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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 27/07/2021 TO 27/07/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/27	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	2025	05/08/2021		Bond Future	153.1667	153.1667	153.1905	153.1905	0.016	0.0000	0.0000	3,723
2021/07/27	2025	04/11/2021		Bond Future	154.8447	154.8447	154.8637	154.8637	0.012	0.0000	0.0000	4,786
2021/07/27	2025	03/02/2022		Bond Future	155.0950	155.0950	155.1116	155.1116	0.011	0.0000	0.0000	0
2021/07/27	2025	05/05/2022		Bond Future	156.9695	156.9695	156.9837	156.9837	0.009	0.0000	0.0000	0
2021/07/27	2025	04/08/2022		Bond Future	157.2931	157.2931	157.3179	157.3179	0.016	0.0000	0.0000	0
2021/07/27	2029	05/08/2021		Bond Future	113.1951	113.1951	113.1364	113.1364	(0.052)	0.0000	0.0000	2,127
2021/07/27	2029	04/11/2021		Bond Future	113.2658	113.2658	113.2027	113.2027	(0.056)	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
2021/07/27	2029	03/02/2022			Bond Future	114.5963	114.5963	114.5305	114.5305	(0.057)	0.0000	0.0000	0
2021/07/27	2029	05/05/2022			Bond Future	114.7925	114.7925	114.7240	114.7240	(0.060)	0.0000	0.0000	0
2021/07/27	2029	04/08/2022			Bond Future	116.2010	116.2010	116.1393	116.1393	(0.053)	0.0000	0.0000	0
2021/07/27	2030	05/08/2021	10.42	Call	Bond Future	8,284.0000	8.2840	8,238.2800	8.2383	(0.552)	0	0	0
2021/07/27	2030	05/08/2021	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	2030	05/08/2021	10.41	Call	Bond Future	8,233.5500	8.2336	8,187.8300	8.1878	(0.555)	0	0	0
2021/07/27	2030	05/08/2021	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	2030	05/08/2021	9.15	Call	Bond Future	1,718.7200	1.7187	1,658.8600	1.6589	(3.483)	0	0	0
2021/07/27	2030	05/08/2021	9.15	Put	Bond Future	158.1300	0.1581	143.9900	0.1440	(8.942)	0	0	7,500
2021/07/27	2030	05/08/2021	8.50	Put	Bond Future	2,201.1300	2.2011	2,231.8600	2.2319	1.396	0	0	0
2021/07/27	2030	05/08/2021	10.15	Call	Bond Future	6,908.5000	6.9085	6,862.7500	6.8627	(0.662)	0	0	0
2021/07/27	2030	05/08/2021	8.83	Call	Bond Future	532.5900	0.5326	479.9600	0.4800	(9.882)	0	0	479
2021/07/27	2030	05/08/2021	10.30	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	200
2021/07/27	2030	05/08/2021	8.78	Put	Bond Future	937.5100	0.9375	935.4900	0.9355	(0.215)	0	0	0
2021/07/27	2030	05/08/2021	8.78	Call	Bond Future	413.5300	0.4135	365.7900	0.3658	(11.545)	0	0	200
2021/07/27	2030	05/08/2021	7.70	Put	Bond Future	6,959.4500	6.9595	7,005.1700	7.0052	0.657	0	0	0
2021/07/27	2030	05/08/2021	9.45	Call	Bond Future	3,230.7800	3.2308	3,180.2200	3.1802	(1.565)	0	0	600
2021/07/27	2030	05/08/2021	12.10	Call	Bond Future	16,241.9400	16.2419	16,196.2200	16.1962	(0.281)	0	0	0
2021/07/27	2030	05/08/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	600
2021/07/27	2030	05/08/2021			Bond Future	8.8720	95.1171	8.8801	95.0714	0.091	0.0000	0.0000	32,665
2021/07/27	2030	05/08/2021	10.43	Call	Bond Future	8,334.4100	8.3344	8,288.6900	8.2887	(0.549)	0	0	0
2021/07/27	2030	05/08/2021	10.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	2030	05/08/2021	8.50	Call	Bond Future	59.8000	0.0598	44.8100	0.0448	(25.067)	0	0	5,000
2021/07/27	2030	05/08/2021	9.50	Call	Bond Future	3,494.8800	3.4949	3,445.3900	3.4454	(1.416)	0	0	0
2021/07/27	2030	05/08/2021	9.50	Put	Bond Future	16.0000	0.0160	12.2300	0.0122	(23.563)	0	0	0
2021/07/27	2030	05/08/2021	10.15	Put	Bond Future	0.0600	0.0001	0.0300	0.0000	(50.000)	0	0	479
2021/07/27	2030	05/08/2021	9.75	Call	Bond Future	4,820.3300	4.8203	4,773.8000	4.7738	(0.965)	0	0	0
2021/07/27	2030	05/08/2021	9.75	Put	Bond Future	2.2800	0.0023	1.4700	0.0015	(35.526)	0	0	479
2021/07/27	2030	05/08/2021	8.83	Put	Bond Future	771.4000	0.7714	764.4900	0.7645	(0.896)	0	0	0
2021/07/27	2030	05/08/2021	10.30	Call	Bond Future	7,676.1200	7.6761	7,630.4000	7.6304	(0.596)	0	0	0
2021/07/27	2030	05/08/2021	7.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2021/07/27	2030	05/08/2021	8.95	Put	Bond Future	455.5900	0.4556	441.2200	0.4412	(3.154)	0	0	0
2021/07/27	2030	05/08/2021	8.95	Call	Bond Future	896.7300	0.8967	836.6400	0.8366	(6.701)	0	0	600
2021/07/27	2030	05/08/2021	9.45	Put	Bond Future	22.8100	0.0228	17.9700	0.0180	(21.219)	0	0	0
2021/07/27	2030	04/11/2021	9.30	Put	Bond Future	1,454.2800	1.4543	1,463.7100	1.4637	0.648	0	0	0
2021/07/27	2030	04/11/2021	9.35	Call	Bond Future	2,945.7700	2.9458	2,904.8800	2.9049	(1.388)	0	0	0
2021/07/27	2030	04/11/2021	9.35	Put	Bond Future	1,353.5000	1.3535	1,362.0700	1.3621	0.633	0	0	9,100
2021/07/27	2030	04/11/2021	11.26	Call	Bond Future	11,231.2000	11.2312	11,181.1000	11.1811	(0.446)	0	0	0
2021/07/27	2030	04/11/2021	9.20	Call	Bond Future	2,455.0600	2.4551	2,416.8800	2.4169	(1.555)	0	0	29
2021/07/27	2030	04/11/2021	8.27	Put	Bond Future	4,928.3200	4.9283	4,962.3200	4.9623	0.690	0	0	0
2021/07/27	2030	04/11/2021	8.27	Call	Bond Future	476.9500	0.4770	461.4900	0.4615	(3.241)	0	0	300
2021/07/27	2030	04/11/2021	8.77	Put	Bond Future	2,896.8700	2.8969	2,917.9700	2.9180	0.728	0	0	0
2021/07/27	2030	04/11/2021	11.44	Put	Bond Future	47.1900	0.0472	46.6600	0.0467	(1.123)	0	0	300
2021/07/27	2030	04/11/2021	10.60	Call	Bond Future	8,207.4600	8.2075	8,157.5500	8.1575	(0.608)	0	0	0
2021/07/27	2030	04/11/2021	10.60	Put	Bond Future	201.5300	0.2015	201.0800	0.2011	(0.223)	0	0	0
2021/07/27	2030	04/11/2021	10.59	Put	Bond Future	204.7200	0.2047	204.2800	0.2043	(0.215)	0	0	0
2021/07/27	2030	04/11/2021			Bond Future	9.0569	96.1358	9.0659	96.0863	0.099	0.0000	0.0000	97,436

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
2021/07/27	2030	04/11/2021	8.75	Put	Bond Future	2,965.5000	2.9655	2,987.1100	2.9871	0.729	0	0	0
2021/07/27	2030	04/11/2021	8.75	Call	Bond Future	1,260.6700	1.2607	1,232.8200	1.2328	(2.209)	0	0	3,250
2021/07/27	2030	04/11/2021	9.30	Call	Bond Future	2,777.4000	2.7774	2,737.3700	2.7374	(1.441)	0	0	0
2021/07/27	2030	04/11/2021	11.26	Put	Bond Future	70.4000	0.0704	69.7600	0.0698	(0.909)	0	0	29
2021/07/27	2030	04/11/2021	9.90	Put	Bond Future	596.5800	0.5966	598.7000	0.5987	0.355	0	0	0
2021/07/27	2030	04/11/2021	9.90	Call	Bond Future	5,084.2600	5.0843	5,036.9200	5.0369	(0.931)	0	0	29
2021/07/27	2030	04/11/2021	9.20	Put	Bond Future	1,673.2600	1.6733	1,684.5400	1.6845	0.674	0	0	0
2021/07/27	2030	04/11/2021	8.77	Call	Bond Future	1,304.3400	1.3043	1,275.9800	1.2760	(2.174)	0	0	300
2021/07/27	2030	04/11/2021	11.44	Call	Bond Future	12,042.2000	12.0422	11,992.2100	11,992.2100	(0.415)	0	0	0
2021/07/27	2030	04/11/2021	10.61	Call	Bond Future	8,253.2200	8.2532	8,203.3000	8.2033	(0.605)	0	0	0
2021/07/27	2030	04/11/2021	10.61	Put	Bond Future	198.3300	0.1983	197.8700	0.1979	(0.232)	0	0	0
2021/07/27	2030	04/11/2021	10.59	Call	Bond Future	8,161.6600	8.1617	8,111.7600	8.1118	(0.611)	0	0	0
2021/07/27	2030	03/02/2022	8.85	Put	Bond Future	3,827.5500	3.8275	3,852.9200	3.8529	0.663	0	0	0
2021/07/27	2030	03/02/2022	8.85	Call	Bond Future	1,683.2700	1.6833	1,657.0200	1.6570	(1.559)	0	0	1,000
2021/07/27	2030	03/02/2022	9.35	Call	Bond Future	2,945.6500	2.9456	2,910.5900	2.9106	(1.190)	0	0	0
2021/07/27	2030	03/02/2022	9.35	Put	Bond Future	2,407.3900	2.4074	2,423.9500	2.4240	0.688	0	0	101
2021/07/27	2030	03/02/2022	8.39	Put	Bond Future	5,585.8500	5.5859	5,619.7800	5.6198	0.607	0	0	0
2021/07/27	2030	03/02/2022	8.39	Call	Bond Future	885.5600	0.8856	867.8700	0.8679	(1.998)	0	0	101
2021/07/27	2030	03/02/2022	9.45	Call	Bond Future	3,241.5200	3.2415	3,204.9100	3.2049	(1.129)	0	0	0
2021/07/27	2030	03/02/2022	9.45	Put	Bond Future	2,178.3700	2.1784	2,193.3800	2.1934	0.689	0	0	0
2021/07/27	2030	03/02/2022			Bond Future	9.2482	93.2376	9.2579	93.1859	0.105	0.0000	0.0000	0
2021/07/27	2030	03/02/2022	9.60	Put	Bond Future	1,867.3700	1.8674	1,880.2100	1.8802	0.688	0	0	0
2021/07/27	2030	03/02/2022	9.60	Call	Bond Future	3,710.7200	3.7107	3,671.9400	3.6719	(1.045)	0	0	1,000
2021/07/27	2030	03/02/2022	10.85	Call	Bond Future	8,536.5000	8.5365	8,487.3300	8.4873	(0.576)	0	0	0
2021/07/27	2030	03/02/2022	10.85	Put	Bond Future	510.6000	0.5106	513.0500	0.5130	0.480	0	0	1,000
2021/07/27	2030	03/02/2022	9.78	Call	Bond Future	4,313.0900	4.3131	4,271.9800	4.2720	(0.953)	0	0	0
2021/07/27	2030	03/02/2022	9.78	Put	Bond Future	1,544.6400	1.5446	1,555.1500	1.5551	0.680	0	0	101
2021/07/27	2030	03/02/2022	9.44	Call	Bond Future	3,211.3000	3.2113	3,174.8500	3.1749	(1.135)	0	0	0
2021/07/27	2030	03/02/2022	9.44	Put	Bond Future	2,200.4700	2.2005	2,215.6400	2.2156	0.689	0	0	0
2021/07/27	2030	03/02/2022	9.43	Call	Bond Future	3,181.2300	3.1812	3,144.9200	3.1449	(1.141)	0	0	0
2021/07/27	2030	03/02/2022	9.43	Put	Bond Future	2,222.7500	2.2228	2,238.0600	2.2381	0.689	0	0	0
2021/07/27	2030	05/05/2022	8.89	Put	Bond Future	4,759.9300	4.7599	4,788.9800	4.7890	0.610	0	0	0
2021/07/27	2030	05/05/2022	8.47	Call	Bond Future	1,118.4800	1.1185	1,100.3300	1.1003	(1.623)	0	0	1,073
2021/07/27	2030	05/05/2022	8.14	Put	Bond Future	7,776.1700	7.7762	7,816.3200	7.8163	0.516	0	0	0
2021/07/27	2030	05/05/2022	8.14	Call	Bond Future	742.9800	0.7430	729.3200	0.7293	(1.839)	0	0	1,800
2021/07/27	2030	05/05/2022	9.95	Call	Bond Future	4,621.4500	4.6214	4,581.7100	4.5817	(0.860)	0	0	0
2021/07/27	2030	05/05/2022	10.21	Call	Bond Future	5,504.2400	5.5042	5,461.7400	5.4617	(0.772)	0	0	0
2021/07/27	2030	05/05/2022	10.21	Put	Bond Future	1,706.6200	1.7066	1,717.9300	1.7179	0.663	0	0	0
2021/07/27	2030	05/05/2022			Bond Future	9.4491	94.3434	9.4596	94.2896	0.111	0.0000	0.0000	0
2021/07/27	2030	05/05/2022	8.89	Call	Bond Future	1,836.0500	1.8360	1,811.2900	1.8113	(1.349)	0	0	1,800
2021/07/27	2030	05/05/2022	11.04	Call	Bond Future	8,603.1800	8.6032	8,554.6600	8.5547	(0.564)	0	0	0
