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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/08/2021 TO 23/08/2021

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
2021/08/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	2025	04/11/2021		Bond Future	154.9089	154.9089	154.9041	154.9041	(0.003)	0.0000	0.0000	4,840
2021/08/23	2025	03/02/2022		Bond Future	155.1303	155.1303	155.1249	155.1249	(0.004)	0.0000	0.0000	0
2021/08/23	2025	05/05/2022		Bond Future	156.9938	156.9938	156.9880	156.9880	(0.004)	0.0000	0.0000	0
2021/08/23	2025	04/08/2022		Bond Future	157.3259	157.3259	157.3195	157.3195	(0.004)	0.0000	0.0000	0
2021/08/23	2029	04/11/2021		Bond Future	113.5929	113.5929	113.8306	113.8306	0.209	0.0000	0.0000	2,964
2021/08/23	2029	03/02/2022		Bond Future	114.9148	114.9148	115.1549	115.1549	0.209	0.0000	0.0000	0
2021/08/23	2029	05/05/2022		Bond Future	115.0976	115.0976	115.3403	115.3403	0.211	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
2021/08/23	2029	04/08/2022			Bond Future	116.5249	116.5249	116.7704	116.7704	0.211	0.0000	0.0000	0
2021/08/23	2030	04/11/2021	10.60	Call	Bond Future	7,887.7000	7.8877	8,295.9400	8.2959	5.176	0	0	0
2021/08/23	2030	04/11/2021	10.60	Put	Bond Future	114.8600	0.1149	84.5500	0.0846	(26.389)	0	0	0
2021/08/23	2030	04/11/2021	10.59	Put	Bond Future	117.1900	0.1172	86.3500	0.0863	(26.316)	0	0	0
2021/08/23	2030	04/11/2021	8.27	Put	Bond Future	4,947.9700	4.9480	4,553.6500	4.5537	(7.969)	0	0	0
2021/08/23	2030	04/11/2021	8.27	Call	Bond Future	263.5100	0.2635	307.7400	0.3077	16.785	0	0	300
2021/08/23	2030	04/11/2021	8.77	Put	Bond Future	2,764.4300	2.7644	2,452.2100	2.4522	(11.294)	0	0	0
2021/08/23	2030	04/11/2021	11.44	Put	Bond Future	14.7700	0.0148	9.6900	0.0097	(34.394)	0	0	300
2021/08/23	2030	04/11/2021	11.26	Call	Bond Future	10,952.6900	10.9527	11,383.1600	11.3832	3.930	0	0	0
2021/08/23	2030	04/11/2021	9.20	Call	Bond Future	2,018.7600	2.0188	2,239.0200	2.2390	10.911	0	0	29
2021/08/23	2030	04/11/2021	9.30	Put	Bond Future	1,250.6300	1.2506	1,054.0900	1.0541	(15.715)	0	0	0
2021/08/23	2030	04/11/2021	9.35	Call	Bond Future	2,511.5200	2.5115	2,764.0600	2.7641	10.055	0	0	0
2021/08/23	2030	04/11/2021	9.35	Put	Bond Future	1,152.3400	1.1523	966.3300	0.9663	(16.142)	0	0	9,100
2021/08/23	2030	04/11/2021			Bond Future	9.0994	95.9027	9.0195	96.3412	(0.878)	0.0000	0.0000	97,591
2021/08/23	2030	04/11/2021	10.61	Call	Bond Future	7,934.3800	7.9344	8,343.1300	8.3431	5.152	0	0	0
2021/08/23	2030	04/11/2021	10.61	Put	Bond Future	112.5800	0.1126	82.7800	0.0828	(26.470)	0	0	0
2021/08/23	2030	04/11/2021	10.59	Call	Bond Future	7,841.0400	7.8410	8,248.7500	8.2488	5.200	0	0	0
2021/08/23	2030	04/11/2021	8.77	Call	Bond Future	938.8100	0.9388	1,065.1400	1.0651	13.456	0	0	300
2021/08/23	2030	04/11/2021	11.44	Call	Bond Future	11,776.6900	11.7767	12,210.1600	12.2102	3.681	0	0	0
2021/08/23	2030	04/11/2021	11.26	Put	Bond Future	24.9800	0.0250	16.9000	0.0169	(32.346)	0	0	29
2021/08/23	2030	04/11/2021	9.90	Put	Bond Future	443.1700	0.4432	351.2700	0.3513	(20.737)	0	0	0
2021/08/23	2030	04/11/2021	9.90	Call	Bond Future	4,697.7600	4.6978	5,044.4100	5.0444	7.379	0	0	29
2021/08/23	2030	04/11/2021	9.20	Put	Bond Future	1,470.0500	1.4700	1,251.7600	1.2518	(14.849)	0	0	0
2021/08/23	2030	04/11/2021	8.75	Put	Bond Future	2,838.4200	2.8384	2,522.1500	2.5222	(11.142)	0	0	0
2021/08/23	2030	04/11/2021	8.75	Call	Bond Future	900.5000	0.9005	1,022.7800	1.0228	13.579	0	0	3,250
2021/08/23	2030	04/11/2021	9.30	Call	Bond Future	2,340.6600	2.3407	2,582.6700	2.5827	10.339	0	0	0
2021/08/23	2030	03/02/2022	9.45	Call	Bond Future	2,857.6700	2.8577	3,093.5400	3.0935	8.254	0	0	0
2021/08/23	2030	03/02/2022	9.45	Put	Bond Future	2,040.8800	2.0409	1,833.4400	1.8334	(10.164)	0	0	0
2021/08/23	2030	03/02/2022	9.35	Call	Bond Future	2,567.0600	2.5671	2,787.6900	2.7877	8.595	0	0	0
2021/08/23	2030	03/02/2022	9.35	Put	Bond Future	2,275.1600	2.2752	2,052.4800	2.0525	(9.787)	0	0	101
2021/08/23	2030	03/02/2022	8.39	Put	Bond Future	5,582.7400	5.5827	5,220.1700	5.2202	(6.494)	0	0	0
2021/08/23	2030	03/02/2022	8.39	Call	Bond Future	636.0900	0.6361	716.8300	0.7168	12.693	0	0	101
2021/08/23	2030	03/02/2022	8.85	Put	Bond Future	3,754.9500	3.7550	3,455.1700	3.4552	(7.984)	0	0	0
2021/08/23	2030	03/02/2022	8.85	Call	Bond Future	1,364.3100	1.3643	1,507.8400	1.5078	10.520	0	0	1,000
2021/08/23	2030	03/02/2022			Bond Future	9.2947	92.9912	9.2111	93.4345	(0.899)	0.0000	0.0000	0
2021/08/23	2030	03/02/2022	9.44	Call	Bond Future	2,828.0000	2.8280	3,062.3600	3.0624	8.287	0	0	0
2021/08/23	2030	03/02/2022	9.44	Put	Bond Future	2,063.5300	2.0635	1,854.5800	1.8546	(10.126)	0	0	0
2021/08/23	2030	03/02/2022	9.43	Call	Bond Future	2,798.2400	2.7982	3,031.0900	3.0311	8.321	0	0	0
2021/08/23	2030	03/02/2022	9.43	Put	Bond Future	2,086.1200	2.0861	1,875.6600	1.8757	(10.089)	0	0	0
2021/08/23	2030	03/02/2022	9.78	Call	Bond Future	3,940.7200	3.9407	4,223.3200	4.2233	7.171	0	0	0
2021/08/23	2030	03/02/2022	9.78	Put	Bond Future	1,418.6300	1.4186	1,257.9200	1.2579	(11.329)	0	0	101
2021/08/23	2030	03/02/2022	10.85	Call	Bond Future	8,206.1000	8.2061	8,587.8100	8.5878	4.652	0	0	0
2021/08/23	2030	03/02/2022	10.85	Put	Bond Future	426.5600	0.4266	364.9600	0.3650	(14.441)	0	0	1,000
2021/08/23	2030	03/02/2022	9.60	Put	Bond Future	1,731.9400	1.7319	1,546.5300	1.5465	(10.705)	0	0	0
2021/08/23	2030	03/02/2022	9.60	Call	Bond Future	3,328.9300	3.3289	3,586.8300	3.5868	7.747	0	0	1,000
2021/08/23	2030	05/05/2022	10.21	Call	Bond Future	5,061.5900	5.0616	5,363.9100	5.3639	5.973	0	0	0
2021/08/23	2030	05/05/2022	10.21	Put	Bond Future	1,520.5000	1.5205	1,374.5100	1.3745	(9.601)	0	0	0

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2021/08/23	2030	05/05/2022	9.95	Call	Bond Future	4,174.5900	4.1746	4,449.4600	4.4495	6.584	0	0	0
2021/08/23	2030	05/05/2022	8.47	Call	Bond Future	819.4800	0.8195	911.5700	0.9116	11.238	0	0	1,073
2021/08/23	2030	05/05/2022	8.14	Put	Bond Future	7,801.0500	7.8011	7,415.1700	7.4152	(4.947)	0	0	0
2021/08/23	2030	05/05/2022	8.14	Call	Bond Future	511.3300	0.5113	573.7600	0.5738	12.209	0	0	1,800
2021/08/23	2030	05/05/2022	8.89	Put	Bond Future	4,646.5600	4.6466	4,339.6200	4.3396	(6.606)	0	0	0
2021/08/23	2030	05/05/2022	8.81	Put	Bond Future	4,931.5000	4.9315	4,614.6000	4.6146	(6.426)	0	0	0
2021/08/23	2030	05/05/2022			Bond Future	9.4992	94.0869	9.4118	94.5352	(0.921)	0.0000	0.0000	0
2021/08/23	2030	05/05/2022	10.20	Call	Bond Future	5,026.3700	5.0264	5,327.7000	5.3277	5.995	0	0	0
2021/08/23	2030	05/05/2022	10.20	Put	Bond Future	1,533.8800	1.5339	1,386.9000	1.3869	(9.582)	0	0	200
2021/08/23	2030	05/05/2022	10.19	Call	Bond Future	4,991.2300	4.9912	5,291.5600	5.2916	6.017	0	0	0
2021/08/23	2030	05/05/2022	10.19	Put	Bond Future	1,547.3700	1.5474	1,399.3900	1.3994	(9.563)	0	0	0
2021/08/23	2030	05/05/2022	9.95	Put	Bond Future	1,908.3200	1.9083	1,734.8800	1.7349	(9.089)	0	0	1,073
2021/08/23	2030	05/05/2022	9.35	Call	Bond Future	2,457.7600	2.4578	2,658.4600	2.6585	8.166	0	0	0
2021/08/23	2030	05/05/2022	9.35	Put	Bond Future	3,224.2100	3.2242	2,976.6000	2.9766	(7.680)	0	0	1,073
2021/08/23	2030	05/05/2022	8.47	Put	Bond Future	6,273.9800	6.2740	5,917.7600	5.9178	(5.678)	0	0	0
2021/08/23	2030	05/05/2022	8.89	Call	Bond Future	1,466.1500	1.4662	1,607.5200	1.6075	9.642	0	0	1,800
2021/08/23	2030	05/05/2022	11.04	Call	Bond Future	8,197.5500	8.1975	8,564.6800	8.5647	4.479	0	0	0
2021/08/23	2030	05/05/2022	11.04	Put	Bond Future	739.1800	0.7392	658.0000	0.6580	(10.982)	0	0	1,800
2021/08/23	2030	05/05/2022	8.81	Call	Bond Future	1,323.1600	1.3232	1,454.5700	1.4546	9.932	0	0	200
2021/08/23	2030	05/05/2022	7.73	Put	Bond Future	9,895.7000	9.8957	9,482.9300	9.4829	(4.171)	0	0	0
2021/08/23	2030	05/05/2022	7.73	Call	Bond Future	264.6500	0.2646	300.1900	0.3002	13.429	0	0	200
2021/08/23	2030	04/08/2022	9.56	Call	Bond Future	2,846.0100	2.8460	3,054.4800	3.0545	7.325	0	0	0
2021/08/23	2030	04/08/2022	9.56	Put	Bond Future	3,634.8500	3.6349	3,389.4400	3.3894	(6.752)	0	0	0
2021/08/23	2030	04/08/2022			Bond Future	9.7193	91.1798	9.6274	91.6337	(0.945)	0.0000	0.0000	0
2021/08/23	2030	04/08/2022	9.55	Call	Bond Future	2,822.1900	2.8222	3,029.5500	3.0295	7.347	0	0	0
