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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 30/08/2021 TO 30/08/2021

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
2021/08/30	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	2025	04/11/2021		Bond Future	155.1765	155.1765	155.1295	155.1295	(0.030)	0.0000	0.0000	4,840
2021/08/30	2025	03/02/2022		Bond Future	155.3932	155.3932	155.3451	155.3451	(0.031)	0.0000	0.0000	0
2021/08/30	2025	05/05/2022		Bond Future	157.2564	157.2564	157.2075	157.2075	(0.031)	0.0000	0.0000	0
2021/08/30	2025	04/08/2022		Bond Future	157.5883	157.5883	157.5388	157.5388	(0.031)	0.0000	0.0000	0
2021/08/30	2029	04/11/2021		Bond Future	114.0219	114.0219	114.1071	114.1071	0.075	0.0000	0.0000	2,964
2021/08/30	2029	03/02/2022		Bond Future	115.3432	115.3432	115.4290	115.4290	0.074	0.0000	0.0000	0
2021/08/30	2029	05/05/2022		Bond Future	115.5286	115.5286	115.6152	115.6152	0.075	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
2021/08/30	2029	04/08/2022			Bond Future	116.9592	116.9592	117.0467	117.0467	0.075	0.0000	0.0000	0
2021/08/30	2030	04/11/2021	10.60	Call	Bond Future	8,705.5100	8.7055	8,989.3500	8.9893	3.260	0	0	0
2021/08/30	2030	04/11/2021	10.60	Put	Bond Future	56.2700	0.0563	41.9600	0.0420	(25.431)	0	0	0
2021/08/30	2030	04/11/2021	10.59	Put	Bond Future	57.5600	0.0576	42.9700	0.0430	(25.347)	0	0	0
2021/08/30	2030	04/11/2021	8.27	Put	Bond Future	4,153.7700	4.1538	3,886.6700	3.8867	(6.430)	0	0	0
2021/08/30	2030	04/11/2021	8.27	Call	Bond Future	345.7100	0.3457	376.7600	0.3768	8.982	0	0	300
2021/08/30	2030	04/11/2021	8.77	Put	Bond Future	2,135.3700	2.1354	1,930.3000	1.9303	(9.603)	0	0	0
2021/08/30	2030	04/11/2021	11.44	Put	Bond Future	5.3700	0.0054	3.5400	0.0035	(34.078)	0	0	300
2021/08/30	2030	04/11/2021	11.26	Call	Bond Future	11,813.9400	11.8139	12,108.9400	12.1089	2.497	0	0	0
2021/08/30	2030	04/11/2021	9.20	Call	Bond Future	2,457.8300	2.4578	2,620.2700	2.6203	6.609	0	0	29
2021/08/30	2030	04/11/2021	9.30	Put	Bond Future	857.9900	0.8580	737.7100	0.7377	(14.019)	0	0	0
2021/08/30	2030	04/11/2021	9.35	Call	Bond Future	3,017.0300	3.0170	3,202.2300	3.2022	6.138	0	0	0
2021/08/30	2030	04/11/2021	9.35	Put	Bond Future	781.4500	0.7814	668.5000	0.6685	(14.454)	0	0	9,100
2021/08/30	2030	04/11/2021			Bond Future	8.9402	96.7791	8.8865	97.0772	(0.601)	0.0000	0.0000	98,011
2021/08/30	2030	04/11/2021	10.61	Call	Bond Future	8,753.2100	8.7532	9,037.3200	9.0373	3.246	0	0	0
2021/08/30	2030	04/11/2021	10.61	Put	Bond Future	55.0100	0.0550	40.9700	0.0410	(25.523)	0	0	0
2021/08/30	2030	04/11/2021	10.59	Call	Bond Future	8,657.8100	8.6578	8,941.3700	8.9414	3.275	0	0	0
2021/08/30	2030	04/11/2021	8.77	Call	Bond Future	1,186.1500	1.1861	1,279.2300	1.2792	7.847	0	0	300
2021/08/30	2030	04/11/2021	11.44	Call	Bond Future	12,643.6900	12.6437	12,940.0100	12.9400	2.344	0	0	0
2021/08/30	2030	04/11/2021	11.26	Put	Bond Future	9.8300	0.0098	6.6800	0.0067	(32.045)	0	0	29
2021/08/30	2030	04/11/2021	9.90	Put	Bond Future	262.5900	0.2626	212.0000	0.2120	(19.266)	0	0	0
2021/08/30	2030	04/11/2021	9.90	Call	Bond Future	5,393.5800	5.3936	5,641.1400	5.6411	4.590	0	0	29
2021/08/30	2030	04/11/2021	9.20	Put	Bond Future	1,032.7200	1.0327	897.0100	0.8970	(13.141)	0	0	0
2021/08/30	2030	04/11/2021	8.75	Put	Bond Future	2,201.1400	2.2011	1,993.0100	1.9930	(9.456)	0	0	0
2021/08/30	2030	04/11/2021	8.75	Call	Bond Future	1,139.6200	1.1396	1,229.6400	1.2296	7.899	0	0	3,250
2021/08/30	2030	04/11/2021	9.30	Call	Bond Future	2,824.4200	2.8244	3,002.2900	3.0023	6.298	0	0	0
2021/08/30	2030	03/02/2022	9.45	Call	Bond Future	3,317.8700	3.3179	3,487.7100	3.4877	5.119	0	0	0
2021/08/30	2030	03/02/2022	9.45	Put	Bond Future	1,619.4600	1.6195	1,488.0900	1.4881	(8.112)	0	0	0
2021/08/30	2030	03/02/2022	9.35	Call	Bond Future	2,996.5000	2.9965	3,155.8200	3.1558	5.317	0	0	0
2021/08/30	2030	03/02/2022	9.35	Put	Bond Future	1,822.9800	1.8230	1,681.0900	1.6811	(7.783)	0	0	101
2021/08/30	2030	03/02/2022	8.39	Put	Bond Future	4,850.9700	4.8510	4,609.3300	4.6093	(4.981)	0	0	0
2021/08/30	2030	03/02/2022	8.39	Call	Bond Future	785.9400	0.7859	845.5100	0.8455	7.579	0	0	101
2021/08/30	2030	03/02/2022	8.85	Put	Bond Future	3,149.3300	3.1493	2,953.1200	2.9531	(6.230)	0	0	0
2021/08/30	2030	03/02/2022	8.85	Call	Bond Future	1,640.3100	1.6403	1,745.3100	1.7453	6.401	0	0	1,000
2021/08/30	2030	03/02/2022			Bond Future	9.1290	93.8728	9.0729	94.1740	(0.615)	0.0000	0.0000	0
2021/08/30	2030	03/02/2022	9.44	Call	Bond Future	3,285.1400	3.2851	3,453.9400	3.4539	5.138	0	0	0
2021/08/30	2030	03/02/2022	9.44	Put	Bond Future	1,639.0500	1.6391	1,506.6400	1.5066	(8.078)	0	0	0
2021/08/30	2030	03/02/2022	9.43	Call	Bond Future	3,252.3300	3.2523	3,420.0900	3.4201	5.158	0	0	0
2021/08/30	2030	03/02/2022	9.43	Put	Bond Future	1,658.5900	1.6586	1,525.1400	1.5251	(8.046)	0	0	0
2021/08/30	2030	03/02/2022	9.78	Call	Bond Future	4,497.4600	4.4975	4,698.7900	4.6988	4.477	0	0	0
2021/08/30	2030	03/02/2022	9.78	Put	Bond Future	1,093.7500	1.0938	993.8700	0.9939	(9.132)	0	0	101
2021/08/30	2030	03/02/2022	10.85	Call	Bond Future	8,963.1300	8.9631	9,228.1000	9.2281	2.956	0	0	0
2021/08/30	2030	03/02/2022	10.85	Put	Bond Future	301.9700	0.3020	265.7300	0.2657	(12.001)	0	0	1,000
2021/08/30	2030	03/02/2022	9.60	Put	Bond Future	1,355.9100	1.3559	1,239.5100	1.2395	(8.585)	0	0	0
2021/08/30	2030	03/02/2022	9.60	Call	Bond Future	3,834.5200	3.8345	4,019.3300	4.0193	4.820	0	0	1,000
2021/08/30	2030	05/05/2022	10.21	Call	Bond Future	5,680.4800	5.6805	5,892.9900	5.8930	3.741	0	0	0
2021/08/30	2030	05/05/2022	10.21	Put	Bond Future	1,249.5500	1.2495	1,157.4600	1.1575	(7.370)	0	0	0

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2021/08/30	2030	05/05/2022	9.95	Call	Bond Future	4,741.3500	4.7413	4,935.8900	4.9359	4.103	0	0	0
2021/08/30	2030	05/05/2022	8.47	Call	Bond Future	1,023.7200	1.0237	1,092.6500	1.0927	6.733	0	0	1,073
2021/08/30	2030	05/05/2022	8.14	Put	Bond Future	7,053.1200	7.0531	6,795.7600	6.7958	(3.649)	0	0	0
2021/08/30	2030	05/05/2022	8.14	Call	Bond Future	653.2400	0.6532	700.4800	0.7005	7.232	0	0	1,800
2021/08/30	2030	05/05/2022	8.89	Put	Bond Future	4,060.4300	4.0604	3,859.5400	3.8595	(4.948)	0	0	0
2021/08/30	2030	05/05/2022	8.81	Put	Bond Future	4,325.3600	4.3254	4,117.5200	4.1175	(4.805)	0	0	0
2021/08/30	2030	05/05/2022			Bond Future	9.3261	94.9768	9.2673	95.2814	(0.630)	0.0000	0.0000	0
2021/08/30	2030	05/05/2022	10.20	Call	Bond Future	5,643.3600	5.6434	5,855.2200	5.8552	3.754	0	0	0
2021/08/30	2030	05/05/2022	10.20	Put	Bond Future	1,261.0300	1.2610	1,168.2900	1.1683	(7.354)	0	0	200
2021/08/30	2030	05/05/2022	10.19	Call	Bond Future	5,606.3200	5.6063	5,817.5300	5.8175	3.767	0	0	0
2021/08/30	2030	05/05/2022	10.19	Put	Bond Future	1,272.6200	1.2726	1,179.2300	1.1792	(7.338)	0	0	0
2021/08/30	2030	05/05/2022	9.95	Put	Bond Future	1,585.2400	1.5852	1,475.1800	1.4752	(6.943)	0	0	1,073
2021/08/30	2030	05/05/2022	9.35	Call	Bond Future	2,879.9900	2.8800	3,024.6500	3.0246	5.023	0	0	0
2021/08/30	2030	05/05/2022	9.35	Put	Bond Future	2,756.6000	2.7566	2,596.6600	2.5967	(5.802)	0	0	1,073
2021/08/30	2030	05/05/2022	8.47	Put	Bond Future	5,588.3800	5.5884	5,352.7100	5.3527	(4.217)	0	0	0
2021/08/30	2030	05/05/2022	8.89	Call	Bond Future	1,769.8600	1.7699	1,873.5700	1.8736	5.860	0	0	1,800
2021/08/30	2030	05/05/2022	11.04	Call	Bond Future	8,937.7500	8.9377	9,191.8900	9.1919	2.843	0	0	0
2021/08/30	2030	05/05/2022	11.04	Put	Bond Future	589.5400	0.5895	539.0800	0.5391	(8.559)	0	0	1,800
2021/08/30	2030	05/05/2022	8.81	Call	Bond Future	1,606.8600	1.6069	1,703.6200	1.7036	6.022	0	0	200
2021/08/30	2030	05/05/2022	7.73	Put	Bond Future	9,089.3600	9.0894	8,811.9900	8.8120	(3.052)	0	0	0
2021/08/30	2030	05/05/2022	7.73	Call	Bond Future	348.1500	0.3481	375.3800	0.3754	7.821	0	0	200
2021/08/30	2030	04/08/2022	9.56	Call	Bond Future	3,293.3400	3.2933	3,442.6700	3.4427	4.534	0	0	0
2021/08/30	2030	04/08/2022	9.56	Put	Bond Future	3,182.8200	3.1828	3,023.8600	3.0239	(4.994)	0	0	0
2021/08/30	2030	04/08/2022			Bond Future	9.5378	92.0792	9.4761	92.3874	(0.647)	0.0000	0.0000	0
2021/08/30	2030	04/08/2022	9.55	Call	Bond Future	3,266.9700	3.2670	3,415.5500	3.4156	4.548	0	0	0
2021/08/30	2030	04/08/2022	9.55	Put	Bond Future	3,206.2600	3.2063	3,046.5500	3.0465	(4.981)	0	0	0
2021/08/30	2030	04/08/2022	9.54	Call	Bond Future	3,240.7100	3.2407	3,388.5300	3.3885	4.561	0	0	0
