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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 26/07/2021 TO 26/07/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/26	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	2025	05/08/2021		Bond Future	153.1415	153.1415	153.1667	153.1667	0.016	0.0000	0.0000	4,073
2021/07/26	2025	04/11/2021		Bond Future	154.8200	154.8200	154.8447	154.8447	0.016	0.0000	0.0000	4,436
2021/07/26	2025	03/02/2022		Bond Future	155.0706	155.0706	155.0950	155.0950	0.016	0.0000	0.0000	0
2021/07/26	2025	05/05/2022		Bond Future	156.9451	156.9451	156.9695	156.9695	0.016	0.0000	0.0000	0
2021/07/26	2025	04/08/2022		Bond Future	157.2685	157.2685	157.2931	157.2931	0.016	0.0000	0.0000	50
2021/07/26	2029	05/08/2021		Bond Future	113.0156	113.0156	113.1951	113.1951	0.159	0.0000	0.0000	2,437
2021/07/26	2029	04/11/2021		Bond Future	113.0849	113.0849	113.2658	113.2658	0.160	0.0000	0.0000	2,764

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
2021/07/26	2029	03/02/2022			Bond Future	114.4137	114.4137	114.5963	114.5963	0.160	0.0000	0.0000	0
2021/07/26	2029	05/05/2022			Bond Future	114.6078	114.6078	114.7925	114.7925	0.161	0.0000	0.0000	0
2021/07/26	2029	04/08/2022			Bond Future	116.0142	116.0142	116.2010	116.2010	0.161	0.0000	0.0000	0
2021/07/26	2030	05/08/2021	10.42	Call	Bond Future	7,788.1700	7.7882	8,284.0000	8.2840	6.366	0	0	0
2021/07/26	2030	05/08/2021	10.42	Put	Bond Future	0.1100	0.0001	0.0000	0.0000	(100.000)	0	0	0
2021/07/26	2030	05/08/2021	10.41	Call	Bond Future	7,737.7300	7.7377	8,233.5500	8.2336	6.408	0	0	0
2021/07/26	2030	05/08/2021	10.41	Put	Bond Future	0.1200	0.0001	0.0000	0.0000	(100.000)	0	0	0
2021/07/26	2030	05/08/2021	9.15	Call	Bond Future	1,407.1200	1.4071	1,718.7200	1.7187	22.145	0	0	0
2021/07/26	2030	05/08/2021	9.15	Put	Bond Future	342.4700	0.3425	158.1300	0.1581	(53.827)	0	0	7,500
2021/07/26	2030	05/08/2021	8.50	Put	Bond Future	2,689.9700	2.6900	2,201.1300	2.2011	(18.173)	0	0	0
2021/07/26	2030	05/08/2021	10.15	Call	Bond Future	6,413.4100	6.4134	6,908.5000	6.9085	7.720	0	0	0
2021/07/26	2030	05/08/2021	8.83	Call	Bond Future	423.8900	0.4239	532.5900	0.5326	25.643	0	0	479
2021/07/26	2030	05/08/2021	10.30	Put	Bond Future	0.2900	0.0003	0.0100	0.0000	(96.552)	0	0	200
2021/07/26	2030	05/08/2021	8.78	Put	Bond Future	1,350.3600	1.3504	937.5100	0.9375	(30.573)	0	0	0
2021/07/26	2030	05/08/2021	8.78	Call	Bond Future	330.4400	0.3304	413.5300	0.4135	25.145	0	0	200
2021/07/26	2030	05/08/2021	7.70	Put	Bond Future	7,455.4000	7.4554	6,959.4500	6.9595	(6.652)	0	0	0
2021/07/26	2030	05/08/2021	9.45	Call	Bond Future	2,790.7900	2.7908	3,230.7800	3.2308	15.766	0	0	600
2021/07/26	2030	05/08/2021	12.10	Call	Bond Future	15,746.0000	15.7460	16,241.9400	16.2419	3.150	0	0	0
2021/07/26	2030	05/08/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	600
2021/07/26	2030	05/08/2021			Bond Future	8.9597	94.6211	8.8720	95.1171	(0.979)	0.0000	0.0000	35,926
2021/07/26	2030	05/08/2021	10.43	Call	Bond Future	7,838.5700	7.8386	8,334.4100	8.3344	6.326	0	0	0
2021/07/26	2030	05/08/2021	10.43	Put	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0	0	0
2021/07/26	2030	05/08/2021	8.50	Call	Bond Future	52.7000	0.0527	59.8000	0.0598	13.472	0	0	5,000
2021/07/26	2030	05/08/2021	9.50	Call	Bond Future	3,043.1300	3.0431	3,494.8800	3.4949	14.845	0	0	0
2021/07/26	2030	05/08/2021	9.50	Put	Bond Future	60.1900	0.0602	16.0000	0.0160	(73.418)	0	0	0
2021/07/26	2030	05/08/2021	10.15	Put	Bond Future	0.9100	0.0009	0.0600	0.0001	(93.407)	0	0	479
2021/07/26	2030	05/08/2021	9.75	Call	Bond Future	4,335.9100	4.3359	4,820.3300	4.8203	11.172	0	0	0
2021/07/26	2030	05/08/2021	9.75	Put	Bond Future	13.8000	0.0138	2.2800	0.0023	(83.478)	0	0	479
2021/07/26	2030	05/08/2021	8.83	Put	Bond Future	1,158.6400	1.1586	771.4000	0.7714	(33.422)	0	0	0
2021/07/26	2030	05/08/2021	10.30	Call	Bond Future	7,180.4600	7.1805	7,676.1200	7.6761	6.903	0	0	0
2021/07/26	2030	05/08/2021	7.70	Call	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	200
2021/07/26	2030	05/08/2021	8.95	Put	Bond Future	769.8200	0.7698	455.5900	0.4556	(40.819)	0	0	0
2021/07/26	2030	05/08/2021	8.95	Call	Bond Future	715.0200	0.7150	896.7300	0.8967	25.413	0	0	600
2021/07/26	2030	05/08/2021	9.45	Put	Bond Future	78.7600	0.0788	22.8100	0.0228	(71.039)	0	0	0
2021/07/26	2030	04/11/2021	9.30	Put	Bond Future	1,687.6900	1.6877	1,454.2800	1.4543	(13.830)	0	0	0
2021/07/26	2030	04/11/2021	9.35	Call	Bond Future	0.0000	0.0000	2,945.7700	2.9458	100.000	0	0	0
2021/07/26	2030	04/11/2021	9.35	Put	Bond Future	0.0000	0.0000	1,353.5000	1.3535	100.000	0	0	9,100
2021/07/26	2030	04/11/2021	11.26	Call	Bond Future	10,753.0600	10.7531	11,231.2000	11.2312	4.447	0	0	0
2021/07/26	2030	04/11/2021	9.20	Call	Bond Future	2,208.5900	2.2086	2,455.0600	2.4551	11.160	0	0	29
2021/07/26	2030	04/11/2021	8.27	Put	Bond Future	5,359.4400	5.3594	4,928.3200	4.9283	(8.044)	0	0	0
2021/07/26	2030	04/11/2021	8.27	Call	Bond Future	407.2800	0.4073	476.9500	0.4770	17.106	0	0	300
2021/07/26	2030	04/11/2021	8.77	Put	Bond Future	3,241.2500	3.2413	2,896.8700	2.8969	(10.625)	0	0	0
2021/07/26	2030	04/11/2021	11.44	Put	Bond Future	63.5400	0.0635	47.1900	0.0472	(25.732)	0	0	300
2021/07/26	2030	04/11/2021	10.60	Call	Bond Future	7,760.9300	7.7609	8,207.4600	8.2075	5.754	0	0	0
2021/07/26	2030	04/11/2021	10.60	Put	Bond Future	255.7900	0.2558	201.5300	0.2015	(21.213)	0	0	0
2021/07/26	2030	04/11/2021	10.59	Put	Bond Future	259.6700	0.2597	204.7200	0.2047	(21.161)	0	0	0
2021/07/26	2030	04/11/2021			Bond Future	9.1484	95.6350	9.0569	96.1358	(1.000)	0.0000	0.0000	94,131

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2021/07/26	2030	04/11/2021	8.75	Put	Bond Future	3,313.8900	3.3139	2,965.5000	2.9655	(10.513)	0	0	0
2021/07/26	2030	04/11/2021	8.75	Call	Bond Future	1,108.2700	1.1083	1,260.6700	1.2607	13.751	0	0	3,250
2021/07/26	2030	04/11/2021	9.30	Call	Bond Future	2,510.0200	2.5100	2,777.4000	2.7774	10.653	0	0	0
2021/07/26	2030	04/11/2021	11.26	Put	Bond Future	93.0500	0.0930	70.4000	0.0704	(24.342)	0	0	29
2021/07/26	2030	04/11/2021	9.90	Put	Bond Future	723.1100	0.7231	596.5800	0.5966	(17.498)	0	0	0
2021/07/26	2030	04/11/2021	9.90	Call	Bond Future	4,710.0000	4.7100	5,084.2600	5.0843	7.946	0	0	29
2021/07/26	2030	04/11/2021	9.20	Put	Bond Future	1,927.5800	1.9276	1,673.2600	1.6733	(13.194)	0	0	0
2021/07/26	2030	04/11/2021	8.77	Call	Bond Future	1,147.9300	1.1479	1,304.3400	1.3043	13.625	0	0	300
2021/07/26	2030	04/11/2021	11.44	Call	Bond Future	11,557.7600	11.5578	12,042.2000	12.0422	4.191	0	0	0
2021/07/26	2030	04/11/2021	10.61	Call	Bond Future	7,805.9900	7.8060	8,253.2200	8.2532	5.729	0	0	0
2021/07/26	2030	04/11/2021	10.61	Put	Bond Future	251.8900	0.2519	198.3300	0.1983	(21.263)	0	0	0
2021/07/26	2030	04/11/2021	10.59	Call	Bond Future	7,715.8200	7.7158	8,161.6600	8.1617	5.778	0	0	0
2021/07/26	2030	03/02/2022	8.85	Put	Bond Future	4,165.0100	4.1650	3,827.5500	3.8275	(8.102)	0	0	0
2021/07/26	2030	03/02/2022	8.85	Call	Bond Future	1,514.5500	1.5146	1,683.2700	1.6833	11.140	0	0	1,000
2021/07/26	2030	03/02/2022	9.35	Call	Bond Future	2,697.4000	2.6974	2,945.6500	2.9456	9.203	0	0	0
2021/07/26	2030	03/02/2022	9.35	Put	Bond Future	2,665.3200	2.6653	2,407.3900	2.4074	(9.677)	0	0	101
2021/07/26	2030	03/02/2022	8.39	Put	Bond Future	5,989.0300	5.9890	5,585.8500	5.5859	(6.732)	0	0	0
2021/07/26	2030	03/02/2022	8.39	Call	Bond Future	782.5600	0.7826	885.5600	0.8856	13.162	0	0	101
2021/07/26	2030	03/02/2022	9.45	Call	Bond Future	2,977.5400	2.9775	3,241.5200	3.2415	8.866	0	0	0
2021/07/26	2030	03/02/2022	9.45	Put	Bond Future	2,420.5700	2.4206	2,178.3700	2.1784	(10.006)	0	0	0
2021/07/26	2030	03/02/2022			Bond Future	9.3439	92.7314	9.2482	93.2376	(1.024)	0.0000	0.0000	0
2021/07/26	2030	03/02/2022	9.60	Put	Bond Future	2,086.5300	2.0865	1,867.3700	1.8674	(10.504)	0	0	0
2021/07/26	2030	03/02/2022	9.60	Call	Bond Future	3,423.7000	3.4237	3,710.7200	3.7107	8.383	0	0	1,000
2021/07/26	2030	03/02/2022	10.85	Call	Bond Future	8,112.3600	8.1124	8,536.5000	8.5365	5.228	0	0	0
2021/07/26	2030	03/02/2022	10.85	Put	Bond Future	592.6400	0.5926	510.6000	0.5106	(13.843)	0	0	1,000
2021/07/26	2030	03/02/2022	9.78	Call	Bond Future	3,999.7000	3.9997	4,313.0900	4.3131	7.835	0	0	0
2021/07/26	2030	03/02/2022	9.78	Put	Bond Future	1,737.4300	1.7374	1,544.6400	1.5446	(11.096)	0	0	101
2021/07/26	2030	03/02/2022	9.44	Call	Bond Future	2,948.8900	2.9489	3,211.3000	3.2113	8.899	0	0	0
2021/07/26	2030	03/02/2022	9.44	Put	Bond Future	2,444.2400	2.4442	2,200.4700	2.2005	(9.973)	0	0	0
2021/07/26	2030	03/02/2022	9.43	Call	Bond Future	2,920.3800	2.9204	3,181.2300	3.1812	8.932	0	0	0
2021/07/26	2030	03/02/2022	9.43	Put	Bond Future	2,468.0800	2.4681	2,222.7500	2.2228	(9.940)	0	0	0
2021/07/26	2030	05/05/2022	8.89	Put	Bond Future	5,104.9400	5.1049	4,759.9300	4.7599	(6.758)	0	0	0
2021/07/26	2030	05/05/2022	8.47	Call	Bond Future	1,003.1300	1.0031	1,118.4800	1.1185	11.499	0	0	1,073
2021/07/26	2030	05/05/2022	8.14	Put	Bond Future	8,205.7500	8.2058	7,776.1700	7.7762	(5.235)	0	0	0
2021/07/26	2030	05/05/2022	8.14	Call	Bond Future	660.5000	0.6605	742.9800	0.7430	12.488	0	0	1,800
2021/07/26	2030	05/05/2022	9.95	Call	Bond Future	4,316.4000	4.3164	4,621.4500	4.6214	7.067	0	0	0
2021/07/26	2030	05/05/2022	10.21	Call	Bond Future	5,169.9900	5.1700	5,504.2400	5.5042	6.465	0	0	0
2021/07/26	2030	05/05/2022	10.21	Put	Bond Future	1,884.4300	1.8844	1,706.6200	1.7066	(9.436)	0	0	0
2021/07/26	2030	05/05/2022			Bond Future	9.5494	93.8314	9.4491	94.3434	(1.050)	0.0000	0.0000	0
2021/07/26	2030	05/05/2022	8.89	Call	Bond Future	1,669.0000	1.6690	1,836.0500	1.8360	10.009	0	0	1,800
2021/07/26	2030	05/05/2022	11.04	Call	Bond Future	8,197.1200	8.1971	8,603.1800	8.6032	4.954	0	0	0
2021/07/26	2030	05/05/2022	11.04	Put	Bond Future	994.2800	0.9943	888.2800	0.8883	(10.661)	0	0	1,800