2021/08/23	2030	04/08/2022	9.55	Put	Bond Future	3,660.8400	3.6608	3,414.3200	3.4143	(6.734)	0	0	0
2021/08/23	2030	04/08/2022	9.54	Call	Bond Future	2,798.4900	2.7985	3,004.7300	3.0047	7.370	0	0	0
2021/08/23	2030	04/08/2022	9.54	Put	Bond Future	3,686.9800	3.6870	3,439.3400	3.4393	(6.717)	0	0	0
2021/08/23	2032	04/11/2021	11.70	Call	Bond Future	10,603.2500	10.6033	11,035.5800	11.0356	4.077	0	0	0
2021/08/23	2032	04/11/2021	11.71	Put	Bond Future	58.9700	0.0590	42.5000	0.0425	(27.929)	0	0	0
2021/08/23	2032	04/11/2021	11.69	Call	Bond Future	10,553.7600	10.5538	10,985.8000	10.9858	4.094	0	0	0
2021/08/23	2032	04/11/2021	9.83	Call	Bond Future	2,009.3200	2.0093	2,218.9200	2.2189	10.431	0	0	700
2021/08/23	2032	04/11/2021			Bond Future	9.7893	90.9905	9.7147	91.4396	(0.762)	0.0000	0.0000	123,319
2021/08/23	2032	04/11/2021	11.70	Put	Bond Future	60.1500	0.0601	43.3900	0.0434	(27.864)	0	0	0
2021/08/23	2032	04/11/2021	11.71	Call	Bond Future	10,652.7200	10.6527	11,085.3400	11.0853	4.061	0	0	0
2021/08/23	2032	04/11/2021	11.69	Put	Bond Future	61.3500	0.0613	44.3000	0.0443	(27.791)	0	0	0
2021/08/23	2032	04/11/2021	9.33	Put	Bond Future	3,556.8500	3.5569	3,207.9100	3.2079	(9.810)	0	0	0
2021/08/23	2032	04/11/2021	9.33	Call	Bond Future	744.2700	0.7443	844.4200	0.8444	13.456	0	0	700
2021/08/23	2032	04/11/2021	9.83	Put	Bond Future	1,765.8100	1.7658	1,526.3200	1.5263	(13.563)	0	0	0
2021/08/23	2032	04/11/2021	12.81	Call	Bond Future	15,907.2700	15.9073	16,355.4200	16.3554	2.817	0	0	0
2021/08/23	2032	04/11/2021	12.81	Put	Bond Future	2.3700	0.0024	1.4300	0.0014	(39.662)	0	0	700
2021/08/23	2032	03/02/2022	10.43	Call	Bond Future	4,187.5900	4.1876	4,468.8400	4.4688	6.716	0	0	0
2021/08/23	2032	03/02/2022	10.43	Put	Bond Future	1,661.5100	1.6615	1,488.8100	1.4888	(10.394)	0	0	0
2021/08/23	2032	03/02/2022	10.42	Call	Bond Future	4,149.6800	4.1497	4,429.5700	4.4296	6.745	0	0	0
2021/08/23	2032	03/02/2022	10.42	Put	Bond Future	1,679.6200	1.6796	1,505.5600	1.5056	(10.363)	0	0	0
2021/08/23	2032	03/02/2022	10.45	Put	Bond Future	1,625.8200	1.6258	1,455.8200	1.4558	(10.456)	0	0	198
2021/08/23	2032	03/02/2022	9.81	Call	Bond Future	2,159.3900	2.1594	2,346.8600	2.3469	8.682	0	0	0

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2021/08/23	2032	03/02/2022	9.81	Put	Bond Future	3,200.4100	3.2004	2,933.9300	2.9339	(8.326)	0	0	198
2021/08/23	2032	03/02/2022	8.91	Put	Bond Future	7,037.0100	7.0370	6,642.5600	6.6426	(5.605)	0	0	0
2021/08/23	2032	03/02/2022	10.66	Call	Bond Future	5,099.2800	5.0993	5,409.5700	5.4096	6.085	0	0	0
2021/08/23	2032	03/02/2022	10.66	Put	Bond Future	1,298.1300	1.2981	1,154.4700	1.1545	(11.067)	0	0	97
2021/08/23	2032	03/02/2022	10.35	Put	Bond Future	1,811.3600	1.8114	1,627.6200	1.6276	(10.144)	0	0	400
2021/08/23	2032	03/02/2022	9.58	Put	Bond Future	3,990.3500	3.9904	3,687.4700	3.6875	(7.590)	0	0	0
2021/08/23	2032	03/02/2022	9.58	Call	Bond Future	1,576.1100	1.5761	1,727.1800	1.7272	9.585	0	0	400
2021/08/23	2032	03/02/2022	11.13	Call	Bond Future	7,111.4900	7.1115	7,469.0300	7.4690	5.028	0	0	0
2021/08/23	2032	03/02/2022	11.13	Put	Bond Future	782.4600	0.7825	686.0500	0.6861	(12.321)	0	0	210
2021/08/23	2032	03/02/2022	10.53	Call	Bond Future	4,574.9900	4.5750	4,869.4000	4.8694	6.435	0	0	0
2021/08/23	2032	03/02/2022	10.53	Put	Bond Future	1,491.4000	1.4914	1,331.8600	1.3319	(10.697)	0	0	210
2021/08/23	2032	03/02/2022			Bond Future	9.9875	92.0274	9.9098	92.4814	(0.778)	0.0000	0.0000	0
2021/08/23	2032	03/02/2022	10.44	Call	Bond Future	4,225.6300	4.2256	4,508.2300	4.5082	6.688	0	0	0
2021/08/23	2032	03/02/2022	10.44	Put	Bond Future	1,643.5800	1.6436	1,472.2300	1.4722	(10.425)	0	0	0
2021/08/23	2032	03/02/2022	10.45	Call	Bond Future	4,263.7900	4.2638	4,547.7400	4.5477	6.660	0	0	0
2021/08/23	2032	03/02/2022	8.91	Call	Bond Future	460.5600	0.4606	520.0600	0.5201	12.919	0	0	198
2021/08/23	2032	03/02/2022	10.14	Call	Bond Future	3,154.0500	3.1540	3,393.3200	3.3933	7.586	0	0	0
2021/08/23	2032	03/02/2022	10.14	Put	Bond Future	2,272.4500	2.2725	2,057.7700	2.0578	(9.447)	0	0	97
2021/08/23	2032	03/02/2022	9.14	Put	Bond Future	5,853.2400	5.8532	5,485.6600	5.4857	(6.280)	0	0	0
2021/08/23	2032	03/02/2022	9.14	Call	Bond Future	733.3900	0.7334	819.7600	0.8198	11.777	0	0	97
2021/08/23	2032	03/02/2022	10.95	Call	Bond Future	6,323.1600	6.3232	6,664.4600	6.6645	5.398	0	0	0
2021/08/23	2032	03/02/2022	10.95	Put	Bond Future	950.1400	0.9501	837.4900	0.8375	(11.856)	0	0	400
2021/08/23	2032	03/02/2022	10.35	Call	Bond Future	3,887.9300	3.8879	4,158.1400	4.1581	6.950	0	0	0
2021/08/23	2032	03/02/2022	9.62	Put	Bond Future	3,844.2000	3.8442	3,547.6000	3.5476	(7.716)	0	0	0
2021/08/23	2032	03/02/2022	9.62	Call	Bond Future	1,670.7700	1.6708	1,828.1200	1.8281	9.418	0	0	210
2021/08/23	2032	05/05/2022	11.03	Call	Bond Future	6,104.1900	6.1042	6,424.4800	6.4245	5.247	0	0	0
2021/08/23	2032	05/05/2022	11.03	Put	Bond Future	1,533.2000	1.5332	1,394.4000	1.3944	(9.053)	0	0	0
2021/08/23	2032	05/05/2022	11.02	Put	Bond Future	1,546.2400	1.5462	1,406.5100	1.4065	(9.037)	0	0	0
2021/08/23	2032	05/05/2022	11.18	Call	Bond Future	6,702.4000	6.7024	7,036.1300	7.0361	4.979	0	0	0
2021/08/23	2032	05/05/2022	11.18	Put	Bond Future	1,348.1600	1.3482	1,222.8000	1.2228	(9.299)	0	0	780
2021/08/23	2032	05/05/2022			Bond Future	10.1908	88.9651	10.1097	89.4242	(0.795)	0.0000	0.0000	0
2021/08/23	2032	05/05/2022	11.04	Call	Bond Future	6,143.5300	6.1435	6,464.7600	6.4648	5.229	0	0	0
2021/08/23	2032	05/05/2022	11.04	Put	Bond Future	1,520.0200	1.5200	1,382.1600	1.3822	(9.070)	0	0	0
2021/08/23	2032	05/05/2022	11.02	Call	Bond Future	6,064.6600	6.0647	6,384.0200	6.3840	5.266	0	0	0
2021/08/23	2032	05/05/2022	9.58	Put	Bond Future	5,162.7700	5.1628	4,847.6200	4.8476	(6.104)	0	0	0
2021/08/23	2032	05/05/2022	9.58	Call	Bond Future	1,623.6000	1.6236	1,767.5400	1.7675	8.865	0	0	780
2021/08/23	2032	05/05/2022	10.18	Put	Bond Future	3,202.5800	3.2026	2,966.5600	2.9666	(7.370)	0	0	0
2021/08/23	2032	05/05/2022	10.18	Call	Bond Future	3,141.6000	3.1416	3,364.6700	3.3647	7.101	0	0	780
2021/08/23	2032	04/08/2022	10.21	Put	Bond Future	4,225.3400	4.2253	3,969.9400	3.9699	(6.044)	0	0	0
2021/08/23	2032	04/08/2022	10.22	Call	Bond Future	3,190.2900	3.1903	3,400.7300	3.4007	6.596	0	0	0
2021/08/23	2032	04/08/2022	10.20	Put	Bond Future	4,254.7900	4.2548	3,998.2700	3.9983	(6.029)	0	0	0
2021/08/23	2032	04/08/2022			Bond Future	10.4023	89.9985	10.3177	90.4632	(0.813)	0.0000	0.0000	0
2021/08/23	2032	04/08/2022	10.21	Call	Bond Future	3,164.3400	3.1643	3,373.6700	3.3737	6.615	0	0	0
2021/08/23	2032	04/08/2022	10.22	Put	Bond Future	4,195.7000	4.1957	3,941.4100	3.9414	(6.061)	0	0	0
2021/08/23	2032	04/08/2022	10.20	Call	Bond Future	3,138.1600	3.1382	3,346.3700	3.3464	6.635	0	0	0
2021/08/23	2033	04/11/2021			Bond Future	107.2349	107.2349	107.2365	107.2365	0.001	0.0000	0.0000	8,979
2021/08/23	2033	03/02/2022			Bond Future	108.4828	108.4828	108.4840	108.4840	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
2021/08/23	2033	05/05/2022			Bond Future	108.5081	108.5081	108.5091	108.5091	0.001	0.0000	0.0000	0
2021/08/23	2033	04/08/2022			Bond Future	109.8537	109.8537	109.8545	109.8545	0.001	0.0000	0.0000	0
2021/08/23	2037	04/11/2021	12.82	Put	Bond Future	40.3700	0.0404	29.8000	0.0298	(26.183)	0	0	0
2021/08/23	2037	04/11/2021	12.83	Call	Bond Future	12,991.1700	12.9912	13,369.8900	13.3699	2.915	0	0	0
2021/08/23	2037	04/11/2021	12.30	Call	Bond Future	10,283.4800	10.2835	10,645.1200	10.6451	3.517	0	0	0
2021/08/23	2037	04/11/2021	12.30	Put	Bond Future	124.8100	0.1248	97.3900	0.0974	(21.969)	0	0	600
2021/08/23	2037	04/11/2021	11.49	Put	Bond Future	512.3000	0.5123	426.8300	0.4268	(16.684)	0	0	0
2021/08/23	2037	04/11/2021	11.49	Call	Bond Future	6,066.8100	6.0668	6,370.4000	6.3704	5.004	0	0	600
2021/08/23	2037	04/11/2021			Bond Future	10.6032	86.5844	10.5443	86.9735	(0.555)	0.0000	0.0000	120,299
2021/08/23	2037	04/11/2021	12.82	Call	Bond Future	12,940.9900	12.9410	13,319.4800	13.3195	2.925	0	0	0
2021/08/23	2037	04/11/2021	12.83	Put	Bond Future	39.3600	0.0394	29.0200	0.0290	(26.270)	0	0	0
2021/08/23	2037	04/11/2021	12.81	Call	Bond Future	12,890.7800	12.8908	13,269.0400	13.2690	2.934	0	0	0
2021/08/23	2037	04/11/2021	12.81	Put	Bond Future	41.4000	0.0414	30.6000	0.0306	(26.087)	0	0	0
