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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/07/2021 TO 29/07/2021

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
2021/07/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	2025	05/08/2021		Bond Future	153.2372	153.2372	153.3362	153.3362	0.065	0.0000	0.0000	3,723
2021/07/29	2025	04/11/2021		Bond Future	154.9083	154.9083	155.0075	155.0075	0.064	0.0000	0.0000	4,786
2021/07/29	2025	03/02/2022		Bond Future	155.1553	155.1553	155.2552	155.2552	0.064	0.0000	0.0000	0
2021/07/29	2025	05/05/2022		Bond Future	157.0271	157.0271	157.1279	157.1279	0.064	0.0000	0.0000	0
2021/07/29	2025	04/08/2022		Bond Future	157.3614	157.3614	157.4633	157.4633	0.065	0.0000	0.0000	0
2021/07/29	2029	05/08/2021		Bond Future	113.2583	113.2583	113.2584	113.2584	0.000	0.0000	0.0000	2,127
2021/07/29	2029	04/11/2021		Bond Future	113.3241	113.3241	113.3236	113.3236	0.000	0.0000	0.0000	2,964

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
2021/07/29	2029	03/02/2022			Bond Future	114.6523	114.6523	114.6514	114.6514	(0.001)	0.0000	0.0000	0
2021/07/29	2029	05/05/2022			Bond Future	114.8466	114.8466	114.8455	114.8455	(0.001)	0.0000	0.0000	0
2021/07/29	2029	04/08/2022			Bond Future	116.2632	116.2632	116.2619	116.2619	(0.001)	0.0000	0.0000	0
2021/07/29	2030	05/08/2021	10.42	Call	Bond Future	8,046.5800	8.0466	8,257.5100	8.2575	2.621	0	0	0
2021/07/29	2030	05/08/2021	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	2030	05/08/2021	10.41	Call	Bond Future	7,996.1300	7.9961	8,207.0600	8.2071	2.638	0	0	0
2021/07/29	2030	05/08/2021	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	2030	05/08/2021	9.15	Call	Bond Future	1,477.3100	1.4773	1,630.8500	1.6309	10.393	0	0	0
2021/07/29	2030	05/08/2021	9.15	Put	Bond Future	154.1400	0.1541	96.7500	0.0968	(37.232)	0	0	7,500
2021/07/29	2030	05/08/2021	8.50	Put	Bond Future	2,403.3100	2.4033	2,193.5400	2.1935	(8.728)	0	0	0
2021/07/29	2030	05/08/2021	10.15	Call	Bond Future	6,671.0400	6.6710	6,881.9500	6.8820	3.162	0	0	0
2021/07/29	2030	05/08/2021	8.83	Call	Bond Future	369.0900	0.3691	417.2400	0.4172	13.046	0	0	479
2021/07/29	2030	05/08/2021	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2021/07/29	2030	05/08/2021	8.78	Put	Bond Future	1,032.6500	1.0327	856.4100	0.8564	(17.067)	0	0	0
2021/07/29	2030	05/08/2021	8.78	Call	Bond Future	271.2500	0.2713	305.9400	0.3059	12.789	0	0	200
2021/07/29	2030	05/08/2021	7.70	Put	Bond Future	7,196.8700	7.1969	6,985.9400	6.9859	(2.931)	0	0	0
2021/07/29	2030	05/08/2021	9.45	Call	Bond Future	2,987.6900	2.9877	3,189.1300	3.1891	6.742	0	0	600
2021/07/29	2030	05/08/2021	12.10	Call	Bond Future	16,004.5200	16.0045	16,215.4500	16.2155	1.318	0	0	0
2021/07/29	2030	05/08/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	600
2021/07/29	2030	05/08/2021			Bond Future	8.9139	94.8797	8.8767	95.0906	(0.418)	0.0000	0.0000	29,365
2021/07/29	2030	05/08/2021	10.43	Call	Bond Future	8,096.9900	8.0970	8,307.9200	8.3079	2.605	0	0	0
2021/07/29	2030	05/08/2021	10.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	2030	05/08/2021	8.50	Call	Bond Future	24.5600	0.0246	25.7200	0.0257	4.723	0	0	5,000
2021/07/29	2030	05/08/2021	9.50	Call	Bond Future	3,252.8300	3.2528	3,457.1500	3.4571	6.281	0	0	0
2021/07/29	2030	05/08/2021	9.50	Put	Bond Future	11.3700	0.0114	4.7600	0.0048	(58.135)	0	0	0
2021/07/29	2030	05/08/2021	10.15	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	479
2021/07/29	2030	05/08/2021	9.75	Call	Bond Future	4,581.7900	4.5818	4,791.9000	4.7919	4.586	0	0	0
2021/07/29	2030	05/08/2021	9.75	Put	Bond Future	1.1600	0.0012	0.3400	0.0003	(70.690)	0	0	479
2021/07/29	2030	05/08/2021	8.83	Put	Bond Future	845.3200	0.8453	682.5400	0.6825	(19.257)	0	0	0
2021/07/29	2030	05/08/2021	10.30	Call	Bond Future	7,438.6900	7.4387	7,649.6200	7.6496	2.836	0	0	0
2021/07/29	2030	05/08/2021	7.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2021/07/29	2030	05/08/2021	8.95	Put	Bond Future	486.7400	0.4867	363.4500	0.3634	(25.330)	0	0	0
2021/07/29	2030	05/08/2021	8.95	Call	Bond Future	690.4600	0.6905	778.1000	0.7781	12.693	0	0	600
2021/07/29	2030	05/08/2021	9.45	Put	Bond Future	17.1400	0.0171	7.6500	0.0077	(55.368)	0	0	0
2021/07/29	2030	04/11/2021	9.30	Put	Bond Future	1,531.5700	1.5316	1,437.1100	1.4371	(6.168)	0	0	0
2021/07/29	2030	04/11/2021	9.35	Call	Bond Future	2,773.6500	2.7737	2,896.2200	2.8962	4.419	0	0	0
2021/07/29	2030	04/11/2021	9.35	Put	Bond Future	1,426.1300	1.4261	1,336.0700	1.3361	(6.315)	0	0	9,100
2021/07/29	2030	04/11/2021	11.26	Call	Bond Future	10,989.3800	10.9894	11,193.9600	11.1940	1.862	0	0	0
2021/07/29	2030	04/11/2021	9.20	Call	Bond Future	2,297.3800	2.2974	2,406.5600	2.4066	4.752	0	0	29
2021/07/29	2030	04/11/2021	8.27	Put	Bond Future	5,116.9000	5.1169	4,935.5500	4.9356	(3.544)	0	0	0
2021/07/29	2030	04/11/2021	8.27	Call	Bond Future	420.7800	0.4208	452.0600	0.4521	7.434	0	0	300
2021/07/29	2030	04/11/2021	8.77	Put	Bond Future	3,031.0500	3.0311	2,888.2800	2.8883	(4.710)	0	0	0
2021/07/29	2030	04/11/2021	11.44	Put	Bond Future	49.0700	0.0491	43.3600	0.0434	(11.636)	0	0	300
2021/07/29	2030	04/11/2021	10.60	Call	Bond Future	7,972.9600	7.9730	8,165.3900	8.1654	2.414	0	0	0
2021/07/29	2030	04/11/2021	10.60	Put	Bond Future	211.7800	0.2118	191.5800	0.1916	(9.538)	0	0	0
2021/07/29	2030	04/11/2021	10.59	Put	Bond Future	215.1500	0.2152	194.6800	0.1947	(9.514)	0	0	0
2021/07/29	2030	04/11/2021			Bond Future	9.1015	95.8910	9.0627	96.1037	(0.426)	0.0000	0.0000	97,313

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
2021/07/29	2030	04/11/2021	8.75	Put	Bond Future	3,101.9700	3.1020	2,957.4400	2.9574	(4.659)	0	0	0
2021/07/29	2030	04/11/2021	8.75	Call	Bond Future	1,152.3900	1.1524	1,220.4900	1.2205	5.909	0	0	3,250
2021/07/29	2030	04/11/2021	9.30	Call	Bond Future	2,609.9400	2.6099	2,728.1100	2.7281	4.528	0	0	0
2021/07/29	2030	04/11/2021	11.26	Put	Bond Future	73.3300	0.0733	65.2800	0.0653	(10.978)	0	0	29
2021/07/29	2030	04/11/2021	9.90	Put	Bond Future	629.8300	0.6298	580.4400	0.5804	(7.842)	0	0	0
2021/07/29	2030	04/11/2021	9.90	Call	Bond Future	4,872.7600	4.8728	5,036.0000	5.0360	3.350	0	0	29
2021/07/29	2030	04/11/2021	9.20	Put	Bond Future	1,760.3300	1.7603	1,656.8800	1.6569	(5.877)	0	0	0
2021/07/29	2030	04/11/2021	8.77	Call	Bond Future	1,193.7700	1.1938	1,263.6300	1.2636	5.852	0	0	300
2021/07/29	2030	04/11/2021	11.44	Call	Bond Future	11,799.3300	11.7993	12,006.2500	12.0063	1.754	0	0	0
2021/07/29	2030	04/11/2021	10.61	Call	Bond Future	8,018.5300	8.0185	8,211.2400	8.2112	2.403	0	0	0
2021/07/29	2030	04/11/2021	10.61	Put	Bond Future	208.3900	0.2084	188.4700	0.1885	(9.559)	0	0	0
2021/07/29	2030	04/11/2021	10.59	Call	Bond Future	7,927.3400	7.9273	8,119.5000	8.1195	2.424	0	0	0
2021/07/29	2030	03/02/2022	8.85	Put	Bond Future	3,970.4300	3.9704	3,829.9100	3.8299	(3.539)	0	0	0
2021/07/29	2030	03/02/2022	8.85	Call	Bond Future	1,576.0300	1.5760	1,650.3000	1.6503	4.712	0	0	1,000
2021/07/29	2030	03/02/2022	9.35	Call	Bond Future	2,796.9600	2.7970	2,905.5300	2.9055	3.882	0	0	0
2021/07/29	2030	03/02/2022	9.35	Put	Bond Future	2,508.8200	2.5088	2,402.6000	2.4026	(4.234)	0	0	101
2021/07/29	2030	03/02/2022	8.39	Put	Bond Future	5,766.3200	5.7663	5,597.1100	5.5971	(2.934)	0	0	0
2021/07/29	2030	03/02/2022	8.39	Call	Bond Future	815.9100	0.8159	861.4900	0.8615	5.586	0	0	101
2021/07/29	2030	03/02/2022	9.45	Call	Bond Future	3,085.1300	3.0851	3,200.4300	3.2004	3.737	0	0	0
2021/07/29	2030	03/02/2022	9.45	Put	Bond Future	2,272.1000	2.2721	2,172.6100	2.1726	(4.379)	0	0	0
2021/07/29	2030	03/02/2022			Bond Future	9.2954	92.9875	9.2549	93.2022	(0.436)	0.0000	0.0000	0
2021/07/29	2030	03/02/2022	9.60	Put	Bond Future	1,950.1200	1.9501	1,860.4400	1.8604	(4.599)	0	0	0
2021/07/29	2030	03/02/2022	9.60	Call	Bond Future	3,543.3500	3.5433	3,668.4600	3.6685	3.531	0	0	1,000
2021/07/29	2030	03/02/2022	10.85	Call	Bond Future	8,310.6900	8.3107	8,493.0900	8.4931	2.195	0	0	0
2021/07/29	2030	03/02/2022	10.85	Put	Bond Future	534.9100	0.5349	502.5200	0.5025	(6.055)	0	0	1,000
2021/07/29	2030	03/02/2022	9.78	Call	Bond Future	4,133.5500	4.1336	4,269.8400	4.2698	3.297	0	0	0
2021/07/29	2030	03/02/2022	9.78	Put	Bond Future	1,615.2200	1.6152	1,536.7200	1.5367	(4.860)	0	0	101
2021/07/29	2030	03/02/2022	9.44	Call	Bond Future	3,055.6700	3.0557	3,170.3100	3.1703	3.752	0	0	0
2021/07/29	2030	03/02/2022	9.44	Put	Bond Future	2,294.9600	2.2950	2,194.8100	2.1948	(4.364)	0	0	0
2021/07/29	2030	03/02/2022	9.43	Call	Bond Future	3,026.3600	3.0264	3,140.3300	3.1403	3.766	0	0	0
2021/07/29	2030	03/02/2022	9.43	Put	Bond Future	2,318.0000	2.3180	2,217.1800	2.2172	(4.349)	0	0	0
2021/07/29	2030	05/05/2022	8.89	Put	Bond Future	4,912.9500	4.9130	4,768.8600	4.7689	(2.933)	0	0	0
2021/07/29	2030	05/05/2022	8.47	Call	Bond Future	1,045.2900	1.0453	1,095.9100	1.0959	4.843	0	0	1,073
2021/07/29	2030	05/05/2022	8.14	Put	Bond Future	7,977.3200	7.9773	7,796.5000	7.7965	(2.267)	0	0	0
2021/07/29	2030	05/05/2022	8.14	Call	Bond Future	688.9300	0.6889	725.2300	0.7252	5.269	0	0	1,800
2021/07/29	2030	05/05/2022	9.95	Call	Bond Future	4,448.8700	4.4489	4,580.9200	4.5809	2.968	0	0	0
2021/07/29	2030	05/05/2022	10.21	Call	Bond Future	5,317.8900	5.3179	5,462.2600	5.4623	2.715	0	0	0
2021/07/29	2030	05/05/2022	10.21	Put	Bond Future	1,775.4700	1.7755	1,702.7200	1.7027	(4.098)	0	0	0
2021/07/29	2030	05/05/2022			Bond Future	9.4990	94.0883	9.4565	94.3054	(0.447)	0.0000	0.0000	0
2021/07/29	2030	05/05/2022	8.89	Call	Bond Future	1,733.8700	1.7339	1,806.9000	1.8069	4.212	0	0	1,800
2021/07/29	2030	05/05/2022	11.04	Call	Bond Future	8,384.9900	8.3850	8,559.3700	8.5594	2.080	0	0	0
