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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/07/2021 TO 05/07/2021

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
2021/07/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	2025	05/08/2021		Bond Future	152.9265	152.9265	153.0040	153.0040	0.051	0.0000	0.0000	5,027
2021/07/05	2025	04/11/2021		Bond Future	154.6205	154.6205	154.6982	154.6982	0.050	0.0000	0.0000	0
2021/07/05	2025	03/02/2022		Bond Future	154.8746	154.8746	154.9528	154.9528	0.050	0.0000	0.0000	0
2021/07/05	2025	05/05/2022		Bond Future	156.7458	156.7458	156.8247	156.8247	0.050	0.0000	0.0000	0
2021/07/05	2029	05/08/2021		Bond Future	113.1284	113.1284	113.5492	113.5492	0.372	0.0000	0.0000	3,031
2021/07/05	2029	04/11/2021		Bond Future	113.2128	113.2128	113.6378	113.6378	0.375	0.0000	0.0000	0
2021/07/05	2029	03/02/2022		Bond Future	114.5481	114.5481	114.9777	114.9777	0.375	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
2021/07/05	2029	05/05/2022			Bond Future	114.7418	114.7418	115.1765	115.1765	0.379	0.0000	0.0000	0
2021/07/05	2030	05/08/2021	10.42	Call	Bond Future	7,626.8800	7.6269	7,803.9500	7.8039	2.322	0	0	0
2021/07/05	2030	05/08/2021	10.42	Put	Bond Future	18.7300	0.0187	11.4400	0.0114	(38.922)	0	0	0
2021/07/05	2030	05/08/2021	10.41	Call	Bond Future	7,577.1300	7.5771	7,753.9700	7.7540	2.334	0	0	0
2021/07/05	2030	05/08/2021	10.41	Put	Bond Future	19.4300	0.0194	11.9100	0.0119	(38.703)	0	0	0
2021/07/05	2030	05/08/2021	9.15	Call	Bond Future	1,770.2500	1.7703	1,831.1300	1.8311	3.439	0	0	0
2021/07/05	2030	05/08/2021	9.15	Put	Bond Future	885.5100	0.8855	762.0300	0.7620	(13.945)	0	0	7,500
2021/07/05	2030	05/08/2021	8.50	Put	Bond Future	3,125.2400	3.1252	2,938.3200	2.9383	(5.981)	0	0	0
2021/07/05	2030	05/08/2021	10.15	Call	Bond Future	6,281.4200	6.2814	6,449.5600	6.4496	2.677	0	0	0
2021/07/05	2030	05/08/2021	8.83	Call	Bond Future	858.0100	0.8580	877.0000	0.8770	2.213	0	0	479
2021/07/05	2030	05/08/2021	10.30	Put	Bond Future	28.8800	0.0289	18.3700	0.0184	(36.392)	0	0	200
2021/07/05	2030	05/08/2021	8.78	Put	Bond Future	1,950.2100	1.9502	1,779.9800	1.7800	(8.729)	0	0	0
2021/07/05	2030	05/08/2021	8.78	Call	Bond Future	750.3800	0.7504	764.5100	0.7645	1.883	0	0	200
2021/07/05	2030	05/08/2021	7.70	Put	Bond Future	7,641.6300	7.6416	7,456.0900	7.4561	(2.428)	0	0	0
2021/07/05	2030	05/08/2021	9.45	Call	Bond Future	2,943.2700	2.9433	3,048.5200	3.0485	3.576	0	0	600
2021/07/05	2030	05/08/2021	12.10	Call	Bond Future	15,566.0900	15.5661	15,750.4500	15.7505	1.184	0	0	0
2021/07/05	2030	05/08/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	600
2021/07/05	2030	05/08/2021			Bond Future	8.9917	94.4412	8.9589	94.6256	(0.364)	0.0000	0.0000	101,324
2021/07/05	2030	05/08/2021	10.43	Call	Bond Future	7,676.6100	7.6766	7,853.9100	7.8539	2.310	0	0	0
2021/07/05	2030	05/08/2021	10.43	Put	Bond Future	18.0500	0.0181	10.9900	0.0110	(39.114)	0	0	0
2021/07/05	2030	05/08/2021	8.50	Call	Bond Future	308.0600	0.3081	305.5000	0.3055	(0.831)	0	0	5,000
2021/07/05	2030	05/08/2021	9.50	Call	Bond Future	3,161.3800	3.1614	3,273.4000	3.2734	3.543	0	0	0
2021/07/05	2030	05/08/2021	9.50	Put	Bond Future	358.3500	0.3584	286.0100	0.2860	(20.187)	0	0	0
2021/07/05	2030	05/08/2021	10.15	Put	Bond Future	48.8300	0.0488	32.6100	0.0326	(33.217)	0	0	479
2021/07/05	2030	05/08/2021	9.75	Call	Bond Future	4,317.2700	4.3173	4,457.7900	4.4578	3.255	0	0	0
2021/07/05	2030	05/08/2021	9.75	Put	Bond Future	175.0700	0.1751	131.2300	0.1312	(25.041)	0	0	479
2021/07/05	2030	05/08/2021	8.83	Put	Bond Future	1,772.6700	1.7727	1,607.3000	1.6073	(9.329)	0	0	0
2021/07/05	2030	05/08/2021	10.30	Call	Bond Future	7,029.1400	7.0291	7,202.9900	7.2030	2.473	0	0	0
2021/07/05	2030	05/08/2021	7.70	Call	Bond Future	6.3300	0.0063	5.1500	0.0052	(18.641)	0	0	200
2021/07/05	2030	05/08/2021	8.95	Put	Bond Future	1,389.7600	1.3898	1,238.2100	1.2382	(10.905)	0	0	0
2021/07/05	2030	05/08/2021	8.95	Call	Bond Future	1,155.0500	1.1550	1,187.8600	1.1879	2.841	0	0	600
2021/07/05	2030	05/08/2021	9.45	Put	Bond Future	411.1500	0.4112	332.0400	0.3320	(19.241)	0	0	0
2021/07/05	2030	04/11/2021	11.26	Call	Bond Future	10,641.2000	10.6412	10,809.6900	10.8097	1.583	0	0	0
2021/07/05	2030	04/11/2021	9.20	Call	Bond Future	2,309.1800	2.3092	2,379.8000	2.3798	3.058	0	0	29
2021/07/05	2030	04/11/2021	8.27	Put	Bond Future	5,618.1000	5.6181	5,449.1800	5.4492	(3.007)	0	0	0
2021/07/05	2030	04/11/2021	8.27	Call	Bond Future	495.5800	0.4956	512.5700	0.5126	3.428	0	0	300
2021/07/05	2030	04/11/2021	8.77	Put	Bond Future	3,526.6300	3.5266	3,382.4700	3.3825	(4.088)	0	0	0
2021/07/05	2030	04/11/2021	11.44	Put	Bond Future	108.6900	0.1087	95.3200	0.0953	(12.301)	0	0	300
2021/07/05	2030	04/11/2021	10.60	Call	Bond Future	7,701.1300	7.7011	7,852.1500	7.8522	1.961	0	0	0
2021/07/05	2030	04/11/2021	10.60	Put	Bond Future	366.3500	0.3663	331.4600	0.3315	(9.524)	0	0	0
2021/07/05	2030	04/11/2021	10.59	Put	Bond Future	371.1800	0.3712	335.9400	0.3359	(9.494)	0	0	0
2021/07/05	2030	04/11/2021			Bond Future	9.1797	95.4646	9.1455	95.6505	(0.372)	0.0000	0.0000	0
2021/07/05	2030	04/11/2021	11.26	Put	Bond Future	151.5500	0.1515	134.1300	0.1341	(11.495)	0	0	29
2021/07/05	2030	04/11/2021	9.90	Put	Bond Future	916.2300	0.9162	848.5400	0.8485	(7.388)	0	0	0
2021/07/05	2030	04/11/2021	9.90	Call	Bond Future	4,732.7600	4.7328	4,850.9800	4.8510	2.498	0	0	29
2021/07/05	2030	04/11/2021	9.20	Put	Bond Future	2,198.5300	2.1985	2,083.2400	2.0832	(5.244)	0	0	0
2021/07/05	2030	04/11/2021	8.77	Call	Bond Future	1,262.9500	1.2630	1,304.7000	1.3047	3.306	0	0	300

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
2021/07/05	2030	04/11/2021	11.44	Call	Bond Future	11,432.5500	11.4326	11,605.0900	11.6051	1.509	0	0	0
2021/07/05	2030	04/11/2021	10.61	Call	Bond Future	7,745.2100	7.7452	7,896.5800	7.8966	1.954	0	0	0
2021/07/05	2030	04/11/2021	10.61	Put	Bond Future	361.4700	0.3615	326.9300	0.3269	(9.555)	0	0	0
2021/07/05	2030	04/11/2021	10.59	Call	Bond Future	7,656.9700	7.6570	7,807.6400	7.8076	1.968	0	0	0
2021/07/05	2030	03/02/2022	8.85	Put	Bond Future	4,376.9700	4.3770	4,238.9500	4.2389	(3.153)	0	0	0
2021/07/05	2030	03/02/2022	8.85	Call	Bond Future	1,558.7500	1.5588	1,608.5200	1.6085	3.193	0	0	1,000
2021/07/05	2030	03/02/2022	9.35	Call	Bond Future	2,726.5200	2.7265	2,803.3200	2.8033	2.817	0	0	0
2021/07/05	2030	03/02/2022	9.35	Put	Bond Future	2,862.2000	2.8622	2,751.2100	2.7512	(3.878)	0	0	101
2021/07/05	2030	03/02/2022	8.39	Put	Bond Future	6,200.1800	6.2002	6,041.3100	6.0413	(2.562)	0	0	0
2021/07/05	2030	03/02/2022	8.39	Call	Bond Future	825.9500	0.8259	854.8700	0.8549	3.501	0	0	101
2021/07/05	2030	03/02/2022	9.45	Call	Bond Future	3,001.8100	3.0018	3,084.2000	3.0842	2.745	0	0	0
2021/07/05	2030	03/02/2022	9.45	Put	Bond Future	2,612.6000	2.6126	2,507.2000	2.5072	(4.034)	0	0	0
2021/07/05	2030	03/02/2022			Bond Future	9.3758	92.5636	9.3401	92.7514	(0.380)	0.0000	0.0000	0
2021/07/05	2030	03/02/2022	9.60	Put	Bond Future	2,271.3700	2.2714	2,174.3300	2.1743	(4.272)	0	0	0
2021/07/05	2030	03/02/2022	9.60	Call	Bond Future	3,440.7800	3.4408	3,531.5300	3.5315	2.637	0	0	1,000
2021/07/05	2030	03/02/2022	10.85	Call	Bond Future	8,048.0900	8.0481	8,193.3800	8.1934	1.805	0	0	0
2021/07/05	2030	03/02/2022	10.85	Put	Bond Future	696.1300	0.6961	653.6300	0.6536	(6.105)	0	0	1,000
2021/07/05	2030	03/02/2022	9.78	Call	Bond Future	4,007.2000	4.0072	4,107.7400	4.1077	2.509	0	0	0
2021/07/05	2030	03/02/2022	9.78	Put	Bond Future	1,912.6900	1.9127	1,825.4400	1.8254	(4.562)	0	0	101
2021/07/05	2030	03/02/2022	9.44	Call	Bond Future	2,973.6700	2.9737	3,055.5000	3.0555	2.752	0	0	0
2021/07/05	2030	03/02/2022	9.44	Put	Bond Future	2,636.7800	2.6368	2,530.8200	2.5308	(4.019)	0	0	0
2021/07/05	2030	03/02/2022	9.43	Call	Bond Future	2,945.6700	2.9457	3,026.9400	3.0269	2.759	0	0	0
2021/07/05	2030	03/02/2022	9.43	Put	Bond Future	2,661.1300	2.6611	2,554.6100	2.5546	(4.003)	0	0	0
2021/07/05	2030	05/05/2022	8.89	Put	Bond Future	5,376.4600	5.3765	5,238.3600	5.2384	(2.569)	0	0	0
2021/07/05	2030	05/05/2022	8.47	Call	Bond Future	1,127.9200	1.1279	1,163.4100	1.1634	3.146	0	0	1,073
2021/07/05	2030	05/05/2022	8.14	Put	Bond Future	8,480.0100	8.4800	8,315.3300	8.3153	(1.942)	0	0	0
2021/07/05	2030	05/05/2022	8.14	Call	Bond Future	764.7500	0.7647	789.8900	0.7899	3.287	0	0	1,800