2021/08/30	2030	04/08/2022	9.54	Put	Bond Future	3,229.8400	3.2298	3,069.3700	3.0694	(4.968)	0	0	0
2021/08/30	2032	04/11/2021	11.70	Call	Bond Future	11,657.5700	11.6576	11,978.4700	11.9785	2.753	0	0	0
2021/08/30	2032	04/11/2021	11.71	Put	Bond Future	24.2600	0.0243	17.2900	0.0173	(28.730)	0	0	0
2021/08/30	2032	04/11/2021	11.69	Call	Bond Future	11,607.4600	11.6075	11,928.2100	11.9282	2.763	0	0	0
2021/08/30	2032	04/11/2021	9.83	Call	Bond Future	2,545.1400	2.5451	2,717.7600	2.7178	6.782	0	0	700
2021/08/30	2032	04/11/2021			Bond Future	9.6091	92.0801	9.5554	92.4082	(0.559)	0.0000	0.0000	123,269
2021/08/30	2032	04/11/2021	11.70	Put	Bond Future	24.8200	0.0248	17.7200	0.0177	(28.606)	0	0	0
2021/08/30	2032	04/11/2021	11.71	Call	Bond Future	11,707.6600	11.7077	12,028.6900	12.0287	2.742	0	0	0
2021/08/30	2032	04/11/2021	11.69	Put	Bond Future	25.4000	0.0254	18.1500	0.0182	(28.543)	0	0	0
2021/08/30	2032	04/11/2021	9.33	Put	Bond Future	2,726.1800	2.7262	2,482.9200	2.4829	(8.923)	0	0	0
2021/08/30	2032	04/11/2021	9.33	Call	Bond Future	1,003.2500	1.0033	1,087.9900	1.0880	8.447	0	0	700
2021/08/30	2032	04/11/2021	9.83	Put	Bond Future	1,211.9800	1.2120	1,056.6000	1.0566	(12.820)	0	0	0
2021/08/30	2032	04/11/2021	12.81	Call	Bond Future	16,995.1400	16.9951	17,322.8900	17.3229	1.928	0	0	0
2021/08/30	2032	04/11/2021	12.81	Put	Bond Future	0.5900	0.0006	0.3400	0.0003	(42.373)	0	0	700
2021/08/30	2032	03/02/2022	10.43	Call	Bond Future	4,878.1500	4.8781	5,097.2500	5.0973	4.491	0	0	0
2021/08/30	2032	03/02/2022	10.43	Put	Bond Future	1,254.6400	1.2546	1,142.3100	1.1423	(8.953)	0	0	0
2021/08/30	2032	03/02/2022	10.42	Call	Bond Future	4,836.9600	4.8370	5,055.1100	5.0551	4.510	0	0	0
2021/08/30	2032	03/02/2022	10.42	Put	Bond Future	1,269.4700	1.2695	1,156.1900	1.1562	(8.923)	0	0	0
2021/08/30	2032	03/02/2022	10.45	Put	Bond Future	1,225.6600	1.2257	1,115.2200	1.1152	(9.011)	0	0	198
2021/08/30	2032	03/02/2022	9.81	Call	Bond Future	2,620.3100	2.6203	2,770.7300	2.7707	5.741	0	0	0

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2021/08/30	2032	03/02/2022	9.81	Put	Bond Future	2,563.9000	2.5639	2,382.8900	2.3829	(7.060)	0	0	198
2021/08/30	2032	03/02/2022	8.91	Put	Bond Future	6,083.3800	6.0834	5,802.1500	5.8022	(4.623)	0	0	0
2021/08/30	2032	03/02/2022	10.66	Call	Bond Future	5,860.7400	5.8607	6,100.0300	6.1000	4.083	0	0	0
2021/08/30	2032	03/02/2022	10.66	Put	Bond Future	962.1600	0.9622	870.0200	0.8700	(9.576)	0	0	97
2021/08/30	2032	03/02/2022	10.35	Put	Bond Future	1,377.2000	1.3772	1,257.0700	1.2571	(8.723)	0	0	400
2021/08/30	2032	03/02/2022	9.58	Put	Bond Future	3,263.2100	3.2632	3,054.5200	3.0545	(6.395)	0	0	0
2021/08/30	2032	03/02/2022	9.58	Call	Bond Future	1,946.4000	1.9464	2,069.1400	2.0691	6.306	0	0	400
2021/08/30	2032	03/02/2022	11.13	Call	Bond Future	7,986.1600	7.9862	8,257.3600	8.2574	3.396	0	0	0
2021/08/30	2032	03/02/2022	11.13	Put	Bond Future	559.7000	0.5597	499.4700	0.4995	(10.761)	0	0	210
2021/08/30	2032	03/02/2022	10.53	Call	Bond Future	5,297.8200	5.2978	5,526.1300	5.5261	4.310	0	0	0
2021/08/30	2032	03/02/2022	10.53	Put	Bond Future	1,116.8000	1.1168	1,013.6800	1.0137	(9.234)	0	0	210
2021/08/30	2032	03/02/2022	10.65	Call	Bond Future	0.0000	0.0000	6,055.5000	6.0555	100.000	0	0	0
2021/08/30	2032	03/02/2022	10.65	Put	Bond Future	0.0000	0.0000	880.4000	0.8804	100.000	0	0	1,050
2021/08/30	2032	03/02/2022	9.67	Call	Bond Future	0.0000	0.0000	2,332.4100	2.3324	100.000	0	0	0
2021/08/30	2032	03/02/2022			Bond Future	9.8005	93.1249	9.7446	93.4563	(0.570)	0.0000	0.0000	0
2021/08/30	2032	03/02/2022	10.44	Call	Bond Future	4,919.6500	4.9196	5,139.7000	5.1397	4.473	0	0	0
2021/08/30	2032	03/02/2022	10.44	Put	Bond Future	1,240.1700	1.2402	1,128.7900	1.1288	(8.981)	0	0	0
2021/08/30	2032	03/02/2022	10.45	Call	Bond Future	4,961.0600	4.9611	5,182.0500	5.1821	4.454	0	0	0
2021/08/30	2032	03/02/2022	8.91	Call	Bond Future	604.3600	0.6044	654.5600	0.6546	8.306	0	0	198
2021/08/30	2032	03/02/2022	10.14	Call	Bond Future	3,741.3800	3.7414	3,930.3600	3.9304	5.051	0	0	0
2021/08/30	2032	03/02/2022	10.14	Put	Bond Future	1,762.3500	1.7624	1,619.9000	1.6199	(8.083)	0	0	97
2021/08/30	2032	03/02/2022	9.14	Put	Bond Future	4,965.0900	4.9651	4,705.7500	4.7057	(5.223)	0	0	0
2021/08/30	2032	03/02/2022	9.14	Call	Bond Future	942.6700	0.9427	1,014.7600	1.0148	7.647	0	0	97
2021/08/30	2032	03/02/2022	10.95	Call	Bond Future	7,159.4300	7.1594	7,419.7800	7.4198	3.636	0	0	0
2021/08/30	2032	03/02/2022	10.95	Put	Bond Future	688.9800	0.6890	617.9000	0.6179	(10.317)	0	0	400
2021/08/30	2032	03/02/2022	10.35	Call	Bond Future	4,551.2000	4.5512	4,762.5000	4.7625	4.643	0	0	0
2021/08/30	2032	03/02/2022	9.62	Put	Bond Future	3,132.4500	3.1325	2,928.5700	2.9286	(6.509)	0	0	0
2021/08/30	2032	03/02/2022	9.62	Call	Bond Future	2,056.4500	2.0565	2,184.0000	2.1840	6.202	0	0	210
2021/08/30	2032	03/02/2022	9.67	Put	Bond Future	0.0000	0.0000	2,777.1500	2.7771	100.000	0	0	1,050
2021/08/30	2032	03/02/2022	9.57	Put	Bond Future	0.0000	0.0000	3,086.4200	3.0864	100.000	0	0	0
2021/08/30	2032	03/02/2022	9.57	Call	Bond Future	0.0000	0.0000	2,040.7000	2.0407	100.000	0	0	1,050
2021/08/30	2032	05/05/2022	11.03	Call	Bond Future	6,976.9900	6.9770	7,218.3400	7.2183	3.459	0	0	0
2021/08/30	2032	05/05/2022	11.03	Put	Bond Future	1,297.7400	1.2977	1,203.9600	1.2040	(7.226)	0	0	0
2021/08/30	2032	05/05/2022	11.02	Put	Bond Future	1,308.9300	1.3089	1,214.5300	1.2145	(7.212)	0	0	0
2021/08/30	2032	05/05/2022	11.18	Call	Bond Future	7,604.7300	7.6047	7,855.0600	7.8551	3.292	0	0	0
2021/08/30	2032	05/05/2022	11.18	Put	Bond Future	1,142.2300	1.1422	1,057.4300	1.0574	(7.424)	0	0	780
2021/08/30	2032	05/05/2022			Bond Future	9.9961	90.0734	9.9378	90.4085	(0.583)	0.0000	0.0000	0
2021/08/30	2032	05/05/2022	11.04	Call	Bond Future	7,018.6400	7.0186	7,260.6100	7.2606	3.448	0	0	0
2021/08/30	2032	05/05/2022	11.04	Put	Bond Future	1,286.8700	1.2869	1,193.7100	1.1937	(7.239)	0	0	0
2021/08/30	2032	05/05/2022	11.02	Call	Bond Future	6,935.6100	6.9356	7,176.3400	7.1763	3.471	0	0	0
2021/08/30	2032	05/05/2022	9.58	Put	Bond Future	4,500.8900	4.5009	4,282.8100	4.2828	(4.845)	0	0	0
2021/08/30	2032	05/05/2022	9.58	Call	Bond Future	2,069.9800	2.0700	2,187.0300	2.1870	5.655	0	0	780
2021/08/30	2032	05/05/2022	10.18	Put	Bond Future	2,719.6500	2.7196	2,559.0400	2.5590	(5.906)	0	0	0
2021/08/30	2032	05/05/2022	10.18	Call	Bond Future	3,766.9300	3.7669	3,941.4500	3.9414	4.633	0	0	780
2021/08/30	2032	04/08/2022	10.21	Put	Bond Future	3,604.6300	3.6046	3,429.2100	3.4292	(4.867)	0	0	0
2021/08/30	2032	04/08/2022	10.22	Call	Bond Future	3,693.0600	3.6931	3,857.6500	3.8576	4.457	0	0	0
2021/08/30	2032	04/08/2022	10.20	Put	Bond Future	3,631.3700	3.6314	3,455.1300	3.4551	(4.853)	0	0	0
2021/08/30	2032	04/08/2022			Bond Future	10.1993	91.1189	10.1385	91.4581	(0.596)	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
2021/08/30	2032	04/08/2022	10.21	Call	Bond Future	3,664.0500	3.6640	3,827.8200	3.8278	4.470	0	0	0
2021/08/30	2032	04/08/2022	10.22	Put	Bond Future	3,578.0500	3.5781	3,403.4500	3.4035	(4.880)	0	0	0
2021/08/30	2032	04/08/2022	10.20	Call	Bond Future	3,635.1600	3.6352	3,798.1100	3.7981	4.483	0	0	0
2021/08/30	2033	04/11/2021			Bond Future	107.9457	107.9457	108.1704	108.1704	0.208	0.0000	0.0000	8,979
2021/08/30	2033	03/02/2022			Bond Future	109.1965	109.1965	109.4234	109.4234	0.208	0.0000	0.0000	0
2021/08/30	2033	05/05/2022			Bond Future	109.2280	109.2280	109.4574	109.4574	0.210	0.0000	0.0000	0
2021/08/30	2033	04/08/2022			Bond Future	110.5805	110.5805	110.8127	110.8127	0.210	0.0000	0.0000	0
2021/08/30	2037	04/11/2021	12.82	Put	Bond Future	14.7500	0.0148	9.8800	0.0099	(33.017)	0	0	0
2021/08/30	2037	04/11/2021	12.83	Call	Bond Future	14,227.4600	14.2275	14,653.5600	14.6536	2.995	0	0	0
2021/08/30	2037	04/11/2021	12.30	Call	Bond Future	11,474.8800	11.4749	11,890.3700	11.8904	3.621	0	0	0
2021/08/30	2037	04/11/2021	12.30	Put	Bond Future	54.8800	0.0549	39.5300	0.0395	(27.970)	0	0	600
2021/08/30	2037	04/11/2021	11.49	Put	Bond Future	281.6200	0.2816	221.0000	0.2210	(21.525)	0	0	0
2021/08/30	2037	04/11/2021	11.49	Call	Bond Future	7,097.4600	7.0975	7,467.6800	7.4677	5.216	0	0	600
2021/08/30	2037	04/11/2021			Bond Future	10.4139	87.8458	10.3501	88.2766	(0.612)	0.0000	0.0000	121,563
2021/08/30	2037	04/11/2021	12.82	Call	Bond Future	14,176.7000	14.1767	14,602.6700	14.6027	3.005	0	0	0