2021/07/29	2030	05/05/2022	11.04	Put	Bond Future	925.2900	0.9253	882.5500	0.8825	(4.619)	0	0	1,800
2021/07/29	2030	05/05/2022	9.35	Call	Bond Future	2,747.1900	2.7472	2,846.5200	2.8465	3.616	0	0	0
2021/07/29	2030	05/05/2022	9.35	Put	Bond Future	3,512.3100	3.5123	3,394.5200	3.3945	(3.354)	0	0	1,073
2021/07/29	2030	05/05/2022	8.47	Put	Bond Future	6,498.4600	6.4985	6,331.9600	6.3320	(2.562)	0	0	0
2021/07/29	2030	05/05/2022	9.95	Put	Bond Future	2,181.2700	2.1813	2,096.2000	2.0962	(3.900)	0	0	1,073
2021/07/29	2030	05/05/2022	10.20	Call	Bond Future	5,283.3000	5.2833	5,427.2300	5.4272	2.724	0	0	0
2021/07/29	2030	05/05/2022	10.20	Put	Bond Future	1,789.4800	1.7895	1,716.2900	1.7163	(4.090)	0	0	0

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2021/07/29	2030	05/05/2022	10.19	Call	Bond Future	5,248.7800	5.2488	5,392.2600	5.3923	2.734	0	0	0
2021/07/29	2030	05/05/2022	10.19	Put	Bond Future	1,803.5900	1.8036	1,729.9500	1.7300	(4.083)	0	0	0
2021/07/29	2030	04/08/2022	9.56	Call	Bond Future	3,039.4100	3.0394	3,141.8300	3.1418	3.370	0	0	0
2021/07/29	2030	04/08/2022	9.56	Put	Bond Future	3,833.0700	3.8331	3,715.7200	3.7157	(3.062)	0	0	0
2021/07/29	2030	04/08/2022			Bond Future	9.7203	91.1750	9.6757	91.3947	(0.458)	0.0000	0.0000	0
2021/07/29	2030	04/08/2022	9.55	Call	Bond Future	3,015.4900	3.0155	3,117.4000	3.1174	3.380	0	0	0
2021/07/29	2030	04/08/2022	9.55	Put	Bond Future	3,858.9600	3.8590	3,741.1000	3.7411	(3.054)	0	0	0
2021/07/29	2030	04/08/2022	9.54	Call	Bond Future	2,991.6700	2.9917	3,093.0700	3.0931	3.389	0	0	0
2021/07/29	2030	04/08/2022	9.54	Put	Bond Future	3,884.9800	3.8850	3,766.6100	3.7666	(3.047)	0	0	0
2021/07/29	2032	05/08/2021	11.37	Call	Bond Future	9,704.1000	9.7041	9,964.9000	9.9649	2.688	0	0	0
2021/07/29	2032	05/08/2021	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	2032	05/08/2021			Bond Future	9.6651	93.7022	9.6227	93.9630	(0.438)	0.0000	0.0000	10,094
2021/07/29	2032	05/08/2021	11.36	Call	Bond Future	9,651.4100	9.6514	9,912.2100	9.9122	2.702	0	0	0
2021/07/29	2032	05/08/2021	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	2032	05/08/2021	11.35	Call	Bond Future	9,598.6700	9.5987	9,859.4700	9.8595	2.717	0	0	0
2021/07/29	2032	05/08/2021	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	2032	04/11/2021	9.83	Call	Bond Future	2,103.7900	2.1038	2,226.2500	2.2263	5.821	0	0	700
2021/07/29	2032	04/11/2021	11.70	Call	Bond Future	10,264.3800	10.2644	10,510.6200	10.5106	2.399	0	0	0
2021/07/29	2032	04/11/2021	11.71	Put	Bond Future	152.8900	0.1529	136.3100	0.1363	(10.844)	0	0	0
2021/07/29	2032	04/11/2021	11.69	Call	Bond Future	10,216.0500	10.2161	10,462.0700	10.4621	2.408	0	0	0
2021/07/29	2032	04/11/2021			Bond Future	9.8619	90.5566	9.8178	90.8197	(0.447)	0.0000	0.0000	122,910
2021/07/29	2032	04/11/2021	9.33	Put	Bond Future	4,111.6200	4.1116	3,915.0000	3.9150	(4.782)	0	0	0
2021/07/29	2032	04/11/2021	9.33	Call	Bond Future	865.1500	0.8652	931.5700	0.9316	7.677	0	0	700
2021/07/29	2032	04/11/2021	9.83	Put	Bond Future	2,294.1700	2.2942	2,153.5900	2.1536	(6.128)	0	0	0
2021/07/29	2032	04/11/2021	12.81	Call	Bond Future	15,487.1200	15.4871	15,747.8300	15.7478	1.683	0	0	0
2021/07/29	2032	04/11/2021	12.81	Put	Bond Future	16.1100	0.0161	13.7800	0.0138	(14.463)	0	0	700
2021/07/29	2032	04/11/2021	11.70	Put	Bond Future	155.1700	0.1552	138.3700	0.1384	(10.827)	0	0	0
2021/07/29	2032	04/11/2021	11.71	Call	Bond Future	10,312.7500	10.3128	10,559.2100	10.5592	2.390	0	0	0
2021/07/29	2032	04/11/2021	11.69	Put	Bond Future	157.5300	0.1575	140.5100	0.1405	(10.804)	0	0	0
2021/07/29	2032	03/02/2022	11.13	Call	Bond Future	6,910.7900	6.9108	7,115.4700	7.1155	2.962	0	0	0
2021/07/29	2032	03/02/2022	11.13	Put	Bond Future	1,012.6400	1.0126	951.5700	0.9516	(6.031)	0	0	210
2021/07/29	2032	03/02/2022	10.53	Call	Bond Future	4,487.1400	4.4871	4,655.4700	4.6555	3.751	0	0	0
2021/07/29	2032	03/02/2022	10.53	Put	Bond Future	1,834.4300	1.8344	1,737.0100	1.7370	(5.311)	0	0	210
2021/07/29	2032	03/02/2022	10.35	Put	Bond Future	2,201.4000	2.2014	2,090.3900	2.0904	(5.043)	0	0	400
2021/07/29	2032	03/02/2022	9.58	Put	Bond Future	4,476.3500	4.4763	4,300.7300	4.3007	(3.923)	0	0	0
2021/07/29	2032	03/02/2022	9.58	Call	Bond Future	1,631.2300	1.6312	1,721.3600	1.7214	5.525	0	0	400
2021/07/29	2032	03/02/2022	10.66	Call	Bond Future	4,980.5700	4.9806	5,157.9800	5.1580	3.562	0	0	0
2021/07/29	2032	03/02/2022	10.66	Put	Bond Future	1,610.3000	1.6103	1,521.9600	1.5220	(5.486)	0	0	97
2021/07/29	2032	03/02/2022	10.45	Put	Bond Future	1,989.4700	1.9895	1,886.1400	1.8861	(5.194)	0	0	198
2021/07/29	2032	03/02/2022	9.81	Call	Bond Future	2,200.6600	2.2007	2,310.5800	2.3106	4.995	0	0	0
2021/07/29	2032	03/02/2022	9.81	Put	Bond Future	3,672.5600	3.6726	3,516.7300	3.5167	(4.243)	0	0	198
2021/07/29	2032	03/02/2022	8.91	Put	Bond Future	7,575.0300	7.5750	7,349.9800	7.3500	(2.971)	0	0	0
2021/07/29	2032	03/02/2022	10.43	Call	Bond Future	4,125.6400	4.1256	4,286.5500	4.2865	3.900	0	0	0
2021/07/29	2032	03/02/2022	10.43	Put	Bond Future	2,030.4400	2.0304	1,925.6000	1.9256	(5.163)	0	0	0
2021/07/29	2032	03/02/2022	10.42	Call	Bond Future	4,090.3700	4.0904	4,250.5100	4.2505	3.915	0	0	0
2021/07/29	2032	03/02/2022	10.42	Put	Bond Future	2,051.1900	2.0512	1,945.5800	1.9456	(5.149)	0	0	0
2021/07/29	2032	03/02/2022			Bond Future	10.0618	91.5966	10.0159	91.8623	(0.456)	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
2021/07/29	2032	03/02/2022	9.62	Put	Bond Future	4,328.2700	4.3283	4,156.0800	4.1561	(3.978)	0	0	0
2021/07/29	2032	03/02/2022	9.62	Call	Bond Future	1,723.9600	1.7240	1,817.5200	1.8175	5.427	0	0	210
2021/07/29	2032	03/02/2022	10.95	Call	Bond Future	6,150.7700	6.1508	6,346.0000	6.3460	3.174	0	0	0
2021/07/29	2032	03/02/2022	10.95	Put	Bond Future	1,208.6300	1.2086	1,138.1100	1.1381	(5.835)	0	0	400
2021/07/29	2032	03/02/2022	10.35	Call	Bond Future	3,847.0900	3.8471	4,001.8300	4.0018	4.022	0	0	0
2021/07/29	2032	03/02/2022	10.14	Call	Bond Future	3,156.7200	3.1567	3,294.5600	3.2946	4.367	0	0	0
2021/07/29	2032	03/02/2022	10.14	Put	Bond Future	2,706.0000	2.7060	2,578.0900	2.5781	(4.727)	0	0	97
2021/07/29	2032	03/02/2022	9.14	Put	Bond Future	6,377.9800	6.3780	6,167.3400	6.1673	(3.303)	0	0	0
2021/07/29	2032	03/02/2022	9.14	Call	Bond Future	827.2500	0.8272	882.3600	0.8824	6.662	0	0	97
2021/07/29	2032	03/02/2022	10.45	Call	Bond Future	4,196.5600	4.1966	4,358.9800	4.3590	3.870	0	0	0
2021/07/29	2032	03/02/2022	8.91	Call	Bond Future	567.7000	0.5677	608.4000	0.6084	7.169	0	0	198
2021/07/29	2032	03/02/2022	10.44	Call	Bond Future	4,161.0400	4.1610	4,322.7000	4.3227	3.885	0	0	0
2021/07/29	2032	03/02/2022	10.44	Put	Bond Future	2,009.8700	2.0099	1,905.7800	1.9058	(5.179)	0	0	0
2021/07/29	2032	05/05/2022	11.03	Call	Bond Future	6,063.5700	6.0636	6,245.7300	6.2457	3.004	0	0	0
2021/07/29	2032	05/05/2022	11.03	Put	Bond Future	1,923.5000	1.9235	1,836.9800	1.8370	(4.498)	0	0	0
2021/07/29	2032	05/05/2022	11.02	Put	Bond Future	1,938.3300	1.9383	1,851.2900	1.8513	(4.490)	0	0	0
2021/07/29	2032	05/05/2022			Bond Future	10.2674	88.5342	10.2196	88.8029	(0.466)	0.0000	0.0000	0
2021/07/29	2032	05/05/2022	11.04	Call	Bond Future	6,101.3700	6.1014	6,284.0500	6.2840	2.994	0	0	0
2021/07/29	2032	05/05/2022	11.04	Put	Bond Future	1,908.7800	1.9088	1,822.7800	1.8228	(4.505)	0	0	0
2021/07/29	2032	05/05/2022	11.02	Call	Bond Future	6,025.8300	6.0258	6,207.4700	6.2075	3.014	0	0	0
2021/07/29	2032	04/08/2022	10.21	Put	Bond Future	4,627.8800	4.6279	4,477.1300	4.4771	(3.257)	0	0	0
2021/07/29	2032	04/08/2022	10.22	Call	Bond Future	3,150.5200	3.1505	3,272.3800	3.2724	3.868	0	0	0
2021/07/29	2032	04/08/2022	10.20	Put	Bond Future	4,658.2300	4.6582	4,506.8500	4.5069	(3.250)	0	0	0
2021/07/29	2032	04/08/2022			Bond Future	10.4834	89.5564	10.4335	89.8284	(0.476)	0.0000	0.0000	0
2021/07/29	2032	04/08/2022	10.21	Call	Bond Future	3,124.7700	3.1248	3,245.9900	3.2460	3.879	0	0	0
2021/07/29	2032	04/08/2022	10.22	Put	Bond Future	4,598.0400	4.5980	4,447.9300	4.4479	(3.265)	0	0	0
2021/07/29	2032	04/08/2022	10.20	Call	Bond Future	3,099.4900	3.0995	3,220.0800	3.2201	3.891	0	0	0
2021/07/29	2033	05/08/2021			Bond Future	107.1646	107.1646	107.0598	107.0598	(0.098)	0.0000	0.0000	2,137
2021/07/29	2033	04/11/2021			Bond Future	107.0854	107.0854	106.9789	106.9789	(0.100)	0.0000	0.0000	8,979
2021/07/29	2033	03/02/2022			Bond Future	108.3403	108.3403	108.2322	108.2322	(0.100)	0.0000	0.0000	0
2021/07/29	2033	05/05/2022			Bond Future	108.3795	108.3795	108.2699	108.2699	(0.101)	0.0000	0.0000	0
2021/07/29	2033	04/08/2022			Bond Future	109.7162	109.7162	109.6051	109.6051	(0.101)	0.0000	0.0000	0
2021/07/29	2037	05/08/2021	12.27	Call	Bond Future	10,626.6200	10.6266	11,045.0700	11.0451	3.938	0	0	0
2021/07/29	2037	05/08/2021	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	2037	05/08/2021	12.28	Call	Bond Future	10,681.2000	10.6812	11,099.6500	11.0996	3.918	0	0	0
2021/07/29	2037	05/08/2021	12.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	2037	05/08/2021			Bond Future	10.5141	85.0171	10.4518	85.4356	(0.593)	0.0000	0.0000	57,745
2021/07/29	2037	05/08/2021	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	2037	05/08/2021	12.26	Call	Bond Future	10,571.9700	10.5720	10,990.4200	10.9904	3.958	0	0	0
2021/07/29	2037	04/11/2021	12.30	Call	Bond Future	9,754.5500	9.7546	10,141.6600	10.1417	3.969	0	0	0
2021/07/29	2037	04/11/2021	12.30	Put	Bond Future	256.9700	0.2570	221.6300	0.2216	(13.753)	0	0	600
2021/07/29	2037	04/11/2021	11.49	Put	Bond Future	796.9700	0.7970	703.6800	0.7037	(11.706)	0	0	0
2021/07/29	2037	04/11/2021	11.49	Call	Bond Future	5,690.3900	5.6904	6,019.5500	6.0196	5.784	0	0	600
2021/07/29	2037	04/11/2021	12.82	Put	Bond Future	125.5200	0.1255	106.9200	0.1069	(14.818)	0	0	0