2021/08/23	2037	03/02/2022	11.46	Call	Bond Future	5,602.7600	5.6028	5,863.1400	5.8631	4.647	0	0	0
2021/08/23	2037	03/02/2022	11.47	Put	Bond Future	1,491.5400	1.4915	1,359.7100	1.3597	(8.839)	0	0	0
2021/08/23	2037	03/02/2022	11.45	Call	Bond Future	5,558.6700	5.5587	5,818.0400	5.8180	4.666	0	0	0
2021/08/23	2037	03/02/2022			Bond Future	10.7964	83.3166	10.7352	83.7098	(0.566)	0.0000	0.0000	0
2021/08/23	2037	03/02/2022	11.46	Put	Bond Future	1,506.7500	1.5068	1,373.9200	1.3739	(8.816)	0	0	0
2021/08/23	2037	03/02/2022	11.47	Call	Bond Future	5,646.9400	5.6469	5,908.3200	5.9083	4.629	0	0	0
2021/08/23	2037	03/02/2022	11.45	Put	Bond Future	1,522.1200	1.5221	1,388.2800	1.3883	(8.793)	0	0	0
2021/08/23	2037	05/05/2022	11.83	Call	Bond Future	6,757.8000	6.7578	7,028.4400	7.0284	4.005	0	0	0
2021/08/23	2037	05/05/2022	11.84	Put	Bond Future	1,771.0100	1.7710	1,644.7700	1.6448	(7.128)	0	0	0
2021/08/23	2037	05/05/2022	11.82	Call	Bond Future	6,715.3600	6.7154	6,985.2100	6.9852	4.018	0	0	0
2021/08/23	2037	05/05/2022			Bond Future	10.9946	84.2985	10.9310	84.6962	(0.578)	0.0000	0.0000	0
2021/08/23	2037	05/05/2022	11.83	Put	Bond Future	1,785.5100	1.7855	1,658.4800	1.6585	(7.114)	0	0	0
2021/08/23	2037	05/05/2022	11.84	Call	Bond Future	6,800.0600	6.8001	7,071.4900	7.0715	3.992	0	0	0
2021/08/23	2037	05/05/2022	11.82	Put	Bond Future	1,799.8900	1.7999	1,672.0700	1.6721	(7.102)	0	0	0
2021/08/23	2037	04/08/2022	10.90	Call	Bond Future	3,213.2300	3.2132	3,380.8500	3.3808	5.217	0	0	0
2021/08/23	2037	04/08/2022	10.91	Put	Bond Future	5,055.3700	5.0554	4,821.5100	4.8215	(4.626)	0	0	0
2021/08/23	2037	04/08/2022	10.89	Call	Bond Future	3,185.5300	3.1855	3,352.1800	3.3522	5.231	0	0	0
2021/08/23	2037	04/08/2022	10.89	Put	Bond Future	5,125.1700	5.1252	4,889.3800	4.8894	(4.601)	0	0	0
2021/08/23	2037	04/08/2022			Bond Future	11.2047	81.0211	11.1385	81.4235	(0.591)	0.0000	0.0000	0
2021/08/23	2037	04/08/2022	10.90	Put	Bond Future	5,090.1700	5.0902	4,855.3500	4.8554	(4.613)	0	0	50
2021/08/23	2037	04/08/2022	10.91	Call	Bond Future	3,241.0500	3.2411	3,409.6300	3.4096	5.201	0	0	0
2021/08/23	2037	04/08/2022	11.42	Call	Bond Future	4,807.8800	4.8079	5,024.6900	5.0247	4.509	0	0	0
2021/08/23	2037	04/08/2022	11.42	Put	Bond Future	3,519.0400	3.5190	3,333.4100	3.3334	(5.275)	0	0	50
2021/08/23	2037	04/08/2022	10.10	Put	Bond Future	8,540.7900	8.5408	8,231.2900	8.2313	(3.624)	0	0	0
2021/08/23	2037	04/08/2022	10.10	Call	Bond Future	1,418.9900	1.4190	1,511.9300	1.5119	6.550	0	0	50
2021/08/23	2038	04/11/2021			Bond Future	119.5542	119.5542	119.3231	119.3231	(0.193)	0.0000	0.0000	5,949
2021/08/23	2038	03/02/2022			Bond Future	119.1666	119.1666	118.9324	118.9324	(0.197)	0.0000	0.0000	0
2021/08/23	2038	05/05/2022			Bond Future	120.5982	120.5982	120.3608	120.3608	(0.197)	0.0000	0.0000	0
2021/08/23	2038	04/08/2022			Bond Future	120.2774	120.2774	120.0364	120.0364	(0.200)	0.0000	0.0000	0
2021/08/23	2040	04/11/2021	12.90	Call	Bond Future	13,547.1900	13.5472	13,988.4600	13.9885	3.257	0	0	0
2021/08/23	2040	04/11/2021	12.90	Put	Bond Future	50.3200	0.0503	36.9200	0.0369	(26.630)	0	0	0
2021/08/23	2040	04/11/2021	12.89	Call	Bond Future	13,494.5200	13.4945	13,935.5000	13.9355	3.268	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
2021/08/23	2040	04/11/2021	12.89	Put	Bond Future	51.5600	0.0516	37.8700	0.0379	(26.552)	0	0	0
2021/08/23	2040	04/11/2021			Bond Future	10.7188	88.7969	10.6548	89.2516	(0.597)	0.0000	0.0000	82,082
2021/08/23	2040	04/11/2021	12.91	Call	Bond Future	13,599.8100	13.5998	14,041.3600	14.0414	3.247	0	0	0
2021/08/23	2040	04/11/2021	12.91	Put	Bond Future	49.1000	0.0491	35.9800	0.0360	(26.721)	0	0	0
2021/08/23	2040	03/02/2022	11.58	Put	Bond Future	1,536.7600	1.5368	1,388.0700	1.3881	(9.676)	0	0	0
2021/08/23	2040	03/02/2022	11.59	Call	Bond Future	6,029.9800	6.0300	6,342.0300	6.3420	5.175	0	0	0
2021/08/23	2040	03/02/2022	11.57	Put	Bond Future	1,552.7400	1.5527	1,402.8800	1.4029	(9.651)	0	0	0
2021/08/23	2040	03/02/2022			Bond Future	10.9065	85.3040	10.8401	85.7635	(0.609)	0.0000	0.0000	0
2021/08/23	2040	03/02/2022	11.58	Call	Bond Future	5,982.5900	5.9826	6,293.4700	6.2935	5.196	0	0	0
2021/08/23	2040	03/02/2022	11.59	Put	Bond Future	1,520.9400	1.5209	1,373.4200	1.3734	(9.699)	0	0	0
2021/08/23	2040	03/02/2022	11.57	Call	Bond Future	5,935.2800	5.9353	6,244.9900	6.2450	5.218	0	0	0
2021/08/23	2040	05/05/2022	11.91	Put	Bond Future	1,880.9800	1.8810	1,734.7800	1.7348	(7.773)	0	0	0
2021/08/23	2040	05/05/2022	11.92	Call	Bond Future	7,096.7600	7.0968	7,416.2900	7.4163	4.502	0	0	0
2021/08/23	2040	05/05/2022	11.92	Put	Bond Future	1,865.7500	1.8657	1,720.4800	1.7205	(7.786)	0	0	0
2021/08/23	2040	05/05/2022	10.57	Put	Bond Future	5,796.0700	5.7961	5,485.2700	5.4853	(5.362)	0	0	0
2021/08/23	2040	05/05/2022	10.57	Call	Bond Future	2,133.5900	2.1336	2,287.5900	2.2876	7.218	0	0	1,200
2021/08/23	2040	05/05/2022	13.04	Call	Bond Future	12,351.4000	12.3514	12,745.1100	12.7451	3.188	0	0	0
2021/08/23	2040	05/05/2022	13.04	Put	Bond Future	787.1100	0.7871	716.0200	0.7160	(9.032)	0	0	1,200
2021/08/23	2040	05/05/2022			Bond Future	11.0986	86.3093	11.0295	86.7741	(0.622)	0.0000	0.0000	0
2021/08/23	2040	05/05/2022	11.91	Call	Bond Future	7,051.4600	7.0515	7,370.0600	7.3701	4.518	0	0	0
2021/08/23	2040	05/05/2022	11.90	Call	Bond Future	7,006.4600	7.0065	7,324.1200	7.3241	4.534	0	0	0
2021/08/23	2040	05/05/2022	11.90	Put	Bond Future	1,896.5900	1.8966	1,749.4500	1.7494	(7.758)	0	0	0
2021/08/23	2040	05/05/2022	9.82	Put	Bond Future	10,041.9500	10.0420	9,644.6800	9.6447	(3.956)	0	0	0
2021/08/23	2040	05/05/2022	9.82	Call	Bond Future	740.5500	0.7406	808.0800	0.8081	9.119	0	0	1,200
2021/08/23	2040	04/08/2022	11.05	Call	Bond Future	3,602.6200	3.6026	3,807.0200	3.8070	5.674	0	0	0
2021/08/23	2040	04/08/2022	11.05	Put	Bond Future	5,267.8400	5.2678	5,001.8100	5.0018	(5.050)	0	0	0
2021/08/23	2040	04/08/2022			Bond Future	11.3019	82.8046	11.2299	83.2750	(0.637)	0.0000	0.0000	0
2021/08/23	2040	04/08/2022	11.04	Call	Bond Future	3,572.3100	3.5723	3,775.5700	3.7756	5.690	0	0	0
2021/08/23	2040	04/08/2022	11.04	Put	Bond Future	5,304.7200	5.3047	5,037.5500	5.0375	(5.036)	0	0	0
2021/08/23	2040	04/08/2022	11.03	Call	Bond Future	3,542.1200	3.5421	3,744.2400	3.7442	5.706	0	0	0
2021/08/23	2040	04/08/2022	11.03	Put	Bond Future	5,341.8100	5.3418	5,073.5000	5.0735	(5.023)	0	0	0
2021/08/23	2044	04/11/2021	12.91	Call	Bond Future	13,269.8300	13.2698	13,751.7200	13.7517	3.631	0	0	0
2021/08/23	2044	04/11/2021	12.91	Put	Bond Future	60.8700	0.0609	44.4600	0.0445	(26.959)	0	0	0
2021/08/23	2044	04/11/2021			Bond Future	10.7822	85.3515	10.7132	85.8498	(0.640)	0.0000	0.0000	61,798
2021/08/23	2044	04/11/2021	12.90	Call	Bond Future	13,217.7900	13.2178	13,699.3500	13.6993	3.643	0	0	0
2021/08/23	2044	04/11/2021	12.90	Put	Bond Future	62.3100	0.0623	45.5700	0.0456	(26.866)	0	0	0
2021/08/23	2044	04/11/2021	12.89	Call	Bond Future	13,165.7200	13.1657	13,646.9400	13.6469	3.655	0	0	0
2021/08/23	2044	04/11/2021	12.89	Put	Bond Future	63.7900	0.0638	46.7100	0.0467	(26.775)	0	0	0
2021/08/23	2044	03/02/2022	11.60	Call	Bond Future	5,877.7000	5.8777	6,216.7700	6.2168	5.769	0	0	0
2021/08/23	2044	03/02/2022	11.60	Put	Bond Future	1,613.5900	1.6136	1,448.9400	1.4489	(10.204)	0	0	0
2021/08/23	2044	03/02/2022	11.59	Call	Bond Future	5,830.5300	5.8305	6,168.3000	6.1683	5.793	0	0	0
2021/08/23	2044	03/02/2022	11.59	Put	Bond Future	1,630.3200	1.6303	1,464.3700	1.4644	(10.179)	0	0	0
2021/08/23	2044	03/02/2022			Bond Future	10.9618	81.9444	10.8900	82.4482	(0.654)	0.0000	0.0000	0
2021/08/23	2044	03/02/2022	11.61	Call	Bond Future	5,924.9500	5.9250	6,265.3100	6.2653	5.745	0	0	0
2021/08/23	2044	03/02/2022	11.61	Put	Bond Future	1,597.0300	1.5970	1,433.6700	1.4337	(10.229)	0	0	0
2021/08/23	2044	05/05/2022	11.92	Call	Bond Future	6,946.6700	6.9467	7,294.8000	7.2948	5.011	0	0	0
2021/08/23	2044	05/05/2022	11.92	Put	Bond Future	1,953.2700	1.9533	1,791.9000	1.7919	(8.262)	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
2021/08/23	2044	05/05/2022	11.91	Call	Bond Future	6,901.5100	6.9015	7,248.6000	7.2486	5.029	0	0	0
2021/08/23	2044	05/05/2022	11.91	Put	Bond Future	1,969.1900	1.9692	1,806.7800	1.8068	(8.248)	0	0	0
