future	325.6628	325.6628	325.8192	325.8192	0.048	0.0000	0.0000	0	
2021/08/26	R197	04/08/2022			Bond Future	321.3224	321.3224	321.4791	321.4791	0.049	0.0000	0.0000	0	
2021/08/26	R202	04/11/2021			Bond Future	237.8482	237.8482	239.4825	239.4825	0.687	0.0000	0.0000	8,324	
2021/08/26	R202	03/02/2022			Bond Future	236.2400	236.2400	237.8924	237.8924	0.699	0.0000	0.0000	0	
2021/08/26	R202	05/05/2022			Bond Future	239.0735	239.0735	240.7452	240.7452	0.699	0.0000	0.0000	0	
2021/08/26	R202	04/08/2022			Bond Future	237.5865	237.5865	239.2780	239.2780	0.712	0.0000	0.0000	0	
2021/08/26	R209	04/11/2021	12.19	Call	Bond Future	10,310.4500	10.3105	10,407.9100	10.4079	0.945	0	0	0	
2021/08/26	R209	04/11/2021	12.19	Put	Bond Future	40.4000	0.0404	36.7100	0.0367	(9.134)	0	0	0	
2021/08/26	R209	04/11/2021	12.17	Call	Bond Future	10,219.1300	10.2191	10,316.4600	10.3165	0.952	0	0	0	
2021/08/26	R209	04/11/2021	12.00	Call	Bond Future	9,437.5900	9.4376	9,533.6100	9.5336	1.017	0	0	0	
2021/08/26	R209	04/11/2021	12.00	Put	Bond Future	59.6700	0.0597	54.5400	0.0545	(8.597)	0	0	9,000	
2021/08/26	R209	04/11/2021	10.50	Call	Bond Future	2,676.2900	2.6763	2,731.4200	2.7314	2.060	0	0	0	
2021/08/26	R209	04/11/2021	10.00	Call	Bond Future	1,136.0200	1.1360	1,164.6100	1.1646	2.517	0	0	0	
2021/08/26	R209	04/11/2021	10.00	Put	Bond Future	2,428.6600	2.4287	2,356.1000	2.3561	(2.988)	0	0	3,100	
2021/08/26	R209	04/11/2021	10.25	Put	Bond Future	1,640.0400	1.6400	1,580.6400	1.5806	(3.622)	0	0	4,000	
2021/08/26	R209	04/11/2021			Bond Future	10.2190	71.0899	10.2017	71.1910	(0.170)	0.0000	0.0000	37,855	
2021/08/26	R209	04/11/2021	12.18	Call	Bond Future	10,264.8100	10.2648	10,362.2000	10.3622	0.949	0	0	0	
2021/08/26	R209	04/11/2021	12.18	Put	Bond Future	41.2400	0.0412	37.4800	0.0375	(9.117)	0	0	0	
2021/08/26	R209	04/11/2021	12.17	Put	Bond Future	42.0900	0.0421	38.2700	0.0383	(9.076)	0	0	0	
2021/08/26	R209	04/11/2021	10.50	Put	Bond Future	1,065.4300	1.0654	1,019.4100	1.0194	(4.319)	0	0	5,400	
2021/08/26	R209	04/11/2021	9.50	Put	Bond Future	4,664.1300	4.6641	4,571.6100	4.5716	(1.984)	0	0	0	
2021/08/26	R209	04/11/2021	9.50	Call	Bond Future	292.5800	0.2926	301.2100	0.3012	2.950	0	0	6,000	
2021/08/26	R209	04/11/2021	10.25	Call	Bond Future	1,820.3500	1.8203	1,862.1000	1.8621	2.294	0	0	0	
2021/08/26	R209	03/02/2022	11.03	Call	Bond Future	4,725.1900	4.7252	4,792.0800	4.7921	1.416	0	0	0	