2021/07/05	2030	05/05/2022	9.95	Call	Bond Future	4,369.5600	4.3696	4,468.9600	4.4690	2.275	0	0	0
2021/07/05	2030	05/05/2022	10.21	Call	Bond Future	5,190.6300	5.1906	5,301.0700	5.3011	2.128	0	0	0
2021/07/05	2030	05/05/2022	10.21	Put	Bond Future	2,075.0800	2.0751	1,995.7000	1.9957	(3.825)	0	0	0
2021/07/05	2030	05/05/2022			Bond Future	9.5828	93.6614	9.5455	93.8512	(0.390)	0.0000	0.0000	0
2021/07/05	2030	05/05/2022	8.89	Call	Bond Future	1,770.5100	1.7705	1,822.2300	1.8222	2.921	0	0	1,800
2021/07/05	2030	05/05/2022	11.04	Call	Bond Future	8,158.7400	8.1587	8,297.6500	8.2976	1.703	0	0	0
2021/07/05	2030	05/05/2022	11.04	Put	Bond Future	1,125.9100	1.1259	1,075.0000	1.0750	(4.522)	0	0	1,800
2021/07/05	2030	05/05/2022	9.35	Call	Bond Future	2,749.7300	2.7497	2,821.8800	2.8219	2.624	0	0	0
2021/07/05	2030	05/05/2022	9.35	Put	Bond Future	3,941.7200	3.9417	3,824.0500	3.8240	(2.985)	0	0	1,073
2021/07/05	2030	05/05/2022	8.47	Put	Bond Future	7,007.9600	7.0080	6,853.6300	6.8536	(2.202)	0	0	0
2021/07/05	2030	05/05/2022	9.95	Put	Bond Future	2,528.8300	2.5288	2,438.4100	2.4384	(3.576)	0	0	1,073
2021/07/05	2030	05/05/2022	10.20	Call	Bond Future	5,157.8000	5.1578	5,267.8300	5.2678	2.133	0	0	0
2021/07/05	2030	05/05/2022	10.20	Put	Bond Future	2,090.8500	2.0909	2,011.0600	2.0111	(3.816)	0	0	0
2021/07/05	2030	05/05/2022	10.19	Call	Bond Future	5,125.0400	5.1250	5,234.6600	5.2347	2.139	0	0	0
2021/07/05	2030	05/05/2022	10.19	Put	Bond Future	2,106.7200	2.1067	2,026.5200	2.0265	(3.807)	0	0	0
2021/07/05	2032	05/08/2021	11.37	Call	Bond Future	9,613.1700	9.6132	9,933.9600	9.9340	3.337	0	0	0
2021/07/05	2032	05/08/2021	11.37	Put	Bond Future	10.0900	0.0101	5.2400	0.0052	(48.067)	0	0	0
2021/07/05	2032	05/08/2021			Bond Future	9.6815	93.6012	9.6286	93.9268	(0.547)	0.0000	0.0000	120,181
2021/07/05	2032	05/08/2021	11.36	Call	Bond Future	9,560.8500	9.5609	9,881.4900	9.8815	3.354	0	0	0
2021/07/05	2032	05/08/2021	11.36	Put	Bond Future	10.4600	0.0105	5.4600	0.0055	(47.801)	0	0	0

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2021/07/05	2032	05/08/2021	11.35	Call	Bond Future	9,508.5000	9.5085	9,828.9700	9.8290	3.370	0	0	0
2021/07/05	2032	05/08/2021	11.35	Put	Bond Future	10.8500	0.0108	5.6800	0.0057	(47.650)	0	0	0
2021/07/05	2032	04/11/2021	9.83	Call	Bond Future	2,401.4800	2.4015	2,537.4600	2.5375	5.662	0	0	700
2021/07/05	2032	04/11/2021	11.70	Call	Bond Future	10,307.2100	10.3072	10,598.3300	10.5983	2.824	0	0	0
2021/07/05	2032	04/11/2021	11.71	Put	Bond Future	280.6700	0.2807	243.4600	0.2435	(13.258)	0	0	0
2021/07/05	2032	04/11/2021	11.69	Call	Bond Future	10,259.9500	10.2599	10,550.7000	10.5507	2.834	0	0	0
2021/07/05	2032	04/11/2021			Bond Future	9.8763	90.4706	9.8213	90.7992	(0.558)	0.0000	0.0000	57
2021/07/05	2032	04/11/2021	9.33	Put	Bond Future	4,461.8800	4.4619	4,210.3500	4.2104	(5.637)	0	0	0
2021/07/05	2032	04/11/2021	9.33	Call	Bond Future	1,129.3500	1.1294	1,206.5200	1.2065	6.833	0	0	700
2021/07/05	2032	04/11/2021	9.83	Put	Bond Future	2,677.9200	2.6779	2,485.2000	2.4852	(7.197)	0	0	0
2021/07/05	2032	04/11/2021	12.81	Call	Bond Future	15,430.6100	15.4306	15,751.0800	15.7511	2.077	0	0	0
2021/07/05	2032	04/11/2021	12.81	Put	Bond Future	45.6600	0.0457	37.4300	0.0374	(18.025)	0	0	700
2021/07/05	2032	04/11/2021	11.70	Put	Bond Future	284.0600	0.2841	246.4800	0.2465	(13.230)	0	0	0
2021/07/05	2032	04/11/2021	11.71	Call	Bond Future	10,354.4700	10.3545	10,645.9600	10.6460	2.815	0	0	0
2021/07/05	2032	04/11/2021	11.69	Put	Bond Future	287.4900	0.2875	249.5400	0.2495	(13.200)	0	0	0
2021/07/05	2032	03/02/2022	11.13	Call	Bond Future	7,175.9800	7.1760	7,411.0700	7.4111	3.276	0	0	0
2021/07/05	2032	03/02/2022	11.13	Put	Bond Future	1,357.8600	1.3579	1,260.7500	1.2608	(7.152)	0	0	210
2021/07/05	2032	03/02/2022	10.53	Call	Bond Future	4,817.7200	4.8177	5,009.5700	5.0096	3.982	0	0	0
2021/07/05	2032	03/02/2022	10.53	Put	Bond Future	2,245.0400	2.2450	2,104.6900	2.1047	(6.252)	0	0	210
2021/07/05	2032	03/02/2022	10.35	Put	Bond Future	2,616.7100	2.6167	2,461.0200	2.4610	(5.950)	0	0	400
2021/07/05	2032	03/02/2022	9.58	Put	Bond Future	4,909.1300	4.9091	4,682.9300	4.6829	(4.608)	0	0	0
2021/07/05	2032	03/02/2022	9.58	Call	Bond Future	1,983.9800	1.9840	2,089.9800	2.0900	5.343	0	0	400
2021/07/05	2032	03/02/2022	10.66	Call	Bond Future	5,304.2800	5.3043	5,506.5000	5.5065	3.812	0	0	0
2021/07/05	2032	03/02/2022	10.66	Put	Bond Future	2,014.0400	2.0140	1,884.0600	1.8841	(6.454)	0	0	97
2021/07/05	2032	03/02/2022	10.45	Put	Bond Future	2,402.8300	2.4028	2,255.7800	2.2558	(6.120)	0	0	198
2021/07/05	2032	03/02/2022	9.81	Call	Bond Future	2,554.4200	2.5544	2,681.5100	2.6815	4.975	0	0	0
2021/07/05	2032	03/02/2022	9.81	Put	Bond Future	4,106.3500	4.1063	3,901.2400	3.9012	(4.995)	0	0	198
2021/07/05	2032	03/02/2022	8.91	Put	Bond Future	7,861.8200	7.8618	7,580.9200	7.5809	(3.573)	0	0	0
2021/07/05	2032	03/02/2022	10.43	Call	Bond Future	4,459.4500	4.4594	4,642.8900	4.6429	4.114	0	0	0
2021/07/05	2032	03/02/2022	10.43	Put	Bond Future	2,444.2800	2.4443	2,295.5200	2.2955	(6.086)	0	0	0
2021/07/05	2032	03/02/2022	10.42	Call	Bond Future	4,424.5200	4.4245	4,607.1100	4.6071	4.127	0	0	0
2021/07/05	2032	03/02/2022	10.42	Put	Bond Future	2,465.3700	2.4654	2,315.7600	2.3158	(6.068)	0	0	0
2021/07/05	2032	03/02/2022			Bond Future	10.0756	91.5165	10.0183	91.8487	(0.569)	0.0000	0.0000	0
2021/07/05	2032	03/02/2022	9.62	Put	Bond Future	4,761.9600	4.7620	4,539.3800	4.5394	(4.674)	0	0	0
2021/07/05	2032	03/02/2022	9.62	Call	Bond Future	2,077.6200	2.0776	2,187.2400	2.1872	5.276	0	0	210
2021/07/05	2032	03/02/2022	10.95	Call	Bond Future	6,439.9600	6.4400	6,663.3900	6.6634	3.469	0	0	0
2021/07/05	2032	03/02/2022	10.95	Put	Bond Future	1,577.8500	1.5778	1,469.0800	1.4691	(6.894)	0	0	400
2021/07/05	2032	03/02/2022	10.35	Call	Bond Future	4,182.3700	4.1824	4,358.8800	4.3589	4.220	0	0	0
2021/07/05	2032	03/02/2022	10.14	Call	Bond Future	3,498.3100	3.4983	3,655.9500	3.6560	4.506	0	0	0
2021/07/05	2032	03/02/2022	10.14	Put	Bond Future	3,127.6200	3.1276	2,953.0600	2.9531	(5.581)	0	0	97
2021/07/05	2032	03/02/2022	9.14	Put	Bond Future	6,731.7600	6.7318	6,467.7000	6.4677	(3.923)	0	0	0
2021/07/05	2032	03/02/2022	9.14	Call	Bond Future	1,101.0000	1.1010	1,169.1400	1.1691	6.189	0	0	97
2021/07/05	2032	03/02/2022	10.45	Call	Bond Future	4,529.8900	4.5299	4,715.0400	4.7150	4.087	0	0	0
2021/07/05	2032	03/02/2022	8.91	Call	Bond Future	774.4600	0.7745	825.7600	0.8258	6.624	0	0	198
2021/07/05	2032	03/02/2022	10.44	Call	Bond Future	4,494.7500	4.4948	4,679.0400	4.6790	4.100	0	0	0
2021/07/05	2032	03/02/2022	10.44	Put	Bond Future	2,423.6100	2.4236	2,275.7000	2.2757	(6.103)	0	0	0
2021/07/05	2032	05/05/2022	11.03	Call	Bond Future	6,397.7200	6.3977	6,609.0000	6.6090	3.302	0	0	0
2021/07/05	2032	05/05/2022	11.03	Put	Bond Future	2,336.7200	2.3367	2,212.0100	2.2120	(5.337)	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
2021/07/05	2032	05/05/2022	11.02	Put	Bond Future	2,352.5300	2.3525	2,227.2000	2.2272	(5.327)	0	0	0
2021/07/05	2032	05/05/2022			Bond Future	10.2815	88.4551	10.2217	88.7911	(0.582)	0.0000	0.0000	0
2021/07/05	2032	05/05/2022	11.04	Call	Bond Future	6,434.2400	6.4342	6,646.1500	6.6462	3.293	0	0	0
2021/07/05	2032	05/05/2022	11.04	Put	Bond Future	2,320.7200	2.3207	2,196.6400	2.1966	(5.347)	0	0	0
2021/07/05	2032	05/05/2022	11.02	Call	Bond Future	6,360.9600	6.3610	6,571.6200	6.5716	3.312	0	0	0
2021/07/05	2033	05/08/2021			Bond Future	106.6094	106.6094	106.6316	106.6316	0.021	0.0000	0.0000	8,979
2021/07/05	2033	04/11/2021			Bond Future	106.5421	106.5421	106.5643	106.5643	0.021	0.0000	0.0000	0
2021/07/05	2033	03/02/2022			Bond Future	107.7987	107.7987	107.8207	107.8207	0.020	0.0000	0.0000	0
2021/07/05	2033	05/05/2022			Bond Future	107.8321	107.8321	107.8542	107.8542	0.020	0.0000	0.0000	0
2021/07/05	2037	05/08/2021	12.27	Call	Bond Future	11,199.1300	11.1991	11,656.6600	11.6567	4.085	0	0	0
2021/07/05	2037	05/08/2021	12.27	Put	Bond Future	9.4300	0.0094	4.5200	0.0045	(52.068)	0	0	0
2021/07/05	2037	05/08/2021	12.28	Call	Bond Future	11,253.4100	11.2534	11,711.0800	11.7111	4.067	0	0	0
2021/07/05	2037	05/08/2021	12.26	Put	Bond Future	9.7300	0.0097	4.6800	0.0047	(51.901)	0	0	0
2021/07/05	2037	05/08/2021			Bond Future	10.4303	85.5802	10.3622	86.0426	(0.653)	0.0000	0.0000	126,473