2021/07/29	2037	04/11/2021	12.83	Call	Bond Future	12,414.5400	12.4145	12,818.6200	12.8186	3.255	0	0	0
2021/07/29	2037	04/11/2021			Bond Future	10.7041	85.9234	10.6395	86.3458	(0.604)	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
2021/07/29	2037	04/11/2021	12.82	Call	Bond Future	12,365.0500	12.3651	12,768.9000	12.7689	3.266	0	0	0
2021/07/29	2037	04/11/2021	12.83	Put	Bond Future	123.8200	0.1238	105.4500	0.1054	(14.836)	0	0	0
2021/07/29	2037	04/11/2021	12.81	Call	Bond Future	12,315.5300	12.3155	12,719.1500	12.7191	3.277	0	0	0
2021/07/29	2037	04/11/2021	12.81	Put	Bond Future	127.2400	0.1272	108.4100	0.1084	(14.799)	0	0	0
2021/07/29	2037	03/02/2022	11.46	Call	Bond Future	5,271.2000	5.2712	5,557.9600	5.5580	5.440	0	0	0
2021/07/29	2037	03/02/2022	11.47	Put	Bond Future	1,817.6500	1.8176	1,678.4700	1.6785	(7.657)	0	0	0
2021/07/29	2037	03/02/2022	11.45	Call	Bond Future	5,230.6600	5.2307	5,516.3300	5.5163	5.461	0	0	0
2021/07/29	2037	03/02/2022			Bond Future	10.9002	82.6551	10.8330	83.0822	(0.616)	0.0000	0.0000	0
2021/07/29	2037	03/02/2022	11.46	Put	Bond Future	1,836.6100	1.8366	1,696.3400	1.6963	(7.637)	0	0	0
2021/07/29	2037	03/02/2022	11.47	Call	Bond Future	5,311.6300	5.3116	5,599.4800	5.5995	5.419	0	0	0
2021/07/29	2037	03/02/2022	11.45	Put	Bond Future	1,855.5300	1.8555	1,714.1700	1.7142	(7.618)	0	0	0
2021/07/29	2037	05/05/2022	11.84	Put	Bond Future	2,167.6600	2.1677	2,031.1100	2.0311	(6.299)	0	0	0
2021/07/29	2037	05/05/2022	11.82	Call	Bond Future	6,451.3200	6.4513	6,745.0400	6.7450	4.553	0	0	0
2021/07/29	2037	05/05/2022	11.83	Call	Bond Future	6,491.5300	6.4915	6,786.0900	6.7861	4.538	0	0	0
2021/07/29	2037	05/05/2022			Bond Future	11.1018	83.6339	11.0320	84.0658	(0.629)	0.0000	0.0000	0
2021/07/29	2037	05/05/2022	11.84	Call	Bond Future	6,532.0700	6.5321	6,827.4600	6.8275	4.522	0	0	0
2021/07/29	2037	05/05/2022	11.82	Put	Bond Future	2,200.4900	2.2005	2,062.2700	2.0623	(6.281)	0	0	0
2021/07/29	2037	05/05/2022	11.83	Put	Bond Future	2,183.8800	2.1839	2,046.5000	2.0465	(6.291)	0	0	0
2021/07/29	2037	04/08/2022	10.91	Put	Bond Future	5,606.0900	5.6061	5,356.2000	5.3562	(4.457)	0	0	0
2021/07/29	2037	04/08/2022	10.89	Call	Bond Future	3,060.4200	3.0604	3,245.5900	3.2456	6.050	0	0	0
2021/07/29	2037	04/08/2022	10.89	Put	Bond Future	5,678.3600	5.6784	5,426.4300	5.4264	(4.437)	0	0	0
2021/07/29	2037	04/08/2022	10.90	Call	Bond Future	3,086.7300	3.0867	3,272.9200	3.2729	6.032	0	0	0
2021/07/29	2037	04/08/2022			Bond Future	11.3173	80.3428	11.2446	80.7799	(0.643)	0.0000	0.0000	0
2021/07/29	2037	04/08/2022	10.91	Call	Bond Future	3,113.4700	3.1135	3,300.6800	3.3007	6.013	0	0	0
2021/07/29	2037	04/08/2022	10.90	Put	Bond Future	5,641.9700	5.6420	5,391.0600	5.3911	(4.447)	0	0	0
2021/07/29	2038	05/08/2021			Bond Future	117.1214	117.1214	117.1250	117.1250	0.003	0.0000	0.0000	6,475
2021/07/29	2038	04/11/2021			Bond Future	118.3988	118.3988	118.4016	118.4016	0.002	0.0000	0.0000	7,564
2021/07/29	2038	03/02/2022			Bond Future	118.0219	118.0219	118.0244	118.0244	0.002	0.0000	0.0000	0
2021/07/29	2038	05/05/2022			Bond Future	119.4458	119.4458	119.4481	119.4481	0.002	0.0000	0.0000	0
2021/07/29	2038	04/08/2022			Bond Future	119.1166	119.1166	119.1189	119.1189	0.002	0.0000	0.0000	0
2021/07/29	2040	05/08/2021	12.48	Call	Bond Future	11,665.6800	11.6657	12,077.3800	12.0774	3.529	0	0	0
2021/07/29	2040	05/08/2021	12.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	2040	05/08/2021	12.47	Call	Bond Future	11,608.8500	11.6088	12,020.5500	12.0206	3.546	0	0	0
2021/07/29	2040	05/08/2021	11.05	Put	Bond Future	56.5400	0.0565	23.7700	0.0238	(57.959)	0	0	0
2021/07/29	2040	05/08/2021	11.05	Call	Bond Future	2,824.5100	2.8245	3,203.4400	3.2034	13.416	0	0	900
2021/07/29	2040	05/08/2021			Bond Future	10.6536	87.0229	10.5964	87.4346	(0.537)	0.0000	0.0000	31,321
2021/07/29	2040	05/08/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	2040	05/08/2021	12.49	Call	Bond Future	11,722.4400	11.7224	12,134.1400	12.1341	3.512	0	0	0
2021/07/29	2040	05/08/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	2040	05/08/2021	11.55	Put	Bond Future	0.8700	0.0009	0.1800	0.0002	(79.310)	0	0	0
2021/07/29	2040	05/08/2021	11.55	Call	Bond Future	6,064.8600	6.0649	6,475.8700	6.4759	6.777	0	0	900
2021/07/29	2040	05/08/2021	14.80	Call	Bond Future	23,147.4900	23.1475	23,559.1900	23.5592	1.779	0	0	0
2021/07/29	2040	05/08/2021	14.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2021/07/29	2040	04/11/2021	12.90	Call	Bond Future	12,811.1400	12.8111	13,205.2000	13.2052	3.076	0	0	0
2021/07/29	2040	04/11/2021	12.90	Put	Bond Future	160.6000	0.1606	139.0400	0.1390	(13.425)	0	0	0
2021/07/29	2040	04/11/2021	12.89	Call	Bond Future	12,759.3400	12.7593	13,153.1400	13.1531	3.086	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
2021/07/29	2040	04/11/2021	12.89	Put	Bond Future	162.7100	0.1627	140.8900	0.1409	(13.410)	0	0	0
2021/07/29	2040	04/11/2021			Bond Future	10.8392	87.9506	10.7798	88.3662	(0.548)	0.0000	0.0000	83,012
2021/07/29	2040	04/11/2021	12.91	Call	Bond Future	12,862.9400	12.8629	13,257.2500	13.2572	3.065	0	0	0
2021/07/29	2040	04/11/2021	12.91	Put	Bond Future	158.5600	0.1586	137.2500	0.1372	(13.440)	0	0	0
2021/07/29	2040	03/02/2022	11.58	Put	Bond Future	2,011.5300	2.0115	1,871.1400	1.8711	(6.979)	0	0	0
2021/07/29	2040	03/02/2022	11.59	Call	Bond Future	5,652.5000	5.6525	5,933.2800	5.9333	4.967	0	0	0
2021/07/29	2040	03/02/2022	11.57	Put	Bond Future	2,031.2200	2.0312	1,889.7700	1.8898	(6.964)	0	0	0
2021/07/29	2040	03/02/2022			Bond Future	11.0307	84.4554	10.9690	84.8755	(0.560)	0.0000	0.0000	0
2021/07/29	2040	03/02/2022	11.58	Call	Bond Future	5,608.8000	5.6088	5,888.5200	5.8885	4.987	0	0	0
2021/07/29	2040	03/02/2022	11.59	Put	Bond Future	1,992.0200	1.9920	1,852.6900	1.8527	(6.994)	0	0	0
2021/07/29	2040	03/02/2022	11.57	Call	Bond Future	5,565.2000	5.5652	5,843.8600	5.8439	5.007	0	0	0
2021/07/29	2040	05/05/2022	10.57	Put	Bond Future	6,613.3100	6.6133	6,331.9000	6.3319	(4.255)	0	0	0
2021/07/29	2040	05/05/2022	10.57	Call	Bond Future	2,096.9400	2.0969	2,240.4600	2.2405	6.844	0	0	1,200
2021/07/29	2040	05/05/2022	13.04	Call	Bond Future	11,743.3800	11.7434	12,099.6900	12.0997	3.034	0	0	0
2021/07/29	2040	05/05/2022	13.04	Put	Bond Future	1,032.9800	1.0330	964.3600	0.9644	(6.643)	0	0	1,200
2021/07/29	2040	05/05/2022	11.91	Put	Bond Future	2,349.1400	2.3491	2,210.8300	2.2108	(5.888)	0	0	0
2021/07/29	2040	05/05/2022	11.92	Call	Bond Future	6,707.8400	6.7078	6,995.3100	6.9953	4.286	0	0	0
2021/07/29	2040	05/05/2022	11.92	Put	Bond Future	2,330.7200	2.3307	2,193.2600	2.1933	(5.898)	0	0	0
2021/07/29	2040	05/05/2022			Bond Future	11.2271	85.4554	11.1629	85.8804	(0.572)	0.0000	0.0000	0
2021/07/29	2040	05/05/2022	9.82	Put	Bond Future	10,963.0600	10.9631	10,607.7200	10.6077	(3.241)	0	0	0
2021/07/29	2040	05/05/2022	9.82	Call	Bond Future	807.7700	0.8078	877.3600	0.8774	8.615	0	0	1,200
2021/07/29	2040	05/05/2022	11.91	Call	Bond Future	6,665.7300	6.6657	6,952.3500	6.9524	4.300	0	0	0
2021/07/29	2040	05/05/2022	11.90	Call	Bond Future	6,623.6800	6.6237	6,909.4400	6.9094	4.314	0	0	0
2021/07/29	2040	05/05/2022	11.90	Put	Bond Future	2,367.7000	2.3677	2,228.5300	2.2285	(5.878)	0	0	0
2021/07/29	2040	04/08/2022	11.05	Call	Bond Future	3,315.5300	3.3155	3,500.7800	3.5008	5.587	0	0	0
2021/07/29	2040	04/08/2022	11.05	Put	Bond Future	5,850.6500	5.8507	5,605.9300	5.6059	(4.183)	0	0	0
2021/07/29	2040	04/08/2022			Bond Future	11.4367	81.9347	11.3698	82.3647	(0.585)	0.0000	0.0000	0
2021/07/29	2040	04/08/2022	11.04	Call	Bond Future	3,287.1600	3.2872	3,471.3900	3.4714	5.605	0	0	0
2021/07/29	2040	04/08/2022	11.04	Put	Bond Future	5,889.4700	5.8895	5,643.7300	5.6437	(4.173)	0	0	0
2021/07/29	2040	04/08/2022	11.03	Call	Bond Future	3,258.5900	3.2586	3,441.7900	3.4418	5.622	0	0	0
2021/07/29	2040	04/08/2022	11.03	Put	Bond Future	5,928.1800	5.9282	5,681.4100	5.6814	(4.163)	0	0	0
2021/07/29	2044	05/08/2021	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	2044	05/08/2021	12.61	Call	Bond Future	12,121.0100	12.1210	12,538.5200	12.5385	3.445	0	0	0
2021/07/29	2044	05/08/2021	12.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	2044	05/08/2021			Bond Future	10.7078	83.7258	10.6506	84.1433	(0.534)	0.0000	0.0000	27,494
2021/07/29	2044	05/08/2021	12.60	Call	Bond Future	12,065.3200	12.0653	12,482.8300	12.4828	3.460	0	0	0
2021/07/29	2044	05/08/2021	12.59	Call	Bond Future	12,009.5500	12.0095	12,427.0600	12.4271	3.476	0	0	0
2021/07/29	2044	05/08/2021	12.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	2044	04/11/2021	12.91	Call	Bond Future	12,626.3600	12.6264	13,026.9700	13.0270	3.173	0	0	0
2021/07/29	2044	04/11/2021	12.91	Put	Bond Future	150.6400	0.1506	129.7200	0.1297	(13.887)	0	0	0
2021/07/29	2044	04/11/2021			Bond Future	10.8850	84.6183	10.8258	85.0398	(0.545)	0.0000	0.0000	52,207
2021/07/29	2044	04/11/2021	12.90	Call	Bond Future	12,574.8400	12.5748	12,975.2100	12.9752	3.184	0	0	0
2021/07/29	2044	04/11/2021	12.90	Put	Bond Future	152.6000	0.1526	131.4400	0.1314	(13.866)	0	0	0
2021/07/29	2044	04/11/2021	12.89	Call	Bond Future	12,523.2900	12.5233	12,923.4000	12.9234	3.195	0	0	0
2021/07/29	2044	04/11/2021	12.89	Put	Bond Future	154.6000	0.1546	133.1800	0.1332	(13.855)	0	0	0
2021/07/29	2044	03/02/2022	11.60	Call	Bond Future	5,573.5400	5.5735	5,856.3400	5.8563	5.074	0	0	0
2021/07/29	2044	03/02/2022	11.60	Put	Bond Future	2,043.9200	2.0439	1,900.6600	1.9007	(7.009)	0	0	0

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2021/07/29	2044	03/02/2022	11.59	Call	Bond Future	5,529.5100	5.5295	5,811.2400	5.8112	5.095	0	0	0