2021/08/26	R209	03/02/2022	11.03	Put	Bond Future	1,219.8900	1.2199	1,184.6400	1.1846	(2.890)	0	0	0	
2021/08/26	R209	03/02/2022	11.02	Call	Bond Future	4,685.8100	4.6858	4,752.4200	4.7524	1.422	0	0	0	
2021/08/26	R209	03/02/2022	11.02	Put	Bond Future	1,233.3900	1.2334	1,197.8600	1.1979	(2.881)	0	0	0	
2021/08/26	R209	03/02/2022			Bond Future	10.3908	71.8969	10.3728	71.9990	(0.173)	0.0000	0.0000	0	
2021/08/26	R209	03/02/2022	11.04	Call	Bond Future	4,764.6500	4.7646	4,831.8300	4.8318	1.410	0	0	0	
2021/08/26	R209	03/02/2022	11.04	Put	Bond Future	1,206.5200	1.2065	1,171.5600	1.1716	(2.898)	0	0	0	
2021/08/26	R209	05/05/2022	11.44	Call	Bond Future	6,089.6000	6.0896	6,160.0700	6.1601	1.157	0	0	0	
2021/08/26	R209	05/05/2022	11.44	Put	Bond Future	1,463.8600	1.4639	1,431.1500	1.4312	(2.235)	0	0	0	
2021/08/26	R209	05/05/2022	11.43	Call	Bond Future	6,051.7500	6.0517	6,122.0100	6.1220	1.161	0	0	0	
2021/08/26	R209	05/05/2022	11.43	Put	Bond Future	1,476.3300	1.4763	1,443.4100	1.4434	(2.230)	0	0	0	
2021/08/26	R209	05/05/2022			Bond Future	10.5648	69.6012	10.5462	69.7044	(0.176)	0.0000	0.0000	0	
2021/08/26	R209	05/05/2022	11.45	Call	Bond Future	6,127.6900	6.1277	6,198.3700	6.1984	1.153	0	0	0	
2021/08/26	R209	05/05/2022	11.45	Put	Bond Future	1,451.6800	1.4517	1,419.1800	1.4192	(2.239)	0	0	0	
2021/08/26	R209	04/08/2022	10.58	Call	Bond Future	3,095.9000	3.0959	3,141.5900	3.1416	1.476	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
2021/08/26	R209	04/08/2022	10.58	Put	Bond Future	3,990.2000	3.9902	3,931.5700	3.9316	(1.469)	0	0	0
2021/08/26	R209	04/08/2022	10.57	Put	Bond Future	4,019.2700	4.0193	3,960.3900	3.9604	(1.465)	0	0	0
2021/08/26	R209	04/08/2022			Bond Future	10.7436	70.4073	10.7244	70.5116	(0.179)	0.0000	0.0000	0
2021/08/26	R209	04/08/2022	10.59	Call	Bond Future	3,122.1300	3.1221	3,168.0800	3.1681	1.472	0	0	0
2021/08/26	R209	04/08/2022	10.59	Put	Bond Future	3,961.3000	3.9613	3,902.9300	3.9029	(1.474)	0	0	0
2021/08/26	R209	04/08/2022	10.57	Call	Bond Future	3,069.7700	3.0698	3,115.2100	3.1152	1.480	0	0	0
2021/08/26	R210	04/11/2021			Bond Future	210.7387	210.7387	210.8622	210.8622	0.059	0.0000	0.0000	1,486
2021/08/26	R210	03/02/2022			Bond Future	213.1819	213.1819	213.3063	213.3063	0.058	0.0000	0.0000	0
2021/08/26	R210	05/05/2022			Bond Future	212.8861	212.8861	213.0113	213.0113	0.059	0.0000	0.0000	0
2021/08/26	R210	04/08/2022			Bond Future	215.5230	215.5230	215.6494	215.6494	0.059	0.0000	0.0000	0
