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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/07/2021 TO 15/07/2021

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
2021/07/15	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	2025	05/08/2021		Bond Future	153.3793	153.3793	153.4044	153.4044	0.016	0.0000	0.0000	4,073
2021/07/15	2025	04/11/2021		Bond Future	155.0620	155.0620	155.0867	155.0867	0.016	0.0000	0.0000	838
2021/07/15	2025	03/02/2022		Bond Future	155.3114	155.3114	155.3360	155.3360	0.016	0.0000	0.0000	0
2021/07/15	2025	05/05/2022		Bond Future	157.1832	157.1832	157.2077	157.2077	0.016	0.0000	0.0000	0
2021/07/15	2025	04/08/2022		Bond Future	157.0200	157.0200	157.0200	157.0200	0.000	0.0000	0.0000	0
2021/07/15	2029	05/08/2021		Bond Future	113.7777	113.7777	114.0388	114.0388	0.230	0.0000	0.0000	2,437
2021/07/15	2029	04/11/2021		Bond Future	113.8572	113.8572	114.1207	114.1207	0.231	0.0000	0.0000	757

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
2021/07/15	2029	03/02/2022			Bond Future	115.1929	115.1929	115.4591	115.4591	0.231	0.0000	0.0000	0
2021/07/15	2029	05/05/2022			Bond Future	115.3910	115.3910	115.6602	115.6602	0.233	0.0000	0.0000	0
2021/07/15	2029	04/08/2022			Bond Future	115.4200	115.4200	115.4200	115.4200	0.000	0.0000	0.0000	0
2021/07/15	2030	05/08/2021	10.42	Call	Bond Future	7,333.4900	7.3335	7,628.8500	7.6288	4.028	0	0	0
2021/07/15	2030	05/08/2021	10.42	Put	Bond Future	2.6700	0.0027	1.4700	0.0015	(44.944)	0	0	0
2021/07/15	2030	05/08/2021	10.41	Call	Bond Future	7,283.1900	7.2832	7,578.4800	7.5785	4.054	0	0	0
2021/07/15	2030	05/08/2021	10.41	Put	Bond Future	2.8200	0.0028	1.5500	0.0016	(45.035)	0	0	0
2021/07/15	2030	05/08/2021	9.15	Call	Bond Future	1,286.2000	1.2862	1,452.3400	1.4523	12.917	0	0	0
2021/07/15	2030	05/08/2021	9.15	Put	Bond Future	678.7900	0.6788	548.3700	0.5484	(19.214)	0	0	7,500
2021/07/15	2030	05/08/2021	8.50	Put	Bond Future	3,182.5000	3.1825	2,905.5800	2.9056	(8.701)	0	0	0
2021/07/15	2030	05/08/2021	10.15	Call	Bond Future	5,966.5400	5.9665	6,258.6200	6.2586	4.895	0	0	0
2021/07/15	2030	05/08/2021	8.83	Call	Bond Future	452.1300	0.4521	530.6500	0.5306	17.367	0	0	479
2021/07/15	2030	05/08/2021	10.30	Put	Bond Future	5.1400	0.0051	2.9400	0.0029	(42.802)	0	0	200
2021/07/15	2030	05/08/2021	8.78	Put	Bond Future	1,845.8100	1.8458	1,615.9400	1.6159	(12.454)	0	0	0
2021/07/15	2030	05/08/2021	8.78	Call	Bond Future	368.6500	0.3687	435.3400	0.4353	18.090	0	0	200
2021/07/15	2030	05/08/2021	7.70	Put	Bond Future	7,912.7500	7.9127	7,616.2200	7.6162	(3.747)	0	0	0
2021/07/15	2030	05/08/2021	9.45	Call	Bond Future	2,496.4800	2.4965	2,731.8100	2.7318	9.426	0	0	600
2021/07/15	2030	05/08/2021	12.10	Call	Bond Future	15,288.7600	15.2888	15,585.3200	15.5853	1.940	0	0	0
2021/07/15	2030	05/08/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	600
2021/07/15	2030	05/08/2021			Bond Future	9.0411	94.1639	8.9883	94.4605	(0.584)	0.0000	0.0000	59,425
2021/07/15	2030	05/08/2021	10.43	Call	Bond Future	7,383.7600	7.3838	7,679.1700	7.6792	4.001	0	0	0
2021/07/15	2030	05/08/2021	10.43	Put	Bond Future	2.5300	0.0025	1.3800	0.0014	(45.455)	0	0	0
2021/07/15	2030	05/08/2021	8.50	Call	Bond Future	87.9900	0.0880	107.6300	0.1076	22.321	0	0	5,000
2021/07/15	2030	05/08/2021	9.50	Call	Bond Future	2,725.9600	2.7260	2,969.7500	2.9698	8.943	0	0	0
2021/07/15	2030	05/08/2021	9.50	Put	Bond Future	200.2600	0.2003	147.4900	0.1475	(26.351)	0	0	0
2021/07/15	2030	05/08/2021	10.15	Put	Bond Future	11.2800	0.0113	6.8000	0.0068	(39.716)	0	0	479
2021/07/15	2030	05/08/2021	9.75	Call	Bond Future	3,937.4500	3.9375	4,211.1500	4.2112	6.951	0	0	0
2021/07/15	2030	05/08/2021	9.75	Put	Bond Future	72.5800	0.0726	49.7200	0.0497	(31.496)	0	0	479
2021/07/15	2030	05/08/2021	8.83	Put	Bond Future	1,644.1200	1.6441	1,426.0800	1.4261	(13.262)	0	0	0
2021/07/15	2030	05/08/2021	10.30	Call	Bond Future	6,728.0700	6.7281	7,022.4300	7.0224	4.375	0	0	0
2021/07/15	2030	05/08/2021	7.70	Call	Bond Future	0.1200	0.0001	0.1500	0.0002	25.000	0	0	200
2021/07/15	2030	05/08/2021	8.95	Put	Bond Future	1,214.9800	1.2150	1,028.4500	1.0284	(15.353)	0	0	0
2021/07/15	2030	05/08/2021	8.95	Call	Bond Future	702.9400	0.7029	812.9700	0.8130	15.653	0	0	600
2021/07/15	2030	05/08/2021	9.45	Put	Bond Future	241.6900	0.2417	180.4600	0.1805	(25.334)	0	0	0
2021/07/15	2030	04/11/2021	11.26	Call	Bond Future	10,314.7100	10.3147	10,599.3500	10.5993	2.760	0	0	0
2021/07/15	2030	04/11/2021	9.20	Call	Bond Future	1,976.5800	1.9766	2,119.6100	2.1196	7.236	0	0	29
2021/07/15	2030	04/11/2021	8.27	Put	Bond Future	5,750.5500	5.7505	5,490.5700	5.4906	(4.521)	0	0	0
2021/07/15	2030	04/11/2021	8.27	Call	Bond Future	337.4300	0.3374	376.7600	0.3768	11.656	0	0	300
2021/07/15	2030	04/11/2021	8.77	Put	Bond Future	3,552.5100	3.5525	3,343.0400	3.3430	(5.896)	0	0	0
2021/07/15	2030	04/11/2021	11.44	Put	Bond Future	80.0300	0.0800	69.3200	0.0693	(13.382)	0	0	300
2021/07/15	2030	04/11/2021	10.60	Call	Bond Future	7,351.9800	7.3520	7,616.7400	7.6167	3.601	0	0	0
2021/07/15	2030	04/11/2021	10.60	Put	Bond Future	307.8000	0.3078	273.2500	0.2732	(11.225)	0	0	0
2021/07/15	2030	04/11/2021	10.59	Put	Bond Future	312.3000	0.3123	277.3100	0.2773	(11.204)	0	0	0
2021/07/15	2030	04/11/2021			Bond Future	9.2332	95.1740	9.1780	95.4733	(0.597)	0.0000	0.0000	61,086
2021/07/15	2030	04/11/2021	11.26	Put	Bond Future	115.6600	0.1157	100.9900	0.1010	(12.684)	0	0	29
2021/07/15	2030	04/11/2021	9.90	Put	Bond Future	839.3700	0.8394	760.1500	0.7602	(9.438)	0	0	0
2021/07/15	2030	04/11/2021	9.90	Call	Bond Future	4,365.3000	4.3653	4,585.3900	4.5854	5.042	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
2021/07/15	2030	04/11/2021	9.20	Put	Bond Future	2,156.5300	2.1565	2,000.2500	2.0003	(7.247)	0	0	0
2021/07/15	2030	04/11/2021	8.77	Call	Bond Future	998.2300	0.9982	1,088.0700	1.0881	9.000	0	0	300
2021/07/15	2030	04/11/2021	11.44	Call	Bond Future	11,113.2900	11.1133	11,401.8900	11.4019	2.597	0	0	0
2021/07/15	2030	04/11/2021	10.61	Call	Bond Future	7,396.4100	7.3964	7,661.6000	7.6616	3.585	0	0	0
2021/07/15	2030	04/11/2021	10.61	Put	Bond Future	303.2700	0.3033	269.1500	0.2691	(11.251)	0	0	0
2021/07/15	2030	04/11/2021	10.59	Call	Bond Future	7,307.4900	7.3075	7,571.8100	7.5718	3.617	0	0	0
2021/07/15	2030	03/02/2022	8.85	Put	Bond Future	4,439.7600	4.4398	4,233.2900	4.2333	(4.650)	0	0	0
2021/07/15	2030	03/02/2022	8.85	Call	Bond Future	1,321.3500	1.3213	1,417.2700	1.4173	7.259	0	0	1,000
2021/07/15	2030	03/02/2022	9.35	Call	Bond Future	2,428.5200	2.4285	2,572.3700	2.5724	5.923	0	0	0
2021/07/15	2030	03/02/2022	9.35	Put	Bond Future	2,864.3900	2.8644	2,705.8500	2.7058	(5.535)	0	0	101
2021/07/15	2030	03/02/2022	8.39	Put	Bond Future	6,334.5900	6.3346	6,089.4500	6.0895	(3.870)	0	0	0
2021/07/15	2030	03/02/2022	8.39	Call	Bond Future	660.1700	0.6602	717.4200	0.7174	8.672	0	0	101
2021/07/15	2030	03/02/2022	9.45	Call	Bond Future	2,693.3900	2.6934	2,846.7700	2.8468	5.695	0	0	0
2021/07/15	2030	03/02/2022	9.45	Put	Bond Future	2,604.3700	2.6044	2,455.3600	2.4554	(5.722)	0	0	0
2021/07/15	2030	03/02/2022			Bond Future	9.4330	92.2634	9.3754	92.5658	(0.611)	0.0000	0.0000	0
2021/07/15	2030	03/02/2022	9.60	Put	Bond Future	2,250.5200	2.2505	2,115.5600	2.1156	(5.997)	0	0	0
2021/07/15	2030	03/02/2022	9.60	Call	Bond Future	3,119.7400	3.1197	3,287.1700	3.2872	5.367	0	0	1,000
2021/07/15	2030	03/02/2022	10.85	Call	Bond Future	7,697.6000	7.6976	7,949.7500	7.9498	3.276	0	0	0
2021/07/15	2030	03/02/2022	10.85	Put	Bond Future	645.8300	0.6458	595.5900	0.5956	(7.779)	0	0	1,000
2021/07/15	2030	03/02/2022	9.78	Call	Bond Future	3,674.7100	3.6747	3,858.2400	3.8582	4.994	0	0	0
2021/07/15	2030	03/02/2022	9.78	Put	Bond Future	1,880.3900	1.8804	1,761.5300	1.7615	(6.321)	0	0	101
2021/07/15	2030	03/02/2022	9.44	Call	Bond Future	2,666.1300	2.6661	2,818.5700	2.8186	5.718	0	0	0
2021/07/15	2030	03/02/2022	9.44	Put	Bond Future	2,629.4300	2.6294	2,479.4800	2.4795	(5.703)	0	0	0
2021/07/15	2030	03/02/2022	9.43	Call	Bond Future	2,639.3000	2.6393	2,790.7900	2.7908	5.740	0	0	0
2021/07/15	2030	03/02/2022	9.43	Put	Bond Future	2,654.9500	2.6550	2,504.0500	2.5041	(5.684)	0	0	0
2021/07/15	2030	05/05/2022	8.89	Put	Bond Future	5,324.9900	5.3250	5,112.7500	5.1127	(3.986)	0	0	0
2021/07/15	2030	05/05/2022	8.47	Call	Bond Future	843.0800	0.8431	906.6500	0.9067	7.540	0	0	1,073
2021/07/15	2030	05/05/2022	8.14	Put	Bond Future	8,562.3600	8.5624	8,301.1000	8.3011	(3.051)	0	0	0
2021/07/15	2030	05/05/2022	8.14	Call	Bond Future	540.4200	0.5404	584.9800	0.5850	8.245	0	0	1,800
2021/07/15	2030	05/05/2022	9.95	Call	Bond Future	3,912.1500	3.9121	4,091.3000	4.0913	4.579	0	0	0
2021/07/15	2030	05/05/2022	10.21	Call	Bond Future	4,728.3600	4.7284	4,926.1700	4.9262	4.183	0	0	0
2021/07/15	2030	05/05/2022	10.21	Put	Bond Future	1,919.4900	1.9195	1,811.4800	1.8115	(5.627)	0	0	0
2021/07/15	2030	05/05/2022			Bond Future	9.6433	93.3547	9.5830	93.6605	(0.626)	0.0000	0.0000	0
2021/07/15	2030	05/05/2022	8.89	Call	Bond Future	1,412.3600	1.4124	1,505.9400	1.5059	6.626	0	0	1,800
2021/07/15	2030	05/05/2022	11.04	Call	Bond Future	7,712.5800	7.7126	7,955.8300	7.9558	3.154	0	0	0
2021/07/15	2030	05/05/2022	11.04	Put	Bond Future	986.4300	0.9864	923.8600	0.9239	(6.343)	0	0	1,800
2021/07/15	2030	05/05/2022	9.35	Call	Bond Future	2,331.4500	2.3315	2,462.6000	2.4626	5.625	0	0	0
2021/07/15	2030	05/05/2022	9.35	Put	Bond Future	3,830.1200	3.8301	3,655.4500	3.6555	(4.560)	0	0	1,073