2021/07/29	2044	03/02/2022	11.59	Put	Bond Future	2,063.7900	2.0638	1,919.4600	1.9195	(6.993)	0	0	0
2021/07/29	2044	03/02/2022			Bond Future	11.0677	81.2100	11.0060	81.6360	(0.557)	0.0000	0.0000	0
2021/07/29	2044	03/02/2022	11.61	Call	Bond Future	5,617.4500	5.6175	5,901.3400	5.9013	5.054	0	0	0
2021/07/29	2044	03/02/2022	11.61	Put	Bond Future	2,024.0200	2.0240	1,881.8500	1.8819	(7.024)	0	0	0
2021/07/29	2044	05/05/2022	11.92	Call	Bond Future	6,629.6800	6.6297	6,919.8700	6.9199	4.377	0	0	0
2021/07/29	2044	05/05/2022	11.92	Put	Bond Future	2,374.8800	2.3749	2,234.1400	2.2341	(5.926)	0	0	0
2021/07/29	2044	05/05/2022	11.91	Call	Bond Future	6,587.6700	6.5877	6,876.9800	6.8770	4.392	0	0	0
2021/07/29	2044	05/05/2022	11.91	Put	Bond Future	2,393.9500	2.3940	2,252.3300	2.2523	(5.916)	0	0	0
2021/07/29	2044	05/05/2022			Bond Future	11.2545	82.1717	11.1904	82.6026	(0.569)	0.0000	0.0000	0
2021/07/29	2044	05/05/2022	11.93	Call	Bond Future	6,672.0100	6.6720	6,963.0700	6.9631	4.362	0	0	0
2021/07/29	2044	05/05/2022	11.93	Put	Bond Future	2,356.2200	2.3562	2,216.3500	2.2163	(5.936)	0	0	0
2021/07/29	2044	04/08/2022	11.09	Call	Bond Future	3,374.1800	3.3742	3,564.4500	3.5644	5.639	0	0	0
2021/07/29	2044	04/08/2022	11.09	Put	Bond Future	5,798.4500	5.7985	5,552.7100	5.5527	(4.238)	0	0	0
2021/07/29	2044	04/08/2022	11.08	Call	Bond Future	3,344.9200	3.3449	3,534.1400	3.5341	5.657	0	0	0
2021/07/29	2044	04/08/2022	11.08	Put	Bond Future	5,837.6100	5.8376	5,590.8200	5.5908	(4.228)	0	0	0
2021/07/29	2044	04/08/2022			Bond Future	11.4537	78.7382	11.3869	79.1742	(0.583)	0.0000	0.0000	0
2021/07/29	2044	04/08/2022	11.10	Call	Bond Future	3,403.2400	3.4032	3,594.5600	3.5946	5.622	0	0	0
2021/07/29	2044	04/08/2022	11.10	Put	Bond Future	5,759.1900	5.7592	5,514.5000	5.5145	(4.249)	0	0	0
2021/07/29	2046	05/08/2021			Bond Future	106.2494	106.2494	106.2526	106.2526	0.003	0.0000	0.0000	7,557
2021/07/29	2046	04/11/2021			Bond Future	105.5706	105.5706	105.5734	105.5734	0.003	0.0000	0.0000	18,100
2021/07/29	2046	03/02/2022			Bond Future	106.8080	106.8080	106.8106	106.8106	0.002	0.0000	0.0000	0
2021/07/29	2046	05/05/2022			Bond Future	106.2288	106.2288	106.2310	106.2310	0.002	0.0000	0.0000	0
2021/07/29	2046	04/08/2022			Bond Future	107.5393	107.5393	107.5414	107.5414	0.002	0.0000	0.0000	0
2021/07/29	2050	05/08/2021			Bond Future	107.4323	107.4323	107.8350	107.8350	0.375	0.0000	0.0000	5,724
2021/07/29	2050	04/11/2021			Bond Future	108.6038	108.6038	109.0102	109.0102	0.374	0.0000	0.0000	9,927
2021/07/29	2050	03/02/2022			Bond Future	107.9160	107.9160	108.3269	108.3269	0.381	0.0000	0.0000	0
2021/07/29	2050	05/05/2022			Bond Future	109.2181	109.2181	109.6337	109.6337	0.381	0.0000	0.0000	0
2021/07/29	2050	04/08/2022			Bond Future	108.5629	108.5629	108.9834	108.9834	0.387	0.0000	0.0000	0
2021/07/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	AL37	05/08/2021			Index Future	797.0840	797.0840	797.6160	797.6160	0.067	0.0000	0.0000	0
2021/07/29	AL37	04/11/2021			Index Future	805.6700	805.6700	806.2030	806.2030	0.066	0.0000	0.0000	0
2021/07/29	AL37	03/02/2022			Index Future	814.9150	814.9150	815.4520	815.4520	0.066	0.0000	0.0000	0
2021/07/29	AL37	05/05/2022			Index Future	824.5500	824.5500	825.0910	825.0910	0.066	0.0000	0.0000	0
2021/07/29	AL37	04/08/2022			Index Future	834.4220	834.4220	834.9690	834.9690	0.066	0.0000	0.0000	0
2021/07/29	AL7T	05/08/2021			Index Future	909.5450	909.5450	911.8260	911.8260	0.251	0.0000	0.0000	0
2021/07/29	AL7T	04/11/2021			Index Future	919.3420	919.3420	921.6430	921.6430	0.250	0.0000	0.0000	0
2021/07/29	AL7T	03/02/2022			Index Future	929.8920	929.8920	932.2160	932.2160	0.250	0.0000	0.0000	0

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2021/07/29	AL7T	05/05/2022			Index Future	940.8860	940.8860	943.2350	943.2350	0.250	0.0000	0.0000	0
2021/07/29	AL7T	04/08/2022			Index Future	952.1510	952.1510	954.5280	954.5280	0.250	0.0000	0.0000	0
2021/07/29	ALBI	05/08/2021			Index Future	798.8080	798.8080	801.2630	801.2630	0.307	0.0000	0.0000	39
2021/07/29	ALBI	04/11/2021			Index Future	807.4120	807.4120	809.8890	809.8890	0.307	0.0000	0.0000	114
2021/07/29	ALBI	03/02/2022			Index Future	816.6770	816.6770	819.1800	819.1800	0.306	0.0000	0.0000	0
2021/07/29	ALBI	05/05/2022			Index Future	826.3330	826.3330	828.8640	828.8640	0.306	0.0000	0.0000	0
2021/07/29	ALBI	04/08/2022			Index Future	836.2260	836.2260	838.7870	838.7870	0.306	0.0000	0.0000	0
2021/07/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/07/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	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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2021/07/29	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/29	ES33	05/08/2021			Bond Future	11.1939	78.8602	11.1461	79.1188	(0.427)	0.0000	0.0000	0
2021/07/29	ES33	04/11/2021			Bond Future	11.4304	75.9453	11.3807	76.2063	(0.435)	0.0000	0.0000	350
2021/07/29	ES33	03/02/2022			Bond Future	11.6759	76.8358	11.6241	77.0997	(0.444)	0.0000	0.0000	0
2021/07/29	ES33	05/05/2022			Bond Future	11.9237	73.9858	11.8697	74.2526	(0.453)	0.0000	0.0000	0
2021/07/29	ES33	04/08/2022			Bond Future	12.1844	74.8509	12.1280	75.1210	(0.463)	0.0000	0.0000	0
2021/07/29	ES42	05/08/2021			Bond Future	11.7225	77.5882	11.6698	77.9114	(0.449)	0.0000	0.0000	0
2021/07/29	ES42	04/11/2021			Bond Future	11.9467	74.1767	11.8918	74.5029	(0.460)	0.0000	0.0000	4,779
2021/07/29	ES42	03/02/2022			Bond Future	12.1720	75.0470	12.1148	75.3768	(0.470)	0.0000	0.0000	0
2021/07/29	ES42	05/05/2022			Bond Future	12.4076	71.6946	12.3478	72.0282	(0.482)	0.0000	0.0000	0
2021/07/29	ES42	04/08/2022			Bond Future	12.6485	72.5314	12.5860	72.8691	(0.494)	0.0000	0.0000	0
2021/07/29	GOVI	05/08/2021	719.14	Call	GOVI	698,750.0000	69.8750	723,110.0000	72.3110	3.486	0	0	0
2021/07/29	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	GOVI	05/08/2021	719.13	Call	GOVI	698,850.0000	69.8850	723,210.0000	72.3210	3.486	0	0	0
2021/07/29	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	GOVI	05/08/2021			GOVI	789.0150	789.0150	791.4510	791.4510	0.309	0.0000	0.0000	18
2021/07/29	GOVI	05/08/2021	719.15	Call	GOVI	698,650.0000	69.8650	723,010.0000	72.3010	3.487	0	0	0
2021/07/29	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	GOVI	04/11/2021	728.41	Call	GOVI	691,040.0000	69.1040	715,620.0000	71.5620	3.557	0	0	0
2021/07/29	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	GOVI	04/11/2021	728.40	Call	GOVI	691,140.0000	69.1140	715,720.0000	71.5720	3.556	0	0	0
2021/07/29	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	GOVI	04/11/2021			GOVI	797.5140	797.5140	799.9720	799.9720	0.308	0.0000	0.0000	979
2021/07/29	GOVI	04/11/2021	728.42	Call	GOVI	690,940.0000	69.0940	715,520.0000	71.5520	3.557	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
2021/07/29	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	GOVI	03/02/2022	792.76	Call	GOVI	139,050.0000	13.9050	163,890.0000	16.3890	17.864	0	0	0
2021/07/29	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	GOVI	03/02/2022			GOVI	806.6650	806.6650	809.1490	809.1490	0.308	0.0000	0.0000	0
2021/07/29	GOVI	03/02/2022	792.75	Call	GOVI	139,150.0000	13.9150	163,990.0000	16.3990	17.851	0	0	0
2021/07/29	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	GOVI	03/02/2022	792.74	Call	GOVI	139,250.0000	13.9250	164,090.0000	16.4090	17.838	0	0	0
2021/07/29	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	GOVI	05/05/2022	788.25	Call	GOVI	279,530.0000	27.9530	304,640.0000	30.4640	8.983	0	0	0
2021/07/29	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	GOVI	05/05/2022			GOVI	816.2030	816.2030	818.7140	818.7140	0.308	0.0000	0.0000	0
2021/07/29	GOVI	05/05/2022	788.24	Call	GOVI	279,630.0000	27.9630	304,740.0000	30.4740	8.980	0	0	0
2021/07/29	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	GOVI	05/05/2022	788.23	Call	GOVI	279,730.0000	27.9730	304,840.0000	30.4840	8.977	0	0	0
2021/07/29	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	GOVI	04/08/2022	819.28	Call	GOVI	66,950.0000	6.6950	92,360.0000	9.2360	37.954	0	0	0
2021/07/29	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	GOVI	04/08/2022			GOVI	825.9750	825.9750	828.5160	828.5160	0.308	0.0000	0.0000	0
2021/07/29	GOVI	04/08/2022	819.27	Call	GOVI	67,050.0000	6.7050	92,460.0000	9.2460	37.897	0	0	0
2021/07/29	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	GOVI	04/08/2022	819.26	Call	GOVI	67,150.0000	6.7150	92,560.0000	9.2560	37.841	0	0	0
2021/07/29	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/07/29	IGOV	05/08/2021			Index Future	289.1190	289.1190	289.4000	289.4000	0.097	0.0000	0.0000	2
2021/07/29	IGOV	04/11/2021			Index Future	292.3050	292.3050	292.5880	292.5880	0.097	0.0000	0.0000	475
2021/07/29	IGOV	03/02/2022			Index Future	295.7310	295.7310	296.0160	296.0160	0.096	0.0000	0.0000	0
2021/07/29	IGOV	05/05/2022			Index Future	299.2970	299.2970	299.5850	299.5850	0.096	0.0000	0.0000	0
2021/07/29	IGOV	04/08/2022			Index Future	302.9500	302.9500	303.2410	303.2410	0.096	0.0000	0.0000	0