2021/08/30	2037	04/11/2021	12.83	Put	Bond Future	14.3200	0.0143	9.5800	0.0096	(33.101)	0	0	0
2021/08/30	2037	04/11/2021	12.81	Call	Bond Future	14,125.9000	14.1259	14,551.7400	14.5517	3.015	0	0	0
2021/08/30	2037	04/11/2021	12.81	Put	Bond Future	15.1900	0.0152	10.1900	0.0102	(32.916)	0	0	0
2021/08/30	2037	03/02/2022	11.46	Call	Bond Future	6,470.5600	6.4706	6,788.3900	6.7884	4.912	0	0	0
2021/08/30	2037	03/02/2022	11.47	Put	Bond Future	1,091.1200	1.0911	974.5100	0.9745	(10.687)	0	0	0
2021/08/30	2037	03/02/2022	11.45	Call	Bond Future	6,423.2600	6.4233	6,740.0800	6.7401	4.932	0	0	0
2021/08/30	2037	03/02/2022			Bond Future	10.6002	84.5880	10.5340	85.0234	(0.624)	0.0000	0.0000	0
2021/08/30	2037	03/02/2022	11.46	Put	Bond Future	1,103.1500	1.1031	985.5400	0.9855	(10.661)	0	0	0
2021/08/30	2037	03/02/2022	11.47	Call	Bond Future	6,517.9200	6.5179	6,836.7500	6.8367	4.892	0	0	0
2021/08/30	2037	03/02/2022	11.45	Put	Bond Future	1,115.3100	1.1153	996.6900	0.9967	(10.636)	0	0	0
2021/08/30	2037	05/05/2022	11.83	Call	Bond Future	7,669.6300	7.6696	7,992.4500	7.9925	4.209	0	0	0
2021/08/30	2037	05/05/2022	11.84	Put	Bond Future	1,400.8400	1.4008	1,284.0400	1.2840	(8.338)	0	0	0
2021/08/30	2037	05/05/2022	11.82	Call	Bond Future	7,624.7500	7.6248	7,946.7800	7.9468	4.223	0	0	0
2021/08/30	2037	05/05/2022			Bond Future	10.7909	85.5829	10.7222	86.0234	(0.637)	0.0000	0.0000	0
2021/08/30	2037	05/05/2022	11.83	Put	Bond Future	1,412.8900	1.4129	1,295.2900	1.2953	(8.323)	0	0	0
2021/08/30	2037	05/05/2022	11.84	Call	Bond Future	7,714.3400	7.7143	8,037.9600	8.0380	4.195	0	0	0
2021/08/30	2037	05/05/2022	11.82	Put	Bond Future	1,424.8300	1.4248	1,306.4400	1.3064	(8.309)	0	0	0
2021/08/30	2037	04/08/2022	10.90	Call	Bond Future	3,812.0300	3.8120	4,021.7800	4.0218	5.502	0	0	0
2021/08/30	2037	04/08/2022	10.91	Put	Bond Future	4,358.7400	4.3587	4,123.8400	4.1238	(5.389)	0	0	0
2021/08/30	2037	04/08/2022	10.89	Call	Bond Future	3,781.1600	3.7812	3,989.8400	3.9898	5.519	0	0	0
2021/08/30	2037	04/08/2022	10.89	Put	Bond Future	4,422.2200	4.4222	4,185.1600	4.1852	(5.361)	0	0	0
2021/08/30	2037	04/08/2022			Bond Future	10.9928	82.3197	10.9212	82.7654	(0.651)	0.0000	0.0000	0
2021/08/30	2037	04/08/2022	10.90	Put	Bond Future	4,390.3900	4.3904	4,154.4000	4.1544	(5.375)	0	0	50
2021/08/30	2037	04/08/2022	10.91	Call	Bond Future	3,843.0000	3.8430	4,053.8400	4.0538	5.486	0	0	0
2021/08/30	2037	04/08/2022	11.42	Call	Bond Future	5,580.3800	5.5804	5,843.9000	5.8439	4.722	0	0	0
2021/08/30	2037	04/08/2022	11.42	Put	Bond Future	2,992.9600	2.9930	2,810.7400	2.8107	(6.088)	0	0	50
2021/08/30	2037	04/08/2022	10.10	Put	Bond Future	7,566.5600	7.5666	7,243.2900	7.2433	(4.272)	0	0	0
2021/08/30	2037	04/08/2022	10.10	Call	Bond Future	1,743.3400	1.7433	1,865.8100	1.8658	7.025	0	0	50
2021/08/30	2038	04/11/2021			Bond Future	120.7451	120.7451	120.5968	120.5968	(0.123)	0.0000	0.0000	5,949
2021/08/30	2038	03/02/2022			Bond Future	120.3653	120.3653	120.2149	120.2149	(0.125)	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
2021/08/30	2038	05/05/2022			Bond Future	121.8085		121.8085	121.6562	(0.125)	0.0000	0.0000	0
2021/08/30	2038	04/08/2022			Bond Future	121.4999		121.4999	121.3455	(0.127)	0.0000	0.0000	0
2021/08/30	2040	04/11/2021	12.90	Call	Bond Future	14,981.3300	14.9813	15,552.8000	15.5528	3.815	0	0	0
2021/08/30	2040	04/11/2021	12.90	Put	Bond Future	18.0800	0.0181	11.5900	0.0116	(35.896)	0	0	0
2021/08/30	2040	04/11/2021	12.89	Call	Bond Future	14,927.9400	14.9279	15,499.2500	15.4992	3.827	0	0	0
2021/08/30	2040	04/11/2021	12.89	Put	Bond Future	18.6000	0.0186	11.9500	0.0120	(35.753)	0	0	0
2021/08/30	2040	04/11/2021			Bond Future	10.5144	90.2633	10.4354	90.8412	(0.752)	0.0000	0.0000	82,062
2021/08/30	2040	04/11/2021	12.91	Call	Bond Future	15,034.6600	15.0347	15,606.2900	15.6063	3.802	0	0	0
2021/08/30	2040	04/11/2021	12.91	Put	Bond Future	17.5700	0.0176	11.2400	0.0112	(36.027)	0	0	0
2021/08/30	2040	03/02/2022	11.58	Put	Bond Future	1,177.6100	1.1776	1,029.1600	1.0292	(12.606)	0	0	0
2021/08/30	2040	03/02/2022	11.59	Call	Bond Future	7,152.6700	7.1527	7,589.7500	7.5898	6.111	0	0	0
2021/08/30	2040	03/02/2022	11.57	Put	Bond Future	1,190.3800	1.1904	1,040.6400	1.0406	(12.579)	0	0	0
2021/08/30	2040	03/02/2022			Bond Future	10.6947	86.7826	10.6126	87.3669	(0.768)	0.0000	0.0000	0
2021/08/30	2040	03/02/2022	11.58	Call	Bond Future	7,102.0900	7.1021	7,537.9000	7.5379	6.136	0	0	0
2021/08/30	2040	03/02/2022	11.59	Put	Bond Future	1,164.9800	1.1650	1,017.8000	1.0178	(12.634)	0	0	0
2021/08/30	2040	03/02/2022	11.57	Call	Bond Future	7,051.5700	7.0516	7,486.0900	7.4861	6.162	0	0	0
2021/08/30	2040	05/05/2022	11.91	Put	Bond Future	1,547.4000	1.5474	1,394.1400	1.3941	(9.904)	0	0	0
2021/08/30	2040	05/05/2022	11.92	Call	Bond Future	8,259.5400	8.2595	8,698.2200	8.6982	5.311	0	0	0
2021/08/30	2040	05/05/2022	11.92	Put	Bond Future	1,534.4200	1.5344	1,382.1900	1.3822	(9.921)	0	0	0
2021/08/30	2040	05/05/2022	10.57	Put	Bond Future	4,932.6800	4.9327	4,580.7200	4.5807	(7.135)	0	0	0
2021/08/30	2040	05/05/2022	10.57	Call	Bond Future	2,764.3100	2.7643	3,003.2600	3.0033	8.644	0	0	1,200
2021/08/30	2040	05/05/2022	13.04	Call	Bond Future	13,692.1400	13.6921	14,211.4400	14.2114	3.793	0	0	0
2021/08/30	2040	05/05/2022	13.04	Put	Bond Future	633.7400	0.6337	562.1300	0.5621	(11.300)	0	0	1,200
2021/08/30	2040	05/05/2022			Bond Future	10.8787	87.8034	10.7934	88.3943	(0.784)	0.0000	0.0000	0
2021/08/30	2040	05/05/2022	11.91	Call	Bond Future	8,211.9900	8.2120	8,649.6400	8.6496	5.329	0	0	0
2021/08/30	2040	05/05/2022	11.90	Call	Bond Future	8,164.2600	8.1643	8,600.8600	8.6009	5.348	0	0	0
2021/08/30	2040	05/05/2022	11.90	Put	Bond Future	1,560.2800	1.5603	1,405.9700	1.4060	(9.890)	0	0	0
2021/08/30	2040	05/05/2022	9.82	Put	Bond Future	8,802.8200	8.8028	8,326.1200	8.3261	(5.415)	0	0	0
2021/08/30	2040	05/05/2022	9.82	Call	Bond Future	995.5300	0.9955	1,109.7400	1.1097	11.472	0	0	1,200
2021/08/30	2040	04/08/2022	11.05	Call	Bond Future	4,257.9300	4.2579	4,556.3900	4.5564	7.010	0	0	0
2021/08/30	2040	04/08/2022	11.05	Put	Bond Future	4,412.3700	4.4124	4,112.7700	4.1128	(6.790)	0	0	0
2021/08/30	2040	04/08/2022			Bond Future	11.0730	84.3154	10.9842	84.9134	(0.802)	0.0000	0.0000	0
2021/08/30	2040	04/08/2022	11.04	Call	Bond Future	4,223.9200	4.2239	4,520.9000	4.5209	7.031	0	0	0
2021/08/30	2040	04/08/2022	11.04	Put	Bond Future	4,445.5500	4.4456	4,144.4700	4.1445	(6.773)	0	0	0
2021/08/30	2040	04/08/2022	11.03	Call	Bond Future	4,190.0300	4.1900	4,485.5300	4.4855	7.052	0	0	0
2021/08/30	2040	04/08/2022	11.03	Put	Bond Future	4,478.9400	4.4789	4,176.3800	4.1764	(6.755)	0	0	0
2021/08/30	2044	04/11/2021	12.91	Call	Bond Future	14,755.2800	14.7553	15,373.9100	15.3739	4.193	0	0	0
2021/08/30	2044	04/11/2021	12.91	Put	Bond Future	22.5100	0.0225	14.3700	0.0144	(36.162)	0	0	0
2021/08/30	2044	04/11/2021			Bond Future	10.5733	86.8753	10.4892	87.5021	(0.796)	0.0000	0.0000	60,562
2021/08/30	2044	04/11/2021	12.90	Call	Bond Future	14,702.4300	14.7024	15,320.8600	15.3209	4.206	0	0	0
2021/08/30	2044	04/11/2021	12.90	Put	Bond Future	23.1400	0.0231	14.8000	0.0148	(36.041)	0	0	0
2021/08/30	2044	04/11/2021	12.89	Call	Bond Future	14,649.5200	14.6495	15,267.7500	15.2678	4.220	0	0	0
2021/08/30	2044	04/11/2021	12.89	Put	Bond Future	23.7800	0.0238	15.2400	0.0152	(35.913)	0	0	0
2021/08/30	2044	03/02/2022	11.60	Call	Bond Future	7,035.5600	7.0356	7,506.5000	7.5065	6.694	0	0	0
2021/08/30	2044	03/02/2022	11.60	Put	Bond Future	1,234.5700	1.2346	1,071.8200	1.0718	(13.183)	0	0	0
2021/08/30	2044	03/02/2022	11.59	Call	Bond Future	6,985.0100	6.9850	7,454.5400	7.4545	6.722	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
2021/08/30	2044	03/02/2022	11.59	Put	Bond Future	1,247.9200	1.2479	1,083.7600	1.0838	(13.155)	0	0	0
2021/08/30	2044	03/02/2022			Bond Future	10.7452	83.4813	10.6578	84.1150	(0.813)	0.0000	0.0000	0
2021/08/30	2044	03/02/2022	11.61	Call	Bond Future	7,086.3300	7.0863	7,558.6600	7.5587	6.665	0	0	0
2021/08/30	2044	03/02/2022	11.61	Put	Bond Future	1,221.5300	1.2215	1,060.1700	1.0602	(13.210)	0	0	0
2021/08/30	2044	05/05/2022	11.92	Call	Bond Future	8,150.9900	8.1510	8,624.5700	8.6246	5.810	0	0	0
2021/08/30	2044	05/05/2022	11.92	Put	Bond Future	1,604.4800	1.6045	1,437.1800	1.4372	(10.427)	0	0	0
2021/08/30	2044	05/05/2022	11.91	Call	Bond Future	8,103.4300	8.1034	8,575.8700	8.5759	5.830	0	0	0
