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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 22/07/2021 TO 22/07/2021

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
2021/07/22	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	2025	05/08/2021		Bond Future	153.3495	153.3495	152.9616	152.9616	(0.253)	0.0000	0.0000	4,073
2021/07/22	2025	04/11/2021		Bond Future	155.0319	155.0319	154.6390	154.6390	(0.253)	0.0000	0.0000	1,347
2021/07/22	2025	03/02/2022		Bond Future	155.2859	155.2859	154.8879	154.8879	(0.256)	0.0000	0.0000	0
2021/07/22	2025	05/05/2022		Bond Future	157.1635	157.1635	156.7605	156.7605	(0.256)	0.0000	0.0000	0
2021/07/22	2025	04/08/2022		Bond Future	157.0200	157.0200	157.0818	157.0818	0.039	0.0000	0.0000	0
2021/07/22	2029	05/08/2021		Bond Future	113.5277	113.5277	112.6786	112.6786	(0.748)	0.0000	0.0000	2,437
2021/07/22	2029	04/11/2021		Bond Future	113.6039	113.6039	112.7448	112.7448	(0.756)	0.0000	0.0000	2,601

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
2021/07/22	2029	03/02/2022			Bond Future	114.9394	114.9394	114.0699	114.0699	(0.756)	0.0000	0.0000	0
2021/07/22	2029	05/05/2022			Bond Future	115.1403	115.1403	114.2601	114.2601	(0.764)	0.0000	0.0000	0
2021/07/22	2029	04/08/2022			Bond Future	115.4200	115.4200	115.6623	115.6623	0.210	0.0000	0.0000	0
2021/07/22	2030	05/08/2021	10.42	Call	Bond Future	7,735.4200	7.7354	7,549.3600	7.5494	(2.405)	0	0	0
2021/07/22	2030	05/08/2021	10.42	Put	Bond Future	0.2700	0.0003	0.2200	0.0002	(18.519)	0	0	0
2021/07/22	2030	05/08/2021	10.41	Call	Bond Future	7,684.9900	7.6850	7,498.9300	7.4989	(2.421)	0	0	0
2021/07/22	2030	05/08/2021	10.41	Put	Bond Future	0.2900	0.0003	0.2400	0.0002	(17.241)	0	0	0
2021/07/22	2030	05/08/2021	9.15	Call	Bond Future	1,410.9100	1.4109	1,259.5300	1.2595	(10.729)	0	0	0
2021/07/22	2030	05/08/2021	9.15	Put	Bond Future	399.1700	0.3992	433.8000	0.4338	8.676	0	0	7,500
2021/07/22	2030	05/08/2021	8.50	Put	Bond Future	2,755.7100	2.7557	2,920.7500	2.9207	5.989	0	0	0
2021/07/22	2030	05/08/2021	10.15	Call	Bond Future	6,361.3700	6.3614	6,175.2100	6.1752	(2.926)	0	0	0
2021/07/22	2030	05/08/2021	8.83	Call	Bond Future	449.5100	0.4495	364.8400	0.3648	(18.836)	0	0	479
2021/07/22	2030	05/08/2021	10.30	Put	Bond Future	0.6300	0.0006	0.5500	0.0006	(12.698)	0	0	200
2021/07/22	2030	05/08/2021	8.78	Put	Bond Future	1,428.7100	1.4287	1,541.7600	1.5418	7.913	0	0	0
2021/07/22	2030	05/08/2021	8.78	Call	Bond Future	355.8800	0.3559	282.9200	0.2829	(20.501)	0	0	200
2021/07/22	2030	05/08/2021	7.70	Put	Bond Future	7,508.3200	7.5083	7,694.3200	7.6943	2.477	0	0	0
2021/07/22	2030	05/08/2021	9.45	Call	Bond Future	2,762.7400	2.7627	2,583.1500	2.5831	(6.500)	0	0	600
2021/07/22	2030	05/08/2021	12.10	Call	Bond Future	15,693.0900	15.6931	15,507.0800	15.5071	(1.185)	0	0	0
2021/07/22	2030	05/08/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	600
2021/07/22	2030	05/08/2021			Bond Future	8.9691	94.5682	9.0022	94.3822	0.369	0.0000	0.0000	59,750
2021/07/22	2030	05/08/2021	10.43	Call	Bond Future	7,785.8100	7.7858	7,599.7600	7.5998	(2.390)	0	0	0
2021/07/22	2030	05/08/2021	10.43	Put	Bond Future	0.2500	0.0003	0.2100	0.0002	(16.000)	0	0	0
2021/07/22	2030	05/08/2021	8.50	Call	Bond Future	65.5300	0.0655	44.5600	0.0446	(32.001)	0	0	5,000
2021/07/22	2030	05/08/2021	9.50	Call	Bond Future	3,011.0400	3.0110	2,829.4900	2.8295	(6.029)	0	0	0
2021/07/22	2030	05/08/2021	9.50	Put	Bond Future	81.0100	0.0810	85.4700	0.0855	5.505	0	0	0
2021/07/22	2030	05/08/2021	10.15	Put	Bond Future	1.7800	0.0018	1.6300	0.0016	(8.427)	0	0	479
2021/07/22	2030	05/08/2021	9.75	Call	Bond Future	4,290.3100	4.2903	4,104.5300	4.1045	(4.330)	0	0	0
2021/07/22	2030	05/08/2021	9.75	Put	Bond Future	21.1100	0.0211	21.3400	0.0213	1.090	0	0	479
2021/07/22	2030	05/08/2021	8.83	Put	Bond Future	1,237.1700	1.2372	1,338.5100	1.3385	8.191	0	0	0
2021/07/22	2030	05/08/2021	10.30	Call	Bond Future	7,127.8900	7.1279	6,941.8000	6.9418	(2.611)	0	0	0
2021/07/22	2030	05/08/2021	7.70	Call	Bond Future	0.0200	0.0000	0.0100	0.0000	(50.000)	0	0	200
2021/07/22	2030	05/08/2021	8.95	Put	Bond Future	844.5900	0.8446	917.9000	0.9179	8.680	0	0	0
2021/07/22	2030	05/08/2021	8.95	Call	Bond Future	736.8800	0.7369	624.1800	0.6242	(15.294)	0	0	600
2021/07/22	2030	05/08/2021	9.45	Put	Bond Future	103.6200	0.1036	110.0400	0.1100	6.196	0	0	0
2021/07/22	2030	04/11/2021	11.26	Call	Bond Future	10,701.1800	10.7012	10,517.2000	10.5172	(1.719)	0	0	0
2021/07/22	2030	04/11/2021	9.20	Call	Bond Future	2,171.7800	2.1718	2,063.8300	2.0638	(4.971)	0	0	29
2021/07/22	2030	04/11/2021	8.27	Put	Bond Future	5,397.0500	5.3971	5,551.1000	5.5511	2.854	0	0	0
2021/07/22	2030	04/11/2021	8.27	Call	Bond Future	392.3900	0.3924	357.9300	0.3579	(8.782)	0	0	300
2021/07/22	2030	04/11/2021	8.77	Put	Bond Future	3,266.6200	3.2666	3,382.8500	3.3829	3.558	0	0	0
2021/07/22	2030	04/11/2021	11.44	Put	Bond Future	63.9200	0.0639	67.0700	0.0671	4.928	0	0	300
2021/07/22	2030	04/11/2021	10.60	Call	Bond Future	7,710.4000	7.7104	7,534.7500	7.5348	(2.278)	0	0	0
2021/07/22	2030	04/11/2021	10.60	Put	Bond Future	257.7600	0.2578	270.6200	0.2706	4.989	0	0	0
2021/07/22	2030	04/11/2021	10.59	Put	Bond Future	261.7500	0.2618	274.8100	0.2748	4.989	0	0	0
2021/07/22	2030	04/11/2021			Bond Future	9.1580	95.5825	9.1926	95.3940	0.378	0.0000	0.0000	74,496
2021/07/22	2030	04/11/2021	11.26	Put	Bond Future	93.6700	0.0937	98.2000	0.0982	4.836	0	0	29
2021/07/22	2030	04/11/2021	9.90	Put	Bond Future	730.1100	0.7301	765.3300	0.7653	4.824	0	0	0
2021/07/22	2030	04/11/2021	9.90	Call	Bond Future	4,664.5000	4.6645	4,511.2100	4.5112	(3.286)	0	0	29

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
2021/07/22	2030	04/11/2021	9.20	Put	Bond Future	1,943.2700	1.9433	2,023.8300	2.0238	4.146	0	0	0
2021/07/22	2030	04/11/2021	8.77	Call	Bond Future	1,120.8000	1.1208	1,048.5200	1.0485	(6.449)	0	0	300
2021/07/22	2030	04/11/2021	11.44	Call	Bond Future	11,505.6400	11.5056	11,320.2800	11.3203	(1.611)	0	0	0
2021/07/22	2030	04/11/2021	10.61	Call	Bond Future	7,755.5100	7.7555	7,579.6700	7.5797	(2.267)	0	0	0
2021/07/22	2030	04/11/2021	10.61	Put	Bond Future	253.9100	0.2539	266.5800	0.2666	4.990	0	0	0
2021/07/22	2030	04/11/2021	10.59	Call	Bond Future	7,665.4000	7.6654	7,489.9500	7.4900	(2.289)	0	0	0
2021/07/22	2030	03/02/2022	8.85	Put	Bond Future	4,216.8000	4.2168	4,334.8900	4.3349	2.800	0	0	0
2021/07/22	2030	03/02/2022	8.85	Call	Bond Future	1,513.8200	1.5138	1,440.9400	1.4409	(4.814)	0	0	1,000
2021/07/22	2030	03/02/2022	9.35	Call	Bond Future	2,685.1600	2.6852	2,581.3600	2.5814	(3.866)	0	0	0
2021/07/22	2030	03/02/2022	9.35	Put	Bond Future	2,705.6000	2.7056	2,792.7700	2.7928	3.222	0	0	101
2021/07/22	2030	03/02/2022	8.39	Put	Bond Future	6,028.6600	6.0287	6,173.9600	6.1740	2.410	0	0	0
2021/07/22	2030	03/02/2022	8.39	Call	Bond Future	769.6700	0.7697	724.0000	0.7240	(5.934)	0	0	101
2021/07/22	2030	03/02/2022	9.45	Call	Bond Future	2,964.7500	2.9648	2,855.0300	2.8550	(3.701)	0	0	0
2021/07/22	2030	03/02/2022	9.45	Put	Bond Future	2,460.3000	2.4603	2,541.5500	2.5416	3.302	0	0	0
2021/07/22	2030	03/02/2022			Bond Future	9.3539	92.6789	9.3902	92.4879	0.388	0.0000	0.0000	0
2021/07/22	2030	03/02/2022	9.60	Put	Bond Future	2,131.6400	2.1316	2,204.3200	2.2043	3.410	0	0	0
2021/07/22	2030	03/02/2022	9.60	Call	Bond Future	3,416.2900	3.4163	3,298.0000	3.2980	(3.463)	0	0	1,000
2021/07/22	2030	03/02/2022	10.85	Call	Bond Future	8,099.8600	8.0999	7,933.3500	7.9334	(2.056)	0	0	0
2021/07/22	2030	03/02/2022	10.85	Put	Bond Future	632.6600	0.6327	657.1200	0.6571	3.866	0	0	1,000
2021/07/22	2030	03/02/2022	9.78	Call	Bond Future	4,001.0600	4.0011	3,873.1800	3.8732	(3.196)	0	0	0
2021/07/22	2030	03/02/2022	9.78	Put	Bond Future	1,791.3100	1.7913	1,854.4000	1.8544	3.522	0	0	101
2021/07/22	2030	03/02/2022	9.44	Call	Bond Future	2,936.2600	2.9363	2,827.1300	2.8271	(3.717)	0	0	0
2021/07/22	2030	03/02/2022	9.44	Put	Bond Future	2,484.1300	2.4841	2,565.9700	2.5660	3.295	0	0	0
2021/07/22	2030	03/02/2022	9.43	Call	Bond Future	2,907.6500	2.9076	2,799.1100	2.7991	(3.733)	0	0	0
2021/07/22	2030	03/02/2022	9.43	Put	Bond Future	2,507.8700	2.5079	2,590.3000	2.5903	3.287	0	0	0
2021/07/22	2030	05/05/2022	8.89	Put	Bond Future	5,074.6800	5.0747	5,199.3000	5.1993	2.456	0	0	0
2021/07/22	2030	05/05/2022	8.47	Call	Bond Future	932.1200	0.9321	884.5800	0.8846	(5.100)	0	0	1,073
2021/07/22	2030	05/05/2022	8.14	Put	Bond Future	8,203.0600	8.2031	8,362.3400	8.3623	1.942	0	0	0
2021/07/22	2030	05/05/2022	8.14	Call	Bond Future	605.0500	0.6051	570.9000	0.5709	(5.644)	0	0	1,800
2021/07/22	2030	05/05/2022	9.95	Call	Bond Future	4,218.3700	4.2184	4,095.1000	4.0951	(2.922)	0	0	0
2021/07/22	2030	05/05/2022	10.21	Call	Bond Future	5,074.0100	5.0740	4,939.6300	4.9396	(2.648)	0	0	0
2021/07/22	2030	05/05/2022	10.21	Put	Bond Future	1,841.2100	1.8412	1,900.2600	1.9003	3.207	0	0	0
2021/07/22	2030	05/05/2022			Bond Future	9.5597	93.7786	9.5978	93.5852	0.398	0.0000	0.0000	0
2021/07/22	2030	05/05/2022	8.89	Call	Bond Future	1,585.9800	1.5860	1,517.1700	1.5172	(4.339)	0	0	1,800
2021/07/22	2030	05/05/2022	11.04	Call	Bond Future	8,111.0100	8.1110	7,950.3300	7.9503	(1.981)	0	0	0
2021/07/22	2030	05/05/2022	11.04	Put	Bond Future	960.9300	0.9609	993.6800	0.9937	3.408	0	0	1,800
2021/07/22	2030	05/05/2022	9.35	Call	Bond Future	2,560.5500	2.5606	2,467.1800	2.4672	(3.646)	0	0	0
2021/07/22	2030	05/05/2022	9.35	Put	Bond Future	3,635.2900	3.6353	3,735.3500	3.7354	2.752	0	0	1,073
2021/07/22	2030	05/05/2022	8.47	Put	Bond Future	6,694.9100	6.6949	6,840.8000	6.8408	2.179	0	0	0