2021/08/26	R212	04/11/2021			Bond Future	174.9392	174.9392	174.9692	174.9692	0.017	0.0000	0.0000	1,025
2021/08/26	R213	04/11/2021	11.10	Put	Bond Future	55.2000	0.0552	52.6400	0.0526	(4.638)	0	0	0
2021/08/26	R213	04/11/2021	11.11	Call	Bond Future	9,184.3100	9.1843	9,192.8900	9.1929	0.093	0	0	0
2021/08/26	R213	04/11/2021	11.09	Put	Bond Future	56.4200	0.0564	53.8100	0.0538	(4.626)	0	0	0
2021/08/26	R213	04/11/2021			Bond Future	9.3404	86.9920	9.3384	87.0031	(0.021)	0.0000	0.0000	9,895
2021/08/26	R213	04/11/2021	11.10	Call	Bond Future	9,137.5500	9.1375	9,146.0900	9.1461	0.093	0	0	0
2021/08/26	R213	04/11/2021	11.11	Put	Bond Future	54.0100	0.0540	51.4900	0.0515	(4.666)	0	0	0
2021/08/26	R213	04/11/2021	11.09	Call	Bond Future	9,090.7900	9.0908	9,099.2800	9.0993	0.093	0	0	0
2021/08/26	R213	03/02/2022	9.98	Call	Bond Future	3,841.0400	3.8410	3,841.1700	3.8412	0.003	0	0	0
2021/08/26	R213	03/02/2022	9.98	Put	Bond Future	1,468.9400	1.4689	1,458.1500	1.4581	(0.735)	0	0	0
2021/08/26	R213	03/02/2022	9.58	Put	Bond Future	2,286.6300	2.2866	2,274.0600	2.2741	(0.550)	0	0	200
2021/08/26	R213	03/02/2022	8.63	Put	Bond Future	5,623.4100	5.6234	5,609.8700	5.6099	(0.241)	0	0	0
2021/08/26	R213	03/02/2022	8.63	Call	Bond Future	595.8400	0.5958	593.2200	0.5932	(0.440)	0	0	200
2021/08/26	R213	03/02/2022	8.80	Put	Bond Future	4,878.6400	4.8786	4,864.8900	4.8649	(0.282)	0	0	0
2021/08/26	R213	03/02/2022	8.80	Call	Bond Future	828.4200	0.8284	825.5900	0.8256	(0.342)	0	0	102
2021/08/26	R213	03/02/2022	10.60	Put	Bond Future	733.9400	0.7339	726.2000	0.7262	(1.055)	0	0	430
2021/08/26	R213	03/02/2022	10.00	Call	Bond Future	3,911.9000	3.9119	3,912.1300	3.9121	0.006	0	0	0
2021/08/26	R213	03/02/2022	10.00	Put	Bond Future	1,436.1700	1.4362	1,425.4800	1.4255	(0.744)	0	0	430
2021/08/26	R213	03/02/2022	9.22	Put	Bond Future	3,319.1700	3.3192	3,305.5700	3.3056	(0.410)	0	0	0
2021/08/26	R213	03/02/2022	10.67	Call	Bond Future	6,529.9700	6.5300	6,533.4800	6.5335	0.054	0	0	0
2021/08/26	R213	03/02/2022	10.67	Put	Bond Future	677.9300	0.6779	670.5200	0.6705	(1.093)	0	0	220
2021/08/26	R213	03/02/2022			Bond Future	9.5308	87.9791	9.5288	87.9901	(0.021)	0.0000	0.0000	0
2021/08/26	R213	03/02/2022	9.97	Call	Bond Future	3,805.8000	3.8058	3,805.8700	3.8059	0.002	0	0	0
2021/08/26	R213	03/02/2022	9.97	Put	Bond Future	1,485.5700	1.4856	1,474.7200	1.4747	(0.730)	0	0	0
2021/08/26	R213	03/02/2022	9.96	Call	Bond Future	3,770.6700	3.7707	3,770.7000	3.7707	0.001	0	0	0
