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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/07/2021 TO 21/07/2021

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
2021/07/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	2025	05/08/2021		Bond Future	153.5338	153.5338	153.3495	153.3495	(0.120)	0.0000	0.0000	4,073
2021/07/21	2025	04/11/2021		Bond Future	155.2206	155.2206	155.0319	155.0319	(0.122)	0.0000	0.0000	1,347
2021/07/21	2025	03/02/2022		Bond Future	155.4771	155.4771	155.2859	155.2859	(0.123)	0.0000	0.0000	0
2021/07/21	2025	05/05/2022		Bond Future	157.3579	157.3579	157.1635	157.1635	(0.124)	0.0000	0.0000	0
2021/07/21	2025	04/08/2022		Bond Future	157.0200	157.0200	157.0200	157.0200	0.000	0.0000	0.0000	0
2021/07/21	2029	05/08/2021		Bond Future	113.7826	113.7826	113.5277	113.5277	(0.224)	0.0000	0.0000	2,437
2021/07/21	2029	04/11/2021		Bond Future	113.8640	113.8640	113.6039	113.6039	(0.228)	0.0000	0.0000	2,601

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/21	2029	03/02/2022			Bond Future	115.2037	115.2037	114.9394	114.9394	(0.229)	0.0000	0.0000	0
2021/07/21	2029	05/05/2022			Bond Future	115.4070	115.4070	115.1403	115.1403	(0.231)	0.0000	0.0000	0
2021/07/21	2029	04/08/2022			Bond Future	115.4200	115.4200	115.4200	115.4200	0.000	0.0000	0.0000	0
2021/07/21	2030	05/08/2021	10.42	Call	Bond Future	7,698.5800	7.6986	7,735.4200	7.7354	0.479	0	0	0
2021/07/21	2030	05/08/2021	10.42	Put	Bond Future	0.2500	0.0003	0.2700	0.0003	8.000	0	0	0
2021/07/21	2030	05/08/2021	10.41	Call	Bond Future	7,648.1500	7.6482	7,684.9900	7.6850	0.482	0	0	0
2021/07/21	2030	05/08/2021	10.41	Put	Bond Future	0.2700	0.0003	0.2900	0.0003	7.407	0	0	0
2021/07/21	2030	05/08/2021	9.15	Call	Bond Future	1,392.0300	1.3920	1,410.9100	1.4109	1.356	0	0	0
2021/07/21	2030	05/08/2021	9.15	Put	Bond Future	417.1100	0.4171	399.1700	0.3992	(4.301)	0	0	7,500
2021/07/21	2030	05/08/2021	8.50	Put	Bond Future	2,795.4000	2.7954	2,755.7100	2.7557	(1.420)	0	0	0
2021/07/21	2030	05/08/2021	10.15	Call	Bond Future	6,324.5300	6.3245	6,361.3700	6.3614	0.582	0	0	0
2021/07/21	2030	05/08/2021	8.83	Call	Bond Future	448.7500	0.4488	449.5100	0.4495	0.169	0	0	479
2021/07/21	2030	05/08/2021	10.30	Put	Bond Future	0.6000	0.0006	0.6300	0.0006	5.000	0	0	200
2021/07/21	2030	05/08/2021	8.78	Put	Bond Future	1,466.5800	1.4666	1,428.7100	1.4287	(2.582)	0	0	0
2021/07/21	2030	05/08/2021	8.78	Call	Bond Future	356.9300	0.3569	355.8800	0.3559	(0.294)	0	0	200
2021/07/21	2030	05/08/2021	7.70	Put	Bond Future	7,545.1400	7.5451	7,508.3200	7.5083	(0.488)	0	0	0
2021/07/21	2030	05/08/2021	9.45	Call	Bond Future	2,730.4100	2.7304	2,762.7400	2.7627	1.184	0	0	600
2021/07/21	2030	05/08/2021	12.10	Call	Bond Future	15,656.2700	15.6563	15,693.0900	15.6931	0.235	0	0	0
2021/07/21	2030	05/08/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	600
2021/07/21	2030	05/08/2021			Bond Future	8.9757	94.5314	8.9691	94.5682	(0.073)	0.0000	0.0000	59,750
2021/07/21	2030	05/08/2021	10.43	Call	Bond Future	7,748.9700	7.7490	7,785.8100	7.7858	0.475	0	0	0
2021/07/21	2030	05/08/2021	10.43	Put	Bond Future	0.2300	0.0002	0.2500	0.0003	8.696	0	0	0
2021/07/21	2030	05/08/2021	8.50	Call	Bond Future	68.4000	0.0684	65.5300	0.0655	(4.196)	0	0	5,000
2021/07/21	2030	05/08/2021	9.50	Call	Bond Future	2,977.4900	2.9775	3,011.0400	3.0110	1.127	0	0	0
2021/07/21	2030	05/08/2021	9.50	Put	Bond Future	84.2800	0.0843	81.0100	0.0810	(3.880)	0	0	0
2021/07/21	2030	05/08/2021	10.15	Put	Bond Future	1.7600	0.0018	1.7800	0.0018	1.136	0	0	479
2021/07/21	2030	05/08/2021	9.75	Call	Bond Future	4,254.1300	4.2541	4,290.3100	4.2903	0.850	0	0	0