2021/07/05	2037	05/08/2021	12.28	Put	Bond Future	9.1300	0.0091	4.3600	0.0044	(52.245)	0	0	0
2021/07/05	2037	05/08/2021	12.26	Call	Bond Future	11,144.7800	11.1448	11,602.1700	11.6022	4.104	0	0	0
2021/07/05	2037	04/11/2021	12.30	Call	Bond Future	10,480.2700	10.4803	10,888.6200	10.8886	3.896	0	0	0
2021/07/05	2037	04/11/2021	12.30	Put	Bond Future	398.3900	0.3984	339.6900	0.3397	(14.734)	0	0	600
2021/07/05	2037	04/11/2021	11.49	Put	Bond Future	1,004.1500	1.0042	880.3000	0.8803	(12.334)	0	0	0
2021/07/05	2037	04/11/2021	11.49	Call	Bond Future	6,481.8700	6.4819	6,825.0700	6.8251	5.295	0	0	600
2021/07/05	2037	04/11/2021	12.82	Put	Bond Future	218.0100	0.2180	182.6700	0.1827	(16.210)	0	0	0
2021/07/05	2037	04/11/2021	12.83	Call	Bond Future	13,089.6000	13.0896	13,521.7600	13.5218	3.302	0	0	0
2021/07/05	2037	04/11/2021			Bond Future	10.6148	86.5077	10.5441	86.9747	(0.666)	0.0000	0.0000	0
2021/07/05	2037	04/11/2021	12.82	Call	Bond Future	13,041.8400	13.0418	13,473.5500	13.4736	3.310	0	0	0
2021/07/05	2037	04/11/2021	12.83	Put	Bond Future	214.5800	0.2146	179.6900	0.1797	(16.260)	0	0	0
2021/07/05	2037	04/11/2021	12.81	Call	Bond Future	12,994.0800	12.9941	13,425.3400	13.4253	3.319	0	0	0
2021/07/05	2037	04/11/2021	12.81	Put	Bond Future	221.4900	0.2215	185.7000	0.1857	(16.159)	0	0	0
2021/07/05	2037	03/02/2022	11.46	Call	Bond Future	6,142.1700	6.1422	6,446.2200	6.4462	4.950	0	0	0
2021/07/05	2037	03/02/2022	11.47	Put	Bond Future	2,092.5300	2.0925	1,925.3700	1.9254	(7.988)	0	0	0
2021/07/05	2037	03/02/2022	11.45	Call	Bond Future	6,099.9200	6.0999	6,402.9300	6.4029	4.967	0	0	0
2021/07/05	2037	03/02/2022			Bond Future	10.8063	83.2529	10.7329	83.7251	(0.680)	0.0000	0.0000	0
2021/07/05	2037	03/02/2022	11.46	Put	Bond Future	2,109.8200	2.1098	1,941.6300	1.9416	(7.972)	0	0	0
2021/07/05	2037	03/02/2022	11.47	Call	Bond Future	6,184.2700	6.1843	6,489.3500	6.4893	4.933	0	0	0
2021/07/05	2037	03/02/2022	11.45	Put	Bond Future	2,127.0300	2.1270	1,957.8000	1.9578	(7.956)	0	0	0
2021/07/05	2037	05/05/2022	11.84	Put	Bond Future	2,469.5300	2.4695	2,306.9700	2.3070	(6.583)	0	0	0
2021/07/05	2037	05/05/2022	11.82	Call	Bond Future	7,359.8400	7.3598	7,673.2300	7.6732	4.258	0	0	0
2021/07/05	2037	05/05/2022	11.83	Call	Bond Future	7,400.0700	7.4001	7,714.2900	7.7143	4.246	0	0	0
2021/07/05	2037	05/05/2022			Bond Future	11.0039	84.2405	10.9275	84.7181	(0.694)	0.0000	0.0000	0
2021/07/05	2037	05/05/2022	11.84	Call	Bond Future	7,440.6200	7.4406	7,755.6700	7.7557	4.234	0	0	0
2021/07/05	2037	05/05/2022	11.82	Put	Bond Future	2,502.3300	2.5023	2,338.1100	2.3381	(6.563)	0	0	0
2021/07/05	2037	05/05/2022	11.83	Put	Bond Future	2,485.7400	2.4857	2,322.3500	2.3224	(6.573)	0	0	0
2021/07/05	2038	05/08/2021			Bond Future	118.5654	118.5654	118.2786	118.2786	(0.242)	0.0000	0.0000	7,723
2021/07/05	2038	04/11/2021			Bond Future	119.8788	119.8788	119.5884	119.5884	(0.242)	0.0000	0.0000	0
2021/07/05	2038	03/02/2022			Bond Future	119.5270	119.5270	119.2329	119.2329	(0.246)	0.0000	0.0000	0
2021/07/05	2038	05/05/2022			Bond Future	120.9714	120.9714	120.6734	120.6734	(0.246)	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
2021/07/05	2040	05/08/2021	12.48	Call	Bond Future	12,250.2200	12.2502	12,777.8600	12.7779	4.307	0	0	0
2021/07/05	2040	05/08/2021	12.49	Put	Bond Future	8.5600	0.0086	3.9400	0.0039	(53.972)	0	0	0
2021/07/05	2040	05/08/2021	12.47	Call	Bond Future	12,193.6500	12.1937	12,721.1700	12.7212	4.326	0	0	0
2021/07/05	2040	05/08/2021	11.05	Put	Bond Future	508.9700	0.5090	359.6000	0.3596	(29.348)	0	0	0
2021/07/05	2040	05/08/2021	11.05	Call	Bond Future	3,852.6600	3.8527	4,235.6800	4.2357	9.942	0	0	900
2021/07/05	2040	05/08/2021			Bond Future	10.5737	87.5986	10.5005	88.1310	(0.692)	0.0000	0.0000	85,663
2021/07/05	2040	05/08/2021	12.48	Put	Bond Future	8.8200	0.0088	4.0700	0.0041	(53.855)	0	0	0
2021/07/05	2040	05/08/2021	12.49	Call	Bond Future	12,306.7200	12.3067	12,834.4900	12.8345	4.288	0	0	0
2021/07/05	2040	05/08/2021	12.47	Put	Bond Future	9.0800	0.0091	4.2100	0.0042	(53.634)	0	0	0
2021/07/05	2040	05/08/2021	11.55	Put	Bond Future	132.7900	0.1328	81.2900	0.0813	(38.783)	0	0	0
2021/07/05	2040	05/08/2021	11.55	Call	Bond Future	6,772.5000	6.7725	7,253.3900	7.2534	7.101	0	0	900
2021/07/05	2040	05/08/2021	14.80	Call	Bond Future	23,723.2100	23.7232	24,255.6000	24.2556	2.244	0	0	0
2021/07/05	2040	05/08/2021	14.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2021/07/05	2040	04/11/2021	12.90	Call	Bond Future	13,513.5600	13.5136	14,007.3900	14.0074	3.654	0	0	0
2021/07/05	2040	04/11/2021	12.90	Put	Bond Future	265.6100	0.2656	221.6900	0.2217	(16.536)	0	0	0
2021/07/05	2040	04/11/2021	12.89	Call	Bond Future	13,463.7400	13.4637	13,957.0300	13.9570	3.664	0	0	0
2021/07/05	2040	04/11/2021	12.89	Put	Bond Future	269.7000	0.2697	225.2400	0.2252	(16.485)	0	0	0
2021/07/05	2040	04/11/2021			Bond Future	10.7540	88.5480	10.6781	89.0857	(0.706)	0.0000	0.0000	0
2021/07/05	2040	04/11/2021	12.91	Call	Bond Future	13,563.3600	13.5634	14,057.7400	14.0577	3.645	0	0	0
2021/07/05	2040	04/11/2021	12.91	Put	Bond Future	261.5700	0.2616	218.2000	0.2182	(16.581)	0	0	0
2021/07/05	2040	03/02/2022	11.58	Put	Bond Future	2,225.0400	2.2250	2,034.0300	2.0340	(8.585)	0	0	0
2021/07/05	2040	03/02/2022	11.59	Call	Bond Future	6,478.5200	6.4785	6,832.4200	6.8324	5.463	0	0	0
2021/07/05	2040	03/02/2022	11.57	Put	Bond Future	2,243.6300	2.2436	2,051.4200	2.0514	(8.567)	0	0	0
2021/07/05	2040	03/02/2022			Bond Future	10.9411	85.0666	10.8622	85.6103	(0.721)	0.0000	0.0000	0
2021/07/05	2040	03/02/2022	11.58	Call	Bond Future	6,433.5200	6.4335	6,786.2200	6.7862	5.482	0	0	0
2021/07/05	2040	03/02/2022	11.59	Put	Bond Future	2,206.8300	2.2068	2,017.0200	2.0170	(8.601)	0	0	0
2021/07/05	2040	03/02/2022	11.57	Call	Bond Future	6,388.8200	6.3888	6,740.3200	6.7403	5.502	0	0	0
2021/07/05	2040	05/05/2022	10.57	Put	Bond Future	6,767.2900	6.7673	6,416.2600	6.4163	(5.187)	0	0	0
2021/07/05	2040	05/05/2022	10.57	Call	Bond Future	2,871.2100	2.8712	3,070.2300	3.0702	6.932	0	0	1,200
2021/07/05	2040	05/05/2022	13.04	Call	Bond Future	12,650.7700	12.6508	13,095.1500	13.0952	3.513	0	0	0
2021/07/05	2040	05/05/2022	13.04	Put	Bond Future	1,320.0800	1.3201	1,214.4100	1.2144	(8.005)	0	0	1,200
2021/07/05	2040	05/05/2022	11.91	Put	Bond Future	2,678.9000	2.6789	2,489.8700	2.4899	(7.056)	0	0	0
2021/07/05	2040	05/05/2022	11.92	Call	Bond Future	7,658.4300	7.6584	8,020.4200	8.0204	4.727	0	0	0
2021/07/05	2040	05/05/2022	11.92	Put	Bond Future	2,661.0200	2.6610	2,472.9600	2.4730	(7.067)	0	0	0
2021/07/05	2040	05/05/2022			Bond Future	11.1335	86.0757	11.0515	86.6258	(0.737)	0.0000	0.0000	0
2021/07/05	2040	05/05/2022	9.82	Put	Bond Future	10,839.5400	10.8395	10,398.9200	10.3989	(4.065)	0	0	0
2021/07/05	2040	05/05/2022	9.82	Call	Bond Future	1,304.5400	1.3045	1,413.9700	1.4140	8.388	0	0	1,200
2021/07/05	2040	05/05/2022	11.91	Call	Bond Future	7,615.7800	7.6158	7,976.8000	7.9768	4.740	0	0	0
2021/07/05	2040	05/05/2022	11.90	Call	Bond Future	7,572.9000	7.5729	7,932.9500	7.9329	4.754	0	0	0
2021/07/05	2040	05/05/2022	11.90	Put	Bond Future	2,696.6300	2.6966	2,506.6300	2.5066	(7.046)	0	0	0
2021/07/05	2044	05/08/2021	12.60	Put	Bond Future	9.3800	0.0094	4.3900	0.0044	(53.198)	0	0	0
2021/07/05	2044	05/08/2021	12.61	Call	Bond Future	12,733.4200	12.7334	13,269.5000	13.2695	4.210	0	0	0
2021/07/05	2044	05/08/2021	12.61	Put	Bond Future	9.1300	0.0091	4.2600	0.0043	(53.341)	0	0	0
2021/07/05	2044	05/08/2021			Bond Future	10.6254	84.3291	10.5523	84.8700	(0.688)	0.0000	0.0000	62,458
2021/07/05	2044	05/08/2021	12.60	Call	Bond Future	12,677.9800	12.6780	13,213.9400	13.2139	4.227	0	0	0
2021/07/05	2044	05/08/2021	12.59	Call	Bond Future	12,622.4600	12.6225	13,158.2900	13.1583	4.245	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
2021/07/05	2044	05/08/2021	12.59	Put	Bond Future	9.6300	0.0096	4.5100	0.0045	(53.167)	0	0	0
2021/07/05	2044	04/11/2021	12.91	Call	Bond Future	13,388.9400	13.3889	13,888.2700	13.8883	3.729	0	0	0
2021/07/05	2044	04/11/2021	12.91	Put	Bond Future	288.5000	0.2885	241.4200	0.2414	(16.319)	0	0	0
2021/07/05	2044	04/11/2021			Bond Future	10.7973	85.2430	10.7215	85.7894	(0.702)	0.0000	0.0000	0
2021/07/05	2044	04/11/2021	12.90	Call	Bond Future	13,339.8000	13.3398	13,838.5500	13.8386	3.739	0	0	0
