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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 19/07/2021 TO 19/07/2021

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
2021/07/19	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	2025	05/08/2021		Bond Future	153.4841	153.4841	153.5089	153.5089	0.016	0.0000	0.0000	4,073
2021/07/19	2025	04/11/2021		Bond Future	155.1664	155.1664	155.1908	155.1908	0.016	0.0000	0.0000	838
2021/07/19	2025	03/02/2022		Bond Future	155.4159	155.4159	155.4401	155.4401	0.016	0.0000	0.0000	0
2021/07/19	2025	05/05/2022		Bond Future	157.2883	157.2883	157.3126	157.3126	0.015	0.0000	0.0000	0
2021/07/19	2025	04/08/2022		Bond Future	157.0200	157.0200	157.0200	157.0200	0.000	0.0000	0.0000	0
2021/07/19	2029	05/08/2021		Bond Future	113.7402	113.7402	113.6816	113.6816	(0.051)	0.0000	0.0000	2,437
2021/07/19	2029	04/11/2021		Bond Future	113.8183	113.8183	113.7585	113.7585	(0.053)	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
2021/07/19	2029	03/02/2022			Bond Future	115.1527	115.1527	115.0920	115.0920	(0.053)	0.0000	0.0000	0
2021/07/19	2029	05/05/2022			Bond Future	115.3498	115.3498	115.2880	115.2880	(0.054)	0.0000	0.0000	0
2021/07/19	2029	04/08/2022			Bond Future	115.4200	115.4200	115.4200	115.4200	0.000	0.0000	0.0000	0
2021/07/19	2030	05/08/2021	10.42	Call	Bond Future	7,760.0300	7.7600	7,629.7000	7.6297	(1.680)	0	0	0
2021/07/19	2030	05/08/2021	10.42	Put	Bond Future	0.9400	0.0009	0.4100	0.0004	(56.383)	0	0	0
2021/07/19	2030	05/08/2021	10.41	Call	Bond Future	7,709.6400	7.7096	7,579.2900	7.5793	(1.691)	0	0	0
2021/07/19	2030	05/08/2021	10.41	Put	Bond Future	1.0000	0.0010	0.4500	0.0005	(55.000)	0	0	0
2021/07/19	2030	05/08/2021	9.15	Call	Bond Future	1,519.6900	1.5197	1,367.7000	1.3677	(10.001)	0	0	0
2021/07/19	2030	05/08/2021	9.15	Put	Bond Future	484.0100	0.4840	461.8200	0.4618	(4.585)	0	0	7,500
2021/07/19	2030	05/08/2021	8.50	Put	Bond Future	2,778.3200	2.7783	2,867.6200	2.8676	3.214	0	0	0
2021/07/19	2030	05/08/2021	10.15	Call	Bond Future	6,388.2700	6.3883	6,256.3600	6.2564	(2.065)	0	0	0
2021/07/19	2030	05/08/2021	8.83	Call	Bond Future	557.7000	0.5577	447.6400	0.4476	(19.735)	0	0	479
2021/07/19	2030	05/08/2021	10.30	Put	Bond Future	1.9600	0.0020	0.9600	0.0010	(51.020)	0	0	200
2021/07/19	2030	05/08/2021	8.78	Put	Bond Future	1,506.2700	1.5063	1,536.4200	1.5364	2.002	0	0	0
2021/07/19	2030	05/08/2021	8.78	Call	Bond Future	457.3800	0.4574	357.7300	0.3577	(21.787)	0	0	200
2021/07/19	2030	05/08/2021	7.70	Put	Bond Future	7,484.5000	7.4845	7,614.1900	7.6142	1.733	0	0	0
2021/07/19	2030	05/08/2021	9.45	Call	Bond Future	2,833.1900	2.8332	2,681.5100	2.6815	(5.354)	0	0	600
2021/07/19	2030	05/08/2021	12.10	Call	Bond Future	15,717.0300	15.7170	15,587.2300	15.5872	(0.826)	0	0	0
2021/07/19	2030	05/08/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	600
2021/07/19	2030	05/08/2021			Bond Future	8.9649	94.5922	8.9879	94.4624	0.257	0.0000	0.0000	59,750
2021/07/19	2030	05/08/2021	10.43	Call	Bond Future	7,810.3800	7.8104	7,680.0900	7.6801	(1.668)	0	0	0
2021/07/19	2030	05/08/2021	10.43	Put	Bond Future	0.8800	0.0009	0.3900	0.0004	(55.682)	0	0	0
2021/07/19	2030	05/08/2021	8.50	Call	Bond Future	112.0800	0.1121	71.5800	0.0716	(36.135)	0	0	5,000
2021/07/19	2030	05/08/2021	9.50	Call	Bond Future	3,075.3500	3.0754	2,925.4900	2.9255	(4.873)	0	0	0
2021/07/19	2030	05/08/2021	9.50	Put	Bond Future	121.3800	0.1214	101.3200	0.1013	(16.527)	0	0	0
2021/07/19	2030	05/08/2021	10.15	Put	Bond Future	4.7400	0.0047	2.6300	0.0026	(44.515)	0	0	479
2021/07/19	2030	05/08/2021	9.75	Call	Bond Future	4,331.7300	4.3317	4,191.5000	4.1915	(3.237)	0	0	0
2021/07/19	2030	05/08/2021	9.75	Put	Bond Future	38.5900	0.0386	28.1600	0.0282	(27.028)	0	0	479
2021/07/19	2030	05/08/2021	8.83	Put	Bond Future	1,321.4200	1.3214	1,341.1600	1.3412	1.494	0	0	0
2021/07/19	2030	05/08/2021	10.30	Call	Bond Future	7,153.1600	7.1532	7,022.3600	7.0224	(1.829)	0	0	0
2021/07/19	2030	05/08/2021	7.70	Call	Bond Future	0.1400	0.0001	0.0300	0.0000	(78.571)	0	0	200
2021/07/19	2030	05/08/2021	8.95	Put	Bond Future	937.7200	0.9377	935.9600	0.9360	(0.188)	0	0	0
2021/07/19	2030	05/08/2021	8.95	Call	Bond Future	853.9500	0.8539	722.3900	0.7224	(15.406)	0	0	600
2021/07/19	2030	05/08/2021	9.45	Put	Bond Future	150.1300	0.1501	128.2500	0.1282	(14.574)	0	0	0
2021/07/19	2030	04/11/2021	11.26	Call	Bond Future	10,724.5200	10.7245	10,590.7300	10.5907	(1.248)	0	0	0
2021/07/19	2030	04/11/2021	9.20	Call	Bond Future	2,179.9400	2.1799	2,082.9200	2.0829	(4.451)	0	0	29
2021/07/19	2030	04/11/2021	8.27	Put	Bond Future	5,373.8300	5.3738	5,469.6500	5.4697	1.783	0	0	0
2021/07/19	2030	04/11/2021	8.27	Call	Bond Future	392.4400	0.3924	356.6000	0.3566	(9.133)	0	0	300
2021/07/19	2030	04/11/2021	8.77	Put	Bond Future	3,247.6800	3.2477	3,309.6800	3.3097	1.909	0	0	0
2021/07/19	2030	04/11/2021	11.44	Put	Bond Future	64.0100	0.0640	62.2100	0.0622	(2.812)	0	0	300
2021/07/19	2030	04/11/2021	10.60	Call	Bond Future	7,732.4300	7.7324	7,599.4900	7.5995	(1.719)	0	0	0
2021/07/19	2030	04/11/2021	10.60	Put	Bond Future	256.5200	0.2565	255.2400	0.2552	(0.499)	0	0	0
2021/07/19	2030	04/11/2021	10.59	Put	Bond Future	260.3800	0.2604	259.1400	0.2591	(0.476)	0	0	0
2021/07/19	2030	04/11/2021			Bond Future	9.1537	95.6058	9.1779	95.4741	0.264	0.0000	0.0000	74,496
2021/07/19	2030	04/11/2021	11.26	Put	Bond Future	93.7400	0.0937	91.6100	0.0916	(2.272)	0	0	29
2021/07/19	2030	04/11/2021	9.90	Put	Bond Future	722.7500	0.7228	729.9300	0.7299	0.993	0	0	0
2021/07/19	2030	04/11/2021	9.90	Call	Bond Future	4,680.4100	4.6804	4,555.9300	4.5559	(2.660)	0	0	29

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2021/07/19	2030	04/11/2021	9.20	Put	Bond Future	1,928.1600	1.9282	1,962.8000	1.9628	1.797	0	0	0
2021/07/19	2030	04/11/2021	8.77	Call	Bond Future	1,125.1300	1.1251	1,055.4700	1.0555	(6.191)	0	0	300
2021/07/19	2030	04/11/2021	11.44	Call	Bond Future	11,529.0000	11.5290	11,395.5400	11.3955	(1.158)	0	0	0
2021/07/19	2030	04/11/2021	10.61	Call	Bond Future	7,777.5000	7.7775	7,644.5200	7.6445	(1.710)	0	0	0
2021/07/19	2030	04/11/2021	10.61	Put	Bond Future	252.6300	0.2526	251.3100	0.2513	(0.523)	0	0	0
2021/07/19	2030	04/11/2021	10.59	Call	Bond Future	7,687.3000	7.6873	7,554.4000	7.5544	(1.729)	0	0	0
2021/07/19	2030	03/02/2022	8.85	Put	Bond Future	4,140.4300	4.1404	4,210.0000	4.2100	1.680	0	0	0
2021/07/19	2030	03/02/2022	8.85	Call	Bond Future	1,457.9400	1.4579	1,394.0400	1.3940	(4.383)	0	0	1,000
2021/07/19	2030	03/02/2022	9.35	Call	Bond Future	2,633.9900	2.6340	2,546.2900	2.5463	(3.330)	0	0	0
2021/07/19	2030	03/02/2022	9.35	Put	Bond Future	2,633.9400	2.6339	2,679.7100	2.6797	1.738	0	0	101
2021/07/19	2030	03/02/2022	8.39	Put	Bond Future	5,979.9000	5.9799	6,071.6900	6.0717	1.535	0	0	0
2021/07/19	2030	03/02/2022	8.39	Call	Bond Future	741.4000	0.7414	699.7200	0.6997	(5.622)	0	0	101
2021/07/19	2030	03/02/2022	9.45	Call	Bond Future	2,912.6100	2.9126	2,820.6600	2.8207	(3.157)	0	0	0
2021/07/19	2030	03/02/2022	9.45	Put	Bond Future	2,387.6700	2.3877	2,429.1900	2.4292	1.739	0	0	0
2021/07/19	2030	03/02/2022			Bond Future	9.3500	92.6994	9.3753	92.5659	0.271	0.0000	0.0000	0
2021/07/19	2030	03/02/2022	9.60	Put	Bond Future	2,054.0800	2.0541	2,089.6100	2.0896	1.730	0	0	0
2021/07/19	2030	03/02/2022	9.60	Call	Bond Future	3,359.2200	3.3592	3,261.2800	3.2613	(2.916)	0	0	1,000
2021/07/19	2030	03/02/2022	10.85	Call	Bond Future	8,059.7300	8.0597	7,932.6200	7.9326	(1.577)	0	0	0
2021/07/19	2030	03/02/2022	10.85	Put	Bond Future	572.0400	0.5720	578.4000	0.5784	1.112	0	0	1,000
2021/07/19	2030	03/02/2022	9.78	Call	Bond Future	3,937.4500	3.9375	3,833.0300	3.8330	(2.652)	0	0	0
2021/07/19	2030	03/02/2022	9.78	Put	Bond Future	1,707.2100	1.7072	1,736.2600	1.7363	1.702	0	0	101
2021/07/19	2030	03/02/2022	9.44	Call	Bond Future	2,883.9800	2.8840	2,792.4500	2.7925	(3.174)	0	0	0
2021/07/19	2030	03/02/2022	9.44	Put	Bond Future	2,411.3600	2.4114	2,453.3000	2.4533	1.739	0	0	0
2021/07/19	2030	03/02/2022	9.43	Call	Bond Future	2,855.7800	2.8558	2,764.6700	2.7647	(3.190)	0	0	0
2021/07/19	2030	03/02/2022	9.43	Put	Bond Future	2,435.5100	2.4355	2,477.8700	2.4779	1.739	0	0	0
2021/07/19	2030	05/05/2022	8.89	Put	Bond Future	5,018.0400	5.0180	5,095.0100	5.0950	1.534	0	0	0
2021/07/19	2030	05/05/2022	8.47	Call	Bond Future	933.7300	0.9337	891.8100	0.8918	(4.490)	0	0	1,073
2021/07/19	2030	05/05/2022	8.14	Put	Bond Future	8,185.1300	8.1851	8,289.5100	8.2895	1.275	0	0	0
2021/07/19	2030	05/05/2022	8.14	Call	Bond Future	603.8500	0.6038	573.0300	0.5730	(5.104)	0	0	1,800
2021/07/19	2030	05/05/2022	9.95	Call	Bond Future	4,168.9300	4.1689	4,070.6200	4.0706	(2.358)	0	0	0
2021/07/19	2030	05/05/2022	10.21	Call	Bond Future	5,012.0500	5.0120	4,906.2400	4.9062	(2.111)	0	0	0
2021/07/19	2030	05/05/2022	10.21	Put	Bond Future	1,762.5200	1.7625	1,791.9100	1.7919	1.667	0	0	0
2021/07/19	2030	05/05/2022			Bond Future	9.5564	93.7954	9.5830	93.6602	0.278	0.0000	0.0000	0
2021/07/19	2030	05/05/2022	8.89	Call	Bond Future	1,546.0700	1.5461	1,487.8400	1.4878	(3.766)	0	0	1,800
2021/07/19	2030	05/05/2022	11.04	Call	Bond Future	8,061.9000	8.0619	7,939.7200	7.9397	(1.516)	0	0	0
2021/07/19	2030	05/05/2022	11.04	Put	Bond Future	895.0900	0.8951	908.1100	0.9081	1.455	0	0	1,800
2021/07/19	2030	05/05/2022	9.35	Call	Bond Future	2,519.1100	2.5191	2,442.0800	2.4421	(3.058)	0	0	0
2021/07/19	2030	05/05/2022	9.35	Put	Bond Future	3,577.1200	3.5771	3,635.2900	3.6353	1.626	0	0	1,073
