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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/07/2021 TO 28/07/2021

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
2021/07/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	2025	05/08/2021		Bond Future	153.1905	153.1905	153.2372	153.2372	0.030	0.0000	0.0000	3,723
2021/07/28	2025	04/11/2021		Bond Future	154.8637	154.8637	154.9083	154.9083	0.029	0.0000	0.0000	4,786
2021/07/28	2025	03/02/2022		Bond Future	155.1116	155.1116	155.1553	155.1553	0.028	0.0000	0.0000	0
2021/07/28	2025	05/05/2022		Bond Future	156.9837	156.9837	157.0271	157.0271	0.028	0.0000	0.0000	0
2021/07/28	2025	04/08/2022		Bond Future	157.3179	157.3179	157.3614	157.3614	0.028	0.0000	0.0000	0
2021/07/28	2029	05/08/2021		Bond Future	113.1364	113.1364	113.2583	113.2583	0.108	0.0000	0.0000	2,127
2021/07/28	2029	04/11/2021		Bond Future	113.2027	113.2027	113.3241	113.3241	0.107	0.0000	0.0000	2,964

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
2021/07/28	2029	03/02/2022			Bond Future	114.5305	114.5305	114.6523	114.6523	0.106	0.0000	0.0000	0
2021/07/28	2029	05/05/2022			Bond Future	114.7240	114.7240	114.8466	114.8466	0.107	0.0000	0.0000	0
2021/07/28	2029	04/08/2022			Bond Future	116.1393	116.1393	116.2632	116.2632	0.107	0.0000	0.0000	0
2021/07/28	2030	05/08/2021	10.42	Call	Bond Future	8,238.2800	8.2383	8,046.5800	8.0466	(2.327)	0	0	0
2021/07/28	2030	05/08/2021	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	2030	05/08/2021	10.41	Call	Bond Future	8,187.8300	8.1878	7,996.1300	7.9961	(2.341)	0	0	0
2021/07/28	2030	05/08/2021	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	2030	05/08/2021	9.15	Call	Bond Future	1,658.8600	1.6589	1,477.3100	1.4773	(10.944)	0	0	0
2021/07/28	2030	05/08/2021	9.15	Put	Bond Future	143.9900	0.1440	154.1400	0.1541	7.049	0	0	7,500
2021/07/28	2030	05/08/2021	8.50	Put	Bond Future	2,231.8600	2.2319	2,403.3100	2.4033	7.682	0	0	0
2021/07/28	2030	05/08/2021	10.15	Call	Bond Future	6,862.7500	6.8627	6,671.0400	6.6710	(2.793)	0	0	0
2021/07/28	2030	05/08/2021	8.83	Call	Bond Future	479.9600	0.4800	369.0900	0.3691	(23.100)	0	0	479
2021/07/28	2030	05/08/2021	10.30	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	200
2021/07/28	2030	05/08/2021	8.78	Put	Bond Future	935.4900	0.9355	1,032.6500	1.0327	10.386	0	0	0
2021/07/28	2030	05/08/2021	8.78	Call	Bond Future	365.7900	0.3658	271.2500	0.2713	(25.845)	0	0	200
2021/07/28	2030	05/08/2021	7.70	Put	Bond Future	7,005.1700	7.0052	7,196.8700	7.1969	2.737	0	0	0
2021/07/28	2030	05/08/2021	9.45	Call	Bond Future	3,180.2200	3.1802	2,987.6900	2.9877	(6.054)	0	0	600
2021/07/28	2030	05/08/2021	12.10	Call	Bond Future	16,196.2200	16.1962	16,004.5200	16.0045	(1.184)	0	0	0
2021/07/28	2030	05/08/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	600
2021/07/28	2030	05/08/2021			Bond Future	8.8801	95.0714	8.9139	94.8797	0.381	0.0000	0.0000	29,365
2021/07/28	2030	05/08/2021	10.43	Call	Bond Future	8,288.6900	8.2887	8,096.9900	8.0970	(2.313)	0	0	0
2021/07/28	2030	05/08/2021	10.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	2030	05/08/2021	8.50	Call	Bond Future	44.8100	0.0448	24.5600	0.0246	(45.191)	0	0	5,000
2021/07/28	2030	05/08/2021	9.50	Call	Bond Future	3,445.3900	3.4454	3,252.8300	3.2528	(5.589)	0	0	0
2021/07/28	2030	05/08/2021	9.50	Put	Bond Future	12.2300	0.0122	11.3700	0.0114	(7.032)	0	0	0
2021/07/28	2030	05/08/2021	10.15	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	479
2021/07/28	2030	05/08/2021	9.75	Call	Bond Future	4,773.8000	4.7738	4,581.7900	4.5818	(4.022)	0	0	0
2021/07/28	2030	05/08/2021	9.75	Put	Bond Future	1.4700	0.0015	1.1600	0.0012	(21.088)	0	0	479
2021/07/28	2030	05/08/2021	8.83	Put	Bond Future	764.4900	0.7645	845.3200	0.8453	10.573	0	0	0
2021/07/28	2030	05/08/2021	10.30	Call	Bond Future	7,630.4000	7.6304	7,438.6900	7.4387	(2.512)	0	0	0
2021/07/28	2030	05/08/2021	7.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2021/07/28	2030	05/08/2021	8.95	Put	Bond Future	441.2200	0.4412	486.7400	0.4867	10.317	0	0	0
2021/07/28	2030	05/08/2021	8.95	Call	Bond Future	836.6400	0.8366	690.4600	0.6905	(17.472)	0	0	600
2021/07/28	2030	05/08/2021	9.45	Put	Bond Future	17.9700	0.0180	17.1400	0.0171	(4.619)	0	0	0
2021/07/28	2030	04/11/2021	9.30	Put	Bond Future	1,463.7100	1.4637	1,531.5700	1.5316	4.636	0	0	0
2021/07/28	2030	04/11/2021	9.35	Call	Bond Future	2,904.8800	2.9049	2,773.6500	2.7737	(4.518)	0	0	0
2021/07/28	2030	04/11/2021	9.35	Put	Bond Future	1,362.0700	1.3621	1,426.1300	1.4261	4.703	0	0	9,100
2021/07/28	2030	04/11/2021	11.26	Call	Bond Future	11,181.1000	11.1811	10,989.3800	10.9894	(1.715)	0	0	0
2021/07/28	2030	04/11/2021	9.20	Call	Bond Future	2,416.8800	2.4169	2,297.3800	2.2974	(4.944)	0	0	29
2021/07/28	2030	04/11/2021	8.27	Put	Bond Future	4,962.3200	4.9623	5,116.9000	5.1169	3.115	0	0	0
2021/07/28	2030	04/11/2021	8.27	Call	Bond Future	461.4900	0.4615	420.7800	0.4208	(8.821)	0	0	300
2021/07/28	2030	04/11/2021	8.77	Put	Bond Future	2,917.9700	2.9180	3,031.0500	3.0311	3.875	0	0	0
2021/07/28	2030	04/11/2021	11.44	Put	Bond Future	46.6600	0.0467	49.0700	0.0491	5.165	0	0	300
2021/07/28	2030	04/11/2021	10.60	Call	Bond Future	8,157.5500	8.1575	7,972.9600	7.9730	(2.263)	0	0	0
2021/07/28	2030	04/11/2021	10.60	Put	Bond Future	201.0800	0.2011	211.7800	0.2118	5.321	0	0	0
2021/07/28	2030	04/11/2021	10.59	Put	Bond Future	204.2800	0.2043	215.1500	0.2152	5.321	0	0	0
2021/07/28	2030	04/11/2021			Bond Future	9.0659	96.0863	9.1015	95.8910	0.393	0.0000	0.0000	97,313

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2021/07/28	2030	04/11/2021	8.75	Put	Bond Future	2,987.1100	2.9871	3,101.9700	3.1020	3.845	0	0	0
2021/07/28	2030	04/11/2021	8.75	Call	Bond Future	1,232.8200	1.2328	1,152.3900	1.1524	(6.524)	0	0	3,250
2021/07/28	2030	04/11/2021	9.30	Call	Bond Future	2,737.3700	2.7374	2,609.9400	2.6099	(4.655)	0	0	0
2021/07/28	2030	04/11/2021	11.26	Put	Bond Future	69.7600	0.0698	73.3300	0.0733	5.118	0	0	29
2021/07/28	2030	04/11/2021	9.90	Put	Bond Future	598.7000	0.5987	629.8300	0.6298	5.200	0	0	0
2021/07/28	2030	04/11/2021	9.90	Call	Bond Future	5,036.9200	5.0369	4,872.7600	4.8728	(3.259)	0	0	29
2021/07/28	2030	04/11/2021	9.20	Put	Bond Future	1,684.5400	1.6845	1,760.3300	1.7603	4.499	0	0	0
2021/07/28	2030	04/11/2021	8.77	Call	Bond Future	1,275.9800	1.2760	1,193.7700	1.1938	(6.443)	0	0	300
2021/07/28	2030	04/11/2021	11.44	Call	Bond Future	11,992.2100	11.9922	11,799.3300	11.7993	(1.608)	0	0	0
2021/07/28	2030	04/11/2021	10.61	Call	Bond Future	8,203.3000	8.2033	8,018.5300	8.0185	(2.252)	0	0	0
2021/07/28	2030	04/11/2021	10.61	Put	Bond Future	197.8700	0.1979	208.3900	0.2084	5.317	0	0	0
2021/07/28	2030	04/11/2021	10.59	Call	Bond Future	8,111.7600	8.1118	7,927.3400	7.9273	(2.273)	0	0	0
2021/07/28	2030	03/02/2022	8.85	Put	Bond Future	3,852.9200	3.8529	3,970.4300	3.9704	3.050	0	0	0
2021/07/28	2030	03/02/2022	8.85	Call	Bond Future	1,657.0200	1.6570	1,576.0300	1.5760	(4.888)	0	0	1,000
2021/07/28	2030	03/02/2022	9.35	Call	Bond Future	2,910.5900	2.9106	2,796.9600	2.7970	(3.904)	0	0	0
2021/07/28	2030	03/02/2022	9.35	Put	Bond Future	2,423.9500	2.4240	2,508.8200	2.5088	3.501	0	0	101
2021/07/28	2030	03/02/2022	8.39	Put	Bond Future	5,619.7800	5.6198	5,766.3200	5.7663	2.608	0	0	0
2021/07/28	2030	03/02/2022	8.39	Call	Bond Future	867.8700	0.8679	815.9100	0.8159	(5.987)	0	0	101
2021/07/28	2030	03/02/2022	9.45	Call	Bond Future	3,204.9100	3.2049	3,085.1300	3.0851	(3.737)	0	0	0
2021/07/28	2030	03/02/2022	9.45	Put	Bond Future	2,193.3800	2.1934	2,272.1000	2.2721	3.589	0	0	0
2021/07/28	2030	03/02/2022			Bond Future	9.2579	93.1859	9.2954	92.9875	0.405	0.0000	0.0000	0
2021/07/28	2030	03/02/2022	9.60	Put	Bond Future	1,880.2100	1.8802	1,950.1200	1.9501	3.718	0	0	0
2021/07/28	2030	03/02/2022	9.60	Call	Bond Future	3,671.9400	3.6719	3,543.3500	3.5433	(3.502)	0	0	1,000
2021/07/28	2030	03/02/2022	10.85	Call	Bond Future	8,487.3300	8.4873	8,310.6900	8.3107	(2.081)	0	0	0
2021/07/28	2030	03/02/2022	10.85	Put	Bond Future	513.0500	0.5130	534.9100	0.5349	4.261	0	0	1,000
2021/07/28	2030	03/02/2022	9.78	Call	Bond Future	4,271.9800	4.2720	4,133.5500	4.1336	(3.240)	0	0	0
2021/07/28	2030	03/02/2022	9.78	Put	Bond Future	1,555.1500	1.5551	1,615.2200	1.6152	3.863	0	0	101
2021/07/28	2030	03/02/2022	9.44	Call	Bond Future	3,174.8500	3.1749	3,055.6700	3.0557	(3.754)	0	0	0
2021/07/28	2030	03/02/2022	9.44	Put	Bond Future	2,215.6400	2.2156	2,294.9600	2.2950	3.580	0	0	0
2021/07/28	2030	03/02/2022	9.43	Call	Bond Future	3,144.9200	3.1449	3,026.3600	3.0264	(3.770)	0	0	0
2021/07/28	2030	03/02/2022	9.43	Put	Bond Future	2,238.0600	2.2381	2,318.0000	2.3180	3.572	0	0	0
2021/07/28	2030	05/05/2022	8.89	Put	Bond Future	4,788.9800	4.7890	4,912.9500	4.9130	2.589	0	0	0
2021/07/28	2030	05/05/2022	8.47	Call	Bond Future	1,100.3300	1.1003	1,045.2900	1.0453	(5.002)	0	0	1,073
2021/07/28	2030	05/05/2022	8.14	Put	Bond Future	7,816.3200	7.8163	7,977.3200	7.9773	2.060	0	0	0
2021/07/28	2030	05/05/2022	8.14	Call	Bond Future	729.3200	0.7293	688.9300	0.6889	(5.538)	0	0	1,800
2021/07/28	2030	05/05/2022	9.95	Call	Bond Future	4,581.7100	4.5817	4,448.8700	4.4489	(2.899)	0	0	0
2021/07/28	2030	05/05/2022	10.21	Call	Bond Future	5,461.7400	5.4617	5,317.8900	5.3179	(2.634)	0	0	0
2021/07/28	2030	05/05/2022	10.21	Put	Bond Future	1,717.9300	1.7179	1,775.4700	1.7755	3.349	0	0	0
2021/07/28	2030	05/05/2022			Bond Future	9.4596	94.2896	9.4990	94.0883	0.416	0.0000	0.0000	0
2021/07/28	2030	05/05/2022	8.89	Call	Bond Future	1,811.2900	1.8113	1,733.8700	1.7339	(4.274)	0	0	1,800
2021/07/28	2030	05/05/2022	11.04	Call	Bond Future	8,554.6600	8.5547	8,384.9900	8.3850	(1.983)	0	0	0