2021/08/23	2044	05/05/2022			Bond Future	11.1450	82.9102	11.0705	83.4198	(0.669)	0.0000	0.0000	0
2021/08/23	2044	05/05/2022	11.93	Call	Bond Future	6,991.8900	6.9919	7,341.0400	7.3410	4.994	0	0	0
2021/08/23	2044	05/05/2022	11.93	Put	Bond Future	1,937.5000	1.9375	1,777.1500	1.7772	(8.276)	0	0	0
2021/08/23	2044	04/08/2022	11.09	Call	Bond Future	3,622.7600	3.6228	3,849.5400	3.8495	6.260	0	0	0
2021/08/23	2044	04/08/2022	11.09	Put	Bond Future	5,294.0500	5.2940	5,005.2800	5.0053	(5.455)	0	0	0
2021/08/23	2044	04/08/2022	11.08	Call	Bond Future	3,591.8100	3.5918	3,817.3200	3.8173	6.278	0	0	0
2021/08/23	2044	04/08/2022	11.08	Put	Bond Future	5,331.5200	5.3315	5,041.4800	5.0415	(5.440)	0	0	0
2021/08/23	2044	04/08/2022			Bond Future	11.3387	79.4912	11.2611	80.0067	(0.685)	0.0000	0.0000	0
2021/08/23	2044	04/08/2022	11.10	Call	Bond Future	3,653.8400	3.6538	3,881.8900	3.8819	6.241	0	0	0
2021/08/23	2044	04/08/2022	11.10	Put	Bond Future	5,256.8100	5.2568	4,969.3100	4.9693	(5.469)	0	0	0
2021/08/23	2046	04/11/2021			Bond Future	106.5351	106.5351	106.5377	106.5377	0.002	0.0000	0.0000	17,118
2021/08/23	2046	03/02/2022			Bond Future	107.7749	107.7749	107.7771	107.7771	0.002	0.0000	0.0000	0
2021/08/23	2046	05/05/2022			Bond Future	107.1881	107.1881	107.1900	107.1900	0.002	0.0000	0.0000	0
2021/08/23	2046	04/08/2022			Bond Future	108.5175	108.5175	108.5192	108.5192	0.002	0.0000	0.0000	0
2021/08/23	2050	04/11/2021			Bond Future	109.4770	109.4770	110.1925	110.1925	0.653	0.0000	0.0000	8,296
2021/08/23	2050	03/02/2022			Bond Future	108.7736	108.7736	109.4971	109.4971	0.665	0.0000	0.0000	0
2021/08/23	2050	05/05/2022			Bond Future	110.0804	110.0804	110.8124	110.8124	0.665	0.0000	0.0000	0
2021/08/23	2050	04/08/2022			Bond Future	109.4287	109.4287	110.1691	110.1691	0.677	0.0000	0.0000	0
2021/08/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	AL37	04/11/2021			Index Future	807.9280	807.9280	809.1090	809.1090	0.146	0.0000	0.0000	0
2021/08/23	AL37	03/02/2022			Index Future	817.1320	817.1320	818.3180	818.3180	0.145	0.0000	0.0000	0
2021/08/23	AL37	05/05/2022			Index Future	826.7490	826.7490	827.9460	827.9460	0.145	0.0000	0.0000	0
2021/08/23	AL37	04/08/2022			Index Future	836.7010	836.7010	837.9090	837.9090	0.144	0.0000	0.0000	0
2021/08/23	AL7T	04/11/2021			Index Future	921.1120	921.1120	925.5540	925.5540	0.482	0.0000	0.0000	0
2021/08/23	AL7T	03/02/2022			Index Future	931.6050	931.6050	936.0890	936.0890	0.481	0.0000	0.0000	0
2021/08/23	AL7T	05/05/2022			Index Future	942.5700	942.5700	947.1020	947.1020	0.481	0.0000	0.0000	0
2021/08/23	AL7T	04/08/2022			Index Future	953.9160	953.9160	958.4990	958.4990	0.480	0.0000	0.0000	0
2021/08/23	ALBI	04/11/2021			Index Future	811.4250	811.4250	814.8010	814.8010	0.416	0.0000	0.0000	119
2021/08/23	ALBI	03/02/2022			Index Future	820.6690	820.6690	824.0760	824.0760	0.415	0.0000	0.0000	0
2021/08/23	ALBI	05/05/2022			Index Future	830.3280	830.3280	833.7710	833.7710	0.415	0.0000	0.0000	0
2021/08/23	ALBI	04/08/2022			Index Future	840.3230	840.3230	843.8040	843.8040	0.414	0.0000	0.0000	0
2021/08/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	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
2021/08/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/08/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	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
2021/08/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/23	ES33	04/11/2021			Bond Future	11.3373	76.4349	11.2778	76.7505	(0.525)	0.0000	0.0000	350
2021/08/23	ES33	03/02/2022			Bond Future	11.5801	77.3246	11.5180	77.6435	(0.536)	0.0000	0.0000	0
2021/08/23	ES33	05/05/2022			Bond Future	11.8246	74.4763	11.7600	74.7989	(0.547)	0.0000	0.0000	0
2021/08/23	ES33	04/08/2022			Bond Future	12.0799	75.3525	12.0124	75.6791	(0.559)	0.0000	0.0000	0
2021/08/23	ES42	04/11/2021			Bond Future	11.8570	74.7109	11.7872	75.1313	(0.589)	0.0000	0.0000	4,779
2021/08/23	ES42	03/02/2022			Bond Future	12.0796	75.5810	12.0068	76.0061	(0.603)	0.0000	0.0000	0
2021/08/23	ES42	05/05/2022			Bond Future	12.3117	72.2309	12.2357	72.6610	(0.618)	0.0000	0.0000	0
2021/08/23	ES42	04/08/2022			Bond Future	12.5474	73.0794	12.4680	73.5146	(0.633)	0.0000	0.0000	0
2021/08/23	GOVI	04/11/2021	728.41	Call	GOVI	729,790.0000	72.9790	763,010.0000	76.3010	4.552	0	0	0
2021/08/23	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/23	GOVI	04/11/2021	728.40	Call	GOVI	729,890.0000	72.9890	763,110.0000	76.3110	4.551	0	0	0
2021/08/23	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/23	GOVI	04/11/2021			GOVI	801.3890	801.3890	804.7110	804.7110	0.415	0.0000	0.0000	984
2021/08/23	GOVI	04/11/2021	728.42	Call	GOVI	729,690.0000	72.9690	762,910.0000	76.2910	4.553	0	0	0
2021/08/23	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/23	GOVI	03/02/2022	792.76	Call	GOVI	177,580.0000	17.7580	211,110.0000	21.1110	18.882	0	0	0
2021/08/23	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/23	GOVI	03/02/2022			GOVI	810.5180	810.5180	813.8710	813.8710	0.414	0.0000	0.0000	0
2021/08/23	GOVI	03/02/2022	792.75	Call	GOVI	177,680.0000	17.7680	211,210.0000	21.1210	18.871	0	0	0
2021/08/23	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/23	GOVI	03/02/2022	792.74	Call	GOVI	177,780.0000	17.7780	211,310.0000	21.1310	18.860	0	0	0
2021/08/23	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/23	GOVI	05/05/2022	788.25	Call	GOVI	318,080.0000	31.8080	351,960.0000	35.1960	10.651	0	0	0
2021/08/23	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/23	GOVI	05/05/2022			GOVI	820.0580	820.0580	823.4460	823.4460	0.413	0.0000	0.0000	0
2021/08/23	GOVI	05/05/2022	788.24	Call	GOVI	318,180.0000	31.8180	352,060.0000	35.2060	10.648	0	0	0
2021/08/23	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/23	GOVI	05/05/2022	788.23	Call	GOVI	318,280.0000	31.8280	352,160.0000	35.2160	10.645	0	0	0
2021/08/23	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/23	GOVI	04/08/2022	819.28	Call	GOVI	106,490.0000	10.6490	140,750.0000	14.0750	32.172	0	0	0
2021/08/23	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/23	GOVI	04/08/2022			GOVI	829.9290	829.9290	833.3550	833.3550	0.413	0.0000	0.0000	0
2021/08/23	GOVI	04/08/2022	819.27	Call	GOVI	106,590.0000	10.6590	140,850.0000	14.0850	32.142	0	0	0
2021/08/23	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/23	GOVI	04/08/2022	819.26	Call	GOVI	106,690.0000	10.6690	140,950.0000	14.0950	32.112	0	0	0
2021/08/23	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
2021/08/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/08/23	IGOV	04/11/2021			Index Future	293.9320	293.9320	294.2320	294.2320	0.102	0.0000	0.0000	475
2021/08/23	IGOV	03/02/2022			Index Future	297.3520	297.3520	297.6530	297.6530	0.101	0.0000	0.0000	0
2021/08/23	IGOV	05/05/2022			Index Future	300.9230	300.9230	301.2260	301.2260	0.101	0.0000	0.0000	0
2021/08/23	IGOV	04/08/2022			Index Future	304.6150	304.6150	304.9210	304.9210	0.100	0.0000	0.0000	0
2021/08/23	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/08/23	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/08/23	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/08/23	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/08/23	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/08/23	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/08/23	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/08/23	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/08/23	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/08/23	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/08/23	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/08/23	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/08/23	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/08/23	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/08/23	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/08/23	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/08/23	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/08/23	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/08/23	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/08/23	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/08/23	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/08/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/08/23	JBAF	15/09/2021			Jibar Tradeable Future	3.6750	96.3250	3.6750	96.3250	0.000	0.0000	0.0000	30,000