2021/07/27	2030	05/05/2022	11.04	Put	Bond Future	888.2800	0.8883	893.5700	0.8936	0.596	0	0	1,800
2021/07/27	2030	05/05/2022	9.35	Call	Bond Future	2,881.7500	2.8818	2,849.9000	2.8499	(1.105)	0	0	0
2021/07/27	2030	05/05/2022	9.35	Put	Bond Future	3,391.6700	3.3917	3,413.6300	3.4136	0.647	0	0	1,073
2021/07/27	2030	05/05/2022	8.47	Put	Bond Future	6,316.4500	6.3164	6,352.1100	6.3521	0.565	0	0	0
2021/07/27	2030	05/05/2022	9.95	Put	Bond Future	2,098.6500	2.0987	2,112.7200	2.1127	0.670	0	0	1,073
2021/07/27	2030	05/05/2022	10.20	Call	Bond Future	5,469.1600	5.4692	5,426.7600	5.4268	(0.775)	0	0	0
2021/07/27	2030	05/05/2022	10.20	Put	Bond Future	1,720.1400	1.7201	1,731.5500	1.7316	0.663	0	0	0

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2021/07/27	2030	05/05/2022	10.19	Call	Bond Future	5,434.1400	5.4341	5,391.8400	5.3918	(0.778)	0	0	0
2021/07/27	2030	05/05/2022	10.19	Put	Bond Future	1,733.7500	1.7338	1,745.2600	1.7453	0.664	0	0	0
2021/07/27	2030	04/08/2022	9.56	Call	Bond Future	3,171.6500	3.1717	3,143.3600	3.1434	(0.892)	0	0	0
2021/07/27	2030	04/08/2022	9.56	Put	Bond Future	3,712.9800	3.7130	3,732.8100	3.7328	0.534	0	0	0
2021/07/27	2030	04/08/2022			Bond Future	9.6691	91.4273	9.6789	91.3792	0.101	0.0000	0.0000	0
2021/07/27	2030	04/08/2022	9.55	Call	Bond Future	3,147.1300	3.1471	3,118.9600	3.1190	(0.895)	0	0	0
2021/07/27	2030	04/08/2022	9.55	Put	Bond Future	3,738.2700	3.7383	3,758.2200	3.7582	0.534	0	0	0
2021/07/27	2030	04/08/2022	9.54	Call	Bond Future	3,122.7100	3.1227	3,094.6600	3.0947	(0.898)	0	0	0
2021/07/27	2030	04/08/2022	9.54	Put	Bond Future	3,763.6900	3.7637	3,783.7600	3.7838	0.533	0	0	0
2021/07/27	2032	05/08/2021	11.37	Call	Bond Future	9,866.5700	9.8666	9,941.2900	9.9413	0.757	0	0	0
2021/07/27	2032	05/08/2021	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	2032	05/08/2021			Bond Future	9.6387	93.8647	9.6265	93.9394	(0.126)	0.0000	0.0000	11,384
2021/07/27	2032	05/08/2021	11.36	Call	Bond Future	9,813.8800	9.8139	9,888.6000	9.8886	0.761	0	0	0
2021/07/27	2032	05/08/2021	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	2032	05/08/2021	11.35	Call	Bond Future	9,761.1400	9.7611	9,835.8600	9.8359	0.765	0	0	0
2021/07/27	2032	05/08/2021	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	2032	04/11/2021	9.83	Call	Bond Future	2,211.0500	2.2110	2,237.1800	2.2372	1.182	0	0	700
2021/07/27	2032	04/11/2021	11.70	Call	Bond Future	10,431.6500	10.4316	10,496.8100	10.4968	0.625	0	0	0
2021/07/27	2032	04/11/2021	11.71	Put	Bond Future	151.4000	0.1514	144.2500	0.1443	(4.723)	0	0	0
2021/07/27	2032	04/11/2021	11.69	Call	Bond Future	10,383.2800	10.3833	10,448.3400	10.4483	0.627	0	0	0
2021/07/27	2032	04/11/2021			Bond Future	9.8336	90.7254	9.8215	90.7978	(0.123)	0.0000	0.0000	122,910
2021/07/27	2032	04/11/2021	9.33	Put	Bond Future	4,008.5900	4.0086	3,948.4900	3.9485	(1.499)	0	0	0
2021/07/27	2032	04/11/2021	9.33	Call	Bond Future	930.9300	0.9309	943.2200	0.9432	1.320	0	0	700
2021/07/27	2032	04/11/2021	9.83	Put	Bond Future	2,232.6200	2.2326	2,186.3600	2.1864	(2.072)	0	0	0
2021/07/27	2032	04/11/2021	12.81	Call	Bond Future	15,656.1200	15.6561	15,727.3700	15.7274	0.455	0	0	0
2021/07/27	2032	04/11/2021	12.81	Put	Bond Future	16.3000	0.0163	15.1600	0.0152	(6.994)	0	0	700
2021/07/27	2032	04/11/2021	11.70	Put	Bond Future	153.6300	0.1536	146.4000	0.1464	(4.706)	0	0	0
2021/07/27	2032	04/11/2021	11.71	Call	Bond Future	10,480.0700	10.4801	10,545.3100	10.5453	0.623	0	0	0
2021/07/27	2032	04/11/2021	11.69	Put	Bond Future	155.9500	0.1560	148.6200	0.1486	(4.700)	0	0	0
2021/07/27	2032	03/02/2022	11.13	Call	Bond Future	7,059.9400	7.0599	7,110.8800	7.1109	0.722	0	0	0
2021/07/27	2032	03/02/2022	11.13	Put	Bond Future	988.5700	0.9886	967.8200	0.9678	(2.099)	0	0	210
2021/07/27	2032	03/02/2022	10.53	Call	Bond Future	4,615.7500	4.6157	4,656.1000	4.6561	0.874	0	0	0
2021/07/27	2032	03/02/2022	10.53	Put	Bond Future	1,789.8200	1.7898	1,758.4800	1.7585	(1.751)	0	0	210
2021/07/27	2032	03/02/2022	10.35	Put	Bond Future	2,148.5800	2.1486	2,113.4200	2.1134	(1.636)	0	0	400
2021/07/27	2032	03/02/2022	9.58	Put	Bond Future	4,379.8500	4.3799	4,327.7600	4.3278	(1.189)	0	0	0
2021/07/27	2032	03/02/2022	9.58	Call	Bond Future	1,707.9500	1.7079	1,727.5500	1.7275	1.148	0	0	400
2021/07/27	2032	03/02/2022	10.66	Call	Bond Future	5,114.5300	5.1145	5,157.4600	5.1575	0.839	0	0	0
2021/07/27	2032	03/02/2022	10.66	Put	Bond Future	1,571.0400	1.5710	1,542.2800	1.5423	(1.831)	0	0	97
2021/07/27	2032	03/02/2022	10.45	Put	Bond Future	1,941.3300	1.9413	1,908.3200	1.9083	(1.700)	0	0	198
2021/07/27	2032	03/02/2022	9.81	Call	Bond Future	2,291.6100	2.2916	2,316.1700	2.3162	1.072	0	0	0
2021/07/27	2032	03/02/2022	9.81	Put	Bond Future	3,590.2900	3.5903	3,543.1600	3.5432	(1.313)	0	0	198
2021/07/27	2032	03/02/2022	8.91	Put	Bond Future	7,439.9900	7.4400	7,376.2700	7.3763	(0.856)	0	0	0
2021/07/27	2032	03/02/2022	10.43	Call	Bond Future	4,249.8000	4.2498	4,288.0500	4.2881	0.900	0	0	0
2021/07/27	2032	03/02/2022	10.43	Put	Bond Future	1,981.3800	1.9814	1,947.9400	1.9479	(1.688)	0	0	0
2021/07/27	2032	03/02/2022	10.42	Call	Bond Future	4,214.0700	4.2141	4,252.1100	4.2521	0.903	0	0	0
2021/07/27	2032	03/02/2022	10.42	Put	Bond Future	2,001.6700	2.0017	1,968.0200	1.9680	(1.681)	0	0	0
2021/07/27	2032	03/02/2022			Bond Future	10.0319	91.7698	10.0195	91.8415	(0.123)	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
2021/07/27	2032	03/02/2022	9.62	Put	Bond Future	4,234.2900	4.2343	4,183.0500	4.1831	(1.210)	0	0	0
2021/07/27	2032	03/02/2022	9.62	Call	Bond Future	1,803.2000	1.8032	1,823.6500	1.8237	1.134	0	0	210
2021/07/27	2032	03/02/2022	10.95	Call	Bond Future	6,294.8300	6.2948	6,342.9500	6.3429	0.764	0	0	0
2021/07/27	2032	03/02/2022	10.95	Put	Bond Future	1,179.4700	1.1795	1,155.9000	1.1559	(1.998)	0	0	400
2021/07/27	2032	03/02/2022	10.35	Call	Bond Future	3,967.4900	3.9675	4,004.0200	4.0040	0.921	0	0	0
2021/07/27	2032	03/02/2022	10.14	Call	Bond Future	3,266.4500	3.2664	3,298.3500	3.2983	0.977	0	0	0
2021/07/27	2032	03/02/2022	10.14	Put	Bond Future	2,642.5100	2.6425	2,602.7200	2.6027	(1.506)	0	0	97
2021/07/27	2032	03/02/2022	9.14	Put	Bond Future	6,254.5900	6.2546	6,194.1600	6.1942	(0.966)	0	0	0
2021/07/27	2032	03/02/2022	9.14	Call	Bond Future	877.0800	0.8771	888.3400	0.8883	1.284	0	0	97
2021/07/27	2032	03/02/2022	10.45	Call	Bond Future	4,321.6400	4.3216	4,360.3200	4.3603	0.895	0	0	0
2021/07/27	2032	03/02/2022	8.91	Call	Bond Future	605.8800	0.6059	613.8500	0.6138	1.315	0	0	198
2021/07/27	2032	03/02/2022	10.44	Call	Bond Future	4,285.6600	4.2857	4,324.1200	4.3241	0.897	0	0	0
2021/07/27	2032	03/02/2022	10.44	Put	Bond Future	1,961.2700	1.9613	1,928.0400	1.9280	(1.694)	0	0	0
2021/07/27	2032	05/05/2022	11.03	Call	Bond Future	6,198.7700	6.1988	6,242.9100	6.2429	0.712	0	0	0
2021/07/27	2032	05/05/2022	11.03	Put	Bond Future	1,881.3900	1.8814	1,854.4800	1.8545	(1.430)	0	0	0
2021/07/27	2032	05/05/2022	11.02	Put	Bond Future	1,895.9100	1.8959	1,868.8400	1.8688	(1.428)	0	0	0
2021/07/27	2032	05/05/2022			Bond Future	10.2358	88.7115	10.2232	88.7825	(0.123)	0.0000	0.0000	0
2021/07/27	2032	05/05/2022	11.04	Call	Bond Future	6,236.8900	6.2369	6,281.1700	6.2812	0.710	0	0	0
2021/07/27	2032	05/05/2022	11.04	Put	Bond Future	1,866.9900	1.8670	1,840.2200	1.8402	(1.434)	0	0	0
2021/07/27	2032	05/05/2022	11.02	Call	Bond Future	6,160.7200	6.1607	6,204.7000	6.2047	0.714	0	0	0
2021/07/27	2032	04/08/2022	10.21	Put	Bond Future	4,544.6700	4.5447	4,498.0800	4.4981	(1.025)	0	0	0
2021/07/27	2032	04/08/2022	10.22	Call	Bond Future	3,241.4700	3.2415	3,273.0400	3.2730	0.974	0	0	0
2021/07/27	2032	04/08/2022	10.20	Put	Bond Future	4,574.6000	4.5746	4,527.8400	4.5278	(1.022)	0	0	0
2021/07/27	2032	04/08/2022			Bond Future	10.4515	89.7301	10.4372	89.8081	(0.137)	0.0000	0.0000	0
2021/07/27	2032	04/08/2022	10.21	Call	Bond Future	3,215.3000	3.2153	3,246.6900	3.2467	0.976	0	0	0
2021/07/27	2032	04/08/2022	10.22	Put	Bond Future	4,515.2500	4.5152	4,468.8400	4.4688	(1.028)	0	0	0
2021/07/27	2032	04/08/2022	10.20	Call	Bond Future	3,189.6000	3.1896	3,220.8200	3.2208	0.979	0	0	0
2021/07/27	2033	05/08/2021			Bond Future	107.0961	107.0961	107.1176	107.1176	0.020	0.0000	0.0000	2,137
2021/07/27	2033	04/11/2021			Bond Future	107.0215	107.0215	107.0396	107.0396	0.017	0.0000	0.0000	8,979
2021/07/27	2033	03/02/2022			Bond Future	108.2786	108.2786	108.2951	108.2951	0.015	0.0000	0.0000	0
2021/07/27	2033	05/05/2022			Bond Future	108.3193	108.3193	108.3342	108.3342	0.014	0.0000	0.0000	0
2021/07/27	2033	04/08/2022			Bond Future	109.6484	109.6484	109.6707	109.6707	0.020	0.0000	0.0000	0
2021/07/27	2037	05/08/2021	12.27	Call	Bond Future	10,469.1300	10.4691	10,853.0300	10.8530	3.667	0	0	0
2021/07/27	2037	05/08/2021	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	2037	05/08/2021	12.28	Call	Bond Future	10,523.7100	10.5237	10,907.6100	10.9076	3.648	0	0	0
2021/07/27	2037	05/08/2021	12.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	2037	05/08/2021			Bond Future	10.5376	84.8596	10.4803	85.2435	(0.544)	0.0000	0.0000	57,745
2021/07/27	2037	05/08/2021	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	2037	05/08/2021	12.26	Call	Bond Future	10,414.4800	10.4145	10,798.3800	10.7984	3.686	0	0	0
2021/07/27	2037	04/11/2021	12.30	Call	Bond Future	9,622.5300	9.6225	9,972.7900	9.9728	3.640	0	0	0
2021/07/27	2037	04/11/2021	12.30	Put	Bond Future	279.8700	0.2799	244.9600	0.2450	(12.474)	0	0	600
2021/07/27	2037	04/11/2021	11.49	Put	Bond Future	849.0100	0.8490	759.2700	0.7593	(10.570)	0	0	0
2021/07/27	2037	04/11/2021	11.49	Call	Bond Future	5,587.5100	5.5875	5,882.9400	5.8829	5.287	0	0	600
2021/07/27	2037	04/11/2021	12.82	Put	Bond Future	138.6100	0.1386	119.9300	0.1199	(13.477)	0	0	0