2021/07/19	2030	05/05/2022	8.47	Put	Bond Future	6,679.7900	6.6798	6,773.0700	6.7731	1.396	0	0	0
2021/07/19	2030	05/05/2022	9.95	Put	Bond Future	2,194.2200	2.1942	2,231.1100	2.2311	1.681	0	0	1,073
2021/07/19	2030	05/05/2022	10.20	Call	Bond Future	4,978.3200	4.9783	4,872.7800	4.8728	(2.120)	0	0	0
2021/07/19	2030	05/05/2022	10.20	Put	Bond Future	1,777.3900	1.7774	1,807.0500	1.8071	1.669	0	0	0
2021/07/19	2030	05/05/2022	10.19	Call	Bond Future	4,944.6800	4.9447	4,839.4100	4.8394	(2.129)	0	0	0
2021/07/19	2030	05/05/2022	10.19	Put	Bond Future	1,792.3800	1.7924	1,822.3100	1.8223	1.670	0	0	0
2021/07/19	2030	04/08/2022	9.56	Call	Bond Future	99.6500	0.0996	99.6500	0.0996	0.000	0	0	0
2021/07/19	2030	04/08/2022	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	2030	04/08/2022			Bond Future	9.5400	92.0683	9.5400	92.0683	0.000	0.0000	0.0000	0
2021/07/19	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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2021/07/19	2030	04/08/2022	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	2030	04/08/2022	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	2030	04/08/2022	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	2032	05/08/2021	11.37	Call	Bond Future	9,696.0800	9.6961	9,462.0900	9.4621	(2.413)	0	0	0
2021/07/19	2032	05/08/2021	11.37	Put	Bond Future	0.2100	0.0002	0.0900	0.0001	(57.143)	0	0	0
2021/07/19	2032	05/08/2021			Bond Future	9.6664	93.6940	9.7046	93.4601	0.395	0.0000	0.0000	46,010
2021/07/19	2032	05/08/2021	11.36	Call	Bond Future	9,643.4100	9.6434	9,409.4000	9.4094	(2.427)	0	0	0
2021/07/19	2032	05/08/2021	11.36	Put	Bond Future	0.2300	0.0002	0.0900	0.0001	(60.870)	0	0	0
2021/07/19	2032	05/08/2021	11.35	Call	Bond Future	9,590.6800	9.5907	9,356.6700	9.3567	(2.440)	0	0	0
2021/07/19	2032	05/08/2021	11.35	Put	Bond Future	0.2400	0.0002	0.1000	0.0001	(58.333)	0	0	0
2021/07/19	2032	04/11/2021	9.83	Call	Bond Future	2,129.9100	2.1299	1,983.7300	1.9837	(6.863)	0	0	700
2021/07/19	2032	04/11/2021	11.70	Call	Bond Future	10,275.1000	10.2751	10,041.0200	10.0410	(2.278)	0	0	0
2021/07/19	2032	04/11/2021	11.71	Put	Bond Future	166.5600	0.1666	169.2200	0.1692	1.597	0	0	0
2021/07/19	2032	04/11/2021	11.69	Call	Bond Future	10,226.8800	10.2269	9,992.8800	9.9929	(2.288)	0	0	0
2021/07/19	2032	04/11/2021			Bond Future	9.8624	90.5535	9.9022	90.3167	0.404	0.0000	0.0000	88,159
2021/07/19	2032	04/11/2021	9.33	Put	Bond Future	4,134.0500	4.1340	4,282.9600	4.2830	3.602	0	0	0
2021/07/19	2032	04/11/2021	9.33	Call	Bond Future	884.4800	0.8845	796.5700	0.7966	(9.939)	0	0	700
2021/07/19	2032	04/11/2021	9.83	Put	Bond Future	2,323.3900	2.3234	2,414.0300	2.4140	3.901	0	0	0
2021/07/19	2032	04/11/2021	12.81	Call	Bond Future	15,486.7300	15.4867	15,249.6800	15.2497	(1.531)	0	0	0
2021/07/19	2032	04/11/2021	12.81	Put	Bond Future	18.8200	0.0188	18.5900	0.0186	(1.222)	0	0	700
2021/07/19	2032	04/11/2021	11.70	Put	Bond Future	168.9900	0.1690	171.7300	0.1717	1.621	0	0	0
2021/07/19	2032	04/11/2021	11.71	Call	Bond Future	10,323.3200	10.3233	10,089.1600	10.0892	(2.268)	0	0	0
2021/07/19	2032	04/11/2021	11.69	Put	Bond Future	171.4600	0.1715	174.2800	0.1743	1.645	0	0	0
2021/07/19	2032	03/02/2022	11.13	Call	Bond Future	6,895.1600	6.8952	6,689.3200	6.6893	(2.985)	0	0	0
2021/07/19	2032	03/02/2022	11.13	Put	Bond Future	999.6100	0.9996	1,033.6200	1.0336	3.402	0	0	210
2021/07/19	2032	03/02/2022	10.53	Call	Bond Future	4,464.1800	4.4642	4,287.6600	4.2877	(3.954)	0	0	0
2021/07/19	2032	03/02/2022	10.53	Put	Bond Future	1,814.0700	1.8141	1,877.4000	1.8774	3.491	0	0	210
2021/07/19	2032	03/02/2022	10.35	Put	Bond Future	2,179.0000	2.1790	2,254.0500	2.2541	3.444	0	0	400
2021/07/19	2032	03/02/2022	9.58	Put	Bond Future	4,453.0400	4.4530	4,590.0000	4.5900	3.076	0	0	0
2021/07/19	2032	03/02/2022	9.58	Call	Bond Future	1,605.3200	1.6053	1,502.4300	1.5024	(6.409)	0	0	400
2021/07/19	2032	03/02/2022	10.66	Call	Bond Future	4,959.4200	4.9594	4,775.2700	4.7753	(3.713)	0	0	0
2021/07/19	2032	03/02/2022	10.66	Put	Bond Future	1,591.7500	1.5918	1,647.4500	1.6475	3.499	0	0	97
2021/07/19	2032	03/02/2022	10.45	Put	Bond Future	1,968.1500	1.9681	2,036.5300	2.0365	3.474	0	0	198
2021/07/19	2032	03/02/2022	9.81	Call	Bond Future	2,174.4700	2.1745	2,051.5000	2.0515	(5.655)	0	0	0
2021/07/19	2032	03/02/2022	9.81	Put	Bond Future	3,648.9700	3.6490	3,765.8500	3.7658	3.203	0	0	198
2021/07/19	2032	03/02/2022	8.91	Put	Bond Future	7,560.7400	7.5607	7,751.0200	7.7510	2.517	0	0	0
2021/07/19	2032	03/02/2022	10.43	Call	Bond Future	4,101.5000	4.1015	3,931.3300	3.9313	(4.149)	0	0	0
2021/07/19	2032	03/02/2022	10.43	Put	Bond Future	2,008.9000	2.0089	2,078.5800	2.0786	3.469	0	0	0
2021/07/19	2032	03/02/2022	10.42	Call	Bond Future	4,066.1100	4.0661	3,896.6000	3.8966	(4.169)	0	0	0
2021/07/19	2032	03/02/2022	10.42	Put	Bond Future	2,029.5300	2.0295	2,099.8700	2.0999	3.466	0	0	0
2021/07/19	2032	03/02/2022			Bond Future	10.0622	91.5940	10.1038	91.3541	0.413	0.0000	0.0000	0
2021/07/19	2032	03/02/2022	9.62	Put	Bond Future	4,304.7200	4.3047	4,438.1400	4.4381	3.099	0	0	0
2021/07/19	2032	03/02/2022	9.62	Call	Bond Future	1,697.8100	1.6978	1,591.3800	1.5914	(6.269)	0	0	210
2021/07/19	2032	03/02/2022	10.95	Call	Bond Future	6,133.0900	6.1331	5,934.5100	5.9345	(3.238)	0	0	0
2021/07/19	2032	03/02/2022	10.95	Put	Bond Future	1,193.5500	1.1936	1,234.8200	1.2348	3.458	0	0	400
2021/07/19	2032	03/02/2022	10.35	Call	Bond Future	3,822.0900	3.8221	3,657.2900	3.6573	(4.312)	0	0	0
2021/07/19	2032	03/02/2022	10.14	Call	Bond Future	3,130.8600	3.1309	2,981.2500	2.9813	(4.779)	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
2021/07/19	2032	03/02/2022	10.14	Put	Bond Future	2,682.7400	2.6827	2,772.9800	2.7730	3.364	0	0	97
2021/07/19	2032	03/02/2022	9.14	Put	Bond Future	6,359.6900	6.3597	6,534.0800	6.5341	2.742	0	0	0
2021/07/19	2032	03/02/2022	9.14	Call	Bond Future	806.3600	0.8064	740.9000	0.7409	(8.118)	0	0	97
2021/07/19	2032	03/02/2022	10.45	Call	Bond Future	4,172.6400	4.1726	4,001.1700	4.0012	(4.109)	0	0	0
2021/07/19	2032	03/02/2022	8.91	Call	Bond Future	550.8100	0.5508	501.2400	0.5012	(8.999)	0	0	198
2021/07/19	2032	03/02/2022	10.44	Call	Bond Future	4,137.0000	4.1370	3,966.1900	3.9662	(4.129)	0	0	0
2021/07/19	2032	03/02/2022	10.44	Put	Bond Future	1,988.4300	1.9884	2,057.4700	2.0575	3.472	0	0	0
2021/07/19	2032	05/05/2022	11.03	Call	Bond Future	6,012.7700	6.0128	5,828.2000	5.8282	(3.070)	0	0	0
2021/07/19	2032	05/05/2022	11.03	Put	Bond Future	1,876.6200	1.8766	1,934.8800	1.9349	3.105	0	0	0
2021/07/19	2032	05/05/2022	11.02	Put	Bond Future	1,891.2500	1.8913	1,949.9600	1.9500	3.104	0	0	0
2021/07/19	2032	05/05/2022			Bond Future	10.2681	88.5303	10.3115	88.2874	0.423	0.0000	0.0000	0
2021/07/19	2032	05/05/2022	11.04	Call	Bond Future	6,050.4900	6.0505	5,865.4600	5.8655	(3.058)	0	0	0
2021/07/19	2032	05/05/2022	11.04	Put	Bond Future	1,861.8200	1.8618	1,919.6200	1.9196	3.104	0	0	0
2021/07/19	2032	05/05/2022	11.02	Call	Bond Future	5,974.8300	5.9748	5,790.7100	5.7907	(3.082)	0	0	0
2021/07/19	2032	04/08/2022	10.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	2032	04/08/2022	10.22	Call	Bond Future	55.5900	0.0556	55.5900	0.0556	0.000	0	0	0
2021/07/19	2032	04/08/2022	10.20	Put	Bond Future	55.6300	0.0556	55.6300	0.0556	0.000	0	0	0
2021/07/19	2032	04/08/2022			Bond Future	10.2100	91.0595	10.2100	91.0595	0.000	0.0000	0.0000	0
2021/07/19	2032	04/08/2022	10.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	2032	04/08/2022	10.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	2032	04/08/2022	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	2033	05/08/2021			Bond Future	108.1044	108.1044	108.0182	108.0182	(0.080)	0.0000	0.0000	2,357
2021/07/19	2033	04/11/2021			Bond Future	108.0415	108.0415	107.9537	107.9537	(0.081)	0.0000	0.0000	8,010
2021/07/19	2033	03/02/2022			Bond Future	109.3080	109.3080	109.2190	109.2190	(0.081)	0.0000	0.0000	0
2021/07/19	2033	05/05/2022			Bond Future	109.3559	109.3559	109.2656	109.2656	(0.083)	0.0000	0.0000	0
2021/07/19	2033	04/08/2022			Bond Future	108.6600	108.6600	108.6600	108.6600	0.000	0.0000	0.0000	0
2021/07/19	2037	05/08/2021	12.27	Call	Bond Future	10,454.4500	10.4544	9,966.3200	9.9663	(4.669)	0	0	0
2021/07/19	2037	05/08/2021	12.27	Put	Bond Future	0.6600	0.0007	0.3900	0.0004	(40.909)	0	0	0
2021/07/19	2037	05/08/2021	12.28	Call	Bond Future	10,509.0000	10.5090	10,020.8800	10.0209	(4.645)	0	0	0
2021/07/19	2037	05/08/2021	12.26	Put	Bond Future	0.7000	0.0007	0.4100	0.0004	(41.429)	0	0	0
2021/07/19	2037	05/08/2021			Bond Future	10.5399	84.8443	10.6134	84.3564	0.697	0.0000	0.0000	106,163
2021/07/19	2037	05/08/2021	12.28	Put	Bond Future	0.6300	0.0006	0.3700	0.0004	(41.270)	0	0	0
2021/07/19	2037	05/08/2021	12.26	Call	Bond Future	10,399.8400	10.3998	9,911.6900	9.9117	(4.694)	0	0	0
2021/07/19	2037	04/11/2021	12.30	Call	Bond Future	9,657.8300	9.6578	9,193.4000	9.1934	(4.809)	0	0	0
2021/07/19	2037	04/11/2021	12.30	Put	Bond Future	330.1700	0.3302	359.2500	0.3592	8.808	0	0	600
2021/07/19	2037	04/11/2021	11.49	Put	Bond Future	936.7900	0.9368	1,024.9100	1.0249	9.407	0	0	0
2021/07/19	2037	04/11/2021	11.49	Call	Bond Future	5,660.2900	5.6603	5,254.9000	5.2549	(7.162)	0	0	600
2021/07/19	2037	04/11/2021	12.82	Put	Bond Future	165.8200	0.1658	179.2500	0.1793	8.099	0	0	0
2021/07/19	2037	04/11/2021	12.83	Call	Bond Future	12,283.6700	12.2837	11,803.3500	11.8034	(3.910)	0	0	0