2021/07/22	2030	05/05/2022	9.95	Put	Bond Future	2,260.3900	2.2604	2,330.5500	2.3306	3.104	0	0	1,073
2021/07/22	2030	05/05/2022	10.20	Call	Bond Future	5,039.9300	5.0399	4,905.9500	4.9060	(2.658)	0	0	0
2021/07/22	2030	05/05/2022	10.20	Put	Bond Future	1,855.7300	1.8557	1,915.1800	1.9152	3.204	0	0	0
2021/07/22	2030	05/05/2022	10.19	Call	Bond Future	5,005.9300	5.0059	4,872.3600	4.8724	(2.668)	0	0	0
2021/07/22	2030	05/05/2022	10.19	Put	Bond Future	1,870.3600	1.8704	1,930.2200	1.9302	3.200	0	0	0
2021/07/22	2030	04/08/2022	9.56	Call	Bond Future	99.6500	0.0996	0.0000	0.0000	(100.000)	0	0	0
2021/07/22	2030	04/08/2022	9.56	Put	Bond Future	0.0000	0.0000	1,308.8700	1.3089	100.000	0	0	0
2021/07/22	2030	04/08/2022			Bond Future	9.5400	92.0683	9.8253	90.6598	2.990	0.0000	0.0000	0
2021/07/22	2030	04/08/2022	9.55	Call	Bond Future	49.8400	0.0498	0.0000	0.0000	(100.000)	0	0	0

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2021/07/22	2030	04/08/2022	9.55	Put	Bond Future	0.0000	0.0000	1,358.6800	1.3587	100.000	0	0	0
2021/07/22	2030	04/08/2022	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	2030	04/08/2022	9.54	Put	Bond Future	0.0000	0.0000	1,408.5200	1.4085	100.000	0	0	0
2021/07/22	2032	05/08/2021	11.37	Call	Bond Future	9,455.0200	9.4550	9,130.6300	9.1306	(3.431)	0	0	0
2021/07/22	2032	05/08/2021	11.37	Put	Bond Future	0.0600	0.0001	0.0600	0.0001	0.000	0	0	0
2021/07/22	2032	05/08/2021			Bond Future	9.7057	93.4531	9.7589	93.1287	0.548	0.0000	0.0000	34,915
2021/07/22	2032	05/08/2021	11.36	Call	Bond Future	9,402.3400	9.4023	9,077.9400	9.0779	(3.450)	0	0	0
2021/07/22	2032	05/08/2021	11.36	Put	Bond Future	0.0700	0.0001	0.0600	0.0001	(14.286)	0	0	0
2021/07/22	2032	05/08/2021	11.35	Call	Bond Future	9,349.6000	9.3496	9,025.2100	9.0252	(3.470)	0	0	0
2021/07/22	2032	05/08/2021	11.35	Put	Bond Future	0.0700	0.0001	0.0700	0.0001	0.000	0	0	0
2021/07/22	2032	04/11/2021	9.83	Call	Bond Future	2,023.2500	2.0232	1,858.6000	1.8586	(8.138)	0	0	700
2021/07/22	2032	04/11/2021	11.70	Call	Bond Future	10,047.9400	10.0479	9,736.1500	9.7362	(3.103)	0	0	0
2021/07/22	2032	04/11/2021	11.71	Put	Bond Future	181.8200	0.1818	198.1800	0.1982	8.998	0	0	0
2021/07/22	2032	04/11/2021	11.69	Call	Bond Future	9,999.9400	9.9999	9,688.3900	9.6884	(3.116)	0	0	0
2021/07/22	2032	04/11/2021			Bond Future	9.9032	90.3109	9.9587	89.9825	0.560	0.0000	0.0000	98,292
2021/07/22	2032	04/11/2021	9.33	Put	Bond Future	4,320.2900	4.3203	4,556.6900	4.5567	5.472	0	0	0
2021/07/22	2032	04/11/2021	9.33	Call	Bond Future	828.0800	0.8281	736.1000	0.7361	(11.108)	0	0	700
2021/07/22	2032	04/11/2021	9.83	Put	Bond Future	2,459.3700	2.4594	2,623.1000	2.6231	6.657	0	0	0
2021/07/22	2032	04/11/2021	12.81	Call	Bond Future	15,246.2700	15.2463	14,920.0500	14.9201	(2.140)	0	0	0
2021/07/22	2032	04/11/2021	12.81	Put	Bond Future	21.0000	0.0210	23.1600	0.0232	10.286	0	0	700
2021/07/22	2032	04/11/2021	11.70	Put	Bond Future	184.4700	0.1845	201.0600	0.2011	8.993	0	0	0
2021/07/22	2032	04/11/2021	11.71	Call	Bond Future	10,095.9400	10.0959	9,783.9200	9.7839	(3.091)	0	0	0
2021/07/22	2032	04/11/2021	11.69	Put	Bond Future	187.1600	0.1872	203.9900	0.2040	8.992	0	0	0
2021/07/22	2032	03/02/2022	11.13	Call	Bond Future	6,800.5400	6.8005	6,539.2600	6.5393	(3.842)	0	0	0
2021/07/22	2032	03/02/2022	11.13	Put	Bond Future	1,147.6100	1.1476	1,218.7300	1.2187	6.197	0	0	210
2021/07/22	2032	03/02/2022	10.53	Call	Bond Future	4,411.7800	4.4118	4,194.5000	4.1945	(4.925)	0	0	0
2021/07/22	2032	03/02/2022	10.53	Put	Bond Future	2,004.2900	2.0043	2,119.4100	2.1194	5.744	0	0	210
2021/07/22	2032	03/02/2022	10.35	Put	Bond Future	2,371.7400	2.3717	2,503.3800	2.5034	5.550	0	0	400
2021/07/22	2032	03/02/2022	9.58	Put	Bond Future	4,712.0600	4.7121	4,924.2400	4.9242	4.503	0	0	0
2021/07/22	2032	03/02/2022	9.58	Call	Bond Future	1,621.7200	1.6217	1,501.5000	1.5015	(7.413)	0	0	400
2021/07/22	2032	03/02/2022	10.66	Call	Bond Future	4,902.4300	4.9024	4,674.1600	4.6742	(4.656)	0	0	0
2021/07/22	2032	03/02/2022	10.66	Put	Bond Future	1,777.3800	1.7774	1,881.5100	1.8815	5.859	0	0	97
2021/07/22	2032	03/02/2022	10.45	Put	Bond Future	2,159.9200	2.1599	2,282.2000	2.2822	5.661	0	0	198
2021/07/22	2032	03/02/2022	9.81	Call	Bond Future	2,167.7700	2.1678	2,022.6800	2.0227	(6.693)	0	0	0
2021/07/22	2032	03/02/2022	9.81	Put	Bond Future	3,884.8900	3.8849	4,072.2000	4.0722	4.822	0	0	198
2021/07/22	2032	03/02/2022	8.91	Put	Bond Future	7,791.7100	7.7917	8,069.6200	8.0696	3.567	0	0	0
2021/07/22	2032	03/02/2022	10.43	Call	Bond Future	4,050.9800	4.0510	3,842.7000	3.8427	(5.141)	0	0	0
2021/07/22	2032	03/02/2022	10.43	Put	Bond Future	2,201.0000	2.2010	2,325.1200	2.3251	5.639	0	0	0
2021/07/22	2032	03/02/2022	10.42	Call	Bond Future	4,015.5000	4.0155	3,808.1500	3.8081	(5.164)	0	0	0
2021/07/22	2032	03/02/2022	10.42	Put	Bond Future	2,221.5400	2.2215	2,346.5900	2.3466	5.629	0	0	0
2021/07/22	2032	03/02/2022			Bond Future	10.1043	91.3513	10.1621	91.0189	0.573	0.0000	0.0000	0
2021/07/22	2032	03/02/2022	9.62	Put	Bond Future	4,560.2100	4.5602	4,768.0600	4.7681	4.558	0	0	0
2021/07/22	2032	03/02/2022	9.62	Call	Bond Future	1,710.6800	1.7107	1,586.1300	1.5861	(7.281)	0	0	210
2021/07/22	2032	03/02/2022	10.95	Call	Bond Future	6,053.1500	6.0532	5,803.2800	5.8033	(4.128)	0	0	0
2021/07/22	2032	03/02/2022	10.95	Put	Bond Future	1,356.2300	1.3562	1,438.7600	1.4388	6.085	0	0	400
2021/07/22	2032	03/02/2022	10.35	Call	Bond Future	3,772.2100	3.7722	3,571.4500	3.5714	(5.322)	0	0	0
2021/07/22	2032	03/02/2022	10.14	Call	Bond Future	3,090.8600	3.0909	2,910.9600	2.9110	(5.820)	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
2021/07/22	2032	03/02/2022	10.14	Put	Bond Future	2,885.3600	2.8854	3,037.8600	3.0379	5.285	0	0	97
2021/07/22	2032	03/02/2022	9.14	Put	Bond Future	6,610.4000	6.6104	6,868.3600	6.8684	3.902	0	0	0
2021/07/22	2032	03/02/2022	9.14	Call	Bond Future	814.4500	0.8144	740.0100	0.7400	(9.140)	0	0	97
2021/07/22	2032	03/02/2022	10.45	Call	Bond Future	4,121.7900	4.1218	3,911.6700	3.9117	(5.098)	0	0	0
2021/07/22	2032	03/02/2022	8.91	Call	Bond Future	539.1600	0.5392	484.6700	0.4847	(10.106)	0	0	198
2021/07/22	2032	03/02/2022	10.44	Call	Bond Future	4,086.3200	4.0863	3,877.1200	3.8771	(5.120)	0	0	0
2021/07/22	2032	03/02/2022	10.44	Put	Bond Future	2,180.3700	2.1804	2,303.5700	2.3036	5.650	0	0	0
2021/07/22	2032	05/05/2022	11.03	Call	Bond Future	5,854.2900	5.8543	5,619.7000	5.6197	(4.007)	0	0	0
2021/07/22	2032	05/05/2022	11.03	Put	Bond Future	1,959.7500	1.9597	2,061.6900	2.0617	5.202	0	0	0
2021/07/22	2032	05/05/2022	11.02	Put	Bond Future	1,974.9200	1.9749	2,077.5200	2.0775	5.195	0	0	0
2021/07/22	2032	05/05/2022			Bond Future	10.3113	88.2886	10.3717	87.9521	0.586	0.0000	0.0000	0
2021/07/22	2032	05/05/2022	11.04	Call	Bond Future	5,891.7600	5.8918	5,656.5000	5.6565	(3.993)	0	0	0
2021/07/22	2032	05/05/2022	11.04	Put	Bond Future	1,944.7000	1.9447	2,045.9700	2.0460	5.207	0	0	0
2021/07/22	2032	05/05/2022	11.02	Call	Bond Future	5,816.8900	5.8169	5,582.9600	5.5830	(4.022)	0	0	0
2021/07/22	2032	04/08/2022	10.21	Put	Bond Future	0.0000	0.0000	2,098.0100	2.0980	100.000	0	0	0
2021/07/22	2032	04/08/2022	10.22	Call	Bond Future	55.5900	0.0556	0.0000	0.0000	(100.000)	0	0	0
2021/07/22	2032	04/08/2022	10.20	Put	Bond Future	55.6300	0.0556	2,153.6400	2.1536	3771.364	0	0	0
2021/07/22	2032	04/08/2022			Bond Future	10.2100	91.0595	10.5933	88.9615	3.754	0.0000	0.0000	0
2021/07/22	2032	04/08/2022	10.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	2032	04/08/2022	10.22	Put	Bond Future	0.0000	0.0000	2,042.4200	2.0424	100.000	0	0	0
2021/07/22	2032	04/08/2022	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	2033	05/08/2021			Bond Future	107.6746	107.6746	107.0515	107.0515	(0.579)	0.0000	0.0000	2,357
2021/07/22	2033	04/11/2021			Bond Future	107.6079	107.6079	106.9775	106.9775	(0.586)	0.0000	0.0000	8,477
2021/07/22	2033	03/02/2022			Bond Future	108.8729	108.8729	108.2347	108.2347	(0.586)	0.0000	0.0000	0
2021/07/22	2033	05/05/2022			Bond Future	108.9214	108.9214	108.2753	108.2753	(0.593)	0.0000	0.0000	0
2021/07/22	2033	04/08/2022			Bond Future	108.6600	108.6600	109.6041	109.6041	0.869	0.0000	0.0000	0
2021/07/22	2037	05/08/2021	12.27	Call	Bond Future	9,692.3300	9.6923	9,212.4400	9.2124	(4.951)	0	0	0
2021/07/22	2037	05/08/2021	12.27	Put	Bond Future	0.3200	0.0003	0.3700	0.0004	15.625	0	0	0
2021/07/22	2037	05/08/2021	12.28	Call	Bond Future	9,746.8900	9.7469	9,267.0000	9.2670	(4.924)	0	0	0
2021/07/22	2037	05/08/2021	12.26	Put	Bond Future	0.3400	0.0003	0.3900	0.0004	14.706	0	0	0
2021/07/22	2037	05/08/2021			Bond Future	10.6549	84.0825	10.7282	83.6026	0.687	0.0000	0.0000	77,476
2021/07/22	2037	05/08/2021	12.28	Put	Bond Future	0.3000	0.0003	0.3500	0.0004	16.667	0	0	0
2021/07/22	2037	05/08/2021	12.26	Call	Bond Future	9,637.7000	9.6377	9,157.8100	9.1578	(4.979)	0	0	0
2021/07/22	2037	04/11/2021	12.30	Call	Bond Future	8,971.0000	8.9710	8,534.0400	8.5340	(4.871)	0	0	0
2021/07/22	2037	04/11/2021	12.30	Put	Bond Future	412.4700	0.4125	461.0500	0.4610	11.778	0	0	600
2021/07/22	2037	04/11/2021	11.49	Put	Bond Future	1,138.3600	1.1384	1,261.0500	1.2611	10.778	0	0	0
2021/07/22	2037	04/11/2021	11.49	Call	Bond Future	5,092.7300	5.0927	4,729.8800	4.7299	(7.125)	0	0	600
2021/07/22	2037	04/11/2021	12.82	Put	Bond Future	210.0000	0.2100	235.6000	0.2356	12.190	0	0	0
2021/07/22	2037	04/11/2021	12.83	Call	Bond Future	11,558.0700	11.5581	11,097.7400	11.0977	(3.983)	0	0	0
2021/07/22	2037	04/11/2021			Bond Future	10.8495	84.9843	10.9256	84.4988	0.702	0.0000	0.0000	90,937