2021/07/29	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/07/29	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/07/29	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/07/29	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/07/29	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/07/29	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/07/29	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/07/29	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/07/29	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/07/29	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/07/29	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/07/29	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/07/29	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/07/29	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/07/29	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/07/29	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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2021/07/29	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/07/29	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/07/29	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/07/29	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/07/29	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/07/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/07/29	JBAF	18/08/2021			Jibar Tradeable Future	3.6950	96.3050	3.6950	96.3050	0.000	0.0000	0.0000	0
2021/07/29	JBAF	15/09/2021			Jibar Tradeable Future	3.7150	96.2850	3.7150	96.2850	0.000	0.0000	0.0000	30,000
2021/07/29	JBAF	20/10/2021			Jibar Tradeable Future	3.8300	96.1700	3.8100	96.1900	(0.522)	0.0000	0.0000	0
2021/07/29	JBAF	17/11/2021			Jibar Tradeable Future	3.8600	96.1400	3.8400	96.1600	(0.518)	0.0000	0.0000	0
2021/07/29	JBAF	15/12/2021			Jibar Tradeable Future	3.9950	96.0050	3.9650	96.0350	(0.751)	0.0000	0.0000	0
2021/07/29	JBAF	19/01/2022			Jibar Tradeable Future	4.0300	95.9700	4.0000	96.0000	(0.744)	0.0000	0.0000	0
2021/07/29	JBAF	16/03/2022			Jibar Tradeable Future	4.2300	95.7700	4.1900	95.8100	(0.946)	0.0000	0.0000	0
2021/07/29	JBAF	15/06/2022			Jibar Tradeable Future	4.5850	95.4150	4.5500	95.4500	(0.763)	0.0000	0.0000	471
2021/07/29	JBAF	21/09/2022			Jibar Tradeable Future	4.7900	95.2100	4.7600	95.2400	(0.626)	0.0000	0.0000	0
2021/07/29	JBAF	21/12/2022			Jibar Tradeable Future	5.0800	94.9200	5.0400	94.9600	(0.787)	0.0000	0.0000	0
2021/07/29	JBAF	15/03/2023			Jibar Tradeable Future	5.2650	94.7350	5.2250	94.7750	(0.760)	0.0000	0.0000	0
2021/07/29	JBAF	21/06/2023			Jibar Tradeable Future	5.4750	94.5250	5.4500	94.5500	(0.457)	0.0000	0.0000	0
2021/07/29	R023	05/08/2021	5.30	Call	Bond Future	502.3200	0.5023	542.7400	0.5427	8.047	0	0	0
2021/07/29	R023	05/08/2021	5.30	Put	Bond Future	0.7600	0.0008	0.2300	0.0002	(69.737)	0	0	0
2021/07/29	R023	05/08/2021	5.29	Call	Bond Future	487.3700	0.4874	527.6900	0.5277	8.273	0	0	0
2021/07/29	R023	05/08/2021	5.29	Put	Bond Future	0.9200	0.0009	0.2900	0.0003	(68.478)	0	0	0
2021/07/29	R023	05/08/2021			Bond Future	4.9689	107.5603	4.9420	107.6012	(0.542)	0.0000	0.0000	3,363
2021/07/29	R023	05/08/2021	5.31	Call	Bond Future	517.2900	0.5173	557.8000	0.5578	7.831	0	0	0
2021/07/29	R023	05/08/2021	5.31	Put	Bond Future	0.6300	0.0006	0.1900	0.0002	(69.841)	0	0	0
2021/07/29	R023	04/11/2021	4.91	Call	Bond Future	116.5400	0.1165	129.5200	0.1295	11.138	0	0	0
2021/07/29	R023	04/11/2021	4.91	Put	Bond Future	356.4600	0.3565	328.6600	0.3287	(7.799)	0	0	0
2021/07/29	R023	04/11/2021	4.90	Call	Bond Future	111.0200	0.1110	123.6200	0.1236	11.349	0	0	0
2021/07/29	R023	04/11/2021	4.90	Put	Bond Future	363.7800	0.3638	335.6000	0.3356	(7.746)	0	0	0
2021/07/29	R023	04/11/2021			Bond Future	5.0971	104.7998	5.0653	104.8406	(0.625)	0.0000	0.0000	13,768
2021/07/29	R023	04/11/2021	4.92	Call	Bond Future	122.2000	0.1222	135.5600	0.1356	10.933	0	0	0
2021/07/29	R023	04/11/2021	4.92	Put	Bond Future	349.2800	0.3493	321.8600	0.3219	(7.850)	0	0	0
2021/07/29	R023	03/02/2022	5.08	Call	Bond Future	191.1100	0.1911	207.7200	0.2077	8.691	0	0	0
2021/07/29	R023	03/02/2022	5.08	Put	Bond Future	340.3400	0.3403	316.0500	0.3161	(7.137)	0	0	0
2021/07/29	R023	03/02/2022			Bond Future	5.2241	106.0028	5.1846	106.0437	(0.757)	0.0000	0.0000	0
2021/07/29	R023	03/02/2022	5.07	Call	Bond Future	185.7300	0.1857	202.0800	0.2021	8.803	0	0	0
2021/07/29	R023	03/02/2022	5.07	Put	Bond Future	345.3300	0.3453	320.7800	0.3208	(7.109)	0	0	0
2021/07/29	R023	03/02/2022	5.06	Call	Bond Future	180.1300	0.1801	196.2100	0.1962	8.927	0	0	0
2021/07/29	R023	03/02/2022	5.06	Put	Bond Future	350.0900	0.3501	325.2700	0.3253	(7.090)	0	0	0
2021/07/29	R023	05/05/2022	6.31	Call	Bond Future	848.0700	0.8481	880.9400	0.8809	3.876	0	0	0
2021/07/29	R023	05/05/2022	6.31	Put	Bond Future	98.4700	0.0985	90.1600	0.0902	(8.439)	0	0	0
2021/07/29	R023	05/05/2022			Bond Future	5.3599	103.3466	5.3081	103.3878	(0.968)	0.0000	0.0000	0
2021/07/29	R023	05/05/2022	6.30	Call	Bond Future	841.3000	0.8413	874.0900	0.8741	3.898	0	0	0
2021/07/29	R023	05/05/2022	6.30	Put	Bond Future	99.5400	0.0995	91.1500	0.0912	(8.429)	0	0	0
2021/07/29	R023	05/05/2022	6.29	Call	Bond Future	834.5400	0.8345	867.2400	0.8672	3.918	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
2021/07/29	R023	05/05/2022	6.29	Put	Bond Future	100.6300	0.1006	92.1500	0.0921	(8.427)	0	0	0
2021/07/29	R023	04/08/2022	6.05	Call	Bond Future	437.3800	0.4374	464.2400	0.4642	6.141	0	0	0
2021/07/29	R023	04/08/2022	6.05	Put	Bond Future	181.7300	0.1817	166.6200	0.1666	(8.315)	0	0	0
2021/07/29	R023	04/08/2022			Bond Future	5.5870	104.5664	5.5111	104.6084	(1.357)	0.0000	0.0000	0
2021/07/29	R023	04/08/2022	6.04	Call	Bond Future	433.4900	0.4335	460.2400	0.4602	6.171	0	0	0
2021/07/29	R023	04/08/2022	6.04	Put	Bond Future	183.3500	0.1834	168.1300	0.1681	(8.301)	0	0	0
2021/07/29	R023	04/08/2022	6.03	Call	Bond Future	429.6200	0.4296	456.2600	0.4563	6.201	0	0	0
2021/07/29	R023	04/08/2022	6.03	Put	Bond Future	184.9800	0.1850	169.6500	0.1696	(8.287)	0	0	0
2021/07/29	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	R035	05/08/2021	5.31	Put	Bond Future	44,101.3400	44.1013	43,714.4200	43.7144	(0.877)	0	0	0
2021/07/29	R035	05/08/2021	11.37	Call	Bond Future	7,088.3600	7.0884	7,475.1900	7.4752	5.457	0	0	0
2021/07/29	R035	05/08/2021	11.37	Put	Bond Future	0.1100	0.0001	0.0200	0.0000	(81.818)	0	0	100
2021/07/29	R035	05/08/2021			Bond Future	10.2502	93.9893	10.1927	94.3763	(0.560)	0.0000	0.0000	48,003
2021/07/29	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	R035	05/08/2021	5.30	Put	Bond Future	44,217.9200	44.2179	43,831.0000	43.8310	(0.875)	0	0	0
2021/07/29	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	R035	05/08/2021	5.29	Put	Bond Future	44,334.6300	44.3346	43,947.7100	43.9477	(0.873)	0	0	0
2021/07/29	R035	05/08/2021	10.77	Call	Bond Future	3,418.4600	3.4185	3,790.8600	3.7909	10.894	0	0	0
2021/07/29	R035	05/08/2021	10.77	Put	Bond Future	22.8700	0.0229	8.3500	0.0084	(63.489)	0	0	100
2021/07/29	R035	05/08/2021	10.02	Put	Bond Future	1,712.0400	1.7120	1,371.9900	1.3720	(19.862)	0	0	0
2021/07/29	R035	05/08/2021	10.02	Call	Bond Future	147.2500	0.1472	194.1200	0.1941	31.830	0	0	100
2021/07/29	R035	04/11/2021	11.20	Put	Bond Future	844.2000	0.8442	753.1200	0.7531	(10.789)	0	0	350
2021/07/29	R035	04/11/2021	10.60	Call	Bond Future	2,965.3600	2.9654	3,183.4800	3.1835	7.356	0	0	0
2021/07/29	R035	04/11/2021	10.60	Put	Bond Future	1,980.7900	1.9808	1,808.4800	1.8085	(8.699)	0	0	350
2021/07/29	R035	04/11/2021	10.11	Put	Bond Future	3,635.4800	3.6355	3,380.4700	3.3805	(7.014)	0	0	0
2021/07/29	R035	04/11/2021	10.11	Call	Bond Future	1,389.8600	1.3899	1,525.2800	1.5253	9.743	0	0	350
2021/07/29	R035	04/11/2021	10.12	Put	Bond Future	3,593.9800	3.5940	3,340.6700	3.3407	(7.048)	0	0	0
2021/07/29	R035	04/11/2021	10.12	Call	Bond Future	1,415.9700	1.4160	1,553.0900	1.5531	9.684	0	0	400
2021/07/29	R035	04/11/2021	10.62	Put	Bond Future	1,927.8600	1.9279	1,758.7400	1.7587	(8.772)	0	0	0
2021/07/29	R035	04/11/2021	10.62	Call	Bond Future	3,040.7600	3.0408	3,262.0700	3.2621	7.278	0	0	400
2021/07/29	R035	04/11/2021	11.75	Put	Bond Future	388.0500	0.3880	340.6000	0.3406	(12.228)	0	0	782
2021/07/29	R035	04/11/2021	11.08	Call	Bond Future	4,994.1900	4.9942	5,280.1600	5.2802	5.726	0	0	0
2021/07/29	R035	04/11/2021	11.08	Put	Bond Future	1,002.9400	1.0029	898.4800	0.8985	(10.415)	0	0	782
2021/07/29	R035	04/11/2021	10.23	Put	Bond Future	3,162.1800	3.1622	2,927.8200	2.9278	(7.411)	0	0	0
2021/07/29	R035	04/11/2021	12.53	Call	Bond Future	12,341.8800	12.3419	12,714.4600	12.7145	3.019	0	0	0
2021/07/29	R035	04/11/2021	12.53	Put	Bond Future	128.0500	0.1280	110.2000	0.1102	(13.940)	0	0	0
2021/07/29	R035	04/11/2021			Bond Future	10.4479	90.5171	10.3883	90.9075	(0.571)	0.0000	0.0000	80,866
2021/07/29	R035	04/11/2021	11.20	Call	Bond Future	5,563.8000	5.5638	5,863.1500	5.8632	5.380	0	0	0
2021/07/29	R035	04/11/2021	13.82	Call	Bond Future	18,581.6200	18.5816	18,970.3600	18.9704	2.092	0	0	0
2021/07/29	R035	04/11/2021	13.82	Put	Bond Future	8.9700	0.0090	7.2800	0.0073	(18.841)	0	0	400
2021/07/29	R035	04/11/2021	11.75	Call	Bond Future	8,331.9900	8.3320	8,674.9700	8.6750	4.116	0	0	0
2021/07/29	R035	04/11/2021	10.23	Call	Bond Future	1,723.1800	1.7232	1,879.2500	1.8793	9.057	0	0	782
2021/07/29	R035	04/11/2021	12.52	Call	Bond Future	12,291.0700	12.2911	12,663.4200	12.6634	3.029	0	0	0
2021/07/29	R035	04/11/2021	12.52	Put	Bond Future	129.8500	0.1298	111.7700	0.1118	(13.924)	0	0	0
2021/07/29	R035	04/11/2021	12.51	Call	Bond Future	12,240.2200	12.2402	12,612.3500	12.6123	3.040	0	0	0
2021/07/29	R035	04/11/2021	12.51	Put	Bond Future	131.6700	0.1317	113.3700	0.1134	(13.898)	0	0	0
2021/07/29	R035	03/02/2022	11.05	Put	Bond Future	2,190.8000	2.1908	2,042.2100	2.0422	(6.782)	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
2021/07/29	R035	03/02/2022	10.35	Put	Bond Future	4,228.3600	4.2284	3,995.0200	3.9950	(5.518)	0	0	0
2021/07/29	R035	03/02/2022	10.35	Call	Bond Future	2,282.8200	2.2828	2,444.1800	2.4442	7.068	0	0	1,600
2021/07/29	R035	03/02/2022	11.28	Call	Bond Future	5,589.9300	5.5899	5,859.7700	5.8598	4.827	0	0	0
2021/07/29	R035	03/02/2022	11.28	Put	Bond Future	1,736.9600	1.7370	1,612.1000	1.6121	(7.188)	0	0	200