2021/07/26	2030	05/05/2022	9.35	Call	Bond Future	2,653.5500	2.6536	2,881.7500	2.8818	8.600	0	0	0
2021/07/26	2030	05/05/2022	9.35	Put	Bond Future	3,675.5300	3.6755	3,391.6700	3.3917	(7.723)	0	0	1,073
2021/07/26	2030	05/05/2022	8.47	Put	Bond Future	6,713.1600	6.7132	6,316.4500	6.3164	(5.909)	0	0	0
2021/07/26	2030	05/05/2022	9.95	Put	Bond Future	2,305.6600	2.3057	2,098.6500	2.0987	(8.978)	0	0	1,073
2021/07/26	2030	05/05/2022	10.20	Call	Bond Future	5,135.9700	5.1360	5,469.1600	5.4692	6.487	0	0	0
2021/07/26	2030	05/05/2022	10.20	Put	Bond Future	1,899.0100	1.8990	1,720.1400	1.7201	(9.419)	0	0	0

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2021/07/26	2030	05/05/2022	10.19	Call	Bond Future	5,102.0200		5.1020	5,434.1400	5.4341	6.510	0	0	0
2021/07/26	2030	05/05/2022	10.19	Put	Bond Future	1,913.6900		1.9137	1,733.7500	1.7338	(9.403)	0	0	0
2021/07/26	2030	04/08/2022	9.56	Call	Bond Future	2,935.5900		2.9356	3,171.6500	3.1717	8.041	0	0	0
2021/07/26	2030	04/08/2022	9.56	Put	Bond Future	3,995.2700		3.9953	3,712.9800	3.7130	(7.066)	0	0	0
2021/07/26	2030	04/08/2022			Bond Future	9.7744		90.9090	9.6691	91.4273	(1.077)	0.0000	0.0000	0
2021/07/26	2030	04/08/2022	9.55	Call	Bond Future	2,912.2700		2.9123	3,147.1300	3.1471	8.064	0	0	0
2021/07/26	2030	04/08/2022	9.55	Put	Bond Future	4,021.7600		4.0218	3,738.2700	3.7383	(7.049)	0	0	0
2021/07/26	2030	04/08/2022	9.54	Call	Bond Future	2,889.0400		2.8890	3,122.7100	3.1227	8.088	0	0	0
2021/07/26	2030	04/08/2022	9.54	Put	Bond Future	4,048.3700		4.0484	3,763.6900	3.7637	(7.032)	0	0	0
2021/07/26	2032	05/08/2021	11.37	Call	Bond Future	9,236.3400		9.2363	9,866.5700	9.8666	6.823	0	0	0
2021/07/26	2032	05/08/2021	11.37	Put	Bond Future	0.0300		0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/07/26	2032	05/08/2021			Bond Future	9.7415		93.2344	9.6387	93.8647	(1.056)	0.0000	0.0000	14,057
2021/07/26	2032	05/08/2021	11.36	Call	Bond Future	9,183.6600		9.1837	9,813.8800	9.8139	6.862	0	0	0
2021/07/26	2032	05/08/2021	11.36	Put	Bond Future	0.0400		0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/07/26	2032	05/08/2021	11.35	Call	Bond Future	9,130.9200		9.1309	9,761.1400	9.7611	6.902	0	0	0
2021/07/26	2032	05/08/2021	11.35	Put	Bond Future	0.0400		0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/07/26	2032	04/11/2021	9.83	Call	Bond Future	1,932.9300		1.9329	2,211.0500	2.2110	14.389	0	0	700
2021/07/26	2032	04/11/2021	11.70	Call	Bond Future	9,843.9600		9.8440	10,431.6500	10.4316	5.970	0	0	0
2021/07/26	2032	04/11/2021	11.71	Put	Bond Future	199.6100		0.1996	151.4000	0.1514	(24.152)	0	0	0
2021/07/26	2032	04/11/2021	11.69	Call	Bond Future	9,796.2000		9.7962	10,383.2800	10.3833	5.993	0	0	0
2021/07/26	2032	04/11/2021			Bond Future	9.9407		90.0889	9.8336	90.7254	(1.077)	0.0000	0.0000	120,757
2021/07/26	2032	04/11/2021	9.33	Put	Bond Future	4,497.0400		4.4970	4,008.5900	4.0086	(10.862)	0	0	0
2021/07/26	2032	04/11/2021	9.33	Call	Bond Future	782.8900		0.7829	930.9300	0.9309	18.909	0	0	700
2021/07/26	2032	04/11/2021	9.83	Put	Bond Future	2,590.9900		2.5910	2,232.6200	2.2326	(13.831)	0	0	0
2021/07/26	2032	04/11/2021	12.81	Call	Bond Future	15,027.1900		15.0272	15,656.1200	15.6561	4.185	0	0	0
2021/07/26	2032	04/11/2021	12.81	Put	Bond Future	23.8600		0.0239	16.3000	0.0163	(31.685)	0	0	700
2021/07/26	2032	04/11/2021	11.70	Put	Bond Future	202.4300		0.2024	153.6300	0.1536	(24.107)	0	0	0
2021/07/26	2032	04/11/2021	11.71	Call	Bond Future	9,891.7900		9.8918	10,480.0700	10.4801	5.947	0	0	0
2021/07/26	2032	04/11/2021	11.69	Put	Bond Future	205.3600		0.2054	155.9500	0.1560	(24.060)	0	0	0
2021/07/26	2032	03/02/2022	11.13	Call	Bond Future	6,576.0800		6.5761	7,059.9400	7.0599	7.358	0	0	0
2021/07/26	2032	03/02/2022	11.13	Put	Bond Future	1,148.2300		1.1482	988.5700	0.9886	(13.905)	0	0	210
2021/07/26	2032	03/02/2022	10.53	Call	Bond Future	4,222.0000		4.2220	4,615.7500	4.6157	9.326	0	0	0
2021/07/26	2032	03/02/2022	10.53	Put	Bond Future	2,039.5900		2.0396	1,789.8200	1.7898	(12.246)	0	0	210
2021/07/26	2032	03/02/2022	10.35	Put	Bond Future	2,431.4700		2.4315	2,148.5800	2.1486	(11.635)	0	0	400
2021/07/26	2032	03/02/2022	9.58	Put	Bond Future	4,817.0900		4.8171	4,379.8500	4.3799	(9.077)	0	0	0
2021/07/26	2032	03/02/2022	9.58	Call	Bond Future	1,501.6700		1.5017	1,707.9500	1.7079	13.737	0	0	400
2021/07/26	2032	03/02/2022	10.66	Call	Bond Future	4,698.5000		4.6985	5,114.5300	5.1145	8.855	0	0	0
2021/07/26	2032	03/02/2022	10.66	Put	Bond Future	1,798.5300		1.7985	1,571.0400	1.5710	(12.649)	0	0	97
2021/07/26	2032	03/02/2022	10.45	Put	Bond Future	2,205.5400		2.2055	1,941.3300	1.9413	(11.979)	0	0	198
2021/07/26	2032	03/02/2022	9.81	Call	Bond Future	2,038.5600		2.0386	2,291.6100	2.2916	12.413	0	0	0
2021/07/26	2032	03/02/2022	9.81	Put	Bond Future	3,980.7600		3.9808	3,590.2900	3.5903	(9.809)	0	0	198
2021/07/26	2032	03/02/2022	8.91	Put	Bond Future	7,991.9000		7.9919	7,439.9900	7.4400	(6.906)	0	0	0
2021/07/26	2032	03/02/2022	10.43	Call	Bond Future	3,874.1800		3.8742	4,249.8000	4.2498	9.695	0	0	0
2021/07/26	2032	03/02/2022	10.43	Put	Bond Future	2,249.2800		2.2493	1,981.3800	1.9814	(11.910)	0	0	0
2021/07/26	2032	03/02/2022	10.42	Call	Bond Future	3,840.3000		3.8403	4,214.0700	4.2141	9.733	0	0	0
2021/07/26	2032	03/02/2022	10.42	Put	Bond Future	2,271.4200		2.2714	2,001.6700	2.0017	(11.876)	0	0	0
2021/07/26	2032	03/02/2022			Bond Future	10.1434		91.1263	10.0319	91.7698	(1.100)	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
2021/07/26	2032	03/02/2022	9.62	Put	Bond Future	4,663.4600	4.6635	4,234.2900	4.2343	(9.203)	0	0	0
2021/07/26	2032	03/02/2022	9.62	Call	Bond Future	1,588.8500	1.5888	1,803.2000	1.8032	13.491	0	0	210
2021/07/26	2032	03/02/2022	10.95	Call	Bond Future	5,834.6300	5.8346	6,294.8300	6.2948	7.887	0	0	0
2021/07/26	2032	03/02/2022	10.95	Put	Bond Future	1,362.7900	1.3628	1,179.4700	1.1795	(13.452)	0	0	400
2021/07/26	2032	03/02/2022	10.35	Call	Bond Future	3,606.8600	3.6069	3,967.4900	3.9675	9.998	0	0	0
2021/07/26	2032	03/02/2022	10.14	Call	Bond Future	2,946.6700	2.9467	3,266.4500	3.2664	10.852	0	0	0
2021/07/26	2032	03/02/2022	10.14	Put	Bond Future	2,966.2500	2.9663	2,642.5100	2.6425	(10.914)	0	0	97
2021/07/26	2032	03/02/2022	9.14	Put	Bond Future	6,773.4300	6.7734	6,254.5900	6.2546	(7.660)	0	0	0
2021/07/26	2032	03/02/2022	9.14	Call	Bond Future	752.4000	0.7524	877.0800	0.8771	16.571	0	0	97
2021/07/26	2032	03/02/2022	10.45	Call	Bond Future	3,942.3300	3.9423	4,321.6400	4.3216	9.621	0	0	0
2021/07/26	2032	03/02/2022	8.91	Call	Bond Future	514.2700	0.5143	605.8800	0.6059	17.814	0	0	198
2021/07/26	2032	03/02/2022	10.44	Call	Bond Future	3,908.1900	3.9082	4,285.6600	4.2857	9.658	0	0	0
2021/07/26	2032	03/02/2022	10.44	Put	Bond Future	2,227.3200	2.2273	1,961.2700	1.9613	(11.945)	0	0	0
2021/07/26	2032	05/05/2022	11.03	Call	Bond Future	5,768.4400	5.7684	6,198.7700	6.1988	7.460	0	0	0
2021/07/26	2032	05/05/2022	11.03	Put	Bond Future	2,102.0300	2.1020	1,881.3900	1.8814	(10.497)	0	0	0
2021/07/26	2032	05/05/2022	11.02	Put	Bond Future	2,117.8500	2.1178	1,895.9100	1.8959	(10.479)	0	0	0
2021/07/26	2032	05/05/2022			Bond Future	10.3522	88.0605	10.2358	88.7115	(1.124)	0.0000	0.0000	0
2021/07/26	2032	05/05/2022	11.04	Call	Bond Future	5,805.2700	5.8053	6,236.8900	6.2369	7.435	0	0	0
2021/07/26	2032	05/05/2022	11.04	Put	Bond Future	2,086.3400	2.0863	1,866.9900	1.8670	(10.514)	0	0	0
2021/07/26	2032	05/05/2022	11.02	Call	Bond Future	5,731.6900	5.7317	6,160.7200	6.1607	7.485	0	0	0
2021/07/26	2032	04/08/2022	10.21	Put	Bond Future	4,920.3700	4.9204	4,544.6700	4.5447	(7.636)	0	0	0
2021/07/26	2032	04/08/2022	10.22	Call	Bond Future	2,956.7200	2.9567	3,241.4700	3.2415	9.631	0	0	0
2021/07/26	2032	04/08/2022	10.20	Put	Bond Future	4,951.8100	4.9518	4,574.6000	4.5746	(7.618)	0	0	0
2021/07/26	2032	04/08/2022			Bond Future	10.5730	89.0712	10.4515	89.7301	(1.149)	0.0000	0.0000	0
2021/07/26	2032	04/08/2022	10.21	Call	Bond Future	2,932.0600	2.9321	3,215.3000	3.2153	9.660	0	0	0
2021/07/26	2032	04/08/2022	10.22	Put	Bond Future	4,889.4400	4.8894	4,515.2500	4.5152	(7.653)	0	0	0
2021/07/26	2032	04/08/2022	10.20	Call	Bond Future	2,907.8700	2.9079	3,189.6000	3.1896	9.689	0	0	0
2021/07/26	2033	05/08/2021			Bond Future	106.7529	106.7529	107.0961	107.0961	0.322	0.0000	0.0000	2,357
2021/07/26	2033	04/11/2021			Bond Future	106.6750	106.6750	107.0215	107.0215	0.325	0.0000	0.0000	8,729
2021/07/26	2033	03/02/2022			Bond Future	107.9284	107.9284	108.2786	108.2786	0.324	0.0000	0.0000	0
2021/07/26	2033	05/05/2022			Bond Future	107.9651	107.9651	108.3193	108.3193	0.328	0.0000	0.0000	0
2021/07/26	2033	04/08/2022			Bond Future	109.2899	109.2899	109.6484	109.6484	0.328	0.0000	0.0000	4
2021/07/26	2037	05/08/2021	12.27	Call	Bond Future	9,490.1200	9.4901	10,469.1300	10.4691	10.316	0	0	0
2021/07/26	2037	05/08/2021	12.27	Put	Bond Future	0.1200	0.0001	0.0000	0.0000	(100.000)	0	0	0
2021/07/26	2037	05/08/2021	12.28	Call	Bond Future	9,544.7000	9.5447	10,523.7100	10.5237	10.257	0	0	0
2021/07/26	2037	05/08/2021	12.26	Put	Bond Future	0.1300	0.0001	0.0000	0.0000	(100.000)	0	0	0
2021/07/26	2037	05/08/2021			Bond Future	10.6857	83.8805	10.5376	84.8596	(1.385)	0.0000	0.0000	57,745
2021/07/26	2037	05/08/2021	12.28	Put	Bond Future	0.1200	0.0001	0.0000	0.0000	(100.000)	0	0	0
2021/07/26	2037	05/08/2021	12.26	Call	Bond Future	9,435.4800	9.4355	10,414.4800	10.4145	10.376	0	0	0
2021/07/26	2037	04/11/2021	12.30	Call	Bond Future	8,744.0000	8.7440	9,622.5300	9.6225	10.047	0	0	0
2021/07/26	2037	04/11/2021	12.30	Put	Bond Future	390.5300	0.3905	279.8700	0.2799	(28.336)	0	0	600
2021/07/26	2037	04/11/2021	11.49	Put	Bond Future	1,118.5500	1.1186	849.0100	0.8490	(24.097)	0	0	0
2021/07/26	2037	04/11/2021	11.49	Call	Bond Future	4,867.8600	4.8679	5,587.5100	5.5875	14.784	0	0	600