2021/07/28	2030	05/05/2022	11.04	Put	Bond Future	893.5700	0.8936	925.2900	0.9253	3.550	0	0	1,800
2021/07/28	2030	05/05/2022	9.35	Call	Bond Future	2,849.9000	2.8499	2,747.1900	2.7472	(3.604)	0	0	0
2021/07/28	2030	05/05/2022	9.35	Put	Bond Future	3,413.6300	3.4136	3,512.3100	3.5123	2.891	0	0	1,073
2021/07/28	2030	05/05/2022	8.47	Put	Bond Future	6,352.1100	6.3521	6,498.4600	6.4985	2.304	0	0	0
2021/07/28	2030	05/05/2022	9.95	Put	Bond Future	2,112.7200	2.1127	2,181.2700	2.1813	3.245	0	0	1,073
2021/07/28	2030	05/05/2022	10.20	Call	Bond Future	5,426.7600	5.4268	5,283.3000	5.2833	(2.644)	0	0	0
2021/07/28	2030	05/05/2022	10.20	Put	Bond Future	1,731.5500	1.7316	1,789.4800	1.7895	3.346	0	0	0

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2021/07/28	2030	05/05/2022	10.19	Call	Bond Future	5,391.8400	5.3918	5,248.7800	5.2488	(2.653)	0	0	0
2021/07/28	2030	05/05/2022	10.19	Put	Bond Future	1,745.2600	1.7453	1,803.5900	1.8036	3.342	0	0	0
2021/07/28	2030	04/08/2022	9.56	Call	Bond Future	3,143.3600	3.1434	3,039.4100	3.0394	(3.307)	0	0	0
2021/07/28	2030	04/08/2022	9.56	Put	Bond Future	3,732.8100	3.7328	3,833.0700	3.8331	2.686	0	0	0
2021/07/28	2030	04/08/2022			Bond Future	9.6789	91.3792	9.7203	91.1750	0.428	0.0000	0.0000	0
2021/07/28	2030	04/08/2022	9.55	Call	Bond Future	3,118.9600	3.1190	3,015.4900	3.0155	(3.317)	0	0	0
2021/07/28	2030	04/08/2022	9.55	Put	Bond Future	3,758.2200	3.7582	3,858.9600	3.8590	2.681	0	0	0
2021/07/28	2030	04/08/2022	9.54	Call	Bond Future	3,094.6600	3.0947	2,991.6700	2.9917	(3.328)	0	0	0
2021/07/28	2030	04/08/2022	9.54	Put	Bond Future	3,783.7600	3.7838	3,884.9800	3.8850	2.675	0	0	0
2021/07/28	2032	05/08/2021	11.37	Call	Bond Future	9,941.2900	9.9413	9,704.1000	9.7041	(2.386)	0	0	0
2021/07/28	2032	05/08/2021	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	2032	05/08/2021			Bond Future	9.6265	93.9394	9.6651	93.7022	0.400	0.0000	0.0000	10,094
2021/07/28	2032	05/08/2021	11.36	Call	Bond Future	9,888.6000	9.8886	9,651.4100	9.6514	(2.399)	0	0	0
2021/07/28	2032	05/08/2021	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	2032	05/08/2021	11.35	Call	Bond Future	9,835.8600	9.8359	9,598.6700	9.5987	(2.411)	0	0	0
2021/07/28	2032	05/08/2021	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	2032	04/11/2021	9.83	Call	Bond Future	2,237.1800	2.2372	2,103.7900	2.1038	(5.962)	0	0	700
2021/07/28	2032	04/11/2021	11.70	Call	Bond Future	10,496.8100	10.4968	10,264.3800	10.2644	(2.214)	0	0	0
2021/07/28	2032	04/11/2021	11.71	Put	Bond Future	144.2500	0.1443	152.8900	0.1529	5.990	0	0	0
2021/07/28	2032	04/11/2021	11.69	Call	Bond Future	10,448.3400	10.4483	10,216.0500	10.2161	(2.223)	0	0	0
2021/07/28	2032	04/11/2021			Bond Future	9.8215	90.7978	9.8619	90.5566	0.411	0.0000	0.0000	122,910
2021/07/28	2032	04/11/2021	9.33	Put	Bond Future	3,948.4900	3.9485	4,111.6200	4.1116	4.131	0	0	0
2021/07/28	2032	04/11/2021	9.33	Call	Bond Future	943.2200	0.9432	865.1500	0.8652	(8.277)	0	0	700
2021/07/28	2032	04/11/2021	9.83	Put	Bond Future	2,186.3600	2.1864	2,294.1700	2.2942	4.931	0	0	0
2021/07/28	2032	04/11/2021	12.81	Call	Bond Future	15,727.3700	15.7274	15,487.1200	15.4871	(1.528)	0	0	0
2021/07/28	2032	04/11/2021	12.81	Put	Bond Future	15.1600	0.0152	16.1100	0.0161	6.266	0	0	700
2021/07/28	2032	04/11/2021	11.70	Put	Bond Future	146.4000	0.1464	155.1700	0.1552	5.990	0	0	0
2021/07/28	2032	04/11/2021	11.71	Call	Bond Future	10,545.3100	10.5453	10,312.7500	10.3128	(2.205)	0	0	0
2021/07/28	2032	04/11/2021	11.69	Put	Bond Future	148.6200	0.1486	157.5300	0.1575	5.995	0	0	0
2021/07/28	2032	03/02/2022	11.13	Call	Bond Future	7,110.8800	7.1109	6,910.7900	6.9108	(2.814)	0	0	0
2021/07/28	2032	03/02/2022	11.13	Put	Bond Future	967.8200	0.9678	1,012.6400	1.0126	4.631	0	0	210
2021/07/28	2032	03/02/2022	10.53	Call	Bond Future	4,656.1000	4.6561	4,487.1400	4.4871	(3.629)	0	0	0
2021/07/28	2032	03/02/2022	10.53	Put	Bond Future	1,758.4800	1.7585	1,834.4300	1.8344	4.319	0	0	210
2021/07/28	2032	03/02/2022	10.35	Put	Bond Future	2,113.4200	2.1134	2,201.4000	2.2014	4.163	0	0	400
2021/07/28	2032	03/02/2022	9.58	Put	Bond Future	4,327.7600	4.3278	4,476.3500	4.4763	3.433	0	0	0
2021/07/28	2032	03/02/2022	9.58	Call	Bond Future	1,727.5500	1.7275	1,631.2300	1.6312	(5.576)	0	0	400
2021/07/28	2032	03/02/2022	10.66	Call	Bond Future	5,157.4600	5.1575	4,980.5700	4.9806	(3.430)	0	0	0
2021/07/28	2032	03/02/2022	10.66	Put	Bond Future	1,542.2800	1.5423	1,610.3000	1.6103	4.410	0	0	97
2021/07/28	2032	03/02/2022	10.45	Put	Bond Future	1,908.3200	1.9083	1,989.4700	1.9895	4.252	0	0	198
2021/07/28	2032	03/02/2022	9.81	Call	Bond Future	2,316.1700	2.3162	2,200.6600	2.2007	(4.987)	0	0	0
2021/07/28	2032	03/02/2022	9.81	Put	Bond Future	3,543.1600	3.5432	3,672.5600	3.6726	3.652	0	0	198
2021/07/28	2032	03/02/2022	8.91	Put	Bond Future	7,376.2700	7.3763	7,575.0300	7.5750	2.695	0	0	0
2021/07/28	2032	03/02/2022	10.43	Call	Bond Future	4,288.0500	4.2881	4,125.6400	4.1256	(3.788)	0	0	0
2021/07/28	2032	03/02/2022	10.43	Put	Bond Future	1,947.9400	1.9479	2,030.4400	2.0304	4.235	0	0	0
2021/07/28	2032	03/02/2022	10.42	Call	Bond Future	4,252.1100	4.2521	4,090.3700	4.0904	(3.804)	0	0	0
2021/07/28	2032	03/02/2022	10.42	Put	Bond Future	1,968.0200	1.9680	2,051.1900	2.0512	4.226	0	0	0
2021/07/28	2032	03/02/2022			Bond Future	10.0195	91.8415	10.0618	91.5966	0.422	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
2021/07/28	2032	03/02/2022	9.62	Put	Bond Future	4,183.0500	4.1831	4,328.2700	4.3283	3.472	0	0	0
2021/07/28	2032	03/02/2022	9.62	Call	Bond Future	1,823.6500	1.8237	1,723.9600	1.7240	(5.467)	0	0	210
2021/07/28	2032	03/02/2022	10.95	Call	Bond Future	6,342.9500	6.3429	6,150.7700	6.1508	(3.030)	0	0	0
2021/07/28	2032	03/02/2022	10.95	Put	Bond Future	1,155.9000	1.1559	1,208.6300	1.2086	4.562	0	0	400
2021/07/28	2032	03/02/2022	10.35	Call	Bond Future	4,004.0200	4.0040	3,847.0900	3.8471	(3.919)	0	0	0
2021/07/28	2032	03/02/2022	10.14	Call	Bond Future	3,298.3500	3.2983	3,156.7200	3.1567	(4.294)	0	0	0
2021/07/28	2032	03/02/2022	10.14	Put	Bond Future	2,602.7200	2.6027	2,706.0000	2.7060	3.968	0	0	97
2021/07/28	2032	03/02/2022	9.14	Put	Bond Future	6,194.1600	6.1942	6,377.9800	6.3780	2.968	0	0	0
2021/07/28	2032	03/02/2022	9.14	Call	Bond Future	888.3400	0.8883	827.2500	0.8272	(6.877)	0	0	97
2021/07/28	2032	03/02/2022	10.45	Call	Bond Future	4,360.3200	4.3603	4,196.5600	4.1966	(3.756)	0	0	0
2021/07/28	2032	03/02/2022	8.91	Call	Bond Future	613.8500	0.6138	567.7000	0.5677	(7.518)	0	0	198
2021/07/28	2032	03/02/2022	10.44	Call	Bond Future	4,324.1200	4.3241	4,161.0400	4.1610	(3.771)	0	0	0
2021/07/28	2032	03/02/2022	10.44	Put	Bond Future	1,928.0400	1.9280	2,009.8700	2.0099	4.244	0	0	0
2021/07/28	2032	05/05/2022	11.03	Call	Bond Future	6,242.9100	6.2429	6,063.5700	6.0636	(2.873)	0	0	0
2021/07/28	2032	05/05/2022	11.03	Put	Bond Future	1,854.4800	1.8545	1,923.5000	1.9235	3.722	0	0	0
2021/07/28	2032	05/05/2022	11.02	Put	Bond Future	1,868.8400	1.8688	1,938.3300	1.9383	3.718	0	0	0
2021/07/28	2032	05/05/2022			Bond Future	10.2232	88.7825	10.2674	88.5342	0.432	0.0000	0.0000	0
2021/07/28	2032	05/05/2022	11.04	Call	Bond Future	6,281.1700	6.2812	6,101.3700	6.1014	(2.863)	0	0	0
2021/07/28	2032	05/05/2022	11.04	Put	Bond Future	1,840.2200	1.8402	1,908.7800	1.9088	3.726	0	0	0
2021/07/28	2032	05/05/2022	11.02	Call	Bond Future	6,204.7000	6.2047	6,025.8300	6.0258	(2.883)	0	0	0
2021/07/28	2032	04/08/2022	10.21	Put	Bond Future	4,498.0800	4.4981	4,627.8800	4.6279	2.886	0	0	0
2021/07/28	2032	04/08/2022	10.22	Call	Bond Future	3,273.0400	3.2730	3,150.5200	3.1505	(3.743)	0	0	0
2021/07/28	2032	04/08/2022	10.20	Put	Bond Future	4,527.8400	4.5278	4,658.2300	4.6582	2.880	0	0	0
2021/07/28	2032	04/08/2022			Bond Future	10.4372	89.8081	10.4834	89.5564	0.443	0.0000	0.0000	0
2021/07/28	2032	04/08/2022	10.21	Call	Bond Future	3,246.6900	3.2467	3,124.7700	3.1248	(3.755)	0	0	0
2021/07/28	2032	04/08/2022	10.22	Put	Bond Future	4,468.8400	4.4688	4,598.0400	4.5980	2.891	0	0	0
2021/07/28	2032	04/08/2022	10.20	Call	Bond Future	3,220.8200	3.2208	3,099.4900	3.0995	(3.767)	0	0	0
2021/07/28	2033	05/08/2021			Bond Future	107.1176	107.1176	107.1646	107.1646	0.044	0.0000	0.0000	2,137
2021/07/28	2033	04/11/2021			Bond Future	107.0396	107.0396	107.0854	107.0854	0.043	0.0000	0.0000	8,979
2021/07/28	2033	03/02/2022			Bond Future	108.2951	108.2951	108.3403	108.3403	0.042	0.0000	0.0000	0
2021/07/28	2033	05/05/2022			Bond Future	108.3342	108.3342	108.3795	108.3795	0.042	0.0000	0.0000	0
2021/07/28	2033	04/08/2022			Bond Future	109.6707	109.6707	109.7162	109.7162	0.042	0.0000	0.0000	0
2021/07/28	2037	05/08/2021	12.27	Call	Bond Future	10,853.0300	10.8530	10,626.6200	10.6266	(2.086)	0	0	0
2021/07/28	2037	05/08/2021	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	2037	05/08/2021	12.28	Call	Bond Future	10,907.6100	10.9076	10,681.2000	10.6812	(2.076)	0	0	0
2021/07/28	2037	05/08/2021	12.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	2037	05/08/2021			Bond Future	10.4803	85.2435	10.5141	85.0171	0.322	0.0000	0.0000	57,745
2021/07/28	2037	05/08/2021	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	2037	05/08/2021	12.26	Call	Bond Future	10,798.3800	10.7984	10,571.9700	10.5720	(2.097)	0	0	0
2021/07/28	2037	04/11/2021	12.30	Call	Bond Future	9,972.7900	9.9728	9,754.5500	9.7546	(2.188)	0	0	0
2021/07/28	2037	04/11/2021	12.30	Put	Bond Future	244.9600	0.2450	256.9700	0.2570	4.903	0	0	600
2021/07/28	2037	04/11/2021	11.49	Put	Bond Future	759.2700	0.7593	796.9700	0.7970	4.965	0	0	0
2021/07/28	2037	04/11/2021	11.49	Call	Bond Future	5,882.9400	5.8829	5,690.3900	5.6904	(3.273)	0	0	600
2021/07/28	2037	04/11/2021	12.82	Put	Bond Future	119.9300	0.1199	125.5200	0.1255	4.661	0	0	0