2021/07/15	2030	05/05/2022	8.47	Put	Bond Future	7,029.8000	7.0298	6,787.5500	6.7875	(3.446)	0	0	0
2021/07/15	2030	05/05/2022	9.95	Put	Bond Future	2,378.1000	2.3781	2,251.4300	2.2514	(5.327)	0	0	1,073
2021/07/15	2030	05/05/2022	10.20	Call	Bond Future	4,695.6200	4.6956	4,892.7500	4.8927	4.198	0	0	0
2021/07/15	2030	05/05/2022	10.20	Put	Bond Future	1,935.3500	1.9353	1,826.6600	1.8267	(5.616)	0	0	0
2021/07/15	2030	05/05/2022	10.19	Call	Bond Future	4,662.9600	4.6630	4,859.4000	4.8594	4.213	0	0	0
2021/07/15	2030	05/05/2022	10.19	Put	Bond Future	1,951.3200	1.9513	1,841.9400	1.8419	(5.605)	0	0	0
2021/07/15	2030	04/08/2022	9.56	Call	Bond Future	99.6500	0.0996	99.6500	0.0996	0.000	0	0	0
2021/07/15	2030	04/08/2022	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	2030	04/08/2022			Bond Future	9.5400	92.0683	9.5400	92.0683	0.000	0.0000	0.0000	0
2021/07/15	2030	04/08/2022	9.55	Call	Bond Future	49.8400	0.0498	49.8400	0.0498	0.000	0	0	0

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2021/07/15	2030	04/08/2022	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	2030	04/08/2022	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	2030	04/08/2022	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	2032	05/08/2021	11.37	Call	Bond Future	9,267.3800	9.2674	9,558.6900	9.5587	3.143	0	0	0
2021/07/15	2032	05/08/2021	11.37	Put	Bond Future	0.6900	0.0007	0.3600	0.0004	(47.826)	0	0	0
2021/07/15	2032	05/08/2021			Bond Future	9.7365	93.2648	9.6888	93.5565	(0.490)	0.0000	0.0000	46,010
2021/07/15	2032	05/08/2021	11.36	Call	Bond Future	9,214.7300	9.2147	9,506.0200	9.5060	3.161	0	0	0
2021/07/15	2032	05/08/2021	11.36	Put	Bond Future	0.7300	0.0007	0.3800	0.0004	(47.945)	0	0	0
2021/07/15	2032	05/08/2021	11.35	Call	Bond Future	9,162.0400	9.1620	9,453.3100	9.4533	3.179	0	0	0
2021/07/15	2032	05/08/2021	11.35	Put	Bond Future	0.7800	0.0008	0.4100	0.0004	(47.436)	0	0	0
2021/07/15	2032	04/11/2021	9.83	Call	Bond Future	1,940.6100	1.9406	2,071.5200	2.0715	6.746	0	0	700
2021/07/15	2032	04/11/2021	11.70	Call	Bond Future	9,875.6900	9.8757	10,148.0900	10.1481	2.758	0	0	0
2021/07/15	2032	04/11/2021	11.71	Put	Bond Future	199.6500	0.1996	177.9400	0.1779	(10.874)	0	0	0
2021/07/15	2032	04/11/2021	11.69	Call	Bond Future	9,827.8800	9.8279	10,100.0100	10.1000	2.769	0	0	0
2021/07/15	2032	04/11/2021			Bond Future	9.9353	90.1206	9.8857	90.4150	(0.499)	0.0000	0.0000	76,159
2021/07/15	2032	04/11/2021	9.33	Put	Bond Future	4,466.3800	4.4664	4,242.1100	4.2421	(5.021)	0	0	0
2021/07/15	2032	04/11/2021	9.33	Call	Bond Future	783.9000	0.7839	854.0100	0.8540	8.944	0	0	700
2021/07/15	2032	04/11/2021	9.83	Put	Bond Future	2,567.0000	2.5670	2,403.5300	2.4035	(6.368)	0	0	0
2021/07/15	2032	04/11/2021	12.81	Call	Bond Future	15,059.1200	15.0591	15,350.0400	15.3500	1.932	0	0	0
2021/07/15	2032	04/11/2021	12.81	Put	Bond Future	24.1200	0.0241	20.6600	0.0207	(14.345)	0	0	700
2021/07/15	2032	04/11/2021	11.70	Put	Bond Future	202.4900	0.2025	180.5100	0.1805	(10.855)	0	0	0
2021/07/15	2032	04/11/2021	11.71	Call	Bond Future	9,923.5000	9.9235	10,196.1700	10.1962	2.748	0	0	0
2021/07/15	2032	04/11/2021	11.69	Put	Bond Future	205.3700	0.2054	183.1200	0.1831	(10.834)	0	0	0
2021/07/15	2032	03/02/2022	11.13	Call	Bond Future	6,565.4500	6.5654	6,790.9600	6.7910	3.435	0	0	0
2021/07/15	2032	03/02/2022	11.13	Put	Bond Future	1,107.1700	1.1072	1,035.2400	1.0352	(6.497)	0	0	210
2021/07/15	2032	03/02/2022	10.53	Call	Bond Future	4,196.3600	4.1964	4,379.9400	4.3799	4.375	0	0	0
2021/07/15	2032	03/02/2022	10.53	Put	Bond Future	1,983.5200	1.9835	1,869.6600	1.8697	(5.740)	0	0	210
2021/07/15	2032	03/02/2022	10.35	Put	Bond Future	2,371.2900	2.3713	2,241.9300	2.2419	(5.455)	0	0	400
2021/07/15	2032	03/02/2022	9.58	Put	Bond Future	4,751.8700	4.7519	4,549.8500	4.5499	(4.251)	0	0	0
2021/07/15	2032	03/02/2022	9.58	Call	Bond Future	1,466.8800	1.4669	1,562.3000	1.5623	6.505	0	0	400
2021/07/15	2032	03/02/2022	10.66	Call	Bond Future	4,676.2600	4.6763	4,870.2400	4.8702	4.148	0	0	0
2021/07/15	2032	03/02/2022	10.66	Put	Bond Future	1,745.8600	1.7459	1,642.4000	1.6424	(5.926)	0	0	97
2021/07/15	2032	03/02/2022	10.45	Put	Bond Future	2,147.5500	2.1475	2,026.9400	2.0269	(5.616)	0	0	198
2021/07/15	2032	03/02/2022	9.81	Call	Bond Future	2,003.7700	2.0038	2,121.2700	2.1213	5.864	0	0	0
2021/07/15	2032	03/02/2022	9.81	Put	Bond Future	3,915.5400	3.9155	3,735.6000	3.7356	(4.596)	0	0	198
2021/07/15	2032	03/02/2022	8.91	Put	Bond Future	7,937.8900	7.9379	7,682.1400	7.6821	(3.222)	0	0	0
2021/07/15	2032	03/02/2022	10.43	Call	Bond Future	3,846.1700	3.8462	4,021.2700	4.0213	4.553	0	0	0
2021/07/15	2032	03/02/2022	10.43	Put	Bond Future	2,190.8400	2.1908	2,068.5000	2.0685	(5.584)	0	0	0
2021/07/15	2032	03/02/2022	10.42	Call	Bond Future	3,812.0700	3.8121	3,986.3000	3.9863	4.570	0	0	0
2021/07/15	2032	03/02/2022	10.42	Put	Bond Future	2,212.7600	2.2128	2,089.5500	2.0896	(5.568)	0	0	0
2021/07/15	2032	03/02/2022			Bond Future	10.1381	91.1567	10.0864	91.4541	(0.510)	0.0000	0.0000	0
2021/07/15	2032	03/02/2022	9.62	Put	Bond Future	4,597.9900	4.5980	4,399.7900	4.3998	(4.311)	0	0	0
2021/07/15	2032	03/02/2022	9.62	Call	Bond Future	1,553.8100	1.5538	1,653.0500	1.6531	6.387	0	0	210
2021/07/15	2032	03/02/2022	10.95	Call	Bond Future	5,819.5900	5.8196	6,034.1300	6.0341	3.687	0	0	0
2021/07/15	2032	03/02/2022	10.95	Put	Bond Future	1,317.3200	1.3173	1,234.4200	1.2344	(6.293)	0	0	400
2021/07/15	2032	03/02/2022	10.35	Call	Bond Future	3,577.1100	3.5771	3,745.1900	3.7452	4.699	0	0	0
2021/07/15	2032	03/02/2022	10.14	Call	Bond Future	2,914.0800	2.9141	3,062.9900	3.0630	5.110	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
2021/07/15	2032	03/02/2022	10.14	Put	Bond Future	2,903.2300	2.9032	2,754.7000	2.7547	(5.116)	0	0	97
2021/07/15	2032	03/02/2022	9.14	Put	Bond Future	6,714.4600	6.7145	6,474.0700	6.4741	(3.580)	0	0	0
2021/07/15	2032	03/02/2022	9.14	Call	Bond Future	723.8600	0.7239	780.9100	0.7809	7.881	0	0	97
2021/07/15	2032	03/02/2022	10.45	Call	Bond Future	3,914.7700	3.9148	4,091.6000	4.0916	4.517	0	0	0
2021/07/15	2032	03/02/2022	8.91	Call	Bond Future	490.6900	0.4907	532.3800	0.5324	8.496	0	0	198
2021/07/15	2032	03/02/2022	10.44	Call	Bond Future	3,880.4100	3.8804	4,056.3700	4.0564	4.535	0	0	0
2021/07/15	2032	03/02/2022	10.44	Put	Bond Future	2,169.1100	2.1691	2,047.6300	2.0476	(5.600)	0	0	0
2021/07/15	2032	05/05/2022	11.03	Call	Bond Future	5,719.8100	5.7198	5,920.2500	5.9202	3.504	0	0	0
2021/07/15	2032	05/05/2022	11.03	Put	Bond Future	2,025.7800	2.0258	1,925.4100	1.9254	(4.955)	0	0	0
2021/07/15	2032	05/05/2022	11.02	Put	Bond Future	2,041.3200	2.0413	1,940.3400	1.9403	(4.947)	0	0	0
2021/07/15	2032	05/05/2022			Bond Future	10.3472	88.0881	10.2933	88.3890	(0.521)	0.0000	0.0000	0
2021/07/15	2032	05/05/2022	11.04	Call	Bond Future	5,756.6300	5.7566	5,957.6800	5.9577	3.492	0	0	0
2021/07/15	2032	05/05/2022	11.04	Put	Bond Future	2,010.0800	2.0101	1,910.3200	1.9103	(4.963)	0	0	0
2021/07/15	2032	05/05/2022	11.02	Call	Bond Future	5,682.7800	5.6828	5,882.6100	5.8826	3.516	0	0	0
2021/07/15	2032	04/08/2022	10.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	2032	04/08/2022	10.22	Call	Bond Future	55.5900	0.0556	55.5900	0.0556	0.000	0	0	0
2021/07/15	2032	04/08/2022	10.20	Put	Bond Future	55.6300	0.0556	55.6300	0.0556	0.000	0	0	0
2021/07/15	2032	04/08/2022			Bond Future	10.2100	91.0595	10.2100	91.0595	0.000	0.0000	0.0000	0
2021/07/15	2032	04/08/2022	10.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	2032	04/08/2022	10.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	2032	04/08/2022	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	2033	05/08/2021			Bond Future	107.7238	107.7238	108.1365	108.1365	0.383	0.0000	0.0000	2,357
2021/07/15	2033	04/11/2021			Bond Future	107.6576	107.6576	108.0743	108.0743	0.387	0.0000	0.0000	8,010
2021/07/15	2033	03/02/2022			Bond Future	108.9205	108.9205	109.3416	109.3416	0.387	0.0000	0.0000	0
2021/07/15	2033	05/05/2022			Bond Future	108.9642	108.9642	109.3902	109.3902	0.391	0.0000	0.0000	0
2021/07/15	2033	04/08/2022			Bond Future	108.6600	108.6600	108.6600	108.6600	0.000	0.0000	0.0000	0
2021/07/15	2037	05/08/2021	12.27	Call	Bond Future	10,148.9500	10.1489	10,364.9800	10.3650	2.129	0	0	0
2021/07/15	2037	05/08/2021	12.27	Put	Bond Future	1.5900	0.0016	0.9800	0.0010	(38.365)	0	0	0
2021/07/15	2037	05/08/2021	12.28	Call	Bond Future	10,203.4500	10.2035	10,419.5100	10.4195	2.118	0	0	0
2021/07/15	2037	05/08/2021	12.26	Put	Bond Future	1.6600	0.0017	1.0300	0.0010	(37.952)	0	0	0
2021/07/15	2037	05/08/2021			Bond Future	10.5860	84.5379	10.5534	84.7545	(0.308)	0.0000	0.0000	112,979
2021/07/15	2037	05/08/2021	12.28	Put	Bond Future	1.5100	0.0015	0.9300	0.0009	(38.411)	0	0	0
2021/07/15	2037	05/08/2021	12.26	Call	Bond Future	10,094.3700	10.0944	10,310.3800	10.3104	2.140	0	0	0
2021/07/15	2037	04/11/2021	12.30	Call	Bond Future	9,389.8000	9.3898	9,581.5800	9.5816	2.042	0	0	0
2021/07/15	2037	04/11/2021	12.30	Put	Bond Future	370.7600	0.3708	344.0400	0.3440	(7.207)	0	0	600
2021/07/15	2037	04/11/2021	11.49	Put	Bond Future	1,028.0500	1.0281	966.7900	0.9668	(5.959)	0	0	0
2021/07/15	2037	04/11/2021	11.49	Call	Bond Future	5,442.9300	5.4429	5,600.1700	5.6002	2.889	0	0	600
2021/07/15	2037	04/11/2021	12.82	Put	Bond Future	188.9400	0.1889	173.8800	0.1739	(7.971)	0	0	0
2021/07/15	2037	04/11/2021	12.83	Call	Bond Future	11,997.8500	11.9979	12,201.5000	12.2015	1.697	0	0	0