2021/07/27	2037	04/11/2021	12.83	Call	Bond Future	12,272.5700	12.2726	12,639.2900	12.6393	2.988	0	0	0
2021/07/27	2037	04/11/2021			Bond Future	10.7279	85.7684	10.6688	86.1536	(0.551)	0.0000	0.0000	118,896

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
2021/07/27	2037	04/11/2021	12.82	Call	Bond Future	12,223.2200	12.2232	12,589.7100	12.5897	2.998	0	0	0
2021/07/27	2037	04/11/2021	12.83	Put	Bond Future	136.7700	0.1368	118.3200	0.1183	(13.490)	0	0	0
2021/07/27	2037	04/11/2021	12.81	Call	Bond Future	12,173.8400	12.1738	12,540.1100	12.5401	3.009	0	0	0
2021/07/27	2037	04/11/2021	12.81	Put	Bond Future	140.4700	0.1405	121.5700	0.1216	(13.455)	0	0	0
2021/07/27	2037	03/02/2022	11.46	Call	Bond Future	5,182.4700	5.1825	5,439.2300	5.4392	4.954	0	0	0
2021/07/27	2037	03/02/2022	11.47	Put	Bond Future	1,882.8500	1.8828	1,752.5100	1.7525	(6.922)	0	0	0
2021/07/27	2037	03/02/2022	11.45	Call	Bond Future	5,142.3700	5.1424	5,398.1200	5.3981	4.973	0	0	0
2021/07/27	2037	03/02/2022			Bond Future	10.9246	82.5008	10.8634	82.8889	(0.561)	0.0000	0.0000	0
2021/07/27	2037	03/02/2022	11.46	Put	Bond Future	1,902.2500	1.9022	1,770.9000	1.7709	(6.905)	0	0	0
2021/07/27	2037	03/02/2022	11.47	Call	Bond Future	5,222.4600	5.2225	5,480.2300	5.4802	4.936	0	0	0
2021/07/27	2037	03/02/2022	11.45	Put	Bond Future	1,921.6100	1.9216	1,789.2500	1.7893	(6.888)	0	0	0
2021/07/27	2037	05/05/2022	11.84	Put	Bond Future	2,228.6300	2.2286	2,101.7700	2.1018	(5.692)	0	0	0
2021/07/27	2037	05/05/2022	11.82	Call	Bond Future	6,358.5900	6.3586	6,621.5500	6.6215	4.136	0	0	0
2021/07/27	2037	05/05/2022	11.83	Call	Bond Future	6,398.4800	6.3985	6,662.2100	6.6622	4.122	0	0	0
2021/07/27	2037	05/05/2022			Bond Future	11.1269	83.4795	11.0634	83.8709	(0.571)	0.0000	0.0000	0
2021/07/27	2037	05/05/2022	11.84	Call	Bond Future	6,438.7000	6.4387	6,703.1900	6.7032	4.108	0	0	0
2021/07/27	2037	05/05/2022	11.82	Put	Bond Future	2,262.1000	2.2621	2,133.7100	2.1337	(5.676)	0	0	0
2021/07/27	2037	05/05/2022	11.83	Put	Bond Future	2,245.1700	2.2452	2,117.5500	2.1175	(5.684)	0	0	0
2021/07/27	2037	04/08/2022	10.91	Put	Bond Future	5,709.2100	5.7092	5,476.5700	5.4766	(4.075)	0	0	0
2021/07/27	2037	04/08/2022	10.89	Call	Bond Future	3,002.7100	3.0027	3,169.9000	3.1699	5.568	0	0	0
2021/07/27	2037	04/08/2022	10.89	Put	Bond Future	5,782.2100	5.7822	5,547.6900	5.5477	(4.056)	0	0	0
2021/07/27	2037	04/08/2022	10.90	Call	Bond Future	3,028.6600	3.0287	3,196.7800	3.1968	5.551	0	0	0
2021/07/27	2037	04/08/2022			Bond Future	11.3444	80.1812	11.2773	80.5830	(0.592)	0.0000	0.0000	0
2021/07/27	2037	04/08/2022	10.91	Call	Bond Future	3,055.0300	3.0550	3,224.1000	3.2241	5.534	0	0	0
2021/07/27	2037	04/08/2022	10.90	Put	Bond Future	5,745.4600	5.7455	5,511.8700	5.5119	(4.066)	0	0	0
2021/07/27	2038	05/08/2021			Bond Future	116.6596	116.6596	116.6843	116.6843	0.021	0.0000	0.0000	6,475
2021/07/27	2038	04/11/2021			Bond Future	117.9376	117.9376	117.9586	117.9586	0.018	0.0000	0.0000	7,564
2021/07/27	2038	03/02/2022			Bond Future	117.5585	117.5585	117.5778	117.5778	0.016	0.0000	0.0000	0
2021/07/27	2038	05/05/2022			Bond Future	118.9794	118.9794	118.9969	118.9969	0.015	0.0000	0.0000	0
2021/07/27	2038	04/08/2022			Bond Future	118.6367	118.6367	118.6624	118.6624	0.022	0.0000	0.0000	0
2021/07/27	2040	05/08/2021	12.48	Call	Bond Future	11,426.7600	11.4268	11,873.1200	11.8731	3.906	0	0	0
2021/07/27	2040	05/08/2021	12.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	2040	05/08/2021	12.47	Call	Bond Future	11,369.9300	11.3699	11,816.2900	11.8163	3.926	0	0	0
2021/07/27	2040	05/08/2021	11.05	Put	Bond Future	113.1700	0.1132	57.6000	0.0576	(49.103)	0	0	0
2021/07/27	2040	05/08/2021	11.05	Call	Bond Future	2,642.2200	2.6422	3,033.0100	3.0330	14.790	0	0	900
2021/07/27	2040	05/08/2021			Bond Future	10.6870	86.7840	10.6247	87.2304	(0.583)	0.0000	0.0000	31,321
2021/07/27	2040	05/08/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	2040	05/08/2021	12.49	Call	Bond Future	11,483.5200	11.4835	11,929.8800	11.9299	3.887	0	0	0
2021/07/27	2040	05/08/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	2040	05/08/2021	11.55	Put	Bond Future	3.8400	0.0038	1.2000	0.0012	(68.750)	0	0	0
2021/07/27	2040	05/08/2021	11.55	Call	Bond Future	5,828.9100	5.8289	6,272.6300	6.2726	7.612	0	0	900
2021/07/27	2040	05/08/2021	14.80	Call	Bond Future	22,908.5700	22.9086	23,354.9300	23.3549	1.948	0	0	0
2021/07/27	2040	05/08/2021	14.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2021/07/27	2040	04/11/2021	12.90	Call	Bond Future	12,593.5000	12.5935	13,016.8000	13.0168	3.361	0	0	0
2021/07/27	2040	04/11/2021	12.90	Put	Bond Future	180.1300	0.1801	155.1300	0.1551	(13.879)	0	0	0
2021/07/27	2040	04/11/2021	12.89	Call	Bond Future	12,541.9000	12.5419	12,964.9200	12.9649	3.373	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
2021/07/27	2040	04/11/2021	12.89	Put	Bond Future	182.4400	0.1824	157.1600	0.1572	(13.857)	0	0	0
2021/07/27	2040	04/11/2021			Bond Future	10.8733	87.7134	10.8090	88.1617	(0.591)	0.0000	0.0000	82,886
2021/07/27	2040	04/11/2021	12.91	Call	Bond Future	12,645.1000	12.6451	13,068.6900	13.0687	3.350	0	0	0
2021/07/27	2040	04/11/2021	12.91	Put	Bond Future	177.8900	0.1779	153.1800	0.1532	(13.891)	0	0	0
2021/07/27	2040	03/02/2022	11.58	Put	Bond Future	2,106.4000	2.1064	1,951.7500	1.9518	(7.342)	0	0	0
2021/07/27	2040	03/02/2022	11.59	Call	Bond Future	5,509.2600	5.5093	5,807.6000	5.8076	5.415	0	0	0
2021/07/27	2040	03/02/2022	11.57	Put	Bond Future	2,126.7200	2.1267	1,970.9200	1.9709	(7.326)	0	0	0
2021/07/27	2040	03/02/2022			Bond Future	11.0658	84.2179	10.9992	84.6698	(0.602)	0.0000	0.0000	0
2021/07/27	2040	03/02/2022	11.58	Call	Bond Future	5,466.1900	5.4662	5,763.3900	5.7634	5.437	0	0	0
2021/07/27	2040	03/02/2022	11.59	Put	Bond Future	2,086.2600	2.0863	1,932.7500	1.9328	(7.358)	0	0	0
2021/07/27	2040	03/02/2022	11.57	Call	Bond Future	5,423.2200	5.4232	5,719.2700	5.7193	5.459	0	0	0
2021/07/27	2040	05/05/2022	10.57	Put	Bond Future	6,783.0500	6.7830	6,478.1600	6.4782	(4.495)	0	0	0
2021/07/27	2040	05/05/2022	10.57	Call	Bond Future	2,028.2900	2.0283	2,179.2200	2.1792	7.441	0	0	1,200
2021/07/27	2040	05/05/2022	13.04	Call	Bond Future	11,552.6100	11.5526	11,932.8000	11.9328	3.291	0	0	0
2021/07/27	2040	05/05/2022	13.04	Put	Bond Future	1,080.6000	1.0806	1,004.9700	1.0050	(6.999)	0	0	1,200
2021/07/27	2040	05/05/2022	11.91	Put	Bond Future	2,439.2400	2.4392	2,287.7700	2.2878	(6.210)	0	0	0
2021/07/27	2040	05/05/2022	11.92	Call	Bond Future	6,559.0500	6.5590	6,864.3200	6.8643	4.654	0	0	0
2021/07/27	2040	05/05/2022	11.92	Put	Bond Future	2,420.3200	2.4203	2,269.7700	2.2698	(6.220)	0	0	0
2021/07/27	2040	05/05/2022			Bond Future	11.2633	85.2170	11.1941	85.6729	(0.614)	0.0000	0.0000	0
2021/07/27	2040	05/05/2022	9.82	Put	Bond Future	11,170.2700	11.1703	10,787.2300	10.7872	(3.429)	0	0	0
2021/07/27	2040	05/05/2022	9.82	Call	Bond Future	776.5900	0.7766	849.3700	0.8494	9.372	0	0	1,200
2021/07/27	2040	05/05/2022	11.91	Call	Bond Future	6,517.4400	6.5174	6,821.7900	6.8218	4.670	0	0	0
2021/07/27	2040	05/05/2022	11.90	Call	Bond Future	6,475.9000	6.4759	6,779.3200	6.7793	4.685	0	0	0
2021/07/27	2040	05/05/2022	11.90	Put	Bond Future	2,458.3100	2.4583	2,305.9100	2.3059	(6.199)	0	0	0
2021/07/27	2040	04/08/2022	11.05	Call	Bond Future	3,220.3800	3.2204	3,418.5300	3.4185	6.153	0	0	0
2021/07/27	2040	04/08/2022	11.05	Put	Bond Future	6,002.3000	6.0023	5,733.3300	5.7333	(4.481)	0	0	0
2021/07/27	2040	04/08/2022			Bond Future	11.4753	81.6879	11.4023	82.1550	(0.636)	0.0000	0.0000	0
2021/07/27	2040	04/08/2022	11.04	Call	Bond Future	3,192.5800	3.1926	3,389.6300	3.3896	6.172	0	0	0
2021/07/27	2040	04/08/2022	11.04	Put	Bond Future	6,041.6900	6.0417	5,771.6200	5.7716	(4.470)	0	0	0
2021/07/27	2040	04/08/2022	11.03	Call	Bond Future	3,164.5800	3.1646	3,360.5200	3.3605	6.192	0	0	0
2021/07/27	2040	04/08/2022	11.03	Put	Bond Future	6,080.9700	6.0810	5,809.7900	5.8098	(4.459)	0	0	0
2021/07/27	2044	05/08/2021	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	2044	05/08/2021	12.61	Call	Bond Future	11,808.4100	11.8084	12,297.0600	12.2971	4.138	0	0	0
2021/07/27	2044	05/08/2021	12.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	2044	05/08/2021			Bond Future	10.7509	83.4132	10.6836	83.9018	(0.626)	0.0000	0.0000	27,494
2021/07/27	2044	05/08/2021	12.60	Call	Bond Future	11,752.7200	11.7527	12,241.3700	12.2414	4.158	0	0	0
2021/07/27	2044	05/08/2021	12.59	Call	Bond Future	11,696.9500	11.6969	12,185.6000	12.1856	4.178	0	0	0
2021/07/27	2044	05/08/2021	12.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	2044	04/11/2021	12.91	Call	Bond Future	12,336.9300	12.3369	12,801.6700	12.8017	3.767	0	0	0
2021/07/27	2044	04/11/2021	12.91	Put	Bond Future	172.9800	0.1730	146.6600	0.1467	(15.216)	0	0	0
2021/07/27	2044	04/11/2021			Bond Future	10.9292	84.3065	10.8598	84.7975	(0.636)	0.0000	0.0000	49,207
2021/07/27	2044	04/11/2021	12.90	Call	Bond Future	12,285.6600	12.2857	12,750.1000	12.7501	3.780	0	0	0
2021/07/27	2044	04/11/2021	12.90	Put	Bond Future	175.1900	0.1752	148.5700	0.1486	(15.195)	0	0	0
2021/07/27	2044	04/11/2021	12.89	Call	Bond Future	12,234.3500	12.2343	12,698.4800	12.6985	3.794	0	0	0
2021/07/27	2044	04/11/2021	12.89	Put	Bond Future	177.4300	0.1774	150.5000	0.1505	(15.178)	0	0	0
2021/07/27	2044	03/02/2022	11.60	Call	Bond Future	5,381.4300	5.3814	5,705.7100	5.7057	6.026	0	0	0
2021/07/27	2044	03/02/2022	11.60	Put	Bond Future	2,164.8700	2.1649	1,993.9000	1.9939	(7.897)	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
2021/07/27	2044	03/02/2022	11.59	Call	Bond Future	5,338.2400	5.3382	5,661.2500	5.6613	6.051	0	0	0
2021/07/27	2044	03/02/2022	11.59	Put	Bond Future	2,185.5800	2.1856	2,013.3400	2.0133	(7.881)	0	0	0