2021/07/05	2044	04/11/2021	12.90	Put	Bond Future	292.8400	0.2928	245.1800	0.2452	(16.275)	0	0	0
2021/07/05	2044	04/11/2021	12.89	Call	Bond Future	13,290.6400	13.2906	13,788.8200	13.7888	3.748	0	0	0
2021/07/05	2044	04/11/2021	12.89	Put	Bond Future	297.2300	0.2972	249.0000	0.2490	(16.226)	0	0	0
2021/07/05	2044	03/02/2022	11.60	Call	Bond Future	6,430.2700	6.4303	6,788.1300	6.7881	5.565	0	0	0
2021/07/05	2044	03/02/2022	11.60	Put	Bond Future	2,262.0700	2.2621	2,067.4400	2.0674	(8.604)	0	0	0
2021/07/05	2044	03/02/2022	11.59	Call	Bond Future	6,385.1200	6.3851	6,741.7400	6.7417	5.585	0	0	0
2021/07/05	2044	03/02/2022	11.59	Put	Bond Future	2,280.8200	2.2808	2,084.9500	2.0850	(8.588)	0	0	0
2021/07/05	2044	03/02/2022			Bond Future	10.9755	81.8485	10.8967	82.4010	(0.718)	0.0000	0.0000	0
2021/07/05	2044	03/02/2022	11.61	Call	Bond Future	6,475.5000	6.4755	6,834.5800	6.8346	5.545	0	0	0
2021/07/05	2044	03/02/2022	11.61	Put	Bond Future	2,243.4900	2.2435	2,050.0800	2.0501	(8.621)	0	0	0
2021/07/05	2044	05/05/2022	11.92	Call	Bond Future	7,611.7500	7.6117	7,978.5000	7.9785	4.818	0	0	0
2021/07/05	2044	05/05/2022	11.92	Put	Bond Future	2,709.0200	2.7090	2,516.9400	2.5169	(7.090)	0	0	0
2021/07/05	2044	05/05/2022	11.91	Call	Bond Future	7,568.6500	7.5687	7,934.4100	7.9344	4.833	0	0	0
2021/07/05	2044	05/05/2022	11.91	Put	Bond Future	2,727.0000	2.7270	2,533.9300	2.5339	(7.080)	0	0	0
2021/07/05	2044	05/05/2022			Bond Future	11.1584	82.8196	11.0765	83.3784	(0.734)	0.0000	0.0000	0
2021/07/05	2044	05/05/2022	11.93	Call	Bond Future	7,654.6200	7.6546	8,022.3700	8.0224	4.804	0	0	0
2021/07/05	2044	05/05/2022	11.93	Put	Bond Future	2,690.9000	2.6909	2,499.8200	2.4998	(7.101)	0	0	0
2021/07/05	2046	05/08/2021			Bond Future	108.1865	108.1865	108.0275	108.0275	(0.147)	0.0000	0.0000	18,098
2021/07/05	2046	04/11/2021			Bond Future	107.5485	107.5485	107.3873	107.3873	(0.150)	0.0000	0.0000	0
2021/07/05	2046	03/02/2022			Bond Future	108.8171	108.8171	108.6537	108.6537	(0.150)	0.0000	0.0000	0
2021/07/05	2046	05/05/2022			Bond Future	108.2618	108.2618	108.0963	108.0963	(0.153)	0.0000	0.0000	0
2021/07/05	2050	05/08/2021			Bond Future	109.6823	109.6823	109.7058	109.7058	0.021	0.0000	0.0000	11,059
2021/07/05	2050	04/11/2021			Bond Future	110.8972	110.8972	110.9204	110.9204	0.021	0.0000	0.0000	0
2021/07/05	2050	03/02/2022			Bond Future	110.2438	110.2438	110.2669	110.2669	0.021	0.0000	0.0000	0
2021/07/05	2050	05/05/2022			Bond Future	111.5758	111.5758	111.5992	111.5992	0.021	0.0000	0.0000	0
2021/07/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	AL37	05/08/2021			Index Future	789.8090	789.8090	790.6480	790.6480	0.106	0.0000	0.0000	0
2021/07/05	AL37	04/11/2021			Index Future	798.4550	798.4550	799.2920	799.2920	0.105	0.0000	0.0000	0
2021/07/05	AL37	03/02/2022			Index Future	807.6770	807.6770	808.5180	808.5180	0.104	0.0000	0.0000	0
2021/07/05	AL37	05/05/2022			Index Future	817.2420	817.2420	818.0880	818.0880	0.104	0.0000	0.0000	0
2021/07/05	AL7T	05/08/2021			Index Future	906.5560	906.5560	909.0620	909.0620	0.276	0.0000	0.0000	0
2021/07/05	AL7T	04/11/2021			Index Future	916.4790	916.4790	919.0010	919.0010	0.275	0.0000	0.0000	0
2021/07/05	AL7T	03/02/2022			Index Future	927.0640	927.0640	929.6080	929.6080	0.274	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
2021/07/05	AL7T	05/05/2022			Index Future	938.0430	938.0430	940.6120	940.6120	0.274	0.0000	0.0000	0
2021/07/05	ALBI	05/08/2021			Index Future	798.7260	798.7260	801.8750	801.8750	0.394	0.0000	0.0000	114
2021/07/05	ALBI	04/11/2021			Index Future	807.4680	807.4680	810.6420	810.6420	0.393	0.0000	0.0000	0
2021/07/05	ALBI	03/02/2022			Index Future	816.7950	816.7950	819.9990	819.9990	0.392	0.0000	0.0000	0
2021/07/05	ALBI	05/05/2022			Index Future	826.4680	826.4680	829.7050	829.7050	0.392	0.0000	0.0000	0
2021/07/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/07/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/05	ES33	05/08/2021			Bond Future	11.1299	79.2064	11.0613	79.5801	(0.616)	0.0000	0.0000	350
2021/07/05	ES33	04/11/2021			Bond Future	11.3612	76.3087	11.2899	76.6862	(0.628)	0.0000	0.0000	0
2021/07/05	ES33	03/02/2022			Bond Future	11.6026	77.2093	11.5282	77.5910	(0.641)	0.0000	0.0000	0
2021/07/05	ES33	05/05/2022			Bond Future	11.8470	74.3652	11.7695	74.7514	(0.654)	0.0000	0.0000	0
2021/07/05	ES42	05/08/2021			Bond Future	11.6292	78.1617	11.5608	78.5872	(0.588)	0.0000	0.0000	4,779
2021/07/05	ES42	04/11/2021			Bond Future	11.8472	74.7697	11.7759	75.1997	(0.602)	0.0000	0.0000	0
2021/07/05	ES42	03/02/2022			Bond Future	12.0672	75.6527	11.9929	76.0875	(0.616)	0.0000	0.0000	0
2021/07/05	ES42	05/05/2022			Bond Future	12.2979	72.3091	12.2202	72.7489	(0.631)	0.0000	0.0000	0
2021/07/05	GOVI	05/08/2021	719.14	Call	GOVI	695,500.0000	69.5500	725,840.0000	72.5840	4.362	0	0	0
2021/07/05	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/05	GOVI	05/08/2021	719.13	Call	GOVI	695,600.0000	69.5600	725,940.0000	72.5940	4.362	0	0	0
2021/07/05	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/05	GOVI	05/08/2021			GOVI	788.6900	788.6900	791.7240	791.7240	0.385	0.0000	0.0000	982
2021/07/05	GOVI	05/08/2021	719.15	Call	GOVI	695,400.0000	69.5400	725,740.0000	72.5740	4.363	0	0	0
2021/07/05	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/05	GOVI	04/11/2021	728.41	Call	GOVI	689,130.0000	68.9130	719,700.0000	71.9700	4.436	0	0	0
2021/07/05	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/05	GOVI	04/11/2021	728.40	Call	GOVI	689,230.0000	68.9230	719,800.0000	71.9800	4.435	0	0	0
2021/07/05	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/05	GOVI	04/11/2021			GOVI	797.3230	797.3230	800.3800	800.3800	0.383	0.0000	0.0000	0
2021/07/05	GOVI	04/11/2021	728.42	Call	GOVI	689,030.0000	68.9030	719,600.0000	71.9600	4.437	0	0	0
2021/07/05	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/05	GOVI	03/02/2022	792.76	Call	GOVI	137,720.0000	13.7720	168,580.0000	16.8580	22.408	0	0	0
2021/07/05	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/05	GOVI	03/02/2022			GOVI	806.5320	806.5320	809.6180	809.6180	0.383	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
2021/07/05	GOVI	03/02/2022	792.75	Call	GOVI	137,820.0000	13.7820	168,680.0000	16.8680	22.392	0	0	0
2021/07/05	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/05	GOVI	03/02/2022	792.74	Call	GOVI	137,920.0000	13.7920	168,780.0000	16.8780	22.375	0	0	0
2021/07/05	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/05	GOVI	05/05/2022	788.25	Call	GOVI	278,340.0000	27.8340	309,520.0000	30.9520	11.202	0	0	0
2021/07/05	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/05	GOVI	05/05/2022			GOVI	816.0840	816.0840	819.2020	819.2020	0.382	0.0000	0.0000	0
2021/07/05	GOVI	05/05/2022	788.24	Call	GOVI	278,440.0000	27.8440	309,620.0000	30.9620	11.198	0	0	0
2021/07/05	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/05	GOVI	05/05/2022	788.23	Call	GOVI	278,540.0000	27.8540	309,720.0000	30.9720	11.194	0	0	0
2021/07/05	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/07/05	IGOV	05/08/2021			Index Future	290.4060	290.4060	290.4950	290.4950	0.031	0.0000	0.0000	451
2021/07/05	IGOV	04/11/2021			Index Future	293.6570	293.6570	293.7430	293.7430	0.029	0.0000	0.0000	16
2021/07/05	IGOV	03/02/2022			Index Future	297.1200	297.1200	297.2040	297.2040	0.028	0.0000	0.0000	0
2021/07/05	IGOV	05/05/2022			Index Future	300.7080	300.7080	300.7930	300.7930	0.028	0.0000	0.0000	0
2021/07/05	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/07/05	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/07/05	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/07/05	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/07/05	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/07/05	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/07/05	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/07/05	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/07/05	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/07/05	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/07/05	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/07/05	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/07/05	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/07/05	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/07/05	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/07/05	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/07/05	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/07/05	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/07/05	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/07/05	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/07/05	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/07/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/07/05	JBAF	21/07/2021			Jibar Tradeable Future	3.7150	96.2850	3.7150	96.2850	0.000	0.0000	0.0000	0