2021/07/22	2037	04/11/2021	12.82	Call	Bond Future	11,510.4800	11.5105	11,050.5400	11.0505	(3.996)	0	0	0
2021/07/22	2037	04/11/2021	12.83	Put	Bond Future	206.4000	0.2064	231.6100	0.2316	12.214	0	0	0
2021/07/22	2037	04/11/2021	12.81	Call	Bond Future	11,462.9000	11.4629	11,003.3400	11.0033	(4.009)	0	0	0
2021/07/22	2037	04/11/2021	12.81	Put	Bond Future	213.6600	0.2137	239.6400	0.2396	12.160	0	0	0
2021/07/22	2037	03/02/2022	11.46	Call	Bond Future	4,746.0900	4.7461	4,430.6200	4.4306	(6.647)	0	0	0
2021/07/22	2037	03/02/2022	11.47	Put	Bond Future	2,237.6300	2.2376	2,412.3000	2.4123	7.806	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
2021/07/22	2037	03/02/2022	11.45	Call	Bond Future	4,707.3400	4.7073	4,393.1500	4.3931	(6.674)	0	0	0
2021/07/22	2037	03/02/2022			Bond Future	11.0510	81.7085	11.1303	81.2171	0.718	0.0000	0.0000	0
2021/07/22	2037	03/02/2022	11.46	Put	Bond Future	2,258.1600	2.2582	2,434.1200	2.4341	7.792	0	0	0
2021/07/22	2037	03/02/2022	11.47	Call	Bond Future	4,784.9500	4.7850	4,468.1900	4.4682	(6.620)	0	0	0
2021/07/22	2037	03/02/2022	11.45	Put	Bond Future	2,278.8700	2.2789	2,456.1100	2.4561	7.778	0	0	0
2021/07/22	2037	05/05/2022	11.84	Put	Bond Future	2,442.5500	2.4425	2,610.5900	2.6106	6.880	0	0	0
2021/07/22	2037	05/05/2022	11.82	Call	Bond Future	5,773.9600	5.7740	5,446.6400	5.4466	(5.669)	0	0	0
2021/07/22	2037	05/05/2022	11.83	Call	Bond Future	5,812.6600	5.8127	5,484.3100	5.4843	(5.649)	0	0	0
2021/07/22	2037	05/05/2022			Bond Future	11.2583	82.6783	11.3409	82.1809	0.733	0.0000	0.0000	0
2021/07/22	2037	05/05/2022	11.84	Call	Bond Future	5,851.4300	5.8514	5,522.0500	5.5221	(5.629)	0	0	0
2021/07/22	2037	05/05/2022	11.82	Put	Bond Future	2,478.6600	2.4787	2,648.7600	2.6488	6.863	0	0	0
2021/07/22	2037	05/05/2022	11.83	Put	Bond Future	2,460.5400	2.4605	2,629.6100	2.6296	6.871	0	0	0
2021/07/22	2037	04/08/2022	10.91	Put	Bond Future	0.0000	0.0000	3,968.4500	3.9685	100.000	0	0	0
2021/07/22	2037	04/08/2022	10.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	2037	04/08/2022	10.89	Put	Bond Future	62.7000	0.0627	4,093.7700	4.0938	6429.139	0	0	0
2021/07/22	2037	04/08/2022	10.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	2037	04/08/2022			Bond Future	10.9000	82.8980	11.5675	78.8670	6.124	0.0000	0.0000	0
2021/07/22	2037	04/08/2022	10.91	Call	Bond Future	62.6200	0.0626	0.0000	0.0000	(100.000)	0	0	0
2021/07/22	2037	04/08/2022	10.90	Put	Bond Future	0.0000	0.0000	4,031.0700	4.0311	100.000	0	0	0
2021/07/22	2038	05/08/2021			Bond Future	117.8121	117.8121	116.7611	116.7611	(0.892)	0.0000	0.0000	7,535
2021/07/22	2038	04/11/2021			Bond Future	119.1046	119.1046	118.0415	118.0415	(0.893)	0.0000	0.0000	4,999
2021/07/22	2038	03/02/2022			Bond Future	118.7403	118.7403	117.6643	117.6643	(0.906)	0.0000	0.0000	0
2021/07/22	2038	05/05/2022			Bond Future	120.1762	120.1762	119.0870	119.0870	(0.906)	0.0000	0.0000	0
2021/07/22	2038	04/08/2022			Bond Future	121.2500	121.2500	118.7458	118.7458	(2.065)	0.0000	0.0000	0
2021/07/22	2040	05/08/2021	12.48	Call	Bond Future	10,598.0500	10.5981	10,015.6500	10.0157	(5.495)	0	0	0
2021/07/22	2040	05/08/2021	12.49	Put	Bond Future	0.4700	0.0005	0.5600	0.0006	19.149	0	0	0
2021/07/22	2040	05/08/2021	12.47	Call	Bond Future	10,541.2500	10.5413	9,958.8500	9.9588	(5.525)	0	0	0
2021/07/22	2040	05/08/2021	11.05	Put	Bond Future	412.4500	0.4124	549.7300	0.5497	33.284	0	0	0
2021/07/22	2040	05/08/2021	11.05	Call	Bond Future	2,112.3000	2.1123	1,667.0800	1.6671	(21.077)	0	0	900
2021/07/22	2040	05/08/2021			Bond Future	10.8042	85.9548	10.8875	85.3723	0.772	0.0000	0.0000	46,641
2021/07/22	2040	05/08/2021	12.48	Put	Bond Future	0.4900	0.0005	0.5900	0.0006	20.408	0	0	0
2021/07/22	2040	05/08/2021	12.49	Call	Bond Future	10,654.7900	10.6548	10,072.3800	10.0724	(5.466)	0	0	0
2021/07/22	2040	05/08/2021	12.47	Put	Bond Future	0.5200	0.0005	0.6200	0.0006	19.231	0	0	0
2021/07/22	2040	05/08/2021	11.55	Put	Bond Future	50.4100	0.0504	68.2100	0.0682	35.310	0	0	0
2021/07/22	2040	05/08/2021	11.55	Call	Bond Future	5,046.2800	5.0463	4,481.5800	4.4816	(11.190)	0	0	900
2021/07/22	2040	05/08/2021	14.80	Call	Bond Future	22,079.3700	22.0794	21,496.8700	21.4969	(2.638)	0	0	0
2021/07/22	2040	05/08/2021	14.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2021/07/22	2040	04/11/2021	12.90	Call	Bond Future	11,821.5900	11.8216	11,267.3900	11.2674	(4.688)	0	0	0
2021/07/22	2040	04/11/2021	12.90	Put	Bond Future	244.9500	0.2450	279.9200	0.2799	14.276	0	0	0
2021/07/22	2040	04/11/2021	12.89	Call	Bond Future	11,770.6200	11.7706	11,216.8400	11.2168	(4.705)	0	0	0
2021/07/22	2040	04/11/2021	12.89	Put	Bond Future	247.8900	0.2479	283.2800	0.2833	14.276	0	0	0
2021/07/22	2040	04/11/2021			Bond Future	10.9948	86.8767	11.0815	86.2875	0.788	0.0000	0.0000	52,842
2021/07/22	2040	04/11/2021	12.91	Call	Bond Future	11,872.5800	11.8726	11,317.9800	11.3180	(4.671)	0	0	0
2021/07/22	2040	04/11/2021	12.91	Put	Bond Future	242.1000	0.2421	276.6700	0.2767	14.279	0	0	0
2021/07/22	2040	03/02/2022	11.58	Put	Bond Future	2,396.7500	2.3968	2,614.6000	2.6146	9.089	0	0	0
2021/07/22	2040	03/02/2022	11.59	Call	Bond Future	4,952.1200	4.9521	4,572.1600	4.5722	(7.673)	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
2021/07/22	2040	03/02/2022	11.57	Put	Bond Future	2,418.9800	2.4190	2,638.4300	2.6384	9.072	0	0	0
2021/07/22	2040	03/02/2022			Bond Future	11.1921	83.3723	11.2824	82.7761	0.807	0.0000	0.0000	0
2021/07/22	2040	03/02/2022	11.58	Call	Bond Future	4,910.9500	4.9110	4,532.5800	4.5326	(7.705)	0	0	0
2021/07/22	2040	03/02/2022	11.59	Put	Bond Future	2,374.7100	2.3747	2,590.9700	2.5910	9.107	0	0	0
2021/07/22	2040	03/02/2022	11.57	Call	Bond Future	4,869.8900	4.8699	4,493.1200	4.4931	(7.737)	0	0	0
2021/07/22	2040	05/05/2022	10.57	Put	Bond Future	7,377.0000	7.3770	7,797.0600	7.7971	5.694	0	0	0
2021/07/22	2040	05/05/2022	10.57	Call	Bond Future	1,767.1800	1.7672	1,583.8000	1.5838	(10.377)	0	0	1,200
2021/07/22	2040	05/05/2022	13.04	Call	Bond Future	10,897.7700	10.8978	10,401.7800	10.4018	(4.551)	0	0	0
2021/07/22	2040	05/05/2022	13.04	Put	Bond Future	1,280.8200	1.2808	1,388.2700	1.3883	8.389	0	0	1,200
2021/07/22	2040	05/05/2022	11.91	Put	Bond Future	2,771.4600	2.7715	2,985.3900	2.9854	7.719	0	0	0
2021/07/22	2040	05/05/2022	11.92	Call	Bond Future	6,035.2100	6.0352	5,644.4200	5.6444	(6.475)	0	0	0
2021/07/22	2040	05/05/2022	11.92	Put	Bond Future	2,751.5400	2.7515	2,964.1900	2.9642	7.728	0	0	0
2021/07/22	2040	05/05/2022			Bond Future	11.3946	84.3620	11.4887	83.7585	0.825	0.0000	0.0000	0
2021/07/22	2040	05/05/2022	9.82	Put	Bond Future	11,888.0200	11.8880	12,407.3800	12.4074	4.369	0	0	0
2021/07/22	2040	05/05/2022	9.82	Call	Bond Future	639.2800	0.6393	555.2000	0.5552	(13.152)	0	0	1,200
2021/07/22	2040	05/05/2022	11.91	Call	Bond Future	5,994.6000	5.9946	5,605.0900	5.6051	(6.498)	0	0	0
2021/07/22	2040	05/05/2022	11.90	Call	Bond Future	5,954.0600	5.9541	5,565.8200	5.5658	(6.521)	0	0	0
2021/07/22	2040	05/05/2022	11.90	Put	Bond Future	2,791.5300	2.7915	3,006.7300	3.0067	7.709	0	0	0
2021/07/22	2040	04/08/2022	11.05	Call	Bond Future	67.1900	0.0672	0.0000	0.0000	(100.000)	0	0	0
2021/07/22	2040	04/08/2022	11.05	Put	Bond Future	0.0000	0.0000	4,257.9700	4.2580	100.000	0	0	0
2021/07/22	2040	04/08/2022			Bond Future	11.0400	84.5370	11.7104	80.2119	6.072	0.0000	0.0000	0
2021/07/22	2040	04/08/2022	11.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	2040	04/08/2022	11.04	Put	Bond Future	0.0000	0.0000	4,325.1600	4.3252	100.000	0	0	0
2021/07/22	2040	04/08/2022	11.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	2040	04/08/2022	11.03	Put	Bond Future	67.2800	0.0673	4,392.4400	4.3924	6428.597	0	0	0
2021/07/22	2044	05/08/2021	12.60	Put	Bond Future	0.7600	0.0008	0.8900	0.0009	17.105	0	0	0
2021/07/22	2044	05/08/2021	12.61	Call	Bond Future	10,971.5400	10.9715	10,382.1300	10.3821	(5.372)	0	0	0
2021/07/22	2044	05/08/2021	12.61	Put	Bond Future	0.7300	0.0007	0.8500	0.0009	16.438	0	0	0
2021/07/22	2044	05/08/2021			Bond Future	10.8678	82.5756	10.9512	81.9860	0.768	0.0000	0.0000	48,741
2021/07/22	2044	05/08/2021	12.60	Call	Bond Future	10,915.8800	10.9159	10,326.4800	10.3265	(5.399)	0	0	0
2021/07/22	2044	05/08/2021	12.59	Call	Bond Future	10,860.1400	10.8601	10,270.7500	10.2708	(5.427)	0	0	0
2021/07/22	2044	05/08/2021	12.59	Put	Bond Future	0.7900	0.0008	0.9300	0.0009	17.722	0	0	0
2021/07/22	2044	04/11/2021	12.91	Call	Bond Future	11,592.4800	11.5925	11,034.8100	11.0348	(4.811)	0	0	0
2021/07/22	2044	04/11/2021	12.91	Put	Bond Future	273.8200	0.2738	312.4000	0.3124	14.090	0	0	0
2021/07/22	2044	04/11/2021			Bond Future	11.0504	83.4612	11.1372	82.8650	0.785	0.0000	0.0000	22,653
2021/07/22	2044	04/11/2021	12.90	Call	Bond Future	11,542.0900	11.5421	10,984.8400	10.9848	(4.828)	0	0	0
2021/07/22	2044	04/11/2021	12.90	Put	Bond Future	276.9100	0.2769	315.9100	0.3159	14.084	0	0	0
2021/07/22	2044	04/11/2021	12.89	Call	Bond Future	11,491.7300	11.4917	10,934.9300	10.9349	(4.845)	0	0	0
2021/07/22	2044	04/11/2021	12.89	Put	Bond Future	280.1000	0.2801	319.5500	0.3195	14.084	0	0	0
2021/07/22	2044	03/02/2022	11.60	Call	Bond Future	4,823.1600	4.8232	4,443.9000	4.4439	(7.863)	0	0	0
2021/07/22	2044	03/02/2022	11.60	Put	Bond Future	2,460.8000	2.4608	2,684.9500	2.6850	9.109	0	0	0
2021/07/22	2044	03/02/2022	11.59	Call	Bond Future	4,781.9200	4.7819	4,404.3100	4.4043	(7.897)	0	0	0
2021/07/22	2044	03/02/2022	11.59	Put	Bond Future	2,483.4600	2.4835	2,709.2600	2.7093	9.092	0	0	0
2021/07/22	2044	03/02/2022			Bond Future	11.2393	80.0427	11.3297	79.4393	0.804	0.0000	0.0000	0
2021/07/22	2044	03/02/2022	11.61	Call	Bond Future	4,864.2900	4.8643	4,483.3900	4.4834	(7.831)	0	0	0