2021/08/23	JBAF	20/10/2021			Jibar Tradeable Future	3.7350	96.2650	3.7250	96.2750	(0.268)	0.0000	0.0000	0
2021/08/23	JBAF	17/11/2021			Jibar Tradeable Future	3.7700	96.2300	3.7500	96.2500	(0.531)	0.0000	0.0000	0
2021/08/23	JBAF	15/12/2021			Jibar Tradeable Future	3.8750	96.1250	3.8550	96.1450	(0.516)	0.0000	0.0000	0
2021/08/23	JBAF	19/01/2022			Jibar Tradeable Future	3.9300	96.0700	3.9100	96.0900	(0.509)	0.0000	0.0000	0
2021/08/23	JBAF	16/02/2022			Jibar Tradeable Future	4.0800	95.9200	4.0600	95.9400	(0.490)	0.0000	0.0000	0
2021/08/23	JBAF	16/03/2022			Jibar Tradeable Future	4.1700	95.8300	4.1300	95.8700	(0.959)	0.0000	0.0000	0
2021/08/23	JBAF	15/06/2022			Jibar Tradeable Future	4.5150	95.4850	4.4650	95.5350	(1.107)	95.4880	95.4880	472
2021/08/23	JBAF	21/09/2022			Jibar Tradeable Future	4.8200	95.1800	4.7500	95.2500	(1.452)	0.0000	0.0000	0
2021/08/23	JBAF	21/12/2022			Jibar Tradeable Future	5.0400	94.9600	4.9700	95.0300	(1.389)	94.9880	94.9880	68
2021/08/23	JBAF	15/03/2023			Jibar Tradeable Future	5.2850	94.7150	5.2050	94.7950	(1.514)	0.0000	0.0000	0
2021/08/23	JBAF	21/06/2023			Jibar Tradeable Future	5.5450	94.4550	5.4750	94.5250	(1.262)	0.0000	0.0000	0
2021/08/23	R023	04/11/2021	4.91	Call	Bond Future	80.8800	0.0809	84.9900	0.0850	5.082	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
2021/08/23	R023	04/11/2021	4.91	Put	Bond Future	328.6300	0.3286	308.6000	0.3086	(6.095)	0	0	0
2021/08/23	R023	04/11/2021	4.90	Call	Bond Future	76.2800	0.0763	80.1900	0.0802	5.126	0	0	0
2021/08/23	R023	04/11/2021	4.90	Put	Bond Future	336.8700	0.3369	316.6400	0.3166	(6.005)	0	0	0
2021/08/23	R023	04/11/2021			Bond Future	5.1033	104.7920	5.0844	104.8161	(0.370)	0.0000	0.0000	13,165
2021/08/23	R023	04/11/2021	4.92	Call	Bond Future	85.8200	0.0858	90.1300	0.0901	5.022	0	0	0
2021/08/23	R023	04/11/2021	4.92	Put	Bond Future	320.7300	0.3207	300.9000	0.3009	(6.183)	0	0	0
2021/08/23	R023	03/02/2022	5.08	Call	Bond Future	190.9900	0.1910	198.5200	0.1985	3.943	0	0	0
2021/08/23	R023	03/02/2022	5.08	Put	Bond Future	357.2800	0.3573	340.7100	0.3407	(4.638)	0	0	0
2021/08/23	R023	03/02/2022			Bond Future	5.2407	105.9857	5.2174	106.0098	(0.445)	0.0000	0.0000	0
2021/08/23	R023	03/02/2022	5.07	Call	Bond Future	186.3200	0.1863	193.7100	0.1937	3.966	0	0	0
2021/08/23	R023	03/02/2022	5.07	Put	Bond Future	362.9800	0.3630	346.2700	0.3463	(4.604)	0	0	0
2021/08/23	R023	03/02/2022	5.06	Call	Bond Future	181.4400	0.1814	188.7000	0.1887	4.001	0	0	0
2021/08/23	R023	03/02/2022	5.06	Put	Bond Future	368.4600	0.3685	351.6200	0.3516	(4.570)	0	0	0
2021/08/23	R023	05/05/2022	6.31	Call	Bond Future	816.3400	0.8163	834.6700	0.8347	2.245	0	0	0
2021/08/23	R023	05/05/2022	6.31	Put	Bond Future	89.8300	0.0898	83.9700	0.0840	(6.523)	0	0	0
2021/08/23	R023	05/05/2022			Bond Future	5.3890	103.3235	5.3585	103.3477	(0.566)	0.0000	0.0000	0
2021/08/23	R023	05/05/2022	6.30	Call	Bond Future	809.5600	0.8096	827.8300	0.8278	2.257	0	0	0
2021/08/23	R023	05/05/2022	6.30	Put	Bond Future	90.8900	0.0909	84.9700	0.0850	(6.513)	0	0	0
2021/08/23	R023	05/05/2022	6.29	Call	Bond Future	802.7800	0.8028	821.0000	0.8210	2.270	0	0	0
2021/08/23	R023	05/05/2022	6.29	Put	Bond Future	91.9600	0.0920	85.9900	0.0860	(6.492)	0	0	0
2021/08/23	R023	04/08/2022	6.05	Call	Bond Future	406.5100	0.4065	421.3100	0.4213	3.641	0	0	0
2021/08/23	R023	04/08/2022	6.05	Put	Bond Future	167.7000	0.1677	157.9100	0.1579	(5.838)	0	0	0
2021/08/23	R023	04/08/2022			Bond Future	5.6174	104.5495	5.5729	104.5741	(0.791)	0.0000	0.0000	0
2021/08/23	R023	04/08/2022	6.04	Call	Bond Future	402.6300	0.4026	417.3500	0.4173	3.656	0	0	0
2021/08/23	R023	04/08/2022	6.04	Put	Bond Future	169.3300	0.1693	159.4600	0.1595	(5.829)	0	0	0
2021/08/23	R023	04/08/2022	6.03	Call	Bond Future	398.7700	0.3988	413.4200	0.4134	3.674	0	0	0
2021/08/23	R023	04/08/2022	6.03	Put	Bond Future	170.9700	0.1710	161.0300	0.1610	(5.814)	0	0	0
2021/08/23	R035	04/11/2021	12.53	Call	Bond Future	12,839.5300	12.8395	13,183.9100	13.1839	2.682	0	0	0
2021/08/23	R035	04/11/2021	12.53	Put	Bond Future	42.9100	0.0429	32.2200	0.0322	(24.913)	0	0	0
2021/08/23	R035	04/11/2021	11.75	Put	Bond Future	210.9900	0.2110	170.6600	0.1707	(19.115)	0	0	782
2021/08/23	R035	04/11/2021	11.08	Call	Bond Future	5,249.0600	5.2491	5,504.9100	5.5049	4.874	0	0	0
2021/08/23	R035	04/11/2021	11.08	Put	Bond Future	675.0200	0.6750	575.8000	0.5758	(14.699)	0	0	782
2021/08/23	R035	04/11/2021	10.23	Put	Bond Future	2,552.4600	2.5525	2,319.0700	2.3191	(9.144)	0	0	0
2021/08/23	R035	04/11/2021	10.12	Put	Bond Future	2,976.3900	2.9764	2,724.3800	2.7244	(8.467)	0	0	0
2021/08/23	R035	04/11/2021	10.12	Call	Bond Future	1,381.1700	1.3812	1,484.2300	1.4842	7.462	0	0	400
2021/08/23	R035	04/11/2021	10.62	Put	Bond Future	1,412.8000	1.4128	1,247.3200	1.2473	(11.713)	0	0	0
2021/08/23	R035	04/11/2021	10.62	Call	Bond Future	3,108.4900	3.1085	3,298.0800	3.2981	6.099	0	0	400
2021/08/23	R035	04/11/2021	11.20	Put	Bond Future	553.9300	0.5539	468.2700	0.4683	(15.464)	0	0	350
2021/08/23	R035	04/11/2021	10.60	Call	Bond Future	3,025.0600	3.0251	3,211.3100	3.2113	6.157	0	0	0
2021/08/23	R035	04/11/2021	10.60	Put	Bond Future	1,457.7000	1.4577	1,288.8800	1.2889	(11.581)	0	0	350
2021/08/23	R035	04/11/2021	10.11	Put	Bond Future	3,017.1400	3.0171	2,763.4800	2.7635	(8.407)	0	0	0
2021/08/23	R035	04/11/2021	10.11	Call	Bond Future	1,354.3100	1.3543	1,455.7200	1.4557	7.488	0	0	350
2021/08/23	R035	04/11/2021			Bond Future	10.3591	91.0999	10.3053	91.4550	(0.519)	0.0000	0.0000	77,110
2021/08/23	R035	04/11/2021	12.52	Call	Bond Future	12,788.0300	12.7880	13,132.1700	13.1322	2.691	0	0	0
2021/08/23	R035	04/11/2021	12.52	Put	Bond Future	44.0200	0.0440	33.0900	0.0331	(24.830)	0	0	0
2021/08/23	R035	04/11/2021	12.51	Call	Bond Future	12,736.4900	12.7365	13,080.4000	13.0804	2.700	0	0	0
2021/08/23	R035	04/11/2021	12.51	Put	Bond Future	45.1500	0.0451	33.9900	0.0340	(24.718)	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
2021/08/23	R035	04/11/2021	11.75	Call	Bond Future	8,737.7200	8.7377	9,052.4600	9.0525	3.602	0	0	0
2021/08/23	R035	04/11/2021	10.23	Call	Bond Future	1,696.2500	1.6963	1,817.9300	1.8179	7.173	0	0	782
2021/08/23	R035	04/11/2021	13.82	Call	Bond Future	19,156.4100	19.1564	19,511.1100	19.5111	1.852	0	0	0
2021/08/23	R035	04/11/2021	13.82	Put	Bond Future	0.9700	0.0010	0.6000	0.0006	(38.144)	0	0	400
2021/08/23	R035	04/11/2021	11.20	Call	Bond Future	5,856.3200	5.8563	6,125.7300	6.1257	4.600	0	0	0
2021/08/23	R035	03/02/2022	11.23	Call	Bond Future	5,649.7600	5.6498	5,884.4900	5.8845	4.155	0	0	0
2021/08/23	R035	03/02/2022	11.23	Put	Bond Future	1,513.1100	1.5131	1,388.9800	1.3890	(8.204)	0	0	0
2021/08/23	R035	03/02/2022	11.22	Call	Bond Future	5,605.3800	5.6054	5,839.1800	5.8392	4.171	0	0	0
2021/08/23	R035	03/02/2022	11.22	Put	Bond Future	1,528.4700	1.5285	1,403.4100	1.4034	(8.182)	0	0	0
2021/08/23	R035	03/02/2022	11.39	Call	Bond Future	6,369.4300	6.3694	6,618.3300	6.6183	3.908	0	0	0
2021/08/23	R035	03/02/2022	11.39	Put	Bond Future	1,285.2700	1.2853	1,175.3100	1.1753	(8.555)	0	0	683
2021/08/23	R035	03/02/2022	10.65	Call	Bond Future	3,314.0200	3.3140	3,486.2900	3.4863	5.198	0	0	0
2021/08/23	R035	03/02/2022	11.73	Call	Bond Future	7,957.0600	7.9571	8,231.5600	8.2316	3.450	0	0	0
2021/08/23	R035	03/02/2022	11.73	Put	Bond Future	910.3000	0.9103	825.9400	0.8259	(9.267)	0	0	280
2021/08/23	R035	03/02/2022	11.03	Call	Bond Future	4,784.1000	4.7841	4,999.2400	4.9992	4.497	0	0	0
2021/08/23	R035	03/02/2022	11.28	Call	Bond Future	5,872.3700	5.8724	6,111.6700	6.1117	4.075	0	0	0
2021/08/23	R035	03/02/2022	11.28	Put	Bond Future	1,437.9500	1.4379	1,318.3900	1.3184	(8.315)	0	0	200
2021/08/23	R035	03/02/2022	10.26	Put	Bond Future	4,046.3800	4.0464	3,812.5100	3.8125	(5.780)	0	0	0
2021/08/23	R035	03/02/2022	10.26	Call	Bond Future	2,090.8400	2.0908	2,215.8300	2.2158	5.978	0	0	200
2021/08/23	R035	03/02/2022	11.05	Put	Bond Future	1,816.6400	1.8166	1,674.9700	1.6750	(7.798)	0	0	1,600
2021/08/23	R035	03/02/2022	10.35	Put	Bond Future	3,711.3700	3.7114	3,488.3900	3.4884	(6.008)	0	0	0
2021/08/23	R035	03/02/2022	10.35	Call	Bond Future	2,347.2800	2.3473	2,483.1600	2.4832	5.789	0	0	1,600