2021/08/30	2044	05/05/2022	11.91	Put	Bond Future	1,618.0000	1.6180	1,449.5600	1.4496	(10.410)	0	0	0
2021/08/30	2044	05/05/2022			Bond Future	10.9202	84.4634	10.8295	85.1042	(0.831)	0.0000	0.0000	0
2021/08/30	2044	05/05/2022	11.93	Call	Bond Future	8,198.7900	8.1988	8,673.5000	8.6735	5.790	0	0	0
2021/08/30	2044	05/05/2022	11.93	Put	Bond Future	1,591.2900	1.5913	1,425.1200	1.4251	(10.442)	0	0	0
2021/08/30	2044	04/08/2022	11.09	Call	Bond Future	4,320.7100	4.3207	4,648.4800	4.6485	7.586	0	0	0
2021/08/30	2044	04/08/2022	11.09	Put	Bond Future	4,421.5200	4.4215	4,100.6900	4.1007	(7.256)	0	0	0
2021/08/30	2044	04/08/2022	11.08	Call	Bond Future	4,286.1800	4.2862	4,612.3300	4.6123	7.609	0	0	0
2021/08/30	2044	04/08/2022	11.08	Put	Bond Future	4,455.4100	4.4554	4,132.9600	4.1330	(7.237)	0	0	0
2021/08/30	2044	04/08/2022			Bond Future	11.1048	81.0617	11.0103	81.7103	(0.850)	0.0000	0.0000	0
2021/08/30	2044	04/08/2022	11.10	Call	Bond Future	4,355.6700	4.3557	4,685.0600	4.6851	7.562	0	0	0
2021/08/30	2044	04/08/2022	11.10	Put	Bond Future	4,388.1600	4.3882	4,068.9500	4.0689	(7.274)	0	0	0
2021/08/30	2046	04/11/2021			Bond Future	108.0980	108.0980	108.1065	108.1065	0.008	0.0000	0.0000	17,210
2021/08/30	2046	03/02/2022			Bond Future	109.3506	109.3506	109.3591	109.3591	0.008	0.0000	0.0000	0
2021/08/30	2046	05/05/2022			Bond Future	108.7802	108.7802	108.7884	108.7884	0.008	0.0000	0.0000	0
2021/08/30	2046	04/08/2022			Bond Future	110.1273	110.1273	110.1356	110.1356	0.007	0.0000	0.0000	0
2021/08/30	2050	04/11/2021			Bond Future	111.4408	111.4408	111.6573	111.6573	0.194	0.0000	0.0000	8,607
2021/08/30	2050	03/02/2022			Bond Future	110.7547	110.7547	110.9732	110.9732	0.197	0.0000	0.0000	0
2021/08/30	2050	05/05/2022			Bond Future	112.0828	112.0828	112.3039	112.3039	0.197	0.0000	0.0000	0
2021/08/30	2050	04/08/2022			Bond Future	111.4534	111.4534	111.6771	111.6771	0.201	0.0000	0.0000	0
2021/08/30	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	AL37	04/11/2021			Index Future	809.3710	809.3710	810.2210	810.2210	0.105	0.0000	0.0000	0
2021/08/30	AL37	03/02/2022			Index Future	818.5500	818.5500	819.4030	819.4030	0.104	0.0000	0.0000	0
2021/08/30	AL37	05/05/2022			Index Future	828.1660	828.1660	829.0250	829.0250	0.104	0.0000	0.0000	0
2021/08/30	AL37	04/08/2022			Index Future	838.1200	838.1200	838.9860	838.9860	0.103	0.0000	0.0000	0
2021/08/30	AL7T	04/11/2021			Index Future	930.5220	930.5220	933.7910	933.7910	0.351	0.0000	0.0000	0
2021/08/30	AL7T	03/02/2022			Index Future	941.0760	941.0760	944.3740	944.3740	0.350	0.0000	0.0000	0
2021/08/30	AL7T	05/05/2022			Index Future	952.1310	952.1310	955.4630	955.4630	0.350	0.0000	0.0000	0
2021/08/30	AL7T	04/08/2022			Index Future	963.5750	963.5750	966.9430	966.9430	0.350	0.0000	0.0000	0
2021/08/30	ALBI	04/11/2021			Index Future	820.0820	820.0820	823.7350	823.7350	0.445	0.0000	0.0000	119
2021/08/30	ALBI	03/02/2022			Index Future	829.3830	829.3830	833.0700	833.0700	0.445	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
2021/08/30	ALBI	05/05/2022			Index Future	839.1270	839.1270	842.8520	842.8520	0.444	0.0000	0.0000	0
2021/08/30	ALBI	04/08/2022			Index Future	849.2120	849.2120	852.9790	852.9790	0.444	0.0000	0.0000	0
2021/08/30	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/08/30	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	C226	25/01/2023			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
2021/08/30	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/30	ES33	04/11/2021			Bond Future	11.1489	77.4399	11.0742	77.8435	(0.670)	0.0000	0.0000	350
2021/08/30	ES33	03/02/2022			Bond Future	11.3843	78.3373	11.3065	78.7455	(0.684)	0.0000	0.0000	0
2021/08/30	ES33	05/05/2022			Bond Future	11.6209	75.4995	11.5397	75.9123	(0.698)	0.0000	0.0000	0
2021/08/30	ES33	04/08/2022			Bond Future	11.8675	76.3872	11.7829	76.8052	(0.713)	0.0000	0.0000	0
2021/08/30	ES42	04/11/2021			Bond Future	11.6436	76.0085	11.5586	76.5354	(0.730)	0.0000	0.0000	4,779
2021/08/30	ES42	03/02/2022			Bond Future	11.8577	76.8899	11.7692	77.4226	(0.746)	0.0000	0.0000	0
2021/08/30	ES42	05/05/2022			Bond Future	12.0802	73.5538	11.9879	74.0928	(0.764)	0.0000	0.0000	0
2021/08/30	ES42	04/08/2022			Bond Future	12.3059	74.4173	12.2095	74.9629	(0.783)	0.0000	0.0000	0
2021/08/30	GOVI	04/11/2021	728.41	Call	GOVI	813,930.0000	81.3930	849,180.0000	84.9180	4.331	0	0	0
2021/08/30	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/30	GOVI	04/11/2021	728.40	Call	GOVI	814,030.0000	81.4030	849,280.0000	84.9280	4.330	0	0	0
2021/08/30	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/30	GOVI	04/11/2021			GOVI	809.8030	809.8030	813.3280	813.3280	0.435	0.0000	0.0000	986
2021/08/30	GOVI	04/11/2021	728.42	Call	GOVI	813,830.0000	81.3830	849,080.0000	84.9080	4.331	0	0	0
2021/08/30	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/30	GOVI	03/02/2022	792.76	Call	GOVI	262,280.0000	26.2280	297,860.0000	29.7860	13.566	0	0	0
2021/08/30	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/30	GOVI	03/02/2022			GOVI	818.9880	818.9880	822.5460	822.5460	0.434	0.0000	0.0000	0
2021/08/30	GOVI	03/02/2022	792.75	Call	GOVI	262,380.0000	26.2380	297,960.0000	29.7960	13.560	0	0	0
2021/08/30	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/30	GOVI	03/02/2022	792.74	Call	GOVI	262,480.0000	26.2480	298,060.0000	29.8060	13.555	0	0	0
2021/08/30	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/30	GOVI	05/05/2022	788.25	Call	GOVI	403,590.0000	40.3590	439,540.0000	43.9540	8.908	0	0	0
2021/08/30	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/30	GOVI	05/05/2022			GOVI	828.6090	828.6090	832.2040	832.2040	0.434	0.0000	0.0000	0
2021/08/30	GOVI	05/05/2022	788.24	Call	GOVI	403,690.0000	40.3690	439,640.0000	43.9640	8.905	0	0	0
2021/08/30	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/30	GOVI	05/05/2022	788.23	Call	GOVI	403,790.0000	40.3790	439,740.0000	43.9740	8.903	0	0	0
2021/08/30	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/30	GOVI	04/08/2022	819.28	Call	GOVI	192,880.0000	19.2880	229,230.0000	22.9230	18.846	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
2021/08/30	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/30	GOVI	04/08/2022			GOVI	838.5680	838.5680	842.2030	842.2030	0.433	0.0000	0.0000	0
2021/08/30	GOVI	04/08/2022	819.27	Call	GOVI	192,980.0000	19.2980	229,330.0000	22.9330	18.836	0	0	0
2021/08/30	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/30	GOVI	04/08/2022	819.26	Call	GOVI	193,080.0000	19.3080	229,430.0000	22.9430	18.826	0	0	0
2021/08/30	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/30	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/08/30	IGOV	04/11/2021			Index Future	296.1710	296.1710	296.3020	296.3020	0.044	0.0000	0.0000	475
2021/08/30	IGOV	03/02/2022			Index Future	299.6030	299.6030	299.7330	299.7330	0.043	0.0000	0.0000	0
2021/08/30	IGOV	05/05/2022			Index Future	303.1940	303.1940	303.3240	303.3240	0.043	0.0000	0.0000	0
2021/08/30	IGOV	04/08/2022			Index Future	306.9090	306.9090	307.0400	307.0400	0.043	0.0000	0.0000	0
2021/08/30	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/08/30	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/08/30	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/08/30	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/08/30	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/08/30	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/08/30	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/08/30	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/08/30	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/08/30	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/08/30	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/08/30	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/08/30	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/08/30	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/08/30	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/08/30	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/08/30	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/08/30	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/08/30	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/08/30	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/08/30	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/08/30	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/08/30	JBAF	15/09/2021			Jibar Tradeable Future	3.6850	96.3150	3.6850	96.3150	0.000	0.0000	0.0000	30,000