2021/07/22	2044	03/02/2022	11.61	Put	Bond Future	2,438.1200	2.4381	2,660.6300	2.6606	9.126	0	0	0
2021/07/22	2044	05/05/2022	11.92	Call	Bond Future	5,797.3000	5.7973	5,404.8200	5.4048	(6.770)	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
2021/07/22	2044	05/05/2022	11.92	Put	Bond Future	2,721.3700	2.7214	2,939.5700	2.9396	8.018	0	0	0
2021/07/22	2044	05/05/2022	11.91	Call	Bond Future	5,757.3600	5.7574	5,366.2300	5.3662	(6.794)	0	0	0
2021/07/22	2044	05/05/2022	11.91	Put	Bond Future	2,742.5100	2.7425	2,962.0600	2.9621	8.005	0	0	0
2021/07/22	2044	05/05/2022			Bond Future	11.4328	80.9928	11.5270	80.3821	0.823	0.0000	0.0000	0
2021/07/22	2044	05/05/2022	11.93	Call	Bond Future	5,837.3200	5.8373	5,443.5000	5.4435	(6.747)	0	0	0
2021/07/22	2044	05/05/2022	11.93	Put	Bond Future	2,700.4000	2.7004	2,917.2600	2.9173	8.031	0	0	0
2021/07/22	2044	04/08/2022	11.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	2044	04/08/2022	11.09	Put	Bond Future	0.0000	0.0000	4,240.5700	4.2406	100.000	0	0	0
2021/07/22	2044	04/08/2022	11.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	2044	04/08/2022	11.08	Put	Bond Future	68.4200	0.0684	4,308.9900	4.3090	6197.852	0	0	0
2021/07/22	2044	04/08/2022			Bond Future	11.0900	81.1625	11.7387	76.9219	5.849	0.0000	0.0000	0
2021/07/22	2044	04/08/2022	11.10	Call	Bond Future	68.3200	0.0683	0.0000	0.0000	(100.000)	0	0	0
2021/07/22	2044	04/08/2022	11.10	Put	Bond Future	0.0000	0.0000	4,172.2500	4.1723	100.000	0	0	0
2021/07/22	2046	05/08/2021			Bond Future	107.1774	107.1774	106.8426	106.8426	(0.312)	0.0000	0.0000	9,947
2021/07/22	2046	04/11/2021			Bond Future	106.5158	106.5158	106.1767	106.1767	(0.318)	0.0000	0.0000	15,340
2021/07/22	2046	03/02/2022			Bond Future	107.7682	107.7682	107.4247	107.4247	(0.319)	0.0000	0.0000	0
2021/07/22	2046	05/05/2022			Bond Future	107.2034	107.2034	106.8557	106.8557	(0.324)	0.0000	0.0000	0
2021/07/22	2046	04/08/2022			Bond Future	108.4600	108.4600	108.1672	108.1672	(0.270)	0.0000	0.0000	0
2021/07/22	2050	05/08/2021			Bond Future	108.4930	108.4930	107.1139	107.1139	(1.271)	0.0000	0.0000	5,749
2021/07/22	2050	04/11/2021			Bond Future	109.6833	109.6833	108.2884	108.2884	(1.272)	0.0000	0.0000	8,804
2021/07/22	2050	03/02/2022			Bond Future	109.0121	109.0121	107.6005	107.6005	(1.295)	0.0000	0.0000	0
2021/07/22	2050	05/05/2022			Bond Future	110.3305	110.3305	108.9014	108.9014	(1.295)	0.0000	0.0000	0
2021/07/22	2050	04/08/2022			Bond Future	112.3300	112.3300	108.2354	108.2354	(3.645)	0.0000	0.0000	0
2021/07/22	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	AL37	05/08/2021			Index Future	794.1600	794.1600	794.5590	794.5590	0.050	0.0000	0.0000	0
2021/07/22	AL37	04/11/2021			Index Future	802.7670	802.7670	803.1670	803.1670	0.050	0.0000	0.0000	0
2021/07/22	AL37	03/02/2022			Index Future	812.0090	812.0090	812.4100	812.4100	0.049	0.0000	0.0000	0
2021/07/22	AL37	05/05/2022			Index Future	821.6310	821.6310	822.0360	822.0360	0.049	0.0000	0.0000	0
2021/07/22	AL37	04/08/2022			Index Future	819.2700	819.2700	831.8280	831.8280	1.533	0.0000	0.0000	0
2021/07/22	AL7T	05/08/2021			Index Future	906.5780	906.5780	904.3080	904.3080	(0.250)	0.0000	0.0000	0
2021/07/22	AL7T	04/11/2021			Index Future	916.4030	916.4030	914.1040	914.1040	(0.251)	0.0000	0.0000	0
2021/07/22	AL7T	03/02/2022			Index Future	926.9520	926.9520	924.6240	924.6240	(0.251)	0.0000	0.0000	0
2021/07/22	AL7T	05/05/2022			Index Future	937.9370	937.9370	935.5800	935.5800	(0.251)	0.0000	0.0000	0
2021/07/22	AL7T	04/08/2022			Index Future	940.6900	940.6900	946.7250	946.7250	0.642	0.0000	0.0000	0
2021/07/22	ALBI	05/08/2021			Index Future	792.8350	792.8350	790.1350	790.1350	(0.341)	0.0000	0.0000	103
2021/07/22	ALBI	04/11/2021			Index Future	801.4280	801.4280	798.6950	798.6950	(0.341)	0.0000	0.0000	114
2021/07/22	ALBI	03/02/2022			Index Future	810.6540	810.6540	807.8870	807.8870	(0.341)	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/22	ALBI	05/05/2022			Index Future	820.2600	820.2600	817.4590	817.4590	(0.341)	0.0000	0.0000	0
2021/07/22	ALBI	04/08/2022			Index Future	829.9900	829.9900	827.1970	827.1970	(0.337)	0.0000	0.0000	0
2021/07/22	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/07/22	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	C223	25/01/2023			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
2021/07/22	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/22	ES33	05/08/2021			Bond Future	11.3281	78.1405	11.3959	77.7807	0.598	0.0000	0.0000	0
2021/07/22	ES33	04/11/2021			Bond Future	11.5693	75.2228	11.6400	74.8587	0.611	0.0000	0.0000	350
2021/07/22	ES33	03/02/2022			Bond Future	11.8203	76.1076	11.8941	75.7390	0.625	0.0000	0.0000	0
2021/07/22	ES33	05/05/2022			Bond Future	12.0739	73.2508	12.1510	72.8777	0.638	0.0000	0.0000	0
2021/07/22	ES33	04/08/2022			Bond Future	11.7500	76.9683	12.4229	73.7243	5.727	0.0000	0.0000	0
2021/07/22	ES42	05/08/2021			Bond Future	11.8759	76.6605	11.9589	76.1660	0.699	0.0000	0.0000	0
2021/07/22	ES42	04/11/2021			Bond Future	12.1060	73.2437	12.1928	72.7436	0.717	0.0000	0.0000	4,779
2021/07/22	ES42	03/02/2022			Bond Future	12.3378	74.1059	12.4285	73.5996	0.735	0.0000	0.0000	0
2021/07/22	ES42	05/05/2022			Bond Future	12.5806	70.7442	12.6755	70.2316	0.754	0.0000	0.0000	0
2021/07/22	ES42	04/08/2022			Bond Future	12.2200	74.9034	12.9294	71.0458	5.805	0.0000	0.0000	0
2021/07/22	GOVI	05/08/2021	719.14	Call	GOVI	641,200.0000	64.1200	615,180.0000	61.5180	(4.058)	0	0	0
2021/07/22	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	GOVI	05/08/2021	719.13	Call	GOVI	641,300.0000	64.1300	615,280.0000	61.5280	(4.057)	0	0	0
2021/07/22	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	GOVI	05/08/2021			GOVI	783.2600	783.2600	780.6580	780.6580	(0.332)	0.0000	0.0000	687
2021/07/22	GOVI	05/08/2021	719.15	Call	GOVI	641,100.0000	64.1100	615,080.0000	61.5080	(4.059)	0	0	0
2021/07/22	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	GOVI	04/11/2021	728.41	Call	GOVI	633,390.0000	63.3390	607,040.0000	60.7040	(4.160)	0	0	0
2021/07/22	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	GOVI	04/11/2021	728.40	Call	GOVI	633,490.0000	63.3490	607,140.0000	60.7140	(4.159)	0	0	0
2021/07/22	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	GOVI	04/11/2021			GOVI	791.7490	791.7490	789.1140	789.1140	(0.333)	0.0000	0.0000	297
2021/07/22	GOVI	04/11/2021	728.42	Call	GOVI	633,290.0000	63.3290	606,940.0000	60.6940	(4.161)	0	0	0
2021/07/22	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	GOVI	03/02/2022	792.76	Call	GOVI	81,030.0000	8.1030	54,360.0000	5.4360	(32.914)	0	0	0
2021/07/22	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	GOVI	03/02/2022			GOVI	800.8630	800.8630	798.1960	798.1960	(0.333)	0.0000	0.0000	0
2021/07/22	GOVI	03/02/2022	792.75	Call	GOVI	81,130.0000	8.1130	54,460.0000	5.4460	(32.873)	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
2021/07/22	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	GOVI	03/02/2022	792.74	Call	GOVI	81,230.0000	8.1230	54,560.0000	5.4560	(32.833)	0	0	0
2021/07/22	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	GOVI	05/05/2022	788.25	Call	GOVI	221,040.0000	22.1040	194,040.0000	19.4040	(12.215)	0	0	0
2021/07/22	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	GOVI	05/05/2022			GOVI	810.3540	810.3540	807.6540	807.6540	(0.333)	0.0000	0.0000	0
2021/07/22	GOVI	05/05/2022	788.24	Call	GOVI	221,140.0000	22.1140	194,140.0000	19.4140	(12.209)	0	0	0
2021/07/22	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	GOVI	05/05/2022	788.23	Call	GOVI	221,240.0000	22.1240	194,240.0000	19.4240	(12.204)	0	0	0
2021/07/22	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	GOVI	04/08/2022	819.28	Call	GOVI	1,900.0000	0.1900	0.0000	0.0000	(100.000)	0	0	0
2021/07/22	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	20,060.0000	2.0060	100.000	0	0	0
2021/07/22	GOVI	04/08/2022			GOVI	819.4700	819.4700	817.2740	817.2740	(0.268)	0.0000	0.0000	0
2021/07/22	GOVI	04/08/2022	819.27	Call	GOVI	2,000.0000	0.2000	0.0000	0.0000	(100.000)	0	0	0
2021/07/22	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	19,960.0000	1.9960	100.000	0	0	0
2021/07/22	GOVI	04/08/2022	819.26	Call	GOVI	2,100.0000	0.2100	0.0000	0.0000	(100.000)	0	0	0
2021/07/22	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	19,860.0000	1.9860	100.000	0	0	0
2021/07/22	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/07/22	IGOV	05/08/2021			Index Future	290.2690	290.2690	288.8630	288.8630	(0.484)	0.0000	0.0000	459
2021/07/22	IGOV	04/11/2021			Index Future	293.4870	293.4870	292.0640	292.0640	(0.485)	0.0000	0.0000	16
2021/07/22	IGOV	03/02/2022			Index Future	296.9360	296.9360	295.4960	295.4960	(0.485)	0.0000	0.0000	0
2021/07/22	IGOV	05/05/2022			Index Future	300.5260	300.5260	299.0680	299.0680	(0.485)	0.0000	0.0000	0
2021/07/22	IGOV	04/08/2022			Index Future	301.7900	301.7900	302.6990	302.6990	0.301	0.0000	0.0000	0