2021/07/19	2037	04/11/2021			Bond Future	10.7302	85.7534	10.8065	85.2599	0.711	0.0000	0.0000	47,670
2021/07/19	2037	04/11/2021	12.82	Call	Bond Future	12,235.4300	12.2354	11,755.3500	11.7554	(3.924)	0	0	0
2021/07/19	2037	04/11/2021	12.83	Put	Bond Future	162.8700	0.1629	176.0600	0.1761	8.098	0	0	0
2021/07/19	2037	04/11/2021	12.81	Call	Bond Future	12,187.1800	12.1872	11,707.3500	11.7073	(3.937)	0	0	0
2021/07/19	2037	04/11/2021	12.81	Put	Bond Future	168.8100	0.1688	182.4900	0.1825	8.104	0	0	0
2021/07/19	2037	03/02/2022	11.46	Call	Bond Future	5,209.3500	5.2093	4,856.2200	4.8562	(6.779)	0	0	0
2021/07/19	2037	03/02/2022	11.47	Put	Bond Future	1,927.8400	1.9278	2,072.9000	2.0729	7.524	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
2021/07/19	2037	03/02/2022	11.45	Call	Bond Future	5,168.4600	5.1685	4,816.5700	4.8166	(6.808)	0	0	0
2021/07/19	2037	03/02/2022			Bond Future	10.9273	82.4837	11.0068	81.9843	0.727	0.0000	0.0000	0
2021/07/19	2037	03/02/2022	11.46	Put	Bond Future	1,946.2400	1.9462	2,092.5200	2.0925	7.516	0	0	0
2021/07/19	2037	03/02/2022	11.47	Call	Bond Future	5,250.3400	5.2503	4,895.9900	4.8960	(6.749)	0	0	0
2021/07/19	2037	03/02/2022	11.45	Put	Bond Future	1,964.8100	1.9648	2,112.3300	2.1123	7.508	0	0	0
2021/07/19	2037	05/05/2022	11.84	Put	Bond Future	2,168.7600	2.1688	2,312.9100	2.3129	6.647	0	0	0
2021/07/19	2037	05/05/2022	11.82	Call	Bond Future	6,277.9200	6.2779	5,918.5700	5.9186	(5.724)	0	0	0
2021/07/19	2037	05/05/2022	11.83	Call	Bond Future	6,318.0100	6.3180	5,957.6700	5.9577	(5.703)	0	0	0
2021/07/19	2037	05/05/2022			Bond Future	11.1302	83.4591	11.2129	82.9536	0.743	0.0000	0.0000	0
2021/07/19	2037	05/05/2022	11.84	Call	Bond Future	6,358.4400	6.3584	5,997.1100	5.9971	(5.683)	0	0	0
2021/07/19	2037	05/05/2022	11.82	Put	Bond Future	2,201.8200	2.2018	2,347.9500	2.3479	6.637	0	0	0
2021/07/19	2037	05/05/2022	11.83	Put	Bond Future	2,185.0900	2.1851	2,330.2300	2.3302	6.642	0	0	0
2021/07/19	2037	04/08/2022	10.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	2037	04/08/2022	10.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	2037	04/08/2022	10.89	Put	Bond Future	62.7000	0.0627	62.7000	0.0627	0.000	0	0	0
2021/07/19	2037	04/08/2022	10.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	2037	04/08/2022			Bond Future	10.9000	82.8980	10.9000	82.8980	0.000	0.0000	0.0000	0
2021/07/19	2037	04/08/2022	10.91	Call	Bond Future	62.6200	0.0626	62.6200	0.0626	0.000	0	0	0
2021/07/19	2037	04/08/2022	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	2038	05/08/2021			Bond Future	118.6160	118.6160	118.2522	118.2522	(0.307)	0.0000	0.0000	7,535
2021/07/19	2038	04/11/2021			Bond Future	119.9161	119.9161	119.5477	119.5477	(0.307)	0.0000	0.0000	2,683
2021/07/19	2038	03/02/2022			Bond Future	119.5563	119.5563	119.1832	119.1832	(0.312)	0.0000	0.0000	0
2021/07/19	2038	05/05/2022			Bond Future	120.9967	120.9967	120.6191	120.6191	(0.312)	0.0000	0.0000	0
2021/07/19	2038	04/08/2022			Bond Future	121.2500	121.2500	121.2500	121.2500	0.000	0.0000	0.0000	0
2021/07/19	2040	05/08/2021	12.48	Call	Bond Future	11,449.6000	11.4496	10,962.9300	10.9629	(4.251)	0	0	0
2021/07/19	2040	05/08/2021	12.49	Put	Bond Future	0.6200	0.0006	0.3400	0.0003	(45.161)	0	0	0
2021/07/19	2040	05/08/2021	12.47	Call	Bond Future	11,392.8000	11.3928	10,906.1200	10.9061	(4.272)	0	0	0
2021/07/19	2040	05/08/2021	11.05	Put	Bond Future	317.4400	0.3174	350.4000	0.3504	10.383	0	0	0
2021/07/19	2040	05/08/2021	11.05	Call	Bond Future	2,868.6800	2.8687	2,415.2600	2.4153	(15.806)	0	0	900
2021/07/19	2040	05/08/2021			Bond Future	10.6839	86.8062	10.7524	86.3198	0.641	0.0000	0.0000	53,674
2021/07/19	2040	05/08/2021	12.48	Put	Bond Future	0.6500	0.0007	0.3600	0.0004	(44.615)	0	0	0
2021/07/19	2040	05/08/2021	12.49	Call	Bond Future	11,506.3300	11.5063	11,019.6700	11.0197	(4.229)	0	0	0
2021/07/19	2040	05/08/2021	12.47	Put	Bond Future	0.6800	0.0007	0.3800	0.0004	(44.118)	0	0	0
2021/07/19	2040	05/08/2021	11.55	Put	Bond Future	44.1000	0.0441	41.0600	0.0411	(6.893)	0	0	0
2021/07/19	2040	05/08/2021	11.55	Call	Bond Future	5,891.3600	5.8914	5,401.9400	5.4019	(8.307)	0	0	900
2021/07/19	2040	05/08/2021	14.80	Call	Bond Future	22,930.7600	22.9308	22,444.3800	22.4444	(2.121)	0	0	0
2021/07/19	2040	05/08/2021	14.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2021/07/19	2040	04/11/2021	12.90	Call	Bond Future	12,629.9400	12.6299	12,151.8700	12.1519	(3.785)	0	0	0
2021/07/19	2040	04/11/2021	12.90	Put	Bond Future	193.5900	0.1936	207.5500	0.2075	7.211	0	0	0
2021/07/19	2040	04/11/2021	12.89	Call	Bond Future	12,578.3700	12.5784	12,100.5100	12.1005	(3.799)	0	0	0
2021/07/19	2040	04/11/2021	12.89	Put	Bond Future	195.9300	0.1959	210.1000	0.2101	7.232	0	0	0
2021/07/19	2040	04/11/2021			Bond Future	10.8700	87.7364	10.9412	87.2443	0.655	0.0000	0.0000	32,017
2021/07/19	2040	04/11/2021	12.91	Call	Bond Future	12,681.5200	12.6815	12,203.2500	12.2033	(3.771)	0	0	0
2021/07/19	2040	04/11/2021	12.91	Put	Bond Future	191.3300	0.1913	205.0900	0.2051	7.192	0	0	0
2021/07/19	2040	03/02/2022	11.58	Put	Bond Future	2,149.2600	2.1493	2,295.0100	2.2950	6.781	0	0	0
2021/07/19	2040	03/02/2022	11.59	Call	Bond Future	5,574.0500	5.5740	5,220.6500	5.2207	(6.340)	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
2021/07/19	2040	03/02/2022	11.57	Put	Bond Future	2,168.6800	2.1687	2,315.6400	2.3156	6.776	0	0	0
2021/07/19	2040	03/02/2022			Bond Future	11.0627	84.2392	11.1368	83.7412	0.670	0.0000	0.0000	0
2021/07/19	2040	03/02/2022	11.58	Call	Bond Future	5,530.3100	5.5303	5,178.1200	5.1781	(6.368)	0	0	0
2021/07/19	2040	03/02/2022	11.59	Put	Bond Future	2,129.7900	2.1298	2,274.3300	2.2743	6.787	0	0	0
2021/07/19	2040	03/02/2022	11.57	Call	Bond Future	5,486.4400	5.4864	5,135.4600	5.1355	(6.397)	0	0	0
2021/07/19	2040	05/05/2022	10.57	Put	Bond Future	6,785.8400	6.7858	7,106.5500	7.1065	4.726	0	0	0
2021/07/19	2040	05/05/2022	10.57	Call	Bond Future	2,049.4600	2.0495	1,866.1900	1.8662	(8.942)	0	0	1,200
2021/07/19	2040	05/05/2022	13.04	Call	Bond Future	11,605.6300	11.6056	11,169.8700	11.1699	(3.755)	0	0	0
2021/07/19	2040	05/05/2022	13.04	Put	Bond Future	1,115.2400	1.1152	1,183.4600	1.1835	6.117	0	0	1,200
2021/07/19	2040	05/05/2022	11.91	Put	Bond Future	2,460.9100	2.4609	2,608.9800	2.6090	6.017	0	0	0
2021/07/19	2040	05/05/2022	11.92	Call	Bond Future	6,599.9400	6.5999	6,243.0400	6.2430	(5.408)	0	0	0
2021/07/19	2040	05/05/2022	11.92	Put	Bond Future	2,442.8300	2.4428	2,589.9100	2.5899	6.021	0	0	0
2021/07/19	2040	05/05/2022			Bond Future	11.2605	85.2354	11.3376	84.7314	0.685	0.0000	0.0000	0
2021/07/19	2040	05/05/2022	9.82	Put	Bond Future	11,151.3000	11.1513	11,565.0600	11.5651	3.710	0	0	0
2021/07/19	2040	05/05/2022	9.82	Call	Bond Future	776.0000	0.7760	685.7800	0.6858	(11.626)	0	0	1,200
2021/07/19	2040	05/05/2022	11.91	Call	Bond Future	6,557.4900	6.5575	6,201.5800	6.2016	(5.428)	0	0	0
2021/07/19	2040	05/05/2022	11.90	Call	Bond Future	6,515.0900	6.5151	6,160.1800	6.1602	(5.448)	0	0	0
2021/07/19	2040	05/05/2022	11.90	Put	Bond Future	2,479.1200	2.4791	2,628.1900	2.6282	6.013	0	0	0
2021/07/19	2040	04/08/2022	11.05	Call	Bond Future	67.1900	0.0672	67.1900	0.0672	0.000	0	0	0
2021/07/19	2040	04/08/2022	11.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	2040	04/08/2022			Bond Future	11.0400	84.5370	11.0400	84.5370	0.000	0.0000	0.0000	0
2021/07/19	2040	04/08/2022	11.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	2040	04/08/2022	11.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	2040	04/08/2022	11.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	2040	04/08/2022	11.03	Put	Bond Future	67.2800	0.0673	67.2800	0.0673	0.000	0	0	0
2021/07/19	2044	05/08/2021	12.60	Put	Bond Future	0.9400	0.0009	0.5100	0.0005	(45.745)	0	0	0
2021/07/19	2044	05/08/2021	12.61	Call	Bond Future	11,837.0800	11.8371	11,379.4400	11.3794	(3.866)	0	0	0
2021/07/19	2044	05/08/2021	12.61	Put	Bond Future	0.9000	0.0009	0.4900	0.0005	(45.556)	0	0	0
2021/07/19	2044	05/08/2021			Bond Future	10.7471	83.4409	10.8106	82.9837	0.591	0.0000	0.0000	49,454
2021/07/19	2044	05/08/2021	12.60	Call	Bond Future	11,781.4300	11.7814	11,323.7700	11.3238	(3.885)	0	0	0
2021/07/19	2044	05/08/2021	12.59	Call	Bond Future	11,725.6900	11.7257	11,268.0200	11.2680	(3.903)	0	0	0
2021/07/19	2044	05/08/2021	12.59	Put	Bond Future	0.9700	0.0010	0.5300	0.0005	(45.361)	0	0	0
2021/07/19	2044	04/11/2021	12.91	Call	Bond Future	12,411.6900	12.4117	11,962.7800	11.9628	(3.617)	0	0	0
2021/07/19	2044	04/11/2021	12.91	Put	Bond Future	219.2400	0.2192	232.8300	0.2328	6.199	0	0	0
2021/07/19	2044	04/11/2021			Bond Future	10.9252	84.3350	10.9912	83.8725	0.604	0.0000	0.0000	21,909
2021/07/19	2044	04/11/2021	12.90	Call	Bond Future	12,360.6800	12.3607	11,911.9700	11.9120	(3.630)	0	0	0
2021/07/19	2044	04/11/2021	12.90	Put	Bond Future	221.7100	0.2217	235.5000	0.2355	6.220	0	0	0
2021/07/19	2044	04/11/2021	12.89	Call	Bond Future	12,309.6900	12.3097	11,861.1800	11.8612	(3.644)	0	0	0
2021/07/19	2044	04/11/2021	12.89	Put	Bond Future	224.2700	0.2243	238.2600	0.2383	6.238	0	0	0
2021/07/19	2044	03/02/2022	11.60	Call	Bond Future	5,357.8800	5.3579	5,026.6300	5.0266	(6.182)	0	0	0
2021/07/19	2044	03/02/2022	11.60	Put	Bond Future	2,114.3600	2.1144	2,251.1700	2.2512	6.471	0	0	0
2021/07/19	2044	03/02/2022	11.59	Call	Bond Future	5,314.3900	5.3144	4,984.3300	4.9843	(6.211)	0	0	0
2021/07/19	2044	03/02/2022	11.59	Put	Bond Future	2,134.7700	2.1348	2,272.7700	2.2728	6.464	0	0	0