2021/07/15	2037	04/11/2021			Bond Future	10.7779	85.4448	10.7441	85.6633	(0.313)	0.0000	0.0000	47,670
2021/07/15	2037	04/11/2021	12.82	Call	Bond Future	11,949.9300	11.9499	12,153.3700	12.1534	1.702	0	0	0
2021/07/15	2037	04/11/2021	12.83	Put	Bond Future	185.6700	0.1857	170.8200	0.1708	(7.998)	0	0	0
2021/07/15	2037	04/11/2021	12.81	Call	Bond Future	11,902.0200	11.9020	12,105.2400	12.1052	1.707	0	0	0
2021/07/15	2037	04/11/2021	12.81	Put	Bond Future	192.2700	0.1923	176.9900	0.1770	(7.947)	0	0	0
2021/07/15	2037	03/02/2022	11.46	Call	Bond Future	5,017.8200	5.0178	5,156.2900	5.1563	2.760	0	0	0
2021/07/15	2037	03/02/2022	11.47	Put	Bond Future	2,046.9400	2.0469	1,965.2600	1.9653	(3.990)	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
2021/07/15	2037	03/02/2022	11.45	Call	Bond Future	4,977.7400	4.9777	5,115.6400	5.1156	2.770	0	0	0
2021/07/15	2037	03/02/2022			Bond Future	10.9768	82.1722	10.9417	82.3930	(0.320)	0.0000	0.0000	0
2021/07/15	2037	03/02/2022	11.46	Put	Bond Future	2,066.1600	2.0662	1,983.9000	1.9839	(3.981)	0	0	0
2021/07/15	2037	03/02/2022	11.47	Call	Bond Future	5,057.9900	5.0580	5,197.0400	5.1970	2.749	0	0	0
2021/07/15	2037	03/02/2022	11.45	Put	Bond Future	2,085.5400	2.0855	2,002.7100	2.0027	(3.972)	0	0	0
2021/07/15	2037	05/05/2022	11.84	Put	Bond Future	2,281.3100	2.2813	2,203.6600	2.2037	(3.404)	0	0	0
2021/07/15	2037	05/05/2022	11.82	Call	Bond Future	6,077.0500	6.0771	6,221.6700	6.2217	2.380	0	0	0
2021/07/15	2037	05/05/2022	11.83	Call	Bond Future	6,116.4900	6.1165	6,261.5700	6.2616	2.372	0	0	0
2021/07/15	2037	05/05/2022			Bond Future	11.1816	83.1444	11.1452	83.3676	(0.326)	0.0000	0.0000	0
2021/07/15	2037	05/05/2022	11.84	Call	Bond Future	6,156.2700	6.1563	6,301.8000	6.3018	2.364	0	0	0
2021/07/15	2037	05/05/2022	11.82	Put	Bond Future	2,315.6700	2.3157	2,237.1100	2.2371	(3.393)	0	0	0
2021/07/15	2037	05/05/2022	11.83	Put	Bond Future	2,298.2900	2.2983	2,220.1900	2.2202	(3.398)	0	0	0
2021/07/15	2037	04/08/2022	10.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	2037	04/08/2022	10.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	2037	04/08/2022	10.89	Put	Bond Future	62.7000	0.0627	62.7000	0.0627	0.000	0	0	0
2021/07/15	2037	04/08/2022	10.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	2037	04/08/2022			Bond Future	10.9000	82.8980	10.9000	82.8980	0.000	0.0000	0.0000	0
2021/07/15	2037	04/08/2022	10.91	Call	Bond Future	62.6200	0.0626	62.6200	0.0626	0.000	0	0	0
2021/07/15	2037	04/08/2022	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	2038	05/08/2021			Bond Future	119.0294	119.0294	119.0554	119.0554	0.022	0.0000	0.0000	7,535
2021/07/15	2038	04/11/2021			Bond Future	120.3354	120.3354	120.3610	120.3610	0.021	0.0000	0.0000	2,683
2021/07/15	2038	03/02/2022			Bond Future	119.9814	119.9814	120.0070	120.0070	0.021	0.0000	0.0000	0
2021/07/15	2038	05/05/2022			Bond Future	121.4275	121.4275	121.4533	121.4533	0.021	0.0000	0.0000	0
2021/07/15	2038	04/08/2022			Bond Future	121.2500	121.2500	121.2500	121.2500	0.000	0.0000	0.0000	0
2021/07/15	2040	05/08/2021	12.48	Call	Bond Future	11,123.4400	11.1234	11,354.1600	11.3542	2.074	0	0	0
2021/07/15	2040	05/08/2021	12.49	Put	Bond Future	1.4900	0.0015	0.9200	0.0009	(38.255)	0	0	0
2021/07/15	2040	05/08/2021	12.47	Call	Bond Future	11,066.6700	11.0667	11,297.3700	11.2974	2.085	0	0	0
2021/07/15	2040	05/08/2021	11.05	Put	Bond Future	428.1600	0.4282	356.7600	0.3568	(16.676)	0	0	0
2021/07/15	2040	05/08/2021	11.05	Call	Bond Future	2,652.3300	2.6523	2,812.2500	2.8123	6.029	0	0	900
2021/07/15	2040	05/08/2021			Bond Future	10.7299	86.4791	10.6974	86.7104	(0.303)	0.0000	0.0000	53,674
2021/07/15	2040	05/08/2021	12.48	Put	Bond Future	1.5600	0.0016	0.9600	0.0010	(38.462)	0	0	0
2021/07/15	2040	05/08/2021	12.49	Call	Bond Future	11,180.1300	11.1801	11,410.8800	11.4109	2.064	0	0	0
2021/07/15	2040	05/08/2021	12.47	Put	Bond Future	1.6200	0.0016	1.0000	0.0010	(38.272)	0	0	0
2021/07/15	2040	05/08/2021	11.55	Put	Bond Future	71.5600	0.0716	54.0600	0.0541	(24.455)	0	0	0
2021/07/15	2040	05/08/2021	11.55	Call	Bond Future	5,591.7500	5.5917	5,805.5700	5.8056	3.824	0	0	900
2021/07/15	2040	05/08/2021	14.80	Call	Bond Future	22,603.6900	22.6037	22,835.0100	22.8350	1.023	0	0	0
2021/07/15	2040	05/08/2021	14.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2021/07/15	2040	04/11/2021	12.90	Call	Bond Future	12,327.0200	12.3270	12,543.0100	12.5430	1.752	0	0	0
2021/07/15	2040	04/11/2021	12.90	Put	Bond Future	220.1800	0.2202	202.8300	0.2028	(7.880)	0	0	0
2021/07/15	2040	04/11/2021	12.89	Call	Bond Future	12,275.7200	12.2757	12,491.5300	12.4915	1.758	0	0	0
2021/07/15	2040	04/11/2021	12.89	Put	Bond Future	222.7900	0.2228	205.2600	0.2053	(7.868)	0	0	0
2021/07/15	2040	04/11/2021			Bond Future	10.9176	87.4068	10.8839	87.6402	(0.309)	0.0000	0.0000	32,017
2021/07/15	2040	04/11/2021	12.91	Call	Bond Future	12,378.3300	12.3783	12,594.5000	12.5945	1.746	0	0	0
2021/07/15	2040	04/11/2021	12.91	Put	Bond Future	217.6500	0.2177	200.4800	0.2005	(7.889)	0	0	0
2021/07/15	2040	03/02/2022	11.58	Put	Bond Future	2,279.0900	2.2791	2,190.0400	2.1900	(3.907)	0	0	0
2021/07/15	2040	03/02/2022	11.59	Call	Bond Future	5,370.4200	5.3704	5,517.7200	5.5177	2.743	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
2021/07/15	2040	03/02/2022	11.57	Put	Bond Future	2,299.3600	2.2994	2,209.7100	2.2097	(3.899)	0	0	0
2021/07/15	2040	03/02/2022			Bond Future	11.1121	83.9066	11.0770	84.1423	(0.316)	0.0000	0.0000	0
2021/07/15	2040	03/02/2022	11.58	Call	Bond Future	5,327.5300	5.3275	5,474.2300	5.4742	2.754	0	0	0
2021/07/15	2040	03/02/2022	11.59	Put	Bond Future	2,258.7700	2.2588	2,170.3200	2.1703	(3.916)	0	0	0
2021/07/15	2040	03/02/2022	11.57	Call	Bond Future	5,284.5100	5.2845	5,430.6100	5.4306	2.765	0	0	0
2021/07/15	2040	05/05/2022	10.57	Put	Bond Future	7,022.3500	7.0224	6,856.7400	6.8567	(2.358)	0	0	0
2021/07/15	2040	05/05/2022	10.57	Call	Bond Future	1,949.8400	1.9498	2,022.6200	2.0226	3.733	0	0	1,200
2021/07/15	2040	05/05/2022	13.04	Call	Bond Future	11,335.4600	11.3355	11,528.9400	11.5289	1.707	0	0	0
2021/07/15	2040	05/05/2022	13.04	Put	Bond Future	1,181.2000	1.1812	1,136.2900	1.1363	(3.802)	0	0	1,200
2021/07/15	2040	05/05/2022	11.91	Put	Bond Future	2,585.5500	2.5856	2,499.5100	2.4995	(3.328)	0	0	0
2021/07/15	2040	05/05/2022	11.92	Call	Bond Future	6,387.7700	6.3878	6,540.6100	6.5406	2.393	0	0	0
2021/07/15	2040	05/05/2022	11.92	Put	Bond Future	2,566.7900	2.5668	2,481.2400	2.4812	(3.333)	0	0	0
2021/07/15	2040	05/05/2022			Bond Future	11.3119	84.8993	11.2754	85.1377	(0.322)	0.0000	0.0000	0
2021/07/15	2040	05/05/2022	9.82	Put	Bond Future	11,441.6600	11.4417	11,237.1400	11.2371	(1.788)	0	0	0
2021/07/15	2040	05/05/2022	9.82	Call	Bond Future	730.2300	0.7302	764.1000	0.7641	4.638	0	0	1,200
2021/07/15	2040	05/05/2022	11.91	Call	Bond Future	6,346.0000	6.3460	6,498.3500	6.4984	2.401	0	0	0
2021/07/15	2040	05/05/2022	11.90	Call	Bond Future	6,304.3000	6.3043	6,456.1600	6.4562	2.409	0	0	0
2021/07/15	2040	05/05/2022	11.90	Put	Bond Future	2,604.4600	2.6045	2,517.9300	2.5179	(3.322)	0	0	0
2021/07/15	2040	04/08/2022	11.05	Call	Bond Future	67.1900	0.0672	67.1900	0.0672	0.000	0	0	0
2021/07/15	2040	04/08/2022	11.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	2040	04/08/2022			Bond Future	11.0400	84.5370	11.0400	84.5370	0.000	0.0000	0.0000	0
2021/07/15	2040	04/08/2022	11.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	2040	04/08/2022	11.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	2040	04/08/2022	11.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	2040	04/08/2022	11.03	Put	Bond Future	67.2800	0.0673	67.2800	0.0673	0.000	0	0	0
2021/07/15	2044	05/08/2021	12.60	Put	Bond Future	2.2200	0.0022	1.4100	0.0014	(36.486)	0	0	0
2021/07/15	2044	05/08/2021	12.61	Call	Bond Future	11,472.1900	11.4722	11,704.9200	11.7049	2.029	0	0	0
2021/07/15	2044	05/08/2021	12.61	Put	Bond Future	2.1400	0.0021	1.3500	0.0014	(36.916)	0	0	0
2021/07/15	2044	05/08/2021			Bond Future	10.7979	83.0748	10.7654	83.3083	(0.301)	0.0000	0.0000	52,124
2021/07/15	2044	05/08/2021	12.60	Call	Bond Future	11,416.5800	11.4166	11,649.2900	11.6493	2.038	0	0	0
2021/07/15	2044	05/08/2021	12.59	Call	Bond Future	11,360.8900	11.3609	11,593.5700	11.5936	2.048	0	0	0
2021/07/15	2044	05/08/2021	12.59	Put	Bond Future	2.3000	0.0023	1.4600	0.0015	(36.522)	0	0	0
2021/07/15	2044	04/11/2021	12.91	Call	Bond Future	12,074.3500	12.0743	12,290.6700	12.2907	1.792	0	0	0
2021/07/15	2044	04/11/2021	12.91	Put	Bond Future	250.8100	0.2508	231.5600	0.2316	(7.675)	0	0	0
2021/07/15	2044	04/11/2021			Bond Future	10.9778	83.9661	10.9441	84.2017	(0.306)	0.0000	0.0000	19,239
2021/07/15	2044	04/11/2021	12.90	Call	Bond Future	12,023.6500	12.0237	12,239.7800	12.2398	1.798	0	0	0
2021/07/15	2044	04/11/2021	12.90	Put	Bond Future	253.5900	0.2536	234.1500	0.2341	(7.666)	0	0	0
2021/07/15	2044	04/11/2021	12.89	Call	Bond Future	11,972.9600	11.9730	12,188.9000	12.1889	1.804	0	0	0
2021/07/15	2044	04/11/2021	12.89	Put	Bond Future	256.4500	0.2564	236.8200	0.2368	(7.655)	0	0	0
2021/07/15	2044	03/02/2022	11.60	Call	Bond Future	5,129.5100	5.1295	5,276.9900	5.2770	2.875	0	0	0
2021/07/15	2044	03/02/2022	11.60	Put	Bond Future	2,258.4800	2.2585	2,167.9400	2.1679	(4.009)	0	0	0
2021/07/15	2044	03/02/2022	11.59	Call	Bond Future	5,087.0200	5.0870	5,233.8700	5.2339	2.887	0	0	0