2021/08/30	JBAF	20/10/2021			Jibar Tradeable Future	3.7150	96.2850	3.7250	96.2750	0.269	0.0000	0.0000	0
2021/08/30	JBAF	17/11/2021			Jibar Tradeable Future	3.7400	96.2600	3.7300	96.2700	(0.267)	0.0000	0.0000	0
2021/08/30	JBAF	15/12/2021			Jibar Tradeable Future	3.8250	96.1750	3.8350	96.1650	0.261	0.0000	0.0000	0
2021/08/30	JBAF	19/01/2022			Jibar Tradeable Future	3.8800	96.1200	3.8600	96.1400	(0.515)	0.0000	0.0000	0
2021/08/30	JBAF	16/02/2022			Jibar Tradeable Future	4.0200	95.9800	4.0100	95.9900	(0.249)	0.0000	0.0000	0
2021/08/30	JBAF	16/03/2022			Jibar Tradeable Future	4.0500	95.9500	4.0500	95.9500	0.000	0.0000	0.0000	0
2021/08/30	JBAF	15/06/2022			Jibar Tradeable Future	4.4350	95.5650	4.4250	95.5750	(0.225)	0.0000	0.0000	472
2021/08/30	JBAF	21/09/2022			Jibar Tradeable Future	4.7000	95.3000	4.6700	95.3300	(0.638)	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
2021/08/30	JBAF	21/12/2022			Jibar Tradeable Future	4.9900	95.0100	4.9600	95.0400	(0.601)	0.0000	0.0000	68
2021/08/30	JBAF	15/03/2023			Jibar Tradeable Future	5.1950	94.8050	5.1750	94.8250	(0.385)	0.0000	0.0000	0
2021/08/30	JBAF	21/06/2023			Jibar Tradeable Future	5.4850	94.5150	5.4550	94.5450	(0.547)	0.0000	0.0000	0
2021/08/30	R023	04/11/2021	4.91	Call	Bond Future	111.5400	0.1115	124.9500	0.1249	12.023	0	0	0
2021/08/30	R023	04/11/2021	4.91	Put	Bond Future	282.6100	0.2826	249.8900	0.2499	(11.578)	0	0	0
2021/08/30	R023	04/11/2021	4.90	Call	Bond Future	106.3700	0.1064	119.3200	0.1193	12.174	0	0	0
2021/08/30	R023	04/11/2021	4.90	Put	Bond Future	290.2800	0.2903	257.1000	0.2571	(11.430)	0	0	0
2021/08/30	R023	04/11/2021			Bond Future	5.0434	104.8687	5.0074	104.9148	(0.714)	0.0000	0.0000	14,628
2021/08/30	R023	04/11/2021	4.92	Call	Bond Future	116.8500	0.1169	130.7200	0.1307	11.870	0	0	0
2021/08/30	R023	04/11/2021	4.92	Put	Bond Future	275.0800	0.2751	242.8200	0.2428	(11.727)	0	0	0
2021/08/30	R023	03/02/2022	5.08	Call	Bond Future	213.3200	0.2133	232.1000	0.2321	8.804	0	0	0
2021/08/30	R023	03/02/2022	5.08	Put	Bond Future	307.2300	0.3072	279.6800	0.2797	(8.967)	0	0	0
2021/08/30	R023	03/02/2022			Bond Future	5.1707	106.0581	5.1259	106.1044	(0.865)	0.0000	0.0000	0
2021/08/30	R023	03/02/2022	5.07	Call	Bond Future	208.2300	0.2082	226.7200	0.2267	8.880	0	0	0
2021/08/30	R023	03/02/2022	5.07	Put	Bond Future	312.5100	0.3125	284.6700	0.2847	(8.909)	0	0	0
2021/08/30	R023	03/02/2022	5.06	Call	Bond Future	202.9300	0.2029	221.1300	0.2211	8.969	0	0	0
2021/08/30	R023	03/02/2022	5.06	Put	Bond Future	317.5700	0.3176	289.4400	0.2894	(8.858)	0	0	0
2021/08/30	R023	05/05/2022	6.31	Call	Bond Future	877.8200	0.8778	915.4500	0.9155	4.287	0	0	0
2021/08/30	R023	05/05/2022	6.31	Put	Bond Future	80.3900	0.0804	71.3500	0.0713	(11.245)	0	0	0
2021/08/30	R023	05/05/2022			Bond Future	5.2997	103.3944	5.2410	103.4411	(1.108)	0.0000	0.0000	0
2021/08/30	R023	05/05/2022	6.30	Call	Bond Future	870.9300	0.8709	908.4600	0.9085	4.309	0	0	0
2021/08/30	R023	05/05/2022	6.30	Put	Bond Future	81.3400	0.0813	72.2000	0.0722	(11.237)	0	0	0
2021/08/30	R023	05/05/2022	6.29	Call	Bond Future	864.2600	0.8643	901.6900	0.9017	4.331	0	0	0
2021/08/30	R023	05/05/2022	6.29	Put	Bond Future	82.5200	0.0825	73.2800	0.0733	(11.197)	0	0	0
2021/08/30	R023	04/08/2022	6.05	Call	Bond Future	454.4900	0.4545	486.1900	0.4862	6.975	0	0	0
2021/08/30	R023	04/08/2022	6.05	Put	Bond Future	145.1200	0.1451	129.2500	0.1293	(10.936)	0	0	0
2021/08/30	R023	04/08/2022			Bond Future	5.4899	104.6201	5.4041	104.6677	(1.563)	0.0000	0.0000	0
2021/08/30	R023	04/08/2022	6.04	Call	Bond Future	450.4200	0.4504	481.9900	0.4820	7.009	0	0	0
2021/08/30	R023	04/08/2022	6.04	Put	Bond Future	146.5600	0.1466	130.5600	0.1306	(10.917)	0	0	0
2021/08/30	R023	04/08/2022	6.03	Call	Bond Future	446.3700	0.4464	477.8200	0.4778	7.046	0	0	0
2021/08/30	R023	04/08/2022	6.03	Put	Bond Future	148.0100	0.1480	131.8900	0.1319	(10.891)	0	0	0
2021/08/30	R035	04/11/2021	12.53	Call	Bond Future	14,006.0100	14.0060	14,569.4800	14.5695	4.023	0	0	0
2021/08/30	R035	04/11/2021	12.53	Put	Bond Future	16.3900	0.0164	10.3100	0.0103	(37.096)	0	0	0
2021/08/30	R035	04/11/2021	11.75	Put	Bond Future	103.7300	0.1037	72.7800	0.0728	(29.837)	0	0	782
2021/08/30	R035	04/11/2021	11.08	Call	Bond Future	6,162.9800	6.1630	6,637.3300	6.6373	7.697	0	0	0
2021/08/30	R035	04/11/2021	11.08	Put	Bond Future	395.9400	0.3959	300.7400	0.3007	(24.044)	0	0	782
2021/08/30	R035	04/11/2021	10.23	Put	Bond Future	1,831.0800	1.8311	1,537.2600	1.5373	(16.046)	0	0	0
2021/08/30	R035	04/11/2021	10.12	Put	Bond Future	2,189.3900	2.1894	1,861.6900	1.8617	(14.968)	0	0	0
2021/08/30	R035	04/11/2021	10.12	Call	Bond Future	1,787.1700	1.7872	2,029.0200	2.0290	13.533	0	0	400
2021/08/30	R035	04/11/2021	10.62	Put	Bond Future	923.8700	0.9239	739.8600	0.7399	(19.917)	0	0	0
2021/08/30	R035	04/11/2021	10.62	Call	Bond Future	3,812.5600	3.8126	4,198.1000	4.1981	10.112	0	0	400
2021/08/30	R035	04/11/2021	11.20	Put	Bond Future	315.8400	0.3158	236.7100	0.2367	(25.054)	0	0	350
2021/08/30	R035	04/11/2021	10.60	Call	Bond Future	3,718.1400	3.7181	4,098.7500	4.0988	10.237	0	0	0
2021/08/30	R035	04/11/2021	10.60	Put	Bond Future	957.7800	0.9578	768.8400	0.7688	(19.727)	0	0	350
2021/08/30	R035	04/11/2021	10.11	Put	Bond Future	2,224.3600	2.2244	1,893.5800	1.8936	(14.871)	0	0	0
2021/08/30	R035	04/11/2021	10.11	Call	Bond Future	1,754.5300	1.7545	1,993.3000	1.9933	13.609	0	0	350

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
2021/08/30	R035	04/11/2021			Bond Future	10.1797	92.2929	10.0953	92.8625	(0.829)	0.0000	0.0000	77,109
2021/08/30	R035	04/11/2021	12.52	Call	Bond Future	13,953.9000	13.9539	14,517.2000	14.5172	4.037	0	0	0
2021/08/30	R035	04/11/2021	12.52	Put	Bond Future	16.8900	0.0169	10.6400	0.0106	(37.004)	0	0	0
2021/08/30	R035	04/11/2021	12.51	Call	Bond Future	13,901.7300	13.9017	14,464.8700	14.4649	4.051	0	0	0
2021/08/30	R035	04/11/2021	12.51	Put	Bond Future	17.3900	0.0174	10.9800	0.0110	(36.860)	0	0	0
2021/08/30	R035	04/11/2021	11.75	Call	Bond Future	9,823.4600	9.8235	10,362.0600	10.3621	5.483	0	0	0
2021/08/30	R035	04/11/2021	10.23	Call	Bond Future	2,167.8700	2.1679	2,443.6000	2.4436	12.719	0	0	782
2021/08/30	R035	04/11/2021	13.82	Call	Bond Future	20,348.6400	20.3486	20,918.0900	20.9181	2.798	0	0	0
2021/08/30	R035	04/11/2021	13.82	Put	Bond Future	0.2000	0.0002	0.1000	0.0001	(50.000)	0	0	400
2021/08/30	R035	04/11/2021	11.20	Call	Bond Future	6,811.2300	6.8112	7,301.6500	7.3016	7.200	0	0	0
2021/08/30	R035	04/11/2021	10.26	Put	Bond Future	1,741.5700	1.7416	1,456.9100	1.4569	(16.345)	0	0	0
2021/08/30	R035	04/11/2021	10.26	Call	Bond Future	2,278.4200	2.2784	2,563.3100	2.5633	12.504	0	0	150
2021/08/30	R035	03/02/2022	11.23	Call	Bond Future	6,467.1100	6.4671	6,893.6000	6.8936	6.595	0	0	0
2021/08/30	R035	03/02/2022	11.23	Put	Bond Future	1,128.4400	1.1284	979.1000	0.9791	(13.234)	0	0	0
2021/08/30	R035	03/02/2022	11.22	Call	Bond Future	6,419.7000	6.4197	6,844.8900	6.8449	6.623	0	0	0
2021/08/30	R035	03/02/2022	11.22	Put	Bond Future	1,140.7700	1.1408	990.1300	0.9901	(13.205)	0	0	0
2021/08/30	R035	03/02/2022	11.39	Call	Bond Future	7,232.8800	7.2329	7,679.0500	7.6790	6.169	0	0	0
2021/08/30	R035	03/02/2022	11.39	Put	Bond Future	946.7000	0.9467	817.0400	0.8170	(13.696)	0	0	683
2021/08/30	R035	03/02/2022	10.65	Call	Bond Future	3,920.5200	3.9205	4,253.6700	4.2537	8.498	0	0	0
2021/08/30	R035	03/02/2022	11.73	Call	Bond Future	8,902.3900	8.9024	9,382.7400	9.3827	5.396	0	0	0
2021/08/30	R035	03/02/2022	11.73	Put	Bond Future	653.6100	0.6536	558.1300	0.5581	(14.608)	0	0	280
2021/08/30	R035	03/02/2022	11.03	Call	Bond Future	5,537.0700	5.5371	5,935.4700	5.9355	7.195	0	0	0
2021/08/30	R035	03/02/2022	11.28	Call	Bond Future	6,704.6400	6.7046	7,137.5400	7.1375	6.457	0	0	0
2021/08/30	R035	03/02/2022	11.28	Put	Bond Future	1,068.2000	1.0682	925.2700	0.9253	(13.380)	0	0	200
2021/08/30	R035	03/02/2022	10.26	Put	Bond Future	3,290.2500	3.2902	2,969.1900	2.9692	(9.758)	0	0	0
2021/08/30	R035	03/02/2022	10.26	Call	Bond Future	2,536.7300	2.5367	2,791.5000	2.7915	10.043	0	0	200
2021/08/30	R035	03/02/2022	11.05	Put	Bond Future	1,374.3800	1.3744	1,199.9500	1.2000	(12.692)	0	0	1,600
2021/08/30	R035	03/02/2022	10.35	Put	Bond Future	2,991.7500	2.9918	2,689.3000	2.6893	(10.109)	0	0	0