2021/07/29	R035	03/02/2022	10.26	Put	Bond Future	4,569.2900	4.5693	4,324.3100	4.3243	(5.361)	0	0	0
2021/07/29	R035	03/02/2022	10.26	Call	Bond Future	2,032.3000	2.0323	2,182.0200	2.1820	7.367	0	0	200
2021/07/29	R035	03/02/2022	11.73	Call	Bond Future	7,585.4900	7.5855	7,892.6600	7.8927	4.049	0	0	0
2021/07/29	R035	03/02/2022	11.73	Put	Bond Future	1,120.1800	1.1202	1,032.6500	1.0327	(7.814)	0	0	280
2021/07/29	R035	03/02/2022	11.03	Call	Bond Future	4,583.7000	4.5837	4,827.6200	4.8276	5.321	0	0	0
2021/07/29	R035	03/02/2022	11.39	Call	Bond Future	6,060.3900	6.0604	6,340.4600	6.3405	4.621	0	0	0
2021/07/29	R035	03/02/2022	11.39	Put	Bond Future	1,557.6800	1.5577	1,443.0500	1.4431	(7.359)	0	0	683
2021/07/29	R035	03/02/2022	10.65	Call	Bond Future	3,215.8800	3.2159	3,415.2400	3.4152	6.199	0	0	0
2021/07/29	R035	03/02/2022	11.23	Call	Bond Future	5,381.2100	5.3812	5,646.1500	5.6462	4.923	0	0	0
2021/07/29	R035	03/02/2022	11.23	Put	Bond Future	1,826.0100	1.8260	1,696.2500	1.6963	(7.106)	0	0	0
2021/07/29	R035	03/02/2022	11.22	Call	Bond Future	5,340.1500	5.3401	5,604.0800	5.6041	4.942	0	0	0
2021/07/29	R035	03/02/2022	11.22	Put	Bond Future	1,844.6900	1.8447	1,713.9200	1.7139	(7.089)	0	0	0
2021/07/29	R035	03/02/2022			Bond Future	10.6521	91.5562	10.5901	91.9509	(0.583)	0.0000	0.0000	0
2021/07/29	R035	03/02/2022	11.05	Call	Bond Future	4,661.2300	4.6612	4,907.3400	4.9073	5.280	0	0	0
2021/07/29	R035	03/02/2022	11.88	Call	Bond Future	8,280.4900	8.2805	8,597.6200	8.5976	3.830	0	0	0
2021/07/29	R035	03/02/2022	11.88	Put	Bond Future	970.7800	0.9708	893.2100	0.8932	(7.990)	0	0	1,800
2021/07/29	R035	03/02/2022	11.03	Put	Bond Future	2,235.0500	2.2350	2,084.2700	2.0843	(6.746)	0	0	280
2021/07/29	R035	03/02/2022	10.10	Put	Bond Future	5,228.6000	5.2286	4,962.9800	4.9630	(5.080)	0	0	0
2021/07/29	R035	03/02/2022	10.10	Call	Bond Future	1,626.3200	1.6263	1,755.4000	1.7554	7.937	0	0	280
2021/07/29	R035	03/02/2022	10.65	Put	Bond Future	3,229.5100	3.2295	3,034.1700	3.0342	(6.049)	0	0	683
2021/07/29	R035	03/02/2022	9.70	Put	Bond Future	7,248.1100	7.2481	6,936.7100	6.9367	(4.296)	0	0	0
2021/07/29	R035	03/02/2022	9.70	Call	Bond Future	903.0600	0.9031	986.3600	0.9864	9.224	0	0	683
2021/07/29	R035	03/02/2022	11.24	Call	Bond Future	5,422.3700	5.4224	5,688.3100	5.6883	4.904	0	0	0
2021/07/29	R035	03/02/2022	11.24	Put	Bond Future	1,807.5000	1.8075	1,678.7400	1.6787	(7.124)	0	0	0
2021/07/29	R035	05/05/2022	11.64	Call	Bond Future	6,756.5700	6.7566	7,031.9700	7.0320	4.076	0	0	0
2021/07/29	R035	05/05/2022	11.64	Put	Bond Future	2,100.8800	2.1009	1,977.1900	1.9772	(5.888)	0	0	0
2021/07/29	R035	05/05/2022	11.63	Call	Bond Future	6,715.4400	6.7154	6,990.0800	6.9901	4.090	0	0	0
2021/07/29	R035	05/05/2022	11.63	Put	Bond Future	2,116.6800	2.1167	1,992.2300	1.9922	(5.879)	0	0	0
2021/07/29	R035	05/05/2022			Bond Future	10.8539	88.1618	10.7893	88.5609	(0.595)	0.0000	0.0000	0
2021/07/29	R035	05/05/2022	11.65	Call	Bond Future	6,797.7700	6.7978	7,073.9100	7.0739	4.062	0	0	0
2021/07/29	R035	05/05/2022	11.65	Put	Bond Future	2,085.2100	2.0852	1,962.2600	1.9623	(5.896)	0	0	0
2021/07/29	R035	04/08/2022	10.72	Call	Bond Future	3,280.4300	3.2804	3,457.4300	3.4574	5.396	0	0	0
2021/07/29	R035	04/08/2022	10.72	Put	Bond Future	5,397.8100	5.3978	5,170.8700	5.1709	(4.204)	0	0	0
2021/07/29	R035	04/08/2022	10.73	Call	Bond Future	3,308.0200	3.3080	3,485.9600	3.4860	5.379	0	0	0
2021/07/29	R035	04/08/2022	10.73	Put	Bond Future	5,363.4600	5.3635	5,137.4600	5.1375	(4.214)	0	0	0
2021/07/29	R035	04/08/2022			Bond Future	11.0677	89.1771	11.0004	89.5810	(0.608)	0.0000	0.0000	0
2021/07/29	R035	04/08/2022	10.74	Call	Bond Future	3,335.3700	3.3354	3,514.2500	3.5143	5.363	0	0	0
2021/07/29	R035	04/08/2022	10.74	Put	Bond Future	5,328.9400	5.3289	5,103.8800	5.1039	(4.223)	0	0	0
2021/07/29	R186	05/08/2021	8.62	Call	Bond Future	5,705.0200	5.7050	5,786.2900	5.7863	1.425	0	0	0
2021/07/29	R186	05/08/2021	8.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	R186	05/08/2021	8.61	Call	Bond Future	5,660.6800	5.6607	5,741.9500	5.7420	1.436	0	0	0
2021/07/29	R186	05/08/2021	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	R186	05/08/2021			Bond Future	7.3739	115.0826	7.3567	115.1639	(0.233)	0.0000	0.0000	41,937

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
2021/07/29	R186	05/08/2021	8.63	Call	Bond Future	5,749.3200	5.7493	5,830.5900	5.8306	1.414	0	0	0
2021/07/29	R186	05/08/2021	8.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	R186	04/11/2021	7.77	Call	Bond Future	2,002.1700	2.0022	2,044.6200	2.0446	2.120	0	0	0
2021/07/29	R186	04/11/2021	8.10	Call	Bond Future	2,994.4000	2.9944	3,049.0500	3.0490	1.825	0	0	0
2021/07/29	R186	04/11/2021	8.10	Put	Bond Future	601.2800	0.6013	574.4300	0.5744	(4.465)	0	0	0
2021/07/29	R186	04/11/2021	8.09	Call	Bond Future	2,961.4900	2.9615	3,015.8000	3.0158	1.834	0	0	0
2021/07/29	R186	04/11/2021	8.09	Put	Bond Future	612.1100	0.6121	584.9200	0.5849	(4.442)	0	0	0
2021/07/29	R186	04/11/2021			Bond Future	7.5602	116.3093	7.5420	116.3908	(0.240)	0.0000	0.0000	74,286
2021/07/29	R186	04/11/2021	7.77	Put	Bond Future	1,064.2600	1.0643	1,025.2100	1.0252	(3.669)	0	0	15,177
2021/07/29	R186	04/11/2021	8.77	Call	Bond Future	5,445.6800	5.4457	5,516.8100	5.5168	1.306	0	0	0
2021/07/29	R186	04/11/2021	8.77	Put	Bond Future	170.7100	0.1707	160.3400	0.1603	(6.075)	0	0	15,177
2021/07/29	R186	04/11/2021	8.11	Call	Bond Future	3,027.4500	3.0275	3,082.4300	3.0824	1.816	0	0	0
2021/07/29	R186	04/11/2021	8.11	Put	Bond Future	590.6000	0.5906	564.0800	0.5641	(4.490)	0	0	0
2021/07/29	R186	03/02/2022	7.30	Call	Bond Future	1,124.1700	1.1242	1,148.6500	1.1486	2.178	0	0	0
2021/07/29	R186	03/02/2022	7.30	Put	Bond Future	3,066.2100	3.0662	3,008.6000	3.0086	(1.879)	0	0	0
2021/07/29	R186	03/02/2022			Bond Future	7.7510	112.3624	7.7317	112.4445	(0.248)	0.0000	0.0000	0
2021/07/29	R186	03/02/2022	7.29	Call	Bond Future	1,108.6600	1.1087	1,132.8800	1.1329	2.185	0	0	0
2021/07/29	R186	03/02/2022	7.29	Put	Bond Future	3,094.2500	3.0943	3,036.3800	3.0364	(1.870)	0	0	0
2021/07/29	R186	03/02/2022	7.28	Call	Bond Future	1,093.2900	1.0933	1,117.2500	1.1172	2.192	0	0	0
2021/07/29	R186	03/02/2022	7.28	Put	Bond Future	3,122.4400	3.1224	3,064.3100	3.0643	(1.862)	0	0	0
2021/07/29	R186	05/05/2022	8.32	Call	Bond Future	3,162.4600	3.1625	3,208.9100	3.2089	1.469	0	0	0
2021/07/29	R186	05/05/2022	8.32	Put	Bond Future	1,705.2700	1.7053	1,668.9000	1.6689	(2.133)	0	0	0
2021/07/29	R186	05/05/2022			Bond Future	7.9552	113.6923	7.9347	113.7751	(0.258)	0.0000	0.0000	0
2021/07/29	R186	05/05/2022	8.31	Call	Bond Future	3,137.3400	3.1373	3,183.5700	3.1836	1.474	0	0	0
2021/07/29	R186	05/05/2022	8.31	Put	Bond Future	1,719.7700	1.7198	1,683.1800	1.6832	(2.128)	0	0	0
2021/07/29	R186	05/05/2022	8.30	Call	Bond Future	3,112.3000	3.1123	3,158.3200	3.1583	1.479	0	0	0
2021/07/29	R186	05/05/2022	8.30	Put	Bond Future	1,734.3700	1.7344	1,697.5700	1.6976	(2.122)	0	0	0
2021/07/29	R186	04/08/2022	8.15	Call	Bond Future	2,482.5300	2.4825	2,521.6100	2.5216	1.574	0	0	0
2021/07/29	R186	04/08/2022	8.15	Put	Bond Future	2,597.5400	2.5975	2,552.8100	2.5528	(1.722)	0	0	0
2021/07/29	R186	04/08/2022			Bond Future	8.1802	109.7366	8.1582	109.8204	(0.269)	0.0000	0.0000	0
2021/07/29	R186	04/08/2022	8.13	Call	Bond Future	2,442.9700	2.4430	2,481.6500	2.4816	1.583	0	0	0
2021/07/29	R186	04/08/2022	8.13	Put	Bond Future	2,634.1300	2.6341	2,589.0000	2.5890	(1.713)	0	0	0
2021/07/29	R186	04/08/2022	8.14	Call	Bond Future	2,462.4900	2.4625	2,501.3700	2.5014	1.579	0	0	0
2021/07/29	R186	04/08/2022	8.14	Put	Bond Future	2,615.5700	2.6156	2,570.6400	2.5706	(1.718)	0	0	0
2021/07/29	R197	05/08/2021			Bond Future	322.0767	322.0767	322.0608	322.0608	(0.005)	0.0000	0.0000	1,029
2021/07/29	R197	04/11/2021			Bond Future	325.5890	325.5890	325.5712	325.5712	(0.005)	0.0000	0.0000	1,267
2021/07/29	R197	03/02/2022			Bond Future	321.2563	321.2563	321.2374	321.2374	(0.006)	0.0000	0.0000	0
2021/07/29	R197	05/05/2022			Bond Future	325.1327	325.1327	325.1129	325.1129	(0.006)	0.0000	0.0000	0
2021/07/29	R197	04/08/2022			Bond Future	320.8281	320.8281	320.8077	320.8077	(0.006)	0.0000	0.0000	0
2021/07/29	R202	05/08/2021			Bond Future	234.4832	234.4832	234.4884	234.4884	0.002	0.0000	0.0000	3,560
2021/07/29	R202	04/11/2021			Bond Future	237.0403	237.0403	237.0444	237.0444	0.002	0.0000	0.0000	9,704
2021/07/29	R202	03/02/2022			Bond Future	235.4902	235.4902	235.4936	235.4936	0.001	0.0000	0.0000	0
2021/07/29	R202	05/05/2022			Bond Future	238.3315	238.3315	238.3343	238.3343	0.001	0.0000	0.0000	0
2021/07/29	R202	04/08/2022			Bond Future	236.8544	236.8544	236.8571	236.8571	0.001	0.0000	0.0000	0
2021/07/29	R209	05/08/2021	11.81	Call	Bond Future	8,383.0400	8.3830	8,659.0800	8.6591	3.293	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
2021/07/29	R209	05/08/2021	11.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	R209	05/08/2021			Bond Future	10.2380	72.3365	10.1908	72.6125	(0.460)	0.0000	0.0000	11,402
2021/07/29	R209	05/08/2021	11.80	Call	Bond Future	8,334.4100	8.3344	8,610.4500	8.6104	3.312	0	0	0
2021/07/29	R209	05/08/2021	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	R209	05/08/2021	11.79	Call	Bond Future	8,285.7200	8.2857	8,561.7600	8.5618	3.332	0	0	0
2021/07/29	R209	05/08/2021	11.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	R209	04/11/2021	10.00	Call	Bond Future	1,065.3200	1.0653	1,151.1600	1.1512	8.058	0	0	0
2021/07/29	R209	04/11/2021	10.00	Put	Bond Future	3,480.0400	3.4800	3,287.2900	3.2873	(5.539)	0	0	3,100
2021/07/29	R209	04/11/2021	12.00	Call	Bond Future	8,486.8400	8.4868	8,740.3300	8.7403	2.987	0	0	0