2021/07/19	2044	03/02/2022			Bond Future	11.1094	80.9239	11.1781	80.4558	0.619	0.0000	0.0000	0
2021/07/19	2044	03/02/2022	11.61	Call	Bond Future	5,401.2400	5.4012	5,068.8100	5.0688	(6.155)	0	0	0
2021/07/19	2044	03/02/2022	11.61	Put	Bond Future	2,093.9100	2.0939	2,229.5400	2.2295	6.477	0	0	0
2021/07/19	2044	05/05/2022	11.92	Call	Bond Future	6,481.3300	6.4813	6,147.0300	6.1470	(5.158)	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
2021/07/19	2044	05/05/2022	11.92	Put	Bond Future	2,517.1900	2.5172	2,656.6600	2.6567	5.541	0	0	0
2021/07/19	2044	05/05/2022	11.91	Call	Bond Future	6,439.1700	6.4392	6,105.8200	6.1058	(5.177)	0	0	0
2021/07/19	2044	05/05/2022	11.91	Put	Bond Future	2,536.1100	2.5361	2,676.5300	2.6765	5.537	0	0	0
2021/07/19	2044	05/05/2022			Bond Future	11.2981	81.8810	11.3696	81.4072	0.633	0.0000	0.0000	0
2021/07/19	2044	05/05/2022	11.93	Call	Bond Future	6,523.8100	6.5238	6,188.5700	6.1886	(5.139)	0	0	0
2021/07/19	2044	05/05/2022	11.93	Put	Bond Future	2,498.6800	2.4987	2,637.2100	2.6372	5.544	0	0	0
2021/07/19	2044	04/08/2022	11.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	2044	04/08/2022	11.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	2044	04/08/2022	11.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	2044	04/08/2022	11.08	Put	Bond Future	68.4200	0.0684	68.4200	0.0684	0.000	0	0	0
2021/07/19	2044	04/08/2022			Bond Future	11.0900	81.1625	11.0900	81.1625	0.000	0.0000	0.0000	0
2021/07/19	2044	04/08/2022	11.10	Call	Bond Future	68.3200	0.0683	68.3200	0.0683	0.000	0	0	0
2021/07/19	2044	04/08/2022	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	2046	05/08/2021			Bond Future	108.6920	108.6920	107.8052	107.8052	(0.816)	0.0000	0.0000	17,463
2021/07/19	2046	04/11/2021			Bond Future	108.0470	108.0470	107.1501	107.1501	(0.830)	0.0000	0.0000	635
2021/07/19	2046	03/02/2022			Bond Future	109.3139	109.3139	108.4062	108.4062	(0.830)	0.0000	0.0000	0
2021/07/19	2046	05/05/2022			Bond Future	108.7609	108.7609	107.8420	107.8420	(0.845)	0.0000	0.0000	0
2021/07/19	2046	04/08/2022			Bond Future	108.4600	108.4600	108.4600	108.4600	0.000	0.0000	0.0000	0
2021/07/19	2050	05/08/2021			Bond Future	109.8025	109.8025	109.0076	109.0076	(0.724)	0.0000	0.0000	10,116
2021/07/19	2050	04/11/2021			Bond Future	111.0061	111.0061	110.2020	110.2020	(0.724)	0.0000	0.0000	1,485
2021/07/19	2050	03/02/2022			Bond Future	110.3460	110.3460	109.5321	109.5321	(0.738)	0.0000	0.0000	0
2021/07/19	2050	05/05/2022			Bond Future	111.6756	111.6756	110.8518	110.8518	(0.738)	0.0000	0.0000	0
2021/07/19	2050	04/08/2022			Bond Future	112.3300	112.3300	112.3300	112.3300	0.000	0.0000	0.0000	0
2021/07/19	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	AL37	05/08/2021			Index Future	790.8560	790.8560	792.0540	792.0540	0.151	0.0000	0.0000	0
2021/07/19	AL37	04/11/2021			Index Future	799.4190	799.4190	800.6190	800.6190	0.150	0.0000	0.0000	0
2021/07/19	AL37	03/02/2022			Index Future	808.5960	808.5960	809.8030	809.8030	0.149	0.0000	0.0000	0
2021/07/19	AL37	05/05/2022			Index Future	818.1440	818.1440	819.3600	819.3600	0.149	0.0000	0.0000	0
2021/07/19	AL37	04/08/2022			Index Future	819.2700	819.2700	819.2700	819.2700	0.000	0.0000	0.0000	0
2021/07/19	AL7T	05/08/2021			Index Future	907.5920	907.5920	906.1010	906.1010	(0.164)	0.0000	0.0000	0
2021/07/19	AL7T	04/11/2021			Index Future	917.4200	917.4200	915.8990	915.8990	(0.166)	0.0000	0.0000	0
2021/07/19	AL7T	03/02/2022			Index Future	927.9510	927.9510	926.4050	926.4050	(0.167)	0.0000	0.0000	0
2021/07/19	AL7T	05/05/2022			Index Future	938.9080	938.9080	937.3390	937.3390	(0.167)	0.0000	0.0000	0
2021/07/19	AL7T	04/08/2022			Index Future	940.6900	940.6900	940.6900	940.6900	0.000	0.0000	0.0000	0
2021/07/19	ALBI	05/08/2021			Index Future	795.9450	795.9450	793.8410	793.8410	(0.264)	0.0000	0.0000	103
2021/07/19	ALBI	04/11/2021			Index Future	804.5630	804.5630	802.4250	802.4250	(0.266)	0.0000	0.0000	114
2021/07/19	ALBI	03/02/2022			Index Future	813.8000	813.8000	811.6290	811.6290	(0.267)	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
2021/07/19	ALBI	05/05/2022			Index Future	823.4090	823.4090	821.2080	821.2080	(0.267)	0.0000	0.0000	0
2021/07/19	ALBI	04/08/2022			Index Future	829.9900	829.9900	829.9900	829.9900	0.000	0.0000	0.0000	0
2021/07/19	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/07/19	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/19	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/19	ES33	05/08/2021			Bond Future	11.2205	78.7168	11.2885	78.3521	0.606	0.0000	0.0000	0
2021/07/19	ES33	04/11/2021			Bond Future	11.4573	75.8047	11.5282	75.4356	0.619	0.0000	0.0000	350
2021/07/19	ES33	03/02/2022			Bond Future	11.7039	76.6940	11.7779	76.3203	0.633	0.0000	0.0000	0
2021/07/19	ES33	05/05/2022			Bond Future	11.9531	73.8411	12.0304	73.4628	0.646	0.0000	0.0000	0
2021/07/19	ES33	04/08/2022			Bond Future	11.7500	76.9683	11.7500	76.9683	0.000	0.0000	0.0000	0
2021/07/19	ES42	05/08/2021			Bond Future	11.7574	77.3755	11.8255	76.9628	0.580	0.0000	0.0000	0
2021/07/19	ES42	04/11/2021			Bond Future	11.9824	73.9659	12.0536	73.5483	0.594	0.0000	0.0000	4,779
2021/07/19	ES42	03/02/2022			Bond Future	12.2092	74.8342	12.2836	74.4115	0.609	0.0000	0.0000	0
2021/07/19	ES42	05/05/2022			Bond Future	12.4467	71.4780	12.5245	71.0501	0.625	0.0000	0.0000	0
2021/07/19	ES42	04/08/2022			Bond Future	12.2200	74.9034	12.2200	74.9034	0.000	0.0000	0.0000	0
2021/07/19	GOVI	05/08/2021	719.14	Call	GOVI	670,250.0000	67.0250	650,170.0000	65.0170	(2.996)	0	0	0
2021/07/19	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	GOVI	05/08/2021	719.13	Call	GOVI	670,350.0000	67.0350	650,270.0000	65.0270	(2.995)	0	0	0
2021/07/19	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	GOVI	05/08/2021			GOVI	786.1650	786.1650	784.1570	784.1570	(0.255)	0.0000	0.0000	984
2021/07/19	GOVI	05/08/2021	719.15	Call	GOVI	670,150.0000	67.0150	650,070.0000	65.0070	(2.996)	0	0	0
2021/07/19	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	GOVI	04/11/2021	728.41	Call	GOVI	662,680.0000	66.2680	642,270.0000	64.2270	(3.080)	0	0	0
2021/07/19	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	GOVI	04/11/2021	728.40	Call	GOVI	662,780.0000	66.2780	642,370.0000	64.2370	(3.079)	0	0	0
2021/07/19	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	GOVI	04/11/2021			GOVI	794.6780	794.6780	792.6370	792.6370	(0.257)	0.0000	0.0000	0
2021/07/19	GOVI	04/11/2021	728.42	Call	GOVI	662,580.0000	66.2580	642,170.0000	64.2170	(3.080)	0	0	0
2021/07/19	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	GOVI	03/02/2022	792.76	Call	GOVI	110,400.0000	11.0400	89,690.0000	8.9690	(18.759)	0	0	0
2021/07/19	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	GOVI	03/02/2022			GOVI	803.8000	803.8000	801.7290	801.7290	(0.258)	0.0000	0.0000	0
2021/07/19	GOVI	03/02/2022	792.75	Call	GOVI	110,500.0000	11.0500	89,790.0000	8.9790	(18.742)	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
2021/07/19	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	GOVI	03/02/2022	792.74	Call	GOVI	110,600.0000	11.0600	89,890.0000	8.9890	(18.725)	0	0	0
2021/07/19	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	GOVI	05/05/2022	788.25	Call	GOVI	250,410.0000	25.0410	229,410.0000	22.9410	(8.386)	0	0	0
2021/07/19	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	GOVI	05/05/2022			GOVI	813.2910	813.2910	811.1910	811.1910	(0.258)	0.0000	0.0000	0
2021/07/19	GOVI	05/05/2022	788.24	Call	GOVI	250,510.0000	25.0510	229,510.0000	22.9510	(8.383)	0	0	0
2021/07/19	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	GOVI	05/05/2022	788.23	Call	GOVI	250,610.0000	25.0610	229,610.0000	22.9610	(8.380)	0	0	0
2021/07/19	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	GOVI	04/08/2022	819.28	Call	GOVI	1,900.0000	0.1900	1,900.0000	0.1900	0.000	0	0	0
2021/07/19	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	GOVI	04/08/2022			GOVI	819.4700	819.4700	819.4700	819.4700	0.000	0.0000	0.0000	0
2021/07/19	GOVI	04/08/2022	819.27	Call	GOVI	2,000.0000	0.2000	2,000.0000	0.2000	0.000	0	0	0
2021/07/19	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	GOVI	04/08/2022	819.26	Call	GOVI	2,100.0000	0.2100	2,100.0000	0.2100	0.000	0	0	0
2021/07/19	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/07/19	IGOV	05/08/2021			Index Future	291.5700	291.5700	291.0410	291.0410	(0.181)	0.0000	0.0000	459
2021/07/19	IGOV	04/11/2021			Index Future	294.7990	294.7990	294.2610	294.2610	(0.182)	0.0000	0.0000	16
2021/07/19	IGOV	03/02/2022			Index Future	298.2550	298.2550	297.7080	297.7080	(0.183)	0.0000	0.0000	0
2021/07/19	IGOV	05/05/2022			Index Future	301.8470	301.8470	301.2920	301.2920	(0.184)	0.0000	0.0000	0
2021/07/19	IGOV	04/08/2022			Index Future	301.7900	301.7900	301.7900	301.7900	0.000	0.0000	0.0000	0