2021/07/21	2030	05/08/2021	9.75	Put	Bond Future	21.7500	0.0217	21.1100	0.0211	(2.943)	0	0	479
2021/07/21	2030	05/08/2021	8.83	Put	Bond Future	1,273.2300	1.2732	1,237.1700	1.2372	(2.832)	0	0	0
2021/07/21	2030	05/08/2021	10.30	Call	Bond Future	7,091.0400	7.0910	7,127.8900	7.1279	0.520	0	0	0
2021/07/21	2030	05/08/2021	7.70	Call	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	200
2021/07/21	2030	05/08/2021	8.95	Put	Bond Future	874.7900	0.8748	844.5900	0.8446	(3.452)	0	0	0
2021/07/21	2030	05/08/2021	8.95	Call	Bond Future	730.2600	0.7303	736.8800	0.7369	0.907	0	0	600
2021/07/21	2030	05/08/2021	9.45	Put	Bond Future	108.1100	0.1081	103.6200	0.1036	(4.153)	0	0	0
2021/07/21	2030	04/11/2021	11.26	Call	Bond Future	10,658.5700	10.6586	10,701.1800	10.7012	0.400	0	0	0
2021/07/21	2030	04/11/2021	9.20	Call	Bond Future	2,111.5200	2.1115	2,171.7800	2.1718	2.854	0	0	29
2021/07/21	2030	04/11/2021	8.27	Put	Bond Future	5,402.8800	5.4029	5,397.0500	5.3971	(0.108)	0	0	0
2021/07/21	2030	04/11/2021	8.27	Call	Bond Future	362.4700	0.3625	392.3900	0.3924	8.254	0	0	300
2021/07/21	2030	04/11/2021	8.77	Put	Bond Future	3,253.1700	3.2532	3,266.6200	3.2666	0.413	0	0	0
2021/07/21	2030	04/11/2021	11.44	Put	Bond Future	58.6900	0.0587	63.9200	0.0639	8.911	0	0	300
2021/07/21	2030	04/11/2021	10.60	Call	Bond Future	7,661.2000	7.6612	7,710.4000	7.7104	0.642	0	0	0
2021/07/21	2030	04/11/2021	10.60	Put	Bond Future	244.3100	0.2443	257.7600	0.2578	5.505	0	0	0
2021/07/21	2030	04/11/2021	10.59	Put	Bond Future	248.0800	0.2481	261.7500	0.2618	5.510	0	0	0
2021/07/21	2030	04/11/2021			Bond Future	9.1646	95.5467	9.1580	95.5825	(0.072)	0.0000	0.0000	74,496
2021/07/21	2030	04/11/2021	11.26	Put	Bond Future	86.8100	0.0868	93.6700	0.0937	7.902	0	0	29
2021/07/21	2030	04/11/2021	9.90	Put	Bond Future	706.1400	0.7061	730.1100	0.7301	3.395	0	0	0
2021/07/21	2030	04/11/2021	9.90	Call	Bond Future	4,604.7800	4.6048	4,664.5000	4.6645	1.297	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
2021/07/21	2030	04/11/2021	9.20	Put	Bond Future	1,918.7600	1.9188	1,943.2700	1.9433	1.277	0	0	0
2021/07/21	2030	04/11/2021	8.77	Call	Bond Future	1,071.6000	1.0716	1,120.8000	1.1208	4.591	0	0	300
2021/07/21	2030	04/11/2021	11.44	Call	Bond Future	11,464.6600	11.4647	11,505.6400	11.5056	0.357	0	0	0
2021/07/21	2030	04/11/2021	10.61	Call	Bond Future	7,706.3600	7.7064	7,755.5100	7.7555	0.638	0	0	0
2021/07/21	2030	04/11/2021	10.61	Put	Bond Future	240.5100	0.2405	253.9100	0.2539	5.571	0	0	0
2021/07/21	2030	04/11/2021	10.59	Call	Bond Future	7,615.9800	7.6160	7,665.4000	7.6654	0.649	0	0	0
2021/07/21	2030	03/02/2022	8.85	Put	Bond Future	4,153.2300	4.1532	4,216.8000	4.2168	1.531	0	0	0
2021/07/21	2030	03/02/2022	8.85	Call	Bond Future	1,414.9700	1.4150	1,513.8200	1.5138	6.986	0	0	1,000
2021/07/21	2030	03/02/2022	9.35	Call	Bond Future	2,579.2200	2.5792	2,685.1600	2.6852	4.107	0	0	0
2021/07/21	2030	03/02/2022	9.35	Put	Bond Future	2,634.9400	2.6349	2,705.6000	2.7056	2.682	0	0	101
2021/07/21	2030	03/02/2022	8.39	Put	Bond Future	6,005.7900	6.0058	6,028.6600	6.0287	0.381	0	0	0
2021/07/21	2030	03/02/2022	8.39	Call	Bond Future	711.5200	0.7115	769.6700	0.7697	8.173	0	0	101
2021/07/21	2030	03/02/2022	9.45	Call	Bond Future	2,856.0600	2.8561	2,964.7500	2.9648	3.806	0	0	0
2021/07/21	2030	03/02/2022	9.45	Put	Bond Future	2,386.8900	2.3869	2,460.3000	2.4603	3.076	0	0	0
2021/07/21	2030	03/02/2022			Bond Future	9.3606	92.6436	9.3539	92.6789	(0.072)	0.0000	0.0000	0
2021/07/21	2030	03/02/2022	9.60	Put	Bond Future	2,050.9900	2.0510	2,131.6400	2.1316	3.932	0	0	0