2021/07/28	2037	04/11/2021	12.83	Call	Bond Future	12,639.2900	12.6393	12,414.5400	12.4145	(1.778)	0	0	0
2021/07/28	2037	04/11/2021			Bond Future	10.6688	86.1536	10.7041	85.9234	0.331	0.0000	0.0000	120,396

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
2021/07/28	2037	04/11/2021	12.82	Call	Bond Future	12,589.7100	12.5897	12,365.0500	12.3651	(1.784)	0	0	0
2021/07/28	2037	04/11/2021	12.83	Put	Bond Future	118.3200	0.1183	123.8200	0.1238	4.648	0	0	0
2021/07/28	2037	04/11/2021	12.81	Call	Bond Future	12,540.1100	12.5401	12,315.5300	12.3155	(1.791)	0	0	0
2021/07/28	2037	04/11/2021	12.81	Put	Bond Future	121.5700	0.1216	127.2400	0.1272	4.664	0	0	0
2021/07/28	2037	03/02/2022	11.46	Call	Bond Future	5,439.2300	5.4392	5,271.2000	5.2712	(3.089)	0	0	0
2021/07/28	2037	03/02/2022	11.47	Put	Bond Future	1,752.5100	1.7525	1,817.6500	1.8176	3.717	0	0	0
2021/07/28	2037	03/02/2022	11.45	Call	Bond Future	5,398.1200	5.3981	5,230.6600	5.2307	(3.102)	0	0	0
2021/07/28	2037	03/02/2022			Bond Future	10.8634	82.8889	10.9002	82.6551	0.339	0.0000	0.0000	0
2021/07/28	2037	03/02/2022	11.46	Put	Bond Future	1,770.9000	1.7709	1,836.6100	1.8366	3.711	0	0	0
2021/07/28	2037	03/02/2022	11.47	Call	Bond Future	5,480.2300	5.4802	5,311.6300	5.3116	(3.077)	0	0	0
2021/07/28	2037	03/02/2022	11.45	Put	Bond Future	1,789.2500	1.7893	1,855.5300	1.8555	3.704	0	0	0
2021/07/28	2037	05/05/2022	11.84	Put	Bond Future	2,101.7700	2.1018	2,167.6600	2.1677	3.135	0	0	0
2021/07/28	2037	05/05/2022	11.82	Call	Bond Future	6,621.5500	6.6215	6,451.3200	6.4513	(2.571)	0	0	0
2021/07/28	2037	05/05/2022	11.83	Call	Bond Future	6,662.2100	6.6622	6,491.5300	6.4915	(2.562)	0	0	0
2021/07/28	2037	05/05/2022			Bond Future	11.0634	83.8709	11.1018	83.6339	0.347	0.0000	0.0000	0
2021/07/28	2037	05/05/2022	11.84	Call	Bond Future	6,703.1900	6.7032	6,532.0700	6.5321	(2.553)	0	0	0
2021/07/28	2037	05/05/2022	11.82	Put	Bond Future	2,133.7100	2.1337	2,200.4900	2.2005	3.130	0	0	0
2021/07/28	2037	05/05/2022	11.83	Put	Bond Future	2,117.5500	2.1175	2,183.8800	2.1839	3.132	0	0	0
2021/07/28	2037	04/08/2022	10.91	Put	Bond Future	5,476.5700	5.4766	5,606.0900	5.6061	2.365	0	0	0
2021/07/28	2037	04/08/2022	10.89	Call	Bond Future	3,169.9000	3.1699	3,060.4200	3.0604	(3.454)	0	0	0
2021/07/28	2037	04/08/2022	10.89	Put	Bond Future	5,547.6900	5.5477	5,678.3600	5.6784	2.355	0	0	0
2021/07/28	2037	04/08/2022	10.90	Call	Bond Future	3,196.7800	3.1968	3,086.7300	3.0867	(3.443)	0	0	0
2021/07/28	2037	04/08/2022			Bond Future	11.2773	80.5830	11.3173	80.3428	0.355	0.0000	0.0000	0
2021/07/28	2037	04/08/2022	10.91	Call	Bond Future	3,224.1000	3.2241	3,113.4700	3.1135	(3.431)	0	0	0
2021/07/28	2037	04/08/2022	10.90	Put	Bond Future	5,511.8700	5.5119	5,641.9700	5.6420	2.360	0	0	0
2021/07/28	2038	05/08/2021			Bond Future	116.6843	116.6843	117.1214	117.1214	0.375	0.0000	0.0000	6,475
2021/07/28	2038	04/11/2021			Bond Future	117.9586	117.9586	118.3988	118.3988	0.373	0.0000	0.0000	7,564
2021/07/28	2038	03/02/2022			Bond Future	117.5778	117.5778	118.0219	118.0219	0.378	0.0000	0.0000	0
2021/07/28	2038	05/05/2022			Bond Future	118.9969	118.9969	119.4458	119.4458	0.377	0.0000	0.0000	0
2021/07/28	2038	04/08/2022			Bond Future	118.6624	118.6624	119.1166	119.1166	0.383	0.0000	0.0000	0
2021/07/28	2040	05/08/2021	12.48	Call	Bond Future	11,873.1200	11.8731	11,665.6800	11.6657	(1.747)	0	0	0
2021/07/28	2040	05/08/2021	12.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	2040	05/08/2021	12.47	Call	Bond Future	11,816.2900	11.8163	11,608.8500	11.6088	(1.756)	0	0	0
2021/07/28	2040	05/08/2021	11.05	Put	Bond Future	57.6000	0.0576	56.5400	0.0565	(1.840)	0	0	0
2021/07/28	2040	05/08/2021	11.05	Call	Bond Future	3,033.0100	3.0330	2,824.5100	2.8245	(6.874)	0	0	900
2021/07/28	2040	05/08/2021			Bond Future	10.6247	87.2304	10.6536	87.0229	0.272	0.0000	0.0000	31,321
2021/07/28	2040	05/08/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	2040	05/08/2021	12.49	Call	Bond Future	11,929.8800	11.9299	11,722.4400	11.7224	(1.739)	0	0	0
2021/07/28	2040	05/08/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	2040	05/08/2021	11.55	Put	Bond Future	1.2000	0.0012	0.8700	0.0009	(27.500)	0	0	0
2021/07/28	2040	05/08/2021	11.55	Call	Bond Future	6,272.6300	6.2726	6,064.8600	6.0649	(3.312)	0	0	900
2021/07/28	2040	05/08/2021	14.80	Call	Bond Future	23,354.9300	23.3549	23,147.4900	23.1475	(0.888)	0	0	0
2021/07/28	2040	05/08/2021	14.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2021/07/28	2040	04/11/2021	12.90	Call	Bond Future	13,016.8000	13.0168	12,811.1400	12.8111	(1.580)	0	0	0
2021/07/28	2040	04/11/2021	12.90	Put	Bond Future	155.1300	0.1551	160.6000	0.1606	3.526	0	0	0
2021/07/28	2040	04/11/2021	12.89	Call	Bond Future	12,964.9200	12.9649	12,759.3400	12.7593	(1.586)	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
2021/07/28	2040	04/11/2021	12.89	Put	Bond Future	157.1600	0.1572	162.7100	0.1627	3.531	0	0	0
2021/07/28	2040	04/11/2021			Bond Future	10.8090	88.1617	10.8392	87.9506	0.280	0.0000	0.0000	83,012
2021/07/28	2040	04/11/2021	12.91	Call	Bond Future	13,068.6900	13.0687	12,862.9400	12.8629	(1.574)	0	0	0
2021/07/28	2040	04/11/2021	12.91	Put	Bond Future	153.1800	0.1532	158.5600	0.1586	3.512	0	0	0
2021/07/28	2040	03/02/2022	11.58	Put	Bond Future	1,951.7500	1.9518	2,011.5300	2.0115	3.063	0	0	0
2021/07/28	2040	03/02/2022	11.59	Call	Bond Future	5,807.6000	5.8076	5,652.5000	5.6525	(2.671)	0	0	0
2021/07/28	2040	03/02/2022	11.57	Put	Bond Future	1,970.9200	1.9709	2,031.2200	2.0312	3.059	0	0	0
2021/07/28	2040	03/02/2022			Bond Future	10.9992	84.6698	11.0307	84.4554	0.287	0.0000	0.0000	0
2021/07/28	2040	03/02/2022	11.58	Call	Bond Future	5,763.3900	5.7634	5,608.8000	5.6088	(2.682)	0	0	0
2021/07/28	2040	03/02/2022	11.59	Put	Bond Future	1,932.7500	1.9328	1,992.0200	1.9920	3.067	0	0	0
2021/07/28	2040	03/02/2022	11.57	Call	Bond Future	5,719.2700	5.7193	5,565.2000	5.5652	(2.694)	0	0	0
2021/07/28	2040	05/05/2022	10.57	Put	Bond Future	6,478.1600	6.4782	6,613.3100	6.6133	2.086	0	0	0
2021/07/28	2040	05/05/2022	10.57	Call	Bond Future	2,179.2200	2.1792	2,096.9400	2.0969	(3.776)	0	0	1,200
2021/07/28	2040	05/05/2022	13.04	Call	Bond Future	11,932.8000	11.9328	11,743.3800	11.7434	(1.587)	0	0	0
2021/07/28	2040	05/05/2022	13.04	Put	Bond Future	1,004.9700	1.0050	1,032.9800	1.0330	2.787	0	0	1,200
2021/07/28	2040	05/05/2022	11.91	Put	Bond Future	2,287.7700	2.2878	2,349.1400	2.3491	2.683	0	0	0
2021/07/28	2040	05/05/2022	11.92	Call	Bond Future	6,864.3200	6.8643	6,707.8400	6.7078	(2.280)	0	0	0
2021/07/28	2040	05/05/2022	11.92	Put	Bond Future	2,269.7700	2.2698	2,330.7200	2.3307	2.685	0	0	0
2021/07/28	2040	05/05/2022			Bond Future	11.1941	85.6729	11.2271	85.4554	0.294	0.0000	0.0000	0
2021/07/28	2040	05/05/2022	9.82	Put	Bond Future	10,787.2300	10.7872	10,963.0600	10.9631	1.630	0	0	0
2021/07/28	2040	05/05/2022	9.82	Call	Bond Future	849.3700	0.8494	807.7700	0.8078	(4.898)	0	0	1,200
2021/07/28	2040	05/05/2022	11.91	Call	Bond Future	6,821.7900	6.8218	6,665.7300	6.6657	(2.288)	0	0	0
2021/07/28	2040	05/05/2022	11.90	Call	Bond Future	6,779.3200	6.7793	6,623.6800	6.6237	(2.296)	0	0	0
2021/07/28	2040	05/05/2022	11.90	Put	Bond Future	2,305.9100	2.3059	2,367.7000	2.3677	2.680	0	0	0
2021/07/28	2040	04/08/2022	11.05	Call	Bond Future	3,418.5300	3.4185	3,315.5300	3.3155	(3.013)	0	0	0
2021/07/28	2040	04/08/2022	11.05	Put	Bond Future	5,733.3300	5.7333	5,850.6500	5.8507	2.046	0	0	0
2021/07/28	2040	04/08/2022			Bond Future	11.4023	82.1550	11.4367	81.9347	0.301	0.0000	0.0000	0
2021/07/28	2040	04/08/2022	11.04	Call	Bond Future	3,389.6300	3.3896	3,287.1600	3.2872	(3.023)	0	0	0
2021/07/28	2040	04/08/2022	11.04	Put	Bond Future	5,771.6200	5.7716	5,889.4700	5.8895	2.042	0	0	0
2021/07/28	2040	04/08/2022	11.03	Call	Bond Future	3,360.5200	3.3605	3,258.5900	3.2586	(3.033)	0	0	0
2021/07/28	2040	04/08/2022	11.03	Put	Bond Future	5,809.7900	5.8098	5,928.1800	5.9282	2.038	0	0	0
2021/07/28	2044	05/08/2021	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	2044	05/08/2021	12.61	Call	Bond Future	12,297.0600	12.2971	12,121.0100	12.1210	(1.432)	0	0	0
2021/07/28	2044	05/08/2021	12.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	2044	05/08/2021			Bond Future	10.6836	83.9018	10.7078	83.7258	0.226	0.0000	0.0000	27,494
2021/07/28	2044	05/08/2021	12.60	Call	Bond Future	12,241.3700	12.2414	12,065.3200	12.0653	(1.438)	0	0	0
2021/07/28	2044	05/08/2021	12.59	Call	Bond Future	12,185.6000	12.1856	12,009.5500	12.0095	(1.445)	0	0	0
2021/07/28	2044	05/08/2021	12.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	2044	04/11/2021	12.91	Call	Bond Future	12,801.6700	12.8017	12,626.3600	12.6264	(1.369)	0	0	0
2021/07/28	2044	04/11/2021	12.91	Put	Bond Future	146.6600	0.1467	150.6400	0.1506	2.714	0	0	0
2021/07/28	2044	04/11/2021			Bond Future	10.8598	84.7975	10.8850	84.6183	0.233	0.0000	0.0000	49,207
2021/07/28	2044	04/11/2021	12.90	Call	Bond Future	12,750.1000	12.7501	12,574.8400	12.5748	(1.375)	0	0	0
2021/07/28	2044	04/11/2021	12.90	Put	Bond Future	148.5700	0.1486	152.6000	0.1526	2.713	0	0	0
2021/07/28	2044	04/11/2021	12.89	Call	Bond Future	12,698.4800	12.6985	12,523.2900	12.5233	(1.380)	0	0	0
2021/07/28	2044	04/11/2021	12.89	Put	Bond Future	150.5000	0.1505	154.6000	0.1546	2.724	0	0	0
2021/07/28	2044	03/02/2022	11.60	Call	Bond Future	5,705.7100	5.7057	5,573.5400	5.5735	(2.316)	0	0	0
2021/07/28	2044	03/02/2022	11.60	Put	Bond Future	1,993.9000	1.9939	2,043.9200	2.0439	2.509	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
2021/07/28	2044	03/02/2022	11.59	Call	Bond Future	5,661.2500	5.6613	5,529.5100	5.5295	(2.327)	0	0	0