2021/07/26	2037	04/11/2021	12.82	Put	Bond Future	199.5700	0.1996	138.6100	0.1386	(30.546)	0	0	0
2021/07/26	2037	04/11/2021	12.83	Call	Bond Future	11,343.6400	11.3436	12,272.5700	12.2726	8.189	0	0	0
2021/07/26	2037	04/11/2021			Bond Future	10.8816	84.7792	10.7279	85.7684	(1.412)	0.0000	0.0000	111,861

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
2021/07/26	2037	04/11/2021	12.82	Call	Bond Future	11,294.9900	11.2950	12,223.2200	12.2232	8.218	0	0	0
2021/07/26	2037	04/11/2021	12.83	Put	Bond Future	197.0300	0.1970	136.7700	0.1368	(30.584)	0	0	0
2021/07/26	2037	04/11/2021	12.81	Call	Bond Future	11,246.3100	11.2463	12,173.8400	12.1738	8.247	0	0	0
2021/07/26	2037	04/11/2021	12.81	Put	Bond Future	202.1300	0.2021	140.4700	0.1405	(30.505)	0	0	0
2021/07/26	2037	03/02/2022	11.46	Call	Bond Future	4,555.3100	4.5553	5,182.4700	5.1825	13.768	0	0	0
2021/07/26	2037	03/02/2022	11.47	Put	Bond Future	2,253.2600	2.2533	1,882.8500	1.8828	(16.439)	0	0	0
2021/07/26	2037	03/02/2022	11.45	Call	Bond Future	4,517.8900	4.5179	5,142.3700	5.1424	13.822	0	0	0
2021/07/26	2037	03/02/2022			Bond Future	11.0844	81.5005	10.9246	82.5008	(1.442)	0.0000	0.0000	0
2021/07/26	2037	03/02/2022	11.46	Put	Bond Future	2,275.3400	2.2753	1,902.2500	1.9022	(16.397)	0	0	0
2021/07/26	2037	03/02/2022	11.47	Call	Bond Future	4,592.6200	4.5926	5,222.4600	5.2225	13.714	0	0	0
2021/07/26	2037	03/02/2022	11.45	Put	Bond Future	2,297.3800	2.2974	1,921.6100	1.9216	(16.356)	0	0	0
2021/07/26	2037	05/05/2022	11.84	Put	Bond Future	2,584.9900	2.5850	2,228.6300	2.2286	(13.786)	0	0	0
2021/07/26	2037	05/05/2022	11.82	Call	Bond Future	5,707.1000	5.7071	6,358.5900	6.3586	11.415	0	0	0
2021/07/26	2037	05/05/2022	11.83	Call	Bond Future	5,744.9300	5.7449	6,398.4800	6.3985	11.376	0	0	0
2021/07/26	2037	05/05/2022			Bond Future	11.2932	82.4675	11.1269	83.4795	(1.472)	0.0000	0.0000	0
2021/07/26	2037	05/05/2022	11.84	Call	Bond Future	5,783.1000	5.7831	6,438.7000	6.4387	11.336	0	0	0
2021/07/26	2037	05/05/2022	11.82	Put	Bond Future	2,622.5700	2.6226	2,262.1000	2.2621	(13.745)	0	0	0
2021/07/26	2037	05/05/2022	11.83	Put	Bond Future	2,603.5800	2.6036	2,245.1700	2.2452	(13.766)	0	0	0
2021/07/26	2037	04/08/2022	10.91	Put	Bond Future	6,331.3300	6.3313	5,709.2100	5.7092	(9.826)	0	0	0
2021/07/26	2037	04/08/2022	10.89	Call	Bond Future	2,605.3400	2.6053	3,002.7100	3.0027	15.252	0	0	0
2021/07/26	2037	04/08/2022	10.89	Put	Bond Future	6,409.0300	6.4090	5,782.2100	5.7822	(9.780)	0	0	0
2021/07/26	2037	04/08/2022	10.90	Call	Bond Future	2,628.9400	2.6289	3,028.6600	3.0287	15.205	0	0	0
2021/07/26	2037	04/08/2022			Bond Future	11.5178	79.1570	11.3444	80.1812	(1.505)	0.0000	0.0000	0
2021/07/26	2037	04/08/2022	10.91	Call	Bond Future	2,652.9600	2.6530	3,055.0300	3.0550	15.156	0	0	0
2021/07/26	2037	04/08/2022	10.90	Put	Bond Future	6,369.9300	6.3699	5,745.4600	5.7455	(9.803)	0	0	0
2021/07/26	2038	05/08/2021			Bond Future	116.6339	116.6339	116.6596	116.6596	0.022	0.0000	0.0000	6,475
2021/07/26	2038	04/11/2021			Bond Future	117.9124	117.9124	117.9376	117.9376	0.021	0.0000	0.0000	7,564
2021/07/26	2038	03/02/2022			Bond Future	117.5333	117.5333	117.5585	117.5585	0.021	0.0000	0.0000	0
2021/07/26	2038	05/05/2022			Bond Future	118.9542	118.9542	118.9794	118.9794	0.021	0.0000	0.0000	0
2021/07/26	2038	04/08/2022			Bond Future	118.6113	118.6113	118.6367	118.6367	0.021	0.0000	0.0000	0
2021/07/26	2040	05/08/2021	12.48	Call	Bond Future	10,275.8700	10.2759	11,426.7600	11.4268	11.200	0	0	0
2021/07/26	2040	05/08/2021	12.49	Put	Bond Future	0.1000	0.0001	0.0000	0.0000	(100.000)	0	0	0
2021/07/26	2040	05/08/2021	12.47	Call	Bond Future	10,219.0500	10.2190	11,369.9300	11.3699	11.262	0	0	0
2021/07/26	2040	05/08/2021	11.05	Put	Bond Future	407.5900	0.4076	113.1700	0.1132	(72.234)	0	0	0
2021/07/26	2040	05/08/2021	11.05	Call	Bond Future	1,785.6400	1.7856	2,642.2200	2.6422	47.970	0	0	900
2021/07/26	2040	05/08/2021			Bond Future	10.8501	85.6330	10.6870	86.7840	(1.503)	0.0000	0.0000	35,140
2021/07/26	2040	05/08/2021	12.48	Put	Bond Future	0.1100	0.0001	0.0000	0.0000	(100.000)	0	0	0
2021/07/26	2040	05/08/2021	12.49	Call	Bond Future	10,332.6200	10.3326	11,483.5200	11.4835	11.139	0	0	0
2021/07/26	2040	05/08/2021	12.47	Put	Bond Future	0.1200	0.0001	0.0000	0.0000	(100.000)	0	0	0
2021/07/26	2040	05/08/2021	11.55	Put	Bond Future	35.8600	0.0359	3.8400	0.0038	(89.292)	0	0	0
2021/07/26	2040	05/08/2021	11.55	Call	Bond Future	4,709.9300	4.7099	5,828.9100	5.8289	23.758	0	0	900
2021/07/26	2040	05/08/2021	14.80	Call	Bond Future	21,757.5700	21.7576	22,908.5700	22.9086	5.290	0	0	0
2021/07/26	2040	05/08/2021	14.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2021/07/26	2040	04/11/2021	12.90	Call	Bond Future	11,513.3100	11.5133	12,593.5000	12.5935	9.382	0	0	0
2021/07/26	2040	04/11/2021	12.90	Put	Bond Future	262.7900	0.2628	180.1300	0.1801	(31.455)	0	0	0
2021/07/26	2040	04/11/2021	12.89	Call	Bond Future	11,462.6300	11.4626	12,541.9000	12.5419	9.416	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/26	2040	04/11/2021	12.89	Put	Bond Future	266.0200		0.2660	182.4400	0.1824	(31.419)	0	0	0
2021/07/26	2040	04/11/2021			Bond Future	11.0427		86.5505	10.8733	87.7134	(1.533)	0.0000	0.0000	79,067
2021/07/26	2040	04/11/2021	12.91	Call	Bond Future	11,564.0200		11.5640	12,645.1000	12.6451	9.349	0	0	0
2021/07/26	2040	04/11/2021	12.91	Put	Bond Future	259.6600		0.2597	177.8900	0.1779	(31.491)	0	0	0
2021/07/26	2040	03/02/2022	11.58	Put	Bond Future	2,552.4100		2.5524	2,106.4000	2.1064	(17.474)	0	0	0
2021/07/26	2040	03/02/2022	11.59	Call	Bond Future	4,776.1900		4.7762	5,509.2600	5.5093	15.348	0	0	0
2021/07/26	2040	03/02/2022	11.57	Put	Bond Future	2,575.8400		2.5758	2,126.7200	2.1267	(17.436)	0	0	0
2021/07/26	2040	03/02/2022			Bond Future	11.2420		83.0419	11.0658	84.2179	(1.567)	0.0000	0.0000	0
2021/07/26	2040	03/02/2022	11.58	Call	Bond Future	4,736.2200		4.7362	5,466.1900	5.4662	15.413	0	0	0
2021/07/26	2040	03/02/2022	11.59	Put	Bond Future	2,529.1700		2.5292	2,086.2600	2.0863	(17.512)	0	0	0
2021/07/26	2040	03/02/2022	11.57	Call	Bond Future	4,696.3600		4.6964	5,423.2200	5.4232	15.477	0	0	0
2021/07/26	2040	05/05/2022	10.57	Put	Bond Future	7,616.1300		7.6161	6,783.0500	6.7830	(10.938)	0	0	0
2021/07/26	2040	05/05/2022	10.57	Call	Bond Future	1,671.6500		1.6716	2,028.2900	2.0283	21.335	0	0	1,200
2021/07/26	2040	05/05/2022	13.04	Call	Bond Future	10,584.1900		10.5842	11,552.6100	11.5526	9.150	0	0	0
2021/07/26	2040	05/05/2022	13.04	Put	Bond Future	1,301.9000		1.3019	1,080.6000	1.0806	(16.998)	0	0	1,200
2021/07/26	2040	05/05/2022	11.91	Put	Bond Future	2,871.4300		2.8714	2,439.2400	2.4392	(15.051)	0	0	0
2021/07/26	2040	05/05/2022	11.92	Call	Bond Future	5,799.0000		5.7990	6,559.0500	6.5590	13.107	0	0	0
2021/07/26	2040	05/05/2022	11.92	Put	Bond Future	2,849.9900		2.8500	2,420.3200	2.4203	(15.076)	0	0	0
2021/07/26	2040	05/05/2022			Bond Future	11.4466		84.0273	11.2633	85.2170	(1.602)	0.0000	0.0000	0
2021/07/26	2040	05/05/2022	9.82	Put	Bond Future	12,194.3100		12.1943	11,170.2700	11.1703	(8.398)	0	0	0
2021/07/26	2040	05/05/2022	9.82	Call	Bond Future	610.9100		0.6109	776.5900	0.7766	27.120	0	0	1,200
2021/07/26	2040	05/05/2022	11.91	Call	Bond Future	5,759.9100		5.7599	6,517.4400	6.5174	13.152	0	0	0
2021/07/26	2040	05/05/2022	11.90	Call	Bond Future	5,720.8900		5.7209	6,475.9000	6.4759	13.197	0	0	0
2021/07/26	2040	05/05/2022	11.90	Put	Bond Future	2,893.0200		2.8930	2,458.3100	2.4583	(15.026)	0	0	0
2021/07/26	2040	04/08/2022	11.05	Call	Bond Future	2,746.8700		2.7469	3,220.3800	3.2204	17.238	0	0	0
2021/07/26	2040	04/08/2022	11.05	Put	Bond Future	6,732.8100		6.7328	6,002.3000	6.0023	(10.850)	0	0	0
2021/07/26	2040	04/08/2022			Bond Future	11.6666		80.4839	11.4753	81.6879	(1.639)	0.0000	0.0000	0
2021/07/26	2040	04/08/2022	11.04	Call	Bond Future	2,721.8900		2.7219	3,192.5800	3.1926	17.293	0	0	0
2021/07/26	2040	04/08/2022	11.04	Put	Bond Future	6,775.0200		6.7750	6,041.6900	6.0417	(10.824)	0	0	0
2021/07/26	2040	04/08/2022	11.03	Call	Bond Future	2,696.7100		2.6967	3,164.5800	3.1646	17.350	0	0	0
2021/07/26	2040	04/08/2022	11.03	Put	Bond Future	6,817.1200		6.8171	6,080.9700	6.0810	(10.799)	0	0	0
2021/07/26	2044	05/08/2021	12.60	Put	Bond Future	0.1200		0.0001	0.0000	0.0000	(100.000)	0	0	0
2021/07/26	2044	05/08/2021	12.61	Call	Bond Future	10,608.7300		10.6087	11,808.4100	11.8084	11.308	0	0	0
2021/07/26	2044	05/08/2021	12.61	Put	Bond Future	0.1100		0.0001	0.0000	0.0000	(100.000)	0	0	0
2021/07/26	2044	05/08/2021			Bond Future	10.9189		82.2134	10.7509	83.4132	(1.539)	0.0000	0.0000	40,383
2021/07/26	2044	05/08/2021	12.60	Call	Bond Future	10,553.0500		10.5531	11,752.7200	11.7527	11.368	0	0	0
2021/07/26	2044	05/08/2021	12.59	Call	Bond Future	10,497.2900		10.4973	11,696.9500	11.6969	11.428	0	0	0
2021/07/26	2044	05/08/2021	12.59	Put	Bond Future	0.1300		0.0001	0.0000	0.0000	(100.000)	0	0	0
2021/07/26	2044	04/11/2021	12.91	Call	Bond Future	11,209.5400		11.2095	12,336.9300	12.3369	10.057	0	0	0
2021/07/26	2044	04/11/2021	12.91	Put	Bond Future	257.7600		0.2578	172.9800	0.1730	(32.891)	0	0	0
2021/07/26	2044	04/11/2021			Bond Future	11.1037		83.0943	10.9292	84.3065	(1.571)	0.0000	0.0000	33,509
2021/07/26	2044	04/11/2021	12.90	Call	Bond Future	11,159.2100		11.1592	12,285.6600	12.2857	10.094	0	0	0
2021/07/26	2044	04/11/2021	12.90	Put	Bond Future	260.9100		0.2609	175.1900	0.1752	(32.854)	0	0	0
2021/07/26	2044	04/11/2021	12.89	Call	Bond Future	11,108.8600		11.1089	12,234.3500	12.2343	10.131	0	0	0
2021/07/26	2044	04/11/2021	12.89	Put	Bond Future	264.1100		0.2641	177.4300	0.1774	(32.820)	0	0	0
2021/07/26	2044	03/02/2022	11.60	Call	Bond Future	4,627.4800		4.6275	5,381.4300	5.3814	16.293	0	0	0
2021/07/26	2044	03/02/2022	11.60	Put	Bond Future	2,636.8200		2.6368	2,164.8700	2.1649	(17.898)	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