2021/08/23	R035	03/02/2022	9.92	Put	Bond Future	5,496.0800	5.4961	5,222.7100	5.2227	(4.974)	0	0	0
2021/08/23	R035	03/02/2022	9.92	Call	Bond Future	1,255.2500	1.2553	1,340.7400	1.3407	6.811	0	0	200
2021/08/23	R035	03/02/2022	10.61	Call	Bond Future	3,175.8400	3.1758	3,343.2900	3.3433	5.273	0	0	0
2021/08/23	R035	03/02/2022	10.61	Put	Bond Future	2,862.1400	2.8621	2,670.7300	2.6707	(6.688)	0	0	200
2021/08/23	R035	03/02/2022	11.11	Call	Bond Future	5,125.1900	5.1252	5,348.4200	5.3484	4.356	0	0	0
2021/08/23	R035	03/02/2022			Bond Future	10.5609	92.1376	10.5049	92.4965	(0.530)	0.0000	0.0000	0
2021/08/23	R035	03/02/2022	11.24	Call	Bond Future	5,694.0100	5.6940	5,929.6700	5.9297	4.139	0	0	0
2021/08/23	R035	03/02/2022	11.24	Put	Bond Future	1,497.6900	1.4977	1,374.4900	1.3745	(8.226)	0	0	0
2021/08/23	R035	03/02/2022	10.65	Put	Bond Future	2,746.2000	2.7462	2,559.6100	2.5596	(6.794)	0	0	683
2021/08/23	R035	03/02/2022	9.70	Put	Bond Future	6,603.4300	6.6034	6,307.0900	6.3071	(4.488)	0	0	0
2021/08/23	R035	03/02/2022	9.70	Call	Bond Future	839.8300	0.8398	902.3500	0.9023	7.444	0	0	683
2021/08/23	R035	03/02/2022	11.03	Put	Bond Future	1,854.0000	1.8540	1,710.2800	1.7103	(7.752)	0	0	280
2021/08/23	R035	03/02/2022	10.10	Put	Bond Future	4,689.8500	4.6899	4,436.9700	4.4370	(5.392)	0	0	0
2021/08/23	R035	03/02/2022	10.10	Call	Bond Future	1,669.0200	1.6690	1,775.0000	1.7750	6.350	0	0	280
2021/08/23	R035	03/02/2022	11.88	Call	Bond Future	8,673.8800	8.6739	8,957.8600	8.9579	3.274	0	0	0
2021/08/23	R035	03/02/2022	11.88	Put	Bond Future	782.7200	0.7827	707.8400	0.7078	(9.567)	0	0	1,800
2021/08/23	R035	03/02/2022	11.05	Call	Bond Future	4,868.5200	4.8685	5,085.7100	5.0857	4.461	0	0	0
2021/08/23	R035	03/02/2022	11.11	Put	Bond Future	1,709.4900	1.7095	1,573.8600	1.5739	(7.934)	0	0	200
2021/08/23	R035	05/05/2022	11.64	Call	Bond Future	6,964.4100	6.9644	7,212.4000	7.2124	3.561	0	0	0
2021/08/23	R035	05/05/2022	11.64	Put	Bond Future	1,725.5600	1.7256	1,610.6100	1.6106	(6.662)	0	0	0
2021/08/23	R035	05/05/2022	11.63	Call	Bond Future	6,921.6900	6.9217	7,168.9500	7.1689	3.572	0	0	0
2021/08/23	R035	05/05/2022	11.63	Put	Bond Future	1,739.7700	1.7398	1,624.0900	1.6241	(6.649)	0	0	0
2021/08/23	R035	05/05/2022			Bond Future	10.7597	88.7449	10.7015	89.1079	(0.541)	0.0000	0.0000	0
2021/08/23	R035	05/05/2022	11.65	Call	Bond Future	7,007.2000	7.0072	7,255.9000	7.2559	3.549	0	0	0
2021/08/23	R035	05/05/2022	11.65	Put	Bond Future	1,711.4800	1.7115	1,597.2400	1.5972	(6.675)	0	0	0
2021/08/23	R035	04/08/2022	10.73	Call	Bond Future	3,399.5300	3.3995	3,555.7400	3.5557	4.595	0	0	0

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2021/08/23	R035	04/08/2022	10.73	Put	Bond Future	4,858.9100	4.8589	4,647.8200	4.6478	(4.344)	0	0	0
2021/08/23	R035	04/08/2022	10.72	Call	Bond Future	3,371.0700	3.3711	3,526.4100	3.5264	4.608	0	0	0
2021/08/23	R035	04/08/2022	10.72	Put	Bond Future	4,892.3900	4.8924	4,680.4300	4.6804	(4.332)	0	0	0
2021/08/23	R035	04/08/2022	11.13	Put	Bond Future	3,662.5700	3.6626	3,485.9200	3.4859	(4.823)	0	0	100
2021/08/23	R035	04/08/2022	10.64	Call	Bond Future	3,147.5200	3.1475	3,295.8400	3.2958	4.712	0	0	0
2021/08/23	R035	04/08/2022	10.64	Put	Bond Future	5,166.5900	5.1666	4,947.6100	4.9476	(4.238)	0	0	100
2021/08/23	R035	04/08/2022	9.84	Put	Bond Future	8,607.2700	8.6073	8,321.3100	8.3213	(3.322)	0	0	0
2021/08/23	R035	04/08/2022	9.84	Call	Bond Future	1,382.2100	1.3822	1,463.5500	1.4635	5.885	0	0	100
2021/08/23	R035	04/08/2022			Bond Future	10.9686	89.7732	10.9080	90.1405	(0.552)	0.0000	0.0000	0
2021/08/23	R035	04/08/2022	10.74	Call	Bond Future	3,428.4500	3.4285	3,585.5400	3.5855	4.582	0	0	0
2021/08/23	R035	04/08/2022	10.74	Put	Bond Future	4,825.9600	4.8260	4,615.7500	4.6157	(4.356)	0	0	0
2021/08/23	R035	04/08/2022	11.13	Call	Bond Future	4,630.1900	4.6302	4,820.8400	4.8208	4.118	0	0	0
2021/08/23	R186	04/11/2021	8.10	Call	Bond Future	3,047.7100	3.0477	3,153.1900	3.1532	3.461	0	0	0
2021/08/23	R186	04/11/2021	8.10	Put	Bond Future	363.6800	0.3637	317.3500	0.3173	(12.739)	0	0	0
2021/08/23	R186	04/11/2021	8.09	Call	Bond Future	3,012.0100	3.0120	3,116.7800	3.1168	3.478	0	0	0
2021/08/23	R186	04/11/2021	8.09	Put	Bond Future	371.7200	0.3717	324.6800	0.3247	(12.655)	0	0	0
2021/08/23	R186	04/11/2021	7.77	Call	Bond Future	1,959.4400	1.9594	2,038.0000	2.0380	4.009	0	0	0
2021/08/23	R186	04/11/2021			Bond Future	7.4955	116.6002	7.4619	116.7520	(0.449)	0.0000	0.0000	65,520
2021/08/23	R186	04/11/2021	8.11	Call	Bond Future	3,083.5400	3.0835	3,189.7300	3.1897	3.444	0	0	0
2021/08/23	R186	04/11/2021	8.11	Put	Bond Future	355.7800	0.3558	310.1600	0.3102	(12.823)	0	0	0
2021/08/23	R186	04/11/2021	7.77	Put	Bond Future	730.6200	0.7306	657.3700	0.6574	(10.026)	0	0	15,177
2021/08/23	R186	04/11/2021	8.77	Call	Bond Future	5,640.4400	5.6404	5,778.3900	5.7784	2.446	0	0	0
2021/08/23	R186	04/11/2021	8.77	Put	Bond Future	74.5600	0.0746	60.7000	0.0607	(18.589)	0	0	15,177
2021/08/23	R186	03/02/2022	7.30	Call	Bond Future	993.6500	0.9936	1,034.7400	1.0347	4.135	0	0	0
2021/08/23	R186	03/02/2022	7.30	Put	Bond Future	2,651.2600	2.6513	2,539.1300	2.5391	(4.229)	0	0	0
2021/08/23	R186	03/02/2022			Bond Future	7.6843	112.6469	7.6485	112.8001	(0.466)	0.0000	0.0000	0
2021/08/23	R186	03/02/2022	7.29	Call	Bond Future	978.0200	0.9780	1,018.5700	1.0186	4.146	0	0	0
2021/08/23	R186	03/02/2022	7.29	Put	Bond Future	2,679.1800	2.6792	2,566.5100	2.5665	(4.205)	0	0	0
2021/08/23	R186	03/02/2022	7.28	Call	Bond Future	962.5500	0.9625	1,002.5700	1.0026	4.158	0	0	0
2021/08/23	R186	03/02/2022	7.28	Put	Bond Future	2,707.2700	2.7073	2,594.0700	2.5941	(4.181)	0	0	0
2021/08/23	R186	05/05/2022	8.32	Call	Bond Future	3,044.4600	3.0445	3,133.2200	3.1332	2.915	0	0	0
2021/08/23	R186	05/05/2022	8.32	Put	Bond Future	1,305.6900	1.3057	1,239.6600	1.2397	(5.057)	0	0	0
2021/08/23	R186	05/05/2022	7.28	Put	Bond Future	3,417.2300	3.4172	3,301.5000	3.3015	(3.387)	0	0	0
2021/08/23	R186	05/05/2022	7.28	Call	Bond Future	936.2200	0.9362	975.2800	0.9753	4.172	0	0	435
2021/08/23	R186	05/05/2022			Bond Future	7.8854	113.9739	7.8472	114.1287	(0.485)	0.0000	0.0000	0
2021/08/23	R186	05/05/2022	8.31	Call	Bond Future	3,017.6700	3.0177	3,105.9800	3.1060	2.926	0	0	0
2021/08/23	R186	05/05/2022	8.31	Put	Bond Future	1,318.5200	1.3185	1,252.0400	1.2520	(5.042)	0	0	0
2021/08/23	R186	05/05/2022	8.30	Call	Bond Future	2,991.3300	2.9913	3,079.1900	3.0792	2.937	0	0	0
2021/08/23	R186	05/05/2022	8.30	Put	Bond Future	1,331.8200	1.3318	1,264.8900	1.2649	(5.025)	0	0	0
2021/08/23	R186	05/05/2022	7.88	Put	Bond Future	2,018.7600	2.0188	1,931.6900	1.9317	(4.313)	0	0	0
2021/08/23	R186	05/05/2022	7.88	Call	Bond Future	1,996.8100	1.9968	2,064.5300	2.0645	3.391	0	0	435
2021/08/23	R186	05/05/2022	8.64	Call	Bond Future	3,947.6300	3.9476	4,049.6900	4.0497	2.585	0	0	0
2021/08/23	R186	05/05/2022	8.64	Put	Bond Future	950.4400	0.9504	897.7100	0.8977	(5.548)	0	0	435
2021/08/23	R186	04/08/2022	8.15	Call	Bond Future	2,390.1800	2.3902	2,463.0300	2.4630	3.048	0	0	0
2021/08/23	R186	04/08/2022	8.15	Put	Bond Future	2,212.5000	2.2125	2,128.6600	2.1287	(3.789)	0	0	0
2021/08/23	R186	04/08/2022			Bond Future	8.1034	110.0293	8.0623	110.1859	(0.507)	0.0000	0.0000	0
2021/08/23	R186	04/08/2022	8.14	Call	Bond Future	2,369.4100	2.3694	2,441.8500	2.4419	3.057	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
2021/08/23	R186	04/08/2022	8.14	Put	Bond Future	2,229.8000	2.2298	2,145.5500	2.1456	(3.778)	0	0	0
2021/08/23	R186	04/08/2022	8.13	Call	Bond Future	2,349.1600	2.3492	2,421.2000	2.4212	3.067	0	0	0
2021/08/23	R186	04/08/2022	8.13	Put	Bond Future	2,247.6300	2.2476	2,162.9800	2.1630	(3.766)	0	0	0
2021/08/23	R197	04/11/2021			Bond Future	326.0990	326.0990	326.3247	326.3247	0.069	0.0000	0.0000	1,274
2021/08/23	R197	03/02/2022			Bond Future	321.6744	321.6744	321.9016	321.9016	0.071	0.0000	0.0000	0
2021/08/23	R197	05/05/2022			Bond Future	325.5390	325.5390	325.7683	325.7683	0.070	0.0000	0.0000	0
2021/08/23	R197	04/08/2022			Bond Future	321.2037	321.2037	321.4337	321.4337	0.072	0.0000	0.0000	0
2021/08/23	R202	04/11/2021			Bond Future	237.7189	237.7189	237.9549	237.9549	0.099	0.0000	0.0000	8,329
2021/08/23	R202	03/02/2022			Bond Future	236.1195	236.1195	236.3573	236.3573	0.101	0.0000	0.0000	0