2021/07/22	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/07/22	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/07/22	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/07/22	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/07/22	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/07/22	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/07/22	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/07/22	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/07/22	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/07/22	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/07/22	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/07/22	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/07/22	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/07/22	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/07/22	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/07/22	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/07/22	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/07/22	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/07/22	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/07/22	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/07/22	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	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
2021/07/22	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/07/22	JBAF	18/08/2021			Jibar Tradeable Future	3.8100	96.1900	3.6850	96.3150	(3.281)	0.0000	0.0000	0
2021/07/22	JBAF	15/09/2021			Jibar Tradeable Future	3.8650	96.1350	3.7550	96.2450	(2.846)	0.0000	0.0000	30,000
2021/07/22	JBAF	20/10/2021			Jibar Tradeable Future	4.0200	95.9800	3.7100	96.2900	(7.711)	0.0000	0.0000	0
2021/07/22	JBAF	17/11/2021			Jibar Tradeable Future	4.0800	95.9200	3.8900	96.1100	(4.657)	0.0000	0.0000	0
2021/07/22	JBAF	15/12/2021			Jibar Tradeable Future	4.2350	95.7650	4.0950	95.9050	(3.306)	0.0000	0.0000	0
2021/07/22	JBAF	19/01/2022			Jibar Tradeable Future	4.2700	94.2700	3.9600	96.0400	(7.260)	0.0000	0.0000	0
2021/07/22	JBAF	16/03/2022			Jibar Tradeable Future	4.5100	95.4900	4.3800	95.6200	(2.882)	0.0000	0.0000	0
2021/07/22	JBAF	15/06/2022			Jibar Tradeable Future	4.8150	95.1850	4.7350	95.2650	(1.661)	0.0000	0.0000	471
2021/07/22	JBAF	21/09/2022			Jibar Tradeable Future	5.0250	94.9750	5.0100	94.9900	(0.299)	0.0000	0.0000	0
2021/07/22	JBAF	21/12/2022			Jibar Tradeable Future	5.3150	94.6850	5.2500	94.7500	(1.223)	0.0000	0.0000	0
2021/07/22	JBAF	15/03/2023			Jibar Tradeable Future	5.5150	94.4850	5.4750	94.5250	(0.725)	0.0000	0.0000	0
2021/07/22	JBAF	21/06/2023			Jibar Tradeable Future	5.6900	94.3100	5.6500	94.3500	(0.703)	0.0000	0.0000	0
2021/07/22	R023	05/08/2021	5.30	Call	Bond Future	223.6800	0.2237	298.2100	0.2982	33.320	0	0	0
2021/07/22	R023	05/08/2021	5.30	Put	Bond Future	42.1600	0.0422	20.4000	0.0204	(51.613)	0	0	0
2021/07/22	R023	05/08/2021	5.29	Call	Bond Future	212.1300	0.2121	285.1400	0.2851	34.418	0	0	0
2021/07/22	R023	05/08/2021	5.29	Put	Bond Future	45.7200	0.0457	22.4400	0.0224	(50.919)	0	0	0
2021/07/22	R023	05/08/2021			Bond Future	5.1799	107.2402	5.1164	107.3365	(1.227)	0.0000	0.0000	13,521
2021/07/22	R023	05/08/2021	5.31	Call	Bond Future	235.4500	0.2355	311.4400	0.3114	32.274	0	0	0
2021/07/22	R023	05/08/2021	5.31	Put	Bond Future	38.8300	0.0388	18.5300	0.0185	(52.279)	0	0	0
2021/07/22	R023	04/11/2021	4.91	Call	Bond Future	37.3300	0.0373	52.5700	0.0526	40.825	0	0	0
2021/07/22	R023	04/11/2021	4.91	Put	Bond Future	593.7300	0.5937	512.2100	0.5122	(13.730)	0	0	0
2021/07/22	R023	04/11/2021	4.90	Call	Bond Future	35.6800	0.0357	50.3700	0.0504	41.172	0	0	0
2021/07/22	R023	04/11/2021	4.90	Put	Bond Future	604.9200	0.6049	522.8500	0.5228	(13.567)	0	0	0
2021/07/22	R023	04/11/2021			Bond Future	5.3449	104.4833	5.2691	104.5801	(1.419)	0.0000	0.0000	3,370
2021/07/22	R023	04/11/2021	4.92	Call	Bond Future	39.0500	0.0390	54.8400	0.0548	40.435	0	0	0
2021/07/22	R023	04/11/2021	4.92	Put	Bond Future	582.6100	0.5826	501.6400	0.5016	(13.898)	0	0	0
2021/07/22	R023	03/02/2022	5.08	Call	Bond Future	92.9400	0.0929	118.1800	0.1182	27.157	0	0	0
2021/07/22	R023	03/02/2022	5.08	Put	Bond Future	558.3900	0.5584	486.0900	0.4861	(12.948)	0	0	0
2021/07/22	R023	03/02/2022			Bond Future	5.5307	105.6865	5.4360	105.7841	(1.712)	0.0000	0.0000	0
2021/07/22	R023	03/02/2022	5.07	Call	Bond Future	90.4900	0.0905	115.2400	0.1152	27.351	0	0	0
2021/07/22	R023	03/02/2022	5.07	Put	Bond Future	566.3100	0.5663	493.5200	0.4935	(12.853)	0	0	0
2021/07/22	R023	03/02/2022	5.06	Call	Bond Future	87.8600	0.0879	112.0900	0.1121	27.578	0	0	0
2021/07/22	R023	03/02/2022	5.06	Put	Bond Future	574.0400	0.5740	500.7300	0.5007	(12.771)	0	0	0
2021/07/22	R023	05/05/2022	6.31	Call	Bond Future	610.0400	0.6100	679.3200	0.6793	11.357	0	0	0
2021/07/22	R023	05/05/2022	6.31	Put	Bond Future	177.4700	0.1775	148.2700	0.1483	(16.453)	0	0	0
2021/07/22	R023	05/05/2022			Bond Future	5.7604	103.0296	5.6358	103.1281	(2.163)	0.0000	0.0000	0
2021/07/22	R023	05/05/2022	6.30	Call	Bond Future	603.7000	0.6037	672.7300	0.6727	11.434	0	0	0
2021/07/22	R023	05/05/2022	6.30	Put	Bond Future	178.9700	0.1790	149.5200	0.1495	(16.455)	0	0	0
2021/07/22	R023	05/05/2022	6.29	Call	Bond Future	597.3700	0.5974	666.1500	0.6661	11.514	0	0	0
2021/07/22	R023	05/05/2022	6.29	Put	Bond Future	180.4900	0.1805	150.7900	0.1508	(16.455)	0	0	0
2021/07/22	R023	04/08/2022	6.05	Call	Bond Future	5.5100	0.0055	25.7600	0.0258	367.514	0	0	0
2021/07/22	R023	04/08/2022	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	R023	04/08/2022			Bond Future	6.0400	104.3163	6.0032	104.3365	(0.609)	0.0000	0.0000	0
2021/07/22	R023	04/08/2022	6.04	Call	Bond Future	0.0000	0.0000	20.2500	0.0202	100.000	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
2021/07/22	R023	04/08/2022	6.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	R023	04/08/2022	6.03	Call	Bond Future	0.0000	0.0000	14.7500	0.0148	100.000	0	0	0
2021/07/22	R023	04/08/2022	6.03	Put	Bond Future	5.5000	0.0055	0.0000	0.0000	(100.000)	0	0	0
2021/07/22	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	R035	05/08/2021	5.31	Put	Bond Future	45,077.1700	45.0772	45,493.1600	45.4932	0.923	0	0	0
2021/07/22	R035	05/08/2021	11.37	Call	Bond Future	6,123.9800	6.1240	5,710.2200	5.7102	(6.756)	0	0	0
2021/07/22	R035	05/08/2021	11.37	Put	Bond Future	11.5600	0.0116	13.7900	0.0138	19.291	0	0	100
2021/07/22	R035	05/08/2021			Bond Future	10.3966	93.0135	10.4597	92.5975	0.607	0.0000	0.0000	77,082
2021/07/22	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	R035	05/08/2021	5.30	Put	Bond Future	45,193.7500	45.1938	45,609.7400	45.6097	0.920	0	0	0
2021/07/22	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	R035	05/08/2021	5.29	Put	Bond Future	45,310.4600	45.3105	45,726.4500	45.7265	0.918	0	0	0
2021/07/22	R035	05/08/2021	10.77	Call	Bond Future	2,632.7600	2.6328	2,268.6100	2.2686	(13.831)	0	0	0
2021/07/22	R035	05/08/2021	10.77	Put	Bond Future	213.0000	0.2130	264.8400	0.2648	24.338	0	0	100
2021/07/22	R035	05/08/2021	10.02	Put	Bond Future	2,681.1200	2.6811	3,039.0800	3.0391	13.351	0	0	0
2021/07/22	R035	05/08/2021	10.02	Call	Bond Future	140.5000	0.1405	82.4700	0.0825	(41.302)	0	0	100
2021/07/22	R035	04/11/2021	11.20	Put	Bond Future	1,202.8600	1.2029	1,311.9300	1.3119	9.068	0	0	350
2021/07/22	R035	04/11/2021	10.60	Call	Bond Future	2,535.9800	2.5360	2,313.0800	2.3131	(8.790)	0	0	0
2021/07/22	R035	04/11/2021	10.60	Put	Bond Future	2,531.6200	2.5316	2,729.6700	2.7297	7.823	0	0	350
2021/07/22	R035	04/11/2021	10.11	Put	Bond Future	4,401.3600	4.4014	4,686.2600	4.6863	6.473	0	0	0
2021/07/22	R035	04/11/2021	10.11	Call	Bond Future	1,175.5300	1.1755	1,039.4800	1.0395	(11.574)	0	0	350
2021/07/22	R035	04/11/2021	10.12	Put	Bond Future	4,355.8000	4.3558	4,638.9500	4.6389	6.501	0	0	0
2021/07/22	R035	04/11/2021	10.12	Call	Bond Future	1,197.5800	1.1976	1,059.7800	1.0598	(11.507)	0	0	400
2021/07/22	R035	04/11/2021	10.62	Put	Bond Future	2,470.6100	2.4706	2,665.2300	2.6652	7.877	0	0	0
2021/07/22	R035	04/11/2021	10.62	Call	Bond Future	2,603.3000	2.6033	2,376.9700	2.3770	(8.694)	0	0	400
2021/07/22	R035	04/11/2021	11.75	Put	Bond Future	597.8100	0.5978	655.9000	0.6559	9.717	0	0	782
2021/07/22	R035	04/11/2021	11.08	Call	Bond Future	4,407.7400	4.4077	4,110.8400	4.1108	(6.736)	0	0	0
2021/07/22	R035	04/11/2021	11.08	Put	Bond Future	1,396.7000	1.3967	1,520.7500	1.5207	8.882	0	0	782
2021/07/22	R035	04/11/2021	10.23	Put	Bond Future	3,877.7800	3.8778	4,141.3700	4.1414	6.797	0	0	0
2021/07/22	R035	04/11/2021	12.53	Call	Bond Future	11,450.7600	11.4508	11,051.9200	11.0519	(3.483)	0	0	0
2021/07/22	R035	04/11/2021	12.53	Put	Bond Future	217.1400	0.2171	239.2500	0.2393	10.182	0	0	0
2021/07/22	R035	04/11/2021			Bond Future	10.5993	89.5369	10.6651	89.1160	0.620	0.0000	0.0000	46,740
2021/07/22	R035	04/11/2021	11.20	Call	Bond Future	4,942.2500	4.9423	4,630.3700	4.6304	(6.310)	0	0	0
2021/07/22	R035	04/11/2021	13.82	Call	Bond Future	17,609.0200	17.6090	17,190.1600	17.1902	(2.379)	0	0	0
2021/07/22	R035	04/11/2021	13.82	Put	Bond Future	16.5800	0.0166	18.6700	0.0187	12.606	0	0	400
2021/07/22	R035	04/11/2021	11.75	Call	Bond Future	7,561.5400	7.5615	7,198.6800	7.1987	(4.799)	0	0	0
2021/07/22	R035	04/11/2021	10.23	Call	Bond Future	1,458.5700	1.4586	1,301.2100	1.3012	(10.789)	0	0	782
2021/07/22	R035	04/11/2021	12.52	Call	Bond Future	11,401.9900	11.4020	11,003.4900	11.0035	(3.495)	0	0	0
2021/07/22	R035	04/11/2021	12.52	Put	Bond Future	220.9800	0.2210	243.4300	0.2434	10.159	0	0	0
2021/07/22	R035	04/11/2021	12.51	Call	Bond Future	11,353.2100	11.3532	10,955.0600	10.9551	(3.507)	0	0	0
2021/07/22	R035	04/11/2021	12.51	Put	Bond Future	224.8700	0.2249	247.6700	0.2477	10.139	0	0	0
2021/07/22	R035	03/02/2022	11.05	Put	Bond Future	2,657.3900	2.6574	2,828.5800	2.8286	6.442	0	0	1,600
2021/07/22	R035	03/02/2022	10.35	Put	Bond Future	4,918.8300	4.9188	5,181.5900	5.1816	5.342	0	0	0
2021/07/22	R035	03/02/2022	10.35	Call	Bond Future	1,985.2400	1.9852	1,821.8600	1.8219	(8.230)	0	0	1,600
2021/07/22	R035	03/02/2022	11.28	Call	Bond Future	5,024.3400	5.0243	4,743.2400	4.7432	(5.595)	0	0	0