2021/07/21	2030	03/02/2022	9.60	Call	Bond Future	3,300.3600	3.3004	3,416.2900	3.4163	3.513	0	0	1,000
2021/07/21	2030	03/02/2022	10.85	Call	Bond Future	7,994.9300	7.9949	8,099.8600	8.0999	1.312	0	0	0
2021/07/21	2030	03/02/2022	10.85	Put	Bond Future	563.0100	0.5630	632.6600	0.6327	12.371	0	0	1,000
2021/07/21	2030	03/02/2022	9.78	Call	Bond Future	3,876.3900	3.8764	4,001.0600	4.0011	3.216	0	0	0
2021/07/21	2030	03/02/2022	9.78	Put	Bond Future	1,701.9200	1.7019	1,791.3100	1.7913	5.252	0	0	101
2021/07/21	2030	03/02/2022	9.44	Call	Bond Future	2,827.6100	2.8276	2,936.2600	2.9363	3.842	0	0	0
2021/07/21	2030	03/02/2022	9.44	Put	Bond Future	2,410.7600	2.4108	2,484.1300	2.4841	3.043	0	0	0
2021/07/21	2030	03/02/2022	9.43	Call	Bond Future	2,799.5700	2.7996	2,907.6500	2.9076	3.861	0	0	0
2021/07/21	2030	03/02/2022	9.43	Put	Bond Future	2,435.0700	2.4351	2,507.8700	2.5079	2.990	0	0	0
2021/07/21	2030	05/05/2022	8.89	Put	Bond Future	5,034.5200	5.0345	5,074.6800	5.0747	0.798	0	0	0
2021/07/21	2030	05/05/2022	8.47	Call	Bond Future	906.9000	0.9069	932.1200	0.9321	2.781	0	0	1,073
2021/07/21	2030	05/05/2022	8.14	Put	Bond Future	8,216.4900	8.2165	8,203.0600	8.2031	(0.163)	0	0	0
2021/07/21	2030	05/05/2022	8.14	Call	Bond Future	583.3400	0.5833	605.0500	0.6051	3.722	0	0	1,800
2021/07/21	2030	05/05/2022	9.95	Call	Bond Future	4,116.5600	4.1166	4,218.3700	4.2184	2.473	0	0	0
2021/07/21	2030	05/05/2022	10.21	Call	Bond Future	4,957.3900	4.9574	5,074.0100	5.0740	2.352	0	0	0
2021/07/21	2030	05/05/2022	10.21	Put	Bond Future	1,759.7300	1.7597	1,841.2100	1.8412	4.630	0	0	0
2021/07/21	2030	05/05/2022			Bond Future	9.5666	93.7435	9.5597	93.7786	(0.072)	0.0000	0.0000	0
2021/07/21	2030	05/05/2022	8.89	Call	Bond Future	1,510.6800	1.5107	1,585.9800	1.5860	4.985	0	0	1,800
2021/07/21	2030	05/05/2022	11.04	Call	Bond Future	8,003.8100	8.0038	8,111.0100	8.1110	1.339	0	0	0
2021/07/21	2030	05/05/2022	11.04	Put	Bond Future	888.8700	0.8889	960.9300	0.9609	8.107	0	0	1,800
2021/07/21	2030	05/05/2022	9.35	Call	Bond Future	2,474.8700	2.4749	2,560.5500	2.5606	3.462	0	0	0
2021/07/21	2030	05/05/2022	9.35	Put	Bond Future	3,584.7500	3.5848	3,635.2900	3.6353	1.410	0	0	1,073
2021/07/21	2030	05/05/2022	8.47	Put	Bond Future	6,704.8300	6.7048	6,694.9100	6.6949	(0.148)	0	0	0
2021/07/21	2030	05/05/2022	9.95	Put	Bond Future	2,193.7200	2.1937	2,260.3900	2.2604	3.039	0	0	1,073
2021/07/21	2030	05/05/2022	10.20	Call	Bond Future	4,923.7400	4.9237	5,039.9300	5.0399	2.360	0	0	0
2021/07/21	2030	05/05/2022	10.20	Put	Bond Future	1,774.6800	1.7747	1,855.7300	1.8557	4.567	0	0	0
2021/07/21	2030	05/05/2022	10.19	Call	Bond Future	4,890.1700	4.8902	5,005.9300	5.0059	2.367	0	0	0
2021/07/21	2030	05/05/2022	10.19	Put	Bond Future	1,789.7400	1.7897	1,870.3600	1.8704	4.505	0	0	0
2021/07/21	2030	04/08/2022	9.56	Call	Bond Future	99.6500	0.0996	99.6500	0.0996	0.000	0	0	0
2021/07/21	2030	04/08/2022	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	2030	04/08/2022			Bond Future	9.5400	92.0683	9.5400	92.0683	0.000	0.0000	0.0000	0
2021/07/21	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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2021/07/21	2030	04/08/2022	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	2030	04/08/2022	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	2030	04/08/2022	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	2032	05/08/2021	11.37	Call	Bond Future	9,475.6300	9.4756	9,455.0200	9.4550	(0.218)	0	0	0
2021/07/21	2032	05/08/2021	11.37	Put	Bond Future	0.0500	0.0001	0.0600	0.0001	20.000	0	0	0