2021/07/28	2044	03/02/2022	11.59	Put	Bond Future	2,013.3400	2.0133	2,063.7900	2.0638	2.506	0	0	0
2021/07/28	2044	03/02/2022			Bond Future	11.0413	81.3922	11.0677	81.2100	0.239	0.0000	0.0000	0
2021/07/28	2044	03/02/2022	11.61	Call	Bond Future	5,750.0600	5.7501	5,617.4500	5.6175	(2.306)	0	0	0
2021/07/28	2044	03/02/2022	11.61	Put	Bond Future	1,974.4400	1.9744	2,024.0200	2.0240	2.511	0	0	0
2021/07/28	2044	05/05/2022	11.92	Call	Bond Future	6,763.0100	6.7630	6,629.6800	6.6297	(1.971)	0	0	0
2021/07/28	2044	05/05/2022	11.92	Put	Bond Future	2,323.4100	2.3234	2,374.8800	2.3749	2.215	0	0	0
2021/07/28	2044	05/05/2022	11.91	Call	Bond Future	6,720.6400	6.7206	6,587.6700	6.5877	(1.979)	0	0	0
2021/07/28	2044	05/05/2022	11.91	Put	Bond Future	2,342.1200	2.3421	2,393.9500	2.3940	2.213	0	0	0
2021/07/28	2044	05/05/2022			Bond Future	11.2270	82.3565	11.2545	82.1717	0.245	0.0000	0.0000	0
2021/07/28	2044	05/05/2022	11.93	Call	Bond Future	6,805.7000	6.8057	6,672.0100	6.6720	(1.964)	0	0	0
2021/07/28	2044	05/05/2022	11.93	Put	Bond Future	2,305.1100	2.3051	2,356.2200	2.3562	2.217	0	0	0
2021/07/28	2044	04/08/2022	11.09	Call	Bond Future	3,463.5300	3.4635	3,374.1800	3.3742	(2.580)	0	0	0
2021/07/28	2044	04/08/2022	11.09	Put	Bond Future	5,700.5200	5.7005	5,798.4500	5.7985	1.718	0	0	0
2021/07/28	2044	04/08/2022	11.08	Call	Bond Future	3,433.8100	3.4338	3,344.9200	3.3449	(2.589)	0	0	0
2021/07/28	2044	04/08/2022	11.08	Put	Bond Future	5,739.2200	5.7392	5,837.6100	5.8376	1.714	0	0	0
2021/07/28	2044	04/08/2022			Bond Future	11.4249	78.9255	11.4537	78.7382	0.252	0.0000	0.0000	0
2021/07/28	2044	04/08/2022	11.10	Call	Bond Future	3,493.0500	3.4931	3,403.2400	3.4032	(2.571)	0	0	0
2021/07/28	2044	04/08/2022	11.10	Put	Bond Future	5,661.7200	5.6617	5,759.1900	5.7592	1.722	0	0	0
2021/07/28	2046	05/08/2021			Bond Future	105.4937	105.4937	106.2494	106.2494	0.716	0.0000	0.0000	7,557
2021/07/28	2046	04/11/2021			Bond Future	104.8084	104.8084	105.5706	105.5706	0.727	0.0000	0.0000	18,100
2021/07/28	2046	03/02/2022			Bond Future	106.0379	106.0379	106.8080	106.8080	0.726	0.0000	0.0000	0
2021/07/28	2046	05/05/2022			Bond Future	105.4500	105.4500	106.2288	106.2288	0.739	0.0000	0.0000	0
2021/07/28	2046	04/08/2022			Bond Future	106.7511	106.7511	107.5393	107.5393	0.738	0.0000	0.0000	0
2021/07/28	2050	05/08/2021			Bond Future	107.1830	107.1830	107.4323	107.4323	0.233	0.0000	0.0000	5,724
2021/07/28	2050	04/11/2021			Bond Future	108.3537	108.3537	108.6038	108.6038	0.231	0.0000	0.0000	9,927
2021/07/28	2050	03/02/2022			Bond Future	107.6640	107.6640	107.9160	107.9160	0.234	0.0000	0.0000	0
2021/07/28	2050	05/05/2022			Bond Future	108.9636	108.9636	109.2181	109.2181	0.234	0.0000	0.0000	0
2021/07/28	2050	04/08/2022			Bond Future	108.3054	108.3054	108.5629	108.5629	0.238	0.0000	0.0000	0
2021/07/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	AL37	05/08/2021			Index Future	798.3230	798.3230	797.0840	797.0840	(0.155)	0.0000	0.0000	0
2021/07/28	AL37	04/11/2021			Index Future	806.9260	806.9260	805.6700	805.6700	(0.156)	0.0000	0.0000	0
2021/07/28	AL37	03/02/2022			Index Future	816.1890	816.1890	814.9150	814.9150	(0.156)	0.0000	0.0000	0
2021/07/28	AL37	05/05/2022			Index Future	825.8400	825.8400	824.5500	824.5500	(0.156)	0.0000	0.0000	0
2021/07/28	AL37	04/08/2022			Index Future	835.7280	835.7280	834.4220	834.4220	(0.156)	0.0000	0.0000	0
2021/07/28	AL7T	05/08/2021			Index Future	911.8840	911.8840	909.5450	909.5450	(0.257)	0.0000	0.0000	0
2021/07/28	AL7T	04/11/2021			Index Future	921.7120	921.7120	919.3420	919.3420	(0.257)	0.0000	0.0000	0
2021/07/28	AL7T	03/02/2022			Index Future	932.2920	932.2920	929.8920	929.8920	(0.257)	0.0000	0.0000	0

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2021/07/28	AL7T	05/05/2022			Index Future	943.3160	943.3160	940.8860	940.8860	(0.258)	0.0000	0.0000	0
2021/07/28	AL7T	04/08/2022			Index Future	954.6110	954.6110	952.1510	952.1510	(0.258)	0.0000	0.0000	0
2021/07/28	ALBI	05/08/2021			Index Future	800.5860	800.5860	798.8080	798.8080	(0.222)	0.0000	0.0000	57
2021/07/28	ALBI	04/11/2021			Index Future	809.2140	809.2140	807.4120	807.4120	(0.223)	0.0000	0.0000	114
2021/07/28	ALBI	03/02/2022			Index Future	818.5030	818.5030	816.6770	816.6770	(0.223)	0.0000	0.0000	0
2021/07/28	ALBI	05/05/2022			Index Future	828.1810	828.1810	826.3330	826.3330	(0.223)	0.0000	0.0000	0
2021/07/28	ALBI	04/08/2022			Index Future	838.0980	838.0980	836.2260	836.2260	(0.223)	0.0000	0.0000	0
2021/07/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/07/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2021/07/28	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/28	ES33	05/08/2021			Bond Future	11.1666	79.0073	11.1939	78.8602	0.244	0.0000	0.0000	0
2021/07/28	ES33	04/11/2021			Bond Future	11.4018	76.0953	11.4304	75.9453	0.251	0.0000	0.0000	350
2021/07/28	ES33	03/02/2022			Bond Future	11.6459	76.9884	11.6759	76.8358	0.258	0.0000	0.0000	0
2021/07/28	ES33	05/05/2022			Bond Future	11.8923	74.1406	11.9237	73.9858	0.264	0.0000	0.0000	0
2021/07/28	ES33	04/08/2022			Bond Future	12.1516	75.0079	12.1844	74.8509	0.270	0.0000	0.0000	0
2021/07/28	ES42	05/08/2021			Bond Future	11.6998	77.7269	11.7225	77.5882	0.194	0.0000	0.0000	0
2021/07/28	ES42	04/11/2021			Bond Future	11.9229	74.3182	11.9467	74.1767	0.200	0.0000	0.0000	4,779
2021/07/28	ES42	03/02/2022			Bond Future	12.1470	75.1910	12.1720	75.0470	0.206	0.0000	0.0000	0
2021/07/28	ES42	05/05/2022			Bond Future	12.3814	71.8407	12.4076	71.6946	0.212	0.0000	0.0000	0
2021/07/28	ES42	04/08/2022			Bond Future	12.6210	72.6796	12.6485	72.5314	0.218	0.0000	0.0000	0
2021/07/28	GOVI	05/08/2021	719.14	Call	GOVI	716,490.0000	71.6490	698,750.0000	69.8750	(2.476)	0	0	0
2021/07/28	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	GOVI	05/08/2021	719.13	Call	GOVI	716,590.0000	71.6590	698,850.0000	69.8850	(2.476)	0	0	0
2021/07/28	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	GOVI	05/08/2021			GOVI	790.7890	790.7890	789.0150	789.0150	(0.224)	0.0000	0.0000	18
2021/07/28	GOVI	05/08/2021	719.15	Call	GOVI	716,390.0000	71.6390	698,650.0000	69.8650	(2.476)	0	0	0
2021/07/28	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	GOVI	04/11/2021	728.41	Call	GOVI	709,020.0000	70.9020	691,040.0000	69.1040	(2.536)	0	0	0
2021/07/28	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	GOVI	04/11/2021	728.40	Call	GOVI	709,120.0000	70.9120	691,140.0000	69.1140	(2.536)	0	0	0
2021/07/28	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	GOVI	04/11/2021			GOVI	799.3120	799.3120	797.5140	797.5140	(0.225)	0.0000	0.0000	979
2021/07/28	GOVI	04/11/2021	728.42	Call	GOVI	708,920.0000	70.8920	690,940.0000	69.0940	(2.536)	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
2021/07/28	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	GOVI	03/02/2022	792.76	Call	GOVI	157,270.0000	15.7270	139,050.0000	13.9050	(11.585)	0	0	0
2021/07/28	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	GOVI	03/02/2022			GOVI	808.4870	808.4870	806.6650	806.6650	(0.225)	0.0000	0.0000	0
2021/07/28	GOVI	03/02/2022	792.75	Call	GOVI	157,370.0000	15.7370	139,150.0000	13.9150	(11.578)	0	0	0
2021/07/28	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	GOVI	03/02/2022	792.74	Call	GOVI	157,470.0000	15.7470	139,250.0000	13.9250	(11.570)	0	0	0
2021/07/28	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	GOVI	05/05/2022	788.25	Call	GOVI	297,970.0000	29.7970	279,530.0000	27.9530	(6.189)	0	0	0
2021/07/28	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	GOVI	05/05/2022			GOVI	818.0470	818.0470	816.2030	816.2030	(0.225)	0.0000	0.0000	0
2021/07/28	GOVI	05/05/2022	788.24	Call	GOVI	298,070.0000	29.8070	279,630.0000	27.9630	(6.186)	0	0	0
2021/07/28	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	GOVI	05/05/2022	788.23	Call	GOVI	298,170.0000	29.8170	279,730.0000	27.9730	(6.184)	0	0	0
2021/07/28	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	GOVI	04/08/2022	819.28	Call	GOVI	85,620.0000	8.5620	66,950.0000	6.6950	(21.806)	0	0	0
2021/07/28	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	GOVI	04/08/2022			GOVI	827.8420	827.8420	825.9750	825.9750	(0.226)	0.0000	0.0000	0
2021/07/28	GOVI	04/08/2022	819.27	Call	GOVI	85,720.0000	8.5720	67,050.0000	6.7050	(21.780)	0	0	0
2021/07/28	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	GOVI	04/08/2022	819.26	Call	GOVI	85,820.0000	8.5820	67,150.0000	6.7150	(21.755)	0	0	0
2021/07/28	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/07/28	IGOV	05/08/2021			Index Future	288.8010	288.8010	289.1190	289.1190	0.110	0.0000	0.0000	2
2021/07/28	IGOV	04/11/2021			Index Future	291.9850	291.9850	292.3050	292.3050	0.110	0.0000	0.0000	475
2021/07/28	IGOV	03/02/2022			Index Future	295.4080	295.4080	295.7310	295.7310	0.109	0.0000	0.0000	0
2021/07/28	IGOV	05/05/2022			Index Future	298.9710	298.9710	299.2970	299.2970	0.109	0.0000	0.0000	0
2021/07/28	IGOV	04/08/2022			Index Future	302.6200	302.6200	302.9500	302.9500	0.109	0.0000	0.0000	0
2021/07/28	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/07/28	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/07/28	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/07/28	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/07/28	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/07/28	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/07/28	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/07/28	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/07/28	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/07/28	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/07/28	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/07/28	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/07/28	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/07/28	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/07/28	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/07/28	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0