2021/07/19	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/07/19	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/07/19	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/07/19	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/07/19	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/07/19	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/07/19	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/07/19	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/07/19	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/07/19	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/07/19	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/07/19	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/07/19	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/07/19	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/07/19	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/07/19	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/07/19	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/07/19	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/07/19	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/07/19	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/07/19	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
2021/07/19	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/07/19	JBAF	21/07/2021			Jibar Tradeable Future	3.6750	96.3250	3.6750	96.3250	0.000	0.0000	0.0000	0
2021/07/19	JBAF	18/08/2021			Jibar Tradeable Future	3.7800	96.2200	3.7800	96.2200	0.000	0.0000	0.0000	0
2021/07/19	JBAF	15/09/2021			Jibar Tradeable Future	3.8250	96.1750	3.8150	96.1850	(0.261)	0.0000	0.0000	30,000
2021/07/19	JBAF	20/10/2021			Jibar Tradeable Future	4.0100	95.9900	4.0000	96.0000	(0.249)	0.0000	0.0000	0
2021/07/19	JBAF	17/11/2021			Jibar Tradeable Future	4.0600	95.9400	4.0500	95.9500	(0.246)	0.0000	0.0000	0
2021/07/19	JBAF	15/12/2021			Jibar Tradeable Future	4.2450	95.7550	4.2250	95.7750	(0.471)	0.0000	0.0000	0
2021/07/19	JBAF	16/03/2022			Jibar Tradeable Future	4.5500	95.4500	4.5000	95.5000	(1.099)	0.0000	0.0000	0
2021/07/19	JBAF	15/06/2022			Jibar Tradeable Future	4.9250	95.0750	4.8950	95.1050	(0.609)	0.0000	0.0000	471
2021/07/19	JBAF	21/09/2022			Jibar Tradeable Future	5.1050	94.8950	5.0750	94.9250	(0.588)	0.0000	0.0000	0
2021/07/19	JBAF	21/12/2022			Jibar Tradeable Future	5.5100	94.4900	5.4300	94.5700	(1.452)	0.0000	0.0000	0
2021/07/19	JBAF	15/03/2023			Jibar Tradeable Future	5.6550	94.3450	5.5800	94.4200	(1.326)	0.0000	0.0000	0
2021/07/19	JBAF	21/06/2023			Jibar Tradeable Future	5.7550	94.2450	5.6850	94.3150	(1.216)	0.0000	0.0000	0
2021/07/19	R023	05/08/2021	5.30	Call	Bond Future	202.1800	0.2022	159.7000	0.1597	(21.011)	0	0	0
2021/07/19	R023	05/08/2021	5.30	Put	Bond Future	66.3300	0.0663	75.8700	0.0759	14.383	0	0	0
2021/07/19	R023	05/08/2021	5.29	Call	Bond Future	191.7200	0.1917	150.1000	0.1501	(21.709)	0	0	0
2021/07/19	R023	05/08/2021	5.29	Put	Bond Future	70.9800	0.0710	81.3800	0.0814	14.652	0	0	0
2021/07/19	R023	05/08/2021			Bond Future	5.2101	107.1945	5.2445	107.1425	0.660	0.0000	0.0000	13,521
2021/07/19	R023	05/08/2021	5.31	Call	Bond Future	212.8800	0.2129	169.5900	0.1696	(20.335)	0	0	0
2021/07/19	R023	05/08/2021	5.31	Put	Bond Future	61.9300	0.0619	70.6600	0.0707	14.097	0	0	0
2021/07/19	R023	04/11/2021	4.91	Call	Bond Future	29.7200	0.0297	22.7200	0.0227	(23.553)	0	0	0
2021/07/19	R023	04/11/2021	4.91	Put	Bond Future	633.2600	0.6333	679.3600	0.6794	7.280	0	0	0
2021/07/19	R023	04/11/2021	4.90	Call	Bond Future	28.2300	0.0282	21.5200	0.0215	(23.769)	0	0	0
2021/07/19	R023	04/11/2021	4.90	Put	Bond Future	644.6100	0.6446	691.0000	0.6910	7.197	0	0	0
2021/07/19	R023	04/11/2021			Bond Future	5.3819	104.4362	5.4236	104.3831	0.775	0.0000	0.0000	1,725
2021/07/19	R023	04/11/2021	4.92	Call	Bond Future	31.1500	0.0312	23.8800	0.0239	(23.339)	0	0	0
2021/07/19	R023	04/11/2021	4.92	Put	Bond Future	621.8500	0.6219	667.6800	0.6677	7.370	0	0	0
2021/07/19	R023	03/02/2022	5.08	Call	Bond Future	69.4100	0.0694	57.9500	0.0580	(16.511)	0	0	0
2021/07/19	R023	03/02/2022	5.08	Put	Bond Future	585.8200	0.5858	628.4000	0.6284	7.268	0	0	0
2021/07/19	R023	03/02/2022			Bond Future	5.5802	105.6356	5.6327	105.5815	0.942	0.0000	0.0000	0
2021/07/19	R023	03/02/2022	5.07	Call	Bond Future	66.7000	0.0667	55.5600	0.0556	(16.702)	0	0	0
2021/07/19	R023	03/02/2022	5.07	Put	Bond Future	593.4800	0.5935	636.3800	0.6364	7.229	0	0	0
2021/07/19	R023	03/02/2022	5.06	Call	Bond Future	64.2700	0.0643	53.4400	0.0534	(16.851)	0	0	0
2021/07/19	R023	03/02/2022	5.06	Put	Bond Future	601.4100	0.6014	644.6200	0.6446	7.185	0	0	0
2021/07/19	R023	05/05/2022	6.31	Call	Bond Future	566.4900	0.5665	528.7300	0.5287	(6.666)	0	0	0
2021/07/19	R023	05/05/2022	6.31	Put	Bond Future	189.8900	0.1899	207.0100	0.2070	9.016	0	0	0
2021/07/19	R023	05/05/2022			Bond Future	5.8313	102.9736	5.9008	102.9187	1.193	0.0000	0.0000	0
2021/07/19	R023	05/05/2022	6.30	Call	Bond Future	560.6100	0.5606	523.0100	0.5230	(6.707)	0	0	0
2021/07/19	R023	05/05/2022	6.30	Put	Bond Future	191.8500	0.1918	209.1300	0.2091	9.007	0	0	0
2021/07/19	R023	05/05/2022	6.29	Call	Bond Future	554.7400	0.5547	517.3100	0.5173	(6.747)	0	0	0
2021/07/19	R023	05/05/2022	6.29	Put	Bond Future	193.8300	0.1938	211.2800	0.2113	9.003	0	0	0
2021/07/19	R023	04/08/2022	6.05	Call	Bond Future	5.5100	0.0055	5.5100	0.0055	0.000	0	0	0
2021/07/19	R023	04/08/2022	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	R023	04/08/2022			Bond Future	6.0400	104.3163	6.0400	104.3163	0.000	0.0000	0.0000	0
2021/07/19	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
2021/07/19	R023	04/08/2022	6.04	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	R023	04/08/2022	6.03	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	R023	04/08/2022	6.03	Put	Bond Future		5.5000	0.0055	5.5000	0.0055	0	0	0
2021/07/19	R035	05/08/2021	5.31	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	R035	05/08/2021	5.31	Put	Bond Future	44,415.4200	44.4154	44,937.4600	44.9375	1.175	0	0	0
2021/07/19	R035	05/08/2021	11.37	Call	Bond Future	6,790.4700	6.7905	6,266.7700	6.2668	(7.712)	0	0	0
2021/07/19	R035	05/08/2021	11.37	Put	Bond Future	16.3000	0.0163	14.6400	0.0146	(10.184)	0	0	100
2021/07/19	R035	05/08/2021			Bond Future	10.2970	93.6753	10.3755	93.1532	0.762	0.0000	0.0000	79,530
2021/07/19	R035	05/08/2021	5.30	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	R035	05/08/2021	5.30	Put	Bond Future	44,532.0000	44.5320	45,054.0400	45.0540	1.172	0	0	0
2021/07/19	R035	05/08/2021	5.29	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	R035	05/08/2021	5.29	Put	Bond Future	44,648.7100	44.6487	45,170.7500	45.1707	1.169	0	0	0
2021/07/19	R035	05/08/2021	10.77	Call	Bond Future	3,295.5600	3.2956	2,798.9500	2.7989	(15.069)	0	0	0
2021/07/19	R035	05/08/2021	10.77	Put	Bond Future	214.0500	0.2141	239.4800	0.2395	11.880	0	0	100
2021/07/19	R035	05/08/2021	10.02	Put	Bond Future	2,248.7400	2.2487	2,607.4000	2.6074	15.949	0	0	0
2021/07/19	R035	05/08/2021	10.02	Call	Bond Future	369.8700	0.3699	206.4900	0.2065	(44.172)	0	0	100
2021/07/19	R035	04/11/2021	11.20	Put	Bond Future	1,012.4100	1.0124	1,116.4300	1.1164	10.274	0	0	350
2021/07/19	R035	04/11/2021	10.60	Call	Bond Future	2,871.1500	2.8712	2,551.9200	2.5519	(11.119)	0	0	0
2021/07/19	R035	04/11/2021	10.60	Put	Bond Future	2,198.7600	2.1988	2,407.6800	2.4077	9.502	0	0	350
2021/07/19	R035	04/11/2021	10.11	Put	Bond Future	3,934.1300	3.9341	4,256.4400	4.2564	8.193	0	0	0
2021/07/19	R035	04/11/2021	10.11	Call	Bond Future	1,376.3300	1.3763	1,170.4900	1.1705	(14.956)	0	0	350
2021/07/19	R035	04/11/2021	10.12	Put	Bond Future	3,891.2900	3.8913	4,211.2000	4.2112	8.221	0	0	0
2021/07/19	R035	04/11/2021	10.12	Call	Bond Future	1,401.1000	1.4011	1,192.8600	1.1929	(14.863)	0	0	400
2021/07/19	R035	04/11/2021	10.62	Put	Bond Future	2,143.0600	2.1431	2,347.7200	2.3477	9.550	0	0	0
2021/07/19	R035	04/11/2021	10.62	Call	Bond Future	2,943.7800	2.9438	2,620.2900	2.6203	(10.989)	0	0	400
2021/07/19	R035	04/11/2021	11.75	Put	Bond Future	493.1200	0.4931	543.2200	0.5432	10.160	0	0	782
2021/07/19	R035	04/11/2021	11.08	Call	Bond Future	4,860.5500	4.8606	4,453.2100	4.4532	(8.381)	0	0	0
2021/07/19	R035	04/11/2021	11.08	Put	Bond Future	1,181.4800	1.1815	1,302.2900	1.3023	10.225	0	0	782
2021/07/19	R035	04/11/2021	10.23	Put	Bond Future	3,443.8400	3.4438	3,737.2900	3.7373	8.521	0	0	0
2021/07/19	R035	04/11/2021	12.53	Call	Bond Future	12,077.0400	12.0770	11,565.1600	11.5652	(4.238)	0	0	0
2021/07/19	R035	04/11/2021	12.53	Put	Bond Future	175.3900	0.1754	191.6600	0.1917	9.276	0	0	0
2021/07/19	R035	04/11/2021			Bond Future	10.4959	90.2049	10.5776	89.6768	0.778	0.0000	0.0000	42,236
2021/07/19	R035	04/11/2021	11.20	Call	Bond Future	5,419.8300	5.4198	4,995.7000	4.9957	(7.826)	0	0	0
2021/07/19	R035	04/11/2021	13.82	Call	Bond Future	18,272.7500	18.2728	17,745.6600	17.7457	(2.885)	0	0	0
2021/07/19	R035	04/11/2021	13.82	Put	Bond Future	12.2800	0.0123	13.3400	0.0133	8.632	0	0	400
2021/07/19	R035	04/11/2021	11.75	Call	Bond Future	8,124.8800	8.1249	7,646.8300	7.6468	(5.884)	0	0	0
2021/07/19	R035	04/11/2021	10.23	Call	Bond Future	1,692.6600	1.6927	1,457.9600	1.4580	(13.866)	0	0	782
2021/07/19	R035	04/11/2021	12.52	Call	Bond Future	12,027.6400	12.0276	11,516.0500	11.5161	(4.253)	0	0	0
2021/07/19	R035	04/11/2021	12.52	Put	Bond Future	178.6000	0.1786	195.1600	0.1952	9.272	0	0	0
2021/07/19	R035	04/11/2021	12.51	Call	Bond Future	11,978.2300	11.9782	11,466.9400	11.4669	(4.268)	0	0	0
2021/07/19	R035	04/11/2021	12.51	Put	Bond Future	181.8600	0.1819	198.7200	0.1987	9.271	0	0	0
2021/07/19	R035	03/02/2022	11.05	Put	Bond Future	2,340.6900	2.3407	2,526.1300	2.5261	7.922	0	0	1,600
2021/07/19	R035	03/02/2022	10.35	Put	Bond Future	4,459.5300	4.4595	4,761.6000	4.7616	6.774	0	0	0
2021/07/19	R035	03/02/2022	10.35	Call	Bond Future	2,198.7800	2.1988	1,966.4200	1.9664	(10.568)	0	0	1,600
2021/07/19	R035	03/02/2022	11.28	Call	Bond Future	5,422.5100	5.4225	5,041.8700	5.0419	(7.020)	0	0	0