2021/08/26	R213	03/02/2022	9.96	Put	Bond Future	1,502.3600	1.5024	1,491.4700	1.4915	(0.725)	0	0	0
2021/08/26	R213	03/02/2022	10.15	Call	Bond Future	4,464.5900	4.4646	4,465.5500	4.4656	0.022	0	0	0
2021/08/26	R213	03/02/2022	10.15	Put	Bond Future	1,217.0000	1.2170	1,207.0400	1.2070	(0.818)	0	0	200
2021/08/26	R213	03/02/2022	9.58	Call	Bond Future	2,550.4900	2.5505	2,548.8400	2.5488	(0.065)	0	0	0
2021/08/26	R213	03/02/2022	10.25	Call	Bond Future	4,845.6500	4.8456	4,847.1000	4.8471	0.030	0	0	0
2021/08/26	R213	03/02/2022	10.25	Put	Bond Future	1,088.6700	1.0887	1,079.2000	1.0792	(0.870)	0	0	102
2021/08/26	R213	03/02/2022	9.76	Call	Bond Future	3,094.6300	3.0946	3,093.7300	3.0937	(0.029)	0	0	0
2021/08/26	R213	03/02/2022	9.76	Put	Bond Future	1,873.5800	1.8736	1,861.7600	1.8618	(0.631)	0	0	102
2021/08/26	R213	03/02/2022	10.60	Call	Bond Future	6,241.7200	6.2417	6,244.9000	6.2449	0.051	0	0	0
2021/08/26	R213	03/02/2022	9.22	Call	Bond Future	1,626.0400	1.6260	1,623.3600	1.6234	(0.165)	0	0	430

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
2021/08/26	R213	03/02/2022	10.17	Call	Bond Future	4,540.1700	4.5402	4,541.2300	4.5412	0.023	0	0	0
2021/08/26	R213	03/02/2022	10.17	Put	Bond Future	1,190.3700	1.1904	1,180.5100	1.1805	(0.828)	0	0	220
2021/08/26	R213	03/02/2022	9.15	Put	Bond Future	3,551.5000	3.5515	3,537.8000	3.5378	(0.386)	0	0	0
2021/08/26	R213	03/02/2022	9.15	Call	Bond Future	1,471.1200	1.4711	1,468.3400	1.4683	(0.189)	0	0	220
2021/08/26	R213	05/05/2022	10.65	Put	Bond Future	1,271.0000	1.2710	1,263.2000	1.2632	(0.614)	0	0	0
2021/08/26	R213	05/05/2022	10.63	Call	Bond Future	5,878.7900	5.8788	5,881.8300	5.8818	0.052	0	0	0
2021/08/26	R213	05/05/2022			Bond Future	9.7192	85.4818	9.7172	85.4927	(0.022)	0.0000	0.0000	0
2021/08/26	R213	05/05/2022	10.64	Call	Bond Future	5,916.0500	5.9161	5,919.1200	5.9191	0.052	0	0	0
2021/08/26	R213	05/05/2022	10.64	Put	Bond Future	1,282.1800	1.2822	1,274.3400	1.2743	(0.611)	0	0	0
2021/08/26	R213	05/05/2022	10.65	Call	Bond Future	5,953.3600	5.9534	5,956.4700	5.9565	0.052	0	0	0
2021/08/26	R213	05/05/2022	10.63	Put	Bond Future	1,293.4600	1.2935	1,285.5900	1.2856	(0.608)	0	0	0
2021/08/26	R213	04/08/2022	9.89	Call	Bond Future	3,202.2700	3.2023	3,203.1200	3.2031	0.027	0	0	0
2021/08/26	R213	04/08/2022	9.90	Put	Bond Future	3,320.0000	3.3200	3,309.9300	3.3099	(0.303)	0	0	0