2021/08/30	R035	03/02/2022	10.35	Call	Bond Future	2,829.6800	2.8297	3,103.0600	3.1031	9.661	0	0	1,600
2021/08/30	R035	03/02/2022	9.92	Put	Bond Future	4,599.3400	4.5993	4,207.4100	4.2074	(8.521)	0	0	0
2021/08/30	R035	03/02/2022	9.92	Call	Bond Future	1,560.5300	1.5605	1,744.4300	1.7444	11.784	0	0	200
2021/08/30	R035	03/02/2022	10.61	Call	Bond Future	3,765.5500	3.7656	4,091.0400	4.0910	8.644	0	0	0
2021/08/30	R035	03/02/2022	10.61	Put	Bond Future	2,249.8300	2.2498	1,999.4900	1.9995	(11.127)	0	0	200
2021/08/30	R035	03/02/2022	11.11	Call	Bond Future	5,904.8200	5.9048	6,314.9400	6.3149	6.946	0	0	0
2021/08/30	R035	03/02/2022			Bond Future	10.3748	93.3397	10.2869	93.9155	(0.847)	0.0000	0.0000	0
2021/08/30	R035	03/02/2022	11.24	Call	Bond Future	6,514.3900	6.5144	6,942.1900	6.9422	6.567	0	0	0
2021/08/30	R035	03/02/2022	11.24	Put	Bond Future	1,116.0500	1.1161	968.0200	0.9680	(13.264)	0	0	0
2021/08/30	R035	03/02/2022	10.65	Put	Bond Future	2,150.6800	2.1507	1,908.0000	1.9080	(11.284)	0	0	683
2021/08/30	R035	03/02/2022	9.70	Put	Bond Future	5,623.9100	5.6239	5,187.9100	5.1879	(7.753)	0	0	0
2021/08/30	R035	03/02/2022	9.70	Call	Bond Future	1,062.3300	1.0623	1,202.1600	1.2022	13.163	0	0	683
2021/08/30	R035	03/02/2022	11.03	Put	Bond Future	1,404.9500	1.4050	1,227.5200	1.2275	(12.629)	0	0	280
2021/08/30	R035	03/02/2022	10.10	Put	Bond Future	3,866.3300	3.8663	3,511.8500	3.5119	(9.168)	0	0	0
2021/08/30	R035	03/02/2022	10.10	Call	Bond Future	2,047.5200	2.0475	2,268.8700	2.2689	10.811	0	0	280
2021/08/30	R035	03/02/2022	11.88	Call	Bond Future	9,649.2300	9.6492	10,141.7600	10.1418	5.104	0	0	0
2021/08/30	R035	03/02/2022	11.88	Put	Bond Future	556.0500	0.5560	472.7500	0.4727	(14.981)	0	0	1,800
2021/08/30	R035	03/02/2022	11.05	Call	Bond Future	5,628.2800	5.6283	6,029.6800	6.0297	7.132	0	0	0
2021/08/30	R035	03/02/2022	11.11	Put	Bond Future	1,287.1000	1.2871	1,121.3900	1.1214	(12.875)	0	0	200
2021/08/30	R035	05/05/2022	11.64	Call	Bond Future	7,833.8900	7.8339	8,270.4100	8.2704	5.572	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
2021/08/30	R035	05/05/2022	11.64	Put	Bond Future	1,380.9000	1.3809	1,235.0500	1.2350	(10.562)	0	0	0
2021/08/30	R035	05/05/2022	11.63	Call	Bond Future	7,788.8800	7.7889	8,224.3800	8.2244	5.591	0	0	0
2021/08/30	R035	05/05/2022	11.63	Put	Bond Future	1,392.8200	1.3928	1,245.9500	1.2459	(10.545)	0	0	0
2021/08/30	R035	05/05/2022			Bond Future	10.5665	89.9591	10.4751	90.5415	(0.864)	0.0000	0.0000	0
2021/08/30	R035	05/05/2022	11.65	Call	Bond Future	7,878.9400	7.8789	8,316.4800	8.3165	5.553	0	0	0
2021/08/30	R035	05/05/2022	11.65	Put	Bond Future	1,369.0800	1.3691	1,224.2500	1.2242	(10.579)	0	0	0
2021/08/30	R035	04/08/2022	10.73	Call	Bond Future	3,980.7400	3.9807	4,272.1100	4.2721	7.319	0	0	0
2021/08/30	R035	04/08/2022	10.73	Put	Bond Future	4,212.6300	4.2126	3,914.5500	3.9145	(7.076)	0	0	0
2021/08/30	R035	04/08/2022	10.72	Call	Bond Future	3,949.6900	3.9497	4,239.6400	4.2396	7.341	0	0	0
2021/08/30	R035	04/08/2022	10.72	Put	Bond Future	4,243.5200	4.2435	3,944.0200	3.9440	(7.058)	0	0	0
2021/08/30	R035	04/08/2022	11.13	Put	Bond Future	3,143.8800	3.1439	2,900.2800	2.9003	(7.748)	0	0	100
2021/08/30	R035	04/08/2022	10.64	Call	Bond Future	3,703.1000	3.7031	3,981.6300	3.9816	7.522	0	0	0
2021/08/30	R035	04/08/2022	10.64	Put	Bond Future	4,494.6800	4.4947	4,183.7600	4.1838	(6.918)	0	0	100
2021/08/30	R035	04/08/2022	9.84	Put	Bond Future	7,677.3500	7.6774	7,251.0600	7.2511	(5.553)	0	0	0
2021/08/30	R035	04/08/2022	9.84	Call	Bond Future	1,679.7800	1.6798	1,842.9400	1.8429	9.713	0	0	100
2021/08/30	R035	04/08/2022			Bond Future	10.7675	91.0007	10.6724	91.5901	(0.883)	0.0000	0.0000	0
2021/08/30	R035	04/08/2022	10.74	Call	Bond Future	4,012.2600	4.0123	4,305.0500	4.3050	7.297	0	0	0
2021/08/30	R035	04/08/2022	10.74	Put	Bond Future	4,182.2800	4.1823	3,885.6200	3.8856	(7.093)	0	0	0
2021/08/30	R035	04/08/2022	11.13	Call	Bond Future	5,338.9900	5.3390	5,684.8400	5.6848	6.478	0	0	0
2021/08/30	R186	04/11/2021	8.10	Call	Bond Future	3,170.0000	3.1700	3,240.5200	3.2405	2.225	0	0	0
2021/08/30	R186	04/11/2021	8.10	Put	Bond Future	281.3600	0.2814	247.8600	0.2479	(11.906)	0	0	0
2021/08/30	R186	04/11/2021	8.09	Call	Bond Future	3,133.1000	3.1331	3,203.0800	3.2031	2.234	0	0	0
2021/08/30	R186	04/11/2021	8.09	Put	Bond Future	288.2000	0.2882	254.1600	0.2542	(11.811)	0	0	0
2021/08/30	R186	04/11/2021	7.77	Call	Bond Future	2,039.9200	2.0399	2,089.4600	2.0895	2.429	0	0	0
2021/08/30	R186	04/11/2021			Bond Future	7.4502	116.8048	7.4272	116.9088	(0.309)	0.0000	0.0000	65,520
2021/08/30	R186	04/11/2021	8.11	Call	Bond Future	3,207.0200	3.2070	3,278.1000	3.2781	2.216	0	0	0
2021/08/30	R186	04/11/2021	8.11	Put	Bond Future	274.6500	0.2746	241.7100	0.2417	(11.993)	0	0	0
2021/08/30	R186	04/11/2021	7.77	Put	Bond Future	606.4900	0.6065	552.0100	0.5520	(8.983)	0	0	15,177
2021/08/30	R186	04/11/2021	8.77	Call	Bond Future	5,819.6100	5.8196	5,914.5900	5.9146	1.632	0	0	0
2021/08/30	R186	04/11/2021	8.77	Put	Bond Future	49.1200	0.0491	40.0800	0.0401	(18.404)	0	0	15,177
2021/08/30	R186	03/02/2022	7.30	Call	Bond Future	1,018.4200	1.0184	1,042.9100	1.0429	2.405	0	0	0
2021/08/30	R186	03/02/2022	7.30	Put	Bond Future	2,474.7600	2.4748	2,394.4200	2.3944	(3.246)	0	0	0
2021/08/30	R186	03/02/2022			Bond Future	7.6373	112.8481	7.6128	112.9530	(0.320)	0.0000	0.0000	0
2021/08/30	R186	03/02/2022	7.29	Call	Bond Future	1,002.2000	1.0022	1,026.3200	1.0263	2.407	0	0	0
2021/08/30	R186	03/02/2022	7.29	Put	Bond Future	2,502.0900	2.5021	2,421.3800	2.4214	(3.226)	0	0	0
2021/08/30	R186	03/02/2022	7.28	Call	Bond Future	986.1400	0.9861	1,009.9000	1.0099	2.409	0	0	0
2021/08/30	R186	03/02/2022	7.28	Put	Bond Future	2,529.5900	2.5296	2,448.5200	2.4485	(3.205)	0	0	0
2021/08/30	R186	05/05/2022	8.32	Call	Bond Future	3,203.2600	3.2033	3,261.1500	3.2612	1.807	0	0	0
2021/08/30	R186	05/05/2022	8.32	Put	Bond Future	1,263.4100	1.2634	1,215.4400	1.2154	(3.797)	0	0	0
2021/08/30	R186	05/05/2022	7.28	Put	Bond Future	3,305.1600	3.3052	3,223.8900	3.2239	(2.459)	0	0	0
2021/08/30	R186	05/05/2022	7.28	Call	Bond Future	1,025.2300	1.0252	1,049.8200	1.0498	2.398	0	0	435
2021/08/30	R186	05/05/2022			Bond Future	7.8357	114.1750	7.8096	114.2808	(0.333)	0.0000	0.0000	0
2021/08/30	R186	05/05/2022	8.31	Call	Bond Future	3,176.0300	3.1760	3,233.6100	3.2336	1.813	0	0	0
2021/08/30	R186	05/05/2022	8.31	Put	Bond Future	1,275.8000	1.2758	1,227.5200	1.2275	(3.784)	0	0	0
2021/08/30	R186	05/05/2022	8.30	Call	Bond Future	3,148.5400	3.1485	3,205.8200	3.2058	1.819	0	0	0
2021/08/30	R186	05/05/2022	8.30	Put	Bond Future	1,287.9500	1.2879	1,239.3700	1.2394	(3.772)	0	0	0
2021/08/30	R186	05/05/2022	7.88	Put	Bond Future	1,937.1700	1.9372	1,874.9800	1.8750	(3.210)	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
2021/08/30	R186	05/05/2022	7.88	Call	Bond Future	2,116.3000	2.1163	2,159.9700	2.1600	2.064	0	0	435
2021/08/30	R186	05/05/2022	8.64	Call	Bond Future	4,124.5600	4.1246	4,191.5100	4.1915	1.623	0	0	0
2021/08/30	R186	05/05/2022	8.64	Put	Bond Future	926.2900	0.9263	887.3800	0.8874	(4.201)	0	0	435
2021/08/30	R186	04/08/2022	8.15	Call	Bond Future	2,490.7900	2.4908	2,538.6000	2.5386	1.919	0	0	0
2021/08/30	R186	04/08/2022	8.15	Put	Bond Future	2,111.4500	2.1115	2,052.1700	2.0522	(2.808)	0	0	0
2021/08/30	R186	04/08/2022			Bond Future	8.0505	110.2309	8.0225	110.3380	(0.348)	0.0000	0.0000	0
2021/08/30	R186	04/08/2022	8.14	Call	Bond Future	2,469.5100	2.4695	2,517.0300	2.5170	1.924	0	0	0
2021/08/30	R186	04/08/2022	8.14	Put	Bond Future	2,128.2400	2.1282	2,068.6700	2.0687	(2.799)	0	0	0
2021/08/30	R186	04/08/2022	8.13	Call	Bond Future	2,448.7400	2.4487	2,495.9800	2.4960	1.929	0	0	0
2021/08/30	R186	04/08/2022	8.13	Put	Bond Future	2,145.5500	2.1456	2,085.7000	2.0857	(2.789)	0	0	0
2021/08/30	R197	04/11/2021			Bond Future	326.3746	326.3746	326.3733	326.3733	0.000	0.0000	0.0000	1,274
2021/08/30	R197	03/02/2022			Bond Future	321.9368	321.9368	321.9346	321.9346	(0.001)	0.0000	0.0000	0
2021/08/30	R197	05/05/2022			Bond Future	325.7973	325.7973	325.7945	325.7945	(0.001)	0.0000	0.0000	0
2021/08/30	R197	04/08/2022			Bond Future	321.4583	321.4583	321.4557	321.4557	(0.001)	0.0000	0.0000	0
2021/08/30	R202	04/11/2021			Bond Future	239.9540	239.9540	240.4399	240.4399	0.202	0.0000	0.0000	8,324