2021/07/05	JBAF	18/08/2021			Jibar Tradeable Future	3.8700	96.1300	3.8600	96.1400	(0.258)	0.0000	0.0000	0
2021/07/05	JBAF	15/09/2021			Jibar Tradeable Future	3.9150	96.0850	3.9050	96.0950	(0.255)	0.0000	0.0000	30,000
2021/07/05	JBAF	20/10/2021			Jibar Tradeable Future	4.0900	95.9100	4.1100	95.8900	0.489	0.0000	0.0000	0

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2021/07/05	JBAF	17/11/2021			Jibar Tradeable Future	4.1400	95.8600	4.1600	95.8400	0.483	0.0000	0.0000	0
2021/07/05	JBAF	15/12/2021			Jibar Tradeable Future	4.3150	95.6850	4.3350	95.6650	0.463	0.0000	0.0000	0
2021/07/05	JBAF	16/03/2022			Jibar Tradeable Future	4.6300	95.3700	4.6400	95.3600	0.216	0.0000	0.0000	0
2021/07/05	JBAF	15/06/2022			Jibar Tradeable Future	5.0250	94.9750	5.0550	94.9450	0.597	0.0000	0.0000	471
2021/07/05	JBAF	21/09/2022			Jibar Tradeable Future	5.2100	94.7900	5.2250	94.7750	0.288	0.0000	0.0000	0
2021/07/05	JBAF	21/12/2022			Jibar Tradeable Future	5.5800	94.4200	5.5900	94.4100	0.179	0.0000	0.0000	0
2021/07/05	JBAF	15/03/2023			Jibar Tradeable Future	5.7450	94.2550	5.7400	94.2600	(0.087)	0.0000	0.0000	0
2021/07/05	JBAF	21/06/2023			Jibar Tradeable Future	5.8550	94.1450	5.8550	94.1450	0.000	0.0000	0.0000	0
2021/07/05	R023	05/08/2021	5.30	Call	Bond Future	120.9300	0.1209	129.7700	0.1298	7.310	0	0	0
2021/07/05	R023	05/08/2021	5.30	Put	Bond Future	270.6000	0.2706	236.1100	0.2361	(12.746)	0	0	0
2021/07/05	R023	05/08/2021	5.29	Call	Bond Future	115.3800	0.1154	123.7500	0.1238	7.254	0	0	0
2021/07/05	R023	05/08/2021	5.29	Put	Bond Future	280.1600	0.2802	245.2000	0.2452	(12.479)	0	0	0
2021/07/05	R023	05/08/2021			Bond Future	5.3992	106.9090	5.3705	106.9524	(0.532)	0.0000	0.0000	15,368
2021/07/05	R023	05/08/2021	5.31	Call	Bond Future	126.6600	0.1267	135.9800	0.1360	7.358	0	0	0
2021/07/05	R023	05/08/2021	5.31	Put	Bond Future	261.2300	0.2612	227.2200	0.2272	(13.019)	0	0	0
2021/07/05	R023	04/11/2021	4.91	Call	Bond Future	26.4900	0.0265	29.2100	0.0292	10.268	0	0	0
2021/07/05	R023	04/11/2021	4.91	Put	Bond Future	906.3400	0.9063	865.7200	0.8657	(4.482)	0	0	0
2021/07/05	R023	04/11/2021	4.90	Call	Bond Future	25.8600	0.0259	28.5000	0.0285	10.209	0	0	0
2021/07/05	R023	04/11/2021	4.90	Put	Bond Future	918.5500	0.9186	877.8500	0.8778	(4.431)	0	0	0
2021/07/05	R023	04/11/2021			Bond Future	5.5993	104.1599	5.5651	104.2032	(0.610)	0.0000	0.0000	0
2021/07/05	R023	04/11/2021	4.92	Call	Bond Future	27.1300	0.0271	29.9400	0.0299	10.358	0	0	0
2021/07/05	R023	04/11/2021	4.92	Put	Bond Future	894.1400	0.8941	853.6100	0.8536	(4.533)	0	0	0
2021/07/05	R023	03/02/2022	5.08	Call	Bond Future	62.7400	0.0627	68.4600	0.0685	9.117	0	0	0
2021/07/05	R023	03/02/2022	5.08	Put	Bond Future	851.1700	0.8512	813.3500	0.8133	(4.443)	0	0	0
2021/07/05	R023	03/02/2022			Bond Future	5.8452	105.3636	5.8027	105.4071	(0.727)	0.0000	0.0000	0
2021/07/05	R023	03/02/2022	5.07	Call	Bond Future	61.7300	0.0617	67.3500	0.0674	9.104	0	0	0
2021/07/05	R023	03/02/2022	5.07	Put	Bond Future	860.5300	0.8605	822.6100	0.8226	(4.407)	0	0	0
2021/07/05	R023	03/02/2022	5.06	Call	Bond Future	60.5600	0.0606	66.0700	0.0661	9.098	0	0	0
2021/07/05	R023	03/02/2022	5.06	Put	Bond Future	869.7200	0.8697	831.6900	0.8317	(4.373)	0	0	0
2021/07/05	R023	05/05/2022	6.31	Call	Bond Future	405.7700	0.4058	428.6000	0.4286	5.626	0	0	0
2021/07/05	R023	05/05/2022	6.31	Put	Bond Future	300.7800	0.3008	279.7400	0.2797	(6.995)	0	0	0
2021/07/05	R023	05/05/2022			Bond Future	6.1762	102.7020	6.1204	102.7459	(0.904)	0.0000	0.0000	0
2021/07/05	R023	05/05/2022	6.30	Call	Bond Future	400.7600	0.4008	423.4400	0.4234	5.659	0	0	0
2021/07/05	R023	05/05/2022	6.30	Put	Bond Future	303.6100	0.3036	282.4200	0.2824	(6.979)	0	0	0
2021/07/05	R023	05/05/2022	6.29	Call	Bond Future	395.7700	0.3958	418.3000	0.4183	5.693	0	0	0
2021/07/05	R023	05/05/2022	6.29	Put	Bond Future	306.4700	0.3065	285.1300	0.2851	(6.963)	0	0	0
2021/07/05	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/05	R035	05/08/2021	5.31	Put	Bond Future	43,941.1100	43.9411	43,446.1400	43.4461	(1.126)	0	0	0
2021/07/05	R035	05/08/2021	11.37	Call	Bond Future	7,331.4200	7.3314	7,792.3000	7.7923	6.286	0	0	0
2021/07/05	R035	05/08/2021	11.37	Put	Bond Future	82.9400	0.0829	48.8500	0.0488	(41.102)	0	0	100
2021/07/05	R035	05/08/2021			Bond Future	10.2263	94.1496	10.1531	94.6445	(0.716)	0.0000	0.0000	82,469
2021/07/05	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/05	R035	05/08/2021	5.30	Put	Bond Future	44,057.6900	44.0577	43,562.7200	43.5627	(1.123)	0	0	0
2021/07/05	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/05	R035	05/08/2021	5.29	Put	Bond Future	44,174.4000	44.1744	43,679.4300	43.6794	(1.120)	0	0	0
2021/07/05	R035	05/08/2021	10.77	Call	Bond Future	3,985.5600	3.9856	4,352.4200	4.3524	9.205	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
2021/07/05	R035	05/08/2021	10.77	Put	Bond Future	429.7400	0.4297	301.6300	0.3016	(29.811)	0	0	100
2021/07/05	R035	05/08/2021	10.02	Put	Bond Future	2,344.0300	2.3440	1,974.4900	1.9745	(15.765)	0	0	0
2021/07/05	R035	05/08/2021	10.02	Call	Bond Future	939.4700	0.9395	1,064.9000	1.0649	13.351	0	0	100
2021/07/05	R035	04/11/2021	11.20	Put	Bond Future	1,150.1800	1.1502	1,006.1200	1.0061	(12.525)	0	0	350
2021/07/05	R035	04/11/2021	10.60	Call	Bond Future	3,470.4500	3.4705	3,733.6500	3.7337	7.584	0	0	0
2021/07/05	R035	04/11/2021	10.60	Put	Bond Future	2,307.9600	2.3080	2,071.2200	2.0712	(10.258)	0	0	350
2021/07/05	R035	04/11/2021	10.11	Put	Bond Future	3,937.3800	3.9374	3,610.6400	3.6106	(8.298)	0	0	0
2021/07/05	R035	04/11/2021	10.11	Call	Bond Future	1,869.6800	1.8697	2,042.8800	2.0429	9.264	0	0	350
2021/07/05	R035	04/11/2021	10.12	Put	Bond Future	3,897.5100	3.8975	3,572.6000	3.5726	(8.336)	0	0	0
2021/07/05	R035	04/11/2021	10.12	Call	Bond Future	1,897.4200	1.8974	2,072.4500	2.0725	9.225	0	0	400
2021/07/05	R035	04/11/2021	10.62	Put	Bond Future	2,255.0800	2.2551	2,021.9000	2.0219	(10.340)	0	0	0
2021/07/05	R035	04/11/2021	10.62	Call	Bond Future	3,545.9000	3.5459	3,812.6600	3.8127	7.523	0	0	400
2021/07/05	R035	04/11/2021	11.75	Put	Bond Future	609.6200	0.6096	522.4200	0.5224	(14.304)	0	0	782
2021/07/05	R035	04/11/2021	11.08	Call	Bond Future	5,489.5400	5.4895	5,829.5600	5.8296	6.194	0	0	0
2021/07/05	R035	04/11/2021	11.08	Put	Bond Future	1,320.3700	1.3204	1,160.4500	1.1605	(12.112)	0	0	782
2021/07/05	R035	04/11/2021	10.23	Put	Bond Future	3,479.1900	3.4792	3,174.5600	3.1746	(8.756)	0	0	0
2021/07/05	R035	04/11/2021	12.53	Call	Bond Future	12,641.3900	12.6414	13,100.0100	13.1000	3.628	0	0	0
2021/07/05	R035	04/11/2021	12.53	Put	Bond Future	249.6400	0.2496	208.3200	0.2083	(16.552)	0	0	0
2021/07/05	R035	04/11/2021			Bond Future	10.4207	90.6950	10.3446	91.1950	(0.730)	0.0000	0.0000	0
2021/07/05	R035	04/11/2021	11.20	Call	Bond Future	6,047.7000	6.0477	6,403.5800	6.4036	5.885	0	0	0
2021/07/05	R035	04/11/2021	13.82	Call	Bond Future	18,775.9200	18.7759	19,269.9600	19.2700	2.631	0	0	0
2021/07/05	R035	04/11/2021	13.82	Put	Bond Future	25.3500	0.0254	19.4500	0.0195	(23.274)	0	0	400
2021/07/05	R035	04/11/2021	11.75	Call	Bond Future	8,731.4800	8.7315	9,144.2200	9.1442	4.727	0	0	0
2021/07/05	R035	04/11/2021	10.23	Call	Bond Future	2,218.1100	2.2181	2,413.4200	2.4134	8.805	0	0	782
2021/07/05	R035	04/11/2021	12.52	Call	Bond Future	12,592.7500	12.5928	13,050.8300	13.0508	3.638	0	0	0
2021/07/05	R035	04/11/2021	12.52	Put	Bond Future	253.6100	0.2536	211.7500	0.2118	(16.506)	0	0	0
2021/07/05	R035	04/11/2021	12.51	Call	Bond Future	12,544.1000	12.5441	13,001.6500	13.0016	3.648	0	0	0
2021/07/05	R035	04/11/2021	12.51	Put	Bond Future	257.6300	0.2576	215.2400	0.2152	(16.454)	0	0	0
2021/07/05	R035	03/02/2022	11.05	Put	Bond Future	2,505.8100	2.5058	2,300.9800	2.3010	(8.174)	0	0	1,600