2021/07/27	2044	03/02/2022			Bond Future	11.1133	80.8969	11.0413	81.3922	(0.648)	0.0000	0.0000	0
2021/07/27	2044	03/02/2022	11.61	Call	Bond Future	5,424.5200	5.4245	5,750.0600	5.7501	6.001	0	0	0
2021/07/27	2044	03/02/2022	11.61	Put	Bond Future	2,144.1500	2.1441	1,974.4400	1.9744	(7.915)	0	0	0
2021/07/27	2044	05/05/2022	11.92	Call	Bond Future	6,430.3100	6.4303	6,763.0100	6.7630	5.174	0	0	0
2021/07/27	2044	05/05/2022	11.92	Put	Bond Future	2,490.4500	2.4904	2,323.4100	2.3234	(6.707)	0	0	0
2021/07/27	2044	05/05/2022	11.91	Call	Bond Future	6,388.9800	6.3890	6,720.6400	6.7206	5.191	0	0	0
2021/07/27	2044	05/05/2022	11.91	Put	Bond Future	2,510.2000	2.5102	2,342.1200	2.3421	(6.696)	0	0	0
2021/07/27	2044	05/05/2022			Bond Future	11.3017	81.8567	11.2270	82.3565	(0.661)	0.0000	0.0000	0
2021/07/27	2044	05/05/2022	11.93	Call	Bond Future	6,471.9800	6.4720	6,805.7000	6.8057	5.156	0	0	0
2021/07/27	2044	05/05/2022	11.93	Put	Bond Future	2,471.1300	2.4711	2,305.1100	2.3051	(6.718)	0	0	0
2021/07/27	2044	04/08/2022	11.09	Call	Bond Future	3,244.3500	3.2444	3,463.5300	3.4635	6.756	0	0	0
2021/07/27	2044	04/08/2022	11.09	Put	Bond Future	5,992.7100	5.9927	5,700.5200	5.7005	(4.876)	0	0	0
2021/07/27	2044	04/08/2022	11.08	Call	Bond Future	3,215.8700	3.2159	3,433.8100	3.4338	6.777	0	0	0
2021/07/27	2044	04/08/2022	11.08	Put	Bond Future	6,032.6500	6.0326	5,739.2200	5.7392	(4.864)	0	0	0
2021/07/27	2044	04/08/2022			Bond Future	11.5037	78.4141	11.4249	78.9255	(0.685)	0.0000	0.0000	0
2021/07/27	2044	04/08/2022	11.10	Call	Bond Future	3,272.6500	3.2726	3,493.0500	3.4931	6.735	0	0	0
2021/07/27	2044	04/08/2022	11.10	Put	Bond Future	5,952.6900	5.9527	5,661.7200	5.6617	(4.888)	0	0	0
2021/07/27	2046	05/08/2021			Bond Future	105.4715	105.4715	105.4937	105.4937	0.021	0.0000	0.0000	7,557
2021/07/27	2046	04/11/2021			Bond Future	104.7894	104.7894	104.8084	104.8084	0.018	0.0000	0.0000	18,100
2021/07/27	2046	03/02/2022			Bond Future	106.0205	106.0205	106.0379	106.0379	0.016	0.0000	0.0000	0
2021/07/27	2046	05/05/2022			Bond Future	105.4340	105.4340	105.4500	105.4500	0.015	0.0000	0.0000	0
2021/07/27	2046	04/08/2022			Bond Future	106.7279	106.7279	106.7511	106.7511	0.022	0.0000	0.0000	0
2021/07/27	2050	05/08/2021			Bond Future	107.1606	107.1606	107.1830	107.1830	0.021	0.0000	0.0000	5,724
2021/07/27	2050	04/11/2021			Bond Future	108.3345	108.3345	108.3537	108.3537	0.018	0.0000	0.0000	9,927
2021/07/27	2050	03/02/2022			Bond Future	107.6463	107.6463	107.6640	107.6640	0.016	0.0000	0.0000	0
2021/07/27	2050	05/05/2022			Bond Future	108.9477	108.9477	108.9636	108.9636	0.015	0.0000	0.0000	0
2021/07/27	2050	04/08/2022			Bond Future	108.2819	108.2819	108.3054	108.3054	0.022	0.0000	0.0000	0
2021/07/27	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	AL37	05/08/2021			Index Future	799.4070	799.4070	798.3230	798.3230	(0.136)	0.0000	0.0000	0
2021/07/27	AL37	04/11/2021			Index Future	808.0510	808.0510	806.9260	806.9260	(0.139)	0.0000	0.0000	0
2021/07/27	AL37	03/02/2022			Index Future	817.3400	817.3400	816.1890	816.1890	(0.141)	0.0000	0.0000	0
2021/07/27	AL37	05/05/2022			Index Future	827.0180	827.0180	825.8400	825.8400	(0.142)	0.0000	0.0000	0
2021/07/27	AL37	04/08/2022			Index Future	836.8670	836.8670	835.7280	835.7280	(0.136)	0.0000	0.0000	0
2021/07/27	AL7T	05/08/2021			Index Future	911.7710	911.7710	911.8840	911.8840	0.012	0.0000	0.0000	0
2021/07/27	AL7T	04/11/2021			Index Future	921.6290	921.6290	921.7120	921.7120	0.009	0.0000	0.0000	0
2021/07/27	AL7T	03/02/2022			Index Future	932.2240	932.2240	932.2920	932.2920	0.007	0.0000	0.0000	0

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2021/07/27	AL7T	05/05/2022			Index Future	943.2630	943.2630	943.3160	943.3160	0.006	0.0000	0.0000	0
2021/07/27	AL7T	04/08/2022			Index Future	954.4960	954.4960	954.6110	954.6110	0.012	0.0000	0.0000	0
2021/07/27	ALBI	05/08/2021			Index Future	798.9250	798.9250	800.5860	800.5860	0.208	0.0000	0.0000	57
2021/07/27	ALBI	04/11/2021			Index Future	807.5630	807.5630	809.2140	809.2140	0.204	0.0000	0.0000	114
2021/07/27	ALBI	03/02/2022			Index Future	816.8460	816.8460	818.5030	818.5030	0.203	0.0000	0.0000	0
2021/07/27	ALBI	05/05/2022			Index Future	826.5190	826.5190	828.1810	828.1810	0.201	0.0000	0.0000	0
2021/07/27	ALBI	04/08/2022			Index Future	836.3620	836.3620	838.0980	838.0980	0.208	0.0000	0.0000	0
2021/07/27	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/07/27	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	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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2021/07/27	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/27	ES33	05/08/2021			Bond Future	11.2194	78.7224	11.1666	79.0073	(0.471)	0.0000	0.0000	0
2021/07/27	ES33	04/11/2021			Bond Future	11.4563	75.8099	11.4018	76.0953	(0.476)	0.0000	0.0000	350
2021/07/27	ES33	03/02/2022			Bond Future	11.7025	76.7008	11.6459	76.9884	(0.484)	0.0000	0.0000	0
2021/07/27	ES33	05/05/2022			Bond Future	11.9512	73.8508	11.8923	74.1406	(0.492)	0.0000	0.0000	0
2021/07/27	ES33	04/08/2022			Bond Future	12.2141	74.7094	12.1516	75.0079	(0.511)	0.0000	0.0000	0
2021/07/27	ES42	05/08/2021			Bond Future	11.7626	77.3440	11.6998	77.7269	(0.533)	0.0000	0.0000	0
2021/07/27	ES42	04/11/2021			Bond Future	11.9879	73.9336	11.9229	74.3182	(0.542)	0.0000	0.0000	4,779
2021/07/27	ES42	03/02/2022			Bond Future	12.2146	74.8032	12.1470	75.1910	(0.554)	0.0000	0.0000	0
2021/07/27	ES42	05/05/2022			Bond Future	12.4518	71.4494	12.3814	71.8407	(0.566)	0.0000	0.0000	0
2021/07/27	ES42	04/08/2022			Bond Future	12.6956	72.2785	12.6210	72.6796	(0.588)	0.0000	0.0000	0
2021/07/27	GOVI	05/08/2021	719.14	Call	GOVI	701,000.0000	70.1000	716,490.0000	71.6490	2.210	0	0	0
2021/07/27	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	GOVI	05/08/2021	719.13	Call	GOVI	701,100.0000	70.1100	716,590.0000	71.6590	2.209	0	0	0
2021/07/27	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	GOVI	05/08/2021			GOVI	789.2400	789.2400	790.7890	790.7890	0.196	0.0000	0.0000	18
2021/07/27	GOVI	05/08/2021	719.15	Call	GOVI	700,900.0000	70.0900	716,390.0000	71.6390	2.210	0	0	0
2021/07/27	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	GOVI	04/11/2021	728.41	Call	GOVI	693,630.0000	69.3630	709,020.0000	70.9020	2.219	0	0	0
2021/07/27	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	GOVI	04/11/2021	728.40	Call	GOVI	693,730.0000	69.3730	709,120.0000	70.9120	2.218	0	0	0
2021/07/27	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	GOVI	04/11/2021			GOVI	797.7730	797.7730	799.3120	799.3120	0.193	0.0000	0.0000	979
2021/07/27	GOVI	04/11/2021	728.42	Call	GOVI	693,530.0000	69.3530	708,920.0000	70.8920	2.219	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
2021/07/27	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	GOVI	03/02/2022	792.76	Call	GOVI	141,840.0000	14.1840	157,270.0000	15.7270	10.878	0	0	0
2021/07/27	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	GOVI	03/02/2022			GOVI	806.9440	806.9440	808.4870	808.4870	0.191	0.0000	0.0000	0
2021/07/27	GOVI	03/02/2022	792.75	Call	GOVI	141,940.0000	14.1940	157,370.0000	15.7370	10.871	0	0	0
2021/07/27	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	GOVI	03/02/2022	792.74	Call	GOVI	142,040.0000	14.2040	157,470.0000	15.7470	10.863	0	0	0
2021/07/27	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	GOVI	05/05/2022	788.25	Call	GOVI	282,500.0000	28.2500	297,970.0000	29.7970	5.476	0	0	0
2021/07/27	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	GOVI	05/05/2022			GOVI	816.5000	816.5000	818.0470	818.0470	0.189	0.0000	0.0000	0
2021/07/27	GOVI	05/05/2022	788.24	Call	GOVI	282,600.0000	28.2600	298,070.0000	29.8070	5.474	0	0	0
2021/07/27	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	GOVI	05/05/2022	788.23	Call	GOVI	282,700.0000	28.2700	298,170.0000	29.8170	5.472	0	0	0
2021/07/27	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	GOVI	04/08/2022	819.28	Call	GOVI	69,430.0000	6.9430	85,620.0000	8.5620	23.318	0	0	0
2021/07/27	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	GOVI	04/08/2022			GOVI	826.2230	826.2230	827.8420	827.8420	0.196	0.0000	0.0000	0
2021/07/27	GOVI	04/08/2022	819.27	Call	GOVI	69,530.0000	6.9530	85,720.0000	8.5720	23.285	0	0	0
2021/07/27	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	GOVI	04/08/2022	819.26	Call	GOVI	69,630.0000	6.9630	85,820.0000	8.5820	23.251	0	0	0
2021/07/27	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/07/27	IGOV	05/08/2021			Index Future	288.7160	288.7160	288.8010	288.8010	0.029	0.0000	0.0000	2
2021/07/27	IGOV	04/11/2021			Index Future	291.9090	291.9090	291.9850	291.9850	0.026	0.0000	0.0000	475
2021/07/27	IGOV	03/02/2022			Index Future	295.3360	295.3360	295.4080	295.4080	0.024	0.0000	0.0000	0
2021/07/27	IGOV	05/05/2022			Index Future	298.9030	298.9030	298.9710	298.9710	0.023	0.0000	0.0000	0
2021/07/27	IGOV	04/08/2022			Index Future	302.5320	302.5320	302.6200	302.6200	0.029	0.0000	0.0000	0
2021/07/27	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/07/27	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/07/27	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/07/27	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/07/27	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/07/27	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/07/27	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/07/27	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/07/27	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/07/27	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/07/27	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/07/27	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/07/27	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/07/27	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/07/27	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/07/27	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/27	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/07/27	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/07/27	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/07/27	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/07/27	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/07/27	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/07/27	JBAF	18/08/2021			Jibar Tradeable Future	3.6950	96.3050	3.6950	96.3050	0.000	0.0000	0.0000	0