2021/07/19	R035	03/02/2022	11.28	Put	Bond Future	1,884.7500	1.8847	2,038.5400	2.0385	8.160	0	0	200
2021/07/19	R035	03/02/2022	10.26	Put	Bond Future	4,813.6500	4.8137	5,131.9500	5.1320	6.612	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
2021/07/19	R035	03/02/2022	10.26	Call	Bond Future	1,961.4500		1.9615	1,745.3200	1.7453	(11.019)	0	0	200
2021/07/19	R035	03/02/2022	11.73	Call	Bond Future	7,395.9500		7.3960	6,966.1000	6.9661	(5.812)	0	0	0
2021/07/19	R035	03/02/2022	11.73	Put	Bond Future	1,245.8500		1.2458	1,350.4300	1.3504	8.394	0	0	280
2021/07/19	R035	03/02/2022	11.03	Call	Bond Future	4,418.3100		4.4183	4,072.2700	4.0723	(7.832)	0	0	0
2021/07/19	R035	03/02/2022	11.39	Call	Bond Future	5,890.9300		5.8909	5,496.7600	5.4968	(6.691)	0	0	0
2021/07/19	R035	03/02/2022	11.39	Put	Bond Future	1,703.4300		1.7034	1,843.6900	1.8437	8.234	0	0	683
2021/07/19	R035	03/02/2022	10.65	Call	Bond Future	3,087.5800		3.0876	2,802.4800	2.8025	(9.234)	0	0	0
2021/07/19	R035	03/02/2022	11.23	Call	Bond Future	5,214.6100		5.2146	4,840.4700	4.8405	(7.175)	0	0	0
2021/07/19	R035	03/02/2022	11.23	Put	Bond Future	1,974.6200		1.9746	2,134.9100	2.1349	8.118	0	0	0
2021/07/19	R035	03/02/2022	11.22	Call	Bond Future	5,173.9200		5.1739	4,801.1200	4.8011	(7.205)	0	0	0
2021/07/19	R035	03/02/2022	11.22	Put	Bond Future	1,993.6700		1.9937	2,155.3000	2.1553	8.107	0	0	0
2021/07/19	R035	03/02/2022			Bond Future	10.7020		91.2410	10.7871	90.7066	0.795	0.0000	0.0000	0
2021/07/19	R035	03/02/2022	11.05	Call	Bond Future	4,495.9100		4.4959	4,146.9200	4.1469	(7.762)	0	0	0
2021/07/19	R035	03/02/2022	11.88	Call	Bond Future	8,082.4600		8.0825	7,639.6800	7.6397	(5.478)	0	0	0
2021/07/19	R035	03/02/2022	11.88	Put	Bond Future	1,087.9600		1.0880	1,179.6100	1.1796	8.424	0	0	1,800
2021/07/19	R035	03/02/2022	11.03	Put	Bond Future	2,384.8700		2.3849	2,573.2600	2.5733	7.899	0	0	280
2021/07/19	R035	03/02/2022	10.10	Put	Bond Future	5,488.8500		5.4888	5,836.2300	5.8362	6.329	0	0	0
2021/07/19	R035	03/02/2022	10.10	Call	Bond Future	1,571.3600		1.5714	1,384.3100	1.3843	(11.904)	0	0	280
2021/07/19	R035	03/02/2022	10.65	Put	Bond Future	3,416.4200		3.4164	3,665.7500	3.6657	7.298	0	0	683
2021/07/19	R035	03/02/2022	9.70	Put	Bond Future	7,485.0300		7.4850	7,900.5700	7.9006	5.552	0	0	0
2021/07/19	R035	03/02/2022	9.70	Call	Bond Future	824.7700		0.8248	705.8800	0.7059	(14.415)	0	0	683
2021/07/19	R035	03/02/2022	11.24	Call	Bond Future	5,255.6400		5.2556	4,880.1800	4.8802	(7.144)	0	0	0
2021/07/19	R035	03/02/2022	11.24	Put	Bond Future	1,955.9800		1.9560	2,114.9500	2.1150	8.127	0	0	0
2021/07/19	R035	05/05/2022	11.64	Call	Bond Future	6,473.3300		6.4733	6,086.3300	6.0863	(5.978)	0	0	0
2021/07/19	R035	05/05/2022	11.64	Put	Bond Future	2,137.8400		2.1378	2,291.7700	2.2918	7.200	0	0	0
2021/07/19	R035	05/05/2022	11.63	Call	Bond Future	6,432.8400		6.4328	6,046.8900	6.0469	(6.000)	0	0	0
2021/07/19	R035	05/05/2022	11.63	Put	Bond Future	2,154.2800		2.1543	2,309.2600	2.3093	7.194	0	0	0
2021/07/19	R035	05/05/2022			Bond Future	10.9060		87.8416	10.9946	87.3007	0.813	0.0000	0.0000	0
2021/07/19	R035	05/05/2022	11.65	Call	Bond Future	6,514.1700		6.5142	6,126.1300	6.1261	(5.957)	0	0	0
2021/07/19	R035	05/05/2022	11.65	Put	Bond Future	2,121.8100		2.1218	2,274.7000	2.2747	7.206	0	0	0
2021/07/19	R035	04/08/2022	10.72	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	R035	04/08/2022	10.72	Put	Bond Future	61.9400		0.0619	61.9400	0.0619	0.000	0	0	0
2021/07/19	R035	04/08/2022	10.73	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	R035	04/08/2022	10.73	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	R035	04/08/2022			Bond Future	10.7300		91.2325	10.7300	91.2325	0.000	0.0000	0.0000	0
2021/07/19	R035	04/08/2022	10.74	Call	Bond Future	61.8700		0.0619	61.8700	0.0619	0.000	0	0	0
2021/07/19	R035	04/08/2022	10.74	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	R186	05/08/2021	8.62	Call	Bond Future	4,803.8900		4.8039	4,954.6400	4.9546	3.138	0	0	0
2021/07/19	R186	05/08/2021	8.62	Put	Bond Future	3.0000		0.0030	1.0200	0.0010	(66.000)	0	0	0
2021/07/19	R186	05/08/2021	8.61	Call	Bond Future	4,759.7500		4.7598	4,910.3800	4.9104	3.165	0	0	0
2021/07/19	R186	05/08/2021	8.61	Put	Bond Future	3.2000		0.0032	1.1000	0.0011	(65.625)	0	0	0
2021/07/19	R186	05/08/2021			Bond Future	7.5661		114.1785	7.5335	114.3312	(0.431)	0.0000	0.0000	75,374
2021/07/19	R186	05/08/2021	8.63	Call	Bond Future	4,848.0100		4.8480	4,998.8600	4.9989	3.112	0	0	0
2021/07/19	R186	05/08/2021	8.63	Put	Bond Future	2.8200		0.0028	0.9400	0.0009	(66.667)	0	0	0
2021/07/19	R186	04/11/2021	7.77	Call	Bond Future	1,547.5300		1.5475	1,606.3300	1.6063	3.800	0	0	0
2021/07/19	R186	04/11/2021	8.10	Call	Bond Future	2,408.8500		2.4088	2,491.3300	2.4913	3.424	0	0	0
2021/07/19	R186	04/11/2021	8.10	Put	Bond Future	923.0500		0.9231	851.7200	0.8517	(7.728)	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
2021/07/19	R186	04/11/2021	8.09	Call	Bond Future	2,379.6800	2.3797	2,461.4600	2.4615	3.437	0	0	0
2021/07/19	R186	04/11/2021	8.09	Put	Bond Future	937.6200	0.9376	865.5900	0.8656	(7.682)	0	0	0
2021/07/19	R186	04/11/2021			Bond Future	7.7631	115.4020	7.7286	115.5558	(0.445)	0.0000	0.0000	41,571
2021/07/19	R186	04/11/2021	7.77	Put	Bond Future	1,516.9400	1.5169	1,421.9300	1.4219	(6.263)	0	0	15,177
2021/07/19	R186	04/11/2021	8.77	Call	Bond Future	4,671.4000	4.6714	4,792.1900	4.7922	2.586	0	0	0
2021/07/19	R186	04/11/2021	8.77	Put	Bond Future	303.7500	0.3038	270.7300	0.2707	(10.871)	0	0	15,177
2021/07/19	R186	04/11/2021	8.11	Call	Bond Future	2,438.2000	2.4382	2,521.3700	2.5214	3.411	0	0	0
2021/07/19	R186	04/11/2021	8.11	Put	Bond Future	908.6700	0.9087	838.0300	0.8380	(7.774)	0	0	0
2021/07/19	R186	03/02/2022	7.30	Call	Bond Future	827.9900	0.8280	860.7000	0.8607	3.951	0	0	0
2021/07/19	R186	03/02/2022	7.30	Put	Bond Future	3,687.1700	3.6872	3,564.6800	3.5647	(3.322)	0	0	0
2021/07/19	R186	03/02/2022			Bond Future	7.9674	111.4453	7.9306	111.6005	(0.462)	0.0000	0.0000	0
2021/07/19	R186	03/02/2022	7.29	Call	Bond Future	815.7200	0.8157	848.0200	0.8480	3.960	0	0	0
2021/07/19	R186	03/02/2022	7.29	Put	Bond Future	3,718.4500	3.7185	3,595.5500	3.5956	(3.305)	0	0	0
2021/07/19	R186	03/02/2022	7.28	Call	Bond Future	803.3200	0.8033	835.2000	0.8352	3.969	0	0	0
2021/07/19	R186	03/02/2022	7.28	Put	Bond Future	3,749.6100	3.7496	3,626.2900	3.6263	(3.289)	0	0	0
2021/07/19	R186	05/05/2022	8.32	Call	Bond Future	2,579.2000	2.5792	2,654.0100	2.6540	2.901	0	0	0
2021/07/19	R186	05/05/2022	8.32	Put	Bond Future	2,051.6800	2.0517	1,969.6400	1.9696	(3.999)	0	0	0
2021/07/19	R186	05/05/2022			Bond Future	8.1872	112.7626	8.1479	112.9195	(0.480)	0.0000	0.0000	0
2021/07/19	R186	05/05/2022	8.31	Call	Bond Future	2,557.2100	2.5572	2,631.5900	2.6316	2.909	0	0	0
2021/07/19	R186	05/05/2022	8.31	Put	Bond Future	2,069.3100	2.0693	1,986.8400	1.9868	(3.985)	0	0	0
2021/07/19	R186	05/05/2022	8.30	Call	Bond Future	2,534.9100	2.5349	2,608.8600	2.6089	2.917	0	0	0
2021/07/19	R186	05/05/2022	8.30	Put	Bond Future	2,086.6500	2.0866	2,003.7500	2.0038	(3.973)	0	0	0
2021/07/19	R186	04/08/2022	8.15	Call	Bond Future	38.0700	0.0381	38.0700	0.0381	0.000	0	0	0
2021/07/19	R186	04/08/2022	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	R186	04/08/2022			Bond Future	8.1400	109.8897	8.1400	109.8897	0.000	0.0000	0.0000	0
2021/07/19	R186	04/08/2022	8.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	R186	04/08/2022	8.13	Put	Bond Future	38.0800	0.0381	38.0800	0.0381	0.000	0	0	0
2021/07/19	R186	04/08/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	R186	04/08/2022	8.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	R197	05/08/2021			Bond Future	321.6401	321.6401	321.6848	321.6848	0.014	0.0000	0.0000	1,110
2021/07/19	R197	04/11/2021			Bond Future	325.1656	325.1656	325.2092	325.2092	0.013	0.0000	0.0000	950
2021/07/19	R197	03/02/2022			Bond Future	320.8286	320.8286	320.8717	320.8717	0.013	0.0000	0.0000	0
2021/07/19	R197	05/05/2022			Bond Future	324.6947	324.6947	324.7378	324.7378	0.013	0.0000	0.0000	0
2021/07/19	R197	04/08/2022			Bond Future	324.7400	324.7400	324.7400	324.7400	0.000	0.0000	0.0000	0
2021/07/19	R202	05/08/2021			Bond Future	236.2349	236.2349	236.2838	236.2838	0.021	0.0000	0.0000	9,315
2021/07/19	R202	04/11/2021			Bond Future	238.8241	238.8241	238.8726	238.8726	0.020	0.0000	0.0000	1,625
2021/07/19	R202	03/02/2022			Bond Future	237.2956	237.2956	237.3438	237.3438	0.020	0.0000	0.0000	0
2021/07/19	R202	05/05/2022			Bond Future	240.1547	240.1547	240.2032	240.2032	0.020	0.0000	0.0000	0
2021/07/19	R202	04/08/2022			Bond Future	239.8800	239.8800	239.8800	239.8800	0.000	0.0000	0.0000	0
2021/07/19	R209	05/08/2021	11.81	Call	Bond Future	8,274.5700	8.2746	7,876.2900	7.8763	(4.813)	0	0	0
2021/07/19	R209	05/08/2021	11.81	Put	Bond Future	1.0100	0.0010	0.6300	0.0006	(37.624)	0	0	0
2021/07/19	R209	05/08/2021			Bond Future	10.2567	72.2270	10.3253	71.8291	0.669	0.0000	0.0000	26,637
2021/07/19	R209	05/08/2021	11.80	Call	Bond Future	8,226.0000	8.2260	7,827.7000	7.8277	(4.842)	0	0	0
2021/07/19	R209	05/08/2021	11.80	Put	Bond Future	1.0700	0.0011	0.6700	0.0007	(37.383)	0	0	0
2021/07/19	R209	05/08/2021	11.79	Call	Bond Future	8,177.3700	8.1774	7,779.0600	7.7791	(4.871)	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
2021/07/19	R209	05/08/2021	11.79	Put	Bond Future	1.1300	0.0011	0.7200	0.0007	(36.283)	0	0	0
2021/07/19	R209	04/11/2021	10.00	Call	Bond Future	1,054.0700	1.0541	904.1000	0.9041	(14.228)	0	0	0