2021/08/23	R202	05/05/2022			Bond Future	238.9558	238.9558	239.1963	239.1963	0.101	0.0000	0.0000	0
2021/08/23	R202	04/08/2022			Bond Future	237.4721	237.4721	237.7141	237.7141	0.102	0.0000	0.0000	0
2021/08/23	R209	04/11/2021	12.19	Call	Bond Future	9,662.2700	9.6623	9,983.2300	9.9832	3.322	0	0	0
2021/08/23	R209	04/11/2021	12.19	Put	Bond Future	72.5100	0.0725	55.4500	0.0554	(23.528)	0	0	0
2021/08/23	R209	04/11/2021	12.17	Call	Bond Future	9,571.9900	9.5720	9,892.4100	9.8924	3.347	0	0	0
2021/08/23	R209	04/11/2021	12.00	Call	Bond Future	8,800.5400	8.8005	9,115.6200	9.1156	3.580	0	0	0
2021/08/23	R209	04/11/2021	12.00	Put	Bond Future	102.9100	0.1029	79.9700	0.0800	(22.291)	0	0	9,000
2021/08/23	R209	04/11/2021	10.50	Call	Bond Future	2,323.4400	2.3234	2,493.8700	2.4939	7.335	0	0	0
2021/08/23	R209	04/11/2021	10.00	Call	Bond Future	954.3500	0.9544	1,040.9500	1.0409	9.074	0	0	0
2021/08/23	R209	04/11/2021	10.00	Put	Bond Future	2,927.2800	2.9273	2,675.8600	2.6759	(8.589)	0	0	3,100
2021/08/23	R209	04/11/2021			Bond Future	10.3365	70.4096	10.2779	70.7476	(0.567)	0.0000	0.0000	37,855
2021/08/23	R209	04/11/2021	12.18	Call	Bond Future	9,617.1300	9.6171	9,937.8200	9.9378	3.335	0	0	0
2021/08/23	R209	04/11/2021	12.18	Put	Bond Future	73.8500	0.0738	56.5200	0.0565	(23.466)	0	0	0
2021/08/23	R209	04/11/2021	12.17	Put	Bond Future	75.2400	0.0752	57.6400	0.0576	(23.392)	0	0	0
2021/08/23	R209	04/11/2021	10.50	Put	Bond Future	1,392.8700	1.3929	1,225.2800	1.2253	(12.032)	0	0	9,400
2021/08/23	R209	04/11/2021	9.50	Put	Bond Future	5,289.6300	5.2896	4,977.6900	4.9777	(5.897)	0	0	0
2021/08/23	R209	04/11/2021	9.50	Call	Bond Future	237.7900	0.2378	263.8700	0.2639	10.968	0	0	6,000
2021/08/23	R209	03/02/2022	11.03	Call	Bond Future	4,298.9900	4.2990	4,513.4200	4.5134	4.988	0	0	0
2021/08/23	R209	03/02/2022	11.03	Put	Bond Future	1,478.5700	1.4786	1,351.3300	1.3513	(8.606)	0	0	0
2021/08/23	R209	03/02/2022	11.02	Call	Bond Future	4,261.7700	4.2618	4,475.2300	4.4752	5.009	0	0	0
2021/08/23	R209	03/02/2022	11.02	Put	Bond Future	1,494.2300	1.4942	1,366.0200	1.3660	(8.580)	0	0	0
2021/08/23	R209	03/02/2022			Bond Future	10.5120	71.2120	10.4513	71.5536	(0.578)	0.0000	0.0000	0
2021/08/23	R209	03/02/2022	11.04	Call	Bond Future	4,336.4900	4.3365	4,551.8800	4.5519	4.967	0	0	0
2021/08/23	R209	03/02/2022	11.04	Put	Bond Future	1,463.2400	1.4632	1,336.9600	1.3370	(8.630)	0	0	0
2021/08/23	R209	05/05/2022	11.44	Call	Bond Future	5,537.1400	5.5371	5,768.5500	5.7686	4.179	0	0	0
2021/08/23	R209	05/05/2022	11.44	Put	Bond Future	1,603.0400	1.6030	1,488.8700	1.4889	(7.122)	0	0	0
2021/08/23	R209	05/05/2022	11.43	Call	Bond Future	5,500.4500	5.5004	5,731.1200	5.7311	4.194	0	0	0
2021/08/23	R209	05/05/2022	11.43	Put	Bond Future	1,616.6700	1.6167	1,501.7600	1.5018	(7.108)	0	0	0
2021/08/23	R209	05/05/2022			Bond Future	10.6903	68.9096	10.6273	69.2552	(0.589)	0.0000	0.0000	0
2021/08/23	R209	05/05/2022	11.45	Call	Bond Future	5,573.8900	5.5739	5,806.0400	5.8060	4.165	0	0	0
2021/08/23	R209	05/05/2022	11.45	Put	Bond Future	1,589.5200	1.5895	1,476.0900	1.4761	(7.136)	0	0	0
2021/08/23	R209	04/08/2022	10.58	Call	Bond Future	2,772.4800	2.7725	2,918.6200	2.9186	5.271	0	0	0
2021/08/23	R209	04/08/2022	10.58	Put	Bond Future	4,365.7600	4.3658	4,162.2300	4.1622	(4.662)	0	0	0
2021/08/23	R209	04/08/2022	10.57	Put	Bond Future	4,396.5700	4.3966	4,192.1800	4.1922	(4.649)	0	0	0
2021/08/23	R209	04/08/2022			Bond Future	10.8736	69.7083	10.8083	70.0580	(0.600)	0.0000	0.0000	0
2021/08/23	R209	04/08/2022	10.59	Call	Bond Future	2,797.2400	2.7972	2,944.2400	2.9442	5.255	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
2021/08/23	R209	04/08/2022	10.59	Put	Bond Future	4,335.3900	4.3354	4,132.7200	4.1327	(4.675)	0	0	0
2021/08/23	R209	04/08/2022	10.57	Call	Bond Future	2,748.0900	2.7481	2,893.3700	2.8934	5.287	0	0	0
2021/08/23	R210	04/11/2021			Bond Future	210.2520	210.2520	210.4391	210.4391	0.089	0.0000	0.0000	1,486
2021/08/23	R210	03/02/2022			Bond Future	212.6988	212.6988	212.8874	212.8874	0.089	0.0000	0.0000	0
2021/08/23	R210	05/05/2022			Bond Future	212.4015	212.4015	212.5915	212.5915	0.089	0.0000	0.0000	0
2021/08/23	R210	04/08/2022			Bond Future	215.0356	215.0356	215.2278	215.2278	0.089	0.0000	0.0000	0
2021/08/23	R212	04/11/2021			Bond Future	175.0003	175.0003	174.9940	174.9940	(0.004)	0.0000	0.0000	1,025
2021/08/23	R213	04/11/2021	11.10	Put	Bond Future	76.3000	0.0763	56.4000	0.0564	(26.081)	0	0	0
2021/08/23	R213	04/11/2021	11.11	Call	Bond Future	8,580.2700	8.5803	8,942.5000	8.9425	4.222	0	0	0
2021/08/23	R213	04/11/2021	11.09	Put	Bond Future	78.3400	0.0783	57.9900	0.0580	(25.977)	0	0	0
2021/08/23	R213	04/11/2021			Bond Future	9.4535	86.3676	9.3842	86.7493	(0.733)	0.0000	0.0000	9,684
2021/08/23	R213	04/11/2021	11.10	Call	Bond Future	8,534.3100	8.5343	8,896.1100	8.8961	4.239	0	0	0
2021/08/23	R213	04/11/2021	11.11	Put	Bond Future	74.3100	0.0743	54.8400	0.0548	(26.201)	0	0	0
2021/08/23	R213	04/11/2021	11.09	Call	Bond Future	8,488.3700	8.4884	8,849.7200	8.8497	4.257	0	0	0
2021/08/23	R213	03/02/2022	9.98	Call	Bond Future	3,488.7600	3.4888	3,711.8300	3.7118	6.394	0	0	0
2021/08/23	R213	03/02/2022	9.98	Put	Bond Future	1,744.3100	1.7443	1,581.6300	1.5816	(9.326)	0	0	0
2021/08/23	R213	03/02/2022	9.58	Put	Bond Future	2,622.6800	2.6227	2,408.8600	2.4089	(8.153)	0	0	200
2021/08/23	R213	03/02/2022	8.63	Put	Bond Future	6,160.6200	6.1606	5,831.1400	5.8311	(5.348)	0	0	0
2021/08/23	R213	03/02/2022	8.63	Call	Bond Future	505.4000	0.5054	561.6700	0.5617	11.134	0	0	200
2021/08/23	R213	03/02/2022	8.80	Put	Bond Future	5,381.0800	5.3811	5,068.6300	5.0686	(5.806)	0	0	0
2021/08/23	R213	03/02/2022	8.80	Call	Bond Future	703.2100	0.7032	776.5100	0.7765	10.424	0	0	102
2021/08/23	R213	03/02/2022	10.60	Put	Bond Future	899.2300	0.8992	799.9800	0.8000	(11.037)	0	0	430
2021/08/23	R213	03/02/2022	10.00	Call	Bond Future	3,556.0700	3.5561	3,781.5300	3.7815	6.340	0	0	0
2021/08/23	R213	03/02/2022	10.00	Put	Bond Future	1,707.9900	1.7080	1,547.7000	1.5477	(9.385)	0	0	430
2021/08/23	R213	03/02/2022	9.22	Put	Bond Future	3,711.8400	3.7118	3,449.6800	3.4497	(7.063)	0	0	0
2021/08/23	R213	03/02/2022	10.67	Call	Bond Future	6,057.6000	6.0576	6,349.8500	6.3499	4.825	0	0	0
2021/08/23	R213	03/02/2022	10.67	Put	Bond Future	833.2100	0.8332	739.7100	0.7397	(11.222)	0	0	220
2021/08/23	R213	03/02/2022			Bond Future	9.6481	87.3515	9.5759	87.7372	(0.748)	0.0000	0.0000	0
2021/08/23	R213	03/02/2022	9.97	Call	Bond Future	3,455.0700	3.4551	3,676.9500	3.6769	6.422	0	0	0
2021/08/23	R213	03/02/2022	9.97	Put	Bond Future	1,762.4900	1.7625	1,598.6200	1.5986	(9.298)	0	0	0
2021/08/23	R213	03/02/2022	9.96	Call	Bond Future	3,421.7400	3.4217	3,642.4000	3.6424	6.449	0	0	0
2021/08/23	R213	03/02/2022	9.96	Put	Bond Future	1,781.0800	1.7811	1,615.9900	1.6160	(9.269)	0	0	0
2021/08/23	R213	03/02/2022	10.15	Call	Bond Future	4,078.8900	4.0789	4,321.5300	4.3215	5.949	0	0	0
2021/08/23	R213	03/02/2022	10.15	Put	Bond Future	1,458.9500	1.4590	1,315.8400	1.3158	(9.809)	0	0	200
2021/08/23	R213	03/02/2022	9.58	Call	Bond Future	2,258.8900	2.2589	2,430.8200	2.4308	7.611	0	0	0
2021/08/23	R213	03/02/2022	10.25	Call	Bond Future	4,441.2000	4.4412	4,694.6100	4.6946	5.706	0	0	0
2021/08/23	R213	03/02/2022	10.25	Put	Bond Future	1,311.8700	1.3119	1,179.5300	1.1795	(10.088)	0	0	102
2021/08/23	R213	03/02/2022	9.76	Call	Bond Future	2,782.8000	2.7828	2,978.4300	2.9784	7.030	0	0	0
2021/08/23	R213	03/02/2022	9.76	Put	Bond Future	2,189.4000	2.1894	1,999.2800	1.9993	(8.684)	0	0	102
2021/08/23	R213	03/02/2022	10.60	Call	Bond Future	5,779.3600	5.7794	6,065.8600	6.0659	4.957	0	0	0
2021/08/23	R213	03/02/2022	9.22	Call	Bond Future	1,391.0600	1.3911	1,514.6500	1.5147	8.885	0	0	430
2021/08/23	R213	03/02/2022	10.17	Call	Bond Future	4,150.6100	4.1506	4,395.4400	4.3954	5.899	0	0	0
2021/08/23	R213	03/02/2022	10.17	Put	Bond Future	1,428.4600	1.4285	1,287.5400	1.2875	(9.865)	0	0	220
2021/08/23	R213	03/02/2022	9.15	Put	Bond Future	3,962.7200	3.9627	3,691.5100	3.6915	(6.844)	0	0	0
2021/08/23	R213	03/02/2022	9.15	Call	Bond Future	1,254.6900	1.2547	1,369.2300	1.3692	9.129	0	0	220

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