2021/07/27	JBAF	15/09/2021			Jibar Tradeable Future	3.7250	96.2750	3.7250	96.2750	0.000	0.0000	0.0000	30,000
2021/07/27	JBAF	20/10/2021			Jibar Tradeable Future	3.8200	96.1800	3.8100	96.1900	(0.262)	0.0000	0.0000	0
2021/07/27	JBAF	17/11/2021			Jibar Tradeable Future	3.8600	96.1400	3.8500	96.1500	(0.259)	0.0000	0.0000	0
2021/07/27	JBAF	15/12/2021			Jibar Tradeable Future	3.9650	96.0350	3.9550	96.0450	(0.252)	0.0000	0.0000	0
2021/07/27	JBAF	19/01/2022			Jibar Tradeable Future	4.0600	95.9400	4.0500	95.9500	(0.246)	0.0000	0.0000	0
2021/07/27	JBAF	16/03/2022			Jibar Tradeable Future	4.2200	95.7800	4.2100	95.7900	(0.237)	0.0000	0.0000	0
2021/07/27	JBAF	15/06/2022			Jibar Tradeable Future	4.5450	95.4550	4.5350	95.4650	(0.220)	0.0000	0.0000	471
2021/07/27	JBAF	21/09/2022			Jibar Tradeable Future	4.7600	95.2400	4.7500	95.2500	(0.210)	0.0000	0.0000	0
2021/07/27	JBAF	21/12/2022			Jibar Tradeable Future	5.0350	94.9650	5.0350	94.9650	0.000	0.0000	0.0000	0
2021/07/27	JBAF	15/03/2023			Jibar Tradeable Future	5.2350	94.7650	5.2350	94.7650	0.000	0.0000	0.0000	0
2021/07/27	JBAF	21/06/2023			Jibar Tradeable Future	5.4250	94.5750	5.4250	94.5750	0.000	0.0000	0.0000	0
2021/07/27	R023	05/08/2021	5.30	Call	Bond Future	464.5800	0.4646	472.8700	0.4729	1.784	0	0	0
2021/07/27	R023	05/08/2021	5.30	Put	Bond Future	2.6300	0.0026	1.7000	0.0017	(35.361)	0	0	0
2021/07/27	R023	05/08/2021	5.29	Call	Bond Future	449.8900	0.4499	458.0700	0.4581	1.818	0	0	0
2021/07/27	R023	05/08/2021	5.29	Put	Bond Future	3.0500	0.0031	2.0100	0.0020	(34.098)	0	0	0
2021/07/27	R023	05/08/2021			Bond Future	4.9950	107.5207	4.9889	107.5299	(0.122)	0.0000	0.0000	3,363
2021/07/27	R023	05/08/2021	5.31	Call	Bond Future	479.3100	0.4793	487.7100	0.4877	1.753	0	0	0
2021/07/27	R023	05/08/2021	5.31	Put	Bond Future	2.2600	0.0023	1.4400	0.0014	(36.283)	0	0	0
2021/07/27	R023	04/11/2021	4.91	Call	Bond Future	107.4000	0.1074	108.2400	0.1082	0.782	0	0	0
2021/07/27	R023	04/11/2021	4.91	Put	Bond Future	382.0500	0.3820	377.1100	0.3771	(1.293)	0	0	0
2021/07/27	R023	04/11/2021	4.90	Call	Bond Future	102.1800	0.1022	102.9800	0.1030	0.783	0	0	0
2021/07/27	R023	04/11/2021	4.90	Put	Bond Future	389.6700	0.3897	384.6900	0.3847	(1.278)	0	0	0
2021/07/27	R023	04/11/2021			Bond Future	5.1243	104.7651	5.1198	104.7709	(0.088)	0.0000	0.0000	13,768
2021/07/27	R023	04/11/2021	4.92	Call	Bond Future	112.7600	0.1128	113.6400	0.1136	0.780	0	0	0
2021/07/27	R023	04/11/2021	4.92	Put	Bond Future	374.5700	0.3746	369.6700	0.3697	(1.308)	0	0	0
2021/07/27	R023	03/02/2022	5.08	Call	Bond Future	179.5000	0.1795	180.4300	0.1804	0.518	0	0	0
2021/07/27	R023	03/02/2022	5.08	Put	Bond Future	360.9800	0.3610	357.8700	0.3579	(0.862)	0	0	0
2021/07/27	R023	03/02/2022			Bond Future	5.2553	105.9705	5.2514	105.9745	(0.074)	0.0000	0.0000	0
2021/07/27	R023	03/02/2022	5.07	Call	Bond Future	174.3200	0.1743	175.2300	0.1752	0.522	0	0	0
2021/07/27	R023	03/02/2022	5.07	Put	Bond Future	366.1700	0.3662	363.0400	0.3630	(0.855)	0	0	0
2021/07/27	R023	03/02/2022	5.06	Call	Bond Future	168.9300	0.1689	169.8200	0.1698	0.527	0	0	0
2021/07/27	R023	03/02/2022	5.06	Put	Bond Future	371.1400	0.3711	367.9900	0.3680	(0.849)	0	0	0
2021/07/27	R023	05/05/2022	6.31	Call	Bond Future	824.8100	0.8248	826.2400	0.8262	0.173	0	0	0
2021/07/27	R023	05/05/2022	6.31	Put	Bond Future	105.5200	0.1055	104.5700	0.1046	(0.900)	0	0	0
2021/07/27	R023	05/05/2022			Bond Future	5.3981	103.3163	5.3951	103.3187	(0.055)	0.0000	0.0000	0
2021/07/27	R023	05/05/2022	6.30	Call	Bond Future	818.1100	0.8181	819.5300	0.8195	0.174	0	0	0
2021/07/27	R023	05/05/2022	6.30	Put	Bond Future	106.6600	0.1067	105.7000	0.1057	(0.900)	0	0	0
2021/07/27	R023	05/05/2022	6.29	Call	Bond Future	811.4100	0.8114	812.8300	0.8128	0.175	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
2021/07/27	R023	05/05/2022	6.29	Put	Bond Future	107.8100	0.1078	106.8500	0.1069	(0.890)	0	0	0
2021/07/27	R023	04/08/2022	6.05	Call	Bond Future	414.4500	0.4145	419.9500	0.4199	1.327	0	0	0
2021/07/27	R023	04/08/2022	6.05	Put	Bond Future	196.4900	0.1965	192.5300	0.1925	(2.015)	0	0	0
2021/07/27	R023	04/08/2022			Bond Future	5.6551	104.5287	5.6380	104.5382	(0.303)	0.0000	0.0000	0
2021/07/27	R023	04/08/2022	6.04	Call	Bond Future	410.6600	0.4107	416.1300	0.4161	1.332	0	0	0
2021/07/27	R023	04/08/2022	6.04	Put	Bond Future	198.2100	0.1982	194.2200	0.1942	(2.013)	0	0	0
2021/07/27	R023	04/08/2022	6.03	Call	Bond Future	406.8900	0.4069	412.3400	0.4123	1.339	0	0	0
2021/07/27	R023	04/08/2022	6.03	Put	Bond Future	199.9400	0.1999	195.9300	0.1959	(2.006)	0	0	0
2021/07/27	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	R035	05/08/2021	5.31	Put	Bond Future	44,160.6700	44.1607	43,842.1300	43.8421	(0.721)	0	0	0
2021/07/27	R035	05/08/2021	11.37	Call	Bond Future	7,029.4700	7.0295	7,347.6200	7.3476	4.526	0	0	0
2021/07/27	R035	05/08/2021	11.37	Put	Bond Future	0.5500	0.0006	0.1600	0.0002	(70.909)	0	0	100
2021/07/27	R035	05/08/2021			Bond Future	10.2590	93.9300	10.2116	94.2486	(0.462)	0.0000	0.0000	48,003
2021/07/27	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	R035	05/08/2021	5.30	Put	Bond Future	44,277.2500	44.2773	43,958.7100	43.9587	(0.719)	0	0	0
2021/07/27	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	R035	05/08/2021	5.29	Put	Bond Future	44,393.9600	44.3940	44,075.4200	44.0754	(0.718)	0	0	0
2021/07/27	R035	05/08/2021	10.77	Call	Bond Future	3,380.7200	3.3807	3,677.6000	3.6776	8.782	0	0	0
2021/07/27	R035	05/08/2021	10.77	Put	Bond Future	44.4600	0.0445	22.8000	0.0228	(48.718)	0	0	100
2021/07/27	R035	05/08/2021	10.02	Put	Bond Future	1,810.8900	1.8109	1,532.0400	1.5320	(15.399)	0	0	0
2021/07/27	R035	05/08/2021	10.02	Call	Bond Future	186.7700	0.1868	226.4600	0.2265	21.251	0	0	100
2021/07/27	R035	04/11/2021	11.20	Put	Bond Future	875.8400	0.8758	797.7100	0.7977	(8.921)	0	0	350
2021/07/27	R035	04/11/2021	10.60	Call	Bond Future	2,957.7600	2.9578	3,131.7000	3.1317	5.881	0	0	0
2021/07/27	R035	04/11/2021	10.60	Put	Bond Future	2,028.5100	2.0285	1,883.6600	1.8837	(7.141)	0	0	350
2021/07/27	R035	04/11/2021	10.11	Put	Bond Future	3,692.6300	3.6926	3,481.1100	3.4811	(5.728)	0	0	0
2021/07/27	R035	04/11/2021	10.11	Call	Bond Future	1,391.6900	1.3917	1,498.9600	1.4990	7.708	0	0	350
2021/07/27	R035	04/11/2021	10.12	Put	Bond Future	3,651.0000	3.6510	3,440.8400	3.4408	(5.756)	0	0	0
2021/07/27	R035	04/11/2021	10.12	Call	Bond Future	1,417.6700	1.4177	1,526.3000	1.5263	7.663	0	0	400
2021/07/27	R035	04/11/2021	10.62	Put	Bond Future	1,975.0800	1.9751	1,832.8300	1.8328	(7.202)	0	0	0
2021/07/27	R035	04/11/2021	10.62	Call	Bond Future	3,032.6600	3.0327	3,209.2000	3.2092	5.821	0	0	400
2021/07/27	R035	04/11/2021	11.75	Put	Bond Future	407.7400	0.4077	366.2400	0.3662	(10.178)	0	0	782
2021/07/27	R035	04/11/2021	11.08	Call	Bond Future	4,973.6200	4.9736	5,203.1900	5.2032	4.616	0	0	0
2021/07/27	R035	04/11/2021	11.08	Put	Bond Future	1,037.6900	1.0377	948.4700	0.9485	(8.598)	0	0	782
2021/07/27	R035	04/11/2021	10.23	Put	Bond Future	3,217.6400	3.2176	3,022.6600	3.0227	(6.060)	0	0	0
2021/07/27	R035	04/11/2021	12.53	Call	Bond Future	12,295.6200	12.2956	12,598.3600	12.5984	2.462	0	0	0
2021/07/27	R035	04/11/2021	12.53	Put	Bond Future	137.1100	0.1371	121.0600	0.1211	(11.706)	0	0	0
2021/07/27	R035	04/11/2021			Bond Future	10.4564	90.4618	10.4077	90.7806	(0.466)	0.0000	0.0000	80,857
2021/07/27	R035	04/11/2021	11.20	Call	Bond Future	5,540.1200	5.5401	5,780.7800	5.7808	4.344	0	0	0
2021/07/27	R035	04/11/2021	13.82	Call	Bond Future	18,527.4000	18.5274	18,844.5800	18.8446	1.712	0	0	0
2021/07/27	R035	04/11/2021	13.82	Put	Bond Future	10.0700	0.0101	8.4600	0.0085	(15.988)	0	0	400
2021/07/27	R035	04/11/2021	11.75	Call	Bond Future	8,296.3600	8.2964	8,573.6500	8.5737	3.342	0	0	0
2021/07/27	R035	04/11/2021	10.23	Call	Bond Future	1,723.3200	1.7233	1,847.1300	1.8471	7.184	0	0	782
2021/07/27	R035	04/11/2021	12.52	Call	Bond Future	12,244.9100	12.2449	12,547.4400	12.5474	2.471	0	0	0
2021/07/27	R035	04/11/2021	12.52	Put	Bond Future	139.0100	0.1390	122.7500	0.1228	(11.697)	0	0	0
2021/07/27	R035	04/11/2021	12.51	Call	Bond Future	12,194.1600	12.1942	12,496.4900	12.4965	2.479	0	0	0
2021/07/27	R035	04/11/2021	12.51	Put	Bond Future	140.9300	0.1409	124.4700	0.1245	(11.680)	0	0	0
2021/07/27	R035	03/02/2022	11.05	Put	Bond Future	2,226.8400	2.2268	2,103.0200	2.1030	(5.560)	0	0	1,600

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/27	R035	03/02/2022	10.35	Put	Bond Future	4,275.5200		4.2755	4,083.0400	4.0830	(4.502)	0	0	0
2021/07/27	R035	03/02/2022	10.35	Call	Bond Future	2,276.5100		2.2765	2,405.0000	2.4050	5.644	0	0	1,600
2021/07/27	R035	03/02/2022	11.28	Call	Bond Future	5,568.4900		5.5685	5,785.0300	5.7850	3.889	0	0	0
2021/07/27	R035	03/02/2022	11.28	Put	Bond Future	1,768.9900		1.7690	1,664.5600	1.6646	(5.903)	0	0	200
2021/07/27	R035	03/02/2022	10.26	Put	Bond Future	4,617.5900		4.6176	4,415.7500	4.4157	(4.371)	0	0	0
2021/07/27	R035	03/02/2022	10.26	Call	Bond Future	2,027.1300		2.0271	2,146.2600	2.1463	5.877	0	0	200