2021/08/26	R213	04/08/2022	9.88	Call	Bond Future	3,176.6100	3.1766	3,177.4300	3.1774	0.026	0	0	0
2021/08/26	R213	04/08/2022			Bond Future	9.9181	86.4754	9.9159	86.4863	(0.022)	0.0000	0.0000	0
2021/08/26	R213	04/08/2022	9.89	Put	Bond Future	3,344.5700	3.3446	3,334.4900	3.3345	(0.301)	0	0	0
2021/08/26	R213	04/08/2022	9.90	Call	Bond Future	3,228.3800	3.2284	3,229.2400	3.2292	0.027	0	0	0
2021/08/26	R213	04/08/2022	9.88	Put	Bond Future	3,369.6200	3.3696	3,359.5100	3.3595	(0.300)	0	0	0
2021/08/26	R214	04/11/2021	12.47	Call	Bond Future	9,843.9200	9.8439	9,971.9000	9.9719	1.300	0	0	0
2021/08/26	R214	04/11/2021	12.46	Call	Bond Future	9,798.7800	9.7988	9,926.6700	9.9267	1.305	0	0	0
2021/08/26	R214	04/11/2021	12.46	Put	Bond Future	57.0300	0.0570	51.3600	0.0514	(9.942)	0	0	0
2021/08/26	R214	04/11/2021			Bond Future	10.6074	67.7794	10.5850	67.9129	(0.211)	0.0000	0.0000	18,846
2021/08/26	R214	04/11/2021	12.47	Put	Bond Future	55.9400	0.0559	50.3600	0.0504	(9.975)	0	0	0
2021/08/26	R214	04/11/2021	12.48	Call	Bond Future	9,889.0300	9.8890	10,017.1000	10.0171	1.295	0	0	0
2021/08/26	R214	04/11/2021	12.48	Put	Bond Future	54.8900	0.0549	49.4000	0.0494	(10.002)	0	0	0
2021/08/26	R214	03/02/2022	11.40	Put	Bond Future	1,328.7100	1.3287	1,282.9800	1.2830	(3.442)	0	0	0
2021/08/26	R214	03/02/2022	11.41	Call	Bond Future	4,819.7800	4.8198	4,909.2700	4.9093	1.857	0	0	0
2021/08/26	R214	03/02/2022	11.39	Put	Bond Future	1,342.9500	1.3429	1,296.8600	1.2969	(3.432)	0	0	0
2021/08/26	R214	03/02/2022			Bond Future	10.7800	68.5485	10.7568	68.6834	(0.215)	0.0000	0.0000	0
2021/08/26	R214	03/02/2022	11.40	Call	Bond Future	4,780.4000	4.7804	4,869.5300	4.8695	1.864	0	0	0
2021/08/26	R214	03/02/2022	11.41	Put	Bond Future	1,314.7800	1.3148	1,269.4100	1.2694	(3.451)	0	0	0
2021/08/26	R214	03/02/2022	11.39	Call	Bond Future	4,741.2600	4.7413	4,830.0300	4.8300	1.872	0	0	0
2021/08/26	R214	05/05/2022	11.74	Put	Bond Future	1,581.8000	1.5818	1,538.3100	1.5383	(2.749)	0	0	0
2021/08/26	R214	05/05/2022	11.75	Call	Bond Future	5,874.1700	5.8742	5,967.3000	5.9673	1.585	0	0	0
2021/08/26	R214	05/05/2022	11.73	Put	Bond Future	1,595.0900	1.5951	1,551.3200	1.5513	(2.744)	0	0	0
2021/08/26	R214	05/05/2022			Bond Future	10.9486	66.0751	10.9246	66.2114	(0.219)	0.0000	0.0000	0
2021/08/26	R214	05/05/2022	11.74	Call	Bond Future	5,836.2600	5.8363	5,929.1200	5.9291	1.591	0	0	0
2021/08/26	R214	05/05/2022	11.75	Put	Bond Future	1,568.8100	1.5688	1,525.5900	1.5256	(2.755)	0	0	0