2021/07/21	2032	05/08/2021			Bond Future	9.7024	93.4737	9.7057	93.4531	0.035	0.0000	0.0000	34,915
2021/07/21	2032	05/08/2021	11.36	Call	Bond Future	9,422.9500	9.4229	9,402.3400	9.4023	(0.219)	0	0	0
2021/07/21	2032	05/08/2021	11.36	Put	Bond Future	0.0600	0.0001	0.0700	0.0001	16.667	0	0	0
2021/07/21	2032	05/08/2021	11.35	Call	Bond Future	9,370.2100	9.3702	9,349.6000	9.3496	(0.220)	0	0	0
2021/07/21	2032	05/08/2021	11.35	Put	Bond Future	0.0600	0.0001	0.0700	0.0001	16.667	0	0	0
2021/07/21	2032	04/11/2021	9.83	Call	Bond Future	1,981.5400	1.9815	2,023.2500	2.0232	2.105	0	0	700
2021/07/21	2032	04/11/2021	11.70	Call	Bond Future	10,052.9900	10.0530	10,047.9400	10.0479	(0.050)	0	0	0
2021/07/21	2032	04/11/2021	11.71	Put	Bond Future	164.7200	0.1647	181.8200	0.1818	10.381	0	0	0
2021/07/21	2032	04/11/2021	11.69	Call	Bond Future	10,004.8000	10.0048	9,999.9400	9.9999	(0.049)	0	0	0
2021/07/21	2032	04/11/2021			Bond Future	9.8995	90.3332	9.9032	90.3109	0.038	0.0000	0.0000	98,485
2021/07/21	2032	04/11/2021	9.33	Put	Bond Future	4,262.9900	4.2630	4,320.2900	4.3203	1.344	0	0	0
2021/07/21	2032	04/11/2021	9.33	Call	Bond Future	793.1100	0.7931	828.0800	0.8281	4.409	0	0	700
2021/07/21	2032	04/11/2021	9.83	Put	Bond Future	2,395.3300	2.3953	2,459.3700	2.4594	2.674	0	0	0
2021/07/21	2032	04/11/2021	12.81	Call	Bond Future	15,265.3800	15.2654	15,246.2700	15.2463	(0.125)	0	0	0
2021/07/21	2032	04/11/2021	12.81	Put	Bond Future	17.7800	0.0178	21.0000	0.0210	18.110	0	0	700
2021/07/21	2032	04/11/2021	11.70	Put	Bond Future	167.1900	0.1672	184.4700	0.1845	10.336	0	0	0
2021/07/21	2032	04/11/2021	11.71	Call	Bond Future	10,101.1700	10.1012	10,095.9400	10.0959	(0.052)	0	0	0
2021/07/21	2032	04/11/2021	11.69	Put	Bond Future	169.6900	0.1697	187.1600	0.1872	10.295	0	0	0
2021/07/21	2032	03/02/2022	11.13	Call	Bond Future	6,699.6700	6.6997	6,800.5400	6.8005	1.506	0	0	0
2021/07/21	2032	03/02/2022	11.13	Put	Bond Future	1,023.2300	1.0232	1,147.6100	1.1476	12.156	0	0	210
2021/07/21	2032	03/02/2022	10.53	Call	Bond Future	4,294.0700	4.2941	4,411.7800	4.4118	2.741	0	0	0
2021/07/21	2032	03/02/2022	10.53	Put	Bond Future	1,863.0700	1.8631	2,004.2900	2.0043	7.580	0	0	210
2021/07/21	2032	03/02/2022	10.35	Put	Bond Future	2,238.4400	2.2384	2,371.7400	2.3717	5.955	0	0	400
2021/07/21	2032	03/02/2022	9.58	Put	Bond Future	4,570.0300	4.5700	4,712.0600	4.7121	3.108	0	0	0
2021/07/21	2032	03/02/2022	9.58	Call	Bond Future	1,503.2000	1.5032	1,621.7200	1.6217	7.885	0	0	400
2021/07/21	2032	03/02/2022	10.66	Call	Bond Future	4,782.5700	4.7826	4,902.4300	4.9024	2.506	0	0	0
2021/07/21	2032	03/02/2022	10.66	Put	Bond Future	1,634.0100	1.6340	1,777.3800	1.7774	8.774	0	0	97
2021/07/21	2032	03/02/2022	10.45	Put	Bond Future	2,021.6300	2.0216	2,159.9200	2.1599	6.841	0	0	198
2021/07/21	2032	03/02/2022	9.81	Call	Bond Future	2,053.3000	2.0533	2,167.7700	2.1678	5.575	0	0	0
2021/07/21	2032	03/02/2022	9.81	Put	Bond Future	3,746.9100	3.7469	3,884.8900	3.8849	3.683	0	0	198
2021/07/21	2032	03/02/2022	8.91	Put	Bond Future	7,729.5500	7.7296	7,791.7100	7.7917	0.804	0	0	0
2021/07/21	2032	03/02/2022	10.43	Call	Bond Future	3,937.0300	3.9370	4,050.9800	4.0510	2.894	0	0	0
2021/07/21	2032	03/02/2022	10.43	Put	Bond Future	2,063.5400	2.0635	2,201.0000	2.2010	6.661	0	0	0
2021/07/21	2032	03/02/2022	10.42	Call	Bond Future	3,902.2300	3.9022	4,015.5000	4.0155	2.903	0	0	0
2021/07/21	2032	03/02/2022	10.42	Put	Bond Future	2,084.7600	2.0848	2,221.5400	2.2215	6.561	0	0	0
2021/07/21	2032	03/02/2022			Bond Future	10.1002	91.3749	10.1043	91.3513	0.040	0.0000	0.0000	0
2021/07/21	2032	03/02/2022	9.62	Put	Bond Future	4,418.3300	4.4183	4,560.2100	4.5602	3.211	0	0	0