2021/07/27	R035	03/02/2022	11.73	Call	Bond Future	7,556.9800		7.5570	7,804.2100	7.8042	3.272	0	0	0
2021/07/27	R035	03/02/2022	11.73	Put	Bond Future	1,145.1400		1.1451	1,071.4000	1.0714	(6.439)	0	0	280
2021/07/27	R035	03/02/2022	11.03	Call	Bond Future	4,566.6200		4.5666	4,761.9800	4.7620	4.278	0	0	0
2021/07/27	R035	03/02/2022	11.39	Call	Bond Future	6,037.1100		6.0371	6,262.0400	6.2620	3.726	0	0	0
2021/07/27	R035	03/02/2022	11.39	Put	Bond Future	1,587.8700		1.5879	1,491.8300	1.4918	(6.048)	0	0	683
2021/07/27	R035	03/02/2022	10.65	Call	Bond Future	3,205.2100		3.2052	3,364.3900	3.3644	4.966	0	0	0
2021/07/27	R035	03/02/2022	11.23	Call	Bond Future	5,360.6100		5.3606	5,573.1500	5.5732	3.965	0	0	0
2021/07/27	R035	03/02/2022	11.23	Put	Bond Future	1,858.8800		1.8589	1,750.4500	1.7504	(5.833)	0	0	0
2021/07/27	R035	03/02/2022	11.22	Call	Bond Future	5,319.7300		5.3197	5,531.4400	5.5314	3.980	0	0	0
2021/07/27	R035	03/02/2022	11.22	Put	Bond Future	1,877.7400		1.8777	1,768.4800	1.7685	(5.819)	0	0	0
2021/07/27	R035	03/02/2022			Bond Future	10.6606		91.5027	10.6100	91.8237	(0.474)	0.0000	0.0000	0
2021/07/27	R035	03/02/2022	11.05	Call	Bond Future	4,643.8000		4.6438	4,840.9500	4.8410	4.245	0	0	0
2021/07/27	R035	03/02/2022	11.88	Call	Bond Future	8,249.8900		8.2499	8,505.3600	8.5054	3.097	0	0	0
2021/07/27	R035	03/02/2022	11.88	Put	Bond Future	993.6500		0.9936	928.1500	0.9281	(6.592)	0	0	1,800
2021/07/27	R035	03/02/2022	11.03	Put	Bond Future	2,271.4400		2.2714	2,145.8300	2.1458	(5.530)	0	0	280
2021/07/27	R035	03/02/2022	10.10	Put	Bond Future	5,278.7000		5.2787	5,060.3000	5.0603	(4.137)	0	0	0
2021/07/27	R035	03/02/2022	10.10	Call	Bond Future	1,622.9500		1.6229	1,725.5200	1.7255	6.320	0	0	280
2021/07/27	R035	03/02/2022	10.65	Put	Bond Future	3,272.3100		3.2723	3,110.5200	3.1105	(4.944)	0	0	683
2021/07/27	R035	03/02/2022	9.70	Put	Bond Future	7,301.5100		7.3015	7,046.5100	7.0465	(3.492)	0	0	0
2021/07/27	R035	03/02/2022	9.70	Call	Bond Future	902.9900		0.9030	968.9600	0.9690	7.306	0	0	683
2021/07/27	R035	03/02/2022	11.24	Call	Bond Future	5,401.6000		5.4016	5,614.9500	5.6150	3.950	0	0	0
2021/07/27	R035	03/02/2022	11.24	Put	Bond Future	1,840.2000		1.8402	1,732.5800	1.7326	(5.848)	0	0	0
2021/07/27	R035	05/05/2022	11.64	Call	Bond Future	6,732.9800		6.7330	6,953.6900	6.9537	3.278	0	0	0
2021/07/27	R035	05/05/2022	11.64	Put	Bond Future	2,129.4000		2.1294	2,026.8700	2.0269	(4.815)	0	0	0
2021/07/27	R035	05/05/2022	11.63	Call	Bond Future	6,691.9700		6.6920	6,912.0600	6.9121	3.289	0	0	0
2021/07/27	R035	05/05/2022	11.63	Put	Bond Future	2,145.3200		2.1453	2,042.1700	2.0422	(4.808)	0	0	0
2021/07/27	R035	05/05/2022			Bond Future	10.8623		88.1097	10.8100	88.4329	(0.482)	0.0000	0.0000	0
2021/07/27	R035	05/05/2022	11.65	Call	Bond Future	6,774.0600		6.7741	6,995.3700	6.9954	3.267	0	0	0
2021/07/27	R035	05/05/2022	11.65	Put	Bond Future	2,113.6100		2.1136	2,011.6800	2.0117	(4.823)	0	0	0
2021/07/27	R035	04/08/2022	10.72	Call	Bond Future	3,265.6600		3.2657	3,409.6400	3.4096	4.409	0	0	0
2021/07/27	R035	04/08/2022	10.72	Put	Bond Future	5,441.5300		5.4415	5,252.2800	5.2523	(3.478)	0	0	0
2021/07/27	R035	04/08/2022	10.73	Call	Bond Future	3,293.1300		3.2931	3,437.8800	3.4379	4.396	0	0	0
2021/07/27	R035	04/08/2022	10.73	Put	Bond Future	5,407.0600		5.4071	5,218.5800	5.2186	(3.486)	0	0	0
2021/07/27	R035	04/08/2022			Bond Future	11.0775		89.1186	11.0219	89.4518	(0.502)	0.0000	0.0000	0
2021/07/27	R035	04/08/2022	10.74	Call	Bond Future	3,320.3600		3.3204	3,465.8700	3.4659	4.382	0	0	0
2021/07/27	R035	04/08/2022	10.74	Put	Bond Future	5,372.4200		5.3724	5,184.7000	5.1847	(3.494)	0	0	0
2021/07/27	R186	05/08/2021	8.62	Call	Bond Future	6,024.5600		6.0246	5,866.0200	5.8660	(2.632)	0	0	0
2021/07/27	R186	05/08/2021	8.62	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/07/27	R186	05/08/2021	8.61	Call	Bond Future	5,980.2200		5.9802	5,821.6800	5.8217	(2.651)	0	0	0
2021/07/27	R186	05/08/2021	8.61	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/07/27	R186	05/08/2021			Bond Future	7.3064		115.4021	7.3399	115.2436	0.458	0.0000	0.0000	41,937

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
2021/07/27	R186	05/08/2021	8.63	Call	Bond Future	6,068.8500	6.0688	5,910.3200	5.9103	(2.612)	0	0	0
2021/07/27	R186	05/08/2021	8.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	R186	04/11/2021	7.77	Call	Bond Future	2,220.9100	2.2209	2,110.4100	2.1104	(4.975)	0	0	0
2021/07/27	R186	04/11/2021	8.10	Call	Bond Future	3,254.6900	3.2547	3,123.7700	3.1238	(4.023)	0	0	0
2021/07/27	R186	04/11/2021	8.10	Put	Bond Future	532.7900	0.5328	566.0500	0.5660	6.243	0	0	0
2021/07/27	R186	04/11/2021	8.09	Call	Bond Future	3,220.7100	3.2207	3,090.3200	3.0903	(4.048)	0	0	0
2021/07/27	R186	04/11/2021	8.09	Put	Bond Future	542.5500	0.5426	576.3400	0.5763	6.228	0	0	0
2021/07/27	R186	04/11/2021			Bond Future	7.4871	116.6381	7.5236	116.4739	0.487	0.0000	0.0000	73,938
2021/07/27	R186	04/11/2021	7.77	Put	Bond Future	954.2200	0.9542	1,007.9000	1.0079	5.626	0	0	15,177
2021/07/27	R186	04/11/2021	8.77	Call	Bond Future	5,753.1300	5.7531	5,599.2500	5.5992	(2.675)	0	0	0
2021/07/27	R186	04/11/2021	8.77	Put	Bond Future	149.3800	0.1494	159.6800	0.1597	6.895	0	0	15,177
2021/07/27	R186	04/11/2021	8.11	Call	Bond Future	3,288.8000	3.2888	3,157.3700	3.1574	(3.996)	0	0	0
2021/07/27	R186	04/11/2021	8.11	Put	Bond Future	523.1700	0.5232	555.9200	0.5559	6.260	0	0	0
2021/07/27	R186	03/02/2022	7.30	Call	Bond Future	1,256.6900	1.2567	1,189.2200	1.1892	(5.369)	0	0	0
2021/07/27	R186	03/02/2022	7.30	Put	Bond Future	2,863.0800	2.8631	2,963.5900	2.9636	3.511	0	0	0
2021/07/27	R186	03/02/2022			Bond Future	7.6723	112.6981	7.7116	112.5301	0.512	0.0000	0.0000	0
2021/07/27	R186	03/02/2022	7.29	Call	Bond Future	1,240.0000	1.2400	1,173.1200	1.1731	(5.394)	0	0	0
2021/07/27	R186	03/02/2022	7.29	Put	Bond Future	2,889.9400	2.8899	2,991.0400	2.9910	3.498	0	0	0
2021/07/27	R186	03/02/2022	7.28	Call	Bond Future	1,223.4600	1.2235	1,157.1700	1.1572	(5.418)	0	0	0
2021/07/27	R186	03/02/2022	7.28	Put	Bond Future	2,916.9600	2.9170	3,018.6500	3.0187	3.486	0	0	0
2021/07/27	R186	05/05/2022	8.32	Call	Bond Future	3,382.0200	3.3820	3,270.8500	3.2708	(3.287)	0	0	0
2021/07/27	R186	05/05/2022	8.32	Put	Bond Future	1,582.6900	1.5827	1,643.3800	1.6434	3.835	0	0	0
2021/07/27	R186	05/05/2022			Bond Future	7.8704	114.0344	7.9130	113.8626	0.541	0.0000	0.0000	0
2021/07/27	R186	05/05/2022	8.31	Call	Bond Future	3,356.0500	3.3561	3,245.3000	3.2453	(3.300)	0	0	0
2021/07/27	R186	05/05/2022	8.31	Put	Bond Future	1,596.3400	1.5963	1,657.4500	1.6575	3.828	0	0	0
2021/07/27	R186	05/05/2022	8.30	Call	Bond Future	3,330.1600	3.3302	3,219.8400	3.2198	(3.313)	0	0	0
2021/07/27	R186	05/05/2022	8.30	Put	Bond Future	1,610.0900	1.6101	1,671.6300	1.6716	3.822	0	0	0
2021/07/27	R186	04/08/2022	8.15	Call	Bond Future	2,664.1300	2.6641	2,574.0800	2.5741	(3.380)	0	0	0
2021/07/27	R186	04/08/2022	8.15	Put	Bond Future	2,439.7600	2.4398	2,516.2100	2.5162	3.134	0	0	0
2021/07/27	R186	04/08/2022			Bond Future	8.0911	110.0759	8.1348	109.9094	0.540	0.0000	0.0000	0
2021/07/27	R186	04/08/2022	8.13	Call	Bond Future	2,622.9400	2.6229	2,533.6900	2.5337	(3.403)	0	0	0
2021/07/27	R186	04/08/2022	8.13	Put	Bond Future	2,474.7200	2.4747	2,551.9700	2.5520	3.122	0	0	0
2021/07/27	R186	04/08/2022	8.14	Call	Bond Future	2,643.2700	2.6433	2,553.6200	2.5536	(3.392)	0	0	0
2021/07/27	R186	04/08/2022	8.14	Put	Bond Future	2,456.9700	2.4570	2,533.8200	2.5338	3.128	0	0	0
2021/07/27	R197	05/08/2021			Bond Future	322.0325	322.0325	322.0386	322.0386	0.002	0.0000	0.0000	1,029
2021/07/27	R197	04/11/2021			Bond Future	325.5605	325.5605	325.5558	325.5558	(0.001)	0.0000	0.0000	1,267
2021/07/27	R197	03/02/2022			Bond Future	321.2360	321.2360	321.2258	321.2258	(0.003)	0.0000	0.0000	0
2021/07/27	R197	05/05/2022			Bond Future	325.1192	325.1192	325.1037	325.1037	(0.005)	0.0000	0.0000	0
2021/07/27	R197	04/08/2022			Bond Future	320.7931	320.7931	320.7990	320.7990	0.002	0.0000	0.0000	0
2021/07/27	R202	05/08/2021			Bond Future	235.0249	235.0249	235.0719	235.0719	0.020	0.0000	0.0000	3,560
2021/07/27	R202	04/11/2021			Bond Future	237.5996	237.5996	237.6394	237.6394	0.017	0.0000	0.0000	9,704
2021/07/27	R202	03/02/2022			Bond Future	236.0624	236.0624	236.0985	236.0985	0.015	0.0000	0.0000	0
2021/07/27	R202	05/05/2022			Bond Future	238.9155	238.9155	238.9483	238.9483	0.014	0.0000	0.0000	0
2021/07/27	R202	04/08/2022			Bond Future	237.4301	237.4301	237.4792	237.4792	0.021	0.0000	0.0000	0
2021/07/27	R209	05/08/2021	11.81	Call	Bond Future	8,249.1700	8.2492	8,553.6700	8.5537	3.691	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/27	R209	05/08/2021	11.81	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/07/27	R209	05/08/2021			Bond Future	10.2609		72.2026	10.2088	72.5071	(0.508)	0.0000	0.0000	19,802
2021/07/27	R209	05/08/2021	11.80	Call	Bond Future	8,200.5400		8.2005	8,505.0400	8.5050	3.713	0	0	0
2021/07/27	R209	05/08/2021	11.80	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/07/27	R209	05/08/2021	11.79	Call	Bond Future	8,151.8500		8.1518	8,456.3500	8.4563	3.735	0	0	0
2021/07/27	R209	05/08/2021	11.79	Put	Bond Future	0.0100		0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/07/27	R209	04/11/2021	10.00	Call	Bond Future	1,040.4000		1.0404	1,133.5300	1.1335	8.951	0	0	0
2021/07/27	R209	04/11/2021	10.00	Put	Bond Future	3,586.8100		3.5868	3,374.5500	3.3745	(5.918)	0	0	3,100
2021/07/27	R209	04/11/2021	12.00	Call	Bond Future	8,375.2000		8.3752	8,651.9500	8.6520	3.304	0	0	0
2021/07/27	R209	04/11/2021	12.00	Put	Bond Future	251.0500		0.2511	222.4100	0.2224	(11.408)	0	0	9,000