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2021/07/28	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/07/28	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/07/28	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/07/28	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/07/28	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/07/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/07/28	JBAF	18/08/2021			Jibar Tradeable Future	3.6950	96.3050	3.6950	96.3050	0.000	0.0000	0.0000	0
2021/07/28	JBAF	15/09/2021			Jibar Tradeable Future	3.7250	96.2750	3.7150	96.2850	(0.268)	0.0000	0.0000	30,000
2021/07/28	JBAF	20/10/2021			Jibar Tradeable Future	3.8100	96.1900	3.8300	96.1700	0.525	0.0000	0.0000	0
2021/07/28	JBAF	17/11/2021			Jibar Tradeable Future	3.8500	96.1500	3.8600	96.1400	0.260	0.0000	0.0000	0
2021/07/28	JBAF	15/12/2021			Jibar Tradeable Future	3.9550	96.0450	3.9950	96.0050	1.011	0.0000	0.0000	0
2021/07/28	JBAF	19/01/2022			Jibar Tradeable Future	4.0500	95.9500	4.0300	95.9700	(0.494)	0.0000	0.0000	0
2021/07/28	JBAF	16/03/2022			Jibar Tradeable Future	4.2100	95.7900	4.2300	95.7700	0.475	0.0000	0.0000	0
2021/07/28	JBAF	15/06/2022			Jibar Tradeable Future	4.5350	95.4650	4.5850	95.4150	1.103	0.0000	0.0000	471
2021/07/28	JBAF	21/09/2022			Jibar Tradeable Future	4.7500	95.2500	4.7900	95.2100	0.842	0.0000	0.0000	0
2021/07/28	JBAF	21/12/2022			Jibar Tradeable Future	5.0350	94.9650	5.0800	94.9200	0.894	0.0000	0.0000	0
2021/07/28	JBAF	15/03/2023			Jibar Tradeable Future	5.2350	94.7650	5.2650	94.7350	0.573	0.0000	0.0000	0
2021/07/28	JBAF	21/06/2023			Jibar Tradeable Future	5.4250	94.5750	5.4750	94.5250	0.922	0.0000	0.0000	0
2021/07/28	R023	05/08/2021	5.30	Call	Bond Future	472.8700	0.4729	502.3200	0.5023	6.228	0	0	0
2021/07/28	R023	05/08/2021	5.30	Put	Bond Future	1.7000	0.0017	0.7600	0.0008	(55.294)	0	0	0
2021/07/28	R023	05/08/2021	5.29	Call	Bond Future	458.0700	0.4581	487.3700	0.4874	6.396	0	0	0
2021/07/28	R023	05/08/2021	5.29	Put	Bond Future	2.0100	0.0020	0.9200	0.0009	(54.229)	0	0	0
2021/07/28	R023	05/08/2021			Bond Future	4.9889	107.5299	4.9689	107.5603	(0.401)	0.0000	0.0000	3,363
2021/07/28	R023	05/08/2021	5.31	Call	Bond Future	487.7100	0.4877	517.2900	0.5173	6.065	0	0	0
2021/07/28	R023	05/08/2021	5.31	Put	Bond Future	1.4400	0.0014	0.6300	0.0006	(56.250)	0	0	0
2021/07/28	R023	04/11/2021	4.91	Call	Bond Future	108.2400	0.1082	116.5400	0.1165	7.668	0	0	0
2021/07/28	R023	04/11/2021	4.91	Put	Bond Future	377.1100	0.3771	356.4600	0.3565	(5.476)	0	0	0
2021/07/28	R023	04/11/2021	4.90	Call	Bond Future	102.9800	0.1030	111.0200	0.1110	7.807	0	0	0
2021/07/28	R023	04/11/2021	4.90	Put	Bond Future	384.6900	0.3847	363.7800	0.3638	(5.436)	0	0	0
2021/07/28	R023	04/11/2021			Bond Future	5.1198	104.7709	5.0971	104.7998	(0.442)	0.0000	0.0000	13,768
2021/07/28	R023	04/11/2021	4.92	Call	Bond Future	113.6400	0.1136	122.2000	0.1222	7.533	0	0	0
2021/07/28	R023	04/11/2021	4.92	Put	Bond Future	369.6700	0.3697	349.2800	0.3493	(5.516)	0	0	0
2021/07/28	R023	03/02/2022	5.08	Call	Bond Future	180.4300	0.1804	191.1100	0.1911	5.919	0	0	0
2021/07/28	R023	03/02/2022	5.08	Put	Bond Future	357.8700	0.3579	340.3400	0.3403	(4.898)	0	0	0
2021/07/28	R023	03/02/2022			Bond Future	5.2514	105.9745	5.2241	106.0028	(0.520)	0.0000	0.0000	0
2021/07/28	R023	03/02/2022	5.07	Call	Bond Future	175.2300	0.1752	185.7300	0.1857	5.992	0	0	0
2021/07/28	R023	03/02/2022	5.07	Put	Bond Future	363.0400	0.3630	345.3300	0.3453	(4.878)	0	0	0
2021/07/28	R023	03/02/2022	5.06	Call	Bond Future	169.8200	0.1698	180.1300	0.1801	6.071	0	0	0
2021/07/28	R023	03/02/2022	5.06	Put	Bond Future	367.9900	0.3680	350.0900	0.3501	(4.864)	0	0	0
2021/07/28	R023	05/05/2022	6.31	Call	Bond Future	826.2400	0.8262	848.0700	0.8481	2.642	0	0	0
2021/07/28	R023	05/05/2022	6.31	Put	Bond Future	104.5700	0.1046	98.4700	0.0985	(5.833)	0	0	0
2021/07/28	R023	05/05/2022			Bond Future	5.3951	103.3187	5.3599	103.3466	(0.652)	0.0000	0.0000	0
2021/07/28	R023	05/05/2022	6.30	Call	Bond Future	819.5300	0.8195	841.3000	0.8413	2.656	0	0	0
2021/07/28	R023	05/05/2022	6.30	Put	Bond Future	105.7000	0.1057	99.5400	0.0995	(5.828)	0	0	0
2021/07/28	R023	05/05/2022	6.29	Call	Bond Future	812.8300	0.8128	834.5400	0.8345	2.671	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
2021/07/28	R023	05/05/2022	6.29	Put	Bond Future	106.8500	0.1069	100.6300	0.1006	(5.821)	0	0	0
2021/07/28	R023	04/08/2022	6.05	Call	Bond Future	419.9500	0.4199	437.3800	0.4374	4.150	0	0	0
2021/07/28	R023	04/08/2022	6.05	Put	Bond Future	192.5300	0.1925	181.7300	0.1817	(5.610)	0	0	0
2021/07/28	R023	04/08/2022			Bond Future	5.6380	104.5382	5.5870	104.5664	(0.905)	0.0000	0.0000	0
2021/07/28	R023	04/08/2022	6.04	Call	Bond Future	416.1300	0.4161	433.4900	0.4335	4.172	0	0	0
2021/07/28	R023	04/08/2022	6.04	Put	Bond Future	194.2200	0.1942	183.3500	0.1834	(5.597)	0	0	0
2021/07/28	R023	04/08/2022	6.03	Call	Bond Future	412.3400	0.4123	429.6200	0.4296	4.191	0	0	0
2021/07/28	R023	04/08/2022	6.03	Put	Bond Future	195.9300	0.1959	184.9800	0.1850	(5.589)	0	0	0
2021/07/28	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	R035	05/08/2021	5.31	Put	Bond Future	43,842.1300	43.8421	44,101.3400	44.1013	0.591	0	0	0
2021/07/28	R035	05/08/2021	11.37	Call	Bond Future	7,347.6200	7.3476	7,088.3600	7.0884	(3.528)	0	0	0
2021/07/28	R035	05/08/2021	11.37	Put	Bond Future	0.1600	0.0002	0.1100	0.0001	(31.250)	0	0	100
2021/07/28	R035	05/08/2021			Bond Future	10.2116	94.2486	10.2502	93.9893	0.377	0.0000	0.0000	48,003
2021/07/28	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	R035	05/08/2021	5.30	Put	Bond Future	43,958.7100	43.9587	44,217.9200	44.2179	0.590	0	0	0
2021/07/28	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	R035	05/08/2021	5.29	Put	Bond Future	44,075.4200	44.0754	44,334.6300	44.3346	0.588	0	0	0
2021/07/28	R035	05/08/2021	10.77	Call	Bond Future	3,677.6000	3.6776	3,418.4600	3.4185	(7.046)	0	0	0
2021/07/28	R035	05/08/2021	10.77	Put	Bond Future	22.8000	0.0228	22.8700	0.0229	0.307	0	0	100
2021/07/28	R035	05/08/2021	10.02	Put	Bond Future	1,532.0400	1.5320	1,712.0400	1.7120	11.749	0	0	0
2021/07/28	R035	05/08/2021	10.02	Call	Bond Future	226.4600	0.2265	147.2500	0.1472	(34.977)	0	0	100
2021/07/28	R035	04/11/2021	11.20	Put	Bond Future	797.7100	0.7977	844.2000	0.8442	5.828	0	0	350
2021/07/28	R035	04/11/2021	10.60	Call	Bond Future	3,131.7000	3.1317	2,965.3600	2.9654	(5.311)	0	0	0
2021/07/28	R035	04/11/2021	10.60	Put	Bond Future	1,883.6600	1.8837	1,980.7900	1.9808	5.156	0	0	350
2021/07/28	R035	04/11/2021	10.11	Put	Bond Future	3,481.1100	3.4811	3,635.4800	3.6355	4.435	0	0	0
2021/07/28	R035	04/11/2021	10.11	Call	Bond Future	1,498.9600	1.4990	1,389.8600	1.3899	(7.278)	0	0	350
2021/07/28	R035	04/11/2021	10.12	Put	Bond Future	3,440.8400	3.4408	3,593.9800	3.5940	4.451	0	0	0
2021/07/28	R035	04/11/2021	10.12	Call	Bond Future	1,526.3000	1.5263	1,415.9700	1.4160	(7.229)	0	0	400
2021/07/28	R035	04/11/2021	10.62	Put	Bond Future	1,832.8300	1.8328	1,927.8600	1.9279	5.185	0	0	0
2021/07/28	R035	04/11/2021	10.62	Call	Bond Future	3,209.2000	3.2092	3,040.7600	3.0408	(5.249)	0	0	400
2021/07/28	R035	04/11/2021	11.75	Put	Bond Future	366.2400	0.3662	388.0500	0.3880	5.955	0	0	782
2021/07/28	R035	04/11/2021	11.08	Call	Bond Future	5,203.1900	5.2032	4,994.1900	4.9942	(4.017)	0	0	0
2021/07/28	R035	04/11/2021	11.08	Put	Bond Future	948.4700	0.9485	1,002.9400	1.0029	5.743	0	0	782
2021/07/28	R035	04/11/2021	10.23	Put	Bond Future	3,022.6600	3.0227	3,162.1800	3.1622	4.616	0	0	0
2021/07/28	R035	04/11/2021	12.53	Call	Bond Future	12,598.3600	12.5984	12,341.8800	12.3419	(2.036)	0	0	0
2021/07/28	R035	04/11/2021	12.53	Put	Bond Future	121.0600	0.1211	128.0500	0.1280	5.774	0	0	0
2021/07/28	R035	04/11/2021			Bond Future	10.4077	90.7806	10.4479	90.5171	0.387	0.0000	0.0000	80,866
2021/07/28	R035	04/11/2021	11.20	Call	Bond Future	5,780.7800	5.7808	5,563.8000	5.5638	(3.753)	0	0	0
2021/07/28	R035	04/11/2021	13.82	Call	Bond Future	18,844.5800	18.8446	18,581.6200	18.5816	(1.395)	0	0	0
2021/07/28	R035	04/11/2021	13.82	Put	Bond Future	8.4600	0.0085	8.9700	0.0090	6.028	0	0	400
2021/07/28	R035	04/11/2021	11.75	Call	Bond Future	8,573.6500	8.5737	8,331.9900	8.3320	(2.819)	0	0	0
2021/07/28	R035	04/11/2021	10.23	Call	Bond Future	1,847.1300	1.8471	1,723.1800	1.7232	(6.710)	0	0	782
2021/07/28	R035	04/11/2021	12.52	Call	Bond Future	12,547.4400	12.5474	12,291.0700	12.2911	(2.043)	0	0	0
2021/07/28	R035	04/11/2021	12.52	Put	Bond Future	122.7500	0.1228	129.8500	0.1298	5.784	0	0	0
2021/07/28	R035	04/11/2021	12.51	Call	Bond Future	12,496.4900	12.4965	12,240.2200	12.2402	(2.051)	0	0	0
2021/07/28	R035	04/11/2021	12.51	Put	Bond Future	124.4700	0.1245	131.6700	0.1317	5.785	0	0	0
2021/07/28	R035	03/02/2022	11.05	Put	Bond Future	2,103.0200	2.1030	2,190.8000	2.1908	4.174	0	0	1,600

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
2021/07/28	R035	03/02/2022	10.35	Put	Bond Future	4,083.0400	4.0830	4,228.3600	4.2284	3.559	0	0	0
2021/07/28	R035	03/02/2022	10.35	Call	Bond Future	2,405.0000	2.4050	2,282.8200	2.2828	(5.080)	0	0	1,600
2021/07/28	R035	03/02/2022	11.28	Call	Bond Future	5,785.0300	5.7850	5,589.9300	5.5899	(3.372)	0	0	0
2021/07/28	R035	03/02/2022	11.28	Put	Bond Future	1,664.5600	1.6646	1,736.9600	1.7370	4.349	0	0	200
2021/07/28	R035	03/02/2022	10.26	Put	Bond Future	4,415.7500	4.4157	4,569.2900	4.5693	3.477	0	0	0