2021/07/22	R035	03/02/2022	11.28	Put	Bond Future	2,159.4200	2.1594	2,304.4600	2.3045	6.717	0	0	200
2021/07/22	R035	03/02/2022	10.26	Put	Bond Future	5,291.3800	5.2914	5,566.3400	5.5663	5.196	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
2021/07/22	R035	03/02/2022	10.26	Call	Bond Future	1,766.3400	1.7663	1,615.1600	1.6152	(8.559)	0	0	200
2021/07/22	R035	03/02/2022	11.73	Call	Bond Future	6,925.3300	6.9253	6,602.0900	6.6021	(4.668)	0	0	0
2021/07/22	R035	03/02/2022	11.73	Put	Bond Future	1,448.0700	1.4481	1,550.9700	1.5510	7.106	0	0	280
2021/07/22	R035	03/02/2022	11.03	Call	Bond Future	4,065.9200	4.0659	3,813.3900	3.8134	(6.211)	0	0	0
2021/07/22	R035	03/02/2022	11.39	Call	Bond Future	5,473.5100	5.4735	5,181.0100	5.1810	(5.344)	0	0	0
2021/07/22	R035	03/02/2022	11.39	Put	Bond Future	1,958.8500	1.9588	2,092.4900	2.0925	6.822	0	0	683
2021/07/22	R035	03/02/2022	10.65	Call	Bond Future	2,812.7300	2.8127	2,608.7800	2.6088	(7.251)	0	0	0
2021/07/22	R035	03/02/2022	11.23	Call	Bond Future	4,825.5000	4.8255	4,549.8300	4.5498	(5.713)	0	0	0
2021/07/22	R035	03/02/2022	11.23	Put	Bond Future	2,258.3500	2.2584	2,408.8200	2.4088	6.663	0	0	0
2021/07/22	R035	03/02/2022	11.22	Call	Bond Future	4,786.2000	4.7862	4,511.6400	4.5116	(5.736)	0	0	0
2021/07/22	R035	03/02/2022	11.22	Put	Bond Future	2,278.7900	2.2788	2,430.3700	2.4304	6.652	0	0	0
2021/07/22	R035	03/02/2022			Bond Future	10.8093	90.5682	10.8779	90.1420	0.634	0.0000	0.0000	0
2021/07/22	R035	03/02/2022	11.05	Call	Bond Future	4,139.7700	4.1398	3,884.8200	3.8848	(6.159)	0	0	0
2021/07/22	R035	03/02/2022	11.88	Call	Bond Future	7,592.0000	7.5920	7,257.3400	7.2573	(4.408)	0	0	0
2021/07/22	R035	03/02/2022	11.88	Put	Bond Future	1,270.3400	1.2703	1,361.8200	1.3618	7.201	0	0	1,800
2021/07/22	R035	03/02/2022	11.03	Put	Bond Future	2,705.3200	2.7053	2,878.9300	2.8789	6.417	0	0	280
2021/07/22	R035	03/02/2022	10.10	Put	Bond Future	5,997.1500	5.9972	6,293.7600	6.2938	4.946	0	0	0
2021/07/22	R035	03/02/2022	10.10	Call	Bond Future	1,406.8200	1.4068	1,277.2900	1.2773	(9.207)	0	0	280
2021/07/22	R035	03/02/2022	10.65	Put	Bond Future	3,814.4100	3.8144	4,036.6000	4.0366	5.825	0	0	683
2021/07/22	R035	03/02/2022	9.70	Put	Bond Future	8,060.3700	8.0604	8,406.2900	8.4063	4.292	0	0	0
2021/07/22	R035	03/02/2022	9.70	Call	Bond Future	727.2700	0.7273	647.0500	0.6470	(11.030)	0	0	683
2021/07/22	R035	03/02/2022	11.24	Call	Bond Future	4,864.6500	4.8646	4,587.8800	4.5879	(5.689)	0	0	0
2021/07/22	R035	03/02/2022	11.24	Put	Bond Future	2,237.8300	2.2378	2,387.2000	2.3872	6.675	0	0	0
2021/07/22	R035	05/05/2022	11.64	Call	Bond Future	6,040.6600	6.0407	5,750.4600	5.7505	(4.804)	0	0	0
2021/07/22	R035	05/05/2022	11.64	Put	Bond Future	2,382.2500	2.3822	2,523.3900	2.5234	5.925	0	0	0
2021/07/22	R035	05/05/2022	11.63	Call	Bond Future	6,001.3300	6.0013	5,712.0100	5.7120	(4.821)	0	0	0
2021/07/22	R035	05/05/2022	11.63	Put	Bond Future	2,399.8500	2.3999	2,541.8700	2.5419	5.918	0	0	0
2021/07/22	R035	05/05/2022			Bond Future	11.0171	87.1645	11.0885	86.7332	0.648	0.0000	0.0000	0
2021/07/22	R035	05/05/2022	11.65	Call	Bond Future	6,080.0500	6.0800	5,788.9900	5.7890	(4.787)	0	0	0
2021/07/22	R035	05/05/2022	11.65	Put	Bond Future	2,364.7700	2.3648	2,505.0500	2.5050	5.932	0	0	0
2021/07/22	R035	04/08/2022	10.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	R035	04/08/2022	10.72	Put	Bond Future	61.9400	0.0619	3,569.0200	3.5690	5662.060	0	0	0
2021/07/22	R035	04/08/2022	10.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	R035	04/08/2022	10.73	Put	Bond Future	0.0000	0.0000	3,507.0800	3.5071	100.000	0	0	0
2021/07/22	R035	04/08/2022			Bond Future	10.7300	91.2325	11.3133	87.7255	5.436	0.0000	0.0000	0
2021/07/22	R035	04/08/2022	10.74	Call	Bond Future	61.8700	0.0619	0.0000	0.0000	(100.000)	0	0	0
2021/07/22	R035	04/08/2022	10.74	Put	Bond Future	0.0000	0.0000	3,445.2100	3.4452	100.000	0	0	0
2021/07/22	R186	05/08/2021	8.62	Call	Bond Future	5,279.9700	5.2800	5,337.3300	5.3373	1.086	0	0	0
2021/07/22	R186	05/08/2021	8.62	Put	Bond Future	0.6200	0.0006	0.3600	0.0004	(41.935)	0	0	0
2021/07/22	R186	05/08/2021	8.61	Call	Bond Future	5,235.6800	5.2357	5,293.0200	5.2930	1.095	0	0	0
2021/07/22	R186	05/08/2021	8.61	Put	Bond Future	0.6700	0.0007	0.3900	0.0004	(41.791)	0	0	0
2021/07/22	R186	05/08/2021			Bond Future	7.4641	114.6569	7.4519	114.7146	(0.164)	0.0000	0.0000	75,373
2021/07/22	R186	05/08/2021	8.63	Call	Bond Future	5,324.2300	5.3242	5,381.6000	5.3816	1.078	0	0	0
2021/07/22	R186	05/08/2021	8.63	Put	Bond Future	0.5800	0.0006	0.3300	0.0003	(43.103)	0	0	0
2021/07/22	R186	04/11/2021	7.77	Call	Bond Future	1,799.2100	1.7992	1,824.5100	1.8245	1.406	0	0	0
2021/07/22	R186	04/11/2021	8.10	Call	Bond Future	2,728.8900	2.7289	2,762.9900	2.7630	1.250	0	0	0
2021/07/22	R186	04/11/2021	8.10	Put	Bond Future	758.3900	0.7584	734.8700	0.7349	(3.101)	0	0	0

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2021/07/22	R186	04/11/2021	8.09	Call	Bond Future	2,697.7800	2.6978	2,731.6300	2.7316	1.255	0	0	0
2021/07/22	R186	04/11/2021	8.09	Put	Bond Future	771.0200	0.7710	747.2500	0.7472	(3.083)	0	0	0
2021/07/22	R186	04/11/2021			Bond Future	7.6544	115.8867	7.6416	115.9443	(0.168)	0.0000	0.0000	41,648
2021/07/22	R186	04/11/2021	7.77	Put	Bond Future	1,283.9200	1.2839	1,251.6000	1.2516	(2.517)	0	0	15,177
2021/07/22	R186	04/11/2021	8.77	Call	Bond Future	5,087.7400	5.0877	5,135.1200	5.1351	0.931	0	0	0
2021/07/22	R186	04/11/2021	8.77	Put	Bond Future	235.3900	0.2354	225.1500	0.2252	(4.350)	0	0	15,177
2021/07/22	R186	04/11/2021	8.11	Call	Bond Future	2,760.1500	2.7601	2,794.5100	2.7945	1.245	0	0	0
2021/07/22	R186	04/11/2021	8.11	Put	Bond Future	745.9200	0.7459	722.6600	0.7227	(3.118)	0	0	0
2021/07/22	R186	03/02/2022	7.30	Call	Bond Future	981.8000	0.9818	996.1100	0.9961	1.458	0	0	0
2021/07/22	R186	03/02/2022	7.30	Put	Bond Future	3,347.1700	3.3472	3,303.5400	3.3035	(1.303)	0	0	0
2021/07/22	R186	03/02/2022			Bond Future	7.8506	111.9391	7.8369	111.9970	(0.174)	0.0000	0.0000	0
2021/07/22	R186	03/02/2022	7.29	Call	Bond Future	967.9600	0.9680	982.1100	0.9821	1.462	0	0	0
2021/07/22	R186	03/02/2022	7.29	Put	Bond Future	3,376.8800	3.3769	3,333.0900	3.3331	(1.297)	0	0	0
2021/07/22	R186	03/02/2022	7.28	Call	Bond Future	954.2700	0.9543	968.2500	0.9683	1.465	0	0	0
2021/07/22	R186	03/02/2022	7.28	Put	Bond Future	3,406.7500	3.4068	3,362.7900	3.3628	(1.290)	0	0	0
2021/07/22	R186	05/05/2022	8.32	Call	Bond Future	2,881.0700	2.8811	2,911.0800	2.9111	1.042	0	0	0
2021/07/22	R186	05/05/2022	8.32	Put	Bond Future	1,849.0300	1.8490	1,820.6600	1.8207	(1.534)	0	0	0
2021/07/22	R186	05/05/2022			Bond Future	8.0610	113.2672	8.0465	113.3255	(0.181)	0.0000	0.0000	0
2021/07/22	R186	05/05/2022	8.31	Call	Bond Future	2,856.5700	2.8566	2,886.4400	2.8864	1.046	0	0	0
2021/07/22	R186	05/05/2022	8.31	Put	Bond Future	1,864.1500	1.8641	1,835.6400	1.8356	(1.529)	0	0	0
2021/07/22	R186	05/05/2022	8.30	Call	Bond Future	2,832.5600	2.8326	2,862.2700	2.8623	1.049	0	0	0
2021/07/22	R186	05/05/2022	8.30	Put	Bond Future	1,879.7800	1.8798	1,851.1100	1.8511	(1.525)	0	0	0
2021/07/22	R186	04/08/2022	8.15	Call	Bond Future	38.0700	0.0381	0.0000	0.0000	(100.000)	0	0	0
2021/07/22	R186	04/08/2022	8.15	Put	Bond Future	0.0000	0.0000	493.6700	0.4937	100.000	0	0	0
2021/07/22	R186	04/08/2022			Bond Future	8.1400	109.8897	8.2801	109.3579	1.721	0.0000	0.0000	0
2021/07/22	R186	04/08/2022	8.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	R186	04/08/2022	8.13	Put	Bond Future	38.0800	0.0381	569.8200	0.5698	1396.376	0	0	0
2021/07/22	R186	04/08/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	R186	04/08/2022	8.14	Put	Bond Future	0.0000	0.0000	531.7400	0.5317	100.000	0	0	0
2021/07/22	R197	05/08/2021			Bond Future	321.8631	321.8631	321.9076	321.9076	0.014	0.0000	0.0000	1,107
2021/07/22	R197	04/11/2021			Bond Future	325.3942	325.3942	325.4376	325.4376	0.013	0.0000	0.0000	1,189
2021/07/22	R197	03/02/2022			Bond Future	321.0708	321.0708	321.1137	321.1137	0.013	0.0000	0.0000	0
2021/07/22	R197	05/05/2022			Bond Future	324.9538	324.9538	324.9967	324.9967	0.013	0.0000	0.0000	0
2021/07/22	R197	04/08/2022			Bond Future	324.7400	324.7400	320.6697	320.6697	(1.253)	0.0000	0.0000	0
2021/07/22	R202	05/08/2021			Bond Future	235.8048	235.8048	234.6954	234.6954	(0.470)	0.0000	0.0000	3,560
2021/07/22	R202	04/11/2021			Bond Future	238.3918	238.3918	237.2690	237.2690	(0.471)	0.0000	0.0000	9,577
2021/07/22	R202	03/02/2022			Bond Future	236.8661	236.8661	235.7291	235.7291	(0.480)	0.0000	0.0000	0
2021/07/22	R202	05/05/2022			Bond Future	239.7302	239.7302	238.5793	238.5793	(0.480)	0.0000	0.0000	0
2021/07/22	R202	04/08/2022			Bond Future	239.8800	239.8800	237.0903	237.0903	(1.163)	0.0000	0.0000	0
2021/07/22	R209	05/08/2021	11.81	Call	Bond Future	7,632.8700	7.6329	7,241.3300	7.2413	(5.130)	0	0	0
2021/07/22	R209	05/08/2021	11.81	Put	Bond Future	0.7700	0.0008	0.8700	0.0009	12.987	0	0	0
2021/07/22	R209	05/08/2021			Bond Future	10.3676	71.5855	10.4359	71.1939	0.660	0.0000	0.0000	26,637
2021/07/22	R209	05/08/2021	11.80	Call	Bond Future	7,584.2800	7.5843	7,192.7600	7.1928	(5.162)	0	0	0
2021/07/22	R209	05/08/2021	11.80	Put	Bond Future	0.8100	0.0008	0.9300	0.0009	14.815	0	0	0
2021/07/22	R209	05/08/2021	11.79	Call	Bond Future	7,535.6400	7.5356	7,144.1300	7.1441	(5.195)	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
2021/07/22	R209	05/08/2021	11.79	Put	Bond Future	0.8600	0.0009	0.9900	0.0010	15.116	0	0	0
2021/07/22	R209	04/11/2021	10.00	Call	Bond Future	870.7300	0.8707	755.4500	0.7555	(13.239)	0	0	0