2021/07/15	2044	03/02/2022	11.59	Put	Bond Future	2,279.8900	2.2799	2,188.7200	2.1887	(3.999)	0	0	0
2021/07/15	2044	03/02/2022			Bond Future	11.1640	80.5514	11.1290	80.7894	(0.313)	0.0000	0.0000	0
2021/07/15	2044	03/02/2022	11.61	Call	Bond Future	5,171.8700	5.1719	5,319.9900	5.3200	2.864	0	0	0
2021/07/15	2044	03/02/2022	11.61	Put	Bond Future	2,237.0300	2.2370	2,147.1300	2.1471	(4.019)	0	0	0
2021/07/15	2044	05/05/2022	11.92	Call	Bond Future	6,244.6200	6.2446	6,397.2000	6.3972	2.443	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
2021/07/15	2044	05/05/2022	11.92	Put	Bond Future	2,657.0500	2.6570	2,568.9400	2.5689	(3.316)	0	0	0
2021/07/15	2044	05/05/2022	11.91	Call	Bond Future	6,203.2500	6.2033	6,355.3300	6.3553	2.452	0	0	0
2021/07/15	2044	05/05/2022	11.91	Put	Bond Future	2,676.7600	2.6768	2,588.1500	2.5881	(3.310)	0	0	0
2021/07/15	2044	05/05/2022			Bond Future	11.3549	81.5044	11.3185	81.7451	(0.320)	0.0000	0.0000	0
2021/07/15	2044	05/05/2022	11.93	Call	Bond Future	6,286.3200	6.2863	6,439.4000	6.4394	2.435	0	0	0
2021/07/15	2044	05/05/2022	11.93	Put	Bond Future	2,637.7600	2.6378	2,550.1500	2.5501	(3.321)	0	0	0
2021/07/15	2044	04/08/2022	11.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	2044	04/08/2022	11.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	2044	04/08/2022	11.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	2044	04/08/2022	11.08	Put	Bond Future	68.4200	0.0684	68.4200	0.0684	0.000	0	0	0
2021/07/15	2044	04/08/2022			Bond Future	11.0900	81.1625	11.0900	81.1625	0.000	0.0000	0.0000	0
2021/07/15	2044	04/08/2022	11.10	Call	Bond Future	68.3200	0.0683	68.3200	0.0683	0.000	0	0	0
2021/07/15	2044	04/08/2022	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	2046	05/08/2021			Bond Future	108.6452	108.6452	109.0353	109.0353	0.359	0.0000	0.0000	17,463
2021/07/15	2046	04/11/2021			Bond Future	108.0007	108.0007	108.3946	108.3946	0.365	0.0000	0.0000	635
2021/07/15	2046	03/02/2022			Bond Future	109.2678	109.2678	109.6660	109.6660	0.364	0.0000	0.0000	0
2021/07/15	2046	05/05/2022			Bond Future	108.7149	108.7149	109.1176	109.1176	0.370	0.0000	0.0000	0
2021/07/15	2046	04/08/2022			Bond Future	108.4600	108.4600	108.4600	108.4600	0.000	0.0000	0.0000	0
2021/07/15	2050	05/08/2021			Bond Future	109.7553	109.7553	109.7789	109.7789	0.021	0.0000	0.0000	10,116
2021/07/15	2050	04/11/2021			Bond Future	110.9593	110.9593	110.9828	110.9828	0.021	0.0000	0.0000	1,485
2021/07/15	2050	03/02/2022			Bond Future	110.2996	110.2996	110.3230	110.3230	0.021	0.0000	0.0000	0
2021/07/15	2050	05/05/2022			Bond Future	111.6292	111.6292	111.6524	111.6524	0.021	0.0000	0.0000	0
2021/07/15	2050	04/08/2022			Bond Future	112.3300	112.3300	112.3300	112.3300	0.000	0.0000	0.0000	0
2021/07/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	AL37	05/08/2021			Index Future	788.4840	788.4840	790.1880	790.1880	0.216	0.0000	0.0000	0
2021/07/15	AL37	04/11/2021			Index Future	797.0290	797.0290	798.7480	798.7480	0.216	0.0000	0.0000	0
2021/07/15	AL37	03/02/2022			Index Future	806.1840	806.1840	807.9200	807.9200	0.215	0.0000	0.0000	0
2021/07/15	AL37	05/05/2022			Index Future	815.7060	815.7060	817.4610	817.4610	0.215	0.0000	0.0000	0
2021/07/15	AL37	04/08/2022			Index Future	819.2700	819.2700	819.2700	819.2700	0.000	0.0000	0.0000	0
2021/07/15	AL7T	05/08/2021			Index Future	903.5230	903.5230	906.3470	906.3470	0.313	0.0000	0.0000	0
2021/07/15	AL7T	04/11/2021			Index Future	913.3150	913.3150	916.1660	916.1660	0.312	0.0000	0.0000	0
2021/07/15	AL7T	03/02/2022			Index Future	923.8060	923.8060	926.6860	926.6860	0.312	0.0000	0.0000	0
2021/07/15	AL7T	05/05/2022			Index Future	934.7170	934.7170	937.6290	937.6290	0.312	0.0000	0.0000	0
2021/07/15	AL7T	04/08/2022			Index Future	940.6900	940.6900	940.6900	940.6900	0.000	0.0000	0.0000	0
2021/07/15	ALBI	05/08/2021			Index Future	793.1170	793.1170	795.0670	795.0670	0.246	0.0000	0.0000	103
2021/07/15	ALBI	04/11/2021			Index Future	801.7130	801.7130	803.6800	803.6800	0.245	0.0000	0.0000	114
2021/07/15	ALBI	03/02/2022			Index Future	810.9210	810.9210	812.9090	812.9090	0.245	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
2021/07/15	ALBI	05/05/2022			Index Future	820.4990	820.4990	822.5090	822.5090	0.245	0.0000	0.0000	0
2021/07/15	ALBI	04/08/2022			Index Future	829.9900	829.9900	829.9900	829.9900	0.000	0.0000	0.0000	0
2021/07/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/07/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/15	ES33	05/08/2021			Bond Future	11.2662	78.4713	11.2383	78.6211	(0.248)	0.0000	0.0000	0
2021/07/15	ES33	04/11/2021			Bond Future	11.5047	75.5573	11.4757	75.7084	(0.252)	0.0000	0.0000	350
2021/07/15	ES33	03/02/2022			Bond Future	11.7533	76.4441	11.7231	76.5967	(0.257)	0.0000	0.0000	0
2021/07/15	ES33	05/05/2022			Bond Future	12.0047	73.5885	11.9732	73.7428	(0.262)	0.0000	0.0000	0
2021/07/15	ES33	04/08/2022			Bond Future	11.7500	76.9683	11.7500	76.9683	0.000	0.0000	0.0000	0
2021/07/15	ES42	05/08/2021			Bond Future	11.8079	77.0694	11.7750	77.2682	(0.278)	0.0000	0.0000	0
2021/07/15	ES42	04/11/2021			Bond Future	12.0350	73.6572	12.0008	73.8578	(0.284)	0.0000	0.0000	4,779
2021/07/15	ES42	03/02/2022			Bond Future	12.2640	74.5223	12.2283	74.7251	(0.291)	0.0000	0.0000	0
2021/07/15	ES42	05/05/2022			Bond Future	12.5039	71.1627	12.4666	71.3677	(0.298)	0.0000	0.0000	0
2021/07/15	ES42	04/08/2022			Bond Future	12.2200	74.9034	12.2200	74.9034	0.000	0.0000	0.0000	0
2021/07/15	GOVI	05/08/2021	719.14	Call	GOVI	641,980.0000	64.1980	661,530.0000	66.1530	3.045	0	0	0
2021/07/15	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	GOVI	05/08/2021	719.13	Call	GOVI	642,080.0000	64.2080	661,630.0000	66.1630	3.045	0	0	0
2021/07/15	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	GOVI	05/08/2021			GOVI	783.3380	783.3380	785.2930	785.2930	0.250	0.0000	0.0000	980
2021/07/15	GOVI	05/08/2021	719.15	Call	GOVI	641,880.0000	64.1880	661,430.0000	66.1430	3.046	0	0	0
2021/07/15	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	GOVI	04/11/2021	728.41	Call	GOVI	634,180.0000	63.4180	653,900.0000	65.3900	3.110	0	0	0
2021/07/15	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	GOVI	04/11/2021	728.40	Call	GOVI	634,280.0000	63.4280	654,000.0000	65.4000	3.109	0	0	0
2021/07/15	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	GOVI	04/11/2021			GOVI	791.8280	791.8280	793.8000	793.8000	0.249	0.0000	0.0000	0
2021/07/15	GOVI	04/11/2021	728.42	Call	GOVI	634,080.0000	63.4080	653,800.0000	65.3800	3.110	0	0	0
2021/07/15	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	GOVI	03/02/2022	792.76	Call	GOVI	81,630.0000	8.1630	101,550.0000	10.1550	24.403	0	0	0
2021/07/15	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	GOVI	03/02/2022			GOVI	800.9230	800.9230	802.9150	802.9150	0.249	0.0000	0.0000	0
2021/07/15	GOVI	03/02/2022	792.75	Call	GOVI	81,730.0000	8.1730	101,650.0000	10.1650	24.373	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
2021/07/15	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	GOVI	03/02/2022	792.74	Call	GOVI	81,830.0000	8.1830	101,750.0000	10.1750	24.343	0	0	0
2021/07/15	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	GOVI	05/05/2022	788.25	Call	GOVI	221,330.0000	22.1330	241,470.0000	24.1470	9.100	0	0	0
2021/07/15	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	GOVI	05/05/2022			GOVI	810.3830	810.3830	812.3970	812.3970	0.249	0.0000	0.0000	0
2021/07/15	GOVI	05/05/2022	788.24	Call	GOVI	221,430.0000	22.1430	241,570.0000	24.1570	9.095	0	0	0
2021/07/15	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	GOVI	05/05/2022	788.23	Call	GOVI	221,530.0000	22.1530	241,670.0000	24.1670	9.091	0	0	0
2021/07/15	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	GOVI	04/08/2022	819.28	Call	GOVI	1,900.0000	0.1900	1,900.0000	0.1900	0.000	0	0	0
2021/07/15	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	GOVI	04/08/2022			GOVI	819.4700	819.4700	819.4700	819.4700	0.000	0.0000	0.0000	0
2021/07/15	GOVI	04/08/2022	819.27	Call	GOVI	2,000.0000	0.2000	2,000.0000	0.2000	0.000	0	0	0
2021/07/15	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	GOVI	04/08/2022	819.26	Call	GOVI	2,100.0000	0.2100	2,100.0000	0.2100	0.000	0	0	0
2021/07/15	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/07/15	IGOV	05/08/2021			Index Future	291.5270	291.5270	291.7870	291.7870	0.089	0.0000	0.0000	459
2021/07/15	IGOV	04/11/2021			Index Future	294.7590	294.7590	295.0200	295.0200	0.089	0.0000	0.0000	16
2021/07/15	IGOV	03/02/2022			Index Future	298.2160	298.2160	298.4790	298.4790	0.088	0.0000	0.0000	0
2021/07/15	IGOV	05/05/2022			Index Future	301.8090	301.8090	302.0750	302.0750	0.088	0.0000	0.0000	0
2021/07/15	IGOV	04/08/2022			Index Future	301.7900	301.7900	301.7900	301.7900	0.000	0.0000	0.0000	0
2021/07/15	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/07/15	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/07/15	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/07/15	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/07/15	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/07/15	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/07/15	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/07/15	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/07/15	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/07/15	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/07/15	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/07/15	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/07/15	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/07/15	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/07/15	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/07/15	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/07/15	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/07/15	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/07/15	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/07/15	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/07/15	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