2021/07/28	R035	03/02/2022	10.26	Call	Bond Future	2,146.2600	2.1463	2,032.3000	2.0323	(5.310)	0	0	200
2021/07/28	R035	03/02/2022	11.73	Call	Bond Future	7,804.2100	7.8042	7,585.4900	7.5855	(2.803)	0	0	0
2021/07/28	R035	03/02/2022	11.73	Put	Bond Future	1,071.4000	1.0714	1,120.1800	1.1202	4.553	0	0	280
2021/07/28	R035	03/02/2022	11.03	Call	Bond Future	4,761.9800	4.7620	4,583.7000	4.5837	(3.744)	0	0	0
2021/07/28	R035	03/02/2022	11.39	Call	Bond Future	6,262.0400	6.2620	6,060.3900	6.0604	(3.220)	0	0	0
2021/07/28	R035	03/02/2022	11.39	Put	Bond Future	1,491.8300	1.4918	1,557.6800	1.5577	4.414	0	0	683
2021/07/28	R035	03/02/2022	10.65	Call	Bond Future	3,364.3900	3.3644	3,215.8800	3.2159	(4.414)	0	0	0
2021/07/28	R035	03/02/2022	11.23	Call	Bond Future	5,573.1500	5.5732	5,381.2100	5.3812	(3.444)	0	0	0
2021/07/28	R035	03/02/2022	11.23	Put	Bond Future	1,750.4500	1.7504	1,826.0100	1.8260	4.317	0	0	0
2021/07/28	R035	03/02/2022	11.22	Call	Bond Future	5,531.4400	5.5314	5,340.1500	5.3401	(3.458)	0	0	0
2021/07/28	R035	03/02/2022	11.22	Put	Bond Future	1,768.4800	1.7685	1,844.6900	1.8447	4.309	0	0	0
2021/07/28	R035	03/02/2022			Bond Future	10.6100	91.8237	10.6521	91.5562	0.397	0.0000	0.0000	0
2021/07/28	R035	03/02/2022	11.05	Call	Bond Future	4,840.9500	4.8410	4,661.2300	4.6612	(3.712)	0	0	0
2021/07/28	R035	03/02/2022	11.88	Call	Bond Future	8,505.3600	8.5054	8,280.4900	8.2805	(2.644)	0	0	0
2021/07/28	R035	03/02/2022	11.88	Put	Bond Future	928.1500	0.9281	970.7800	0.9708	4.593	0	0	1,800
2021/07/28	R035	03/02/2022	11.03	Put	Bond Future	2,145.8300	2.1458	2,235.0500	2.2350	4.158	0	0	280
2021/07/28	R035	03/02/2022	10.10	Put	Bond Future	5,060.3000	5.0603	5,228.6000	5.2286	3.326	0	0	0
2021/07/28	R035	03/02/2022	10.10	Call	Bond Future	1,725.5200	1.7255	1,626.3200	1.6263	(5.749)	0	0	280
2021/07/28	R035	03/02/2022	10.65	Put	Bond Future	3,110.5200	3.1105	3,229.5100	3.2295	3.825	0	0	683
2021/07/28	R035	03/02/2022	9.70	Put	Bond Future	7,046.5100	7.0465	7,248.1100	7.2481	2.861	0	0	0
2021/07/28	R035	03/02/2022	9.70	Call	Bond Future	968.9600	0.9690	903.0600	0.9031	(6.801)	0	0	683
2021/07/28	R035	03/02/2022	11.24	Call	Bond Future	5,614.9500	5.6150	5,422.3700	5.4224	(3.430)	0	0	0
2021/07/28	R035	03/02/2022	11.24	Put	Bond Future	1,732.5800	1.7326	1,807.5000	1.8075	4.324	0	0	0
2021/07/28	R035	05/05/2022	11.64	Call	Bond Future	6,953.6900	6.9537	6,756.5700	6.7566	(2.835)	0	0	0
2021/07/28	R035	05/05/2022	11.64	Put	Bond Future	2,026.8700	2.0269	2,100.8800	2.1009	3.651	0	0	0
2021/07/28	R035	05/05/2022	11.63	Call	Bond Future	6,912.0600	6.9121	6,715.4400	6.7154	(2.845)	0	0	0
2021/07/28	R035	05/05/2022	11.63	Put	Bond Future	2,042.1700	2.0422	2,116.6800	2.1167	3.649	0	0	0
2021/07/28	R035	05/05/2022			Bond Future	10.8100	88.4329	10.8539	88.1618	0.406	0.0000	0.0000	0
2021/07/28	R035	05/05/2022	11.65	Call	Bond Future	6,995.3700	6.9954	6,797.7700	6.7978	(2.825)	0	0	0
2021/07/28	R035	05/05/2022	11.65	Put	Bond Future	2,011.6800	2.0117	2,085.2100	2.0852	3.655	0	0	0
2021/07/28	R035	04/08/2022	10.72	Call	Bond Future	3,409.6400	3.4096	3,280.4300	3.2804	(3.790)	0	0	0
2021/07/28	R035	04/08/2022	10.72	Put	Bond Future	5,252.2800	5.2523	5,397.8100	5.3978	2.771	0	0	0
2021/07/28	R035	04/08/2022	10.73	Call	Bond Future	3,437.8800	3.4379	3,308.0200	3.3080	(3.777)	0	0	0
2021/07/28	R035	04/08/2022	10.73	Put	Bond Future	5,218.5800	5.2186	5,363.4600	5.3635	2.776	0	0	0
2021/07/28	R035	04/08/2022			Bond Future	11.0219	89.4518	11.0677	89.1771	0.416	0.0000	0.0000	0
2021/07/28	R035	04/08/2022	10.74	Call	Bond Future	3,465.8700	3.4659	3,335.3700	3.3354	(3.765)	0	0	0
2021/07/28	R035	04/08/2022	10.74	Put	Bond Future	5,184.7000	5.1847	5,328.9400	5.3289	2.782	0	0	0
2021/07/28	R186	05/08/2021	8.62	Call	Bond Future	5,866.0200	5.8660	5,705.0200	5.7050	(2.745)	0	0	0
2021/07/28	R186	05/08/2021	8.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	R186	05/08/2021	8.61	Call	Bond Future	5,821.6800	5.8217	5,660.6800	5.6607	(2.766)	0	0	0
2021/07/28	R186	05/08/2021	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	R186	05/08/2021			Bond Future	7.3399	115.2436	7.3739	115.0826	0.463	0.0000	0.0000	41,937

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2021/07/28	R186	05/08/2021	8.63	Call	Bond Future	5,910.3200	5.9103	5,749.3200	5.7493	(2.724)	0	0	0
2021/07/28	R186	05/08/2021	8.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	R186	04/11/2021	7.77	Call	Bond Future	2,110.4100	2.1104	2,002.1700	2.0022	(5.129)	0	0	0
2021/07/28	R186	04/11/2021	8.10	Call	Bond Future	3,123.7700	3.1238	2,994.4000	2.9944	(4.141)	0	0	0
2021/07/28	R186	04/11/2021	8.10	Put	Bond Future	566.0500	0.5660	601.2800	0.6013	6.224	0	0	0
2021/07/28	R186	04/11/2021	8.09	Call	Bond Future	3,090.3200	3.0903	2,961.4900	2.9615	(4.169)	0	0	0
2021/07/28	R186	04/11/2021	8.09	Put	Bond Future	576.3400	0.5763	612.1100	0.6121	6.206	0	0	0
2021/07/28	R186	04/11/2021			Bond Future	7.5236	116.4739	7.5602	116.3093	0.486	0.0000	0.0000	74,286
2021/07/28	R186	04/11/2021	7.77	Put	Bond Future	1,007.9000	1.0079	1,064.2600	1.0643	5.592	0	0	15,177
2021/07/28	R186	04/11/2021	8.77	Call	Bond Future	5,599.2500	5.5992	5,445.6800	5.4457	(2.743)	0	0	0
2021/07/28	R186	04/11/2021	8.77	Put	Bond Future	159.6800	0.1597	170.7100	0.1707	6.908	0	0	15,177
2021/07/28	R186	04/11/2021	8.11	Call	Bond Future	3,157.3700	3.1574	3,027.4500	3.0275	(4.115)	0	0	0
2021/07/28	R186	04/11/2021	8.11	Put	Bond Future	555.9200	0.5559	590.6000	0.5906	6.238	0	0	0
2021/07/28	R186	03/02/2022	7.30	Call	Bond Future	1,189.2200	1.1892	1,124.1700	1.1242	(5.470)	0	0	0
2021/07/28	R186	03/02/2022	7.30	Put	Bond Future	2,963.5900	2.9636	3,066.2100	3.0662	3.463	0	0	0
2021/07/28	R186	03/02/2022			Bond Future	7.7116	112.5301	7.7510	112.3624	0.510	0.0000	0.0000	0
2021/07/28	R186	03/02/2022	7.29	Call	Bond Future	1,173.1200	1.1731	1,108.6600	1.1087	(5.495)	0	0	0
2021/07/28	R186	03/02/2022	7.29	Put	Bond Future	2,991.0400	2.9910	3,094.2500	3.0943	3.451	0	0	0
2021/07/28	R186	03/02/2022	7.28	Call	Bond Future	1,157.1700	1.1572	1,093.2900	1.0933	(5.520)	0	0	0
2021/07/28	R186	03/02/2022	7.28	Put	Bond Future	3,018.6500	3.0187	3,122.4400	3.1224	3.438	0	0	0
2021/07/28	R186	05/05/2022	8.32	Call	Bond Future	3,270.8500	3.2708	3,162.4600	3.1625	(3.314)	0	0	0
2021/07/28	R186	05/05/2022	8.32	Put	Bond Future	1,643.3800	1.6434	1,705.2700	1.7053	3.766	0	0	0
2021/07/28	R186	05/05/2022			Bond Future	7.9130	113.8626	7.9552	113.6923	0.534	0.0000	0.0000	0
2021/07/28	R186	05/05/2022	8.31	Call	Bond Future	3,245.3000	3.2453	3,137.3400	3.1373	(3.327)	0	0	0
2021/07/28	R186	05/05/2022	8.31	Put	Bond Future	1,657.4500	1.6575	1,719.7700	1.7198	3.760	0	0	0
2021/07/28	R186	05/05/2022	8.30	Call	Bond Future	3,219.8400	3.2198	3,112.3000	3.1123	(3.340)	0	0	0
2021/07/28	R186	05/05/2022	8.30	Put	Bond Future	1,671.6300	1.6716	1,734.3700	1.7344	3.753	0	0	0
2021/07/28	R186	04/08/2022	8.15	Call	Bond Future	2,574.0800	2.5741	2,482.5300	2.4825	(3.557)	0	0	0
2021/07/28	R186	04/08/2022	8.15	Put	Bond Future	2,516.2100	2.5162	2,597.5400	2.5975	3.232	0	0	0
2021/07/28	R186	04/08/2022			Bond Future	8.1348	109.9094	8.1802	109.7366	0.559	0.0000	0.0000	0
2021/07/28	R186	04/08/2022	8.13	Call	Bond Future	2,533.6900	2.5337	2,442.9700	2.4430	(3.581)	0	0	0
2021/07/28	R186	04/08/2022	8.13	Put	Bond Future	2,551.9700	2.5520	2,634.1300	2.6341	3.219	0	0	0
2021/07/28	R186	04/08/2022	8.14	Call	Bond Future	2,553.6200	2.5536	2,462.4900	2.4625	(3.569)	0	0	0
2021/07/28	R186	04/08/2022	8.14	Put	Bond Future	2,533.8200	2.5338	2,615.5700	2.6156	3.226	0	0	0
2021/07/28	R197	05/08/2021			Bond Future	322.0386	322.0386	322.0767	322.0767	0.012	0.0000	0.0000	1,029
2021/07/28	R197	04/11/2021			Bond Future	325.5558	325.5558	325.5890	325.5890	0.010	0.0000	0.0000	1,267
2021/07/28	R197	03/02/2022			Bond Future	321.2258	321.2258	321.2563	321.2563	0.010	0.0000	0.0000	0
2021/07/28	R197	05/05/2022			Bond Future	325.1037	325.1037	325.1327	325.1327	0.009	0.0000	0.0000	0
2021/07/28	R197	04/08/2022			Bond Future	320.7990	320.7990	320.8281	320.8281	0.009	0.0000	0.0000	0
2021/07/28	R202	05/08/2021			Bond Future	235.0719	235.0719	234.4832	234.4832	(0.250)	0.0000	0.0000	3,560
2021/07/28	R202	04/11/2021			Bond Future	237.6394	237.6394	237.0403	237.0403	(0.252)	0.0000	0.0000	9,704
2021/07/28	R202	03/02/2022			Bond Future	236.0985	236.0985	235.4902	235.4902	(0.258)	0.0000	0.0000	0
2021/07/28	R202	05/05/2022			Bond Future	238.9483	238.9483	238.3315	238.3315	(0.258)	0.0000	0.0000	0
2021/07/28	R202	04/08/2022			Bond Future	237.4792	237.4792	236.8544	236.8544	(0.263)	0.0000	0.0000	0
2021/07/28	R209	05/08/2021	11.81	Call	Bond Future	8,553.6700	8.5537	8,383.0400	8.3830	(1.995)	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
2021/07/28	R209	05/08/2021	11.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	R209	05/08/2021			Bond Future	10.2088	72.5071	10.2380	72.3365	0.286	0.0000	0.0000	11,402
2021/07/28	R209	05/08/2021	11.80	Call	Bond Future	8,505.0400	8.5050	8,334.4100	8.3344	(2.006)	0	0	0
2021/07/28	R209	05/08/2021	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	R209	05/08/2021	11.79	Call	Bond Future	8,456.3500	8.4563	8,285.7200	8.2857	(2.018)	0	0	0
2021/07/28	R209	05/08/2021	11.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	R209	04/11/2021	10.00	Call	Bond Future	1,133.5300	1.1335	1,065.3200	1.0653	(6.017)	0	0	0
2021/07/28	R209	04/11/2021	10.00	Put	Bond Future	3,374.5500	3.3745	3,480.0400	3.4800	3.126	0	0	3,100
2021/07/28	R209	04/11/2021	12.00	Call	Bond Future	8,651.9500	8.6520	8,486.8400	8.4868	(1.908)	0	0	0
2021/07/28	R209	04/11/2021	12.00	Put	Bond Future	222.4100	0.2224	231.0000	0.2310	3.862	0	0	9,000