2021/08/23	R213	05/05/2022	10.65	Put	Bond Future	1,509.3000	1.5093	1,385.2200	1.3852	(8.221)	0	0	0
2021/08/23	R213	05/05/2022	10.63	Call	Bond Future	5,486.7500	5.4867	5,751.1800	5.7512	4.819	0	0	0
2021/08/23	R213	05/05/2022			Bond Future	9.8412	84.8483	9.7660	85.2384	(0.765)	0.0000	0.0000	0
2021/08/23	R213	05/05/2022	10.64	Call	Bond Future	5,522.3200	5.5223	5,787.5600	5.7876	4.803	0	0	0
2021/08/23	R213	05/05/2022	10.64	Put	Bond Future	1,521.9200	1.5219	1,397.0400	1.3970	(8.205)	0	0	0
2021/08/23	R213	05/05/2022	10.65	Call	Bond Future	5,558.1900	5.5582	5,824.2300	5.8242	4.786	0	0	0
2021/08/23	R213	05/05/2022	10.63	Put	Bond Future	1,534.8900	1.5349	1,409.2000	1.4092	(8.189)	0	0	0
2021/08/23	R213	04/08/2022	9.89	Call	Bond Future	2,908.3600	2.9084	3,088.0300	3.0880	6.178	0	0	0
2021/08/23	R213	04/08/2022	9.90	Put	Bond Future	3,665.5700	3.6656	3,451.2800	3.4513	(5.846)	0	0	0
2021/08/23	R213	04/08/2022	9.88	Call	Bond Future	2,882.6000	2.8826	3,061.3000	3.0613	6.199	0	0	0
2021/08/23	R213	04/08/2022			Bond Future	10.0453	85.8353	9.9666	86.2303	(0.783)	0.0000	0.0000	0
2021/08/23	R213	04/08/2022	9.89	Put	Bond Future	3,690.7100	3.6907	3,475.4500	3.4755	(5.832)	0	0	0
2021/08/23	R213	04/08/2022	9.90	Call	Bond Future	2,933.9000	2.9339	3,114.5400	3.1145	6.157	0	0	0
2021/08/23	R213	04/08/2022	9.88	Put	Bond Future	3,715.6600	3.7157	3,499.4300	3.4994	(5.819)	0	0	0
2021/08/23	R214	04/11/2021	12.47	Call	Bond Future	9,081.9600	9.0820	9,460.5500	9.4605	4.169	0	0	0
2021/08/23	R214	04/11/2021	12.46	Call	Bond Future	9,038.1600	9.0382	9,416.2700	9.4163	4.183	0	0	0
2021/08/23	R214	04/11/2021	12.46	Put	Bond Future	108.7000	0.1087	82.6800	0.0827	(23.937)	0	0	0
2021/08/23	R214	04/11/2021			Bond Future	10.7450	66.9671	10.6762	67.3712	(0.640)	0.0000	0.0000	18,091
2021/08/23	R214	04/11/2021	12.47	Put	Bond Future	106.2700	0.1063	80.7300	0.0807	(24.033)	0	0	0
2021/08/23	R214	04/11/2021	12.48	Call	Bond Future	9,125.7300	9.1257	9,504.8000	9.5048	4.154	0	0	0
2021/08/23	R214	04/11/2021	12.48	Put	Bond Future	103.8800	0.1039	78.8200	0.0788	(24.124)	0	0	0
2021/08/23	R214	03/02/2022	11.40	Put	Bond Future	1,664.2500	1.6643	1,509.2000	1.5092	(9.317)	0	0	0
2021/08/23	R214	03/02/2022	11.41	Call	Bond Future	4,334.1300	4.3341	4,588.8200	4.5888	5.876	0	0	0
2021/08/23	R214	03/02/2022	11.39	Put	Bond Future	1,680.8800	1.6809	1,524.7100	1.5247	(9.291)	0	0	0
2021/08/23	R214	03/02/2022			Bond Future	10.9224	67.7299	10.8510	68.1385	(0.654)	0.0000	0.0000	0
2021/08/23	R214	03/02/2022	11.40	Call	Bond Future	4,297.3000	4.2973	4,550.8500	4.5508	5.900	0	0	0
2021/08/23	R214	03/02/2022	11.41	Put	Bond Future	1,647.7700	1.6478	1,493.8600	1.4939	(9.341)	0	0	0
2021/08/23	R214	03/02/2022	11.39	Call	Bond Future	4,260.5500	4.2606	4,512.9800	4.5130	5.925	0	0	0
2021/08/23	R214	05/05/2022	11.74	Put	Bond Future	1,961.1500	1.9612	1,814.5100	1.8145	(7.477)	0	0	0
2021/08/23	R214	05/05/2022	11.75	Call	Bond Future	5,424.4500	5.4245	5,691.9700	5.6920	4.932	0	0	0
2021/08/23	R214	05/05/2022	11.73	Put	Bond Future	1,976.2800	1.9763	1,828.7800	1.8288	(7.464)	0	0	0
2021/08/23	R214	05/05/2022			Bond Future	11.0959	65.2480	11.0219	65.6613	(0.667)	0.0000	0.0000	0
2021/08/23	R214	05/05/2022	11.74	Call	Bond Future	5,388.5700	5.3886	5,655.2200	5.6552	4.948	0	0	0
2021/08/23	R214	05/05/2022	11.75	Put	Bond Future	1,946.1300	1.9461	1,800.3600	1.8004	(7.490)	0	0	0
2021/08/23	R214	05/05/2022	11.73	Call	Bond Future	5,352.7300	5.3527	5,618.5200	5.6185	4.966	0	0	0
2021/08/23	R214	04/08/2022	10.98	Put	Bond Future	4,515.0500	4.5150	4,275.6900	4.2757	(5.301)	0	0	0
2021/08/23	R214	04/08/2022	10.99	Call	Bond Future	2,900.4100	2.9004	3,080.2700	3.0803	6.201	0	0	0
2021/08/23	R214	04/08/2022			Bond Future	11.2767	66.0030	11.1999	66.4212	(0.681)	0.0000	0.0000	0
2021/08/23	R214	04/08/2022	10.98	Call	Bond Future	2,875.3800	2.8754	3,054.2300	3.0542	6.220	0	0	0
2021/08/23	R214	04/08/2022	10.99	Put	Bond Future	4,483.7400	4.4837	4,245.3900	4.2454	(5.316)	0	0	0
2021/08/23	R214	04/08/2022	10.97	Call	Bond Future	2,850.4600	2.8505	3,028.2800	3.0283	6.238	0	0	0
2021/08/23	R214	04/08/2022	10.97	Put	Bond Future	4,546.5500	4.5465	4,306.1600	4.3062	(5.287)	0	0	0
2021/08/23	R248	04/11/2021	12.85	Call	Bond Future	13,727.7100	13.7277	14,228.9700	14.2290	3.651	0	0	0
2021/08/23	R248	04/11/2021	12.85	Put	Bond Future	53.4700	0.0535	38.5900	0.0386	(27.829)	0	0	0
2021/08/23	R248	04/11/2021	10.80	Put	Bond Future	2,034.3900	2.0344	1,771.3300	1.7713	(12.931)	0	0	0
2021/08/23	R248	04/11/2021	10.80	Call	Bond Future	2,790.6900	2.7907	3,043.7700	3.0438	9.069	0	0	1,050

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/23	R248	04/11/2021	10.20	Put	Bond Future	4,706.6000	4.7066	4,294.4500	4.2944	(8.757)	0	0	0
2021/08/23	R248	04/11/2021			Bond Future	10.6977	84.6325	10.6287	85.1486	(0.644)	0.0000	0.0000	167,643
2021/08/23	R248	04/11/2021	12.84	Call	Bond Future	13,674.9800	13.6750	14,175.9300	14.1759	3.663	0	0	0
2021/08/23	R248	04/11/2021	12.84	Put	Bond Future	54.7700	0.0548	39.5800	0.0396	(27.734)	0	0	0
2021/08/23	R248	04/11/2021	12.83	Call	Bond Future	13,622.1900	13.6222	14,122.8300	14.1228	3.675	0	0	0
2021/08/23	R248	04/11/2021	12.83	Put	Bond Future	56.0900	0.0561	40.5900	0.0406	(27.634)	0	0	0
2021/08/23	R248	04/11/2021	10.30	Put	Bond Future	4,135.9800	4.1360	3,746.2500	3.7463	(9.423)	0	0	0
2021/08/23	R248	04/11/2021	10.30	Call	Bond Future	1,079.4200	1.0794	1,205.8300	1.2058	11.711	0	0	0
2021/08/23	R248	04/11/2021	9.60	Put	Bond Future	9,051.9800	9.0520	8,554.0400	8.5540	(5.501)	0	0	0
2021/08/23	R248	04/11/2021	9.60	Call	Bond Future	119.5200	0.1195	137.7200	0.1377	15.228	0	0	0
2021/08/23	R248	04/11/2021	10.20	Call	Bond Future	850.5900	0.8506	954.5800	0.9546	12.226	0	0	1,050
2021/08/23	R248	03/02/2022	11.48	Call	Bond Future	6,122.1600	6.1222	6,461.7700	6.4618	5.547	0	0	0
2021/08/23	R248	03/02/2022	11.49	Put	Bond Future	1,903.7900	1.9038	1,722.9500	1.7229	(9.499)	0	0	0
2021/08/23	R248	03/02/2022	11.47	Call	Bond Future	6,074.3800	6.0744	6,412.7000	6.4127	5.570	0	0	0
2021/08/23	R248	03/02/2022	9.80	Put	Bond Future	9,077.8200	9.0778	8,625.4100	8.6254	(4.984)	0	0	0
2021/08/23	R248	03/02/2022	9.80	Call	Bond Future	621.6300	0.6216	690.9800	0.6910	11.156	0	0	1,300
2021/08/23	R248	03/02/2022	10.50	Put	Bond Future	4,903.9500	4.9039	4,562.0400	4.5620	(6.972)	0	0	0
2021/08/23	R248	03/02/2022	10.50	Call	Bond Future	2,128.3100	2.1283	2,308.1600	2.3082	8.450	0	0	1,300
2021/08/23	R248	03/02/2022			Bond Future	10.8724	85.5966	10.8007	86.1183	(0.659)	0.0000	0.0000	0
2021/08/23	R248	03/02/2022	11.48	Put	Bond Future	1,922.0700	1.9221	1,739.9200	1.7399	(9.477)	0	0	0
2021/08/23	R248	03/02/2022	11.49	Call	Bond Future	6,169.8000	6.1698	6,510.7200	6.5107	5.526	0	0	0
2021/08/23	R248	03/02/2022	11.47	Put	Bond Future	1,940.3200	1.9403	1,756.8800	1.7569	(9.454)	0	0	0
2021/08/23	R248	05/05/2022	11.80	Call	Bond Future	7,275.9300	7.2759	7,629.6600	7.6297	4.862	0	0	0
2021/08/23	R248	05/05/2022	11.79	Call	Bond Future	7,230.2200	7.2302	7,582.9100	7.5829	4.878	0	0	0
2021/08/23	R248	05/05/2022	11.79	Put	Bond Future	2,255.2800	2.2553	2,080.2200	2.0802	(7.762)	0	0	0
2021/08/23	R248	05/05/2022			Bond Future	11.0433	82.1899	10.9688	82.7177	(0.674)	0.0000	0.0000	0
2021/08/23	R248	05/05/2022	11.80	Put	Bond Future	2,238.0800	2.2381	2,064.0600	2.0641	(7.775)	0	0	0
2021/08/23	R248	05/05/2022	11.81	Call	Bond Future	7,321.9400	7.3219	7,676.7100	7.6767	4.845	0	0	0
2021/08/23	R248	05/05/2022	11.81	Put	Bond Future	2,221.2600	2.2213	2,048.2800	2.0483	(7.787)	0	0	0
2021/08/23	R248	04/08/2022	10.99	Call	Bond Future	3,873.2500	3.8732	4,110.4700	4.1105	6.125	0	0	0
2021/08/23	R248	04/08/2022	10.99	Put	Bond Future	5,487.9900	5.4880	5,191.1600	5.1912	(5.409)	0	0	0
2021/08/23	R248	04/08/2022	10.98	Call	Bond Future	3,839.8000	3.8398	4,075.7200	4.0757	6.144	0	0	0
2021/08/23	R248	04/08/2022	10.98	Put	Bond Future	5,525.5500	5.5255	5,227.4200	5.2274	(5.395)	0	0	0
2021/08/23	R248	04/08/2022			Bond Future	11.2216	83.1412	11.1441	83.6753	(0.691)	0.0000	0.0000	0
2021/08/23	R248	04/08/2022	11.00	Call	Bond Future	3,906.8200	3.9068	4,145.3500	4.1454	6.105	0	0	0
2021/08/23	R248	04/08/2022	11.00	Put	Bond Future	5,450.6500	5.4507	5,155.1300	5.1551	(5.422)	0	0	0

Total

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