2021/07/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/07/15	JBAF	21/07/2021			Jibar Tradeable Future	3.7050	96.2950	3.7050	96.2950	0.000	0.0000	0.0000	0
2021/07/15	JBAF	18/08/2021			Jibar Tradeable Future	3.8200	96.1800	3.8200	96.1800	0.000	0.0000	0.0000	0
2021/07/15	JBAF	15/09/2021			Jibar Tradeable Future	3.8750	96.1250	3.8650	96.1350	(0.258)	0.0000	0.0000	30,000
2021/07/15	JBAF	20/10/2021			Jibar Tradeable Future	4.0900	95.9100	4.0600	95.9400	(0.733)	0.0000	0.0000	0
2021/07/15	JBAF	17/11/2021			Jibar Tradeable Future	4.1400	95.8600	4.1100	95.8900	(0.725)	0.0000	0.0000	0
2021/07/15	JBAF	15/12/2021			Jibar Tradeable Future	4.3650	95.6350	4.3050	95.6950	(1.375)	0.0000	0.0000	0
2021/07/15	JBAF	16/03/2022			Jibar Tradeable Future	4.6900	95.3100	4.6100	95.3900	(1.706)	0.0000	0.0000	0
2021/07/15	JBAF	15/06/2022			Jibar Tradeable Future	5.0950	94.9050	5.0050	94.9950	(1.766)	0.0000	0.0000	471
2021/07/15	JBAF	21/09/2022			Jibar Tradeable Future	5.2950	94.7050	5.1850	94.8150	(2.077)	0.0000	0.0000	0
2021/07/15	JBAF	21/12/2022			Jibar Tradeable Future	5.6600	94.3400	5.5800	94.4200	(1.413)	0.0000	0.0000	0
2021/07/15	JBAF	15/03/2023			Jibar Tradeable Future	5.8400	94.1600	5.7350	94.2650	(1.798)	0.0000	0.0000	0
2021/07/15	JBAF	21/06/2023			Jibar Tradeable Future	5.8450	94.1550	5.8050	94.1950	(0.684)	0.0000	0.0000	0
2021/07/15	R023	05/08/2021	5.30	Call	Bond Future	188.5400	0.1885	208.2600	0.2083	10.459	0	0	0
2021/07/15	R023	05/08/2021	5.30	Put	Bond Future	82.1700	0.0822	67.4300	0.0674	(17.938)	0	0	0
2021/07/15	R023	05/08/2021	5.29	Call	Bond Future	178.6700	0.1787	197.7600	0.1978	10.685	0	0	0
2021/07/15	R023	05/08/2021	5.29	Put	Bond Future	87.4100	0.0874	72.0400	0.0720	(17.584)	0	0	0
2021/07/15	R023	05/08/2021			Bond Future	5.2296	107.1651	5.2068	107.1995	(0.436)	0.0000	0.0000	13,521
2021/07/15	R023	05/08/2021	5.31	Call	Bond Future	198.6600	0.1987	219.0000	0.2190	10.239	0	0	0
2021/07/15	R023	05/08/2021	5.31	Put	Bond Future	77.1900	0.0772	63.0700	0.0631	(18.293)	0	0	0
2021/07/15	R023	04/11/2021	4.91	Call	Bond Future	27.3000	0.0273	30.8400	0.0308	12.967	0	0	0
2021/07/15	R023	04/11/2021	4.91	Put	Bond Future	659.6100	0.6596	628.8400	0.6288	(4.665)	0	0	0
2021/07/15	R023	04/11/2021	4.90	Call	Bond Future	25.9300	0.0259	29.3200	0.0293	13.074	0	0	0
2021/07/15	R023	04/11/2021	4.90	Put	Bond Future	671.0800	0.6711	640.1600	0.6402	(4.607)	0	0	0
2021/07/15	R023	04/11/2021			Bond Future	5.4045	104.4074	5.3776	104.4417	(0.498)	0.0000	0.0000	1,725
2021/07/15	R023	04/11/2021	4.92	Call	Bond Future	28.6200	0.0286	32.3100	0.0323	12.893	0	0	0
2021/07/15	R023	04/11/2021	4.92	Put	Bond Future	648.0900	0.6481	617.4700	0.6175	(4.725)	0	0	0
2021/07/15	R023	03/02/2022	5.08	Call	Bond Future	64.6700	0.0647	71.0500	0.0711	9.865	0	0	0
2021/07/15	R023	03/02/2022	5.08	Put	Bond Future	609.5000	0.6095	581.5100	0.5815	(4.592)	0	0	0
2021/07/15	R023	03/02/2022			Bond Future	5.6078	105.6072	5.5744	105.6415	(0.596)	0.0000	0.0000	0
2021/07/15	R023	03/02/2022	5.07	Call	Bond Future	62.1000	0.0621	68.3000	0.0683	9.984	0	0	0
2021/07/15	R023	03/02/2022	5.07	Put	Bond Future	617.3000	0.6173	589.1300	0.5891	(4.563)	0	0	0
2021/07/15	R023	03/02/2022	5.06	Call	Bond Future	59.8100	0.0598	65.8400	0.0658	10.082	0	0	0
2021/07/15	R023	03/02/2022	5.06	Put	Bond Future	625.3700	0.6254	597.0300	0.5970	(4.532)	0	0	0
2021/07/15	R023	05/05/2022	6.31	Call	Bond Future	548.7600	0.5488	571.1900	0.5712	4.087	0	0	0
2021/07/15	R023	05/05/2022	6.31	Put	Bond Future	200.5300	0.2005	188.3800	0.1884	(6.059)	0	0	0
2021/07/15	R023	05/05/2022			Bond Future	5.8672	102.9452	5.8234	102.9798	(0.747)	0.0000	0.0000	0
2021/07/15	R023	05/05/2022	6.30	Call	Bond Future	542.9600	0.5430	565.2900	0.5653	4.113	0	0	0
2021/07/15	R023	05/05/2022	6.30	Put	Bond Future	202.5700	0.2026	190.3200	0.1903	(6.047)	0	0	0
2021/07/15	R023	05/05/2022	6.29	Call	Bond Future	537.1800	0.5372	559.4000	0.5594	4.136	0	0	0
2021/07/15	R023	05/05/2022	6.29	Put	Bond Future	204.6400	0.2046	192.2800	0.1923	(6.040)	0	0	0
2021/07/15	R023	04/08/2022	6.05	Call	Bond Future	5.5100	0.0055	5.5100	0.0055	0.000	0	0	0
2021/07/15	R023	04/08/2022	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	R023	04/08/2022			Bond Future	6.0400	104.3163	6.0400	104.3163	0.000	0.0000	0.0000	0
2021/07/15	R023	04/08/2022	6.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	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
2021/07/15	R023	04/08/2022	6.04	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	R023	04/08/2022	6.03	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	R023	04/08/2022	6.03	Put	Bond Future		5.5000	0.0055	5.5000	0.0055	0	0	0
2021/07/15	R035	05/08/2021	5.31	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	R035	05/08/2021	5.31	Put	Bond Future	44,681.0500	44.6810	44,497.8200	44.4978	(0.410)	0	0	0
2021/07/15	R035	05/08/2021	11.37	Call	Bond Future	6,536.5300	6.5365	6,712.4900	6.7125	2.692	0	0	0
2021/07/15	R035	05/08/2021	11.37	Put	Bond Future	27.9900	0.0280	20.7200	0.0207	(25.974)	0	0	100
2021/07/15	R035	05/08/2021			Bond Future	10.3369	93.4096	10.3094	93.5929	(0.266)	0.0000	0.0000	77,877
2021/07/15	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	R035	05/08/2021	5.30	Put	Bond Future	44,797.6300	44.7976	44,614.4000	44.6144	(0.409)	0	0	0
2021/07/15	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	R035	05/08/2021	5.29	Put	Bond Future	44,914.3400	44.9143	44,731.1100	44.7311	(0.408)	0	0	0
2021/07/15	R035	05/08/2021	10.77	Call	Bond Future	3,105.9000	3.1059	3,241.9200	3.2419	4.379	0	0	0
2021/07/15	R035	05/08/2021	10.77	Put	Bond Future	290.0200	0.2900	242.8100	0.2428	(16.278)	0	0	100
2021/07/15	R035	05/08/2021	10.02	Put	Bond Future	2,491.4800	2.4915	2,331.4000	2.3314	(6.425)	0	0	0
2021/07/15	R035	05/08/2021	10.02	Call	Bond Future	346.9800	0.3470	370.1300	0.3701	6.672	0	0	100
2021/07/15	R035	04/11/2021	11.20	Put	Bond Future	1,098.4000	1.0984	1,042.2700	1.0423	(5.110)	0	0	350
2021/07/15	R035	04/11/2021	10.60	Call	Bond Future	2,747.0300	2.7470	2,836.5300	2.8365	3.258	0	0	0
2021/07/15	R035	04/11/2021	10.60	Put	Bond Future	2,342.2600	2.3423	2,247.0100	2.2470	(4.067)	0	0	350
2021/07/15	R035	04/11/2021	10.11	Put	Bond Future	4,129.8100	4.1298	3,998.1700	3.9982	(3.188)	0	0	0
2021/07/15	R035	04/11/2021	10.11	Call	Bond Future	1,304.3900	1.3044	1,357.5000	1.3575	4.072	0	0	350
2021/07/15	R035	04/11/2021	10.12	Put	Bond Future	4,085.9600	4.0860	3,955.0400	3.9550	(3.204)	0	0	0
2021/07/15	R035	04/11/2021	10.12	Call	Bond Future	1,328.1500	1.3281	1,381.9800	1.3820	4.053	0	0	400
2021/07/15	R035	04/11/2021	10.62	Put	Bond Future	2,284.4100	2.2844	2,190.6500	2.1906	(4.104)	0	0	0
2021/07/15	R035	04/11/2021	10.62	Call	Bond Future	2,817.5100	2.8175	2,908.5000	2.9085	3.229	0	0	400
2021/07/15	R035	04/11/2021	11.75	Put	Bond Future	543.3400	0.5433	511.0200	0.5110	(5.948)	0	0	782
2021/07/15	R035	04/11/2021	11.08	Call	Bond Future	4,688.8900	4.6889	4,810.7900	4.8108	2.600	0	0	0
2021/07/15	R035	04/11/2021	11.08	Put	Bond Future	1,277.4400	1.2774	1,214.5900	1.2146	(4.920)	0	0	782
2021/07/15	R035	04/11/2021	10.23	Put	Bond Future	3,627.1700	3.6272	3,504.2500	3.5043	(3.389)	0	0	0
2021/07/15	R035	04/11/2021	12.53	Call	Bond Future	11,831.3900	11.8314	12,002.2300	12.0022	1.444	0	0	0
2021/07/15	R035	04/11/2021	12.53	Put	Bond Future	197.3600	0.1974	183.4500	0.1834	(7.048)	0	0	0
2021/07/15	R035	04/11/2021			Bond Future	10.5372	89.9373	10.5087	90.1221	(0.271)	0.0000	0.0000	32,486
2021/07/15	R035	04/11/2021	11.20	Call	Bond Future	5,238.2000	5.2382	5,366.8200	5.3668	2.455	0	0	0
2021/07/15	R035	04/11/2021	13.82	Call	Bond Future	18,007.5700	18.0076	18,190.7900	18.1908	1.017	0	0	0
2021/07/15	R035	04/11/2021	13.82	Put	Bond Future	14.7200	0.0147	13.1900	0.0132	(10.394)	0	0	400
2021/07/15	R035	04/11/2021	11.75	Call	Bond Future	7,907.4800	7.9075	8,059.9100	8.0599	1.928	0	0	0
2021/07/15	R035	04/11/2021	10.23	Call	Bond Future	1,608.3700	1.6084	1,670.2000	1.6702	3.844	0	0	782
2021/07/15	R035	04/11/2021	12.52	Call	Bond Future	11,782.3000	11.7823	11,952.9500	11.9530	1.448	0	0	0
2021/07/15	R035	04/11/2021	12.52	Put	Bond Future	200.8800	0.2009	186.7800	0.1868	(7.019)	0	0	0
2021/07/15	R035	04/11/2021	12.51	Call	Bond Future	11,733.2100	11.7332	11,903.6500	11.9037	1.453	0	0	0
2021/07/15	R035	04/11/2021	12.51	Put	Bond Future	204.4600	0.2045	190.1500	0.1902	(6.999)	0	0	0
2021/07/15	R035	03/02/2022	11.05	Put	Bond Future	2,460.8000	2.4608	2,380.4500	2.3804	(3.265)	0	0	1,600
2021/07/15	R035	03/02/2022	10.35	Put	Bond Future	4,636.7500	4.6368	4,516.8500	4.5169	(2.586)	0	0	0
2021/07/15	R035	03/02/2022	10.35	Call	Bond Future	2,105.9700	2.1060	2,172.6700	2.1727	3.167	0	0	1,600
2021/07/15	R035	03/02/2022	11.28	Call	Bond Future	5,255.8700	5.2559	5,373.5800	5.3736	2.240	0	0	0