2021/08/26	R214	05/05/2022	11.73	Call	Bond Future	5,798.5800	5.7986	5,891.1600	5.8912	1.597	0	0	0
2021/08/26	R214	04/08/2022	10.98	Put	Bond Future	3,991.9100	3.9919	3,916.9300	3.9169	(1.878)	0	0	0
2021/08/26	R214	04/08/2022	10.99	Call	Bond Future	3,215.6500	3.2156	3,278.9400	3.2789	1.968	0	0	0
2021/08/26	R214	04/08/2022			Bond Future	11.1239	66.8390	11.0990	66.9770	(0.224)	0.0000	0.0000	0
2021/08/26	R214	04/08/2022	10.98	Call	Bond Future	3,188.3200	3.1883	3,251.2600	3.2513	1.974	0	0	0
2021/08/26	R214	04/08/2022	10.99	Put	Bond Future	3,962.9000	3.9629	3,888.2700	3.8883	(1.883)	0	0	0
2021/08/26	R214	04/08/2022	10.97	Call	Bond Future	3,161.3500	3.1613	3,223.9500	3.2239	1.980	0	0	0
2021/08/26	R214	04/08/2022	10.97	Put	Bond Future	4,021.3600	4.0214	3,946.0400	3.9460	(1.873)	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
2021/08/26	R248	04/11/2021	12.85	Call	Bond Future	14,664.1100	14.6641	14,831.0500	14.8311	1.138	0	0	0
2021/08/26	R248	04/11/2021	12.85	Put	Bond Future	31.0800	0.0311	27.5800	0.0276	(11.261)	0	0	0
2021/08/26	R248	04/11/2021	10.80	Put	Bond Future	1,508.6700	1.5087	1,431.6600	1.4317	(5.104)	0	0	0
2021/08/26	R248	04/11/2021	10.80	Call	Bond Future	3,223.7600	3.2238	3,317.1900	3.3172	2.898	0	0	1,050
2021/08/26	R248	04/11/2021	10.20	Put	Bond Future	3,928.0000	3.9280	3,797.5800	3.7976	(3.320)	0	0	0
2021/08/26	R248	04/11/2021			Bond Future	10.5702	85.5913	10.5478	85.7617	(0.212)	0.0000	0.0000	167,793
2021/08/26	R248	04/11/2021	12.84	Call	Bond Future	14,610.8900	14.6109	14,777.7600	14.7778	1.142	0	0	0
2021/08/26	R248	04/11/2021	12.84	Put	Bond Future	31.8900	0.0319	28.3200	0.0283	(11.195)	0	0	0
2021/08/26	R248	04/11/2021	12.83	Call	Bond Future	14,557.6200	14.5576	14,724.4100	14.7244	1.146	0	0	0
2021/08/26	R248	04/11/2021	12.83	Put	Bond Future	32.7300	0.0327	29.0800	0.0291	(11.152)	0	0	0
2021/08/26	R248	04/11/2021	10.30	Put	Bond Future	3,401.2700	3.4013	3,279.1700	3.2792	(3.590)	0	0	0
2021/08/26	R248	04/11/2021	10.30	Call	Bond Future	1,303.5000	1.3035	1,351.8400	1.3518	3.708	0	0	0
2021/08/26	R248	04/11/2021	9.60	Put	Bond Future	8,118.3800	8.1184	7,954.9900	7.9550	(2.013)	0	0	0
2021/08/26	R248	04/11/2021	9.60	Call	Bond Future	144.7100	0.1447	151.7600	0.1518	4.872	0	0	0
2021/08/26	R248	04/11/2021	10.20	Call	Bond Future	1,030.7800	1.0308	1,070.8000	1.0708	3.882	0	0	1,050
2021/08/26	R248	03/02/2022	11.48	Call	Bond Future	6,592.7200	6.5927	6,712.6800	6.7127	1.820	0	0	0