2021/08/30	R202	03/02/2022			Bond Future	238.3684	238.3684	238.8592	238.8592	0.206	0.0000	0.0000	0
2021/08/30	R202	05/05/2022			Bond Future	241.2266	241.2266	241.7228	241.7228	0.206	0.0000	0.0000	0
2021/08/30	R202	04/08/2022			Bond Future	239.7660	239.7660	240.2685	240.2685	0.210	0.0000	0.0000	0
2021/08/30	R209	04/11/2021	12.19	Call	Bond Future	10,683.5200	10.6835	11,108.7900	11.1088	3.981	0	0	0
2021/08/30	R209	04/11/2021	12.19	Put	Bond Future	30.3800	0.0304	20.6600	0.0207	(31.995)	0	0	0
2021/08/30	R209	04/11/2021	12.17	Call	Bond Future	10,591.8300	10.5918	11,016.7200	11.0167	4.011	0	0	0
2021/08/30	R209	04/11/2021	12.00	Call	Bond Future	9,806.5400	9.8065	10,227.6300	10.2276	4.294	0	0	0
2021/08/30	R209	04/11/2021	12.00	Put	Bond Future	45.5300	0.0455	31.6300	0.0316	(30.529)	0	0	9,000
2021/08/30	R209	04/11/2021	10.50	Call	Bond Future	2,910.5400	2.9105	3,184.5300	3.1845	9.414	0	0	0
2021/08/30	R209	04/11/2021	10.00	Call	Bond Future	1,269.4100	1.2694	1,426.7900	1.4268	12.398	0	0	0
2021/08/30	R209	04/11/2021	10.00	Put	Bond Future	2,178.9600	2.1790	1,901.3500	1.9013	(12.740)	0	0	3,100
2021/08/30	R209	04/11/2021	10.25	Put	Bond Future	1,441.8300	1.4418	1,224.2100	1.2242	(15.093)	0	0	4,000
2021/08/30	R209	04/11/2021			Bond Future	10.1535	71.4730	10.0798	71.9079	(0.726)	0.0000	0.0000	37,305
2021/08/30	R209	04/11/2021	12.18	Call	Bond Future	10,637.6900	10.6377	11,062.7700	11.0628	3.996	0	0	0
2021/08/30	R209	04/11/2021	12.18	Put	Bond Future	31.0300	0.0310	21.1200	0.0211	(31.937)	0	0	0
2021/08/30	R209	04/11/2021	12.17	Put	Bond Future	31.7000	0.0317	21.6000	0.0216	(31.861)	0	0	0
2021/08/30	R209	04/11/2021	10.50	Put	Bond Future	916.5900	0.9166	755.5900	0.7556	(17.565)	0	0	5,400
2021/08/30	R209	04/11/2021	9.50	Put	Bond Future	4,327.7400	4.3277	3,948.0000	3.9480	(8.775)	0	0	0
2021/08/30	R209	04/11/2021	9.50	Call	Bond Future	339.2800	0.3393	394.5300	0.3945	16.284	0	0	6,000
2021/08/30	R209	04/11/2021	10.25	Call	Bond Future	2,005.2300	2.0052	2,222.6000	2.2226	10.840	0	0	0
2021/08/30	R209	03/02/2022	11.03	Call	Bond Future	4,994.0100	4.9940	5,304.5100	5.3045	6.217	0	0	0
2021/08/30	R209	03/02/2022	11.03	Put	Bond Future	1,101.7300	1.1017	972.4500	0.9725	(11.734)	0	0	0
2021/08/30	R209	03/02/2022	11.02	Call	Bond Future	4,953.6100	4.9536	5,262.9800	5.2630	6.245	0	0	0
2021/08/30	R209	03/02/2022	11.02	Put	Bond Future	1,114.2100	1.1142	983.8000	0.9838	(11.704)	0	0	0
2021/08/30	R209	03/02/2022			Bond Future	10.3230	72.2838	10.2466	72.7236	(0.740)	0.0000	0.0000	0
2021/08/30	R209	03/02/2022	11.04	Call	Bond Future	5,034.4900	5.0345	5,346.1200	5.3461	6.190	0	0	0
2021/08/30	R209	03/02/2022	11.04	Put	Bond Future	1,089.3800	1.0894	961.2300	0.9612	(11.764)	0	0	0
2021/08/30	R209	05/05/2022	11.44	Call	Bond Future	6,368.9600	6.3690	6,690.3000	6.6903	5.045	0	0	0
2021/08/30	R209	05/05/2022	11.44	Put	Bond Future	1,351.9700	1.3520	1,228.5500	1.2286	(9.129)	0	0	0
2021/08/30	R209	05/05/2022	11.43	Call	Bond Future	6,330.3500	6.3303	6,650.8400	6.6508	5.063	0	0	0

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2021/08/30	R209	05/05/2022	11.43	Put	Bond Future	1,363.6800	1.3637	1,239.4100	1.2394	(9.113)	0	0	0
2021/08/30	R209	05/05/2022			Bond Future	10.4945	69.9925	10.4154	70.4373	(0.754)	0.0000	0.0000	0
2021/08/30	R209	05/05/2022	11.45	Call	Bond Future	6,407.8100	6.4078	6,729.9800	6.7300	5.028	0	0	0
2021/08/30	R209	05/05/2022	11.45	Put	Bond Future	1,340.5500	1.3406	1,217.9600	1.2180	(9.145)	0	0	0
2021/08/30	R209	04/08/2022	10.58	Call	Bond Future	3,281.0200	3.2810	3,496.1900	3.4962	6.558	0	0	0
2021/08/30	R209	04/08/2022	10.58	Put	Bond Future	3,779.4400	3.7794	3,544.4900	3.5445	(6.217)	0	0	0
2021/08/30	R209	04/08/2022	10.57	Put	Bond Future	3,807.5200	3.8075	3,571.4500	3.5714	(6.200)	0	0	0
2021/08/30	R209	04/08/2022			Bond Future	10.6708	70.8032	10.5888	71.2533	(0.769)	0.0000	0.0000	0
2021/08/30	R209	04/08/2022	10.59	Call	Bond Future	3,308.2400	3.3082	3,524.5300	3.5245	6.538	0	0	0
2021/08/30	R209	04/08/2022	10.59	Put	Bond Future	3,751.5300	3.7515	3,517.7000	3.5177	(6.233)	0	0	0
2021/08/30	R209	04/08/2022	10.57	Call	Bond Future	3,253.9000	3.2539	3,467.9500	3.4680	6.578	0	0	0
2021/08/30	R210	04/11/2021			Bond Future	211.2396	211.2396	211.2482	211.2482	0.004	0.0000	0.0000	1,486
2021/08/30	R210	03/02/2022			Bond Future	213.6874	213.6874	213.6955	213.6955	0.004	0.0000	0.0000	0
2021/08/30	R210	05/05/2022			Bond Future	213.3972	213.3972	213.4049	213.4049	0.004	0.0000	0.0000	0
2021/08/30	R210	04/08/2022			Bond Future	216.0397	216.0397	216.0473	216.0473	0.003	0.0000	0.0000	0
2021/08/30	R212	04/11/2021			Bond Future	174.9522	174.9522	174.9524	174.9524	0.000	0.0000	0.0000	1,025
2021/08/30	R213	04/11/2021	11.10	Put	Bond Future	43.2000	0.0432	31.8600	0.0319	(26.250)	0	0	0
2021/08/30	R213	04/11/2021	11.11	Call	Bond Future	9,481.8000	9.4818	9,769.9600	9.7700	3.039	0	0	0
2021/08/30	R213	04/11/2021	11.09	Put	Bond Future	44.1900	0.0442	32.6300	0.0326	(26.160)	0	0	0
2021/08/30	R213	04/11/2021			Bond Future	9.2848	87.3012	9.2312	87.6005	(0.577)	0.0000	0.0000	9,895
2021/08/30	R213	04/11/2021	11.10	Call	Bond Future	9,434.8100	9.4348	9,722.7500	9.7227	3.052	0	0	0
2021/08/30	R213	04/11/2021	11.11	Put	Bond Future	42.2400	0.0422	31.1200	0.0311	(26.326)	0	0	0
2021/08/30	R213	04/11/2021	11.09	Call	Bond Future	9,387.8200	9.3878	9,675.5400	9.6755	3.065	0	0	0
2021/08/30	R213	03/02/2022	9.98	Call	Bond Future	4,036.5700	4.0366	4,224.3500	4.2244	4.652	0	0	0
2021/08/30	R213	03/02/2022	9.98	Put	Bond Future	1,352.2200	1.3522	1,237.5800	1.2376	(8.478)	0	0	0
2021/08/30	R213	03/02/2022	9.58	Put	Bond Future	2,128.4900	2.1285	1,973.4200	1.9734	(7.285)	0	0	200
2021/08/30	R213	03/02/2022	8.63	Put	Bond Future	5,365.4900	5.3655	5,114.0000	5.1140	(4.687)	0	0	0
2021/08/30	R213	03/02/2022	8.63	Call	Bond Future	650.1700	0.6502	701.1000	0.7011	7.833	0	0	200
2021/08/30	R213	03/02/2022	8.80	Put	Bond Future	4,636.3500	4.6363	4,399.7900	4.3998	(5.102)	0	0	0
2021/08/30	R213	03/02/2022	8.80	Call	Bond Future	898.3800	0.8984	964.2400	0.9642	7.331	0	0	102
2021/08/30	R213	03/02/2022	10.60	Put	Bond Future	665.6500	0.6656	598.2900	0.5983	(10.119)	0	0	430
2021/08/30	R213	03/02/2022	10.00	Call	Bond Future	4,109.3300	4.1093	4,298.9600	4.2990	4.615	0	0	0
2021/08/30	R213	03/02/2022	10.00	Put	Bond Future	1,321.3500	1.3213	1,208.5600	1.2086	(8.536)	0	0	430
2021/08/30	R213	03/02/2022	9.22	Put	Bond Future	3,121.0100	3.1210	2,926.9900	2.9270	(6.217)	0	0	0
2021/08/30	R213	03/02/2022	10.67	Call	Bond Future	6,778.1700	6.7782	7,017.3800	7.0174	3.529	0	0	0
2021/08/30	R213	03/02/2022	10.67	Put	Bond Future	613.8800	0.6139	550.6700	0.5507	(10.297)	0	0	220
2021/08/30	R213	03/02/2022			Bond Future	9.4729	88.2914	9.4171	88.5938	(0.589)	0.0000	0.0000	0
2021/08/30	R213	03/02/2022	9.97	Call	Bond Future	4,000.3700	4.0004	4,187.2200	4.1872	4.671	0	0	0
2021/08/30	R213	03/02/2022	9.97	Put	Bond Future	1,367.8900	1.3679	1,252.3200	1.2523	(8.449)	0	0	0
2021/08/30	R213	03/02/2022	9.96	Call	Bond Future	3,964.2900	3.9643	4,150.2000	4.1502	4.690	0	0	0
2021/08/30	R213	03/02/2022	9.96	Put	Bond Future	1,383.7300	1.3837	1,267.2200	1.2672	(8.420)	0	0	0
2021/08/30	R213	03/02/2022	10.15	Call	Bond Future	4,675.4000	4.6754	4,878.0700	4.8781	4.335	0	0	0
2021/08/30	R213	03/02/2022	10.15	Put	Bond Future	1,115.5600	1.1156	1,015.8100	1.0158	(8.942)	0	0	200
2021/08/30	R213	03/02/2022	9.58	Call	Bond Future	2,704.6000	2.7046	2,851.9500	2.8519	5.448	0	0	0
2021/08/30	R213	03/02/2022	10.25	Call	Bond Future	5,064.7300	5.0647	5,275.4800	5.2755	4.161	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
2021/08/30	R213	03/02/2022	10.25	Put	Bond Future	995.5000	0.9955	903.8300	0.9038	(9.208)	0	0	102
2021/08/30	R213	03/02/2022	9.76	Call	Bond Future	3,268.1800	3.2682	3,434.5400	3.4345	5.090	0	0	0
2021/08/30	R213	03/02/2022	9.76	Put	Bond Future	1,734.8800	1.7349	1,598.8200	1.5988	(7.843)	0	0	102
2021/08/30	R213	03/02/2022	10.60	Call	Bond Future	6,485.6800	6.4857	6,720.7400	6.7207	3.624	0	0	0
2021/08/30	R213	03/02/2022	9.22	Call	Bond Future	1,740.1300	1.7401	1,848.5300	1.8485	6.229	0	0	430
2021/08/30	R213	03/02/2022	10.17	Call	Bond Future	4,752.6700	4.7527	4,956.9900	4.9570	4.299	0	0	0
2021/08/30	R213	03/02/2022	10.17	Put	Bond Future	1,090.6200	1.0906	992.5200	0.9925	(8.995)	0	0	220
2021/08/30	R213	03/02/2022	9.15	Put	Bond Future	3,345.6400	3.3456	3,144.1700	3.1442	(6.022)	0	0	0