2021/07/21	2032	03/02/2022	9.62	Call	Bond Future	1,592.3100	1.5923	1,710.6800	1.7107	7.434	0	0	210
2021/07/21	2032	03/02/2022	10.95	Call	Bond Future	5,943.7500	5.9438	6,053.1500	6.0532	1.841	0	0	0
2021/07/21	2032	03/02/2022	10.95	Put	Bond Future	1,223.3200	1.2233	1,356.2300	1.3562	10.865	0	0	400
2021/07/21	2032	03/02/2022	10.35	Call	Bond Future	3,662.4200	3.6624	3,772.2100	3.7722	2.998	0	0	0
2021/07/21	2032	03/02/2022	10.14	Call	Bond Future	2,984.9700	2.9850	3,090.8600	3.0909	3.547	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
2021/07/21	2032	03/02/2022	10.14	Put	Bond Future	2,755.9600	2.7560	2,885.3600	2.8854	4.695	0	0	97
2021/07/21	2032	03/02/2022	9.14	Put	Bond Future	6,512.9000	6.5129	6,610.4000	6.6104	1.497	0	0	0
2021/07/21	2032	03/02/2022	9.14	Call	Bond Future	740.4600	0.7405	814.4500	0.8144	9.992	0	0	97
2021/07/21	2032	03/02/2022	10.45	Call	Bond Future	4,007.0100	4.0070	4,121.7900	4.1218	2.864	0	0	0
2021/07/21	2032	03/02/2022	8.91	Call	Bond Future	500.5100	0.5005	539.1600	0.5392	7.722	0	0	198
2021/07/21	2032	03/02/2022	10.44	Call	Bond Future	3,971.9500	3.9719	4,086.3200	4.0863	2.879	0	0	0
2021/07/21	2032	03/02/2022	10.44	Put	Bond Future	2,042.4900	2.0425	2,180.3700	2.1804	6.751	0	0	0
2021/07/21	2032	05/05/2022	11.03	Call	Bond Future	5,840.2200	5.8402	5,854.2900	5.8543	0.241	0	0	0
2021/07/21	2032	05/05/2022	11.03	Put	Bond Future	1,921.3700	1.9214	1,959.7500	1.9597	1.998	0	0	0
2021/07/21	2032	05/05/2022	11.02	Put	Bond Future	1,936.3900	1.9364	1,974.9200	1.9749	1.990	0	0	0
2021/07/21	2032	05/05/2022			Bond Future	10.3069	88.3130	10.3113	88.2886	0.042	0.0000	0.0000	0
2021/07/21	2032	05/05/2022	11.04	Call	Bond Future	5,877.5500	5.8775	5,891.7600	5.8918	0.242	0	0	0
2021/07/21	2032	05/05/2022	11.04	Put	Bond Future	1,906.1800	1.9062	1,944.7000	1.9447	2.021	0	0	0
2021/07/21	2032	05/05/2022	11.02	Call	Bond Future	5,802.6700	5.8027	5,816.8900	5.8169	0.245	0	0	0
2021/07/21	2032	04/08/2022	10.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	2032	04/08/2022	10.22	Call	Bond Future	55.5900	0.0556	55.5900	0.0556	0.000	0	0	0
2021/07/21	2032	04/08/2022	10.20	Put	Bond Future	55.6300	0.0556	55.6300	0.0556	0.000	0	0	0
2021/07/21	2032	04/08/2022			Bond Future	10.2100	91.0595	10.2100	91.0595	0.000	0.0000	0.0000	0
2021/07/21	2032	04/08/2022	10.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	2032	04/08/2022	10.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	2032	04/08/2022	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	2033	05/08/2021			Bond Future	108.0947	108.0947	107.6746	107.6746	(0.389)	0.0000	0.0000	2,357
2021/07/21	2033	04/11/2021			Bond Future	108.0343	108.0343	107.6079	107.6079	(0.395)	0.0000	0.0000	8,477
2021/07/21	2033	03/02/2022			Bond Future	109.3053	109.3053	108.8729	108.8729	(0.396)	0.0000	0.0000	0
2021/07/21	2033	05/05/2022			Bond Future	109.3584	109.3584	108.9214	108.9214	(0.400)	0.0000	0.0000	0
2021/07/21	2033	04/08/2022			Bond Future	108.6600	108.6600	108.6600	108.6600	0.000	0.0000	0.0000	0
2021/07/21	2037	05/08/2021	12.27	Call	Bond Future	9,781.1200	9.7811	9,692.3300	9.6923	(0.908)	0	0	0
2021/07/21	2037	05/08/2021	12.27	Put	Bond Future	0.3200	0.0003	0.3200	0.0003	0.000	0	0	0
2021/07/21	2037	05/08/2021	12.28	Call	Bond Future	9,835.6800	9.8357	9,746.8900	9.7469	(0.903)	0	0	0
2021/07/21	2037	05/08/2021	12.26	Put	Bond Future	0.3400	0.0003	0.3400	0.0003	0.000	0	0	0
2021/07/21	2037	05/08/2021			Bond Future	10.6414	84.1713	10.6549	84.0825	0.127	0.0000	0.0000	77,476
2021/07/21	2037	05/08/2021	12.28	Put	Bond Future	0.3000	0.0003	0.3000	0.0003	0.000	0	0	0