2021/07/28	R209	04/11/2021	10.50	Call	Bond Future	2,478.3000	2.4783	2,370.7500	2.3707	(4.340)	0	0	0
2021/07/28	R209	04/11/2021	12.19	Call	Bond Future	9,491.8300	9.4918	9,324.5600	9.3246	(1.762)	0	0	0
2021/07/28	R209	04/11/2021	12.19	Put	Bond Future	170.1600	0.1702	176.5900	0.1766	3.779	0	0	0
2021/07/28	R209	04/11/2021	12.17	Call	Bond Future	9,403.6400	9.4036	9,236.5700	9.2366	(1.777)	0	0	0
2021/07/28	R209	04/11/2021			Bond Future	10.3833	70.1415	10.4138	69.9678	0.293	0.0000	0.0000	32,938
2021/07/28	R209	04/11/2021	10.50	Put	Bond Future	1,815.8200	1.8158	1,881.9700	1.8820	3.643	0	0	9,400
2021/07/28	R209	04/11/2021	9.50	Put	Bond Future	5,667.7200	5.6677	5,811.4100	5.8114	2.535	0	0	0
2021/07/28	R209	04/11/2021	9.50	Call	Bond Future	347.7900	0.3478	317.7800	0.3178	(8.629)	0	0	6,000
2021/07/28	R209	04/11/2021	12.18	Call	Bond Future	9,447.7600	9.4478	9,280.5900	9.2806	(1.769)	0	0	0
2021/07/28	R209	04/11/2021	12.18	Put	Bond Future	172.5700	0.1726	179.1000	0.1791	3.784	0	0	0
2021/07/28	R209	04/11/2021	12.17	Put	Bond Future	174.9800	0.1750	181.6100	0.1816	3.789	0	0	0
2021/07/28	R209	03/02/2022	11.03	Call	Bond Future	4,321.7900	4.3218	4,199.4200	4.1994	(2.831)	0	0	0
2021/07/28	R209	03/02/2022	11.03	Put	Bond Future	1,765.7000	1.7657	1,819.6700	1.8197	3.057	0	0	0
2021/07/28	R209	03/02/2022	11.02	Call	Bond Future	4,286.2700	4.2863	4,164.3600	4.1644	(2.844)	0	0	0
2021/07/28	R209	03/02/2022	11.02	Put	Bond Future	1,783.0600	1.7831	1,837.4900	1.8375	3.053	0	0	0
2021/07/28	R209	03/02/2022			Bond Future	10.5593	70.9477	10.5910	70.7713	0.300	0.0000	0.0000	0
2021/07/28	R209	03/02/2022	11.04	Call	Bond Future	4,357.2300	4.3572	4,234.4100	4.2344	(2.819)	0	0	0
2021/07/28	R209	03/02/2022	11.04	Put	Bond Future	1,748.3100	1.7483	1,801.8300	1.8018	3.061	0	0	0
2021/07/28	R209	05/05/2022	11.44	Call	Bond Future	5,541.6600	5.5417	5,413.4100	5.4134	(2.314)	0	0	0
2021/07/28	R209	05/05/2022	11.44	Put	Bond Future	1,870.6500	1.8706	1,921.2900	1.9213	2.707	0	0	0
2021/07/28	R209	05/05/2022	11.43	Call	Bond Future	5,506.7800	5.5068	5,378.8900	5.3789	(2.322)	0	0	0
2021/07/28	R209	05/05/2022	11.43	Put	Bond Future	1,886.0900	1.8861	1,937.0900	1.9371	2.704	0	0	0
2021/07/28	R209	05/05/2022			Bond Future	10.7385	68.6465	10.7714	68.4676	0.307	0.0000	0.0000	0
2021/07/28	R209	05/05/2022	11.45	Call	Bond Future	5,576.8100	5.5768	5,448.2200	5.4482	(2.306)	0	0	0
2021/07/28	R209	05/05/2022	11.45	Put	Bond Future	1,855.5300	1.8555	1,905.8300	1.9058	2.711	0	0	0
2021/07/28	R209	04/08/2022	10.57	Put	Bond Future	4,698.6400	4.6986	4,795.5900	4.7956	2.063	0	0	0
2021/07/28	R209	04/08/2022	10.58	Call	Bond Future	2,803.4300	2.8034	2,718.6700	2.7187	(3.023)	0	0	0
2021/07/28	R209	04/08/2022	10.58	Put	Bond Future	4,667.3600	4.6674	4,763.8700	4.7639	2.068	0	0	0
2021/07/28	R209	04/08/2022			Bond Future	10.9244	69.4377	10.9586	69.2564	0.313	0.0000	0.0000	0
2021/07/28	R209	04/08/2022	10.57	Call	Bond Future	2,779.5100	2.7795	2,695.1900	2.6952	(3.034)	0	0	0
2021/07/28	R209	04/08/2022	10.59	Call	Bond Future	2,827.4500	2.8275	2,742.2400	2.7422	(3.014)	0	0	0
2021/07/28	R209	04/08/2022	10.59	Put	Bond Future	4,636.2500	4.6363	4,732.3100	4.7323	2.072	0	0	0
2021/07/28	R210	05/08/2021			Bond Future	208.5816	208.5816	208.6577	208.6577	0.036	0.0000	0.0000	1,245
2021/07/28	R210	04/11/2021			Bond Future	208.0742	208.0742	208.1478	208.1478	0.035	0.0000	0.0000	1,486
2021/07/28	R210	03/02/2022			Bond Future	210.5151	210.5151	210.5874	210.5874	0.034	0.0000	0.0000	0
2021/07/28	R210	05/05/2022			Bond Future	210.2241	210.2241	210.2963	210.2963	0.034	0.0000	0.0000	0
2021/07/28	R210	04/08/2022			Bond Future	212.8178	212.8178	212.8903	212.8903	0.034	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
2021/07/28	R212	05/08/2021			Bond Future	173.1957	173.1957	173.1618	173.1618	(0.020)	0.0000	0.0000	1,387
2021/07/28	R212	04/11/2021			Bond Future	175.0873	175.0873	175.0502	175.0502	(0.021)	0.0000	0.0000	415
2021/07/28	R213	05/08/2021	10.85	Call	Bond Future	8,481.7600	8.4818	8,233.3800	8.2334	(2.928)	0	0	0
2021/07/28	R213	05/08/2021	10.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	R213	05/08/2021	10.84	Call	Bond Future	8,432.2200	8.4322	8,183.8400	8.1838	(2.946)	0	0	0
2021/07/28	R213	05/08/2021	10.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	R213	05/08/2021	10.14	Put	Bond Future	1.0400	0.0010	0.9000	0.0009	(13.462)	0	0	0
2021/07/28	R213	05/08/2021	9.34	Put	Bond Future	382.3900	0.3824	447.0600	0.4471	16.912	0	0	0
2021/07/28	R213	05/08/2021	9.34	Call	Bond Future	889.3700	0.8894	705.6600	0.7057	(20.656)	0	0	0
2021/07/28	R213	05/08/2021			Bond Future	9.2502	89.0387	9.2941	88.7904	0.474	0.0000	0.0000	1,729
2021/07/28	R213	05/08/2021	10.86	Call	Bond Future	8,531.2600	8.5313	8,282.8800	8.2829	(2.911)	0	0	0
2021/07/28	R213	05/08/2021	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	R213	05/08/2021	10.78	Call	Bond Future	8,134.1000	8.1341	7,885.7200	7.8857	(3.054)	0	0	0
2021/07/28	R213	05/08/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	R213	05/08/2021	10.14	Call	Bond Future	4,859.7000	4.8597	4,611.1800	4.6112	(5.114)	0	0	0
2021/07/28	R213	04/11/2021	11.10	Put	Bond Future	183.8100	0.1838	197.0900	0.1971	7.225	0	0	0
2021/07/28	R213	04/11/2021	11.11	Call	Bond Future	8,779.7900	8.7798	8,540.3800	8.5404	(2.727)	0	0	0
2021/07/28	R213	04/11/2021	11.09	Put	Bond Future	186.6700	0.1867	200.1500	0.2002	7.221	0	0	0
2021/07/28	R213	04/11/2021			Bond Future	9.4366	86.4604	9.4826	86.2079	0.487	0.0000	0.0000	8,993
2021/07/28	R213	04/11/2021	11.10	Call	Bond Future	8,734.5900	8.7346	8,495.3800	8.4954	(2.739)	0	0	0
2021/07/28	R213	04/11/2021	11.11	Put	Bond Future	181.0600	0.1811	194.1400	0.1941	7.224	0	0	0
2021/07/28	R213	04/11/2021	11.09	Call	Bond Future	8,689.4700	8.6895	8,450.4600	8.4505	(2.751)	0	0	0
2021/07/28	R213	03/02/2022	10.67	Call	Bond Future	6,286.6800	6.2867	6,081.4900	6.0815	(3.264)	0	0	0
2021/07/28	R213	03/02/2022	10.67	Put	Bond Future	960.0300	0.9600	1,011.0900	1.0111	5.319	0	0	220
2021/07/28	R213	03/02/2022	10.60	Put	Bond Future	1,029.7200	1.0297	1,084.0900	1.0841	5.280	0	0	430
2021/07/28	R213	03/02/2022	10.00	Call	Bond Future	3,821.9500	3.8219	3,656.1400	3.6561	(4.338)	0	0	0
2021/07/28	R213	03/02/2022	10.00	Put	Bond Future	1,871.6100	1.8716	1,962.0500	1.9621	4.832	0	0	430
2021/07/28	R213	03/02/2022	9.22	Put	Bond Future	3,905.6000	3.9056	4,059.0300	4.0590	3.928	0	0	0
2021/07/28	R213	03/02/2022	8.80	Put	Bond Future	5,488.2600	5.4883	5,676.7200	5.6767	3.434	0	0	0
2021/07/28	R213	03/02/2022	8.80	Call	Bond Future	912.6500	0.9127	844.8600	0.8449	(7.428)	0	0	102
2021/07/28	R213	03/02/2022	9.58	Put	Bond Future	2,828.3100	2.8283	2,951.3500	2.9513	4.350	0	0	200
2021/07/28	R213	03/02/2022	8.63	Put	Bond Future	6,252.5800	6.2526	6,453.2000	6.4532	3.209	0	0	0
2021/07/28	R213	03/02/2022	8.63	Call	Bond Future	699.6200	0.6996	643.9900	0.6440	(7.951)	0	0	200
2021/07/28	R213	03/02/2022	9.98	Call	Bond Future	3,757.0700	3.7571	3,592.7000	3.5927	(4.375)	0	0	0
2021/07/28	R213	03/02/2022	9.98	Put	Bond Future	1,910.3600	1.9104	2,002.2400	2.0022	4.810	0	0	0
2021/07/28	R213	03/02/2022			Bond Future	9.6289	87.4538	9.6770	87.1975	0.500	0.0000	0.0000	0
2021/07/28	R213	03/02/2022	10.17	Call	Bond Future	4,403.8000	4.4038	4,226.3300	4.2263	(4.030)	0	0	0
2021/07/28	R213	03/02/2022	10.17	Put	Bond Future	1,579.3900	1.5794	1,658.1700	1.6582	4.988	0	0	220
2021/07/28	R213	03/02/2022	9.15	Put	Bond Future	4,143.5600	4.1436	4,302.9800	4.3030	3.847	0	0	0
2021/07/28	R213	03/02/2022	9.15	Call	Bond Future	1,537.7900	1.5378	1,440.9600	1.4410	(6.297)	0	0	220
2021/07/28	R213	03/02/2022	10.60	Call	Bond Future	6,012.1100	6.0121	5,810.2300	5.8102	(3.358)	0	0	0
2021/07/28	R213	03/02/2022	9.22	Call	Bond Future	1,687.0800	1.6871	1,584.2600	1.5843	(6.095)	0	0	430
2021/07/28	R213	03/02/2022	10.25	Call	Bond Future	4,687.9800	4.6880	4,505.3900	4.5054	(3.895)	0	0	0
2021/07/28	R213	03/02/2022	10.25	Put	Bond Future	1,456.3900	1.4564	1,530.0500	1.5300	5.058	0	0	102
2021/07/28	R213	03/02/2022	9.76	Call	Bond Future	3,075.4400	3.0754	2,927.7400	2.9277	(4.803)	0	0	0
2021/07/28	R213	03/02/2022	9.76	Put	Bond Future	2,379.7800	2.3798	2,488.3300	2.4883	4.561	0	0	102

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
2021/07/28	R213	03/02/2022	10.15	Call	Bond Future	4,333.7500	4.3338	4,157.6000	4.1576	(4.065)	0	0	0
2021/07/28	R213	03/02/2022	10.15	Put	Bond Future	1,611.5500	1.6116	1,691.6500	1.6916	4.970	0	0	200
2021/07/28	R213	03/02/2022	9.58	Call	Bond Future	2,566.7800	2.5668	2,433.5700	2.4336	(5.190)	0	0	0
2021/07/28	R213	03/02/2022	9.97	Call	Bond Future	3,724.8100	3.7248	3,561.1700	3.5612	(4.393)	0	0	0
2021/07/28	R213	03/02/2022	9.97	Put	Bond Future	1,929.9700	1.9300	2,022.5800	2.0226	4.799	0	0	0
2021/07/28	R213	03/02/2022	9.96	Call	Bond Future	3,692.4300	3.6924	3,529.5200	3.5295	(4.412)	0	0	0
2021/07/28	R213	03/02/2022	9.96	Put	Bond Future	1,949.5100	1.9495	2,042.8500	2.0428	4.788	0	0	0
2021/07/28	R213	05/05/2022	10.65	Put	Bond Future	1,607.2000	1.6072	1,678.5300	1.6785	4.438	0	0	0
2021/07/28	R213	05/05/2022	10.63	Call	Bond Future	5,693.8800	5.6939	5,506.3800	5.5064	(3.293)	0	0	0
2021/07/28	R213	05/05/2022			Bond Future	9.8202	84.9572	9.8705	84.6973	0.512	0.0000	0.0000	0
2021/07/28	R213	05/05/2022	10.64	Call	Bond Future	5,729.3700	5.7294	5,541.3700	5.5414	(3.281)	0	0	0
2021/07/28	R213	05/05/2022	10.64	Put	Bond Future	1,620.1400	1.6201	1,691.9700	1.6920	4.434	0	0	0
2021/07/28	R213	05/05/2022	10.65	Call	Bond Future	5,764.9200	5.7649	5,576.4200	5.5764	(3.270)	0	0	0
2021/07/28	R213	05/05/2022	10.63	Put	Bond Future	1,633.1900	1.6332	1,705.5200	1.7055	4.429	0	0	0