2021/07/26	2044	03/02/2022	11.59	Call	Bond Future	4,587.5600	4.5876	5,338.2400	5.3382	16.363	0	0	0
2021/07/26	2044	03/02/2022	11.59	Put	Bond Future	2,660.8000	2.6608	2,185.5800	2.1856	(17.860)	0	0	0
2021/07/26	2044	03/02/2022			Bond Future	11.2949	79.6710	11.1133	80.8969	(1.608)	0.0000	0.0000	0
2021/07/26	2044	03/02/2022	11.61	Call	Bond Future	4,667.2900	4.6673	5,424.5200	5.4245	16.224	0	0	0
2021/07/26	2044	03/02/2022	11.61	Put	Bond Future	2,612.8200	2.6128	2,144.1500	2.1441	(17.937)	0	0	0
2021/07/26	2044	05/05/2022	11.92	Call	Bond Future	5,645.8700	5.6459	6,430.3100	6.4303	13.894	0	0	0
2021/07/26	2044	05/05/2022	11.92	Put	Bond Future	2,946.2900	2.9463	2,490.4500	2.4904	(15.472)	0	0	0
2021/07/26	2044	05/05/2022	11.91	Call	Bond Future	5,607.2100	5.6072	6,388.9800	6.3890	13.942	0	0	0
2021/07/26	2044	05/05/2022	11.91	Put	Bond Future	2,968.7100	2.9687	2,510.2000	2.5102	(15.445)	0	0	0
2021/07/26	2044	05/05/2022			Bond Future	11.4907	80.6164	11.3017	81.8567	(1.645)	0.0000	0.0000	0
2021/07/26	2044	05/05/2022	11.93	Call	Bond Future	5,684.8800	5.6849	6,471.9800	6.4720	13.845	0	0	0
2021/07/26	2044	05/05/2022	11.93	Put	Bond Future	2,924.3100	2.9243	2,471.1300	2.4711	(15.497)	0	0	0
2021/07/26	2044	04/08/2022	11.09	Call	Bond Future	2,747.9400	2.7479	3,244.3500	3.2444	18.065	0	0	0
2021/07/26	2044	04/08/2022	11.09	Put	Bond Future	6,751.4600	6.7515	5,992.7100	5.9927	(11.238)	0	0	0
2021/07/26	2044	04/08/2022	11.08	Call	Bond Future	2,722.4400	2.7224	3,215.8700	3.2159	18.125	0	0	0
2021/07/26	2044	04/08/2022	11.08	Put	Bond Future	6,794.3800	6.7944	6,032.6500	6.0326	(11.211)	0	0	0
2021/07/26	2044	04/08/2022			Bond Future	11.7008	77.1590	11.5037	78.4141	(1.685)	0.0000	0.0000	0
2021/07/26	2044	04/08/2022	11.10	Call	Bond Future	2,773.2600	2.7733	3,272.6500	3.2726	18.007	0	0	0
2021/07/26	2044	04/08/2022	11.10	Put	Bond Future	6,708.4600	6.7085	5,952.6900	5.9527	(11.266)	0	0	0
2021/07/26	2046	05/08/2021			Bond Future	106.3314	106.3314	105.4715	105.4715	(0.809)	0.0000	0.0000	9,549
2021/07/26	2046	04/11/2021			Bond Future	105.6593	105.6593	104.7894	104.7894	(0.823)	0.0000	0.0000	15,740
2021/07/26	2046	03/02/2022			Bond Future	106.9010	106.9010	106.0205	106.0205	(0.824)	0.0000	0.0000	0
2021/07/26	2046	05/05/2022			Bond Future	106.3253	106.3253	105.4340	105.4340	(0.838)	0.0000	0.0000	0
2021/07/26	2046	04/08/2022			Bond Future	107.6303	107.6303	106.7279	106.7279	(0.838)	0.0000	0.0000	0
2021/07/26	2050	05/08/2021			Bond Future	106.6421	106.6421	107.1606	107.1606	0.486	0.0000	0.0000	5,724
2021/07/26	2050	04/11/2021			Bond Future	107.8108	107.8108	108.3345	108.3345	0.486	0.0000	0.0000	9,927
2021/07/26	2050	03/02/2022			Bond Future	107.1170	107.1170	107.6463	107.6463	0.494	0.0000	0.0000	0
2021/07/26	2050	05/05/2022			Bond Future	108.4119	108.4119	108.9477	108.9477	0.494	0.0000	0.0000	0
2021/07/26	2050	04/08/2022			Bond Future	107.7398	107.7398	108.2819	108.2819	0.503	0.0000	0.0000	0
2021/07/26	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	AL37	05/08/2021			Index Future	797.5790	797.5790	799.4070	799.4070	0.229	0.0000	0.0000	0
2021/07/26	AL37	04/11/2021			Index Future	806.2150	806.2150	808.0510	808.0510	0.228	0.0000	0.0000	0
2021/07/26	AL37	03/02/2022			Index Future	815.4910	815.4910	817.3400	817.3400	0.227	0.0000	0.0000	0
2021/07/26	AL37	05/05/2022			Index Future	825.1520	825.1520	827.0180	827.0180	0.226	0.0000	0.0000	0
2021/07/26	AL37	04/08/2022			Index Future	834.9810	834.9810	836.8670	836.8670	0.226	0.0000	0.0000	0
2021/07/26	AL7T	05/08/2021			Index Future	906.1820	906.1820	911.7710	911.7710	0.617	0.0000	0.0000	0
2021/07/26	AL7T	04/11/2021			Index Future	915.9940	915.9940	921.6290	921.6290	0.615	0.0000	0.0000	0
2021/07/26	AL7T	03/02/2022			Index Future	926.5320	926.5320	932.2240	932.2240	0.614	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
2021/07/26	AL7T	05/05/2022			Index Future	937.5090	937.5090	943.2630	943.2630	0.614	0.0000	0.0000	0
2021/07/26	AL7T	04/08/2022			Index Future	948.6760	948.6760	954.4960	954.4960	0.613	0.0000	0.0000	0
2021/07/26	ALBI	05/08/2021			Index Future	792.3980	792.3980	798.9250	798.9250	0.824	0.0000	0.0000	103
2021/07/26	ALBI	04/11/2021			Index Future	800.9770	800.9770	807.5630	807.5630	0.822	0.0000	0.0000	114
2021/07/26	ALBI	03/02/2022			Index Future	810.1930	810.1930	816.8460	816.8460	0.821	0.0000	0.0000	0
2021/07/26	ALBI	05/05/2022			Index Future	819.7910	819.7910	826.5190	826.5190	0.821	0.0000	0.0000	0
2021/07/26	ALBI	04/08/2022			Index Future	829.5560	829.5560	836.3620	836.3620	0.820	0.0000	0.0000	0
2021/07/26	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/07/26	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	C213	28/02/2031			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
2021/07/26	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/26	ES33	05/08/2021			Bond Future	11.3580	77.9819	11.2194	78.7224	(1.220)	0.0000	0.0000	0
2021/07/26	ES33	04/11/2021			Bond Future	11.6005	75.0616	11.4563	75.8099	(1.243)	0.0000	0.0000	350
2021/07/26	ES33	03/02/2022			Bond Future	11.8530	75.9441	11.7025	76.7008	(1.269)	0.0000	0.0000	0
2021/07/26	ES33	05/05/2022			Bond Future	12.1081	73.0851	11.9512	73.8508	(1.296)	0.0000	0.0000	0
2021/07/26	ES33	04/08/2022			Bond Future	12.3781	73.9343	12.2141	74.7094	(1.325)	0.0000	0.0000	0
2021/07/26	ES42	05/08/2021			Bond Future	11.9261	76.3606	11.7626	77.3440	(1.372)	0.0000	0.0000	0
2021/07/26	ES42	04/11/2021			Bond Future	12.1586	72.9399	11.9879	73.9336	(1.404)	0.0000	0.0000	4,779
2021/07/26	ES42	03/02/2022			Bond Future	12.3928	73.7980	12.2146	74.8032	(1.438)	0.0000	0.0000	0
2021/07/26	ES42	05/05/2022			Bond Future	12.6382	70.4323	12.4518	71.4494	(1.474)	0.0000	0.0000	0
2021/07/26	ES42	04/08/2022			Bond Future	12.8904	71.2489	12.6956	72.2785	(1.511)	0.0000	0.0000	0
2021/07/26	GOVI	05/08/2021	719.14	Call	GOVI	637,500.0000	63.7500	701,000.0000	70.1000	9.961	0	0	0
2021/07/26	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/26	GOVI	05/08/2021	719.13	Call	GOVI	637,600.0000	63.7600	701,100.0000	70.1100	9.959	0	0	0
2021/07/26	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/26	GOVI	05/08/2021			GOVI	782.8900	782.8900	789.2400	789.2400	0.811	0.0000	0.0000	51
2021/07/26	GOVI	05/08/2021	719.15	Call	GOVI	637,400.0000	63.7400	700,900.0000	70.0900	9.962	0	0	0
2021/07/26	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/26	GOVI	04/11/2021	728.41	Call	GOVI	629,570.0000	62.9570	693,630.0000	69.3630	10.175	0	0	0
2021/07/26	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/26	GOVI	04/11/2021	728.40	Call	GOVI	629,670.0000	62.9670	693,730.0000	69.3730	10.174	0	0	0
2021/07/26	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/26	GOVI	04/11/2021			GOVI	791.3670	791.3670	797.7730	797.7730	0.809	0.0000	0.0000	933
2021/07/26	GOVI	04/11/2021	728.42	Call	GOVI	629,470.0000	62.9470	693,530.0000	69.3530	10.177	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
2021/07/26	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/26	GOVI	03/02/2022	792.76	Call	GOVI	77,120.0000	7.7120	141,840.0000	14.1840	83.921	0	0	0
2021/07/26	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/26	GOVI	03/02/2022			GOVI	800.4720	800.4720	806.9440	806.9440	0.809	0.0000	0.0000	0
2021/07/26	GOVI	03/02/2022	792.75	Call	GOVI	77,220.0000	7.7220	141,940.0000	14.1940	83.812	0	0	0
2021/07/26	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/26	GOVI	03/02/2022	792.74	Call	GOVI	77,320.0000	7.7320	142,040.0000	14.2040	83.704	0	0	0
2021/07/26	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/26	GOVI	05/05/2022	788.25	Call	GOVI	217,050.0000	21.7050	282,500.0000	28.2500	30.154	0	0	0
2021/07/26	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/26	GOVI	05/05/2022			GOVI	809.9550	809.9550	816.5000	816.5000	0.808	0.0000	0.0000	0
2021/07/26	GOVI	05/05/2022	788.24	Call	GOVI	217,150.0000	21.7150	282,600.0000	28.2600	30.140	0	0	0
2021/07/26	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/26	GOVI	05/05/2022	788.23	Call	GOVI	217,250.0000	21.7250	282,700.0000	28.2700	30.127	0	0	0
2021/07/26	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/26	GOVI	04/08/2022	819.28	Call	GOVI	3,220.0000	0.3220	69,430.0000	6.9430	2056.211	0	0	0
2021/07/26	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/26	GOVI	04/08/2022			GOVI	819.6020	819.6020	826.2230	826.2230	0.808	0.0000	0.0000	0
2021/07/26	GOVI	04/08/2022	819.27	Call	GOVI	3,320.0000	0.3320	69,530.0000	6.9530	1994.277	0	0	0
2021/07/26	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/26	GOVI	04/08/2022	819.26	Call	GOVI	3,420.0000	0.3420	69,630.0000	6.9630	1935.965	0	0	0
2021/07/26	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/26	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/07/26	IGOV	05/08/2021			Index Future	288.5580	288.5580	288.7160	288.7160	0.055	0.0000	0.0000	83
2021/07/26	IGOV	04/11/2021			Index Future	291.7540	291.7540	291.9090	291.9090	0.053	0.0000	0.0000	392
2021/07/26	IGOV	03/02/2022			Index Future	295.1820	295.1820	295.3360	295.3360	0.052	0.0000	0.0000	0
2021/07/26	IGOV	05/05/2022			Index Future	298.7490	298.7490	298.9030	298.9030	0.052	0.0000	0.0000	0
2021/07/26	IGOV	04/08/2022			Index Future	302.3760	302.3760	302.5320	302.5320	0.052	0.0000	0.0000	0
2021/07/26	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/07/26	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/07/26	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/07/26	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/07/26	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/07/26	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/07/26	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/07/26	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/07/26	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/07/26	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/07/26	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/07/26	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/07/26	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/07/26	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/07/26	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/07/26	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0