2021/07/22	R209	04/11/2021	10.00	Put	Bond Future	4,039.7300	4.0397	4,320.6700	4.3207	6.954	0	0	3,100
2021/07/22	R209	04/11/2021	12.00	Call	Bond Future	7,825.9500	7.8260	7,466.3300	7.4663	(4.595)	0	0	0
2021/07/22	R209	04/11/2021	12.00	Put	Bond Future	324.3900	0.3244	360.9900	0.3610	11.283	0	0	9,000
2021/07/22	R209	04/11/2021	10.50	Call	Bond Future	2,019.1500	2.0191	1,818.4600	1.8185	(9.939)	0	0	0
2021/07/22	R209	04/11/2021	12.19	Call	Bond Future	8,646.3500	8.6463	8,278.9400	8.2789	(4.249)	0	0	0
2021/07/22	R209	04/11/2021	12.19	Put	Bond Future	252.6600	0.2527	281.4700	0.2815	11.403	0	0	0
2021/07/22	R209	04/11/2021	12.17	Call	Bond Future	8,560.0700	8.5601	8,193.4000	8.1934	(4.283)	0	0	0
2021/07/22	R209	04/11/2021			Bond Future	10.5472	69.2135	10.6182	68.8173	0.673	0.0000	0.0000	6,851
2021/07/22	R209	04/11/2021	10.50	Put	Bond Future	2,284.6500	2.2847	2,480.1800	2.4802	8.558	0	0	9,400
2021/07/22	R209	04/11/2021	9.50	Put	Bond Future	6,497.0400	6.4970	6,848.4300	6.8484	5.408	0	0	0
2021/07/22	R209	04/11/2021	9.50	Call	Bond Future	249.1300	0.2491	204.3000	0.2043	(17.995)	0	0	6,000
2021/07/22	R209	04/11/2021	12.18	Call	Bond Future	8,603.2400	8.6032	8,236.2000	8.2362	(4.266)	0	0	0
2021/07/22	R209	04/11/2021	12.18	Put	Bond Future	256.0300	0.2560	285.2100	0.2852	11.397	0	0	0
2021/07/22	R209	04/11/2021	12.17	Put	Bond Future	259.3900	0.2594	288.9400	0.2889	11.392	0	0	0
2021/07/22	R209	03/02/2022	11.03	Call	Bond Future	3,737.3800	3.7374	3,490.1500	3.4901	(6.615)	0	0	0
2021/07/22	R209	03/02/2022	11.03	Put	Bond Future	2,118.0100	2.1180	2,271.7800	2.2718	7.260	0	0	0
2021/07/22	R209	03/02/2022	11.02	Call	Bond Future	3,704.3800	3.7044	3,458.2900	3.4583	(6.643)	0	0	0
2021/07/22	R209	03/02/2022	11.02	Put	Bond Future	2,137.8900	2.1379	2,292.8000	2.2928	7.246	0	0	0
2021/07/22	R209	03/02/2022			Bond Future	10.7289	70.0109	10.8025	69.6099	0.686	0.0000	0.0000	0
2021/07/22	R209	03/02/2022	11.04	Call	Bond Future	3,770.2800	3.7703	3,521.9300	3.5219	(6.587)	0	0	0
2021/07/22	R209	03/02/2022	11.04	Put	Bond Future	2,098.0800	2.0981	2,250.7300	2.2507	7.276	0	0	0
2021/07/22	R209	05/05/2022	11.44	Call	Bond Future	4,867.4400	4.8674	4,601.0900	4.6011	(5.472)	0	0	0
2021/07/22	R209	05/05/2022	11.44	Put	Bond Future	2,142.6900	2.1427	2,282.2200	2.2822	6.512	0	0	0
2021/07/22	R209	05/05/2022	11.43	Call	Bond Future	4,834.2200	4.8342	4,568.7600	4.5688	(5.491)	0	0	0
2021/07/22	R209	05/05/2022	11.43	Put	Bond Future	2,159.7900	2.1598	2,300.2100	2.3002	6.502	0	0	0
2021/07/22	R209	05/05/2022			Bond Future	10.9141	67.7002	10.9905	67.2944	0.700	0.0000	0.0000	0
2021/07/22	R209	05/05/2022	11.45	Call	Bond Future	4,900.7400	4.9007	4,633.5000	4.6335	(5.453)	0	0	0
2021/07/22	R209	05/05/2022	11.45	Put	Bond Future	2,125.7200	2.1257	2,264.3600	2.2644	6.522	0	0	0
2021/07/22	R209	04/08/2022	10.57	Put	Bond Future	55.2000	0.0552	3,292.2600	3.2923	5864.239	0	0	0
2021/07/22	R209	04/08/2022	10.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	R209	04/08/2022	10.58	Put	Bond Future	0.0000	0.0000	3,237.0600	3.2371	100.000	0	0	0
2021/07/22	R209	04/08/2022			Bond Future	10.5800	71.3016	11.1869	68.0646	5.736	0.0000	0.0000	0
2021/07/22	R209	04/08/2022	10.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	R209	04/08/2022	10.59	Call	Bond Future	55.1300	0.0551	0.0000	0.0000	(100.000)	0	0	0
2021/07/22	R209	04/08/2022	10.59	Put	Bond Future	0.0000	0.0000	3,181.9300	3.1819	100.000	0	0	0
2021/07/22	R210	05/08/2021			Bond Future	209.0586	209.0586	208.7195	208.7195	(0.162)	0.0000	0.0000	1,305
2021/07/22	R210	04/11/2021			Bond Future	208.5666	208.5666	208.2226	208.2226	(0.165)	0.0000	0.0000	1,434
2021/07/22	R210	03/02/2022			Bond Future	211.0188	211.0188	210.6702	210.6702	(0.165)	0.0000	0.0000	0
2021/07/22	R210	05/05/2022			Bond Future	210.7386	210.7386	210.3854	210.3854	(0.168)	0.0000	0.0000	0
2021/07/22	R210	04/08/2022			Bond Future	210.6500	210.6500	212.9674	212.9674	1.100	0.0000	0.0000	0
2021/07/22	R212	05/08/2021			Bond Future	173.1638	173.1638	173.1147	173.1147	(0.028)	0.0000	0.0000	2,437
2021/07/22	R212	04/11/2021			Bond Future	175.0635	175.0635	175.0130	175.0130	(0.029)	0.0000	0.0000	0
2021/07/22	R213	05/08/2021	10.85	Call	Bond Future	7,838.6500	7.8387	7,624.8700	7.6249	(2.727)	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
2021/07/22	R213	05/08/2021	10.85	Put	Bond Future	0.1700	0.0002	0.1500	0.0002	(11.765)	0	0	0
2021/07/22	R213	05/08/2021	10.84	Call	Bond Future	7,789.1300	7.7891	7,575.3400	7.5753	(2.745)	0	0	0
2021/07/22	R213	05/08/2021	10.84	Put	Bond Future	0.1900	0.0002	0.1600	0.0002	(15.789)	0	0	0
2021/07/22	R213	05/08/2021	10.14	Put	Bond Future	20.2500	0.0202	21.2500	0.0213	4.938	0	0	0
2021/07/22	R213	05/08/2021	9.34	Put	Bond Future	839.4400	0.8394	930.5100	0.9305	10.849	0	0	0
2021/07/22	R213	05/08/2021	9.34	Call	Bond Future	703.1400	0.7031	580.4500	0.5805	(17.449)	0	0	0
2021/07/22	R213	05/08/2021			Bond Future	9.3642	88.3955	9.4024	88.1817	0.407	0.0000	0.0000	9,022
2021/07/22	R213	05/08/2021	10.86	Call	Bond Future	7,888.1400	7.8881	7,674.3600	7.6744	(2.710)	0	0	0
2021/07/22	R213	05/08/2021	10.86	Put	Bond Future	0.1600	0.0002	0.1400	0.0001	(12.500)	0	0	0
2021/07/22	R213	05/08/2021	10.78	Call	Bond Future	7,491.1100	7.4911	7,277.3200	7.2773	(2.854)	0	0	0
2021/07/22	R213	05/08/2021	10.78	Put	Bond Future	0.2900	0.0003	0.2600	0.0003	(10.345)	0	0	0
2021/07/22	R213	05/08/2021	10.14	Call	Bond Future	4,235.6300	4.2356	4,022.8700	4.0229	(5.023)	0	0	0
2021/07/22	R213	04/11/2021	11.10	Put	Bond Future	245.7100	0.2457	259.8400	0.2598	5.751	0	0	0
2021/07/22	R213	04/11/2021	11.11	Call	Bond Future	8,195.0000	8.1950	7,992.4100	7.9924	(2.472)	0	0	0
2021/07/22	R213	04/11/2021	11.09	Put	Bond Future	249.3300	0.2493	263.6700	0.2637	5.751	0	0	0
2021/07/22	R213	04/11/2021			Bond Future	9.5546	85.8145	9.5943	85.5980	0.417	0.0000	0.0000	520
2021/07/22	R213	04/11/2021	11.10	Call	Bond Future	8,150.6300	8.1506	7,948.2400	7.9482	(2.483)	0	0	0
2021/07/22	R213	04/11/2021	11.11	Put	Bond Future	242.1300	0.2421	256.0600	0.2561	5.753	0	0	0
2021/07/22	R213	04/11/2021	11.09	Call	Bond Future	8,106.2700	8.1063	7,904.0900	7.9041	(2.494)	0	0	0
2021/07/22	R213	03/02/2022	10.67	Call	Bond Future	5,793.5700	5.7936	5,622.9000	5.6229	(2.946)	0	0	0
2021/07/22	R213	03/02/2022	10.67	Put	Bond Future	1,117.9100	1.1179	1,166.5200	1.1665	4.348	0	0	220
2021/07/22	R213	03/02/2022	10.60	Put	Bond Future	1,196.5800	1.1966	1,248.2300	1.2482	4.316	0	0	430
2021/07/22	R213	03/02/2022	10.00	Call	Bond Future	3,432.5100	3.4325	3,297.4900	3.2975	(3.934)	0	0	0
2021/07/22	R213	03/02/2022	10.00	Put	Bond Future	2,133.1600	2.1332	2,217.4200	2.2174	3.950	0	0	430
2021/07/22	R213	03/02/2022	9.22	Put	Bond Future	4,323.7000	4.3237	4,462.3700	4.4624	3.207	0	0	0
2021/07/22	R213	03/02/2022	8.80	Put	Bond Future	5,988.7300	5.9887	6,156.4300	6.1564	2.800	0	0	0
2021/07/22	R213	03/02/2022	8.80	Call	Bond Future	762.1300	0.7621	710.5500	0.7106	(6.768)	0	0	102
2021/07/22	R213	03/02/2022	9.58	Put	Bond Future	3,171.6100	3.1716	3,284.3800	3.2844	3.556	0	0	200
2021/07/22	R213	03/02/2022	8.63	Put	Bond Future	6,781.7900	6.7818	6,959.2100	6.9592	2.616	0	0	0
2021/07/22	R213	03/02/2022	8.63	Call	Bond Future	577.8400	0.5778	535.9800	0.5360	(7.244)	0	0	200
2021/07/22	R213	03/02/2022	9.98	Call	Bond Future	3,371.1100	3.3711	3,237.3600	3.2374	(3.968)	0	0	0
2021/07/22	R213	03/02/2022	9.98	Put	Bond Future	2,175.3900	2.1754	2,260.9200	2.2609	3.932	0	0	0
2021/07/22	R213	03/02/2022			Bond Future	9.7515	86.8028	9.7931	86.5835	0.426	0.0000	0.0000	0
2021/07/22	R213	03/02/2022	10.17	Call	Bond Future	3,984.2300	3.9842	3,838.7900	3.8388	(3.650)	0	0	0
2021/07/22	R213	03/02/2022	10.17	Put	Bond Future	1,810.8100	1.8108	1,884.6500	1.8847	4.078	0	0	220
2021/07/22	R213	03/02/2022	9.15	Put	Bond Future	4,575.9500	4.5760	4,719.6500	4.7196	3.140	0	0	0
2021/07/22	R213	03/02/2022	9.15	Call	Bond Future	1,319.1900	1.3192	1,243.6100	1.2436	(5.729)	0	0	220
2021/07/22	R213	03/02/2022	10.60	Call	Bond Future	5,527.9800	5.5280	5,360.3500	5.3603	(3.032)	0	0	0
2021/07/22	R213	03/02/2022	9.22	Call	Bond Future	1,454.1900	1.4542	1,373.5800	1.3736	(5.543)	0	0	430
2021/07/22	R213	03/02/2022	10.25	Call	Bond Future	4,255.0100	4.2550	4,104.9700	4.1050	(3.526)	0	0	0
2021/07/22	R213	03/02/2022	10.25	Put	Bond Future	1,674.4100	1.6744	1,743.6500	1.7437	4.135	0	0	102
2021/07/22	R213	03/02/2022	9.76	Call	Bond Future	2,729.9500	2.7300	2,610.8600	2.6109	(4.362)	0	0	0
2021/07/22	R213	03/02/2022	9.76	Put	Bond Future	2,685.2800	2.6853	2,785.4700	2.7855	3.731	0	0	102
2021/07/22	R213	03/02/2022	10.15	Call	Bond Future	3,917.6000	3.9176	3,773.3500	3.7733	(3.682)	0	0	0
2021/07/22	R213	03/02/2022	10.15	Put	Bond Future	1,846.3900	1.8464	1,921.4200	1.9214	4.064	0	0	200
2021/07/22	R213	03/02/2022	9.58	Call	Bond Future	2,259.0900	2.2591	2,152.5800	2.1526	(4.715)	0	0	0
2021/07/22	R213	03/02/2022	9.97	Call	Bond Future	3,340.4700	3.3405	3,207.3800	3.2074	(3.984)	0	0	0
2021/07/22	R213	03/02/2022	9.97	Put	Bond Future	2,196.6200	2.1966	2,282.8100	2.2828	3.924	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
2021/07/22	R213	03/02/2022	9.96	Call	Bond Future	3,310.2200	3.3102	3,177.7600	3.1778	(4.002)	0	0	0
2021/07/22	R213	03/02/2022	9.96	Put	Bond Future	2,218.2900	2.2183	2,305.1100	2.3051	3.914	0	0	0
2021/07/22	R213	05/05/2022	10.65	Put	Bond Future	1,771.7000	1.7717	1,837.5300	1.8375	3.716	0	0	0
2021/07/22	R213	05/05/2022	10.63	Call	Bond Future	5,203.9100	5.2039	5,048.6200	5.0486	(2.984)	0	0	0
2021/07/22	R213	05/05/2022			Bond Future	9.9477	84.3003	9.9911	84.0783	0.436	0.0000	0.0000	0