2021/07/21	2037	05/08/2021	12.26	Call	Bond Future	9,726.4900	9.7265	9,637.7000	9.6377	(0.913)	0	0	0
2021/07/21	2037	04/11/2021	12.30	Call	Bond Future	9,021.2200	9.0212	8,971.0000	8.9710	(0.557)	0	0	0
2021/07/21	2037	04/11/2021	12.30	Put	Bond Future	371.6100	0.3716	412.4700	0.4125	10.995	0	0	600
2021/07/21	2037	04/11/2021	11.49	Put	Bond Future	1,061.2500	1.0613	1,138.3600	1.1384	7.266	0	0	0
2021/07/21	2037	04/11/2021	11.49	Call	Bond Future	5,106.7000	5.1067	5,092.7300	5.0927	(0.274)	0	0	600
2021/07/21	2037	04/11/2021	12.82	Put	Bond Future	185.0900	0.1851	210.0000	0.2100	13.458	0	0	0
2021/07/21	2037	04/11/2021	12.83	Call	Bond Future	11,624.5500	11.6245	11,558.0700	11.5581	(0.572)	0	0	0
2021/07/21	2037	04/11/2021			Bond Future	10.8353	85.0754	10.8495	84.9843	0.131	0.0000	0.0000	90,937
2021/07/21	2037	04/11/2021	12.82	Call	Bond Future	11,576.6500	11.5766	11,510.4800	11.5105	(0.572)	0	0	0
2021/07/21	2037	04/11/2021	12.83	Put	Bond Future	181.8000	0.1818	206.4000	0.2064	13.531	0	0	0
2021/07/21	2037	04/11/2021	12.81	Call	Bond Future	11,528.7600	11.5288	11,462.9000	11.4629	(0.571)	0	0	0
2021/07/21	2037	04/11/2021	12.81	Put	Bond Future	188.4400	0.1884	213.6600	0.2137	13.384	0	0	0
2021/07/21	2037	03/02/2022	11.46	Call	Bond Future	4,730.1700	4.7302	4,746.0900	4.7461	0.337	0	0	0
2021/07/21	2037	03/02/2022	11.47	Put	Bond Future	2,129.2600	2.1293	2,237.6300	2.2376	5.090	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
2021/07/21	2037	03/02/2022	11.45	Call	Bond Future	4,690.9800	4.6910	4,707.3400	4.7073	0.349	0	0	0
2021/07/21	2037	03/02/2022			Bond Future	11.0361	81.8014	11.0510	81.7085	0.135	0.0000	0.0000	0
2021/07/21	2037	03/02/2022	11.46	Put	Bond Future	2,149.3500	2.1494	2,258.1600	2.2582	5.062	0	0	0
2021/07/21	2037	03/02/2022	11.47	Call	Bond Future	4,769.4700	4.7695	4,784.9500	4.7850	0.325	0	0	0
2021/07/21	2037	03/02/2022	11.45	Put	Bond Future	2,169.6200	2.1696	2,278.8700	2.2789	5.035	0	0	0
2021/07/21	2037	05/05/2022	11.84	Put	Bond Future	2,367.0200	2.3670	2,442.5500	2.4425	3.191	0	0	0
2021/07/21	2037	05/05/2022	11.82	Call	Bond Future	5,792.5400	5.7925	5,773.9600	5.7740	(0.321)	0	0	0
2021/07/21	2037	05/05/2022	11.83	Call	Bond Future	5,831.2700	5.8313	5,812.6600	5.8127	(0.319)	0	0	0
2021/07/21	2037	05/05/2022			Bond Future	11.2427	82.7728	11.2583	82.6783	0.139	0.0000	0.0000	0
2021/07/21	2037	05/05/2022	11.84	Call	Bond Future	5,870.3500	5.8703	5,851.4300	5.8514	(0.322)	0	0	0
2021/07/21	2037	05/05/2022	11.82	Put	Bond Future	2,402.7900	2.4028	2,478.6600	2.4787	3.158	0	0	0
2021/07/21	2037	05/05/2022	11.83	Put	Bond Future	2,384.7000	2.3847	2,460.5400	2.4605	3.180	0	0	0
2021/07/21	2037	04/08/2022	10.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	2037	04/08/2022	10.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	2037	04/08/2022	10.89	Put	Bond Future	62.7000	0.0627	62.7000	0.0627	0.000	0	0	0
2021/07/21	2037	04/08/2022	10.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	2037	04/08/2022			Bond Future	10.9000	82.8980	10.9000	82.8980	0.000	0.0000	0.0000	0
2021/07/21	2037	04/08/2022	10.91	Call	Bond Future	62.6200	0.0626	62.6200	0.0626	0.000	0	0	0
2021/07/21	2037	04/08/2022	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	2038	05/08/2021			Bond Future	118.5113	118.5113	117.8121	117.8121	(0.590)	0.0000	0.0000	7,535
2021/07/21	2038	04/11/2021			Bond Future	119.8133	119.8133	119.1046	119.1046	(0.591)	0.0000	0.0000	4,999
2021/07/21	2038	03/02/2022			Bond Future	119.4571	119.4571	118.7403	118.7403	(0.600)	0.0000	0.0000	0
2021/07/21	2038	05/05/2022			Bond Future	120.9023	120.9023	120.1762	120.1762	(0.601)	0.0000	0.0000	0