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2021/07/26	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/07/26	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/07/26	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/07/26	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/07/26	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/07/26	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/07/26	JBAF	18/08/2021			Jibar Tradeable Future	3.7150	96.2850	3.6950	96.3050	(0.538)	0.0000	0.0000	0
2021/07/26	JBAF	15/09/2021			Jibar Tradeable Future	3.7550	96.2450	3.7250	96.2750	(0.799)	0.0000	0.0000	30,000
2021/07/26	JBAF	20/10/2021			Jibar Tradeable Future	3.8500	96.1500	3.8200	96.1800	(0.779)	0.0000	0.0000	0
2021/07/26	JBAF	17/11/2021			Jibar Tradeable Future	3.8900	96.1100	3.8600	96.1400	(0.771)	0.0000	0.0000	0
2021/07/26	JBAF	15/12/2021			Jibar Tradeable Future	4.0150	95.9850	3.9650	96.0350	(1.245)	0.0000	0.0000	0
2021/07/26	JBAF	19/01/2022			Jibar Tradeable Future	4.1100	95.8900	4.0600	95.9400	(1.217)	0.0000	0.0000	0
2021/07/26	JBAF	16/03/2022			Jibar Tradeable Future	4.2800	95.7200	4.2200	95.7800	(1.402)	0.0000	0.0000	0
2021/07/26	JBAF	15/06/2022			Jibar Tradeable Future	4.6150	95.3850	4.5450	95.4550	(1.517)	0.0000	0.0000	471
2021/07/26	JBAF	21/09/2022			Jibar Tradeable Future	4.8500	95.1500	4.7600	95.2400	(1.856)	0.0000	0.0000	0
2021/07/26	JBAF	21/12/2022			Jibar Tradeable Future	5.1150	94.8850	5.0350	94.9650	(1.564)	0.0000	0.0000	0
2021/07/26	JBAF	15/03/2023			Jibar Tradeable Future	5.3250	94.6750	5.2350	94.7650	(1.690)	0.0000	0.0000	0
2021/07/26	JBAF	21/06/2023			Jibar Tradeable Future	5.5150	94.4850	5.4250	94.5750	(1.632)	0.0000	0.0000	0
2021/07/26	R023	05/08/2021	5.30	Call	Bond Future	450.3100	0.4503	464.5800	0.4646	3.169	0	0	0
2021/07/26	R023	05/08/2021	5.30	Put	Bond Future	6.3000	0.0063	2.6300	0.0026	(58.254)	0	0	0
2021/07/26	R023	05/08/2021	5.29	Call	Bond Future	435.9900	0.4360	449.8900	0.4499	3.188	0	0	0
2021/07/26	R023	05/08/2021	5.29	Put	Bond Future	7.0900	0.0071	3.0500	0.0031	(56.982)	0	0	0
2021/07/26	R023	05/08/2021			Bond Future	5.0068	107.5027	4.9950	107.5207	(0.236)	0.0000	0.0000	6,053
2021/07/26	R023	05/08/2021	5.31	Call	Bond Future	464.7000	0.4647	479.3100	0.4793	3.144	0	0	0
2021/07/26	R023	05/08/2021	5.31	Put	Bond Future	5.5900	0.0056	2.2600	0.0023	(59.571)	0	0	0
2021/07/26	R023	04/11/2021	4.91	Call	Bond Future	104.8700	0.1049	107.4000	0.1074	2.413	0	0	0
2021/07/26	R023	04/11/2021	4.91	Put	Bond Future	397.1000	0.3971	382.0500	0.3820	(3.790)	0	0	0
2021/07/26	R023	04/11/2021	4.90	Call	Bond Future	99.7500	0.0997	102.1800	0.1022	2.436	0	0	0
2021/07/26	R023	04/11/2021	4.90	Put	Bond Future	404.8200	0.4048	389.6700	0.3897	(3.742)	0	0	0
2021/07/26	R023	04/11/2021			Bond Future	5.1380	104.7475	5.1243	104.7651	(0.267)	0.0000	0.0000	12,704
2021/07/26	R023	04/11/2021	4.92	Call	Bond Future	110.1200	0.1101	112.7600	0.1128	2.397	0	0	0
2021/07/26	R023	04/11/2021	4.92	Put	Bond Future	389.5100	0.3895	374.5700	0.3746	(3.836)	0	0	0
2021/07/26	R023	03/02/2022	5.08	Call	Bond Future	174.7000	0.1747	179.5000	0.1795	2.748	0	0	0
2021/07/26	R023	03/02/2022	5.08	Put	Bond Future	373.6200	0.3736	360.9800	0.3610	(3.383)	0	0	0
2021/07/26	R023	03/02/2022			Bond Future	5.2722	105.9531	5.2553	105.9705	(0.320)	0.0000	0.0000	0
2021/07/26	R023	03/02/2022	5.07	Call	Bond Future	169.6100	0.1696	174.3200	0.1743	2.777	0	0	0
2021/07/26	R023	03/02/2022	5.07	Put	Bond Future	378.9000	0.3789	366.1700	0.3662	(3.360)	0	0	0
2021/07/26	R023	03/02/2022	5.06	Call	Bond Future	164.3100	0.1643	168.9300	0.1689	2.812	0	0	0
2021/07/26	R023	03/02/2022	5.06	Put	Bond Future	383.9600	0.3840	371.1400	0.3711	(3.339)	0	0	0
2021/07/26	R023	05/05/2022	6.31	Call	Bond Future	812.4400	0.8124	824.8100	0.8248	1.523	0	0	0
2021/07/26	R023	05/05/2022	6.31	Put	Bond Future	110.5800	0.1106	105.5200	0.1055	(4.576)	0	0	0
2021/07/26	R023	05/05/2022			Bond Future	5.4201	103.2989	5.3981	103.3163	(0.406)	0.0000	0.0000	0
2021/07/26	R023	05/05/2022	6.30	Call	Bond Future	805.7800	0.8058	818.1100	0.8181	1.530	0	0	0
2021/07/26	R023	05/05/2022	6.30	Put	Bond Future	111.7600	0.1118	106.6600	0.1067	(4.563)	0	0	0
2021/07/26	R023	05/05/2022	6.29	Call	Bond Future	799.1200	0.7991	811.4100	0.8114	1.538	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
2021/07/26	R023	05/05/2022	6.29	Put	Bond Future	112.9500	0.1129	107.8100	0.1078	(4.551)	0	0	0
2021/07/26	R023	04/08/2022	6.05	Call	Bond Future	404.6900	0.4047	414.4500	0.4145	2.412	0	0	0
2021/07/26	R023	04/08/2022	6.05	Put	Bond Future	204.4700	0.2045	196.4900	0.1965	(3.903)	0	0	0
2021/07/26	R023	04/08/2022			Bond Future	5.6872	104.5110	5.6551	104.5287	(0.564)	0.0000	0.0000	0
2021/07/26	R023	04/08/2022	6.04	Call	Bond Future	400.9500	0.4009	410.6600	0.4107	2.422	0	0	0
2021/07/26	R023	04/08/2022	6.04	Put	Bond Future	206.2400	0.2062	198.2100	0.1982	(3.894)	0	0	0
2021/07/26	R023	04/08/2022	6.03	Call	Bond Future	397.2400	0.3972	406.8900	0.4069	2.429	0	0	0
2021/07/26	R023	04/08/2022	6.03	Put	Bond Future	208.0300	0.2080	199.9400	0.1999	(3.889)	0	0	0
2021/07/26	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/26	R035	05/08/2021	5.31	Put	Bond Future	45,113.3900	45.1134	44,160.6700	44.1607	(2.112)	0	0	0
2021/07/26	R035	05/08/2021	11.37	Call	Bond Future	6,083.5100	6.0835	7,029.4700	7.0295	15.550	0	0	0
2021/07/26	R035	05/08/2021	11.37	Put	Bond Future	7.3100	0.0073	0.5500	0.0006	(92.476)	0	0	100
2021/07/26	R035	05/08/2021			Bond Future	10.4021	92.9773	10.2590	93.9300	(1.376)	0.0000	0.0000	49,039
2021/07/26	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/26	R035	05/08/2021	5.30	Put	Bond Future	45,229.9700	45.2300	44,277.2500	44.2773	(2.106)	0	0	0
2021/07/26	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/26	R035	05/08/2021	5.29	Put	Bond Future	45,346.6800	45.3467	44,393.9600	44.3940	(2.101)	0	0	0
2021/07/26	R035	05/08/2021	10.77	Call	Bond Future	2,567.7600	2.5678	3,380.7200	3.3807	31.660	0	0	0
2021/07/26	R035	05/08/2021	10.77	Put	Bond Future	184.2200	0.1842	44.4600	0.0445	(75.866)	0	0	100
2021/07/26	R035	05/08/2021	10.02	Put	Bond Future	2,682.8000	2.6828	1,810.8900	1.8109	(32.500)	0	0	0
2021/07/26	R035	05/08/2021	10.02	Call	Bond Future	105.9600	0.1060	186.7700	0.1868	76.265	0	0	100
2021/07/26	R035	04/11/2021	11.20	Put	Bond Future	1,143.7600	1.1438	875.8400	0.8758	(23.424)	0	0	350
2021/07/26	R035	04/11/2021	10.60	Call	Bond Future	2,471.7500	2.4718	2,957.7600	2.9578	19.663	0	0	0
2021/07/26	R035	04/11/2021	10.60	Put	Bond Future	2,504.9500	2.5050	2,028.5100	2.0285	(19.020)	0	0	350
2021/07/26	R035	04/11/2021	10.11	Put	Bond Future	4,366.4400	4.3664	3,692.6300	3.6926	(15.432)	0	0	0
2021/07/26	R035	04/11/2021	10.11	Call	Bond Future	1,103.0500	1.1031	1,391.6900	1.3917	26.167	0	0	350
2021/07/26	R035	04/11/2021	10.12	Put	Bond Future	4,320.8600	4.3209	3,651.0000	3.6510	(15.503)	0	0	0
2021/07/26	R035	04/11/2021	10.12	Call	Bond Future	1,125.0800	1.1251	1,417.6700	1.4177	26.006	0	0	400
2021/07/26	R035	04/11/2021	10.62	Put	Bond Future	2,443.6300	2.4436	1,975.0800	1.9751	(19.174)	0	0	0
2021/07/26	R035	04/11/2021	10.62	Call	Bond Future	2,538.7600	2.5388	3,032.6600	3.0327	19.454	0	0	400
2021/07/26	R035	04/11/2021	11.75	Put	Bond Future	554.6100	0.5546	407.7400	0.4077	(26.482)	0	0	782
2021/07/26	R035	04/11/2021	11.08	Call	Bond Future	4,314.7200	4.3147	4,973.6200	4.9736	15.271	0	0	0
2021/07/26	R035	04/11/2021	11.08	Put	Bond Future	1,341.2400	1.3412	1,037.6900	1.0377	(22.632)	0	0	782
2021/07/26	R035	04/11/2021	10.23	Put	Bond Future	3,843.3700	3.8434	3,217.6400	3.2176	(16.281)	0	0	0
2021/07/26	R035	04/11/2021	12.53	Call	Bond Future	11,392.2100	11.3922	12,295.6200	12.2956	7.930	0	0	0
2021/07/26	R035	04/11/2021	12.53	Put	Bond Future	196.1500	0.1961	137.1100	0.1371	(30.099)	0	0	0
2021/07/26	R035	04/11/2021			Bond Future	10.6052	89.4993	10.4564	90.4618	(1.403)	0.0000	0.0000	80,864
2021/07/26	R035	04/11/2021	11.20	Call	Bond Future	4,845.5900	4.8456	5,540.1200	5.5401	14.333	0	0	0
2021/07/26	R035	04/11/2021	13.82	Call	Bond Future	17,571.5400	17.5715	18,527.4000	18.5274	5.440	0	0	0
2021/07/26	R035	04/11/2021	13.82	Put	Bond Future	16.6600	0.0167	10.0700	0.0101	(39.556)	0	0	400
2021/07/26	R035	04/11/2021	11.75	Call	Bond Future	7,480.7800	7.4808	8,296.3600	8.2964	10.902	0	0	0
2021/07/26	R035	04/11/2021	10.23	Call	Bond Future	1,386.6000	1.3866	1,723.3200	1.7233	24.284	0	0	782
2021/07/26	R035	04/11/2021	12.52	Call	Bond Future	11,342.2000	11.3422	12,244.9100	12.2449	7.959	0	0	0
2021/07/26	R035	04/11/2021	12.52	Put	Bond Future	198.7500	0.1988	139.0100	0.1390	(30.058)	0	0	0
2021/07/26	R035	04/11/2021	12.51	Call	Bond Future	11,292.1600	11.2922	12,194.1600	12.1942	7.988	0	0	0
2021/07/26	R035	04/11/2021	12.51	Put	Bond Future	201.3800	0.2014	140.9300	0.1409	(30.018)	0	0	0
2021/07/26	R035	03/02/2022	11.05	Put	Bond Future	2,631.3200	2.6313	2,226.8400	2.2268	(15.372)	0	0	1,600

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
2021/07/26	R035	03/02/2022	10.35	Put	Bond Future	4,888.5300	4.8885	4,275.5200	4.2755	(12.540)	0	0	0
2021/07/26	R035	03/02/2022	10.35	Call	Bond Future	1,916.2900	1.9163	2,276.5100	2.2765	18.798	0	0	1,600
2021/07/26	R035	03/02/2022	11.28	Call	Bond Future	4,939.2300	4.9392	5,568.4900	5.5685	12.740	0	0	0
2021/07/26	R035	03/02/2022	11.28	Put	Bond Future	2,112.9600	2.1130	1,768.9900	1.7690	(16.279)	0	0	200