2021/07/29	R209	04/11/2021	12.00	Put	Bond Future	231.0000	0.2310	205.9000	0.2059	(10.866)	0	0	9,000
2021/07/29	R209	04/11/2021	10.50	Call	Bond Future	2,370.7500	2.3707	2,516.7100	2.5167	6.157	0	0	0
2021/07/29	R209	04/11/2021	12.19	Call	Bond Future	9,324.5600	9.3246	9,583.2800	9.5833	2.775	0	0	0
2021/07/29	R209	04/11/2021	12.19	Put	Bond Future	176.5900	0.1766	156.7200	0.1567	(11.252)	0	0	0
2021/07/29	R209	04/11/2021	12.17	Call	Bond Future	9,236.5700	9.2366	9,494.8000	9.4948	2.796	0	0	0
2021/07/29	R209	04/11/2021			Bond Future	10.4138	69.9678	10.3650	70.2464	(0.468)	0.0000	0.0000	32,938
2021/07/29	R209	04/11/2021	10.50	Put	Bond Future	1,881.9700	1.8820	1,749.3400	1.7493	(7.047)	0	0	9,400
2021/07/29	R209	04/11/2021	9.50	Put	Bond Future	5,811.4100	5.8114	5,567.3600	5.5674	(4.199)	0	0	0
2021/07/29	R209	04/11/2021	9.50	Call	Bond Future	317.7800	0.3178	352.3200	0.3523	10.869	0	0	6,000
2021/07/29	R209	04/11/2021	12.18	Call	Bond Future	9,280.5900	9.2806	9,539.0700	9.5391	2.785	0	0	0
2021/07/29	R209	04/11/2021	12.18	Put	Bond Future	179.1000	0.1791	158.9900	0.1590	(11.228)	0	0	0
2021/07/29	R209	04/11/2021	12.17	Put	Bond Future	181.6100	0.1816	161.2500	0.1613	(11.211)	0	0	0
2021/07/29	R209	03/02/2022	11.03	Call	Bond Future	4,199.4200	4.1994	4,377.2700	4.3773	4.235	0	0	0
2021/07/29	R209	03/02/2022	11.03	Put	Bond Future	1,819.6700	1.8197	1,715.9800	1.7160	(5.698)	0	0	0
2021/07/29	R209	03/02/2022	11.02	Call	Bond Future	4,164.3600	4.1644	4,341.4500	4.3414	4.253	0	0	0
2021/07/29	R209	03/02/2022	11.02	Put	Bond Future	1,837.4900	1.8375	1,733.0400	1.7330	(5.684)	0	0	0
2021/07/29	R209	03/02/2022			Bond Future	10.5910	70.7713	10.5405	71.0528	(0.477)	0.0000	0.0000	0
2021/07/29	R209	03/02/2022	11.04	Call	Bond Future	4,234.4100	4.2344	4,413.0200	4.4130	4.218	0	0	0
2021/07/29	R209	03/02/2022	11.04	Put	Bond Future	1,801.8300	1.8018	1,698.9000	1.6989	(5.713)	0	0	0
2021/07/29	R209	05/05/2022	11.44	Call	Bond Future	5,413.4100	5.4134	5,603.9700	5.6040	3.520	0	0	0
2021/07/29	R209	05/05/2022	11.44	Put	Bond Future	1,921.2900	1.9213	1,827.1000	1.8271	(4.902)	0	0	0
2021/07/29	R209	05/05/2022	11.43	Call	Bond Future	5,378.8900	5.3789	5,568.8500	5.5688	3.532	0	0	0
2021/07/29	R209	05/05/2022	11.43	Put	Bond Future	1,937.0900	1.9371	1,842.3000	1.8423	(4.893)	0	0	0
2021/07/29	R209	05/05/2022			Bond Future	10.7714	68.4676	10.7190	68.7524	(0.486)	0.0000	0.0000	0
2021/07/29	R209	05/05/2022	11.45	Call	Bond Future	5,448.2200	5.4482	5,639.3600	5.6394	3.508	0	0	0
2021/07/29	R209	05/05/2022	11.45	Put	Bond Future	1,905.8300	1.9058	1,812.2200	1.8122	(4.912)	0	0	0
2021/07/29	R209	04/08/2022	10.57	Put	Bond Future	4,795.5900	4.7956	4,629.7100	4.6297	(3.459)	0	0	0
2021/07/29	R209	04/08/2022	10.58	Call	Bond Future	2,718.6700	2.7187	2,841.6100	2.8416	4.522	0	0	0
2021/07/29	R209	04/08/2022	10.58	Put	Bond Future	4,763.8700	4.7639	4,598.6700	4.5987	(3.468)	0	0	0
2021/07/29	R209	04/08/2022			Bond Future	10.9586	69.2564	10.9043	69.5446	(0.496)	0.0000	0.0000	0
2021/07/29	R209	04/08/2022	10.57	Call	Bond Future	2,695.1900	2.6952	2,817.4500	2.8175	4.536	0	0	0
2021/07/29	R209	04/08/2022	10.59	Call	Bond Future	2,742.2400	2.7422	2,865.8800	2.8659	4.509	0	0	0
2021/07/29	R209	04/08/2022	10.59	Put	Bond Future	4,732.3100	4.7323	4,567.8100	4.5678	(3.476)	0	0	0
2021/07/29	R210	05/08/2021			Bond Future	208.6577	208.6577	209.2841	209.2841	0.300	0.0000	0.0000	1,245
2021/07/29	R210	04/11/2021			Bond Future	208.1478	208.1478	208.7798	208.7798	0.304	0.0000	0.0000	1,486
2021/07/29	R210	03/02/2022			Bond Future	210.5874	210.5874	211.2263	211.2263	0.303	0.0000	0.0000	0
2021/07/29	R210	05/05/2022			Bond Future	210.2963	210.2963	210.9425	210.9425	0.307	0.0000	0.0000	0
2021/07/29	R210	04/08/2022			Bond Future	212.8903	212.8903	213.5442	213.5442	0.307	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
2021/07/29	R212	05/08/2021			Bond Future	173.1618	173.1618	173.1939	173.1939	0.019	0.0000	0.0000	1,387
2021/07/29	R212	04/11/2021			Bond Future	175.0502	175.0502	175.0817	175.0817	0.018	0.0000	0.0000	415
2021/07/29	R213	05/08/2021	10.85	Call	Bond Future	8,233.3800	8.2334	8,472.5800	8.4726	2.905	0	0	0
2021/07/29	R213	05/08/2021	10.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	R213	05/08/2021	10.84	Call	Bond Future	8,183.8400	8.1838	8,423.0400	8.4230	2.923	0	0	0
2021/07/29	R213	05/08/2021	10.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	R213	05/08/2021	10.14	Put	Bond Future	0.9000	0.0009	0.2400	0.0002	(73.333)	0	0	0
2021/07/29	R213	05/08/2021	9.34	Put	Bond Future	447.0600	0.4471	318.9000	0.3189	(28.667)	0	0	0
2021/07/29	R213	05/08/2021	9.34	Call	Bond Future	705.6600	0.7057	816.7000	0.8167	15.736	0	0	0
2021/07/29	R213	05/08/2021			Bond Future	9.2941	88.7904	9.2519	89.0296	(0.455)	0.0000	0.0000	1,729
2021/07/29	R213	05/08/2021	10.86	Call	Bond Future	8,282.8800	8.2829	8,522.0800	8.5221	2.888	0	0	0
2021/07/29	R213	05/08/2021	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	R213	05/08/2021	10.78	Call	Bond Future	7,885.7200	7.8857	8,124.9200	8.1249	3.033	0	0	0
2021/07/29	R213	05/08/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	R213	05/08/2021	10.14	Call	Bond Future	4,611.1800	4.6112	4,849.7200	4.8497	5.173	0	0	0
2021/07/29	R213	04/11/2021	11.10	Put	Bond Future	197.0900	0.1971	176.6700	0.1767	(10.361)	0	0	0
2021/07/29	R213	04/11/2021	11.11	Call	Bond Future	8,540.3800	8.5404	8,761.4800	8.7615	2.589	0	0	0
2021/07/29	R213	04/11/2021	11.09	Put	Bond Future	200.1500	0.2002	179.4600	0.1795	(10.337)	0	0	0
2021/07/29	R213	04/11/2021			Bond Future	9.4826	86.2079	9.4387	86.4492	(0.463)	0.0000	0.0000	8,993
2021/07/29	R213	04/11/2021	11.10	Call	Bond Future	8,495.3800	8.4954	8,716.2200	8.7162	2.600	0	0	0
2021/07/29	R213	04/11/2021	11.11	Put	Bond Future	194.1400	0.1941	173.9800	0.1740	(10.384)	0	0	0
2021/07/29	R213	04/11/2021	11.09	Call	Bond Future	8,450.4600	8.4505	8,671.0300	8.6710	2.610	0	0	0
2021/07/29	R213	03/02/2022	10.67	Call	Bond Future	6,081.4900	6.0815	6,265.4100	6.2654	3.024	0	0	0
2021/07/29	R213	03/02/2022	10.67	Put	Bond Future	1,011.0900	1.0111	951.3000	0.9513	(5.913)	0	0	220
2021/07/29	R213	03/02/2022	10.60	Put	Bond Future	1,084.0900	1.0841	1,020.8500	1.0208	(5.833)	0	0	430
2021/07/29	R213	03/02/2022	10.00	Call	Bond Future	3,656.1400	3.6561	3,800.3000	3.8003	3.943	0	0	0
2021/07/29	R213	03/02/2022	10.00	Put	Bond Future	1,962.0500	1.9621	1,862.5000	1.8625	(5.074)	0	0	430
2021/07/29	R213	03/02/2022	9.22	Put	Bond Future	4,059.0300	4.0590	3,900.2000	3.9002	(3.913)	0	0	0
2021/07/29	R213	03/02/2022	8.80	Put	Bond Future	5,676.7200	5.6767	5,487.1400	5.4871	(3.340)	0	0	0
2021/07/29	R213	03/02/2022	8.80	Call	Bond Future	844.8600	0.8449	898.9900	0.8990	6.407	0	0	102
2021/07/29	R213	03/02/2022	9.58	Put	Bond Future	2,951.3500	2.9513	2,820.4500	2.8205	(4.435)	0	0	200
2021/07/29	R213	03/02/2022	8.63	Put	Bond Future	6,453.2000	6.4532	6,253.2200	6.2532	(3.099)	0	0	0
2021/07/29	R213	03/02/2022	8.63	Call	Bond Future	643.9900	0.6440	687.7200	0.6877	6.790	0	0	200
2021/07/29	R213	03/02/2022	9.98	Call	Bond Future	3,592.7000	3.5927	3,735.4400	3.7354	3.973	0	0	0
2021/07/29	R213	03/02/2022	9.98	Put	Bond Future	2,002.2400	2.0022	1,901.2700	1.9013	(5.043)	0	0	0
2021/07/29	R213	03/02/2022			Bond Future	9.6770	87.1975	9.6313	87.4412	(0.473)	0.0000	0.0000	0
2021/07/29	R213	03/02/2022	10.17	Call	Bond Future	4,226.3300	4.2263	4,382.0100	4.3820	3.684	0	0	0
2021/07/29	R213	03/02/2022	10.17	Put	Bond Future	1,658.1700	1.6582	1,570.1400	1.5701	(5.309)	0	0	220
2021/07/29	R213	03/02/2022	9.15	Put	Bond Future	4,302.9800	4.3030	4,138.7800	4.1388	(3.816)	0	0	0
2021/07/29	R213	03/02/2022	9.15	Call	Bond Future	1,440.9600	1.4410	1,520.4700	1.5205	5.518	0	0	220
2021/07/29	R213	03/02/2022	10.60	Call	Bond Future	5,810.2300	5.8102	5,990.7000	5.9907	3.106	0	0	0
2021/07/29	R213	03/02/2022	9.22	Call	Bond Future	1,584.2600	1.5843	1,669.1400	1.6691	5.358	0	0	430
2021/07/29	R213	03/02/2022	10.25	Call	Bond Future	4,505.3900	4.5054	4,666.2000	4.6662	3.569	0	0	0
2021/07/29	R213	03/02/2022	10.25	Put	Bond Future	1,530.0500	1.5300	1,447.1500	1.4472	(5.418)	0	0	102
2021/07/29	R213	03/02/2022	9.76	Call	Bond Future	2,927.7400	2.9277	3,054.3000	3.0543	4.323	0	0	0
2021/07/29	R213	03/02/2022	9.76	Put	Bond Future	2,488.3300	2.4883	2,371.1800	2.3712	(4.708)	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
2021/07/29	R213	03/02/2022	10.15	Call	Bond Future	4,157.6000	4.1576	4,311.9600	4.3120	3.713	0	0	0
2021/07/29	R213	03/02/2022	10.15	Put	Bond Future	1,691.6500	1.6916	1,602.3000	1.6023	(5.282)	0	0	200
2021/07/29	R213	03/02/2022	9.58	Call	Bond Future	2,433.5700	2.4336	2,546.3800	2.5464	4.636	0	0	0
2021/07/29	R213	03/02/2022	9.97	Call	Bond Future	3,561.1700	3.5612	3,703.1900	3.7032	3.988	0	0	0
2021/07/29	R213	03/02/2022	9.97	Put	Bond Future	2,022.5800	2.0226	1,920.8900	1.9209	(5.028)	0	0	0
2021/07/29	R213	03/02/2022	9.96	Call	Bond Future	3,529.5200	3.5295	3,670.8300	3.6708	4.004	0	0	0
2021/07/29	R213	03/02/2022	9.96	Put	Bond Future	2,042.8500	2.0428	1,940.4500	1.9404	(5.013)	0	0	0
2021/07/29	R213	05/05/2022	10.65	Put	Bond Future	1,678.5300	1.6785	1,600.8500	1.6009	(4.628)	0	0	0
2021/07/29	R213	05/05/2022	10.63	Call	Bond Future	5,506.3800	5.5064	5,674.1300	5.6741	3.046	0	0	0
2021/07/29	R213	05/05/2022			Bond Future	9.8705	84.6973	9.8228	84.9438	(0.483)	0.0000	0.0000	0
2021/07/29	R213	05/05/2022	10.64	Call	Bond Future	5,541.3700	5.5414	5,709.6200	5.7096	3.036	0	0	0
2021/07/29	R213	05/05/2022	10.64	Put	Bond Future	1,691.9700	1.6920	1,613.8000	1.6138	(4.620)	0	0	0
2021/07/29	R213	05/05/2022	10.65	Call	Bond Future	5,576.4200	5.5764	5,745.1600	5.7452	3.026	0	0	0
2021/07/29	R213	05/05/2022	10.63	Put	Bond Future	1,705.5200	1.7055	1,626.8500	1.6269	(4.613)	0	0	0