2021/07/28	R213	04/08/2022	9.89	Call	Bond Future	3,132.5100	3.1325	3,000.7600	3.0008	(4.206)	0	0	0
2021/07/28	R213	04/08/2022	9.90	Put	Bond Future	3,784.1500	3.7842	3,915.0800	3.9151	3.460	0	0	0
2021/07/28	R213	04/08/2022	9.88	Call	Bond Future	3,107.3700	3.1074	2,976.2600	2.9763	(4.219)	0	0	0
2021/07/28	R213	04/08/2022			Bond Future	10.0243	85.9402	10.0769	85.6769	0.525	0.0000	0.0000	0
2021/07/28	R213	04/08/2022	9.89	Put	Bond Future	3,809.9400	3.8099	3,941.4900	3.9415	3.453	0	0	0
2021/07/28	R213	04/08/2022	9.90	Call	Bond Future	3,157.4000	3.1574	3,025.0300	3.0250	(4.192)	0	0	0
2021/07/28	R213	04/08/2022	9.88	Put	Bond Future	3,835.5100	3.8355	3,967.7000	3.9677	3.446	0	0	0
2021/07/28	R214	05/08/2021	12.03	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	0
2021/07/28	R214	05/08/2021	12.01	Call	Bond Future	7,502.3300	7.5023	7,358.6100	7.3586	(1.916)	0	0	0
2021/07/28	R214	05/08/2021			Bond Future	10.6237	69.2009	10.6478	69.0572	0.228	0.0000	0.0000	10,921
2021/07/28	R214	05/08/2021	12.02	Call	Bond Future	7,551.4100	7.5514	7,407.6900	7.4077	(1.903)	0	0	0
2021/07/28	R214	05/08/2021	12.02	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/07/28	R214	05/08/2021	12.03	Call	Bond Future	7,600.4200	7.6004	7,456.7100	7.4567	(1.891)	0	0	0
2021/07/28	R214	05/08/2021	12.01	Put	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	0
2021/07/28	R214	04/11/2021	12.47	Call	Bond Future	8,886.6800	8.8867	8,746.3100	8.7463	(1.580)	0	0	0
2021/07/28	R214	04/11/2021	12.46	Call	Bond Future	8,843.3700	8.8434	8,703.1100	8.7031	(1.586)	0	0	0
2021/07/28	R214	04/11/2021	12.46	Put	Bond Future	218.1400	0.2181	224.3100	0.2243	2.828	0	0	0
2021/07/28	R214	04/11/2021			Bond Future	10.7973	66.6629	10.8225	66.5164	0.234	0.0000	0.0000	17,180
2021/07/28	R214	04/11/2021	12.47	Put	Bond Future	215.2200	0.2152	221.2800	0.2213	2.816	0	0	0
2021/07/28	R214	04/11/2021	12.48	Call	Bond Future	8,930.0000	8.9300	8,789.5400	8.7895	(1.573)	0	0	0
2021/07/28	R214	04/11/2021	12.48	Put	Bond Future	212.3800	0.2124	218.3500	0.2184	2.811	0	0	0
2021/07/28	R214	03/02/2022	11.40	Put	Bond Future	1,860.1600	1.8602	1,906.0300	1.9060	2.466	0	0	0
2021/07/28	R214	03/02/2022	11.41	Call	Bond Future	4,226.6600	4.2267	4,123.3600	4.1234	(2.444)	0	0	0
2021/07/28	R214	03/02/2022	11.39	Put	Bond Future	1,879.2700	1.8793	1,925.5400	1.9255	2.462	0	0	0
2021/07/28	R214	03/02/2022			Bond Future	10.9754	67.4288	11.0018	67.2800	0.240	0.0000	0.0000	0
2021/07/28	R214	03/02/2022	11.40	Call	Bond Future	4,192.1100	4.1921	4,089.2100	4.0892	(2.455)	0	0	0
2021/07/28	R214	03/02/2022	11.41	Put	Bond Future	1,841.4000	1.8414	1,886.8700	1.8869	2.469	0	0	0
2021/07/28	R214	03/02/2022	11.39	Call	Bond Future	4,157.8400	4.1578	4,055.3400	4.0553	(2.465)	0	0	0
2021/07/28	R214	05/05/2022	11.74	Put	Bond Future	2,056.2500	2.0563	2,101.1900	2.1012	2.186	0	0	0
2021/07/28	R214	05/05/2022	11.75	Call	Bond Future	5,217.0000	5.2170	5,110.6600	5.1107	(2.038)	0	0	0
2021/07/28	R214	05/05/2022	11.73	Put	Bond Future	2,073.7000	2.0737	2,118.9600	2.1190	2.183	0	0	0
2021/07/28	R214	05/05/2022			Bond Future	11.1502	64.9476	11.1776	64.7966	0.246	0.0000	0.0000	0
2021/07/28	R214	05/05/2022	11.74	Call	Bond Future	5,183.2100	5.1832	5,077.1800	5.0772	(2.046)	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
2021/07/28	R214	05/05/2022	11.75	Put	Bond Future	2,039.1400	2.0391	2,083.7700	2.0838	2.189	0	0	0
2021/07/28	R214	05/05/2022	11.73	Call	Bond Future	5,149.6900	5.1497	5,043.9800	5.0440	(2.053)	0	0	0
2021/07/28	R214	04/08/2022	10.98	Put	Bond Future	4,738.0400	4.7380	4,818.8300	4.8188	1.705	0	0	0
2021/07/28	R214	04/08/2022	10.99	Call	Bond Future	2,814.5900	2.8146	2,742.0500	2.7420	(2.577)	0	0	0
2021/07/28	R214	04/08/2022			Bond Future	11.3338	65.6948	11.3623	65.5419	0.252	0.0000	0.0000	0
2021/07/28	R214	04/08/2022	10.98	Call	Bond Future	2,790.2100	2.7902	2,718.0500	2.7181	(2.586)	0	0	0
2021/07/28	R214	04/08/2022	10.99	Put	Bond Future	4,706.0800	4.7061	4,786.4900	4.7865	1.709	0	0	0
2021/07/28	R214	04/08/2022	10.97	Call	Bond Future	2,765.9300	2.7659	2,694.1500	2.6942	(2.595)	0	0	0
2021/07/28	R214	04/08/2022	10.97	Put	Bond Future	4,770.1800	4.7702	4,851.3500	4.8513	1.702	0	0	0
2021/07/28	R248	05/08/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	R248	05/08/2021	12.52	Call	Bond Future	12,447.2700	12.4473	12,264.7200	12.2647	(1.467)	0	0	0
2021/07/28	R248	05/08/2021	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	R248	05/08/2021	11.20	Put	Bond Future	16.0300	0.0160	13.8600	0.0139	(13.537)	0	0	0
2021/07/28	R248	05/08/2021	11.20	Call	Bond Future	4,211.5100	4.2115	4,026.7900	4.0268	(4.386)	0	0	0
2021/07/28	R248	05/08/2021	10.50	Put	Bond Future	1,287.7500	1.2878	1,379.1000	1.3791	7.094	0	0	0
2021/07/28	R248	05/08/2021	10.30	Call	Bond Future	89.4000	0.0894	56.7100	0.0567	(36.566)	0	0	1,300
2021/07/28	R248	05/08/2021	10.90	Put	Bond Future	148.5600	0.1486	149.1600	0.1492	0.404	0	0	0
2021/07/28	R248	05/08/2021	10.90	Call	Bond Future	2,226.9200	2.2269	2,044.9700	2.0450	(8.170)	0	0	1,300
2021/07/28	R248	05/08/2021	10.60	Put	Bond Future	832.2500	0.8322	888.7900	0.8888	6.794	0	0	0
2021/07/28	R248	05/08/2021	10.60	Call	Bond Future	692.1800	0.6922	566.1700	0.5662	(18.205)	0	0	0
2021/07/28	R248	05/08/2021			Bond Future	10.6185	87.4194	10.6428	87.2369	0.228	0.0000	0.0000	62,616
2021/07/28	R248	05/08/2021	12.51	Call	Bond Future	12,390.6300	12.3906	12,208.0800	12.2081	(1.473)	0	0	0
2021/07/28	R248	05/08/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/28	R248	05/08/2021	12.50	Call	Bond Future	12,333.9000	12.3339	12,151.3500	12.1513	(1.480)	0	0	0
2021/07/28	R248	05/08/2021	10.00	Put	Bond Future	4,910.2000	4.9102	5,090.4600	5.0905	3.671	0	0	0
2021/07/28	R248	05/08/2021	10.00	Call	Bond Future	3.9300	0.0039	1.6400	0.0016	(58.270)	0	0	0
2021/07/28	R248	05/08/2021	10.50	Call	Bond Future	384.6200	0.3846	293.4200	0.2934	(23.712)	0	0	0
2021/07/28	R248	05/08/2021	10.30	Put	Bond Future	2,555.4500	2.5554	2,705.3100	2.7053	5.864	0	0	0
2021/07/28	R248	04/11/2021	10.20	Put	Bond Future	5,424.5000	5.4245	5,555.7300	5.5557	2.419	0	0	0
2021/07/28	R248	04/11/2021	10.80	Put	Bond Future	2,608.6300	2.6086	2,685.8000	2.6858	2.958	0	0	0
2021/07/28	R248	04/11/2021	10.80	Call	Bond Future	2,674.0700	2.6741	2,565.2300	2.5652	(4.070)	0	0	1,050
2021/07/28	R248	04/11/2021	12.85	Call	Bond Future	13,145.1400	13.1451	12,963.4500	12.9635	(1.382)	0	0	0
2021/07/28	R248	04/11/2021	12.85	Put	Bond Future	161.7600	0.1618	166.0800	0.1661	2.671	0	0	0
2021/07/28	R248	04/11/2021			Bond Future	10.7911	83.9416	10.8165	83.7556	0.235	0.0000	0.0000	160,726
2021/07/28	R248	04/11/2021	10.20	Call	Bond Future	877.6300	0.8776	822.8500	0.8228	(6.242)	0	0	1,050
2021/07/28	R248	04/11/2021	10.30	Put	Bond Future	4,847.4400	4.8474	4,969.6800	4.9697	2.522	0	0	0
2021/07/28	R248	04/11/2021	10.30	Call	Bond Future	1,100.0200	1.1000	1,036.2500	1.0363	(5.797)	0	0	0
2021/07/28	R248	04/11/2021	9.60	Put	Bond Future	9,814.5600	9.8146	9,983.4800	9.9835	1.721	0	0	0
2021/07/28	R248	04/11/2021	9.60	Call	Bond Future	191.2400	0.1912	174.1500	0.1741	(8.936)	0	0	0
2021/07/28	R248	04/11/2021	12.84	Call	Bond Future	13,093.1400	13.0931	12,911.5200	12.9115	(1.387)	0	0	0
2021/07/28	R248	04/11/2021	12.84	Put	Bond Future	163.7900	0.1638	168.1800	0.1682	2.680	0	0	0
2021/07/28	R248	04/11/2021	12.83	Call	Bond Future	13,041.0800	13.0411	12,859.5300	12.8595	(1.392)	0	0	0
2021/07/28	R248	04/11/2021	12.83	Put	Bond Future	165.8400	0.1658	170.3000	0.1703	2.689	0	0	0
2021/07/28	R248	03/02/2022	11.48	Call	Bond Future	5,587.1500	5.5872	5,452.1200	5.4521	(2.417)	0	0	0
2021/07/28	R248	03/02/2022	11.49	Put	Bond Future	2,056.0600	2.0561	2,109.4900	2.1095	2.599	0	0	0
2021/07/28	R248	03/02/2022	11.47	Call	Bond Future	5,542.7900	5.5428	5,408.2400	5.4082	(2.427)	0	0	0
2021/07/28	R248	03/02/2022			Bond Future	10.9685	84.9061	10.9950	84.7172	0.242	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
2021/07/28	R248	03/02/2022	11.48	Put	Bond Future	2,077.5200	2.0775	2,131.4200	2.1314	2.594	0	0	0
2021/07/28	R248	03/02/2022	11.49	Call	Bond Future	5,631.6100	5.6316	5,496.1100	5.4961	(2.406)	0	0	0
2021/07/28	R248	03/02/2022	11.47	Put	Bond Future	2,099.1900	2.0992	2,153.5700	2.1536	2.591	0	0	0
2021/07/28	R248	05/05/2022	11.80	Call	Bond Future	6,718.7600	6.7188	6,581.3500	6.5813	(2.045)	0	0	0
2021/07/28	R248	05/05/2022	11.79	Call	Bond Future	6,675.2700	6.6753	6,538.2400	6.5382	(2.053)	0	0	0
2021/07/28	R248	05/05/2022	11.79	Put	Bond Future	2,393.6500	2.3937	2,448.3300	2.4483	2.284	0	0	0
2021/07/28	R248	05/05/2022			Bond Future	11.1424	81.4966	11.1701	81.3049	0.248	0.0000	0.0000	0
2021/07/28	R248	05/05/2022	11.80	Put	Bond Future	2,374.2300	2.3742	2,428.5300	2.4285	2.287	0	0	0
2021/07/28	R248	05/05/2022	11.81	Call	Bond Future	6,762.3200	6.7623	6,624.5200	6.6245	(2.038)	0	0	0
2021/07/28	R248	05/05/2022	11.81	Put	Bond Future	2,354.9600	2.3550	2,408.8700	2.4089	2.289	0	0	0
2021/07/28	R248	04/08/2022	10.98	Call	Bond Future	3,434.4100	3.4344	3,343.0500	3.3431	(2.660)	0	0	0
2021/07/28	R248	04/08/2022	10.98	Put	Bond Future	5,826.9700	5.8270	5,929.8800	5.9299	1.766	0	0	0
2021/07/28	R248	04/08/2022	10.99	Call	Bond Future	3,464.8500	3.4649	3,372.9900	3.3730	(2.651)	0	0	0
2021/07/28	R248	04/08/2022	10.99	Put	Bond Future	5,786.4000	5.7864	5,888.8100	5.8888	1.770	0	0	0
2021/07/28	R248	04/08/2022			Bond Future	11.3256	82.4344	11.3544	82.2401	0.255	0.0000	0.0000	0
2021/07/28	R248	04/08/2022	11.00	Call	Bond Future	3,495.4200	3.4954	3,403.0700	3.4031	(2.642)	0	0	0
2021/07/28	R248	04/08/2022	11.00	Put	Bond Future	5,746.0600	5.7461	5,847.9800	5.8480	1.774	0	0	0

Total

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