2021/07/05	R035	03/02/2022	10.35	Put	Bond Future	4,533.3700	4.5334	4,231.9800	4.2320	(6.648)	0	0	0
2021/07/05	R035	03/02/2022	10.35	Call	Bond Future	2,774.9700	2.7750	2,979.0100	2.9790	7.353	0	0	1,600
2021/07/05	R035	03/02/2022	11.28	Call	Bond Future	6,095.6000	6.0956	6,423.7200	6.4237	5.383	0	0	0
2021/07/05	R035	03/02/2022	11.28	Put	Bond Future	2,055.4900	2.0555	1,878.1800	1.8782	(8.626)	0	0	200
2021/07/05	R035	03/02/2022	10.26	Put	Bond Future	4,868.7600	4.8688	4,554.4100	4.5544	(6.456)	0	0	0
2021/07/05	R035	03/02/2022	10.26	Call	Bond Future	2,518.9100	2.5189	2,709.9900	2.7100	7.586	0	0	200
2021/07/05	R035	03/02/2022	11.73	Call	Bond Future	8,064.4700	8.0645	8,437.4300	8.4374	4.625	0	0	0
2021/07/05	R035	03/02/2022	11.73	Put	Bond Future	1,412.0200	1.4120	1,279.5500	1.2795	(9.382)	0	0	280
2021/07/05	R035	03/02/2022	11.03	Call	Bond Future	5,085.0100	5.0850	5,383.0800	5.3831	5.862	0	0	0
2021/07/05	R035	03/02/2022	11.39	Call	Bond Future	6,564.9000	6.5649	6,904.9900	6.9050	5.180	0	0	0
2021/07/05	R035	03/02/2022	11.39	Put	Bond Future	1,875.0500	1.8750	1,709.7100	1.7097	(8.818)	0	0	683
2021/07/05	R035	03/02/2022	10.65	Call	Bond Future	3,715.1400	3.7151	3,961.9900	3.9620	6.644	0	0	0
2021/07/05	R035	03/02/2022	11.23	Call	Bond Future	5,886.9700	5.8870	6,209.3800	6.2094	5.477	0	0	0
2021/07/05	R035	03/02/2022	11.23	Put	Bond Future	2,144.6300	2.1446	1,961.6100	1.9616	(8.534)	0	0	0
2021/07/05	R035	03/02/2022	11.22	Call	Bond Future	5,845.9600	5.8460	6,167.1900	6.1672	5.495	0	0	0
2021/07/05	R035	03/02/2022	11.22	Put	Bond Future	2,163.3600	2.1634	1,979.1600	1.9792	(8.515)	0	0	0
2021/07/05	R035	03/02/2022			Bond Future	10.6227	91.7433	10.5435	92.2488	(0.745)	0.0000	0.0000	0
2021/07/05	R035	03/02/2022	11.05	Call	Bond Future	5,163.3800	5.1634	5,463.9800	5.4640	5.822	0	0	0
2021/07/05	R035	03/02/2022	11.88	Call	Bond Future	8,747.0100	8.7470	9,132.3800	9.1324	4.406	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
2021/07/05	R035	03/02/2022	11.88	Put	Bond Future	1,250.1600	1.2502	1,130.1000	1.1301	(9.604)	0	0	1,800
2021/07/05	R035	03/02/2022	11.03	Put	Bond Future	2,549.2200	2.5492	2,341.8600	2.3419	(8.134)	0	0	280
2021/07/05	R035	03/02/2022	10.10	Put	Bond Future	5,504.9000	5.5049	5,167.5500	5.1675	(6.128)	0	0	0
2021/07/05	R035	03/02/2022	10.10	Call	Bond Future	2,089.7600	2.0898	2,257.8400	2.2578	8.043	0	0	280
2021/07/05	R035	03/02/2022	10.65	Put	Bond Future	3,541.6300	3.5416	3,283.0500	3.2831	(7.301)	0	0	683
2021/07/05	R035	03/02/2022	9.70	Put	Bond Future	7,380.2500	7.3802	6,988.3900	6.9884	(5.310)	0	0	0
2021/07/05	R035	03/02/2022	9.70	Call	Bond Future	1,222.3400	1.2223	1,335.9100	1.3359	9.291	0	0	683
2021/07/05	R035	03/02/2022	11.24	Call	Bond Future	5,928.0700	5.9281	6,251.6400	6.2516	5.458	0	0	0
2021/07/05	R035	03/02/2022	11.24	Put	Bond Future	2,126.0600	2.1261	1,944.2000	1.9442	(8.554)	0	0	0
2021/07/05	R035	05/05/2022	11.64	Call	Bond Future	7,288.8200	7.2888	7,626.6800	7.6267	4.635	0	0	0
2021/07/05	R035	05/05/2022	11.64	Put	Bond Future	2,441.9200	2.4419	2,268.5000	2.2685	(7.102)	0	0	0
2021/07/05	R035	05/05/2022	11.63	Call	Bond Future	7,248.4900	7.2485	7,585.4500	7.5854	4.649	0	0	0
2021/07/05	R035	05/05/2022	11.63	Put	Bond Future	2,458.5200	2.4585	2,284.2000	2.2842	(7.090)	0	0	0
2021/07/05	R035	05/05/2022			Bond Future	10.8229	88.3530	10.7405	88.8643	(0.761)	0.0000	0.0000	0
2021/07/05	R035	05/05/2022	11.65	Call	Bond Future	7,329.4800	7.3295	7,668.2400	7.6682	4.622	0	0	0
2021/07/05	R035	05/05/2022	11.65	Put	Bond Future	2,425.7100	2.4257	2,253.1900	2.2532	(7.112)	0	0	0
2021/07/05	R186	05/08/2021	8.62	Call	Bond Future	4,687.9500	4.6880	4,761.6200	4.7616	1.571	0	0	0
2021/07/05	R186	05/08/2021	8.62	Put	Bond Future	26.0700	0.0261	17.8700	0.0179	(31.454)	0	0	0
2021/07/05	R186	05/08/2021	8.61	Call	Bond Future	4,644.7000	4.6447	4,718.0900	4.7181	1.580	0	0	0
2021/07/05	R186	05/08/2021	8.61	Put	Bond Future	27.1600	0.0272	18.6800	0.0187	(31.222)	0	0	0
2021/07/05	R186	05/08/2021			Bond Future	7.5958	114.0395	7.5783	114.1213	(0.231)	0.0000	0.0000	87,114
2021/07/05	R186	05/08/2021	8.63	Call	Bond Future	4,731.1800	4.7312	4,805.1200	4.8051	1.563	0	0	0
2021/07/05	R186	05/08/2021	8.63	Put	Bond Future	25.0000	0.0250	17.0700	0.0171	(31.720)	0	0	0
2021/07/05	R186	04/11/2021	7.77	Call	Bond Future	1,458.7600	1.4588	1,481.7700	1.4818	1.577	0	0	0
2021/07/05	R186	04/11/2021	8.10	Call	Bond Future	2,305.0000	2.3050	2,341.1600	2.3412	1.569	0	0	0
2021/07/05	R186	04/11/2021	8.10	Put	Bond Future	946.4400	0.9464	900.3100	0.9003	(4.874)	0	0	0
2021/07/05	R186	04/11/2021	8.09	Call	Bond Future	2,276.1900	2.2762	2,311.9500	2.3119	1.571	0	0	0
2021/07/05	R186	04/11/2021	8.09	Put	Bond Future	961.3700	0.9614	914.8400	0.9148	(4.840)	0	0	0
2021/07/05	R186	04/11/2021			Bond Future	7.7917	115.2747	7.7732	115.3570	(0.238)	0.0000	0.0000	0
2021/07/05	R186	04/11/2021	7.77	Put	Bond Future	1,555.4100	1.5554	1,496.1300	1.4961	(3.811)	0	0	15,177
2021/07/05	R186	04/11/2021	8.77	Call	Bond Future	4,552.9600	4.5530	4,612.4600	4.6125	1.307	0	0	0
2021/07/05	R186	04/11/2021	8.77	Put	Bond Future	312.5500	0.3125	289.7600	0.2898	(7.292)	0	0	15,177
2021/07/05	R186	04/11/2021	8.11	Call	Bond Future	2,333.9900	2.3340	2,370.5500	2.3706	1.566	0	0	0
2021/07/05	R186	04/11/2021	8.11	Put	Bond Future	931.7000	0.9317	885.9700	0.8860	(4.908)	0	0	0
2021/07/05	R186	03/02/2022	7.30	Call	Bond Future	723.7500	0.7238	735.5200	0.7355	1.626	0	0	0
2021/07/05	R186	03/02/2022	7.30	Put	Bond Future	3,703.6400	3.7036	3,632.5100	3.6325	(1.921)	0	0	0
2021/07/05	R186	03/02/2022			Bond Future	7.9960	111.3246	7.9763	111.4075	(0.246)	0.0000	0.0000	0
2021/07/05	R186	03/02/2022	7.29	Call	Bond Future	712.2400	0.7122	723.8200	0.7238	1.626	0	0	0
2021/07/05	R186	03/02/2022	7.29	Put	Bond Future	3,735.6800	3.7357	3,664.3600	3.6644	(1.909)	0	0	0
2021/07/05	R186	03/02/2022	7.28	Call	Bond Future	700.8700	0.7009	712.2500	0.7122	1.624	0	0	0
2021/07/05	R186	03/02/2022	7.28	Put	Bond Future	3,767.8700	3.7679	3,696.3500	3.6963	(1.898)	0	0	0
2021/07/05	R186	05/05/2022	8.32	Call	Bond Future	2,534.0600	2.5341	2,567.9900	2.5680	1.339	0	0	0
2021/07/05	R186	05/05/2022	8.32	Put	Bond Future	2,124.7500	2.1247	2,075.0200	2.0750	(2.341)	0	0	0
2021/07/05	R186	05/05/2022			Bond Future	8.2169	112.6444	8.1959	112.7281	(0.256)	0.0000	0.0000	0
2021/07/05	R186	05/05/2022	8.31	Call	Bond Future	2,511.1500	2.5112	2,544.8500	2.5449	1.342	0	0	0
2021/07/05	R186	05/05/2022	8.31	Put	Bond Future	2,141.4600	2.1415	2,091.5000	2.0915	(2.333)	0	0	0
2021/07/05	R186	05/05/2022	8.30	Call	Bond Future	2,488.7300	2.4887	2,522.2200	2.5222	1.346	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
2021/07/05	R186	05/05/2022	8.30	Put	Bond Future	2,158.6800	2.1587	2,108.5100	2.1085	(2.324)	0	0	0
2021/07/05	R197	05/08/2021			Bond Future	321.4309	321.4309	321.4749	321.4749	0.014	0.0000	0.0000	1,117
2021/07/05	R197	04/11/2021			Bond Future	324.9913	324.9913	325.0344	325.0344	0.013	0.0000	0.0000	0
2021/07/05	R197	03/02/2022			Bond Future	320.6747	320.6747	320.7174	320.7174	0.013	0.0000	0.0000	0
2021/07/05	R197	05/05/2022			Bond Future	324.5500	324.5500	324.5927	324.5927	0.013	0.0000	0.0000	0
2021/07/05	R202	05/08/2021			Bond Future	233.9533	233.9533	234.0023	234.0023	0.021	0.0000	0.0000	9,635
2021/07/05	R202	04/11/2021			Bond Future	236.5448	236.5448	236.5932	236.5932	0.020	0.0000	0.0000	0
2021/07/05	R202	03/02/2022			Bond Future	235.0057	235.0057	235.0542	235.0542	0.021	0.0000	0.0000	0
2021/07/05	R202	05/05/2022			Bond Future	237.8453	237.8453	237.8939	237.8939	0.020	0.0000	0.0000	0
2021/07/05	R209	05/08/2021	11.81	Call	Bond Future	8,868.0200	8.8680	9,263.2400	9.2632	4.457	0	0	0
2021/07/05	R209	05/08/2021	11.81	Put	Bond Future	12.0800	0.0121	5.9900	0.0060	(50.414)	0	0	0
2021/07/05	R209	05/08/2021			Bond Future	10.1574	72.8094	10.0896	73.2107	(0.667)	0.0000	0.0000	28,782
2021/07/05	R209	05/08/2021	11.80	Call	Bond Future	8,819.8000	8.8198	9,214.8400	9.2148	4.479	0	0	0
2021/07/05	R209	05/08/2021	11.80	Put	Bond Future	12.4900	0.0125	6.2200	0.0062	(50.200)	0	0	0
2021/07/05	R209	05/08/2021	11.79	Call	Bond Future	8,771.5300	8.7715	9,166.3800	9.1664	4.501	0	0	0
2021/07/05	R209	05/08/2021	11.79	Put	Bond Future	12.9100	0.0129	6.4500	0.0065	(50.039)	0	0	0
2021/07/05	R209	04/11/2021	10.00	Call	Bond Future	1,578.8000	1.5788	1,714.5100	1.7145	8.596	0	0	0