2021/07/19	R209	04/11/2021	10.00	Put	Bond Future	3,575.3600	3.5754	3,827.9000	3.8279	7.063	0	0	3,100
2021/07/19	R209	04/11/2021	12.00	Call	Bond Future	8,408.1000	8.4081	8,026.7500	8.0267	(4.536)	0	0	0
2021/07/19	R209	04/11/2021	12.00	Put	Bond Future	258.8300	0.2588	279.9900	0.2800	8.175	0	0	9,000
2021/07/19	R209	04/11/2021	10.50	Call	Bond Future	2,338.7800	2.3388	2,096.8900	2.0969	(10.343)	0	0	0
2021/07/19	R209	04/11/2021	12.19	Call	Bond Future	9,241.9600	9.2420	8,855.2600	8.8553	(4.184)	0	0	0
2021/07/19	R209	04/11/2021	12.19	Put	Bond Future	200.5600	0.2006	216.3700	0.2164	7.883	0	0	0
2021/07/19	R209	04/11/2021	12.17	Call	Bond Future	9,154.3700	9.1544	8,768.1700	8.7682	(4.219)	0	0	0
2021/07/19	R209	04/11/2021			Bond Future	10.4325	69.8612	10.5036	69.4587	0.682	0.0000	0.0000	6,851
2021/07/19	R209	04/11/2021	10.50	Put	Bond Future	1,956.5700	1.9566	2,117.1900	2.1172	8.209	0	0	9,400
2021/07/19	R209	04/11/2021	9.50	Put	Bond Future	5,920.8600	5.9209	6,259.2600	6.2593	5.715	0	0	0
2021/07/19	R209	04/11/2021	9.50	Call	Bond Future	320.6600	0.3207	256.5500	0.2566	(19.993)	0	0	6,000
2021/07/19	R209	04/11/2021	12.18	Call	Bond Future	9,198.1400	9.1981	8,811.6900	8.8117	(4.201)	0	0	0
2021/07/19	R209	04/11/2021	12.18	Put	Bond Future	203.2200	0.2032	219.2800	0.2193	7.903	0	0	0
2021/07/19	R209	04/11/2021	12.17	Put	Bond Future	205.9800	0.2060	222.2900	0.2223	7.918	0	0	0
2021/07/19	R209	03/02/2022	11.03	Call	Bond Future	4,104.4600	4.1045	3,825.8000	3.8258	(6.789)	0	0	0
2021/07/19	R209	03/02/2022	11.03	Put	Bond Future	1,832.1300	1.8321	1,960.8300	1.9608	7.025	0	0	0
2021/07/19	R209	03/02/2022	11.02	Call	Bond Future	4,069.5300	4.0695	3,791.9700	3.7920	(6.820)	0	0	0
2021/07/19	R209	03/02/2022	11.02	Put	Bond Future	1,850.0800	1.8501	1,979.8800	1.9799	7.016	0	0	0
2021/07/19	R209	03/02/2022			Bond Future	10.6103	70.6639	10.6841	70.2565	0.695	0.0000	0.0000	0
2021/07/19	R209	03/02/2022	11.04	Call	Bond Future	4,139.3100	4.1393	3,859.5500	3.8595	(6.759)	0	0	0
2021/07/19	R209	03/02/2022	11.04	Put	Bond Future	1,814.1500	1.8141	1,941.7500	1.9418	7.034	0	0	0
2021/07/19	R209	05/05/2022	11.44	Call	Bond Future	5,363.8700	5.3639	5,071.8300	5.0718	(5.445)	0	0	0
2021/07/19	R209	05/05/2022	11.44	Put	Bond Future	1,981.4200	1.9814	2,101.6500	2.1016	6.068	0	0	0
2021/07/19	R209	05/05/2022	11.43	Call	Bond Future	5,328.9300	5.3289	5,037.7200	5.0377	(5.465)	0	0	0
2021/07/19	R209	05/05/2022	11.43	Put	Bond Future	1,996.8000	1.9968	2,117.8600	2.1179	6.063	0	0	0
2021/07/19	R209	05/05/2022			Bond Future	10.7916	68.3580	10.8682	67.9457	0.709	0.0000	0.0000	0
2021/07/19	R209	05/05/2022	11.45	Call	Bond Future	5,398.8800	5.3989	5,106.0100	5.1060	(5.425)	0	0	0
2021/07/19	R209	05/05/2022	11.45	Put	Bond Future	1,966.1600	1.9662	2,085.5600	2.0856	6.073	0	0	0
2021/07/19	R209	04/08/2022	10.57	Put	Bond Future	55.2000	0.0552	55.2000	0.0552	0.000	0	0	0
2021/07/19	R209	04/08/2022	10.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	R209	04/08/2022	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	R209	04/08/2022			Bond Future	10.5800	71.3016	10.5800	71.3016	0.000	0.0000	0.0000	0
2021/07/19	R209	04/08/2022	10.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	R209	04/08/2022	10.59	Call	Bond Future	55.1300	0.0551	55.1300	0.0551	0.000	0	0	0
2021/07/19	R209	04/08/2022	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	R210	05/08/2021			Bond Future	209.3096	209.3096	209.1583	209.1583	(0.072)	0.0000	0.0000	1,305
2021/07/19	R210	04/11/2021			Bond Future	208.8203	208.8203	208.6662	208.6662	(0.074)	0.0000	0.0000	423
2021/07/19	R210	03/02/2022			Bond Future	211.2688	211.2688	211.1122	211.1122	(0.074)	0.0000	0.0000	0
2021/07/19	R210	05/05/2022			Bond Future	210.9790	210.9790	210.8202	210.8202	(0.075)	0.0000	0.0000	0
2021/07/19	R210	04/08/2022			Bond Future	210.6500	210.6500	210.6500	210.6500	0.000	0.0000	0.0000	0
2021/07/19	R212	05/08/2021			Bond Future	173.1206	173.1206	173.1417	173.1417	0.012	0.0000	0.0000	2,457
2021/07/19	R212	04/11/2021			Bond Future	175.0181	175.0181	175.0386	175.0386	0.012	0.0000	0.0000	0
2021/07/19	R213	05/08/2021	10.85	Call	Bond Future	7,920.6700	7.9207	7,705.7700	7.7058	(2.713)	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
2021/07/19	R213	05/08/2021	10.85	Put	Bond Future	0.6100	0.0006	0.2900	0.0003	(52.459)	0	0	0
2021/07/19	R213	05/08/2021	10.84	Call	Bond Future	7,871.1700	7.8712	7,656.2500	7.6563	(2.730)	0	0	0
2021/07/19	R213	05/08/2021	10.84	Put	Bond Future	0.6500	0.0007	0.3100	0.0003	(52.308)	0	0	0
2021/07/19	R213	05/08/2021	10.14	Put	Bond Future	34.5900	0.0346	27.5700	0.0276	(20.295)	0	0	0
2021/07/19	R213	05/08/2021	9.34	Put	Bond Future	899.7400	0.8997	944.8900	0.9449	5.018	0	0	0
2021/07/19	R213	05/08/2021	9.34	Call	Bond Future	845.0200	0.8450	675.5900	0.6756	(20.050)	0	0	0
2021/07/19	R213	05/08/2021			Bond Future	9.3497	88.4770	9.3880	88.2625	0.409	0.0000	0.0000	9,022
2021/07/19	R213	05/08/2021	10.86	Call	Bond Future	7,970.1300	7.9701	7,755.2500	7.7552	(2.696)	0	0	0
2021/07/19	R213	05/08/2021	10.86	Put	Bond Future	0.5700	0.0006	0.2700	0.0003	(52.632)	0	0	0
2021/07/19	R213	05/08/2021	10.78	Call	Bond Future	7,573.3600	7.5734	7,358.3100	7.3583	(2.840)	0	0	0
2021/07/19	R213	05/08/2021	10.78	Put	Bond Future	0.9600	0.0010	0.4900	0.0005	(48.958)	0	0	0
2021/07/19	R213	05/08/2021	10.14	Call	Bond Future	4,331.5500	4.3315	4,109.9500	4.1100	(5.116)	0	0	0
2021/07/19	R213	04/11/2021	11.10	Put	Bond Future	239.2400	0.2392	244.4800	0.2445	2.190	0	0	0
2021/07/19	R213	04/11/2021	11.11	Call	Bond Future	8,270.3300	8.2703	8,058.1100	8.0581	(2.566)	0	0	0
2021/07/19	R213	04/11/2021	11.09	Put	Bond Future	242.7600	0.2428	248.1300	0.2481	2.212	0	0	0
2021/07/19	R213	04/11/2021			Bond Future	9.5396	85.8962	9.5795	85.6789	0.418	0.0000	0.0000	0
2021/07/19	R213	04/11/2021	11.10	Call	Bond Future	8,225.8400	8.2258	8,013.7500	8.0138	(2.578)	0	0	0
2021/07/19	R213	04/11/2021	11.11	Put	Bond Future	235.7800	0.2358	240.8900	0.2409	2.167	0	0	0
2021/07/19	R213	04/11/2021	11.09	Call	Bond Future	8,181.3800	8.1814	7,969.4200	7.9694	(2.591)	0	0	0
2021/07/19	R213	03/02/2022	10.67	Call	Bond Future	5,836.9400	5.8369	5,653.3100	5.6533	(3.146)	0	0	0
2021/07/19	R213	03/02/2022	10.67	Put	Bond Future	1,081.3100	1.0813	1,117.7500	1.1178	3.370	0	0	220
2021/07/19	R213	03/02/2022	10.60	Put	Bond Future	1,158.0700	1.1581	1,197.3000	1.1973	3.388	0	0	430
2021/07/19	R213	03/02/2022	10.00	Call	Bond Future	3,456.1000	3.4561	3,306.4900	3.3065	(4.329)	0	0	0
2021/07/19	R213	03/02/2022	10.00	Put	Bond Future	2,076.7800	2.0768	2,147.2400	2.1472	3.393	0	0	430
2021/07/19	R213	03/02/2022	9.22	Put	Bond Future	4,249.9200	4.2499	4,376.9300	4.3769	2.989	0	0	0
2021/07/19	R213	03/02/2022	8.80	Put	Bond Future	5,911.1500	5.9112	6,070.3300	6.0703	2.693	0	0	0
2021/07/19	R213	03/02/2022	8.80	Call	Bond Future	764.5200	0.7645	703.6300	0.7036	(7.964)	0	0	102
2021/07/19	R213	03/02/2022	9.58	Put	Bond Future	3,105.8900	3.1059	3,205.3000	3.2053	3.201	0	0	200
2021/07/19	R213	03/02/2022	8.63	Put	Bond Future	6,702.2000	6.7022	6,872.4400	6.8724	2.540	0	0	0
2021/07/19	R213	03/02/2022	8.63	Call	Bond Future	578.2200	0.5782	528.3900	0.5284	(8.618)	0	0	200
2021/07/19	R213	03/02/2022	9.98	Call	Bond Future	3,394.3500	3.3944	3,246.0100	3.2460	(4.370)	0	0	0
2021/07/19	R213	03/02/2022	9.98	Put	Bond Future	2,118.6600	2.1187	2,190.3900	2.1904	3.386	0	0	0
2021/07/19	R213	03/02/2022			Bond Future	9.7364	86.8827	9.7781	86.6627	0.428	0.0000	0.0000	0
2021/07/19	R213	03/02/2022	10.17	Call	Bond Future	4,013.0300	4.0130	3,853.1900	3.8532	(3.983)	0	0	0
2021/07/19	R213	03/02/2022	10.17	Put	Bond Future	1,759.6400	1.7596	1,819.8700	1.8199	3.423	0	0	220
2021/07/19	R213	03/02/2022	9.15	Put	Bond Future	4,501.2100	4.5012	4,633.7100	4.6337	2.944	0	0	0
2021/07/19	R213	03/02/2022	9.15	Call	Bond Future	1,324.4200	1.3244	1,236.8500	1.2369	(6.612)	0	0	220
2021/07/19	R213	03/02/2022	10.60	Call	Bond Future	5,569.4400	5.5694	5,388.6000	5.3886	(3.247)	0	0	0
2021/07/19	R213	03/02/2022	9.22	Call	Bond Future	1,460.3800	1.4604	1,367.3200	1.3673	(6.372)	0	0	430
2021/07/19	R213	03/02/2022	10.25	Call	Bond Future	4,286.2400	4.2862	4,121.9600	4.1220	(3.833)	0	0	0
2021/07/19	R213	03/02/2022	10.25	Put	Bond Future	1,625.6700	1.6257	1,681.4600	1.6815	3.432	0	0	102
2021/07/19	R213	03/02/2022	9.76	Call	Bond Future	2,748.8200	2.7488	2,615.2100	2.6152	(4.861)	0	0	0
2021/07/19	R213	03/02/2022	9.76	Put	Bond Future	2,624.1800	2.6242	2,710.6400	2.7106	3.295	0	0	102
2021/07/19	R213	03/02/2022	10.15	Call	Bond Future	3,945.7900	3.9458	3,787.1000	3.7871	(4.022)	0	0	0
2021/07/19	R213	03/02/2022	10.15	Put	Bond Future	1,794.6100	1.7946	1,855.9900	1.8560	3.420	0	0	200
2021/07/19	R213	03/02/2022	9.58	Call	Bond Future	2,273.3400	2.2733	2,152.6800	2.1527	(5.308)	0	0	0
2021/07/19	R213	03/02/2022	9.97	Call	Bond Future	3,363.6700	3.3637	3,215.9700	3.2160	(4.391)	0	0	0
2021/07/19	R213	03/02/2022	9.97	Put	Bond Future	2,139.8500	2.1399	2,212.2200	2.2122	3.382	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
2021/07/19	R213	03/02/2022	9.96	Call	Bond Future	3,332.8700	3.3329	3,185.8100	3.1858	(4.412)	0	0	0
2021/07/19	R213	03/02/2022	9.96	Put	Bond Future	2,160.9700	2.1610	2,233.9800	2.2340	3.379	0	0	0
2021/07/19	R213	05/05/2022	10.65	Put	Bond Future	1,744.4200	1.7444	1,799.7600	1.7998	3.172	0	0	0
2021/07/19	R213	05/05/2022	10.63	Call	Bond Future	5,253.5200	5.2535	5,086.8800	5.0869	(3.172)	0	0	0