2021/07/15	R035	03/02/2022	11.28	Put	Bond Future	1,988.1400	1.9881	1,919.2500	1.9193	(3.465)	0	0	200
2021/07/15	R035	03/02/2022	10.26	Put	Bond Future	4,998.2400	4.9982	4,873.1700	4.8732	(2.502)	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
2021/07/15	R035	03/02/2022	10.26	Call	Bond Future	1,876.0100	1.8760	1,937.5400	1.9375	3.280	0	0	200
2021/07/15	R035	03/02/2022	11.73	Call	Bond Future	7,201.9300	7.2019	7,338.2900	7.3383	1.893	0	0	0
2021/07/15	R035	03/02/2022	11.73	Put	Bond Future	1,321.8600	1.3219	1,271.6200	1.2716	(3.801)	0	0	280
2021/07/15	R035	03/02/2022	11.03	Call	Bond Future	4,269.9100	4.2699	4,375.1200	4.3751	2.464	0	0	0
2021/07/15	R035	03/02/2022	11.39	Call	Bond Future	5,716.9700	5.7170	5,839.6800	5.8397	2.146	0	0	0
2021/07/15	R035	03/02/2022	11.39	Put	Bond Future	1,799.5000	1.7995	1,735.6100	1.7356	(3.550)	0	0	683
2021/07/15	R035	03/02/2022	10.65	Call	Bond Future	2,969.8700	2.9699	3,053.9100	3.0539	2.830	0	0	0
2021/07/15	R035	03/02/2022	11.23	Call	Bond Future	5,051.4400	5.0514	5,166.7800	5.1668	2.283	0	0	0
2021/07/15	R035	03/02/2022	11.23	Put	Bond Future	2,081.4800	2.0815	2,010.2200	2.0102	(3.424)	0	0	0
2021/07/15	R035	03/02/2022	11.22	Call	Bond Future	5,011.4700	5.0115	5,126.3200	5.1263	2.292	0	0	0
2021/07/15	R035	03/02/2022	11.22	Put	Bond Future	2,101.2500	2.1013	2,029.5000	2.0295	(3.415)	0	0	0
2021/07/15	R035	03/02/2022			Bond Future	10.7449	90.9710	10.7153	91.1576	(0.276)	0.0000	0.0000	0
2021/07/15	R035	03/02/2022	11.05	Call	Bond Future	4,345.9900	4.3460	4,452.2400	4.4522	2.445	0	0	0
2021/07/15	R035	03/02/2022	11.88	Call	Bond Future	7,880.8600	7.8809	8,022.3400	8.0223	1.795	0	0	0
2021/07/15	R035	03/02/2022	11.88	Put	Bond Future	1,156.3900	1.1564	1,111.2700	1.1113	(3.902)	0	0	1,800
2021/07/15	R035	03/02/2022	11.03	Put	Bond Future	2,506.5000	2.5065	2,425.1100	2.4251	(3.247)	0	0	280
2021/07/15	R035	03/02/2022	10.10	Put	Bond Future	5,686.2900	5.6863	5,552.1700	5.5522	(2.359)	0	0	0
2021/07/15	R035	03/02/2022	10.10	Call	Bond Future	1,498.7700	1.4988	1,551.2500	1.5513	3.502	0	0	280
2021/07/15	R035	03/02/2022	10.65	Put	Bond Future	3,568.7400	3.5687	3,466.1800	3.4662	(2.874)	0	0	683
2021/07/15	R035	03/02/2022	9.70	Put	Bond Future	7,711.1800	7.7112	7,556.6600	7.5567	(2.004)	0	0	0
2021/07/15	R035	03/02/2022	9.70	Call	Bond Future	780.8900	0.7809	812.9700	0.8130	4.108	0	0	683
2021/07/15	R035	03/02/2022	11.24	Call	Bond Future	5,091.7700	5.0918	5,207.5900	5.2076	2.275	0	0	0
2021/07/15	R035	03/02/2022	11.24	Put	Bond Future	2,062.1400	2.0621	1,991.3600	1.9914	(3.432)	0	0	0
2021/07/15	R035	05/05/2022	11.64	Call	Bond Future	6,298.4400	6.2984	6,421.3600	6.4214	1.952	0	0	0
2021/07/15	R035	05/05/2022	11.64	Put	Bond Future	2,235.8900	2.2359	2,170.1500	2.1701	(2.940)	0	0	0
2021/07/15	R035	05/05/2022	11.63	Call	Bond Future	6,258.5100	6.2585	6,381.0400	6.3810	1.958	0	0	0
2021/07/15	R035	05/05/2022	11.63	Put	Bond Future	2,252.8900	2.2529	2,186.7600	2.1868	(2.935)	0	0	0
2021/07/15	R035	05/05/2022			Bond Future	10.9506	87.5686	10.9197	87.7573	(0.282)	0.0000	0.0000	0
2021/07/15	R035	05/05/2022	11.65	Call	Bond Future	6,338.7300	6.3387	6,462.0200	6.4620	1.945	0	0	0
2021/07/15	R035	05/05/2022	11.65	Put	Bond Future	2,219.3100	2.2193	2,153.9400	2.1539	(2.946)	0	0	0
2021/07/15	R035	04/08/2022	10.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	R035	04/08/2022	10.72	Put	Bond Future	61.9400	0.0619	61.9400	0.0619	0.000	0	0	0
2021/07/15	R035	04/08/2022	10.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	R035	04/08/2022	10.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	R035	04/08/2022			Bond Future	10.7300	91.2325	10.7300	91.2325	0.000	0.0000	0.0000	0
2021/07/15	R035	04/08/2022	10.74	Call	Bond Future	61.8700	0.0619	61.8700	0.0619	0.000	0	0	0
2021/07/15	R035	04/08/2022	10.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	R186	05/08/2021	8.62	Call	Bond Future	4,456.0200	4.4560	4,700.0800	4.7001	5.477	0	0	0
2021/07/15	R186	05/08/2021	8.62	Put	Bond Future	7.7200	0.0077	4.4100	0.0044	(42.876)	0	0	0
2021/07/15	R186	05/08/2021	8.61	Call	Bond Future	4,412.1300	4.4121	4,656.0200	4.6560	5.528	0	0	0
2021/07/15	R186	05/08/2021	8.61	Put	Bond Future	8.1700	0.0082	4.6900	0.0047	(42.595)	0	0	0
2021/07/15	R186	05/08/2021			Bond Future	7.6415	113.8259	7.5886	114.0733	(0.693)	0.0000	0.0000	75,374
2021/07/15	R186	05/08/2021	8.63	Call	Bond Future	4,499.9000	4.4999	4,744.1200	4.7441	5.427	0	0	0
2021/07/15	R186	05/08/2021	8.63	Put	Bond Future	7.3000	0.0073	4.1500	0.0042	(43.151)	0	0	0
2021/07/15	R186	04/11/2021	7.77	Call	Bond Future	1,386.6300	1.3866	1,501.0600	1.5011	8.252	0	0	0
2021/07/15	R186	04/11/2021	8.10	Call	Bond Future	2,195.5600	2.1956	2,346.6700	2.3467	6.883	0	0	0
2021/07/15	R186	04/11/2021	8.10	Put	Bond Future	1,065.0400	1.0650	966.6600	0.9667	(9.237)	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
2021/07/15	R186	04/11/2021	8.09	Call	Bond Future	2,167.8900	2.1679	2,317.9500	2.3179	6.922	0	0	0
2021/07/15	R186	04/11/2021	8.09	Put	Bond Future	1,081.1100	1.0811	981.6800	0.9817	(9.197)	0	0	0
2021/07/15	R186	04/11/2021			Bond Future	7.8432	115.0467	7.7869	115.2962	(0.717)	0.0000	0.0000	20,321
2021/07/15	R186	04/11/2021	7.77	Put	Bond Future	1,711.3200	1.7113	1,576.2600	1.5763	(7.892)	0	0	15,177
2021/07/15	R186	04/11/2021	8.77	Call	Bond Future	4,378.4500	4.3785	4,585.0300	4.5850	4.718	0	0	0
2021/07/15	R186	04/11/2021	8.77	Put	Bond Future	366.0800	0.3661	323.1700	0.3232	(11.721)	0	0	15,177
2021/07/15	R186	04/11/2021	8.11	Call	Bond Future	2,223.4100	2.2234	2,375.5600	2.3756	6.843	0	0	0
2021/07/15	R186	04/11/2021	8.11	Put	Bond Future	1,049.1600	1.0492	951.8200	0.9518	(9.278)	0	0	0
2021/07/15	R186	03/02/2022	7.30	Call	Bond Future	738.0800	0.7381	801.9900	0.8020	8.659	0	0	0
2021/07/15	R186	03/02/2022	7.30	Put	Bond Future	3,955.9100	3.9559	3,767.8600	3.7679	(4.754)	0	0	0
2021/07/15	R186	03/02/2022			Bond Future	8.0526	111.0866	7.9927	111.3386	(0.744)	0.0000	0.0000	0
2021/07/15	R186	03/02/2022	7.29	Call	Bond Future	726.8600	0.7269	790.0300	0.7900	8.691	0	0	0
2021/07/15	R186	03/02/2022	7.29	Put	Bond Future	3,988.2400	3.9882	3,799.4500	3.7994	(4.734)	0	0	0
2021/07/15	R186	03/02/2022	7.28	Call	Bond Future	715.4900	0.7155	777.9300	0.7779	8.727	0	0	0
2021/07/15	R186	03/02/2022	7.28	Put	Bond Future	4,020.4300	4.0204	3,830.9100	3.8309	(4.714)	0	0	0
2021/07/15	R186	05/05/2022	8.32	Call	Bond Future	2,393.4600	2.3935	2,524.6600	2.5247	5.482	0	0	0
2021/07/15	R186	05/05/2022	8.32	Put	Bond Future	2,228.3900	2.2284	2,104.8400	2.1048	(5.544)	0	0	0
2021/07/15	R186	05/05/2022			Bond Future	8.2784	112.4002	8.2143	112.6549	(0.774)	0.0000	0.0000	0
2021/07/15	R186	05/05/2022	8.31	Call	Bond Future	2,372.4500	2.3725	2,502.9600	2.5030	5.501	0	0	0
2021/07/15	R186	05/05/2022	8.31	Put	Bond Future	2,247.0000	2.2470	2,122.7600	2.1228	(5.529)	0	0	0
2021/07/15	R186	05/05/2022	8.30	Call	Bond Future	2,351.1400	2.3511	2,480.9500	2.4809	5.521	0	0	0
2021/07/15	R186	05/05/2022	8.30	Put	Bond Future	2,265.3300	2.2653	2,140.3900	2.1404	(5.515)	0	0	0
2021/07/15	R186	04/08/2022	8.15	Call	Bond Future	38.0700	0.0381	38.0700	0.0381	0.000	0	0	0
2021/07/15	R186	04/08/2022	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	R186	04/08/2022			Bond Future	8.1400	109.8897	8.1400	109.8897	0.000	0.0000	0.0000	0
2021/07/15	R186	04/08/2022	8.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	R186	04/08/2022	8.13	Put	Bond Future	38.0800	0.0381	38.0800	0.0381	0.000	0	0	0
2021/07/15	R186	04/08/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	R186	04/08/2022	8.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	R197	05/08/2021			Bond Future	321.5509	321.5509	321.5955	321.5955	0.014	0.0000	0.0000	1,110
2021/07/15	R197	04/11/2021			Bond Future	325.0784	325.0784	325.1220	325.1220	0.013	0.0000	0.0000	950
2021/07/15	R197	03/02/2022			Bond Future	320.7434	320.7434	320.7865	320.7865	0.013	0.0000	0.0000	0
2021/07/15	R197	05/05/2022			Bond Future	324.6096	324.6096	324.6527	324.6527	0.013	0.0000	0.0000	0
2021/07/15	R197	04/08/2022			Bond Future	324.7400	324.7400	324.7400	324.7400	0.000	0.0000	0.0000	0
2021/07/15	R202	05/08/2021			Bond Future	236.1367	236.1367	236.1858	236.1858	0.021	0.0000	0.0000	9,315
2021/07/15	R202	04/11/2021			Bond Future	238.7272	238.7272	238.7756	238.7756	0.020	0.0000	0.0000	1,625
2021/07/15	R202	03/02/2022			Bond Future	237.1994	237.1994	237.2478	237.2478	0.020	0.0000	0.0000	0
2021/07/15	R202	05/05/2022			Bond Future	240.0583	240.0583	240.1068	240.1068	0.020	0.0000	0.0000	0
2021/07/15	R202	04/08/2022			Bond Future	239.8800	239.8800	239.8800	239.8800	0.000	0.0000	0.0000	0
2021/07/15	R209	05/08/2021	11.81	Call	Bond Future	8,018.1300	8.0181	8,175.4200	8.1754	1.962	0	0	0
2021/07/15	R209	05/08/2021	11.81	Put	Bond Future	2.2900	0.0023	1.5000	0.0015	(34.498)	0	0	0
2021/07/15	R209	05/08/2021			Bond Future	10.3011	71.9693	10.2739	72.1274	(0.264)	0.0000	0.0000	26,637
2021/07/15	R209	05/08/2021	11.80	Call	Bond Future	7,969.6200	7.9696	8,126.8700	8.1269	1.973	0	0	0
2021/07/15	R209	05/08/2021	11.80	Put	Bond Future	2.4100	0.0024	1.5800	0.0016	(34.440)	0	0	0
2021/07/15	R209	05/08/2021	11.79	Call	Bond Future	7,921.0500	7.9211	8,078.2600	8.0783	1.985	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
2021/07/15	R209	05/08/2021	11.79	Put	Bond Future	2.5300	0.0025	1.6600	0.0017	(34.387)	0	0	0
2021/07/15	R209	04/11/2021	10.00	Call	Bond Future	987.5700	0.9876	1,029.8000	1.0298	4.276	0	0	0