2021/07/21	2038	04/08/2022			Bond Future	121.2500	121.2500	121.2500	121.2500	0.000	0.0000	0.0000	0
2021/07/21	2040	05/08/2021	12.48	Call	Bond Future	10,764.6200	10.7646	10,598.0500	10.5981	(1.547)	0	0	0
2021/07/21	2040	05/08/2021	12.49	Put	Bond Future	0.2800	0.0003	0.4700	0.0005	67.857	0	0	0
2021/07/21	2040	05/08/2021	12.47	Call	Bond Future	10,707.8100	10.7078	10,541.2500	10.5413	(1.556)	0	0	0
2021/07/21	2040	05/08/2021	11.05	Put	Bond Future	370.6200	0.3706	412.4500	0.4124	11.286	0	0	0
2021/07/21	2040	05/08/2021	11.05	Call	Bond Future	2,237.2400	2.2372	2,112.3000	2.1123	(5.585)	0	0	900
2021/07/21	2040	05/08/2021			Bond Future	10.7805	86.1216	10.8042	85.9548	0.220	0.0000	0.0000	46,641
2021/07/21	2040	05/08/2021	12.48	Put	Bond Future	0.2900	0.0003	0.4900	0.0005	68.966	0	0	0
2021/07/21	2040	05/08/2021	12.49	Call	Bond Future	10,821.3700	10.8214	10,654.7900	10.6548	(1.539)	0	0	0
2021/07/21	2040	05/08/2021	12.47	Put	Bond Future	0.3100	0.0003	0.5200	0.0005	67.742	0	0	0
2021/07/21	2040	05/08/2021	11.55	Put	Bond Future	40.9300	0.0409	50.4100	0.0504	23.161	0	0	0
2021/07/21	2040	05/08/2021	11.55	Call	Bond Future	5,203.5700	5.2036	5,046.2800	5.0463	(3.023)	0	0	900
2021/07/21	2040	05/08/2021	14.80	Call	Bond Future	22,246.1400	22.2461	22,079.3700	22.0794	(0.750)	0	0	0
2021/07/21	2040	05/08/2021	14.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2021/07/21	2040	04/11/2021	12.90	Call	Bond Future	11,960.9800	11.9610	11,821.5900	11.8216	(1.165)	0	0	0
2021/07/21	2040	04/11/2021	12.90	Put	Bond Future	214.4300	0.2144	244.9500	0.2450	14.233	0	0	0
2021/07/21	2040	04/11/2021	12.89	Call	Bond Future	11,909.7100	11.9097	11,770.6200	11.7706	(1.168)	0	0	0
2021/07/21	2040	04/11/2021	12.89	Put	Bond Future	217.0700	0.2171	247.8900	0.2479	14.198	0	0	0
2021/07/21	2040	04/11/2021			Bond Future	10.9700	87.0466	10.9948	86.8767	0.226	0.0000	0.0000	52,796
2021/07/21	2040	04/11/2021	12.91	Call	Bond Future	12,012.2700	12.0123	11,872.5800	11.8726	(1.163)	0	0	0
2021/07/21	2040	04/11/2021	12.91	Put	Bond Future	211.8800	0.2119	242.1000	0.2421	14.263	0	0	0
2021/07/21	2040	03/02/2022	11.58	Put	Bond Future	2,356.5000	2.3565	2,396.7500	2.3968	1.708	0	0	0
2021/07/21	2040	03/02/2022	11.59	Call	Bond Future	5,085.4400	5.0854	4,952.1200	4.9521	(2.622)	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
2021/07/21	2040	03/02/2022	11.57	Put	Bond Future	2,377.6300	2.3776	2,418.9800	2.4190	1.739	0	0	0
2021/07/21	2040	03/02/2022			Bond Future	11.1662	83.5450	11.1921	83.3723	0.232	0.0000	0.0000	0
2021/07/21	2040	03/02/2022	11.58	Call	Bond Future	5,043.4000	5.0434	4,910.9500	4.9110	(2.626)	0	0	0
2021/07/21	2040	03/02/2022	11.59	Put	Bond Future	2,335.3300	2.3353	2,374.7100	2.3747	1.686	0	0	0
2021/07/21	2040	03/02/2022	11.57	Call	Bond Future	5,001.2400	5.0012	4,869.8900	4.8699	(2.626)	0	0	0
2021/07/21	2040	05/05/2022	10.57	Put	Bond Future	7,233.8800	7.2339	7,377.0000	7.3770	1.978	0	0	0
2021/07/21	2040	05/05/2022	10.57	Call	Bond Future	1,799.2600	1.7993	1,767.1800	1.7672	(1.783)	0	0	1,200
2021/07/21	2040	05/05/2022	13.04	Call	Bond Future	11,003.8600	11.0039	10,897.7700	10.8978	(0.964)	0	0	0
2021/07/21	2040	05/05/2022	13.04	Put	Bond Future	1,211.7100	1.2117	1,280.8200	1.2808	5.704	0	0	1,200
2021/07/21	2040	05/05/2022	11.91	Put	Bond Future	2,669.2700	2.6693	2,771.4600	2.7715	3.828	0	0	0
2021/07/21	2040	05/05/2022	11.92	Call	Bond Future	6,108.6800	6.1087	6,035.2100	6.0352	(1.203)	0	0	0
2021/07/21	2040	05/05/2022	11.92	Put	Bond Future	2,649.8100	2.6498	2,751.5400	2.7515	3.839	0	0	0