2021/08/26	R248	03/02/2022	11.49	Put	Bond Future	1,411.4900	1.4115	1,359.7600	1.3598	(3.665)	0	0	0
2021/08/26	R248	03/02/2022	11.47	Call	Bond Future	6,541.8100	6.5418	6,661.3400	6.6613	1.827	0	0	0
2021/08/26	R248	03/02/2022	9.80	Put	Bond Future	8,147.3200	8.1473	7,999.6900	7.9997	(1.812)	0	0	0
2021/08/26	R248	03/02/2022	9.80	Call	Bond Future	657.1400	0.6571	681.6300	0.6816	3.727	0	0	1,300
2021/08/26	R248	03/02/2022	10.50	Put	Bond Future	4,174.6900	4.1747	4,067.3800	4.0674	(2.570)	0	0	0
2021/08/26	R248	03/02/2022	10.50	Call	Bond Future	2,365.0600	2.3651	2,429.8700	2.4299	2.740	0	0	1,300
2021/08/26	R248	03/02/2022			Bond Future	10.7403	86.5626	10.7171	86.7347	(0.216)	0.0000	0.0000	0
2021/08/26	R248	03/02/2022	11.48	Put	Bond Future	1,426.6200	1.4266	1,374.4600	1.3745	(3.656)	0	0	0
2021/08/26	R248	03/02/2022	11.49	Call	Bond Future	6,643.5100	6.6435	6,763.9000	6.7639	1.812	0	0	0
2021/08/26	R248	03/02/2022	11.47	Put	Bond Future	1,441.7400	1.4417	1,389.1500	1.3891	(3.648)	0	0	0
2021/08/26	R248	05/05/2022	11.80	Call	Bond Future	7,787.2800	7.7873	7,910.0400	7.9100	1.576	0	0	0
2021/08/26	R248	05/05/2022	11.79	Call	Bond Future	7,739.1200	7.7391	7,861.5500	7.8615	1.582	0	0	0
2021/08/26	R248	05/05/2022	11.79	Put	Bond Future	1,788.3900	1.7884	1,736.8500	1.7369	(2.882)	0	0	0
2021/08/26	R248	05/05/2022			Bond Future	10.9063	83.1657	10.8821	83.3397	(0.221)	0.0000	0.0000	0
2021/08/26	R248	05/05/2022	11.80	Put	Bond Future	1,773.6400	1.7736	1,722.4300	1.7224	(2.887)	0	0	0
2021/08/26	R248	05/05/2022	11.81	Call	Bond Future	7,835.2600	7.8353	7,958.3700	7.9584	1.571	0	0	0
2021/08/26	R248	05/05/2022	11.81	Put	Bond Future	1,758.7900	1.7588	1,707.9300	1.7079	(2.892)	0	0	0
2021/08/26	R248	04/08/2022	10.99	Call	Bond Future	4,190.1800	4.1902	4,272.9300	4.2729	1.975	0	0	0
2021/08/26	R248	04/08/2022	10.99	Put	Bond Future	4,818.5100	4.8185	4,725.3600	4.7254	(1.933)	0	0	0
2021/08/26	R248	04/08/2022	10.98	Call	Bond Future	4,155.2900	4.1553	4,237.5900	4.2376	1.981	0	0	0
2021/08/26	R248	04/08/2022	10.98	Put	Bond Future	4,854.6300	4.8546	4,761.0300	4.7610	(1.928)	0	0	0
2021/08/26	R248	04/08/2022			Bond Future	11.0791	84.1276	11.0541	84.3035	(0.226)	0.0000	0.0000	0
2021/08/26	R248	04/08/2022	11.00	Call	Bond Future	4,224.8700	4.2249	4,308.0600	4.3081	1.969	0	0	0
2021/08/26	R248	04/08/2022	11.00	Put	Bond Future	4,782.2900	4.7823	4,689.5800	4.6896	(1.939)	0	0	0

**Total**

**1093323**