2021/07/15	R209	04/11/2021	10.00	Put	Bond Future	3,768.6600	3.7687	3,651.4800	3.6515	(3.109)	0	0	3,100
2021/07/15	R209	04/11/2021	12.00	Call	Bond Future	8,180.4100	8.1804	8,320.8500	8.3209	1.717	0	0	0
2021/07/15	R209	04/11/2021	12.00	Put	Bond Future	290.9400	0.2909	271.9700	0.2720	(6.520)	0	0	9,000
2021/07/15	R209	04/11/2021	10.50	Call	Bond Future	2,219.1900	2.2192	2,294.1800	2.2942	3.379	0	0	0
2021/07/15	R209	04/11/2021	12.19	Call	Bond Future	9,008.2300	9.0082	9,152.2700	9.1523	1.599	0	0	0
2021/07/15	R209	04/11/2021	12.19	Put	Bond Future	226.6300	0.2266	211.2600	0.2113	(6.782)	0	0	0
2021/07/15	R209	04/11/2021	12.17	Call	Bond Future	8,921.2200	8.9212	9,064.9200	9.0649	1.611	0	0	0
2021/07/15	R209	04/11/2021			Bond Future	10.4783	69.6014	10.4502	69.7608	(0.269)	0.0000	0.0000	6,851
2021/07/15	R209	04/11/2021	10.50	Put	Bond Future	2,096.7800	2.0968	2,012.3600	2.0124	(4.026)	0	0	9,400
2021/07/15	R209	04/11/2021	9.50	Put	Bond Future	6,155.5000	6.1555	6,012.3500	6.0124	(2.326)	0	0	0
2021/07/15	R209	04/11/2021	9.50	Call	Bond Future	295.5000	0.2955	311.7600	0.3118	5.503	0	0	6,000
2021/07/15	R209	04/11/2021	12.18	Call	Bond Future	8,964.7000	8.9647	9,108.5700	9.1086	1.605	0	0	0
2021/07/15	R209	04/11/2021	12.18	Put	Bond Future	229.5800	0.2296	214.0400	0.2140	(6.769)	0	0	0
2021/07/15	R209	04/11/2021	12.17	Put	Bond Future	232.6300	0.2326	216.9200	0.2169	(6.753)	0	0	0
2021/07/15	R209	03/02/2022	11.03	Call	Bond Future	3,950.3900	3.9504	4,046.0300	4.0460	2.421	0	0	0
2021/07/15	R209	03/02/2022	11.03	Put	Bond Future	1,940.4200	1.9404	1,875.0200	1.8750	(3.370)	0	0	0
2021/07/15	R209	03/02/2022	11.02	Call	Bond Future	3,916.2000	3.9162	4,011.3800	4.0114	2.430	0	0	0
2021/07/15	R209	03/02/2022	11.02	Put	Bond Future	1,959.1100	1.9591	1,893.2500	1.8932	(3.362)	0	0	0
2021/07/15	R209	03/02/2022			Bond Future	10.6578	70.4015	10.6286	70.5626	(0.274)	0.0000	0.0000	0
2021/07/15	R209	03/02/2022	11.04	Call	Bond Future	3,984.5000	3.9845	4,080.5900	4.0806	2.412	0	0	0
2021/07/15	R209	03/02/2022	11.04	Put	Bond Future	1,921.7000	1.9217	1,856.7500	1.8568	(3.380)	0	0	0
2021/07/15	R209	05/05/2022	11.44	Call	Bond Future	5,196.6100	5.1966	5,300.1400	5.3001	1.992	0	0	0
2021/07/15	R209	05/05/2022	11.44	Put	Bond Future	2,079.3100	2.0793	2,020.0900	2.0201	(2.848)	0	0	0
2021/07/15	R209	05/05/2022	11.43	Call	Bond Future	5,162.2300	5.1622	5,265.4100	5.2654	1.999	0	0	0
2021/07/15	R209	05/05/2022	11.43	Put	Bond Future	2,095.2500	2.0953	2,035.6800	2.0357	(2.843)	0	0	0
2021/07/15	R209	05/05/2022			Bond Future	10.8408	68.0928	10.8106	68.2556	(0.279)	0.0000	0.0000	0
2021/07/15	R209	05/05/2022	11.45	Call	Bond Future	5,231.0600	5.2311	5,334.9300	5.3349	1.986	0	0	0
2021/07/15	R209	05/05/2022	11.45	Put	Bond Future	2,063.4900	2.0635	2,004.6100	2.0046	(2.853)	0	0	0
2021/07/15	R209	04/08/2022	10.57	Put	Bond Future	55.2000	0.0552	55.2000	0.0552	0.000	0	0	0
2021/07/15	R209	04/08/2022	10.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	R209	04/08/2022	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	R209	04/08/2022			Bond Future	10.5800	71.3016	10.5800	71.3016	0.000	0.0000	0.0000	0
2021/07/15	R209	04/08/2022	10.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	R209	04/08/2022	10.59	Call	Bond Future	55.1300	0.0551	55.1300	0.0551	0.000	0	0	0
2021/07/15	R209	04/08/2022	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	R210	05/08/2021			Bond Future	209.2335	209.2335	209.2716	209.2716	0.018	0.0000	0.0000	1,305
2021/07/15	R210	04/11/2021			Bond Future	208.7452	208.7452	208.7827	208.7827	0.018	0.0000	0.0000	423
2021/07/15	R210	03/02/2022			Bond Future	211.1941	211.1941	211.2315	211.2315	0.018	0.0000	0.0000	0
2021/07/15	R210	05/05/2022			Bond Future	210.9047	210.9047	210.9421	210.9421	0.018	0.0000	0.0000	0
2021/07/15	R210	04/08/2022			Bond Future	210.6500	210.6500	210.6500	210.6500	0.000	0.0000	0.0000	0
2021/07/15	R212	05/08/2021			Bond Future	173.0750	173.0750	173.0964	173.0964	0.012	0.0000	0.0000	2,457
2021/07/15	R212	04/11/2021			Bond Future	174.9738	174.9738	174.9946	174.9946	0.012	0.0000	0.0000	0
2021/07/15	R213	05/08/2021	10.85	Call	Bond Future	7,501.5600	7.5016	7,795.6100	7.7956	3.920	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
2021/07/15	R213	05/08/2021	10.85	Put	Bond Future	1.8100	0.0018	0.9700	0.0010	(46.409)	0	0	0
2021/07/15	R213	05/08/2021	10.84	Call	Bond Future	7,452.1300	7.4521	7,746.1300	7.7461	3.945	0	0	0
2021/07/15	R213	05/08/2021	10.84	Put	Bond Future	1.9200	0.0019	1.0300	0.0010	(46.354)	0	0	0
2021/07/15	R213	05/08/2021	10.14	Put	Bond Future	65.7500	0.0658	44.6100	0.0446	(32.152)	0	0	0
2021/07/15	R213	05/08/2021	9.34	Put	Bond Future	1,169.6100	1.1696	985.9600	0.9860	(15.702)	0	0	0
2021/07/15	R213	05/08/2021	9.34	Call	Bond Future	694.5800	0.6946	805.8200	0.8058	16.015	0	0	0
2021/07/15	R213	05/08/2021			Bond Future	9.4247	88.0567	9.3721	88.3516	(0.559)	0.0000	0.0000	9,022
2021/07/15	R213	05/08/2021	10.86	Call	Bond Future	7,550.9600	7.5510	7,845.0500	7.8450	3.895	0	0	0
2021/07/15	R213	05/08/2021	10.86	Put	Bond Future	1.7100	0.0017	0.9100	0.0009	(46.784)	0	0	0
2021/07/15	R213	05/08/2021	10.78	Call	Bond Future	7,154.8100	7.1548	7,448.4700	7.4485	4.104	0	0	0
2021/07/15	R213	05/08/2021	10.78	Put	Bond Future	2.7200	0.0027	1.4900	0.0015	(45.221)	0	0	0
2021/07/15	R213	05/08/2021	10.14	Call	Bond Future	3,942.4000	3.9424	4,216.1500	4.2162	6.944	0	0	0
2021/07/15	R213	04/11/2021	11.10	Put	Bond Future	285.7100	0.2857	254.2000	0.2542	(11.029)	0	0	0
2021/07/15	R213	04/11/2021	11.11	Call	Bond Future	7,892.2600	7.8923	8,158.7700	8.1588	3.377	0	0	0
2021/07/15	R213	04/11/2021	11.09	Put	Bond Future	289.7900	0.2898	257.9000	0.2579	(11.005)	0	0	0
2021/07/15	R213	04/11/2021			Bond Future	9.6175	85.4723	9.5627	85.7699	(0.570)	0.0000	0.0000	0
2021/07/15	R213	04/11/2021	11.10	Call	Bond Future	7,848.3400	7.8483	8,114.4600	8.1145	3.391	0	0	0
2021/07/15	R213	04/11/2021	11.11	Put	Bond Future	281.6800	0.2817	250.5600	0.2506	(11.048)	0	0	0
2021/07/15	R213	04/11/2021	11.09	Call	Bond Future	7,804.4400	7.8044	8,070.1800	8.0702	3.405	0	0	0
2021/07/15	R213	03/02/2022	10.67	Call	Bond Future	5,526.8300	5.5268	5,745.9900	5.7460	3.965	0	0	0
2021/07/15	R213	03/02/2022	10.67	Put	Bond Future	1,199.5200	1.1995	1,117.9100	1.1179	(6.804)	0	0	220
2021/07/15	R213	03/02/2022	10.60	Put	Bond Future	1,282.7700	1.2828	1,196.6400	1.1966	(6.714)	0	0	430
2021/07/15	R213	03/02/2022	10.00	Call	Bond Future	3,219.3700	3.2194	3,387.1600	3.3872	5.212	0	0	0
2021/07/15	R213	03/02/2022	10.00	Put	Bond Future	2,268.3700	2.2684	2,135.3900	2.1354	(5.862)	0	0	430
2021/07/15	R213	03/02/2022	9.22	Put	Bond Future	4,545.2600	4.5453	4,339.2500	4.3393	(4.532)	0	0	0
2021/07/15	R213	03/02/2022	8.80	Put	Bond Future	6,257.6000	6.2576	6,015.3500	6.0153	(3.871)	0	0	0
2021/07/15	R213	03/02/2022	8.80	Call	Bond Future	682.6500	0.6827	741.1700	0.7412	8.572	0	0	102
2021/07/15	R213	03/02/2022	9.58	Put	Bond Future	3,353.1200	3.3531	3,181.0400	3.1810	(5.132)	0	0	200
2021/07/15	R213	03/02/2022	8.63	Put	Bond Future	7,065.3100	7.0653	6,811.2400	6.8112	(3.596)	0	0	0
2021/07/15	R213	03/02/2022	8.63	Call	Bond Future	513.0100	0.5130	559.7100	0.5597	9.103	0	0	200
2021/07/15	R213	03/02/2022	9.98	Call	Bond Future	3,160.1800	3.1602	3,326.1700	3.3262	5.253	0	0	0
2021/07/15	R213	03/02/2022	9.98	Put	Bond Future	2,312.8100	2.3128	2,178.0300	2.1780	(5.828)	0	0	0
2021/07/15	R213	03/02/2022			Bond Future	9.8177	86.4544	9.7605	86.7552	(0.582)	0.0000	0.0000	0
2021/07/15	R213	03/02/2022	10.17	Call	Bond Future	3,755.3500	3.7554	3,937.8200	3.9378	4.859	0	0	0
2021/07/15	R213	03/02/2022	10.17	Put	Bond Future	1,930.2800	1.9303	1,811.9800	1.8120	(6.129)	0	0	220
2021/07/15	R213	03/02/2022	9.15	Put	Bond Future	4,805.6200	4.8056	4,593.1800	4.5932	(4.421)	0	0	0
2021/07/15	R213	03/02/2022	9.15	Call	Bond Future	1,200.5100	1.2005	1,288.8400	1.2888	7.358	0	0	220
2021/07/15	R213	03/02/2022	10.60	Call	Bond Future	5,265.8200	5.2658	5,480.4600	5.4805	4.076	0	0	0
2021/07/15	R213	03/02/2022	9.22	Call	Bond Future	1,327.4000	1.3274	1,422.1600	1.4222	7.139	0	0	430
2021/07/15	R213	03/02/2022	10.25	Call	Bond Future	4,019.1600	4.0192	4,208.2200	4.2082	4.704	0	0	0
2021/07/15	R213	03/02/2022	10.25	Put	Bond Future	1,786.9100	1.7869	1,675.2000	1.6752	(6.252)	0	0	102
2021/07/15	R213	03/02/2022	9.76	Call	Bond Future	2,543.5200	2.5435	2,689.2500	2.6893	5.729	0	0	0
2021/07/15	R213	03/02/2022	9.76	Put	Bond Future	2,847.2000	2.8472	2,692.1600	2.6922	(5.445)	0	0	102
2021/07/15	R213	03/02/2022	10.15	Call	Bond Future	3,690.5100	3.6905	3,871.3100	3.8713	4.899	0	0	0
2021/07/15	R213	03/02/2022	10.15	Put	Bond Future	1,967.6500	1.9676	1,847.6800	1.8477	(6.097)	0	0	200
2021/07/15	R213	03/02/2022	9.58	Call	Bond Future	2,092.2500	2.0922	2,220.9400	2.2209	6.151	0	0	0
2021/07/15	R213	03/02/2022	9.97	Call	Bond Future	3,130.7900	3.1308	3,295.8800	3.2959	5.273	0	0	0
2021/07/15	R213	03/02/2022	9.97	Put	Bond Future	2,335.2900	2.3353	2,199.6100	2.1996	(5.810)	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
2021/07/15	R213	03/02/2022	9.96	Call	Bond Future	3,101.2700	3.1013	3,265.4500	3.2655	5.294	0	0	0
2021/07/15	R213	03/02/2022	9.96	Put	Bond Future	2,357.6900	2.3577	2,221.1000	2.2211	(5.793)	0	0	0
2021/07/15	R213	05/05/2022	10.65	Put	Bond Future	1,893.4800	1.8935	1,789.9200	1.7899	(5.469)	0	0	0
2021/07/15	R213	05/05/2022	10.63	Call	Bond Future	4,971.3800	4.9714	5,170.7000	5.1707	4.009	0	0	0