2021/07/27	R209	04/11/2021	10.50	Call	Bond Future	2,319.9400		2.3199	2,478.3000	2.4783	6.826	0	0	0
2021/07/27	R209	04/11/2021	12.19	Call	Bond Future	9,209.1900		9.2092	9,491.8300	9.4918	3.069	0	0	0
2021/07/27	R209	04/11/2021	12.19	Put	Bond Future	192.9100		0.1929	170.1600	0.1702	(11.793)	0	0	0
2021/07/27	R209	04/11/2021	12.17	Call	Bond Future	9,121.5600		9.1216	9,403.6400	9.4036	3.092	0	0	0
2021/07/27	R209	04/11/2021			Bond Future	10.4369		69.8361	10.3833	70.1415	(0.513)	0.0000	0.0000	24,598
2021/07/27	R209	04/11/2021	10.50	Put	Bond Future	1,962.8500		1.9628	1,815.8200	1.8158	(7.491)	0	0	9,400
2021/07/27	R209	04/11/2021	9.50	Put	Bond Future	5,935.5200		5.9355	5,667.7200	5.6677	(4.512)	0	0	0
2021/07/27	R209	04/11/2021	9.50	Call	Bond Future	310.2000		0.3102	347.7900	0.3478	12.118	0	0	6,000
2021/07/27	R209	04/11/2021	12.18	Call	Bond Future	9,165.4000		9.1654	9,447.7600	9.4478	3.081	0	0	0
2021/07/27	R209	04/11/2021	12.18	Put	Bond Future	195.6000		0.1956	172.5700	0.1726	(11.774)	0	0	0
2021/07/27	R209	04/11/2021	12.17	Put	Bond Future	198.2900		0.1983	174.9800	0.1750	(11.756)	0	0	0
2021/07/27	R209	03/02/2022	11.03	Call	Bond Future	4,128.7700		4.1288	4,321.7900	4.3218	4.675	0	0	0
2021/07/27	R209	03/02/2022	11.03	Put	Bond Future	1,880.3900		1.8804	1,765.7000	1.7657	(6.099)	0	0	0
2021/07/27	R209	03/02/2022	11.02	Call	Bond Future	4,094.0800		4.0941	4,286.2700	4.2863	4.694	0	0	0
2021/07/27	R209	03/02/2022	11.02	Put	Bond Future	1,898.5800		1.8986	1,783.0600	1.7831	(6.085)	0	0	0
2021/07/27	R209	03/02/2022			Bond Future	10.6146		70.6399	10.5593	70.9477	(0.521)	0.0000	0.0000	0
2021/07/27	R209	03/02/2022	11.04	Call	Bond Future	4,163.3700		4.1634	4,357.2300	4.3572	4.656	0	0	0
2021/07/27	R209	03/02/2022	11.04	Put	Bond Future	1,862.1600		1.8622	1,748.3100	1.7483	(6.114)	0	0	0
2021/07/27	R209	05/05/2022	11.44	Call	Bond Future	5,335.2300		5.3352	5,541.6600	5.5417	3.869	0	0	0
2021/07/27	R209	05/05/2022	11.44	Put	Bond Future	1,974.4100		1.9744	1,870.6500	1.8706	(5.255)	0	0	0
2021/07/27	R209	05/05/2022	11.43	Call	Bond Future	5,301.0100		5.3010	5,506.7800	5.5068	3.882	0	0	0
2021/07/27	R209	05/05/2022	11.43	Put	Bond Future	1,990.5100		1.9905	1,886.0900	1.8861	(5.246)	0	0	0
2021/07/27	R209	05/05/2022			Bond Future	10.7957		68.3363	10.7385	68.6465	(0.530)	0.0000	0.0000	0
2021/07/27	R209	05/05/2022	11.45	Call	Bond Future	5,369.7500		5.3698	5,576.8100	5.5768	3.856	0	0	0
2021/07/27	R209	05/05/2022	11.45	Put	Bond Future	1,958.6600		1.9587	1,855.5300	1.8555	(5.265)	0	0	0
2021/07/27	R209	04/08/2022	10.57	Put	Bond Future	4,883.1300		4.8831	4,698.6400	4.6986	(3.778)	0	0	0
2021/07/27	R209	04/08/2022	10.58	Call	Bond Future	2,668.5400		2.6685	2,803.4300	2.8034	5.055	0	0	0
2021/07/27	R209	04/08/2022	10.58	Put	Bond Future	4,851.0900		4.8511	4,667.3600	4.6674	(3.787)	0	0	0
2021/07/27	R209	04/08/2022			Bond Future	10.9846		69.1191	10.9244	69.4377	(0.548)	0.0000	0.0000	0
2021/07/27	R209	04/08/2022	10.57	Call	Bond Future	2,645.3800		2.6454	2,779.5100	2.7795	5.070	0	0	0
2021/07/27	R209	04/08/2022	10.59	Call	Bond Future	2,691.8000		2.6918	2,827.4500	2.8275	5.039	0	0	0
2021/07/27	R209	04/08/2022	10.59	Put	Bond Future	4,819.2200		4.8192	4,636.2500	4.6363	(3.797)	0	0	0
2021/07/27	R210	05/08/2021			Bond Future	208.1690		208.1690	208.5816	208.5816	0.198	0.0000	0.0000	1,245
2021/07/27	R210	04/11/2021			Bond Future	207.6641		207.6641	208.0742	208.0742	0.197	0.0000	0.0000	1,486
2021/07/27	R210	03/02/2022			Bond Future	210.1037		210.1037	210.5151	210.5151	0.196	0.0000	0.0000	0
2021/07/27	R210	05/05/2022			Bond Future	209.8113		209.8113	210.2241	210.2241	0.197	0.0000	0.0000	0
2021/07/27	R210	04/08/2022			Bond Future	212.3860		212.3860	212.8178	212.8178	0.203	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
2021/07/27	R212	05/08/2021			Bond Future	173.1712	173.1712	173.1957	173.1957	0.014	0.0000	0.0000	1,387
2021/07/27	R212	04/11/2021			Bond Future	175.0683	175.0683	175.0873	175.0873	0.011	0.0000	0.0000	415
2021/07/27	R213	05/08/2021	10.85	Call	Bond Future	8,442.1400	8.4421	8,481.7600	8.4818	0.469	0	0	0
2021/07/27	R213	05/08/2021	10.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	R213	05/08/2021	10.84	Call	Bond Future	8,392.6000	8.3926	8,432.2200	8.4322	0.472	0	0	0
2021/07/27	R213	05/08/2021	10.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	R213	05/08/2021	10.14	Put	Bond Future	1.9200	0.0019	1.0400	0.0010	(45.833)	0	0	0
2021/07/27	R213	05/08/2021	9.34	Put	Bond Future	428.1800	0.4282	382.3900	0.3824	(10.694)	0	0	0
2021/07/27	R213	05/08/2021	9.34	Call	Bond Future	895.5400	0.8955	889.3700	0.8894	(0.689)	0	0	0
2021/07/27	R213	05/08/2021			Bond Future	9.2572	88.9991	9.2502	89.0387	(0.076)	0.0000	0.0000	1,729
2021/07/27	R213	05/08/2021	10.86	Call	Bond Future	8,491.6400	8.4916	8,531.2600	8.5313	0.467	0	0	0
2021/07/27	R213	05/08/2021	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	R213	05/08/2021	10.78	Call	Bond Future	8,094.4800	8.0945	8,134.1000	8.1341	0.489	0	0	0
2021/07/27	R213	05/08/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	R213	05/08/2021	10.14	Call	Bond Future	4,820.9600	4.8210	4,859.7000	4.8597	0.804	0	0	0
2021/07/27	R213	04/11/2021	11.10	Put	Bond Future	190.3000	0.1903	183.8100	0.1838	(3.410)	0	0	0
2021/07/27	R213	04/11/2021	11.11	Call	Bond Future	8,749.0600	8.7491	8,779.7900	8.7798	0.351	0	0	0
2021/07/27	R213	04/11/2021	11.09	Put	Bond Future	193.2300	0.1932	186.6700	0.1867	(3.395)	0	0	0
2021/07/27	R213	04/11/2021			Bond Future	9.4434	86.4233	9.4366	86.4604	(0.071)	0.0000	0.0000	8,964
2021/07/27	R213	04/11/2021	11.10	Call	Bond Future	8,703.9400	8.7039	8,734.5900	8.7346	0.352	0	0	0
2021/07/27	R213	04/11/2021	11.11	Put	Bond Future	187.4700	0.1875	181.0600	0.1811	(3.419)	0	0	0
2021/07/27	R213	04/11/2021	11.09	Call	Bond Future	8,658.8900	8.6589	8,689.4700	8.6895	0.353	0	0	0
2021/07/27	R213	03/02/2022	10.67	Call	Bond Future	6,264.2000	6.2642	6,286.6800	6.2867	0.359	0	0	0
2021/07/27	R213	03/02/2022	10.67	Put	Bond Future	973.6100	0.9736	960.0300	0.9600	(1.395)	0	0	220
2021/07/27	R213	03/02/2022	10.60	Put	Bond Future	1,043.9300	1.0439	1,029.7200	1.0297	(1.361)	0	0	430
2021/07/27	R213	03/02/2022	10.00	Call	Bond Future	3,806.2600	3.8063	3,821.9500	3.8219	0.412	0	0	0
2021/07/27	R213	03/02/2022	10.00	Put	Bond Future	1,891.9800	1.8920	1,871.6100	1.8716	(1.077)	0	0	430
2021/07/27	R213	03/02/2022	9.22	Put	Bond Future	3,934.4100	3.9344	3,905.6000	3.9056	(0.732)	0	0	0
2021/07/27	R213	03/02/2022	8.80	Put	Bond Future	5,520.5300	5.5205	5,488.2600	5.4883	(0.585)	0	0	0
2021/07/27	R213	03/02/2022	8.80	Call	Bond Future	908.8600	0.9089	912.6500	0.9127	0.417	0	0	102
2021/07/27	R213	03/02/2022	9.58	Put	Bond Future	2,853.4100	2.8534	2,828.3100	2.8283	(0.880)	0	0	200
2021/07/27	R213	03/02/2022	8.63	Put	Bond Future	6,285.9100	6.2859	6,252.5800	6.2526	(0.530)	0	0	0
2021/07/27	R213	03/02/2022	8.63	Call	Bond Future	696.8900	0.6969	699.6200	0.6996	0.392	0	0	200
2021/07/27	R213	03/02/2022	9.98	Call	Bond Future	3,741.6000	3.7416	3,757.0700	3.7571	0.413	0	0	0
2021/07/27	R213	03/02/2022	9.98	Put	Bond Future	1,930.9500	1.9309	1,910.3600	1.9104	(1.066)	0	0	0
2021/07/27	R213	03/02/2022			Bond Future	9.6357	87.4177	9.6289	87.4538	(0.070)	0.0000	0.0000	0
2021/07/27	R213	03/02/2022	10.17	Call	Bond Future	4,386.2400	4.3862	4,403.8000	4.4038	0.400	0	0	0
2021/07/27	R213	03/02/2022	10.17	Put	Bond Future	1,597.8900	1.5979	1,579.3900	1.5794	(1.158)	0	0	220
2021/07/27	R213	03/02/2022	9.15	Put	Bond Future	4,173.0100	4.1730	4,143.5600	4.1436	(0.706)	0	0	0
2021/07/27	R213	03/02/2022	9.15	Call	Bond Future	1,531.1800	1.5312	1,537.7900	1.5378	0.432	0	0	220
2021/07/27	R213	03/02/2022	10.60	Call	Bond Future	5,990.2600	5.9903	6,012.1100	6.0121	0.365	0	0	0
2021/07/27	R213	03/02/2022	9.22	Call	Bond Future	1,679.8300	1.6798	1,687.0800	1.6871	0.432	0	0	430
2021/07/27	R213	03/02/2022	10.25	Call	Bond Future	4,669.5600	4.6696	4,687.9800	4.6880	0.394	0	0	0
2021/07/27	R213	03/02/2022	10.25	Put	Bond Future	1,474.0300	1.4740	1,456.3900	1.4564	(1.197)	0	0	102
2021/07/27	R213	03/02/2022	9.76	Call	Bond Future	3,062.4700	3.0625	3,075.4400	3.0754	0.424	0	0	0
2021/07/27	R213	03/02/2022	9.76	Put	Bond Future	2,402.8700	2.4029	2,379.7800	2.3798	(0.961)	0	0	102

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/27	R213	03/02/2022	10.15	Call	Bond Future	4,316.4000		4.3164	4,333.7500	4.3338	0.402	0	0	0
2021/07/27	R213	03/02/2022	10.15	Put	Bond Future	1,630.2600		1.6303	1,611.5500	1.6116	(1.148)	0	0	200
2021/07/27	R213	03/02/2022	9.58	Call	Bond Future	2,555.8200		2.5558	2,566.7800	2.5668	0.429	0	0	0
2021/07/27	R213	03/02/2022	9.97	Call	Bond Future	3,709.4600		3.7095	3,724.8100	3.7248	0.414	0	0	0
2021/07/27	R213	03/02/2022	9.97	Put	Bond Future	1,950.6800		1.9507	1,929.9700	1.9300	(1.062)	0	0	0
2021/07/27	R213	03/02/2022	9.96	Call	Bond Future	3,677.1900		3.6772	3,692.4300	3.6924	0.414	0	0	0
2021/07/27	R213	03/02/2022	9.96	Put	Bond Future	1,970.3300		1.9703	1,949.5100	1.9495	(1.057)	0	0	0
2021/07/27	R213	05/05/2022	10.65	Put	Bond Future	1,622.4800		1.6225	1,607.2000	1.6072	(0.942)	0	0	0
2021/07/27	R213	05/05/2022	10.63	Call	Bond Future	5,674.2300		5.6742	5,693.8800	5.6939	0.346	0	0	0
2021/07/27	R213	05/05/2022			Bond Future	9.8270		84.9221	9.8202	84.9572	(0.069)	0.0000	0.0000	0
2021/07/27	R213	05/05/2022	10.64	Call	Bond Future	5,709.6400		5.7096	5,729.3700	5.7294	0.346	0	0	0
2021/07/27	R213	05/05/2022	10.64	Put	Bond Future	1,635.5000		1.6355	1,620.1400	1.6201	(0.939)	0	0	0
2021/07/27	R213	05/05/2022	10.65	Call	Bond Future	5,745.1100		5.7451	5,764.9200	5.7649	0.345	0	0	0
2021/07/27	R213	05/05/2022	10.63	Put	Bond Future	1,648.6300		1.6486	1,633.1900	1.6332	(0.937)	0	0	0