2021/07/22	R213	05/05/2022	10.64	Call	Bond Future	5,238.2200	5.2382	5,082.4800	5.0825	(2.973)	0	0	0
2021/07/22	R213	05/05/2022	10.64	Put	Bond Future	1,785.8100	1.7858	1,852.1000	1.8521	3.712	0	0	0
2021/07/22	R213	05/05/2022	10.65	Call	Bond Future	5,272.6000	5.2726	5,116.4000	5.1164	(2.962)	0	0	0
2021/07/22	R213	05/05/2022	10.63	Put	Bond Future	1,800.0400	1.8000	1,866.7800	1.8668	3.708	0	0	0
2021/07/22	R213	04/08/2022	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	R213	04/08/2022	9.90	Put	Bond Future	0.0000	0.0000	1,522.0400	1.5220	100.000	0	0	0
2021/07/22	R213	04/08/2022	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	R213	04/08/2022			Bond Future	9.8900	86.6177	10.2040	85.0450	3.175	0.0000	0.0000	0
2021/07/22	R213	04/08/2022	9.89	Put	Bond Future	0.0000	0.0000	1,572.7200	1.5727	100.000	0	0	0
2021/07/22	R213	04/08/2022	9.90	Call	Bond Future	50.6800	0.0507	0.0000	0.0000	(100.000)	0	0	0
2021/07/22	R213	04/08/2022	9.88	Put	Bond Future	50.7100	0.0507	1,623.4300	1.6234	3101.400	0	0	0
2021/07/22	R214	05/08/2021	12.03	Put	Bond Future	4.1300	0.0041	5.3500	0.0054	29.540	0	0	0
2021/07/22	R214	05/08/2021	12.01	Call	Bond Future	6,484.7900	6.4848	6,004.0800	6.0041	(7.413)	0	0	0
2021/07/22	R214	05/08/2021			Bond Future	10.7975	68.1788	10.8810	67.6967	0.773	0.0000	0.0000	17,880
2021/07/22	R214	05/08/2021	12.02	Call	Bond Future	6,533.6500	6.5337	6,052.8600	6.0529	(7.359)	0	0	0
2021/07/22	R214	05/08/2021	12.02	Put	Bond Future	4.3300	0.0043	5.6300	0.0056	30.023	0	0	0
2021/07/22	R214	05/08/2021	12.03	Call	Bond Future	6,582.4700	6.5825	6,101.6000	6.1016	(7.305)	0	0	0
2021/07/22	R214	05/08/2021	12.01	Put	Bond Future	4.5500	0.0046	5.9300	0.0059	30.330	0	0	0
2021/07/22	R214	04/11/2021	12.47	Call	Bond Future	7,965.7300	7.9657	7,524.1000	7.5241	(5.544)	0	0	0
2021/07/22	R214	04/11/2021	12.46	Call	Bond Future	7,923.5100	7.9235	7,482.4200	7.4824	(5.567)	0	0	0
2021/07/22	R214	04/11/2021	12.46	Put	Bond Future	328.0000	0.3280	374.4700	0.3745	14.168	0	0	0
2021/07/22	R214	04/11/2021			Bond Future	10.9769	65.6331	11.0636	65.1456	0.790	0.0000	0.0000	1,764
2021/07/22	R214	04/11/2021	12.47	Put	Bond Future	323.9900	0.3240	369.9200	0.3699	14.176	0	0	0
2021/07/22	R214	04/11/2021	12.48	Call	Bond Future	8,007.9300	8.0079	7,565.7700	7.5658	(5.522)	0	0	0
2021/07/22	R214	04/11/2021	12.48	Put	Bond Future	320.0300	0.3200	365.4300	0.3654	14.186	0	0	0
2021/07/22	R214	03/02/2022	11.40	Put	Bond Future	2,256.2900	2.2563	2,456.5900	2.4566	8.877	0	0	0
2021/07/22	R214	03/02/2022	11.41	Call	Bond Future	3,580.1800	3.5802	3,285.6200	3.2856	(8.228)	0	0	0
2021/07/22	R214	03/02/2022	11.39	Put	Bond Future	2,278.1100	2.2781	2,479.8500	2.4799	8.856	0	0	0
2021/07/22	R214	03/02/2022			Bond Future	11.1617	66.3891	11.2518	65.8956	0.807	0.0000	0.0000	0
2021/07/22	R214	03/02/2022	11.40	Call	Bond Future	3,548.5100	3.5485	3,255.3700	3.2554	(8.261)	0	0	0
2021/07/22	R214	03/02/2022	11.41	Put	Bond Future	2,234.6500	2.2347	2,433.5300	2.4335	8.900	0	0	0
2021/07/22	R214	03/02/2022	11.39	Call	Bond Future	3,516.9500	3.5169	3,225.2500	3.2252	(8.294)	0	0	0
2021/07/22	R214	05/05/2022	11.74	Put	Bond Future	2,453.4800	2.4535	2,641.8200	2.6418	7.676	0	0	0
2021/07/22	R214	05/05/2022	11.75	Call	Bond Future	4,562.1400	4.5621	4,249.9500	4.2500	(6.843)	0	0	0
2021/07/22	R214	05/05/2022	11.73	Put	Bond Future	2,472.4300	2.4724	2,661.9100	2.6619	7.664	0	0	0
2021/07/22	R214	05/05/2022			Bond Future	11.3432	63.8970	11.4367	63.3976	0.825	0.0000	0.0000	0
2021/07/22	R214	05/05/2022	11.74	Call	Bond Future	4,529.8400	4.5298	4,218.7700	4.2188	(6.867)	0	0	0
2021/07/22	R214	05/05/2022	11.75	Put	Bond Future	2,434.8800	2.4349	2,622.1000	2.6221	7.689	0	0	0
2021/07/22	R214	05/05/2022	11.73	Call	Bond Future	4,497.8200	4.4978	4,187.8900	4.1879	(6.891)	0	0	0
2021/07/22	R214	04/08/2022	10.98	Put	Bond Future	0.0000	0.0000	3,520.8600	3.5209	100.000	0	0	0
2021/07/22	R214	04/08/2022	10.99	Call	Bond Future	56.3400	0.0563	0.0000	0.0000	(100.000)	0	0	0
2021/07/22	R214	04/08/2022			Bond Future	10.9800	67.6426	11.6323	64.1218	5.941	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	
2021/07/22	R214	04/08/2022	10.98	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2021/07/22	R214	04/08/2022	10.99	Put	Bond Future		0.0000	0.0000	3,464.5200	3.4645	100.000	0	0	0
2021/07/22	R214	04/08/2022	10.97	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2021/07/22	R214	04/08/2022	10.97	Put	Bond Future		56.4200	0.0564	3,577.2800	3.5773	6240.447	0	0	0
2021/07/22	R248	05/08/2021	12.51	Put	Bond Future		1.2400	0.0012	1.4500	0.0014	16.935	0	0	0
2021/07/22	R248	05/08/2021	12.52	Call	Bond Future	11,079.6900		11.0797	10,471.2500	10.4713	(5.491)	0	0	0
2021/07/22	R248	05/08/2021	12.50	Put	Bond Future		1.2800	0.0013	1.5100	0.0015	17.969	0	0	0
2021/07/22	R248	05/08/2021	11.20	Put	Bond Future		229.1800	0.2292	311.2600	0.3113	35.815	0	0	0
2021/07/22	R248	05/08/2021	11.20	Call	Bond Future		3,055.8900	3.0559	2,529.3200	2.5293	(17.231)	0	0	0
2021/07/22	R248	05/08/2021	10.50	Put	Bond Future		2,518.2800	2.5183	3,015.9500	3.0160	19.762	0	0	0
2021/07/22	R248	05/08/2021	10.30	Call	Bond Future		65.6200	0.0656	29.3300	0.0293	(55.303)	0	0	1,300
2021/07/22	R248	05/08/2021	10.90	Put	Bond Future		727.2600	0.7273	955.2700	0.9553	31.352	0	0	0
2021/07/22	R248	05/08/2021	10.90	Call	Bond Future		1,436.8500	1.4369	1,056.2100	1.0562	(26.491)	0	0	1,300
2021/07/22	R248	05/08/2021	10.60	Put	Bond Future		1,934.3900	1.9344	2,373.2100	2.3732	22.685	0	0	0
2021/07/22	R248	05/08/2021	10.60	Call	Bond Future		425.5500	0.4255	255.7200	0.2557	(39.908)	0	0	0
2021/07/22	R248	05/08/2021			Bond Future		10.8025	86.0507	10.8860	85.4420	0.773	0.0000	0.0000	98,939
2021/07/22	R248	05/08/2021	12.51	Call	Bond Future		11,023.1000	11.0231	10,414.6600	10.4147	(5.520)	0	0	0
2021/07/22	R248	05/08/2021	12.52	Put	Bond Future		1.1900	0.0012	1.4000	0.0014	17.647	0	0	0
2021/07/22	R248	05/08/2021	12.50	Call	Bond Future		10,966.4100	10.9664	10,357.9900	10.3580	(5.548)	0	0	0
2021/07/22	R248	05/08/2021	10.00	Put	Bond Future		6,281.5000	6.2815	6,885.8100	6.8858	9.620	0	0	0
2021/07/22	R248	05/08/2021	10.00	Call	Bond Future		6.4600	0.0065	2.1200	0.0021	(67.183)	0	0	0
2021/07/22	R248	05/08/2021	10.50	Call	Bond Future		246.3800	0.2464	135.4000	0.1354	(45.044)	0	0	0
2021/07/22	R248	05/08/2021	10.30	Put	Bond Future		3,900.4400	3.9004	4,472.8000	4.4728	14.674	0	0	0
2021/07/22	R248	04/11/2021	12.85	Call	Bond Future		11,873.8400	11.8738	11,296.9800	11.2970	(4.858)	0	0	0
2021/07/22	R248	04/11/2021	12.85	Put	Bond Future		269.7000	0.2697	308.4900	0.3085	14.383	0	0	0
2021/07/22	R248	04/11/2021			Bond Future		10.9818	82.5624	11.0687	81.9467	0.792	0.0000	0.0000	116,011
2021/07/22	R248	04/11/2021	10.30	Put	Bond Future		5,916.8500	5.9168	6,394.2600	6.3943	8.069	0	0	0
2021/07/22	R248	04/11/2021	10.30	Call	Bond Future		790.1900	0.7902	651.9500	0.6519	(17.495)	0	0	1,200
2021/07/22	R248	04/11/2021	9.60	Put	Bond Future		11,141.4000	11.1414	11,724.3300	11.7243	5.232	0	0	0
2021/07/22	R248	04/11/2021	9.60	Call	Bond Future		138.8400	0.1388	106.1200	0.1061	(23.567)	0	0	1,200
2021/07/22	R248	04/11/2021	12.84	Call	Bond Future		11,822.7800	11.8228	11,246.3400	11.2463	(4.876)	0	0	0
2021/07/22	R248	04/11/2021	12.84	Put	Bond Future		272.6700	0.2727	311.8800	0.3119	14.380	0	0	0
2021/07/22	R248	04/11/2021	12.83	Call	Bond Future		11,771.7300	11.7717	11,195.7200	11.1957	(4.893)	0	0	0
2021/07/22	R248	04/11/2021	12.83	Put	Bond Future		275.7300	0.2757	315.3700	0.3154	14.376	0	0	0
2021/07/22	R248	03/02/2022	11.48	Call	Bond Future		4,693.9000	4.6939	4,310.2500	4.3102	(8.173)	0	0	0
2021/07/22	R248	03/02/2022	11.49	Put	Bond Future		2,551.8700	2.5519	2,789.4200	2.7894	9.309	0	0	0
2021/07/22	R248	03/02/2022	11.47	Call	Bond Future		4,653.3200	4.6533	4,271.4500	4.2714	(8.206)	0	0	0
2021/07/22	R248	03/02/2022			Bond Future		11.1667	83.5133	11.2574	82.8903	0.812	0.0000	0.0000	0
2021/07/22	R248	03/02/2022	11.48	Put	Bond Future		2,577.0800	2.5771	2,816.4100	2.8164	9.287	0	0	0
2021/07/22	R248	03/02/2022	11.49	Call	Bond Future		4,734.6100	4.7346	4,349.1800	4.3492	(8.141)	0	0	0
2021/07/22	R248	03/02/2022	11.47	Put	Bond Future		2,602.5300	2.6025	2,843.6400	2.8436	9.264	0	0	0
2021/07/22	R248	05/05/2022	11.80	Call	Bond Future		5,834.9100	5.8349	5,434.3900	5.4344	(6.864)	0	0	0
2021/07/22	R248	05/05/2022	11.79	Call	Bond Future		5,793.1800	5.7932	5,394.0500	5.3940	(6.890)	0	0	0
2021/07/22	R248	05/05/2022	11.79	Put	Bond Future		2,919.1000	2.9191	3,150.4300	3.1504	7.925	0	0	0
2021/07/22	R248	05/05/2022			Bond Future		11.3484	80.0891	11.4428	79.4586	0.832	0.0000	0.0000	0
2021/07/22	R248	05/05/2022	11.80	Put	Bond Future		2,897.9200	2.8979	3,127.8600	3.1279	7.935	0	0	0
2021/07/22	R248	05/05/2022	11.81	Call	Bond Future		5,876.4700	5.8765	5,474.5500	5.4746	(6.839)	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
2021/07/22	R248	05/05/2022	11.81	Put	Bond Future	2,876.6500	2.8767	3,105.1900	3.1052	7.945	0	0	0
2021/07/22	R248	04/08/2022	10.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	R248	04/08/2022	10.98	Put	Bond Future	71.0100	0.0710	4,460.6100	4.4606	6181.665	0	0	0
2021/07/22	R248	04/08/2022	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/22	R248	04/08/2022	10.99	Put	Bond Future	0.0000	0.0000	4,389.6000	4.3896	100.000	0	0	0
2021/07/22	R248	04/08/2022			Bond Future	10.9900	84.7560	11.6395	80.3664	5.910	0.0000	0.0000	0
2021/07/22	R248	04/08/2022	11.00	Call	Bond Future	70.9100	0.0709	0.0000	0.0000	(100.000)	0	0	0
2021/07/22	R248	04/08/2022	11.00	Put	Bond Future	0.0000	0.0000	4,318.6900	4.3187	100.000	0	0	0

Total

1394159