2021/07/15	R213	05/05/2022			Bond Future	10.0173	83.9446	9.9578	84.2488	(0.594)	0.0000	0.0000	0
2021/07/15	R213	05/05/2022	10.64	Call	Bond Future	5,004.9700	5.0050	5,204.9300	5.2049	3.995	0	0	0
2021/07/15	R213	05/05/2022	10.64	Put	Bond Future	1,908.3100	1.9083	1,804.1100	1.8041	(5.460)	0	0	0
2021/07/15	R213	05/05/2022	10.65	Call	Bond Future	5,038.6300	5.0386	5,239.2300	5.2392	3.981	0	0	0
2021/07/15	R213	05/05/2022	10.63	Put	Bond Future	1,923.2600	1.9233	1,818.4200	1.8184	(5.451)	0	0	0
2021/07/15	R213	04/08/2022	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	R213	04/08/2022	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	R213	04/08/2022	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	R213	04/08/2022			Bond Future	9.8900	86.6177	9.8900	86.6177	0.000	0.0000	0.0000	0
2021/07/15	R213	04/08/2022	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	R213	04/08/2022	9.90	Call	Bond Future	50.6800	0.0507	50.6800	0.0507	0.000	0	0	0
2021/07/15	R213	04/08/2022	9.88	Put	Bond Future	50.7100	0.0507	50.7100	0.0507	0.000	0	0	0
2021/07/15	R214	05/08/2021	12.03	Put	Bond Future	8.7600	0.0088	5.9800	0.0060	(31.735)	0	0	0
2021/07/15	R214	05/08/2021	12.01	Call	Bond Future	6,907.4800	6.9075	7,094.2300	7.0942	2.704	0	0	0
2021/07/15	R214	05/08/2021			Bond Future	10.7259	68.5965	10.6937	68.7863	(0.301)	0.0000	0.0000	17,880
2021/07/15	R214	05/08/2021	12.02	Call	Bond Future	6,956.1800	6.9562	7,143.0400	7.1430	2.686	0	0	0
2021/07/15	R214	05/08/2021	12.02	Put	Bond Future	9.1200	0.0091	6.2500	0.0063	(31.469)	0	0	0
2021/07/15	R214	05/08/2021	12.03	Call	Bond Future	7,004.8400	7.0048	7,191.7900	7.1918	2.669	0	0	0
2021/07/15	R214	05/08/2021	12.01	Put	Bond Future	9.5000	0.0095	6.5200	0.0065	(31.368)	0	0	0
2021/07/15	R214	04/11/2021	12.47	Call	Bond Future	8,355.7100	8.3557	8,525.6500	8.5257	2.034	0	0	0
2021/07/15	R214	04/11/2021	12.46	Call	Bond Future	8,313.1100	8.3131	8,482.8300	8.4828	2.042	0	0	0
2021/07/15	R214	04/11/2021	12.46	Put	Bond Future	295.3400	0.2953	273.6400	0.2736	(7.347)	0	0	0
2021/07/15	R214	04/11/2021			Bond Future	10.9027	66.0554	10.8693	66.2468	(0.306)	0.0000	0.0000	1,764
2021/07/15	R214	04/11/2021	12.47	Put	Bond Future	291.7100	0.2917	270.2300	0.2702	(7.363)	0	0	0
2021/07/15	R214	04/11/2021	12.48	Call	Bond Future	8,398.3500	8.3984	8,568.5100	8.5685	2.026	0	0	0
2021/07/15	R214	04/11/2021	12.48	Put	Bond Future	288.1900	0.2882	266.9300	0.2669	(7.377)	0	0	0
2021/07/15	R214	03/02/2022	11.40	Put	Bond Future	2,138.0600	2.1381	2,057.4700	2.0575	(3.769)	0	0	0
2021/07/15	R214	03/02/2022	11.41	Call	Bond Future	3,889.2800	3.8893	4,002.6700	4.0027	2.915	0	0	0
2021/07/15	R214	03/02/2022	11.39	Put	Bond Future	2,157.7700	2.1578	2,076.6400	2.0766	(3.760)	0	0	0
2021/07/15	R214	03/02/2022			Bond Future	11.0849	66.8145	11.0502	67.0079	(0.313)	0.0000	0.0000	0
2021/07/15	R214	03/02/2022	11.40	Call	Bond Future	3,855.7100	3.8557	3,968.5600	3.9686	2.927	0	0	0
2021/07/15	R214	03/02/2022	11.41	Put	Bond Future	2,118.3200	2.1183	2,038.2700	2.0383	(3.779)	0	0	0
2021/07/15	R214	03/02/2022	11.39	Call	Bond Future	3,822.0400	3.8220	3,934.3500	3.9344	2.938	0	0	0
2021/07/15	R214	05/05/2022	11.74	Put	Bond Future	2,298.6400	2.2986	2,223.7400	2.2237	(3.258)	0	0	0
2021/07/15	R214	05/05/2022	11.75	Call	Bond Future	4,836.0500	4.8361	4,957.1500	4.9571	2.504	0	0	0
2021/07/15	R214	05/05/2022	11.73	Put	Bond Future	2,316.6100	2.3166	2,241.2700	2.2413	(3.252)	0	0	0
2021/07/15	R214	05/05/2022			Bond Future	11.2639	64.3249	11.2280	64.5205	(0.319)	0.0000	0.0000	0
2021/07/15	R214	05/05/2022	11.74	Call	Bond Future	4,802.9800	4.8030	4,923.6500	4.9237	2.512	0	0	0
2021/07/15	R214	05/05/2022	11.75	Put	Bond Future	2,280.8100	2.2808	2,206.3400	2.2063	(3.265)	0	0	0
2021/07/15	R214	05/05/2022	11.73	Call	Bond Future	4,769.9800	4.7700	4,890.2100	4.8902	2.521	0	0	0
2021/07/15	R214	04/08/2022	10.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	R214	04/08/2022	10.99	Call	Bond Future	56.3400	0.0563	56.3400	0.0563	0.000	0	0	0
2021/07/15	R214	04/08/2022			Bond Future	10.9800	67.6426	10.9800	67.6426	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
2021/07/15	R214	04/08/2022	10.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	R214	04/08/2022	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	R214	04/08/2022	10.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	R214	04/08/2022	10.97	Put	Bond Future	56.4200	0.0564	56.4200	0.0564	0.000	0	0	0
2021/07/15	R248	05/08/2021	12.51	Put	Bond Future	3.0100	0.0030	1.9400	0.0019	(35.548)	0	0	0
2021/07/15	R248	05/08/2021	12.52	Call	Bond Future	11,684.6200	11.6846	11,923.9700	11.9240	2.048	0	0	0
2021/07/15	R248	05/08/2021	12.50	Put	Bond Future	3.1000	0.0031	2.0100	0.0020	(35.161)	0	0	0
2021/07/15	R248	05/08/2021	11.20	Put	Bond Future	249.0500	0.2491	200.7200	0.2007	(19.406)	0	0	0
2021/07/15	R248	05/08/2021	11.20	Call	Bond Future	3,678.9600	3.6790	3,871.0200	3.8710	5.220	0	0	0
2021/07/15	R248	05/08/2021	10.50	Put	Bond Future	2,206.7600	2.2068	2,016.0500	2.0160	(8.642)	0	0	0
2021/07/15	R248	05/08/2021	10.30	Call	Bond Future	207.5400	0.2075	227.6700	0.2277	9.699	0	0	1,300
2021/07/15	R248	05/08/2021	10.90	Put	Bond Future	688.7500	0.6888	587.8700	0.5879	(14.647)	0	0	0
2021/07/15	R248	05/08/2021	10.90	Call	Bond Future	2,001.5400	2.0015	2,141.0500	2.1410	6.970	0	0	1,300
2021/07/15	R248	05/08/2021	10.60	Put	Bond Future	1,705.9600	1.7060	1,535.6900	1.5357	(9.981)	0	0	0
2021/07/15	R248	05/08/2021	10.60	Call	Bond Future	800.3200	0.8003	870.4400	0.8704	8.761	0	0	0
2021/07/15	R248	05/08/2021			Bond Future	10.7208	86.6539	10.6885	86.8942	(0.301)	0.0000	0.0000	166,693
2021/07/15	R248	05/08/2021	12.51	Call	Bond Future	11,628.0700	11.6281	11,867.3900	11.8674	2.058	0	0	0
2021/07/15	R248	05/08/2021	12.52	Put	Bond Future	2.9200	0.0029	1.8800	0.0019	(35.616)	0	0	0
2021/07/15	R248	05/08/2021	12.50	Call	Bond Future	11,571.4300	11.5714	11,810.7300	11.8107	2.068	0	0	0
2021/07/15	R248	05/08/2021	10.00	Put	Bond Future	5,709.6100	5.7096	5,472.3000	5.4723	(4.156)	0	0	0
2021/07/15	R248	05/08/2021	10.00	Call	Bond Future	37.7700	0.0378	40.8500	0.0408	8.155	0	0	0
2021/07/15	R248	05/08/2021	10.50	Call	Bond Future	538.0600	0.5381	587.7400	0.5877	9.233	0	0	0
2021/07/15	R248	05/08/2021	10.30	Put	Bond Future	3,439.1600	3.4392	3,218.9000	3.2189	(6.404)	0	0	0
2021/07/15	R248	04/11/2021	12.85	Call	Bond Future	12,455.2200	12.4552	12,678.9700	12.6790	1.796	0	0	0
2021/07/15	R248	04/11/2021	12.85	Put	Bond Future	241.4000	0.2414	222.5500	0.2225	(7.809)	0	0	0
2021/07/15	R248	04/11/2021			Bond Future	10.8968	83.1721	10.8633	83.4147	(0.308)	0.0000	0.0000	7,601
2021/07/15	R248	04/11/2021	10.30	Put	Bond Future	5,467.6000	5.4676	5,279.5500	5.2796	(3.439)	0	0	0
2021/07/15	R248	04/11/2021	10.30	Call	Bond Future	950.6200	0.9506	1,005.1700	1.0052	5.738	0	0	1,200
2021/07/15	R248	04/11/2021	9.60	Put	Bond Future	10,573.8800	10.5739	10,344.2300	10.3442	(2.172)	0	0	0
2021/07/15	R248	04/11/2021	9.60	Call	Bond Future	181.0000	0.1810	193.9500	0.1939	7.155	0	0	1,200
2021/07/15	R248	04/11/2021	12.84	Call	Bond Future	12,403.7900	12.4038	12,627.3600	12.6274	1.802	0	0	0
2021/07/15	R248	04/11/2021	12.84	Put	Bond Future	244.0000	0.2440	224.9700	0.2250	(7.799)	0	0	0
2021/07/15	R248	04/11/2021	12.83	Call	Bond Future	12,352.3700	12.3524	12,575.7600	12.5758	1.808	0	0	0
2021/07/15	R248	04/11/2021	12.83	Put	Bond Future	246.6900	0.2467	227.4800	0.2275	(7.787)	0	0	0
2021/07/15	R248	03/02/2022	11.48	Call	Bond Future	5,163.1000	5.1631	5,312.3500	5.3124	2.891	0	0	0
2021/07/15	R248	03/02/2022	11.49	Put	Bond Future	2,408.8500	2.4088	2,313.6800	2.3137	(3.951)	0	0	0
2021/07/15	R248	03/02/2022	11.47	Call	Bond Future	5,119.7900	5.1198	5,268.3800	5.2684	2.902	0	0	0
2021/07/15	R248	03/02/2022			Bond Future	11.0785	84.1280	11.0436	84.3731	(0.315)	0.0000	0.0000	0
2021/07/15	R248	03/02/2022	11.48	Put	Bond Future	2,431.5800	2.4316	2,335.7600	2.3358	(3.941)	0	0	0
2021/07/15	R248	03/02/2022	11.49	Call	Bond Future	5,206.2900	5.2063	5,356.1900	5.3562	2.879	0	0	0
2021/07/15	R248	03/02/2022	11.47	Put	Bond Future	2,454.3000	2.4543	2,357.8200	2.3578	(3.931)	0	0	0
2021/07/15	R248	05/05/2022	11.80	Call	Bond Future	6,244.8300	6.2448	6,401.8000	6.4018	2.514	0	0	0
2021/07/15	R248	05/05/2022	11.79	Call	Bond Future	6,201.9900	6.2020	6,358.4300	6.3584	2.522	0	0	0
2021/07/15	R248	05/05/2022	11.79	Put	Bond Future	2,709.0700	2.7091	2,617.6500	2.6176	(3.375)	0	0	0
2021/07/15	R248	05/05/2022			Bond Future	11.2571	80.7079	11.2208	80.9558	(0.322)	0.0000	0.0000	0
2021/07/15	R248	05/05/2022	11.80	Put	Bond Future	2,689.0000	2.6890	2,598.1100	2.5981	(3.380)	0	0	0
2021/07/15	R248	05/05/2022	11.81	Call	Bond Future	6,287.7500	6.2877	6,445.2400	6.4452	2.505	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
2021/07/15	R248	05/05/2022	11.81	Put	Bond Future	2,669.0900	2.6691	2,578.7200	2.5787	(3.386)	0	0	0
2021/07/15	R248	04/08/2022	10.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	R248	04/08/2022	10.98	Put	Bond Future	71.0100	0.0710	71.0100	0.0710	0.000	0	0	0
2021/07/15	R248	04/08/2022	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	R248	04/08/2022	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/15	R248	04/08/2022			Bond Future	10.9900	84.7560	10.9900	84.7560	0.000	0.0000	0.0000	0
2021/07/15	R248	04/08/2022	11.00	Call	Bond Future	70.9100	0.0709	70.9100	0.0709	0.000	0	0	0
2021/07/15	R248	04/08/2022	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**1251488**