2021/07/26	R035	03/02/2022	10.26	Put	Bond Future	5,258.4200	5.2584	4,617.5900	4.6176	(12.187)	0	0	0
2021/07/26	R035	03/02/2022	10.26	Call	Bond Future	1,694.7300	1.6947	2,027.1300	2.0271	19.614	0	0	200
2021/07/26	R035	03/02/2022	11.73	Call	Bond Future	6,830.0100	6.8300	7,556.9800	7.5570	10.644	0	0	0
2021/07/26	R035	03/02/2022	11.73	Put	Bond Future	1,391.4000	1.3914	1,145.1400	1.1451	(17.699)	0	0	280
2021/07/26	R035	03/02/2022	11.03	Call	Bond Future	4,003.3900	4.0034	4,566.6200	4.5666	14.069	0	0	0
2021/07/26	R035	03/02/2022	11.39	Call	Bond Future	5,381.3900	5.3814	6,037.1100	6.0371	12.185	0	0	0
2021/07/26	R035	03/02/2022	11.39	Put	Bond Future	1,905.3800	1.9054	1,587.8700	1.5879	(16.664)	0	0	683
2021/07/26	R035	03/02/2022	10.65	Call	Bond Future	2,752.7600	2.7528	3,205.2100	3.2052	16.436	0	0	0
2021/07/26	R035	03/02/2022	11.23	Call	Bond Future	4,743.9400	4.7439	5,360.6100	5.3606	12.999	0	0	0
2021/07/26	R035	03/02/2022	11.23	Put	Bond Future	2,215.4400	2.2154	1,858.8800	1.8589	(16.094)	0	0	0
2021/07/26	R035	03/02/2022	11.22	Call	Bond Future	4,705.6300	4.7056	5,319.7300	5.3197	13.050	0	0	0
2021/07/26	R035	03/02/2022	11.22	Put	Bond Future	2,236.8700	2.2369	1,877.7400	1.8777	(16.055)	0	0	0
2021/07/26	R035	03/02/2022			Bond Future	10.8155	90.5295	10.6606	91.5027	(1.432)	0.0000	0.0000	0
2021/07/26	R035	03/02/2022	11.05	Call	Bond Future	4,075.0500	4.0750	4,643.8000	4.6438	13.957	0	0	0
2021/07/26	R035	03/02/2022	11.88	Call	Bond Future	7,496.2900	7.4963	8,249.8900	8.2499	10.053	0	0	0
2021/07/26	R035	03/02/2022	11.88	Put	Bond Future	1,213.2800	1.2133	993.6500	0.9936	(18.102)	0	0	1,800
2021/07/26	R035	03/02/2022	11.03	Put	Bond Future	2,681.4400	2.6814	2,271.4400	2.2714	(15.290)	0	0	280
2021/07/26	R035	03/02/2022	10.10	Put	Bond Future	5,968.2700	5.9683	5,278.7000	5.2787	(11.554)	0	0	0
2021/07/26	R035	03/02/2022	10.10	Call	Bond Future	1,339.2900	1.3393	1,622.9500	1.6229	21.180	0	0	280
2021/07/26	R035	03/02/2022	10.65	Put	Bond Future	3,793.0900	3.7931	3,272.3100	3.2723	(13.730)	0	0	683
2021/07/26	R035	03/02/2022	9.70	Put	Bond Future	8,096.0200	8.0960	7,301.5100	7.3015	(9.814)	0	0	0
2021/07/26	R035	03/02/2022	9.70	Call	Bond Future	724.2700	0.7243	902.9900	0.9030	24.676	0	0	683
2021/07/26	R035	03/02/2022	11.24	Call	Bond Future	4,782.3700	4.7824	5,401.6000	5.4016	12.948	0	0	0
2021/07/26	R035	03/02/2022	11.24	Put	Bond Future	2,194.2000	2.1942	1,840.2000	1.8402	(16.133)	0	0	0
2021/07/26	R035	05/05/2022	11.64	Call	Bond Future	6,083.2600	6.0833	6,732.9800	6.7330	10.680	0	0	0
2021/07/26	R035	05/05/2022	11.64	Put	Bond Future	2,464.3000	2.4643	2,129.4000	2.1294	(13.590)	0	0	0
2021/07/26	R035	05/05/2022	11.63	Call	Bond Future	6,044.1800	6.0442	6,691.9700	6.6920	10.718	0	0	0
2021/07/26	R035	05/05/2022	11.63	Put	Bond Future	2,482.1500	2.4822	2,145.3200	2.1453	(13.570)	0	0	0
2021/07/26	R035	05/05/2022			Bond Future	11.0236	87.1250	10.8623	88.1097	(1.463)	0.0000	0.0000	0
2021/07/26	R035	05/05/2022	11.65	Call	Bond Future	6,122.4000	6.1224	6,774.0600	6.7741	10.644	0	0	0
2021/07/26	R035	05/05/2022	11.65	Put	Bond Future	2,446.5700	2.4466	2,113.6100	2.1136	(13.609)	0	0	0
2021/07/26	R035	04/08/2022	10.72	Call	Bond Future	2,859.2100	2.8592	3,265.6600	3.2657	14.215	0	0	0
2021/07/26	R035	04/08/2022	10.72	Put	Bond Future	6,031.6500	6.0316	5,441.5300	5.4415	(9.784)	0	0	0
2021/07/26	R035	04/08/2022	10.73	Call	Bond Future	2,884.4000	2.8844	3,293.1300	3.2931	14.170	0	0	0
2021/07/26	R035	04/08/2022	10.73	Put	Bond Future	5,994.9000	5.9949	5,407.0600	5.4071	(9.806)	0	0	0
2021/07/26	R035	04/08/2022			Bond Future	11.2456	88.1220	11.0775	89.1186	(1.495)	0.0000	0.0000	0
2021/07/26	R035	04/08/2022	10.74	Call	Bond Future	2,909.3600	2.9094	3,320.3600	3.3204	14.127	0	0	0
2021/07/26	R035	04/08/2022	10.74	Put	Bond Future	5,957.9900	5.9580	5,372.4200	5.3724	(9.828)	0	0	0
2021/07/26	R186	05/08/2021	8.62	Call	Bond Future	5,775.8800	5.7759	6,024.5600	6.0246	4.305	0	0	0
2021/07/26	R186	05/08/2021	8.62	Put	Bond Future	0.1000	0.0001	0.0100	0.0000	(90.000)	0	0	0
2021/07/26	R186	05/08/2021	8.61	Call	Bond Future	5,731.5500	5.7315	5,980.2200	5.9802	4.339	0	0	0
2021/07/26	R186	05/08/2021	8.61	Put	Bond Future	0.1100	0.0001	0.0100	0.0000	(90.909)	0	0	0
2021/07/26	R186	05/08/2021			Bond Future	7.3589	115.1534	7.3064	115.4021	(0.713)	0.0000	0.0000	55,927

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
2021/07/26	R186	05/08/2021	8.63	Call	Bond Future	5,820.1700	5.8202	6,068.8500	6.0688	4.273	0	0	0
2021/07/26	R186	05/08/2021	8.63	Put	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0	0	0
2021/07/26	R186	04/11/2021	7.77	Call	Bond Future	2,085.4500	2.0854	2,220.9100	2.2209	6.495	0	0	0
2021/07/26	R186	04/11/2021	8.10	Call	Bond Future	3,082.9700	3.0830	3,254.6900	3.2547	5.570	0	0	0
2021/07/26	R186	04/11/2021	8.10	Put	Bond Future	611.9100	0.6119	532.7900	0.5328	(12.930)	0	0	0
2021/07/26	R186	04/11/2021	8.09	Call	Bond Future	3,049.9800	3.0500	3,220.7100	3.2207	5.598	0	0	0
2021/07/26	R186	04/11/2021	8.09	Put	Bond Future	622.6600	0.6227	542.5500	0.5426	(12.866)	0	0	0
2021/07/26	R186	04/11/2021			Bond Future	7.5428	116.3872	7.4871	116.6381	(0.738)	0.0000	0.0000	66,818
2021/07/26	R186	04/11/2021	7.77	Put	Bond Future	1,069.6000	1.0696	954.2200	0.9542	(10.787)	0	0	15,177
2021/07/26	R186	04/11/2021	8.77	Call	Bond Future	5,533.1200	5.5331	5,753.1300	5.7531	3.976	0	0	0
2021/07/26	R186	04/11/2021	8.77	Put	Bond Future	180.2100	0.1802	149.3800	0.1494	(17.108)	0	0	15,177
2021/07/26	R186	04/11/2021	8.11	Call	Bond Future	3,116.1000	3.1161	3,288.8000	3.2888	5.542	0	0	0
2021/07/26	R186	04/11/2021	8.11	Put	Bond Future	601.3100	0.6013	523.1700	0.5232	(12.995)	0	0	0
2021/07/26	R186	03/02/2022	7.30	Call	Bond Future	1,177.1100	1.1771	1,256.6900	1.2567	6.761	0	0	0
2021/07/26	R186	03/02/2022	7.30	Put	Bond Future	3,036.8900	3.0369	2,863.0800	2.8631	(5.723)	0	0	0
2021/07/26	R186	03/02/2022			Bond Future	7.7316	112.4447	7.6723	112.6981	(0.767)	0.0000	0.0000	0
2021/07/26	R186	03/02/2022	7.29	Call	Bond Future	1,161.2300	1.1612	1,240.0000	1.2400	6.783	0	0	0
2021/07/26	R186	03/02/2022	7.29	Put	Bond Future	3,064.5600	3.0646	2,889.9400	2.8899	(5.698)	0	0	0
2021/07/26	R186	03/02/2022	7.28	Call	Bond Future	1,145.4900	1.1455	1,223.4600	1.2235	6.807	0	0	0
2021/07/26	R186	03/02/2022	7.28	Put	Bond Future	3,092.3800	3.0924	2,916.9600	2.9170	(5.673)	0	0	0
2021/07/26	R186	05/05/2022	8.32	Call	Bond Future	3,235.1700	3.2352	3,382.0200	3.3820	4.539	0	0	0
2021/07/26	R186	05/05/2022	8.32	Put	Bond Future	1,691.9700	1.6920	1,582.6900	1.5827	(6.459)	0	0	0
2021/07/26	R186	05/05/2022			Bond Future	7.9339	113.7783	7.8704	114.0344	(0.799)	0.0000	0.0000	0
2021/07/26	R186	05/05/2022	8.31	Call	Bond Future	3,209.8500	3.2099	3,356.0500	3.3561	4.555	0	0	0
2021/07/26	R186	05/05/2022	8.31	Put	Bond Future	1,706.2700	1.7063	1,596.3400	1.5963	(6.443)	0	0	0
2021/07/26	R186	05/05/2022	8.30	Call	Bond Future	3,184.6100	3.1846	3,330.1600	3.3302	4.570	0	0	0
2021/07/26	R186	05/05/2022	8.30	Put	Bond Future	1,720.6700	1.7207	1,610.0900	1.6101	(6.427)	0	0	0
2021/07/26	R186	04/08/2022	8.15	Call	Bond Future	2,540.0600	2.5401	2,664.1300	2.6641	4.885	0	0	0
2021/07/26	R186	04/08/2022	8.15	Put	Bond Future	2,575.1400	2.5751	2,439.7600	2.4398	(5.257)	0	0	0
2021/07/26	R186	04/08/2022			Bond Future	8.1592	109.8165	8.0911	110.0759	(0.835)	0.0000	0.0000	0
2021/07/26	R186	04/08/2022	8.13	Call	Bond Future	2,500.1000	2.5001	2,622.9400	2.6229	4.913	0	0	0
2021/07/26	R186	04/08/2022	8.13	Put	Bond Future	2,611.3300	2.6113	2,474.7200	2.4747	(5.231)	0	0	0
2021/07/26	R186	04/08/2022	8.14	Call	Bond Future	2,519.8100	2.5198	2,643.2700	2.6433	4.900	0	0	0
2021/07/26	R186	04/08/2022	8.14	Put	Bond Future	2,592.9600	2.5930	2,456.9700	2.4570	(5.245)	0	0	0
2021/07/26	R197	05/08/2021			Bond Future	321.9522	321.9522	322.0325	322.0325	0.025	0.0000	0.0000	1,029
2021/07/26	R197	04/11/2021			Bond Future	325.4810	325.4810	325.5605	325.5605	0.024	0.0000	0.0000	1,267
2021/07/26	R197	03/02/2022			Bond Future	321.1566	321.1566	321.2360	321.2360	0.025	0.0000	0.0000	0
2021/07/26	R197	05/05/2022			Bond Future	325.0395	325.0395	325.1192	325.1192	0.025	0.0000	0.0000	0
2021/07/26	R197	04/08/2022			Bond Future	320.7129	320.7129	320.7931	320.7931	0.025	0.0000	0.0000	0
2021/07/26	R202	05/08/2021			Bond Future	234.7444	234.7444	235.0249	235.0249	0.119	0.0000	0.0000	3,560
2021/07/26	R202	04/11/2021			Bond Future	237.3174	237.3174	237.5996	237.5996	0.119	0.0000	0.0000	9,704
2021/07/26	R202	03/02/2022			Bond Future	235.7776	235.7776	236.0624	236.0624	0.121	0.0000	0.0000	0
2021/07/26	R202	05/05/2022			Bond Future	238.6278	238.6278	238.9155	238.9155	0.121	0.0000	0.0000	0
2021/07/26	R202	04/08/2022			Bond Future	237.1392	237.1392	237.4301	237.4301	0.123	0.0000	0.0000	0
2021/07/26	R209	05/08/2021	11.81	Call	Bond Future	7,453.7300	7.4537	8,249.1700	8.2492	10.672	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
2021/07/26	R209	05/08/2021	11.81	Put	Bond Future	0.2600	0.0003	0.0100	0.0000	(96.154)	0	0	0
2021/07/26	R209	05/08/2021			Bond Future	10.3987	71.4069	10.2609	72.2026	(1.325)	0.0000	0.0000	19,802
2021/07/26	R209	05/08/2021	11.80	Call	Bond Future	7,405.1200	7.4051	8,200.5400	8.2005	10.741	0	0	0
2021/07/26	R209	05/08/2021	11.80	Put	Bond Future	0.2800	0.0003	0.0100	0.0000	(96.429)	0	0	0
2021/07/26	R209	05/08/2021	11.79	Call	Bond Future	7,356.4600	7.3565	8,151.8500	8.1518	10.812	0	0	0
2021/07/26	R209	05/08/2021	11.79	Put	Bond Future	0.3100	0.0003	0.0100	0.0000	(96.774)	0	0	0
2021/07/26	R209	04/11/2021	10.00	Call	Bond Future	826.2700	0.8263	1,040.4000	1.0404	25.915	0	0	0
2021/07/26	R209	04/11/2021	10.00	Put	Bond Future	4,176.5300	4.1765	3,586.8100	3.5868	(14.120)	0	0	3,100
2021/07/26	R209	04/11/2021	12.00	Call	Bond Future	7,662.7800	7.6628	8,375.2000	8.3752	9.297	0	0	0
2021/07/26	R209	04/11/2021	12.00	Put	Bond Future	342.4800	0.3425	251.0500	0.2511	(26.696)	0	0	9,000