2021/07/29	R213	04/08/2022	9.89	Call	Bond Future	3,000.7600	3.0008	3,116.4600	3.1165	3.856	0	0	0
2021/07/29	R213	04/08/2022	9.90	Put	Bond Future	3,915.0800	3.9151	3,781.9600	3.7820	(3.400)	0	0	0
2021/07/29	R213	04/08/2022	9.88	Call	Bond Future	2,976.2600	2.9763	3,091.3700	3.0914	3.868	0	0	0
2021/07/29	R213	04/08/2022			Bond Future	10.0769	85.6769	10.0271	85.9264	(0.494)	0.0000	0.0000	0
2021/07/29	R213	04/08/2022	9.89	Put	Bond Future	3,941.4900	3.9415	3,807.7900	3.8078	(3.392)	0	0	0
2021/07/29	R213	04/08/2022	9.90	Call	Bond Future	3,025.0300	3.0250	3,141.3100	3.1413	3.844	0	0	0
2021/07/29	R213	04/08/2022	9.88	Put	Bond Future	3,967.7000	3.9677	3,833.4100	3.8334	(3.385)	0	0	0
2021/07/29	R214	05/08/2021	12.03	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/07/29	R214	05/08/2021	12.01	Call	Bond Future	7,358.6100	7.3586	7,669.0400	7.6690	4.219	0	0	0
2021/07/29	R214	05/08/2021			Bond Future	10.6478	69.0572	10.5957	69.3676	(0.490)	0.0000	0.0000	10,921
2021/07/29	R214	05/08/2021	12.02	Call	Bond Future	7,407.6900	7.4077	7,718.1200	7.7181	4.191	0	0	0
2021/07/29	R214	05/08/2021	12.02	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/07/29	R214	05/08/2021	12.03	Call	Bond Future	7,456.7100	7.4567	7,767.1400	7.7671	4.163	0	0	0
2021/07/29	R214	05/08/2021	12.01	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/07/29	R214	04/11/2021	12.47	Call	Bond Future	8,746.3100	8.7463	9,033.4400	9.0334	3.283	0	0	0
2021/07/29	R214	04/11/2021	12.46	Call	Bond Future	8,703.1100	8.7031	8,989.9200	8.9899	3.295	0	0	0
2021/07/29	R214	04/11/2021	12.46	Put	Bond Future	224.3100	0.2243	197.7700	0.1978	(11.832)	0	0	0
2021/07/29	R214	04/11/2021			Bond Future	10.8225	66.5164	10.7686	66.8298	(0.499)	0.0000	0.0000	17,180
2021/07/29	R214	04/11/2021	12.47	Put	Bond Future	221.2800	0.2213	195.0600	0.1951	(11.849)	0	0	0
2021/07/29	R214	04/11/2021	12.48	Call	Bond Future	8,789.5400	8.7895	9,076.9800	9.0770	3.270	0	0	0
2021/07/29	R214	04/11/2021	12.48	Put	Bond Future	218.3500	0.2184	192.4400	0.1924	(11.866)	0	0	0
2021/07/29	R214	03/02/2022	11.40	Put	Bond Future	1,906.0300	1.9060	1,787.4000	1.7874	(6.224)	0	0	0
2021/07/29	R214	03/02/2022	11.41	Call	Bond Future	4,123.3600	4.1234	4,322.3000	4.3223	4.825	0	0	0
2021/07/29	R214	03/02/2022	11.39	Put	Bond Future	1,925.5400	1.9255	1,806.0300	1.8060	(6.207)	0	0	0
2021/07/29	R214	03/02/2022			Bond Future	11.0018	67.2800	10.9458	67.5967	(0.509)	0.0000	0.0000	0
2021/07/29	R214	03/02/2022	11.40	Call	Bond Future	4,089.2100	4.0892	4,287.2700	4.2873	4.843	0	0	0
2021/07/29	R214	03/02/2022	11.41	Put	Bond Future	1,886.8700	1.8869	1,769.1200	1.7691	(6.240)	0	0	0
2021/07/29	R214	03/02/2022	11.39	Call	Bond Future	4,055.3400	4.0553	4,252.5200	4.2525	4.862	0	0	0
2021/07/29	R214	05/05/2022	11.74	Put	Bond Future	2,101.1900	2.1012	1,989.4500	1.9894	(5.318)	0	0	0
2021/07/29	R214	05/05/2022	11.75	Call	Bond Future	5,110.6600	5.1107	5,319.9400	5.3199	4.095	0	0	0
2021/07/29	R214	05/05/2022	11.73	Put	Bond Future	2,118.9600	2.1190	2,006.5100	2.0065	(5.307)	0	0	0
2021/07/29	R214	05/05/2022			Bond Future	11.1776	64.7966	11.1195	65.1169	(0.519)	0.0000	0.0000	0
2021/07/29	R214	05/05/2022	11.74	Call	Bond Future	5,077.1800	5.0772	5,285.7700	5.2858	4.108	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
2021/07/29	R214	05/05/2022	11.75	Put	Bond Future	2,083.7700	2.0838	1,972.7200	1.9727	(5.329)	0	0	0
2021/07/29	R214	05/05/2022	11.73	Call	Bond Future	5,043.9800	5.0440	5,251.8600	5.2519	4.121	0	0	0
2021/07/29	R214	04/08/2022	10.98	Put	Bond Future	4,818.8300	4.8188	4,633.7400	4.6337	(3.841)	0	0	0
2021/07/29	R214	04/08/2022	10.99	Call	Bond Future	2,742.0500	2.7420	2,881.8900	2.8819	5.100	0	0	0
2021/07/29	R214	04/08/2022			Bond Future	11.3623	65.5419	11.3020	65.8660	(0.531)	0.0000	0.0000	0
2021/07/29	R214	04/08/2022	10.98	Call	Bond Future	2,718.0500	2.7181	2,857.1000	2.8571	5.116	0	0	0
2021/07/29	R214	04/08/2022	10.99	Put	Bond Future	4,786.4900	4.7865	4,602.1900	4.6022	(3.850)	0	0	0
2021/07/29	R214	04/08/2022	10.97	Call	Bond Future	2,694.1500	2.6942	2,832.4200	2.8324	5.132	0	0	0
2021/07/29	R214	04/08/2022	10.97	Put	Bond Future	4,851.3500	4.8513	4,665.4800	4.6655	(3.831)	0	0	0
2021/07/29	R248	05/08/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	R248	05/08/2021	12.52	Call	Bond Future	12,264.7200	12.2647	12,734.6600	12.7347	3.832	0	0	0
2021/07/29	R248	05/08/2021	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	R248	05/08/2021	11.20	Put	Bond Future	13.8600	0.0139	4.1500	0.0042	(70.058)	0	0	0
2021/07/29	R248	05/08/2021	11.20	Call	Bond Future	4,026.7900	4.0268	4,487.0200	4.4870	11.429	0	0	0
2021/07/29	R248	05/08/2021	10.50	Put	Bond Future	1,379.1000	1.3791	1,016.5900	1.0166	(26.286)	0	0	0
2021/07/29	R248	05/08/2021	10.30	Call	Bond Future	56.7100	0.0567	78.9400	0.0789	39.199	0	0	1,300
2021/07/29	R248	05/08/2021	10.90	Put	Bond Future	149.1600	0.1492	70.2900	0.0703	(52.876)	0	0	0
2021/07/29	R248	05/08/2021	10.90	Call	Bond Future	2,044.9700	2.0450	2,436.0400	2.4360	19.124	0	0	1,300
2021/07/29	R248	05/08/2021	10.60	Put	Bond Future	888.7900	0.8888	600.4200	0.6004	(32.445)	0	0	0
2021/07/29	R248	05/08/2021	10.60	Call	Bond Future	566.1700	0.5662	747.7400	0.7477	32.070	0	0	0
2021/07/29	R248	05/08/2021			Bond Future	10.6428	87.2369	10.5806	87.7068	(0.584)	0.0000	0.0000	62,616
2021/07/29	R248	05/08/2021	12.51	Call	Bond Future	12,208.0800	12.2081	12,678.0200	12.6780	3.849	0	0	0
2021/07/29	R248	05/08/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/29	R248	05/08/2021	12.50	Call	Bond Future	12,151.3500	12.1513	12,621.2900	12.6213	3.867	0	0	0
2021/07/29	R248	05/08/2021	10.00	Put	Bond Future	5,090.4600	5.0905	4,620.9400	4.6209	(9.224)	0	0	0
2021/07/29	R248	05/08/2021	10.00	Call	Bond Future	1.6400	0.0016	2.0600	0.0021	25.610	0	0	0
2021/07/29	R248	05/08/2021	10.50	Call	Bond Future	293.4200	0.2934	400.8500	0.4009	36.613	0	0	0
2021/07/29	R248	05/08/2021	10.30	Put	Bond Future	2,705.3100	2.7053	2,257.6000	2.2576	(16.549)	0	0	0
2021/07/29	R248	04/11/2021	10.20	Put	Bond Future	5,555.7300	5.5557	5,189.4400	5.1894	(6.593)	0	0	0
2021/07/29	R248	04/11/2021	10.80	Put	Bond Future	2,685.8000	2.6858	2,446.0200	2.4460	(8.928)	0	0	0
2021/07/29	R248	04/11/2021	10.80	Call	Bond Future	2,565.2300	2.5652	2,799.9400	2.7999	9.150	0	0	1,050
2021/07/29	R248	04/11/2021	12.85	Call	Bond Future	12,963.4500	12.9635	13,413.7300	13.4137	3.473	0	0	0
2021/07/29	R248	04/11/2021	12.85	Put	Bond Future	166.0800	0.1661	141.8700	0.1419	(14.577)	0	0	0
2021/07/29	R248	04/11/2021			Bond Future	10.8165	83.7556	10.7519	84.2301	(0.597)	0.0000	0.0000	166,576
2021/07/29	R248	04/11/2021	10.20	Call	Bond Future	822.8500	0.8228	931.0500	0.9311	13.149	0	0	1,050
2021/07/29	R248	04/11/2021	10.30	Put	Bond Future	4,969.6800	4.9697	4,623.1900	4.6232	(6.972)	0	0	0
2021/07/29	R248	04/11/2021	10.30	Call	Bond Future	1,036.2500	1.0363	1,164.2500	1.1642	12.352	0	0	0
2021/07/29	R248	04/11/2021	9.60	Put	Bond Future	9,983.4800	9.9835	9,538.9700	9.5390	(4.452)	0	0	0
2021/07/29	R248	04/11/2021	9.60	Call	Bond Future	174.1500	0.1741	204.1300	0.2041	17.215	0	0	0
2021/07/29	R248	04/11/2021	12.84	Call	Bond Future	12,911.5200	12.9115	13,361.5200	13.3615	3.485	0	0	0
2021/07/29	R248	04/11/2021	12.84	Put	Bond Future	168.1800	0.1682	143.6900	0.1437	(14.562)	0	0	0
2021/07/29	R248	04/11/2021	12.83	Call	Bond Future	12,859.5300	12.8595	13,309.2500	13.3092	3.497	0	0	0
2021/07/29	R248	04/11/2021	12.83	Put	Bond Future	170.3000	0.1703	145.5300	0.1455	(14.545)	0	0	0
2021/07/29	R248	03/02/2022	11.48	Call	Bond Future	5,452.1200	5.4521	5,767.1900	5.7672	5.779	0	0	0
2021/07/29	R248	03/02/2022	11.49	Put	Bond Future	2,109.4900	2.1095	1,946.2500	1.9463	(7.738)	0	0	0
2021/07/29	R248	03/02/2022	11.47	Call	Bond Future	5,408.2400	5.4082	5,722.0300	5.7220	5.802	0	0	0
2021/07/29	R248	03/02/2022			Bond Future	10.9950	84.7172	10.9279	85.1968	(0.611)	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
2021/07/29	R248	03/02/2022	11.48	Put	Bond Future	2,131.4200	2.1314	1,966.9000	1.9669	(7.719)	0	0	0
2021/07/29	R248	03/02/2022	11.49	Call	Bond Future	5,496.1100	5.4961	5,812.4600	5.8125	5.756	0	0	0
2021/07/29	R248	03/02/2022	11.47	Put	Bond Future	2,153.5700	2.1536	1,987.7700	1.9878	(7.699)	0	0	0
2021/07/29	R248	05/05/2022	11.80	Call	Bond Future	6,581.3500	6.5813	6,907.4000	6.9074	4.954	0	0	0
2021/07/29	R248	05/05/2022	11.79	Call	Bond Future	6,538.2400	6.5382	6,863.2700	6.8633	4.971	0	0	0
2021/07/29	R248	05/05/2022	11.79	Put	Bond Future	2,448.3300	2.4483	2,288.2300	2.2882	(6.539)	0	0	0
2021/07/29	R248	05/05/2022			Bond Future	11.1701	81.3049	11.1003	81.7900	(0.625)	0.0000	0.0000	0
2021/07/29	R248	05/05/2022	11.80	Put	Bond Future	2,428.5300	2.4285	2,269.4500	2.2694	(6.550)	0	0	0
2021/07/29	R248	05/05/2022	11.81	Call	Bond Future	6,624.5200	6.6245	6,951.5900	6.9516	4.937	0	0	0
2021/07/29	R248	05/05/2022	11.81	Put	Bond Future	2,408.8700	2.4089	2,250.8100	2.2508	(6.562)	0	0	0
2021/07/29	R248	04/08/2022	10.98	Call	Bond Future	3,343.0500	3.3431	3,555.5000	3.5555	6.355	0	0	0
2021/07/29	R248	04/08/2022	10.98	Put	Bond Future	5,929.8800	5.9299	5,651.4400	5.6514	(4.696)	0	0	0
2021/07/29	R248	04/08/2022	10.99	Call	Bond Future	3,372.9900	3.3730	3,586.6600	3.5867	6.335	0	0	0
2021/07/29	R248	04/08/2022	10.99	Put	Bond Future	5,888.8100	5.8888	5,611.5900	5.6116	(4.708)	0	0	0
2021/07/29	R248	04/08/2022			Bond Future	11.3544	82.2401	11.2817	82.7310	(0.640)	0.0000	0.0000	0
2021/07/29	R248	04/08/2022	11.00	Call	Bond Future	3,403.0700	3.4031	3,617.9600	3.6180	6.315	0	0	0
2021/07/29	R248	04/08/2022	11.00	Put	Bond Future	5,847.9800	5.8480	5,571.9800	5.5720	(4.720)	0	0	0

Total

1476375