2021/07/05	R209	04/11/2021	10.00	Put	Bond Future	3,503.0800	3.5031	3,233.4800	3.2335	(7.696)	0	0	3,100
2021/07/05	R209	04/11/2021	12.00	Call	Bond Future	9,101.3200	9.1013	9,455.0200	9.4550	3.886	0	0	0
2021/07/05	R209	04/11/2021	12.00	Put	Bond Future	355.0400	0.3550	303.4300	0.3034	(14.536)	0	0	9,000
2021/07/05	R209	04/11/2021	10.50	Call	Bond Future	2,989.4700	2.9895	3,200.6100	3.2006	7.063	0	0	0
2021/07/05	R209	04/11/2021	12.19	Call	Bond Future	9,924.6900	9.9247	10,286.9000	10.2869	3.650	0	0	0
2021/07/05	R209	04/11/2021	12.19	Put	Bond Future	286.2800	0.2863	243.1800	0.2432	(15.055)	0	0	0
2021/07/05	R209	04/11/2021	12.17	Call	Bond Future	9,838.2300	9.8382	10,199.6100	10.1996	3.673	0	0	0
2021/07/05	R209	04/11/2021			Bond Future	10.3281	70.4582	10.2579	70.8635	(0.679)	0.0000	0.0000	4,785
2021/07/05	R209	04/11/2021	10.50	Put	Bond Future	2,010.2500	2.0103	1,816.0800	1.8161	(9.659)	0	0	9,400
2021/07/05	R209	04/11/2021	9.50	Put	Bond Future	5,642.3200	5.6423	5,304.7500	5.3048	(5.983)	0	0	0
2021/07/05	R209	04/11/2021	9.50	Call	Bond Future	639.1300	0.6391	706.8700	0.7069	10.599	0	0	6,000
2021/07/05	R209	04/11/2021	12.18	Call	Bond Future	9,881.4400	9.8814	10,243.2400	10.2432	3.661	0	0	0
2021/07/05	R209	04/11/2021	12.18	Put	Bond Future	289.5100	0.2895	246.0000	0.2460	(15.029)	0	0	0
2021/07/05	R209	04/11/2021	12.17	Put	Bond Future	292.8300	0.2928	248.9000	0.2489	(15.002)	0	0	0
2021/07/05	R209	03/02/2022	11.03	Call	Bond Future	4,858.7500	4.8588	5,112.6600	5.1127	5.226	0	0	0
2021/07/05	R209	03/02/2022	11.03	Put	Bond Future	1,977.5000	1.9775	1,821.6300	1.8216	(7.882)	0	0	0
2021/07/05	R209	03/02/2022	11.02	Call	Bond Future	4,822.7300	4.8227	5,075.6600	5.0757	5.245	0	0	0
2021/07/05	R209	03/02/2022	11.02	Put	Bond Future	1,994.3600	1.9944	1,837.5100	1.8375	(7.865)	0	0	0
2021/07/05	R209	03/02/2022			Bond Future	10.5012	71.2728	10.4285	71.6826	(0.692)	0.0000	0.0000	0
2021/07/05	R209	03/02/2022	11.04	Call	Bond Future	4,894.8600	4.8949	5,149.7400	5.1497	5.207	0	0	0
2021/07/05	R209	03/02/2022	11.04	Put	Bond Future	1,960.7800	1.9608	1,805.8800	1.8059	(7.900)	0	0	0
2021/07/05	R209	05/05/2022	11.44	Call	Bond Future	6,177.1100	6.1771	6,447.7400	6.4477	4.381	0	0	0
2021/07/05	R209	05/05/2022	11.44	Put	Bond Future	2,176.0400	2.1760	2,032.1800	2.0322	(6.611)	0	0	0
2021/07/05	R209	05/05/2022	11.43	Call	Bond Future	6,142.1200	6.1421	6,411.9800	6.4120	4.394	0	0	0
2021/07/05	R209	05/05/2022	11.43	Put	Bond Future	2,191.3700	2.1914	2,046.7400	2.0467	(6.600)	0	0	0
2021/07/05	R209	05/05/2022			Bond Future	10.6780	68.9766	10.6027	69.3911	(0.705)	0.0000	0.0000	0
2021/07/05	R209	05/05/2022	11.45	Call	Bond Future	6,212.3800	6.2124	6,483.7600	6.4838	4.368	0	0	0
2021/07/05	R209	05/05/2022	11.45	Put	Bond Future	2,161.0400	2.1610	2,017.9300	2.0179	(6.622)	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
2021/07/05	R210	05/08/2021			Bond Future	208.8484	208.8484	208.8230	208.8230	(0.012)	0.0000	0.0000	1,486
2021/07/05	R210	04/11/2021			Bond Future	208.3780	208.3780	208.3513	208.3513	(0.013)	0.0000	0.0000	0
2021/07/05	R210	03/02/2022			Bond Future	210.8358	210.8358	210.8083	210.8083	(0.013)	0.0000	0.0000	0
2021/07/05	R210	05/05/2022			Bond Future	210.5483	210.5483	210.5199	210.5199	(0.013)	0.0000	0.0000	0
2021/07/05	R212	05/08/2021			Bond Future	172.8061	172.8061	172.7497	172.7497	(0.033)	0.0000	0.0000	2,457
2021/07/05	R212	04/11/2021			Bond Future	174.7204	174.7204	174.6627	174.6627	(0.033)	0.0000	0.0000	0
2021/07/05	R213	05/08/2021	10.85	Call	Bond Future	7,885.7000	7.8857	8,091.1300	8.0911	2.605	0	0	0
2021/07/05	R213	05/08/2021	10.85	Put	Bond Future	15.5500	0.0155	9.1300	0.0091	(41.286)	0	0	0
2021/07/05	R213	05/08/2021	10.84	Call	Bond Future	7,836.7500	7.8367	8,041.9700	8.0420	2.619	0	0	0
2021/07/05	R213	05/08/2021	10.84	Put	Bond Future	16.1400	0.0161	9.5100	0.0095	(41.078)	0	0	0
2021/07/05	R213	05/08/2021	10.14	Put	Bond Future	163.6200	0.1636	119.7400	0.1197	(26.818)	0	0	0
2021/07/05	R213	05/08/2021	9.34	Put	Bond Future	1,317.7200	1.3177	1,156.2200	1.1562	(12.256)	0	0	0
2021/07/05	R213	05/08/2021	9.34	Call	Bond Future	1,213.0900	1.2131	1,263.4400	1.2634	4.151	0	0	0
2021/07/05	R213	05/08/2021			Bond Future	9.3586	88.4271	9.3210	88.6390	(0.402)	0.0000	0.0000	9,084
2021/07/05	R213	05/08/2021	10.86	Call	Bond Future	7,934.6400	7.9346	8,140.2700	8.1403	2.592	0	0	0
2021/07/05	R213	05/08/2021	10.86	Put	Bond Future	14.9900	0.0150	8.7700	0.0088	(41.494)	0	0	0
2021/07/05	R213	05/08/2021	10.78	Call	Bond Future	7,542.5800	7.5426	7,746.4200	7.7464	2.703	0	0	0
2021/07/05	R213	05/08/2021	10.78	Put	Bond Future	20.0900	0.0201	12.0800	0.0121	(39.871)	0	0	0
2021/07/05	R213	05/08/2021	10.14	Call	Bond Future	4,410.6700	4.4107	4,578.6400	4.5786	3.808	0	0	0
2021/07/05	R213	04/11/2021	11.10	Put	Bond Future	365.2300	0.3652	328.4400	0.3284	(10.073)	0	0	0
2021/07/05	R213	04/11/2021	11.11	Call	Bond Future	8,355.0400	8.3550	8,532.3100	8.5323	2.122	0	0	0
2021/07/05	R213	04/11/2021	11.09	Put	Bond Future	369.7200	0.3697	332.5800	0.3326	(10.045)	0	0	0
2021/07/05	R213	04/11/2021			Bond Future	9.5470	85.8559	9.5078	86.0696	(0.410)	0.0000	0.0000	0
2021/07/05	R213	04/11/2021	11.10	Call	Bond Future	8,311.5300	8.3115	8,488.4500	8.4885	2.129	0	0	0
2021/07/05	R213	04/11/2021	11.11	Put	Bond Future	360.7900	0.3608	324.3500	0.3244	(10.100)	0	0	0
2021/07/05	R213	04/11/2021	11.09	Call	Bond Future	8,268.0400	8.2680	8,444.6100	8.4446	2.136	0	0	0
2021/07/05	R213	03/02/2022	10.67	Call	Bond Future	6,033.1000	6.0331	6,176.4800	6.1765	2.377	0	0	0
2021/07/05	R213	03/02/2022	10.67	Put	Bond Future	1,312.1000	1.3121	1,239.5000	1.2395	(5.533)	0	0	220
2021/07/05	R213	03/02/2022	10.60	Put	Bond Future	1,395.5700	1.3956	1,319.6900	1.3197	(5.437)	0	0	430
2021/07/05	R213	03/02/2022	10.00	Call	Bond Future	3,705.2800	3.7053	3,813.1700	3.8132	2.912	0	0	0
2021/07/05	R213	03/02/2022	10.00	Put	Bond Future	2,360.5900	2.3606	2,252.5000	2.2525	(4.579)	0	0	430
2021/07/05	R213	03/02/2022	9.22	Put	Bond Future	4,531.4200	4.5314	4,376.3900	4.3764	(3.421)	0	0	0
2021/07/05	R213	03/02/2022	8.80	Put	Bond Future	6,149.7800	6.1498	5,972.4200	5.9724	(2.884)	0	0	0
2021/07/05	R213	03/02/2022	8.80	Call	Bond Future	968.5200	0.9685	1,007.1400	1.0071	3.988	0	0	102
2021/07/05	R213	03/02/2022	9.58	Put	Bond Future	3,400.5400	3.4005	3,266.8800	3.2669	(3.931)	0	0	200
2021/07/05	R213	03/02/2022	8.63	Put	Bond Future	6,916.6000	6.9166	6,731.7700	6.7318	(2.672)	0	0	0
2021/07/05	R213	03/02/2022	8.63	Call	Bond Future	757.9900	0.7580	789.1400	0.7891	4.110	0	0	200
2021/07/05	R213	03/02/2022	9.98	Call	Bond Future	3,644.7400	3.6447	3,751.4300	3.7514	2.927	0	0	0
2021/07/05	R213	03/02/2022	9.98	Put	Bond Future	2,403.6800	2.4037	2,294.3900	2.2944	(4.547)	0	0	0
2021/07/05	R213	03/02/2022			Bond Future	9.7430	86.8481	9.7022	87.0641	(0.419)	0.0000	0.0000	0
2021/07/05	R213	03/02/2022	10.17	Call	Bond Future	4,252.7200	4.2527	4,370.4600	4.3705	2.769	0	0	0
2021/07/05	R213	03/02/2022	10.17	Put	Bond Future	2,033.9600	2.0340	1,935.7200	1.9357	(4.830)	0	0	220
2021/07/05	R213	03/02/2022	9.15	Put	Bond Future	4,777.5300	4.7775	4,618.5200	4.6185	(3.328)	0	0	0
2021/07/05	R213	03/02/2022	9.15	Call	Bond Future	1,566.1100	1.5661	1,623.0800	1.6231	3.638	0	0	220
2021/07/05	R213	03/02/2022	10.60	Call	Bond Future	5,772.3100	5.7723	5,912.4100	5.9124	2.427	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
2021/07/05	R213	03/02/2022	9.22	Call	Bond Future	1,707.2500	1.7072	1,768.2000	1.7682	3.570	0	0	430
2021/07/05	R213	03/02/2022	10.25	Call	Bond Future	4,520.4600	4.5205	4,642.6700	4.6427	2.703	0	0	0
2021/07/05	R213	03/02/2022	10.25	Put	Bond Future	1,894.5200	1.8945	1,800.7500	1.8007	(4.950)	0	0	102
2021/07/05	R213	03/02/2022	9.76	Call	Bond Future	3,008.5000	3.0085	3,101.8200	3.1018	3.102	0	0	0
2021/07/05	R213	03/02/2022	9.76	Put	Bond Future	2,918.4900	2.9185	2,795.8300	2.7958	(4.203)	0	0	102
2021/07/05	R213	03/02/2022	10.15	Call	Bond Future	4,186.7600	4.1868	4,303.3600	4.3034	2.785	0	0	0
2021/07/05	R213	03/02/2022	10.15	Put	Bond Future	2,070.2100	2.0702	1,970.8300	1.9708	(4.800)	0	0	200
2021/07/05	R213	03/02/2022	9.58	Call	Bond Future	2,533.3600	2.5334	2,615.6800	2.6157	3.249	0	0	0
2021/07/05	R213	03/02/2022	9.97	Call	Bond Future	3,614.5200	3.6145	3,720.6100	3.7206	2.935	0	0	0