2021/07/27	R213	04/08/2022	9.89	Call	Bond Future	3,116.9800		3.1170	3,132.5100	3.1325	0.498	0	0	0
2021/07/27	R213	04/08/2022	9.90	Put	Bond Future	3,809.8000		3.8098	3,784.1500	3.7842	(0.673)	0	0	0
2021/07/27	R213	04/08/2022	9.88	Call	Bond Future	3,091.9400		3.0919	3,107.3700	3.1074	0.499	0	0	0
2021/07/27	R213	04/08/2022			Bond Future	10.0326		85.8990	10.0243	85.9402	(0.082)	0.0000	0.0000	0
2021/07/27	R213	04/08/2022	9.89	Put	Bond Future	3,835.6900		3.8357	3,809.9400	3.8099	(0.671)	0	0	0
2021/07/27	R213	04/08/2022	9.90	Call	Bond Future	3,141.7700		3.1418	3,157.4000	3.1574	0.497	0	0	0
2021/07/27	R213	04/08/2022	9.88	Put	Bond Future	3,861.3600		3.8614	3,835.5100	3.8355	(0.669)	0	0	0
2021/07/27	R214	05/08/2021	12.03	Put	Bond Future	0.0700		0.0001	0.0100	0.0000	(85.714)	0	0	0
2021/07/27	R214	05/08/2021	12.01	Call	Bond Future	7,133.9700		7.1340	7,502.3300	7.5023	5.163	0	0	0
2021/07/27	R214	05/08/2021			Bond Future	10.6858		68.8324	10.6237	69.2009	(0.582)	0.0000	0.0000	11,376
2021/07/27	R214	05/08/2021	12.02	Call	Bond Future	7,183.0400		7.1830	7,551.4100	7.5514	5.128	0	0	0
2021/07/27	R214	05/08/2021	12.02	Put	Bond Future	0.0800		0.0001	0.0200	0.0000	(75.000)	0	0	0
2021/07/27	R214	05/08/2021	12.03	Call	Bond Future	7,232.0500		7.2321	7,600.4200	7.6004	5.094	0	0	0
2021/07/27	R214	05/08/2021	12.01	Put	Bond Future	0.0900		0.0001	0.0200	0.0000	(77.778)	0	0	0
2021/07/27	R214	04/11/2021	12.47	Call	Bond Future	8,549.1400		8.5491	8,886.6800	8.8867	3.948	0	0	0
2021/07/27	R214	04/11/2021	12.46	Call	Bond Future	8,506.2200		8.5062	8,843.3700	8.8434	3.964	0	0	0
2021/07/27	R214	04/11/2021	12.46	Put	Bond Future	251.1600		0.2512	218.1400	0.2181	(13.147)	0	0	0
2021/07/27	R214	04/11/2021			Bond Future	10.8613		66.2927	10.7973	66.6629	(0.590)	0.0000	0.0000	16,680
2021/07/27	R214	04/11/2021	12.47	Put	Bond Future	247.8500		0.2479	215.2200	0.2152	(13.165)	0	0	0
2021/07/27	R214	04/11/2021	12.48	Call	Bond Future	8,592.0800		8.5921	8,930.0000	8.9300	3.933	0	0	0
2021/07/27	R214	04/11/2021	12.48	Put	Bond Future	244.6300		0.2446	212.3800	0.2124	(13.183)	0	0	0
2021/07/27	R214	03/02/2022	11.40	Put	Bond Future	2,002.6400		2.0026	1,860.1600	1.8602	(7.115)	0	0	0
2021/07/27	R214	03/02/2022	11.41	Call	Bond Future	3,994.8400		3.9948	4,226.6600	4.2267	5.803	0	0	0
2021/07/27	R214	03/02/2022	11.39	Put	Bond Future	2,022.7900		2.0228	1,879.2700	1.8793	(7.095)	0	0	0
2021/07/27	R214	03/02/2022			Bond Future	11.0417		67.0555	10.9754	67.4288	(0.601)	0.0000	0.0000	0
2021/07/27	R214	03/02/2022	11.40	Call	Bond Future	3,961.3300		3.9613	4,192.1100	4.1921	5.826	0	0	0
2021/07/27	R214	03/02/2022	11.41	Put	Bond Future	1,982.8400		1.9828	1,841.4000	1.8414	(7.133)	0	0	0
2021/07/27	R214	03/02/2022	11.39	Call	Bond Future	3,928.1000		3.9281	4,157.8400	4.1578	5.849	0	0	0
2021/07/27	R214	05/05/2022	11.74	Put	Bond Future	2,189.9300		2.1899	2,056.2500	2.0563	(6.104)	0	0	0
2021/07/27	R214	05/05/2022	11.75	Call	Bond Future	4,973.2100		4.9732	5,217.0000	5.2170	4.902	0	0	0
2021/07/27	R214	05/05/2022	11.73	Put	Bond Future	2,208.2100		2.2082	2,073.7000	2.0737	(6.091)	0	0	0
2021/07/27	R214	05/05/2022			Bond Future	11.2188		64.5709	11.1502	64.9476	(0.611)	0.0000	0.0000	0
2021/07/27	R214	05/05/2022	11.74	Call	Bond Future	4,940.2500		4.9402	5,183.2100	5.1832	4.918	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
2021/07/27	R214	05/05/2022	11.75	Put	Bond Future	2,171.9900	2.1720	2,039.1400	2.0391	(6.117)	0	0	0
2021/07/27	R214	05/05/2022	11.73	Call	Bond Future	4,907.5600	4.9076	5,149.6900	5.1497	4.934	0	0	0
2021/07/27	R214	04/08/2022	10.98	Put	Bond Future	4,960.5100	4.9605	4,738.0400	4.7380	(4.485)	0	0	0
2021/07/27	R214	04/08/2022	10.99	Call	Bond Future	2,650.5500	2.6506	2,814.5900	2.8146	6.189	0	0	0
2021/07/27	R214	04/08/2022			Bond Future	11.4059	65.3092	11.3338	65.6948	(0.632)	0.0000	0.0000	0
2021/07/27	R214	04/08/2022	10.98	Call	Bond Future	2,627.1000	2.6271	2,790.2100	2.7902	6.209	0	0	0
2021/07/27	R214	04/08/2022	10.99	Put	Bond Future	4,927.6200	4.9276	4,706.0800	4.7061	(4.496)	0	0	0
2021/07/27	R214	04/08/2022	10.97	Call	Bond Future	2,603.7600	2.6038	2,765.9300	2.7659	6.228	0	0	0
2021/07/27	R214	04/08/2022	10.97	Put	Bond Future	4,993.5900	4.9936	4,770.1800	4.7702	(4.474)	0	0	0
2021/07/27	R248	05/08/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	R248	05/08/2021	12.52	Call	Bond Future	11,942.4700	11.9425	12,447.2700	12.4473	4.227	0	0	0
2021/07/27	R248	05/08/2021	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	R248	05/08/2021	11.20	Put	Bond Future	39.5200	0.0395	16.0300	0.0160	(59.438)	0	0	0
2021/07/27	R248	05/08/2021	11.20	Call	Bond Future	3,730.2000	3.7302	4,211.5100	4.2115	12.903	0	0	0
2021/07/27	R248	05/08/2021	10.50	Put	Bond Future	1,685.4600	1.6855	1,287.7500	1.2878	(23.597)	0	0	0
2021/07/27	R248	05/08/2021	10.30	Call	Bond Future	62.2200	0.0622	89.4000	0.0894	43.684	0	0	1,300
2021/07/27	R248	05/08/2021	10.90	Put	Bond Future	268.1800	0.2682	148.5600	0.1486	(44.604)	0	0	0
2021/07/27	R248	05/08/2021	10.90	Call	Bond Future	1,841.7400	1.8417	2,226.9200	2.2269	20.914	0	0	1,300
2021/07/27	R248	05/08/2021	10.60	Put	Bond Future	1,162.4700	1.1625	832.2500	0.8322	(28.407)	0	0	0
2021/07/27	R248	05/08/2021	10.60	Call	Bond Future	517.6000	0.5176	692.1800	0.6922	33.729	0	0	0
2021/07/27	R248	05/08/2021			Bond Future	10.6858	86.9146	10.6185	87.4194	(0.629)	0.0000	0.0000	65,616
2021/07/27	R248	05/08/2021	12.51	Call	Bond Future	11,885.8300	11.8858	12,390.6300	12.3906	4.247	0	0	0
2021/07/27	R248	05/08/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/27	R248	05/08/2021	12.50	Call	Bond Future	11,829.1000	11.8291	12,333.9000	12.3339	4.267	0	0	0
2021/07/27	R248	05/08/2021	10.00	Put	Bond Future	5,413.8700	5.4139	4,910.2000	4.9102	(9.303)	0	0	0
2021/07/27	R248	05/08/2021	10.00	Call	Bond Future	2.8000	0.0028	3.9300	0.0039	40.357	0	0	0
2021/07/27	R248	05/08/2021	10.50	Call	Bond Future	277.5300	0.2775	384.6200	0.3846	38.587	0	0	0
2021/07/27	R248	05/08/2021	10.30	Put	Bond Future	3,033.0700	3.0331	2,555.4500	2.5554	(15.747)	0	0	0
2021/07/27	R248	04/11/2021	10.20	Put	Bond Future	5,821.7500	5.8217	5,424.5000	5.4245	(6.824)	0	0	0
2021/07/27	R248	04/11/2021	10.80	Put	Bond Future	2,873.2100	2.8732	2,608.6300	2.6086	(9.209)	0	0	0
2021/07/27	R248	04/11/2021	10.80	Call	Bond Future	2,431.2200	2.4312	2,674.0700	2.6741	9.989	0	0	1,050
2021/07/27	R248	04/11/2021	12.85	Call	Bond Future	12,666.1400	12.6661	13,145.1400	13.1451	3.782	0	0	0
2021/07/27	R248	04/11/2021	12.85	Put	Bond Future	190.1900	0.1902	161.7600	0.1618	(14.948)	0	0	0
2021/07/27	R248	04/11/2021			Bond Future	10.8606	83.4342	10.7911	83.9416	(0.640)	0.0000	0.0000	160,726
2021/07/27	R248	04/11/2021	10.20	Call	Bond Future	767.4500	0.7675	877.6300	0.8776	14.357	0	0	1,050
2021/07/27	R248	04/11/2021	10.30	Put	Bond Future	5,224.1700	5.2242	4,847.4400	4.8474	(7.211)	0	0	0
2021/07/27	R248	04/11/2021	10.30	Call	Bond Future	969.3200	0.9693	1,100.0200	1.1000	13.484	0	0	0
2021/07/27	R248	04/11/2021	9.60	Put	Bond Future	10,291.7200	10.2917	9,814.5600	9.8146	(4.636)	0	0	0
2021/07/27	R248	04/11/2021	9.60	Call	Bond Future	160.9700	0.1610	191.2400	0.1912	18.805	0	0	0
2021/07/27	R248	04/11/2021	12.84	Call	Bond Future	12,614.4500	12.6144	13,093.1400	13.0931	3.795	0	0	0
2021/07/27	R248	04/11/2021	12.84	Put	Bond Future	192.5300	0.1925	163.7900	0.1638	(14.928)	0	0	0
2021/07/27	R248	04/11/2021	12.83	Call	Bond Future	12,562.7200	12.5627	13,041.0800	13.0411	3.808	0	0	0
2021/07/27	R248	04/11/2021	12.83	Put	Bond Future	194.9100	0.1949	165.8400	0.1658	(14.915)	0	0	0
2021/07/27	R248	03/02/2022	11.48	Call	Bond Future	5,257.0200	5.2570	5,587.1500	5.5872	6.280	0	0	0
2021/07/27	R248	03/02/2022	11.49	Put	Bond Future	2,236.2900	2.2363	2,056.0600	2.0561	(8.059)	0	0	0
2021/07/27	R248	03/02/2022	11.47	Call	Bond Future	5,214.0400	5.2140	5,542.7900	5.5428	6.305	0	0	0
2021/07/27	R248	03/02/2022			Bond Future	11.0406	84.3944	10.9685	84.9061	(0.653)	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
2021/07/27	R248	03/02/2022	11.48	Put	Bond Future	2,259.1300	2.2591	2,077.5200	2.0775	(8.039)	0	0	0
2021/07/27	R248	03/02/2022	11.49	Call	Bond Future	5,300.1000	5.3001	5,631.6100	5.6316	6.255	0	0	0
2021/07/27	R248	03/02/2022	11.47	Put	Bond Future	2,282.1800	2.2822	2,099.1900	2.0992	(8.018)	0	0	0
2021/07/27	R248	05/05/2022	11.80	Call	Bond Future	6,376.7600	6.3768	6,718.7600	6.7188	5.363	0	0	0
2021/07/27	R248	05/05/2022	11.79	Call	Bond Future	6,334.3700	6.3344	6,675.2700	6.6753	5.382	0	0	0
2021/07/27	R248	05/05/2022	11.79	Put	Bond Future	2,569.2300	2.5692	2,393.6500	2.3937	(6.834)	0	0	0
2021/07/27	R248	05/05/2022			Bond Future	11.2173	80.9801	11.1424	81.4966	(0.667)	0.0000	0.0000	0
2021/07/27	R248	05/05/2022	11.80	Put	Bond Future	2,548.7100	2.5487	2,374.2300	2.3742	(6.846)	0	0	0
2021/07/27	R248	05/05/2022	11.81	Call	Bond Future	6,419.2300	6.4192	6,762.3200	6.7623	5.345	0	0	0
2021/07/27	R248	05/05/2022	11.81	Put	Bond Future	2,528.3500	2.5284	2,354.9600	2.3550	(6.858)	0	0	0
2021/07/27	R248	04/08/2022	10.98	Call	Bond Future	3,210.9900	3.2110	3,434.4100	3.4344	6.958	0	0	0
2021/07/27	R248	04/08/2022	10.98	Put	Bond Future	6,131.8200	6.1318	5,826.9700	5.8270	(4.972)	0	0	0
2021/07/27	R248	04/08/2022	10.99	Call	Bond Future	3,240.1100	3.2401	3,464.8500	3.4649	6.936	0	0	0
2021/07/27	R248	04/08/2022	10.99	Put	Bond Future	6,089.9300	6.0899	5,786.4000	5.7864	(4.984)	0	0	0
2021/07/27	R248	04/08/2022			Bond Future	11.4044	81.9061	11.3256	82.4344	(0.691)	0.0000	0.0000	0
2021/07/27	R248	04/08/2022	11.00	Call	Bond Future	3,269.3800	3.2694	3,495.4200	3.4954	6.914	0	0	0
2021/07/27	R248	04/08/2022	11.00	Put	Bond Future	6,048.2900	6.0483	5,746.0600	5.7461	(4.997)	0	0	0

Total

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