2021/07/26	R209	04/11/2021	10.50	Call	Bond Future	1,939.6000	1.9396	2,319.9400	2.3199	19.609	0	0	0
2021/07/26	R209	04/11/2021	12.19	Call	Bond Future	8,478.7500	8.4788	9,209.1900	9.2092	8.615	0	0	0
2021/07/26	R209	04/11/2021	12.19	Put	Bond Future	266.3200	0.2663	192.9100	0.1929	(27.565)	0	0	0
2021/07/26	R209	04/11/2021	12.17	Call	Bond Future	8,392.8400	8.3928	9,121.5600	9.1216	8.683	0	0	0
2021/07/26	R209	04/11/2021			Bond Future	10.5796	69.0322	10.4369	69.8361	(1.349)	0.0000	0.0000	24,538
2021/07/26	R209	04/11/2021	10.50	Put	Bond Future	2,386.3600	2.3864	1,962.8500	1.9628	(17.747)	0	0	9,400
2021/07/26	R209	04/11/2021	9.50	Put	Bond Future	6,657.9800	6.6580	5,935.5200	5.9355	(10.851)	0	0	0
2021/07/26	R209	04/11/2021	9.50	Call	Bond Future	228.8100	0.2288	310.2000	0.3102	35.571	0	0	6,000
2021/07/26	R209	04/11/2021	12.18	Call	Bond Future	8,435.8200	8.4358	9,165.4000	9.1654	8.649	0	0	0
2021/07/26	R209	04/11/2021	12.18	Put	Bond Future	269.8700	0.2699	195.6000	0.1956	(27.521)	0	0	0
2021/07/26	R209	04/11/2021	12.17	Put	Bond Future	273.4200	0.2734	198.2900	0.1983	(27.478)	0	0	0
2021/07/26	R209	03/02/2022	11.03	Call	Bond Future	3,645.5500	3.6456	4,128.7700	4.1288	13.255	0	0	0
2021/07/26	R209	03/02/2022	11.03	Put	Bond Future	2,210.0200	2.2100	1,880.3900	1.8804	(14.915)	0	0	0
2021/07/26	R209	03/02/2022	11.02	Call	Bond Future	3,613.1300	3.6131	4,094.0800	4.0941	13.311	0	0	0
2021/07/26	R209	03/02/2022	11.02	Put	Bond Future	2,230.4800	2.2305	1,898.5800	1.8986	(14.880)	0	0	0
2021/07/26	R209	03/02/2022			Bond Future	10.7625	69.8271	10.6146	70.6399	(1.374)	0.0000	0.0000	0
2021/07/26	R209	03/02/2022	11.04	Call	Bond Future	3,677.8900	3.6779	4,163.3700	4.1634	13.200	0	0	0
2021/07/26	R209	03/02/2022	11.04	Put	Bond Future	2,189.5300	2.1895	1,862.1600	1.8622	(14.952)	0	0	0
2021/07/26	R209	05/05/2022	11.44	Call	Bond Future	4,809.8700	4.8099	5,335.2300	5.3352	10.923	0	0	0
2021/07/26	R209	05/05/2022	11.44	Put	Bond Future	2,271.3900	2.2714	1,974.4100	1.9744	(13.075)	0	0	0
2021/07/26	R209	05/05/2022	11.43	Call	Bond Future	4,777.4300	4.7774	5,301.0100	5.3010	10.959	0	0	0
2021/07/26	R209	05/05/2022	11.43	Put	Bond Future	2,289.2700	2.2893	1,990.5100	1.9905	(13.050)	0	0	0
2021/07/26	R209	05/05/2022			Bond Future	10.9490	67.5140	10.7957	68.3363	(1.401)	0.0000	0.0000	0
2021/07/26	R209	05/05/2022	11.45	Call	Bond Future	4,842.6200	4.8426	5,369.7500	5.3698	10.885	0	0	0
2021/07/26	R209	05/05/2022	11.45	Put	Bond Future	2,253.8700	2.2539	1,958.6600	1.9587	(13.098)	0	0	0
2021/07/26	R209	04/08/2022	10.57	Put	Bond Future	5,387.0900	5.3871	4,883.1300	4.8831	(9.355)	0	0	0
2021/07/26	R209	04/08/2022	10.58	Call	Bond Future	2,338.2200	2.3382	2,668.5400	2.6685	14.127	0	0	0
2021/07/26	R209	04/08/2022	10.58	Put	Bond Future	5,353.0900	5.3531	4,851.0900	4.8511	(9.378)	0	0	0
2021/07/26	R209	04/08/2022			Bond Future	11.1439	68.2868	10.9846	69.1191	(1.429)	0.0000	0.0000	0
2021/07/26	R209	04/08/2022	10.57	Call	Bond Future	2,317.0200	2.3170	2,645.3800	2.6454	14.172	0	0	0
2021/07/26	R209	04/08/2022	10.59	Call	Bond Future	2,359.5200	2.3595	2,691.8000	2.6918	14.083	0	0	0
2021/07/26	R209	04/08/2022	10.59	Put	Bond Future	5,319.2600	5.3193	4,819.2200	4.8192	(9.401)	0	0	0
2021/07/26	R210	05/08/2021			Bond Future	208.5067	208.5067	208.1690	208.1690	(0.162)	0.0000	0.0000	1,305
2021/07/26	R210	04/11/2021			Bond Future	208.0065	208.0065	207.6641	207.6641	(0.165)	0.0000	0.0000	1,486
2021/07/26	R210	03/02/2022			Bond Future	210.4508	210.4508	210.1037	210.1037	(0.165)	0.0000	0.0000	0
2021/07/26	R210	05/05/2022			Bond Future	210.1630	210.1630	209.8113	209.8113	(0.167)	0.0000	0.0000	0
2021/07/26	R210	04/08/2022			Bond Future	212.7420	212.7420	212.3860	212.3860	(0.167)	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
2021/07/26	R212	05/08/2021			Bond Future	173.1495	173.1495	173.1712	173.1712	0.012	0.0000	0.0000	2,437
2021/07/26	R212	04/11/2021			Bond Future	175.0474	175.0474	175.0683	175.0683	0.012	0.0000	0.0000	415
2021/07/26	R213	05/08/2021	10.85	Call	Bond Future	7,862.5800	7.8626	8,442.1400	8.4421	7.371	0	0	0
2021/07/26	R213	05/08/2021	10.85	Put	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	0
2021/07/26	R213	05/08/2021	10.84	Call	Bond Future	7,813.0500	7.8130	8,392.6000	8.3926	7.418	0	0	0
2021/07/26	R213	05/08/2021	10.84	Put	Bond Future	0.0800	0.0001	0.0000	0.0000	(100.000)	0	0	0
2021/07/26	R213	05/08/2021	10.14	Put	Bond Future	13.6000	0.0136	1.9200	0.0019	(85.882)	0	0	0
2021/07/26	R213	05/08/2021	9.34	Put	Bond Future	778.8000	0.7788	428.1800	0.4282	(45.021)	0	0	0
2021/07/26	R213	05/08/2021	9.34	Call	Bond Future	666.5300	0.6665	895.5400	0.8955	34.359	0	0	0
2021/07/26	R213	05/08/2021			Bond Future	9.3600	88.4195	9.2572	88.9991	(1.098)	0.0000	0.0000	1,769
2021/07/26	R213	05/08/2021	10.86	Call	Bond Future	7,912.0800	7.9121	8,491.6400	8.4916	7.325	0	0	0
2021/07/26	R213	05/08/2021	10.86	Put	Bond Future	0.0700	0.0001	0.0000	0.0000	(100.000)	0	0	0
2021/07/26	R213	05/08/2021	10.78	Call	Bond Future	7,514.9800	7.5150	8,094.4800	8.0945	7.711	0	0	0
2021/07/26	R213	05/08/2021	10.78	Put	Bond Future	0.1300	0.0001	0.0000	0.0000	(100.000)	0	0	0
2021/07/26	R213	05/08/2021	10.14	Call	Bond Future	4,253.0100	4.2530	4,820.9600	4.8210	13.354	0	0	0
2021/07/26	R213	04/11/2021	11.10	Put	Bond Future	247.8500	0.2479	190.3000	0.1903	(23.220)	0	0	0
2021/07/26	R213	04/11/2021	11.11	Call	Bond Future	8,220.5800	8.2206	8,749.0600	8.7491	6.429	0	0	0
2021/07/26	R213	04/11/2021	11.09	Put	Bond Future	251.5000	0.2515	193.2300	0.1932	(23.169)	0	0	0
2021/07/26	R213	04/11/2021			Bond Future	9.5503	85.8379	9.4434	86.4233	(1.119)	0.0000	0.0000	8,897
2021/07/26	R213	04/11/2021	11.10	Call	Bond Future	8,176.1600	8.1762	8,703.9400	8.7039	6.455	0	0	0
2021/07/26	R213	04/11/2021	11.11	Put	Bond Future	244.3200	0.2443	187.4700	0.1875	(23.269)	0	0	0
2021/07/26	R213	04/11/2021	11.09	Call	Bond Future	8,131.8300	8.1318	8,658.8900	8.6589	6.481	0	0	0
2021/07/26	R213	03/02/2022	10.67	Call	Bond Future	5,827.1200	5.8271	6,264.2000	6.2642	7.501	0	0	0
2021/07/26	R213	03/02/2022	10.67	Put	Bond Future	1,128.3200	1.1283	973.6100	0.9736	(13.712)	0	0	220
2021/07/26	R213	03/02/2022	10.60	Put	Bond Future	1,207.2400	1.2072	1,043.9300	1.0439	(13.528)	0	0	430
2021/07/26	R213	03/02/2022	10.00	Call	Bond Future	3,467.0400	3.4670	3,806.2600	3.8063	9.784	0	0	0
2021/07/26	R213	03/02/2022	10.00	Put	Bond Future	2,144.5500	2.1446	1,891.9800	1.8920	(11.777)	0	0	430
2021/07/26	R213	03/02/2022	9.22	Put	Bond Future	4,329.1700	4.3292	3,934.4100	3.9344	(9.119)	0	0	0
2021/07/26	R213	03/02/2022	8.80	Put	Bond Future	5,987.6300	5.9876	5,520.5300	5.5205	(7.801)	0	0	0
2021/07/26	R213	03/02/2022	8.80	Call	Bond Future	784.1700	0.7842	908.8600	0.9089	15.901	0	0	102
2021/07/26	R213	03/02/2022	9.58	Put	Bond Future	3,181.6400	3.1816	2,853.4100	2.8534	(10.316)	0	0	200
2021/07/26	R213	03/02/2022	8.63	Put	Bond Future	6,777.2200	6.7772	6,285.9100	6.2859	(7.249)	0	0	0
2021/07/26	R213	03/02/2022	8.63	Call	Bond Future	596.4100	0.5964	696.8900	0.6969	16.847	0	0	200
2021/07/26	R213	03/02/2022	9.98	Call	Bond Future	3,405.8400	3.4058	3,741.6000	3.7416	9.858	0	0	0
2021/07/26	R213	03/02/2022	9.98	Put	Bond Future	2,186.9800	2.1870	1,930.9500	1.9309	(11.707)	0	0	0
2021/07/26	R213	03/02/2022			Bond Future	9.7472	86.8259	9.6357	87.4177	(1.144)	0.0000	0.0000	0
2021/07/26	R213	03/02/2022	10.17	Call	Bond Future	4,018.9100	4.0189	4,386.2400	4.3862	9.140	0	0	0
2021/07/26	R213	03/02/2022	10.17	Put	Bond Future	1,822.3500	1.8224	1,597.8900	1.5979	(12.317)	0	0	220
2021/07/26	R213	03/02/2022	9.15	Put	Bond Future	4,580.4600	4.5805	4,173.0100	4.1730	(8.895)	0	0	0
2021/07/26	R213	03/02/2022	9.15	Call	Bond Future	1,346.8400	1.3468	1,531.1800	1.5312	13.687	0	0	220
2021/07/26	R213	03/02/2022	10.60	Call	Bond Future	5,561.7800	5.5618	5,990.2600	5.9903	7.704	0	0	0
2021/07/26	R213	03/02/2022	9.22	Call	Bond Future	1,482.8000	1.4828	1,679.8300	1.6798	13.288	0	0	430
2021/07/26	R213	03/02/2022	10.25	Call	Bond Future	4,289.6500	4.2896	4,669.5600	4.6696	8.856	0	0	0
2021/07/26	R213	03/02/2022	10.25	Put	Bond Future	1,685.9100	1.6859	1,474.0300	1.4740	(12.568)	0	0	102
2021/07/26	R213	03/02/2022	9.76	Call	Bond Future	2,765.8600	2.7659	3,062.4700	3.0625	10.724	0	0	0
2021/07/26	R213	03/02/2022	9.76	Put	Bond Future	2,698.0500	2.6981	2,402.8700	2.4029	(10.940)	0	0	102

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
2021/07/26	R213	03/02/2022	10.15	Call	Bond Future	3,952.2800	3.9523	4,316.4000	4.3164	9.213	0	0	0
2021/07/26	R213	03/02/2022	10.15	Put	Bond Future	1,857.9300	1.8579	1,630.2600	1.6303	(12.254)	0	0	200
2021/07/26	R213	03/02/2022	9.58	Call	Bond Future	2,292.2600	2.2923	2,555.8200	2.5558	11.498	0	0	0
2021/07/26	R213	03/02/2022	9.97	Call	Bond Future	3,375.4300	3.3754	3,709.4600	3.7095	9.896	0	0	0
2021/07/26	R213	03/02/2022	9.97	Put	Bond Future	2,208.4400	2.2084	1,950.6800	1.9507	(11.672)	0	0	0
2021/07/26	R213	03/02/2022	9.96	Call	Bond Future	3,344.9000	3.3449	3,677.1900	3.6772	9.934	0	0	0
2021/07/26	R213	03/02/2022	9.96	Put	Bond Future	2,229.8300	2.2298	1,970.3300	1.9703	(11.638)	0	0	0
2021/07/26	R213	05/05/2022	10.65	Put	Bond Future	1,819.7500	1.8197	1,622.4800	1.6225	(10.841)	0	0	0
2021/07/26	R213	05/05/2022	10.63	Call	Bond Future	5,275.2500	5.2752	5,674.2300	5.6742	7.563	0	0	0
2021/07/26	R213	05/05/2022			Bond Future	9.9432	84.3234	9.8270	84.9221	(1.169)	0.0000	0.0000	0
2021/07/26	R213	05/05/2022	10.64	Call	Bond Future	5,309.4500	5.3095	5,709.6400	5.7096	7.537	0	0	0
2021/07/26	R213	05/05/2022	10.64	Put	Bond Future	1,833.9800	1.8340	1,635.5000	1.6355	(10.822)	0	0	0
2021/07/26	R213	05/05/2022	10.65	Call	Bond Future	5,343.7100	5.3437	5,745.1100	5.7451	7.512	0	0	0
2021/07/26	R213	05/05/2022	10.63	Put	Bond Future	1,848.3200	1.8483	1,648.6300	1.6486	(10.804)	0	0	0