2021/07/05	R213	03/02/2022	9.97	Put	Bond Future	2,425.3300	2.4253	2,315.4400	2.3154	(4.531)	0	0	0
2021/07/05	R213	03/02/2022	9.96	Call	Bond Future	3,584.4100	3.5844	3,689.9000	3.6899	2.943	0	0	0
2021/07/05	R213	03/02/2022	9.96	Put	Bond Future	2,447.1400	2.4471	2,336.6500	2.3366	(4.515)	0	0	0
2021/07/05	R213	05/05/2022	10.65	Put	Bond Future	2,080.4800	2.0805	1,994.0700	1.9941	(4.153)	0	0	0
2021/07/05	R213	05/05/2022	10.63	Call	Bond Future	5,559.5000	5.5595	5,690.5900	5.6906	2.358	0	0	0
2021/07/05	R213	05/05/2022			Bond Future	9.9389	84.3456	9.8964	84.5640	(0.428)	0.0000	0.0000	0
2021/07/05	R213	05/05/2022	10.64	Call	Bond Future	5,592.9100	5.5929	5,724.4400	5.7244	2.352	0	0	0
2021/07/05	R213	05/05/2022	10.64	Put	Bond Future	2,095.2300	2.0952	2,008.3900	2.0084	(4.145)	0	0	0
2021/07/05	R213	05/05/2022	10.65	Call	Bond Future	5,626.6500	5.6266	5,758.6100	5.7586	2.345	0	0	0
2021/07/05	R213	05/05/2022	10.63	Put	Bond Future	2,110.3600	2.1104	2,023.0800	2.0231	(4.136)	0	0	0
2021/07/05	R214	05/08/2021	12.03	Put	Bond Future	29.9700	0.0300	16.4900	0.0165	(44.978)	0	0	0
2021/07/05	R214	05/08/2021	12.01	Call	Bond Future	8,025.5200	8.0255	8,421.5300	8.4215	4.934	0	0	0
2021/07/05	R214	05/08/2021			Bond Future	10.5415	69.6924	10.4737	70.1026	(0.643)	0.0000	0.0000	17,880
2021/07/05	R214	05/08/2021	12.02	Call	Bond Future	8,073.7200	8.0737	8,470.0700	8.4701	4.909	0	0	0
2021/07/05	R214	05/08/2021	12.02	Put	Bond Future	30.8200	0.0308	17.0000	0.0170	(44.841)	0	0	0
2021/07/05	R214	05/08/2021	12.03	Call	Bond Future	8,121.8900	8.1219	8,518.5800	8.5186	4.884	0	0	0
2021/07/05	R214	05/08/2021	12.01	Put	Bond Future	31.7000	0.0317	17.5400	0.0175	(44.669)	0	0	0
2021/07/05	R214	04/11/2021	12.47	Call	Bond Future	9,516.8700	9.5169	9,881.5500	9.8815	3.832	0	0	0
2021/07/05	R214	04/11/2021	12.46	Call	Bond Future	9,474.2200	9.4742	9,838.4600	9.8385	3.845	0	0	0
2021/07/05	R214	04/11/2021	12.46	Put	Bond Future	341.5100	0.3415	291.4700	0.2915	(14.653)	0	0	0
2021/07/05	R214	04/11/2021			Bond Future	10.7103	67.1703	10.6401	67.5846	(0.655)	0.0000	0.0000	0
2021/07/05	R214	04/11/2021	12.47	Put	Bond Future	337.9300	0.3379	288.3300	0.2883	(14.678)	0	0	0
2021/07/05	R214	04/11/2021	12.48	Call	Bond Future	9,559.4300	9.5594	9,924.5500	9.9246	3.819	0	0	0
2021/07/05	R214	04/11/2021	12.48	Put	Bond Future	334.3300	0.3343	285.1700	0.2852	(14.704)	0	0	0
2021/07/05	R214	03/02/2022	11.40	Put	Bond Future	2,008.9400	2.0089	1,849.4700	1.8495	(7.938)	0	0	0
2021/07/05	R214	03/02/2022	11.41	Call	Bond Future	4,894.4200	4.8944	5,154.8800	5.1549	5.322	0	0	0
2021/07/05	R214	03/02/2022	11.39	Put	Bond Future	2,026.5300	2.0265	1,866.0500	1.8660	(7.919)	0	0	0
2021/07/05	R214	03/02/2022			Bond Future	10.8844	67.9467	10.8116	68.3656	(0.669)	0.0000	0.0000	0
2021/07/05	R214	03/02/2022	11.40	Call	Bond Future	4,858.7500	4.8588	5,118.1900	5.1182	5.340	0	0	0
2021/07/05	R214	03/02/2022	11.41	Put	Bond Future	1,991.3000	1.9913	1,832.8500	1.8328	(7.957)	0	0	0
2021/07/05	R214	03/02/2022	11.39	Call	Bond Future	4,822.9600	4.8230	5,081.3900	5.0814	5.358	0	0	0
2021/07/05	R214	05/05/2022	11.74	Put	Bond Future	2,394.8600	2.3949	2,241.2800	2.2413	(6.413)	0	0	0
2021/07/05	R214	05/05/2022	11.75	Call	Bond Future	6,081.7700	6.0818	6,352.6700	6.3527	4.454	0	0	0
2021/07/05	R214	05/05/2022	11.73	Put	Bond Future	2,410.8900	2.4109	2,256.5300	2.2565	(6.403)	0	0	0
2021/07/05	R214	05/05/2022			Bond Future	11.0556	65.4725	10.9802	65.8962	(0.682)	0.0000	0.0000	0
2021/07/05	R214	05/05/2022	11.74	Call	Bond Future	6,046.7800	6.0468	6,316.9000	6.3169	4.467	0	0	0
2021/07/05	R214	05/05/2022	11.75	Put	Bond Future	2,378.9500	2.3790	2,226.1500	2.2262	(6.423)	0	0	0
2021/07/05	R214	05/05/2022	11.73	Call	Bond Future	6,011.8400	6.0118	6,281.1800	6.2812	4.480	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
2021/07/05	R248	05/08/2021	12.51	Put	Bond Future	14.4300	0.0144	6.9500	0.0070	(51.836)	0	0	0
2021/07/05	R248	05/08/2021	12.52	Call	Bond Future	12,971.2300	12.9712	13,562.7100	13.5627	4.560	0	0	0
2021/07/05	R248	05/08/2021	12.50	Put	Bond Future	14.9400	0.0149	7.2200	0.0072	(51.673)	0	0	0
2021/07/05	R248	05/08/2021	11.20	Put	Bond Future	363.8700	0.3639	243.2200	0.2432	(33.157)	0	0	0
2021/07/05	R248	05/08/2021	11.20	Call	Bond Future	5,069.3700	5.0694	5,547.4600	5.5475	9.431	0	0	0
2021/07/05	R248	05/08/2021	10.50	Put	Bond Future	1,899.0000	1.8990	1,523.4600	1.5235	(19.776)	0	0	0
2021/07/05	R248	05/08/2021	10.30	Call	Bond Future	883.8000	0.8838	1,025.0000	1.0250	15.976	0	0	1,300
2021/07/05	R248	05/08/2021	10.90	Put	Bond Future	757.3500	0.7573	548.0700	0.5481	(27.633)	0	0	0
2021/07/05	R248	05/08/2021	10.90	Call	Bond Future	3,345.7300	3.3457	3,735.1900	3.7352	11.641	0	0	1,300
2021/07/05	R248	05/08/2021	10.60	Put	Bond Future	1,528.0600	1.5281	1,196.3000	1.1963	(21.711)	0	0	0
2021/07/05	R248	05/08/2021	10.60	Call	Bond Future	1,898.0100	1.8980	2,164.9900	2.1650	14.066	0	0	0
2021/07/05	R248	05/08/2021			Bond Future	10.5513	87.9294	10.4733	88.5282	(0.739)	0.0000	0.0000	171,055
2021/07/05	R248	05/08/2021	12.51	Call	Bond Future	12,915.0800	12.9151	13,506.3400	13.5063	4.578	0	0	0
2021/07/05	R248	05/08/2021	12.52	Put	Bond Future	13.9400	0.0139	6.6800	0.0067	(52.080)	0	0	0
2021/07/05	R248	05/08/2021	12.50	Call	Bond Future	12,858.8600	12.8589	13,449.8800	13.4499	4.596	0	0	0
2021/07/05	R248	05/08/2021	10.00	Put	Bond Future	4,710.8800	4.7109	4,164.7000	4.1647	(11.594)	0	0	0
2021/07/05	R248	05/08/2021	10.00	Call	Bond Future	314.6300	0.3146	367.1900	0.3672	16.705	0	0	0
2021/07/05	R248	05/08/2021	10.50	Call	Bond Future	1,505.8900	1.5059	1,729.0900	1.7291	14.822	0	0	0
2021/07/05	R248	05/08/2021	10.30	Put	Bond Future	2,839.8300	2.8398	2,382.2900	2.3823	(16.112)	0	0	0
2021/07/05	R248	04/11/2021	12.85	Call	Bond Future	13,800.3600	13.8004	14,355.6700	14.3557	4.024	0	0	0
2021/07/05	R248	04/11/2021	12.85	Put	Bond Future	288.0700	0.2881	238.5000	0.2385	(17.208)	0	0	0
2021/07/05	R248	04/11/2021			Bond Future	10.7194	84.4705	10.6385	85.0754	(0.755)	0.0000	0.0000	0
2021/07/05	R248	04/11/2021	10.30	Put	Bond Future	4,900.7200	4.9007	4,483.3200	4.4833	(8.517)	0	0	0
2021/07/05	R248	04/11/2021	10.30	Call	Bond Future	1,682.2100	1.6822	1,869.6900	1.8697	11.145	0	0	1,200
2021/07/05	R248	04/11/2021	9.60	Put	Bond Future	9,507.7200	9.5077	8,962.5800	8.9626	(5.734)	0	0	0
2021/07/05	R248	04/11/2021	9.60	Call	Bond Future	413.3100	0.4133	473.0500	0.4730	14.454	0	0	1,200
2021/07/05	R248	04/11/2021	12.84	Call	Bond Future	13,750.6400	13.7506	14,305.3400	14.3053	4.034	0	0	0
2021/07/05	R248	04/11/2021	12.84	Put	Bond Future	292.3800	0.2924	242.2000	0.2422	(17.163)	0	0	0
2021/07/05	R248	04/11/2021	12.83	Call	Bond Future	13,700.8900	13.7009	14,254.9900	14.2550	4.044	0	0	0
2021/07/05	R248	04/11/2021	12.83	Put	Bond Future	296.7400	0.2967	245.9600	0.2460	(17.113)	0	0	0
2021/07/05	R248	03/02/2022	11.48	Call	Bond Future	6,375.4300	6.3754	6,770.9700	6.7710	6.204	0	0	0
2021/07/05	R248	03/02/2022	11.49	Put	Bond Future	2,304.8700	2.3049	2,090.2600	2.0903	(9.311)	0	0	0
2021/07/05	R248	03/02/2022	11.47	Call	Bond Future	6,329.9300	6.3299	6,724.0400	6.7240	6.226	0	0	0
2021/07/05	R248	03/02/2022			Bond Future	10.8931	85.4469	10.8089	86.0585	(0.773)	0.0000	0.0000	0
2021/07/05	R248	03/02/2022	11.48	Put	Bond Future	2,324.9700	2.3250	2,108.9600	2.1090	(9.291)	0	0	0
2021/07/05	R248	03/02/2022	11.49	Call	Bond Future	6,421.2500	6.4213	6,818.1900	6.8182	6.182	0	0	0
2021/07/05	R248	03/02/2022	11.47	Put	Bond Future	2,345.5000	2.3455	2,128.0600	2.1281	(9.271)	0	0	0
2021/07/05	R248	05/05/2022	11.80	Call	Bond Future	7,751.8900	7.7519	8,157.3600	8.1574	5.231	0	0	0
2021/07/05	R248	05/05/2022	11.79	Call	Bond Future	7,707.8000	7.7078	8,112.1600	8.1122	5.246	0	0	0
2021/07/05	R248	05/05/2022	11.79	Put	Bond Future	2,877.7900	2.8778	2,663.4600	2.6635	(7.448)	0	0	0
2021/07/05	R248	05/05/2022			Bond Future	11.0639	82.0450	10.9764	82.6637	(0.791)	0.0000	0.0000	0
2021/07/05	R248	05/05/2022	11.80	Put	Bond Future	2,858.9700	2.8590	2,645.7500	2.6457	(7.458)	0	0	0
2021/07/05	R248	05/05/2022	11.81	Call	Bond Future	7,795.7700	7.7958	8,202.3400	8.2023	5.215	0	0	0
2021/07/05	R248	05/05/2022	11.81	Put	Bond Future	2,840.0200	2.8400	2,627.9000	2.6279	(7.469)	0	0	0

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<b>Total</b>												<b>1138975</b>
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