2021/08/30	R213	03/02/2022	9.15	Call	Bond Future	1,577.5100	1.5775	1,678.4600	1.6785	6.399	0	0	220
2021/08/30	R213	05/05/2022	10.65	Put	Bond Future	1,182.5000	1.1825	1,095.8500	1.0958	(7.328)	0	0	0
2021/08/30	R213	05/05/2022	10.63	Call	Bond Future	6,104.6300	6.1046	6,322.5600	6.3226	3.570	0	0	0
2021/08/30	R213	05/05/2022			Bond Future	9.6589	85.7974	9.6007	86.1032	(0.602)	0.0000	0.0000	0
2021/08/30	R213	05/05/2022	10.64	Call	Bond Future	6,142.5200	6.1425	6,361.0500	6.3611	3.558	0	0	0
2021/08/30	R213	05/05/2022	10.64	Put	Bond Future	1,193.0600	1.1931	1,105.8100	1.1058	(7.313)	0	0	0
2021/08/30	R213	05/05/2022	10.65	Call	Bond Future	6,180.4500	6.1804	6,399.5800	6.3996	3.546	0	0	0
2021/08/30	R213	05/05/2022	10.63	Put	Bond Future	1,203.7100	1.2037	1,115.8600	1.1159	(7.298)	0	0	0
2021/08/30	R213	04/08/2022	9.89	Call	Bond Future	3,358.6900	3.3587	3,509.9000	3.5099	4.502	0	0	0
2021/08/30	R213	04/08/2022	9.90	Put	Bond Future	3,157.9000	3.1579	3,000.3400	3.0003	(4.989)	0	0	0
2021/08/30	R213	04/08/2022	9.88	Call	Bond Future	3,332.2500	3.3323	3,482.6900	3.4827	4.515	0	0	0
2021/08/30	R213	04/08/2022			Bond Future	9.8551	86.7947	9.7944	87.1042	(0.616)	0.0000	0.0000	0
2021/08/30	R213	04/08/2022	9.89	Put	Bond Future	3,181.6900	3.1817	3,023.3700	3.0234	(4.976)	0	0	0
2021/08/30	R213	04/08/2022	9.90	Call	Bond Future	3,385.5800	3.3856	3,537.5500	3.5375	4.489	0	0	0
2021/08/30	R213	04/08/2022	9.88	Put	Bond Future	3,205.9600	3.2060	3,046.8700	3.0469	(4.962)	0	0	0
2021/08/30	R214	04/11/2021	12.47	Call	Bond Future	10,252.0000	10.2520	10,746.4900	10.7465	4.823	0	0	0
2021/08/30	R214	04/11/2021	12.46	Call	Bond Future	10,206.6200	10.2066	10,700.8600	10.7009	4.842	0	0	0
2021/08/30	R214	04/11/2021	12.46	Put	Bond Future	42.8300	0.0428	28.7200	0.0287	(32.944)	0	0	0
2021/08/30	R214	04/11/2021			Bond Future	10.5369	68.2014	10.4529	68.7098	(0.797)	0.0000	0.0000	17,796
2021/08/30	R214	04/11/2021	12.47	Put	Bond Future	41.9800	0.0420	28.1200	0.0281	(33.016)	0	0	0
2021/08/30	R214	04/11/2021	12.48	Call	Bond Future	10,297.3400	10.2973	10,792.0700	10.7921	4.804	0	0	0
2021/08/30	R214	04/11/2021	12.48	Put	Bond Future	41.1600	0.0412	27.5400	0.0275	(33.090)	0	0	0
2021/08/30	R214	03/02/2022	11.40	Put	Bond Future	1,195.8600	1.1959	1,044.1500	1.0442	(12.686)	0	0	0
2021/08/30	R214	03/02/2022	11.41	Call	Bond Future	5,114.4300	5.1144	5,477.9400	5.4779	7.108	0	0	0
2021/08/30	R214	03/02/2022	11.39	Put	Bond Future	1,208.9900	1.2090	1,055.9800	1.0560	(12.656)	0	0	0
2021/08/30	R214	03/02/2022			Bond Future	10.7070	68.9749	10.6199	69.4889	(0.813)	0.0000	0.0000	0
2021/08/30	R214	03/02/2022	11.40	Call	Bond Future	5,073.9600	5.0740	5,436.1800	5.4362	7.139	0	0	0
2021/08/30	R214	03/02/2022	11.41	Put	Bond Future	1,183.0200	1.1830	1,032.6000	1.0326	(12.715)	0	0	0
2021/08/30	R214	03/02/2022	11.39	Call	Bond Future	5,033.7100	5.0337	5,394.6300	5.3946	7.170	0	0	0
2021/08/30	R214	05/05/2022	11.74	Put	Bond Future	1,453.4600	1.4535	1,305.7000	1.3057	(10.166)	0	0	0
2021/08/30	R214	05/05/2022	11.75	Call	Bond Future	6,177.8400	6.1778	6,550.9600	6.5510	6.040	0	0	0
2021/08/30	R214	05/05/2022	11.73	Put	Bond Future	1,465.8900	1.4659	1,317.1100	1.3171	(10.149)	0	0	0
2021/08/30	R214	05/05/2022			Bond Future	10.8729	66.5062	10.7827	67.0261	(0.829)	0.0000	0.0000	0
2021/08/30	R214	05/05/2022	11.74	Call	Bond Future	6,139.0700	6.1391	6,511.1900	6.5112	6.062	0	0	0
2021/08/30	R214	05/05/2022	11.75	Put	Bond Future	1,441.3300	1.4413	1,294.5700	1.2946	(10.182)	0	0	0
2021/08/30	R214	05/05/2022	11.73	Call	Bond Future	6,100.5300	6.1005	6,471.6300	6.4716	6.083	0	0	0
2021/08/30	R214	04/08/2022	10.98	Put	Bond Future	3,763.6500	3.7637	3,496.3500	3.4963	(7.102)	0	0	0
2021/08/30	R214	04/08/2022	10.99	Call	Bond Future	3,424.7000	3.4247	3,684.8400	3.6848	7.596	0	0	0
2021/08/30	R214	04/08/2022			Bond Future	11.0455	67.2753	10.9519	67.8014	(0.847)	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
2021/08/30	R214	04/08/2022	10.98	Call	Bond Future	3,396.2700	3.3963	3,655.0900	3.6551	7.621	0	0	0
2021/08/30	R214	04/08/2022	10.99	Put	Bond Future	3,735.7400	3.7357	3,469.7600	3.4698	(7.120)	0	0	0
2021/08/30	R214	04/08/2022	10.97	Call	Bond Future	3,368.2100	3.3682	3,625.7000	3.6257	7.645	0	0	0
2021/08/30	R214	04/08/2022	10.97	Put	Bond Future	3,792.0100	3.7920	3,523.3800	3.5234	(7.084)	0	0	0
2021/08/30	R248	04/11/2021	12.85	Call	Bond Future	15,194.5100	15.1945	15,836.7600	15.8368	4.227	0	0	0
2021/08/30	R248	04/11/2021	12.85	Put	Bond Future	22.5300	0.0225	14.3300	0.0143	(36.396)	0	0	0
2021/08/30	R248	04/11/2021	10.80	Put	Bond Future	1,289.7300	1.2897	1,043.9800	1.0440	(19.054)	0	0	0
2021/08/30	R248	04/11/2021	10.80	Call	Bond Future	3,543.7700	3.5438	3,948.4700	3.9485	11.420	0	0	1,050
2021/08/30	R248	04/11/2021	10.20	Put	Bond Future	3,537.0000	3.5370	3,078.9600	3.0790	(12.950)	0	0	0
2021/08/30	R248	04/11/2021			Bond Future	10.4997	86.1302	10.4156	86.7807	(0.801)	0.0000	0.0000	167,793
2021/08/30	R248	04/11/2021	12.84	Call	Bond Future	15,141.1000	15.1411	15,783.1600	15.7832	4.241	0	0	0
2021/08/30	R248	04/11/2021	12.84	Put	Bond Future	23.1500	0.0231	14.7600	0.0148	(36.242)	0	0	0
2021/08/30	R248	04/11/2021	12.83	Call	Bond Future	15,087.6300	15.0876	15,729.4800	15.7295	4.254	0	0	0
2021/08/30	R248	04/11/2021	12.83	Put	Bond Future	23.7900	0.0238	15.1900	0.0152	(36.150)	0	0	0
2021/08/30	R248	04/11/2021	10.30	Put	Bond Future	3,038.2800	3.0383	2,615.6000	2.6156	(13.912)	0	0	0
2021/08/30	R248	04/11/2021	10.30	Call	Bond Future	1,479.4600	1.4795	1,707.2300	1.7072	15.395	0	0	0
2021/08/30	R248	04/11/2021	9.60	Put	Bond Future	7,609.0200	7.6090	6,997.9300	6.9979	(8.031)	0	0	0
2021/08/30	R248	04/11/2021	9.60	Call	Bond Future	174.3000	0.1743	213.6600	0.2137	22.582	0	0	0
2021/08/30	R248	04/11/2021	10.20	Call	Bond Future	1,178.7300	1.1787	1,371.1400	1.3711	16.324	0	0	1,050
2021/08/30	R248	03/02/2022	11.48	Call	Bond Future	6,986.3500	6.9863	7,472.3500	7.4724	6.956	0	0	0
2021/08/30	R248	03/02/2022	11.49	Put	Bond Future	1,261.8700	1.2619	1,091.8300	1.0918	(13.475)	0	0	0
2021/08/30	R248	03/02/2022	11.47	Call	Bond Future	6,934.1500	6.9341	7,418.6400	7.4186	6.987	0	0	0
2021/08/30	R248	03/02/2022	9.80	Put	Bond Future	7,690.2000	7.6902	7,146.6800	7.1467	(7.068)	0	0	0
2021/08/30	R248	03/02/2022	9.80	Call	Bond Future	744.5600	0.7446	858.5700	0.8586	15.312	0	0	1,300
2021/08/30	R248	03/02/2022	10.50	Put	Bond Future	3,851.2100	3.8512	3,473.6800	3.4737	(9.803)	0	0	0
2021/08/30	R248	03/02/2022	10.50	Call	Bond Future	2,586.1200	2.5861	2,866.1200	2.8661	10.827	0	0	1,300
2021/08/30	R248	03/02/2022			Bond Future	10.6670	87.1071	10.5797	87.7646	(0.819)	0.0000	0.0000	0
2021/08/30	R248	03/02/2022	11.48	Put	Bond Future	1,275.7100	1.2757	1,104.1800	1.1042	(13.446)	0	0	0
2021/08/30	R248	03/02/2022	11.49	Call	Bond Future	7,038.4300	7.0384	7,525.9200	7.5259	6.926	0	0	0
2021/08/30	R248	03/02/2022	11.47	Put	Bond Future	1,289.5400	1.2895	1,116.5000	1.1165	(13.419)	0	0	0
2021/08/30	R248	05/05/2022	11.80	Call	Bond Future	8,187.0600	8.1871	8,678.9700	8.6790	6.008	0	0	0
2021/08/30	R248	05/05/2022	11.79	Call	Bond Future	8,137.8700	8.1379	8,628.5800	8.6286	6.030	0	0	0
2021/08/30	R248	05/05/2022	11.79	Put	Bond Future	1,636.5100	1.6365	1,462.1000	1.4621	(10.657)	0	0	0
2021/08/30	R248	05/05/2022			Bond Future	10.8302	83.7164	10.7395	84.3815	(0.838)	0.0000	0.0000	0
2021/08/30	R248	05/05/2022	11.80	Put	Bond Future	1,622.7900	1.6228	1,449.5800	1.4496	(10.674)	0	0	0
2021/08/30	R248	05/05/2022	11.81	Call	Bond Future	8,236.0800	8.2361	8,729.2000	8.7292	5.987	0	0	0
2021/08/30	R248	05/05/2022	11.81	Put	Bond Future	1,608.9800	1.6090	1,436.9800	1.4370	(10.690)	0	0	0
2021/08/30	R248	04/08/2022	10.99	Call	Bond Future	4,463.5600	4.4636	4,804.4600	4.8045	7.637	0	0	0
2021/08/30	R248	04/08/2022	10.99	Put	Bond Future	4,534.8200	4.5348	4,202.6100	4.2026	(7.326)	0	0	0
2021/08/30	R248	04/08/2022	10.98	Call	Bond Future	4,427.2700	4.4273	4,766.4800	4.7665	7.662	0	0	0
2021/08/30	R248	04/08/2022	10.98	Put	Bond Future	4,569.5400	4.5695	4,235.6400	4.2356	(7.307)	0	0	0
2021/08/30	R248	04/08/2022			Bond Future	11.0001	84.6847	10.9057	85.3578	(0.857)	0.0000	0.0000	0
2021/08/30	R248	04/08/2022	11.00	Call	Bond Future	4,499.6600	4.4997	4,842.2400	4.8422	7.613	0	0	0
2021/08/30	R248	04/08/2022	11.00	Put	Bond Future	4,500.0100	4.5000	4,169.4800	4.1695	(7.345)	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
Total											1095235	