2021/07/26	R213	04/08/2022	9.89	Call	Bond Future	2,843.9400	2.8439	3,116.9800	3.1170	9.601	0	0	0
2021/07/26	R213	04/08/2022	9.90	Put	Bond Future	4,141.3000	4.1413	3,809.8000	3.8098	(8.005)	0	0	0
2021/07/26	R213	04/08/2022	9.88	Call	Bond Future	2,820.3100	2.8203	3,091.9400	3.0919	9.631	0	0	0
2021/07/26	R213	04/08/2022			Bond Future	10.1540	85.2930	10.0326	85.8990	(1.196)	0.0000	0.0000	0
2021/07/26	R213	04/08/2022	9.89	Put	Bond Future	4,168.6000	4.1686	3,835.6900	3.8357	(7.986)	0	0	0
2021/07/26	R213	04/08/2022	9.90	Call	Bond Future	2,867.3200	2.8673	3,141.7700	3.1418	9.572	0	0	0
2021/07/26	R213	04/08/2022	9.88	Put	Bond Future	4,195.6800	4.1957	3,861.3600	3.8614	(7.968)	0	0	0
2021/07/26	R214	05/08/2021	12.03	Put	Bond Future	1.8900	0.0019	0.0700	0.0001	(96.296)	0	0	0
2021/07/26	R214	05/08/2021	12.01	Call	Bond Future	6,185.8200	6.1858	7,133.9700	7.1340	15.328	0	0	0
2021/07/26	R214	05/08/2021			Bond Future	10.8488	67.8823	10.6858	68.8324	(1.502)	0.0000	0.0000	11,421
2021/07/26	R214	05/08/2021	12.02	Call	Bond Future	6,234.7700	6.2348	7,183.0400	7.1830	15.209	0	0	0
2021/07/26	R214	05/08/2021	12.02	Put	Bond Future	2.0100	0.0020	0.0800	0.0001	(96.020)	0	0	0
2021/07/26	R214	05/08/2021	12.03	Call	Bond Future	6,283.6700	6.2837	7,232.0500	7.2321	15.093	0	0	0
2021/07/26	R214	05/08/2021	12.01	Put	Bond Future	2.1400	0.0021	0.0900	0.0001	(95.794)	0	0	0
2021/07/26	R214	04/11/2021	12.47	Call	Bond Future	7,694.7900	7.6948	8,549.1400	8.5491	11.103	0	0	0
2021/07/26	R214	04/11/2021	12.46	Call	Bond Future	7,653.0500	7.6530	8,506.2200	8.5062	11.148	0	0	0
2021/07/26	R214	04/11/2021	12.46	Put	Bond Future	358.0200	0.3580	251.1600	0.2512	(29.847)	0	0	0
2021/07/26	R214	04/11/2021			Bond Future	11.0302	65.3327	10.8613	66.2927	(1.531)	0.0000	0.0000	16,635
2021/07/26	R214	04/11/2021	12.47	Put	Bond Future	353.5300	0.3535	247.8500	0.2479	(29.893)	0	0	0
2021/07/26	R214	04/11/2021	12.48	Call	Bond Future	7,736.5800	7.7366	8,592.0800	8.5921	11.058	0	0	0
2021/07/26	R214	04/11/2021	12.48	Put	Bond Future	349.1600	0.3492	244.6300	0.2446	(29.938)	0	0	0
2021/07/26	R214	03/02/2022	11.40	Put	Bond Future	2,410.7300	2.4107	2,002.6400	2.0026	(16.928)	0	0	0
2021/07/26	R214	03/02/2022	11.41	Call	Bond Future	3,429.3200	3.4293	3,994.8400	3.9948	16.491	0	0	0
2021/07/26	R214	03/02/2022	11.39	Put	Bond Future	2,433.6800	2.4337	2,022.7900	2.0228	(16.883)	0	0	0
2021/07/26	R214	03/02/2022			Bond Future	11.2171	66.0847	11.0417	67.0555	(1.564)	0.0000	0.0000	0
2021/07/26	R214	03/02/2022	11.40	Call	Bond Future	3,398.5800	3.3986	3,961.3300	3.9613	16.558	0	0	0
2021/07/26	R214	03/02/2022	11.41	Put	Bond Future	2,388.1600	2.3882	1,982.8400	1.9828	(16.972)	0	0	0
2021/07/26	R214	03/02/2022	11.39	Call	Bond Future	3,368.1500	3.3681	3,928.1000	3.9281	16.625	0	0	0
2021/07/26	R214	05/05/2022	11.74	Put	Bond Future	2,569.9900	2.5700	2,189.9300	2.1899	(14.788)	0	0	0
2021/07/26	R214	05/05/2022	11.75	Call	Bond Future	4,368.8300	4.3688	4,973.2100	4.9732	13.834	0	0	0
2021/07/26	R214	05/05/2022	11.73	Put	Bond Future	2,590.5100	2.5905	2,208.2100	2.2082	(14.758)	0	0	0
2021/07/26	R214	05/05/2022			Bond Future	11.4007	63.5887	11.2188	64.5709	(1.596)	0.0000	0.0000	0
2021/07/26	R214	05/05/2022	11.74	Call	Bond Future	4,338.1000	4.3381	4,940.2500	4.9402	13.881	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
2021/07/26	R214	05/05/2022	11.75	Put	Bond Future	2,549.8200	2.5498	2,171.9900	2.1720	(14.818)	0	0	0
2021/07/26	R214	05/05/2022	11.73	Call	Bond Future	4,307.6500	4.3076	4,907.5600	4.9076	13.927	0	0	0
2021/07/26	R214	04/08/2022	10.98	Put	Bond Future	5,564.9100	5.5649	4,960.5100	4.9605	(10.861)	0	0	0
2021/07/26	R214	04/08/2022	10.99	Call	Bond Future	2,258.5600	2.2586	2,650.5500	2.6506	17.356	0	0	0
2021/07/26	R214	04/08/2022			Bond Future	11.5950	64.3152	11.4059	65.3092	(1.631)	0.0000	0.0000	0
2021/07/26	R214	04/08/2022	10.98	Call	Bond Future	2,237.4800	2.2375	2,627.1000	2.6271	17.413	0	0	0
2021/07/26	R214	04/08/2022	10.99	Put	Bond Future	5,529.6500	5.5297	4,927.6200	4.9276	(10.887)	0	0	0
2021/07/26	R214	04/08/2022	10.97	Call	Bond Future	2,216.5200	2.2165	2,603.7600	2.6038	17.471	0	0	0
2021/07/26	R214	04/08/2022	10.97	Put	Bond Future	5,600.3700	5.6004	4,993.5900	4.9936	(10.835)	0	0	0
2021/07/26	R248	05/08/2021	12.51	Put	Bond Future	0.1600	0.0002	0.0000	0.0000	(100.000)	0	0	0
2021/07/26	R248	05/08/2021	12.52	Call	Bond Future	10,704.1000	10.7041	11,942.4700	11.9425	11.569	0	0	0
2021/07/26	R248	05/08/2021	12.50	Put	Bond Future	0.1700	0.0002	0.0000	0.0000	(100.000)	0	0	0
2021/07/26	R248	05/08/2021	11.20	Put	Bond Future	205.0500	0.2050	39.5200	0.0395	(80.727)	0	0	0
2021/07/26	R248	05/08/2021	11.20	Call	Bond Future	2,657.2100	2.6572	3,730.2000	3.7302	40.380	0	0	0
2021/07/26	R248	05/08/2021	10.50	Put	Bond Future	2,777.1900	2.7772	1,685.4600	1.6855	(39.311)	0	0	0
2021/07/26	R248	05/08/2021	10.30	Call	Bond Future	28.8100	0.0288	62.2200	0.0622	115.967	0	0	1,300
2021/07/26	R248	05/08/2021	10.90	Put	Bond Future	778.9400	0.7789	268.1800	0.2682	(65.571)	0	0	0
2021/07/26	R248	05/08/2021	10.90	Call	Bond Future	1,113.9800	1.1140	1,841.7400	1.8417	65.330	0	0	1,300
2021/07/26	R248	05/08/2021	10.60	Put	Bond Future	2,141.4600	2.1415	1,162.4700	1.1625	(45.716)	0	0	0
2021/07/26	R248	05/08/2021	10.60	Call	Bond Future	258.0700	0.2581	517.6000	0.5176	100.566	0	0	0
2021/07/26	R248	05/08/2021			Bond Future	10.8538	85.6761	10.6858	86.9146	(1.548)	0.0000	0.0000	90,501
2021/07/26	R248	05/08/2021	12.51	Call	Bond Future	10,647.4700	10.6475	11,885.8300	11.8858	11.631	0	0	0
2021/07/26	R248	05/08/2021	12.52	Put	Bond Future	0.1500	0.0002	0.0000	0.0000	(100.000)	0	0	0
2021/07/26	R248	05/08/2021	12.50	Call	Bond Future	10,590.7500	10.5908	11,829.1000	11.8291	11.693	0	0	0
2021/07/26	R248	05/08/2021	10.00	Put	Bond Future	6,651.1000	6.6511	5,413.8700	5.4139	(18.602)	0	0	0
2021/07/26	R248	05/08/2021	10.00	Call	Bond Future	1.5100	0.0015	2.8000	0.0028	85.430	0	0	0
2021/07/26	R248	05/08/2021	10.50	Call	Bond Future	130.7400	0.1307	277.5300	0.2775	112.276	0	0	0
2021/07/26	R248	05/08/2021	10.30	Put	Bond Future	4,238.1800	4.2382	3,033.0700	3.0331	(28.435)	0	0	0
2021/07/26	R248	04/11/2021	10.20	Put	Bond Future	6,851.7500	6.8517	5,821.7500	5.8217	(15.033)	0	0	0
2021/07/26	R248	04/11/2021	10.80	Put	Bond Future	3,596.9600	3.5970	2,873.2100	2.8732	(20.121)	0	0	0
2021/07/26	R248	04/11/2021	10.80	Call	Bond Future	1,903.6700	1.9037	2,431.2200	2.4312	27.712	0	0	1,050
2021/07/26	R248	04/11/2021	12.85	Call	Bond Future	11,505.8800	11.5059	12,666.1400	12.6661	10.084	0	0	0
2021/07/26	R248	04/11/2021	12.85	Put	Bond Future	281.2300	0.2812	190.1900	0.1902	(32.372)	0	0	0
2021/07/26	R248	04/11/2021			Bond Future	11.0352	82.1829	10.8606	83.4342	(1.583)	0.0000	0.0000	127,694
2021/07/26	R248	04/11/2021	10.20	Call	Bond Future	546.1500	0.5462	767.4500	0.7675	40.520	0	0	1,050
2021/07/26	R248	04/11/2021	10.30	Put	Bond Future	6,208.9300	6.2089	5,224.1700	5.2242	(15.860)	0	0	0
2021/07/26	R248	04/11/2021	10.30	Call	Bond Future	702.7800	0.7028	969.3200	0.9693	37.927	0	0	0
2021/07/26	R248	04/11/2021	9.60	Put	Bond Future	11,486.9000	11.4869	10,291.7200	10.2917	(10.405)	0	0	0
2021/07/26	R248	04/11/2021	9.60	Call	Bond Future	104.8500	0.1048	160.9700	0.1610	53.524	0	0	0
2021/07/26	R248	04/11/2021	12.84	Call	Bond Future	11,455.1700	11.4552	12,614.4500	12.6144	10.120	0	0	0
2021/07/26	R248	04/11/2021	12.84	Put	Bond Future	284.5500	0.2845	192.5300	0.1925	(32.339)	0	0	0
2021/07/26	R248	04/11/2021	12.83	Call	Bond Future	11,404.4200	11.4044	12,562.7200	12.5627	10.157	0	0	0
2021/07/26	R248	04/11/2021	12.83	Put	Bond Future	287.9100	0.2879	194.9100	0.1949	(32.302)	0	0	0
2021/07/26	R248	03/02/2022	11.48	Call	Bond Future	4,492.6700	4.4927	5,257.0200	5.2570	17.013	0	0	0
2021/07/26	R248	03/02/2022	11.49	Put	Bond Future	2,733.7900	2.7338	2,236.2900	2.2363	(18.198)	0	0	0
2021/07/26	R248	03/02/2022	11.47	Call	Bond Future	4,453.2600	4.4533	5,214.0400	5.2140	17.084	0	0	0
2021/07/26	R248	03/02/2022			Bond Future	11.2225	83.1290	11.0406	84.3944	(1.621)	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
2021/07/26	R248	03/02/2022	11.48	Put	Bond Future	2,760.1700	2.7602	2,259.1300	2.2591	(18.153)	0	0	0
2021/07/26	R248	03/02/2022	11.49	Call	Bond Future	4,532.2100	4.5322	5,300.1000	5.3001	16.943	0	0	0
2021/07/26	R248	03/02/2022	11.47	Put	Bond Future	2,786.7900	2.7868	2,282.1800	2.2822	(18.107)	0	0	0
2021/07/26	R248	05/05/2022	11.80	Call	Bond Future	5,572.7500	5.5727	6,376.7600	6.3768	14.428	0	0	0
2021/07/26	R248	05/05/2022	11.79	Call	Bond Future	5,533.2000	5.5332	6,334.3700	6.3344	14.479	0	0	0
2021/07/26	R248	05/05/2022	11.79	Put	Bond Future	3,048.3100	3.0483	2,569.2300	2.5692	(15.716)	0	0	0
2021/07/26	R248	05/05/2022			Bond Future	11.4065	79.6999	11.2173	80.9801	(1.659)	0.0000	0.0000	0
2021/07/26	R248	05/05/2022	11.80	Put	Bond Future	3,024.9500	3.0250	2,548.7100	2.5487	(15.744)	0	0	0
2021/07/26	R248	05/05/2022	11.81	Call	Bond Future	5,612.3900	5.6124	6,419.2300	6.4192	14.376	0	0	0
2021/07/26	R248	05/05/2022	11.81	Put	Bond Future	3,001.7600	3.0018	2,528.3500	2.5284	(15.771)	0	0	0
2021/07/26	R248	04/08/2022	10.98	Call	Bond Future	2,706.6400	2.7066	3,210.9900	3.2110	18.634	0	0	0
2021/07/26	R248	04/08/2022	10.98	Put	Bond Future	6,923.1000	6.9231	6,131.8200	6.1318	(11.430)	0	0	0
2021/07/26	R248	04/08/2022	10.99	Call	Bond Future	2,732.6100	2.7326	3,240.1100	3.2401	18.572	0	0	0
2021/07/26	R248	04/08/2022	10.99	Put	Bond Future	6,878.0600	6.8781	6,089.9300	6.0899	(11.459)	0	0	0
2021/07/26	R248	04/08/2022			Bond Future	11.6017	80.6105	11.4044	81.9061	(1.701)	0.0000	0.0000	0
2021/07/26	R248	04/08/2022	11.00	Call	Bond Future	2,758.7200	2.7587	3,269.3800	3.2694	18.511	0	0	0
2021/07/26	R248	04/08/2022	11.00	Put	Bond Future	6,833.2600	6.8333	6,048.2900	6.0483	(11.487)	0	0	0

Total

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