2021/07/19	R213	05/05/2022			Bond Future	9.9326	84.3776	9.9761	84.1548	0.438	0.0000	0.0000	0
2021/07/19	R213	05/05/2022	10.64	Call	Bond Future	5,288.0200	5.2880	5,120.9500	5.1210	(3.159)	0	0	0
2021/07/19	R213	05/05/2022	10.64	Put	Bond Future	1,758.3400	1.7583	1,814.1200	1.8141	3.172	0	0	0
2021/07/19	R213	05/05/2022	10.65	Call	Bond Future	5,322.5900	5.3226	5,155.0800	5.1551	(3.147)	0	0	0
2021/07/19	R213	05/05/2022	10.63	Put	Bond Future	1,772.3800	1.7724	1,828.5900	1.8286	3.171	0	0	0
2021/07/19	R213	04/08/2022	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	R213	04/08/2022	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	R213	04/08/2022	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	R213	04/08/2022			Bond Future	9.8900	86.6177	9.8900	86.6177	0.000	0.0000	0.0000	0
2021/07/19	R213	04/08/2022	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	R213	04/08/2022	9.90	Call	Bond Future	50.6800	0.0507	50.6800	0.0507	0.000	0	0	0
2021/07/19	R213	04/08/2022	9.88	Put	Bond Future	50.7100	0.0507	50.7100	0.0507	0.000	0	0	0
2021/07/19	R214	05/08/2021	12.03	Put	Bond Future	4.3400	0.0043	3.1700	0.0032	(26.959)	0	0	0
2021/07/19	R214	05/08/2021	12.01	Call	Bond Future	7,193.4700	7.1935	6,788.9500	6.7889	(5.623)	0	0	0
2021/07/19	R214	05/08/2021			Bond Future	10.6765	68.8873	10.7451	68.4840	0.643	0.0000	0.0000	17,880
2021/07/19	R214	05/08/2021	12.02	Call	Bond Future	7,242.3400	7.2423	6,837.8500	6.8378	(5.585)	0	0	0
2021/07/19	R214	05/08/2021	12.02	Put	Bond Future	4.5400	0.0045	3.3300	0.0033	(26.652)	0	0	0
2021/07/19	R214	05/08/2021	12.03	Call	Bond Future	7,291.1600	7.2912	6,886.7100	6.8867	(5.547)	0	0	0
2021/07/19	R214	05/08/2021	12.01	Put	Bond Future	4.7500	0.0048	3.5100	0.0035	(26.105)	0	0	0
2021/07/19	R214	04/11/2021	12.47	Call	Bond Future	8,614.3600	8.6144	8,227.1400	8.2271	(4.495)	0	0	0
2021/07/19	R214	04/11/2021	12.46	Call	Bond Future	8,571.4000	8.5714	8,184.4800	8.1845	(4.514)	0	0	0
2021/07/19	R214	04/11/2021	12.46	Put	Bond Future	260.4600	0.2605	281.4200	0.2814	8.047	0	0	0
2021/07/19	R214	04/11/2021			Bond Future	10.8516	66.3486	10.9228	65.9407	0.656	0.0000	0.0000	1,764
2021/07/19	R214	04/11/2021	12.47	Put	Bond Future	257.1900	0.2572	277.8500	0.2779	8.033	0	0	0
2021/07/19	R214	04/11/2021	12.48	Call	Bond Future	8,657.3500	8.6574	8,269.8300	8.2698	(4.476)	0	0	0
2021/07/19	R214	04/11/2021	12.48	Put	Bond Future	254.0200	0.2540	274.3800	0.2744	8.015	0	0	0
2021/07/19	R214	03/02/2022	11.40	Put	Bond Future	2,012.2400	2.0122	2,148.3600	2.1484	6.765	0	0	0
2021/07/19	R214	03/02/2022	11.41	Call	Bond Future	4,060.4400	4.0604	3,782.6800	3.7827	(6.841)	0	0	0
2021/07/19	R214	03/02/2022	11.39	Put	Bond Future	2,031.1200	2.0311	2,168.3700	2.1684	6.757	0	0	0
2021/07/19	R214	03/02/2022			Bond Future	11.0319	67.1106	11.1059	66.6979	0.670	0.0000	0.0000	0
2021/07/19	R214	03/02/2022	11.40	Call	Bond Future	4,026.0400	4.0260	3,749.3900	3.7494	(6.872)	0	0	0
2021/07/19	R214	03/02/2022	11.41	Put	Bond Future	1,993.3300	1.9933	2,128.3400	2.1283	6.773	0	0	0
2021/07/19	R214	03/02/2022	11.39	Call	Bond Future	3,991.5400	3.9915	3,716.0200	3.7160	(6.903)	0	0	0
2021/07/19	R214	05/05/2022	11.74	Put	Bond Future	2,182.0700	2.1821	2,313.6600	2.3137	6.031	0	0	0
2021/07/19	R214	05/05/2022	11.75	Call	Bond Future	5,019.5600	5.0196	4,732.4500	4.7325	(5.720)	0	0	0
2021/07/19	R214	05/05/2022	11.73	Put	Bond Future	2,199.3700	2.1994	2,331.8600	2.3319	6.024	0	0	0
2021/07/19	R214	05/05/2022			Bond Future	11.2090	64.6244	11.2858	64.2065	0.685	0.0000	0.0000	0
2021/07/19	R214	05/05/2022	11.74	Call	Bond Future	4,985.8200	4.9858	4,699.6100	4.6996	(5.740)	0	0	0
2021/07/19	R214	05/05/2022	11.75	Put	Bond Future	2,164.9100	2.1649	2,295.6000	2.2956	6.037	0	0	0
2021/07/19	R214	05/05/2022	11.73	Call	Bond Future	4,952.1500	4.9521	4,666.8400	4.6668	(5.761)	0	0	0
2021/07/19	R214	04/08/2022	10.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	R214	04/08/2022	10.99	Call	Bond Future	56.3400	0.0563	56.3400	0.0563	0.000	0	0	0
2021/07/19	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
2021/07/19	R214	04/08/2022	10.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	R214	04/08/2022	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	R214	04/08/2022	10.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	R214	04/08/2022	10.97	Put	Bond Future	56.4200	0.0564	56.4200	0.0564	0.000	0	0	0
2021/07/19	R248	05/08/2021	12.51	Put	Bond Future	1.3200	0.0013	0.7700	0.0008	(41.667)	0	0	0
2021/07/19	R248	05/08/2021	12.52	Call	Bond Future	12,051.3500	12.0513	11,539.7500	11.5397	(4.245)	0	0	0
2021/07/19	R248	05/08/2021	12.50	Put	Bond Future	1.3700	0.0014	0.8000	0.0008	(41.606)	0	0	0
2021/07/19	R248	05/08/2021	11.20	Put	Bond Future	170.5700	0.1706	181.1800	0.1812	6.220	0	0	0
2021/07/19	R248	05/08/2021	11.20	Call	Bond Future	3,968.8500	3.9688	3,468.4000	3.4684	(12.609)	0	0	0
2021/07/19	R248	05/08/2021	10.50	Put	Bond Future	1,904.4400	1.9044	2,191.9700	2.1920	15.098	0	0	0
2021/07/19	R248	05/08/2021	10.30	Call	Bond Future	231.2600	0.2313	119.6600	0.1197	(48.257)	0	0	1,300
2021/07/19	R248	05/08/2021	10.90	Put	Bond Future	525.7400	0.5257	599.2500	0.5992	13.982	0	0	0
2021/07/19	R248	05/08/2021	10.90	Call	Bond Future	2,206.9000	2.2069	1,769.3500	1.7694	(19.826)	0	0	1,300
2021/07/19	R248	05/08/2021	10.60	Put	Bond Future	1,434.3700	1.4344	1,659.3600	1.6594	15.686	0	0	0
2021/07/19	R248	05/08/2021	10.60	Call	Bond Future	897.1000	0.8971	611.0300	0.6110	(31.888)	0	0	0
2021/07/19	R248	05/08/2021			Bond Future	10.6714	87.0222	10.7400	86.5112	0.643	0.0000	0.0000	98,939
2021/07/19	R248	05/08/2021	12.51	Call	Bond Future	11,994.7500	11.9947	11,483.1400	11.4831	(4.265)	0	0	0
2021/07/19	R248	05/08/2021	12.52	Put	Bond Future	1.2800	0.0013	0.7400	0.0007	(42.188)	0	0	0
2021/07/19	R248	05/08/2021	12.50	Call	Bond Future	11,938.0700	11.9381	11,426.4400	11.4264	(4.286)	0	0	0
2021/07/19	R248	05/08/2021	10.00	Put	Bond Future	5,343.3900	5.3434	5,828.9300	5.8289	9.087	0	0	0
2021/07/19	R248	05/08/2021	10.00	Call	Bond Future	39.9200	0.0399	14.4000	0.0144	(63.928)	0	0	0
2021/07/19	R248	05/08/2021	10.50	Call	Bond Future	604.1100	0.6041	380.5800	0.3806	(37.002)	0	0	0
2021/07/19	R248	05/08/2021	10.30	Put	Bond Future	3,094.5100	3.0945	3,493.9700	3.4940	12.909	0	0	0
2021/07/19	R248	04/11/2021	12.85	Call	Bond Future	12,796.3300	12.7963	12,294.9700	12.2950	(3.918)	0	0	0
2021/07/19	R248	04/11/2021	12.85	Put	Bond Future	210.9600	0.2110	226.6400	0.2266	7.433	0	0	0
2021/07/19	R248	04/11/2021			Bond Future	10.8455	83.5436	10.9170	83.0266	0.659	0.0000	0.0000	116,011
2021/07/19	R248	04/11/2021	10.30	Put	Bond Future	5,176.1700	5.1762	5,531.2100	5.5312	6.859	0	0	0
2021/07/19	R248	04/11/2021	10.30	Call	Bond Future	1,030.7400	1.0307	868.7400	0.8687	(15.717)	0	0	1,200
2021/07/19	R248	04/11/2021	9.60	Put	Bond Future	10,220.6400	10.2206	10,692.5700	10.6926	4.617	0	0	0
2021/07/19	R248	04/11/2021	9.60	Call	Bond Future	199.3100	0.1993	154.2000	0.1542	(22.633)	0	0	1,200
2021/07/19	R248	04/11/2021	12.84	Call	Bond Future	12,744.6100	12.7446	12,243.4700	12.2435	(3.932)	0	0	0
2021/07/19	R248	04/11/2021	12.84	Put	Bond Future	213.2700	0.2133	229.1700	0.2292	7.455	0	0	0
2021/07/19	R248	04/11/2021	12.83	Call	Bond Future	12,692.8900	12.6929	12,191.9800	12.1920	(3.946)	0	0	0
2021/07/19	R248	04/11/2021	12.83	Put	Bond Future	215.6600	0.2157	231.7900	0.2318	7.479	0	0	0
2021/07/19	R248	03/02/2022	11.48	Call	Bond Future	5,388.6600	5.3887	5,026.1100	5.0261	(6.728)	0	0	0
2021/07/19	R248	03/02/2022	11.49	Put	Bond Future	2,260.2100	2.2602	2,419.4700	2.4195	7.046	0	0	0
2021/07/19	R248	03/02/2022	11.47	Call	Bond Future	5,344.3400	5.3443	4,983.1400	4.9831	(6.759)	0	0	0
2021/07/19	R248	03/02/2022			Bond Future	11.0252	84.5032	11.0996	83.9800	0.675	0.0000	0.0000	0
2021/07/19	R248	03/02/2022	11.48	Put	Bond Future	2,281.9300	2.2819	2,442.5400	2.4425	7.038	0	0	0
2021/07/19	R248	03/02/2022	11.49	Call	Bond Future	5,432.8600	5.4329	5,068.9600	5.0690	(6.698)	0	0	0
2021/07/19	R248	03/02/2022	11.47	Put	Bond Future	2,303.6400	2.3036	2,465.6000	2.4656	7.031	0	0	0
2021/07/19	R248	05/05/2022	11.80	Call	Bond Future	6,482.8100	6.4828	6,112.5800	6.1126	(5.711)	0	0	0
2021/07/19	R248	05/05/2022	11.79	Call	Bond Future	6,439.1600	6.4392	6,070.0300	6.0700	(5.733)	0	0	0
2021/07/19	R248	05/05/2022	11.79	Put	Bond Future	2,566.8500	2.5669	2,727.2500	2.7273	6.249	0	0	0
2021/07/19	R248	05/05/2022			Bond Future	11.2017	81.0873	11.2791	80.5578	0.691	0.0000	0.0000	0
2021/07/19	R248	05/05/2022	11.80	Put	Bond Future	2,547.5900	2.5476	2,706.8900	2.7069	6.253	0	0	0
2021/07/19	R248	05/05/2022	11.81	Call	Bond Future	6,526.5300	6.5265	6,155.2200	6.1552	(5.689)	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
2021/07/19	R248	05/05/2022	11.81	Put	Bond Future	2,528.4800	2.5285	2,686.7000	2.6867	6.258	0	0	0
2021/07/19	R248	04/08/2022	10.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	R248	04/08/2022	10.98	Put	Bond Future	71.0100	0.0710	71.0100	0.0710	0.000	0	0	0
2021/07/19	R248	04/08/2022	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	R248	04/08/2022	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/19	R248	04/08/2022			Bond Future	10.9900	84.7560	10.9900	84.7560	0.000	0.0000	0.0000	0
2021/07/19	R248	04/08/2022	11.00	Call	Bond Future	70.9100	0.0709	70.9100	0.0709	0.000	0	0	0
2021/07/19	R248	04/08/2022	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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