2021/07/21	2040	05/05/2022			Bond Future	11.3676	84.5372	11.3946	84.3620	0.238	0.0000	0.0000	0
2021/07/21	2040	05/05/2022	9.82	Put	Bond Future	11,727.1900	11.7272	11,888.0200	11.8880	1.371	0	0	0
2021/07/21	2040	05/05/2022	9.82	Call	Bond Future	653.6500	0.6536	639.2800	0.6393	(2.198)	0	0	1,200
2021/07/21	2040	05/05/2022	11.91	Call	Bond Future	6,067.6100	6.0676	5,994.6000	5.9946	(1.203)	0	0	0
2021/07/21	2040	05/05/2022	11.90	Call	Bond Future	6,026.6000	6.0266	5,954.0600	5.9541	(1.204)	0	0	0
2021/07/21	2040	05/05/2022	11.90	Put	Bond Future	2,688.8700	2.6889	2,791.5300	2.7915	3.818	0	0	0
2021/07/21	2040	04/08/2022	11.05	Call	Bond Future	67.1900	0.0672	67.1900	0.0672	0.000	0	0	0
2021/07/21	2040	04/08/2022	11.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	2040	04/08/2022			Bond Future	11.0400	84.5370	11.0400	84.5370	0.000	0.0000	0.0000	0
2021/07/21	2040	04/08/2022	11.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	2040	04/08/2022	11.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	2040	04/08/2022	11.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	2040	04/08/2022	11.03	Put	Bond Future	67.2800	0.0673	67.2800	0.0673	0.000	0	0	0
2021/07/21	2044	05/08/2021	12.60	Put	Bond Future	0.4000	0.0004	0.7600	0.0008	90.000	0	0	0
2021/07/21	2044	05/08/2021	12.61	Call	Bond Future	11,213.7800	11.2138	10,971.5400	10.9715	(2.160)	0	0	0
2021/07/21	2044	05/08/2021	12.61	Put	Bond Future	0.3800	0.0004	0.7300	0.0007	92.105	0	0	0
2021/07/21	2044	05/08/2021			Bond Future	10.8337	82.8182	10.8678	82.5756	0.314	0.0000	0.0000	48,741
2021/07/21	2044	05/08/2021	12.60	Call	Bond Future	11,158.1100	11.1581	10,915.8800	10.9159	(2.171)	0	0	0
2021/07/21	2044	05/08/2021	12.59	Call	Bond Future	11,102.3600	11.1024	10,860.1400	10.8601	(2.182)	0	0	0
2021/07/21	2044	05/08/2021	12.59	Put	Bond Future	0.4200	0.0004	0.7900	0.0008	88.095	0	0	0
2021/07/21	2044	04/11/2021	12.91	Call	Bond Future	11,803.3900	11.8034	11,592.4800	11.5925	(1.787)	0	0	0
2021/07/21	2044	04/11/2021	12.91	Put	Bond Future	238.2600	0.2383	273.8200	0.2738	14.925	0	0	0
2021/07/21	2044	04/11/2021			Bond Future	11.0149	83.7077	11.0504	83.4612	0.323	0.0000	0.0000	22,653
2021/07/21	2044	04/11/2021	12.90	Call	Bond Future	11,752.6600	11.7527	11,542.0900	11.5421	(1.792)	0	0	0
2021/07/21	2044	04/11/2021	12.90	Put	Bond Future	241.0100	0.2410	276.9100	0.2769	14.896	0	0	0
2021/07/21	2044	04/11/2021	12.89	Call	Bond Future	11,701.9400	11.7019	11,491.7300	11.4917	(1.796)	0	0	0
2021/07/21	2044	04/11/2021	12.89	Put	Bond Future	243.8400	0.2438	280.1000	0.2801	14.870	0	0	0
2021/07/21	2044	03/02/2022	11.60	Call	Bond Future	4,913.5700	4.9136	4,823.1600	4.8232	(1.840)	0	0	0
2021/07/21	2044	03/02/2022	11.60	Put	Bond Future	2,301.1300	2.3011	2,460.8000	2.4608	6.939	0	0	0
2021/07/21	2044	03/02/2022	11.59	Call	Bond Future	4,871.7100	4.8717	4,781.9200	4.7819	(1.843)	0	0	0
2021/07/21	2044	03/02/2022	11.59	Put	Bond Future	2,323.1700	2.3232	2,483.4600	2.4835	6.900	0	0	0
2021/07/21	2044	03/02/2022			Bond Future	11.2022	80.2928	11.2393	80.0427	0.331	0.0000	0.0000	0
2021/07/21	2044	03/02/2022	11.61	Call	Bond Future	4,955.3300	4.9553	4,864.2900	4.8643	(1.837)	0	0	0
2021/07/21	2044	03/02/2022	11.61	Put	Bond Future	2,279.0800	2.2791	2,438.1200	2.4381	6.978	0	0	0
2021/07/21	2044	05/05/2022	11.92	Call	Bond Future	6,035.2600	6.0353	5,797.3000	5.7973	(3.943)	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
2021/07/21	2044	05/05/2022	11.92	Put	Bond Future	2,705.7500	2.7057	2,721.3700	2.7214	0.577	0	0	0
2021/07/21	2044	05/05/2022	11.91	Call	Bond Future	5,994.3900	5.9944	5,757.3600	5.7574	(3.954)	0	0	0
2021/07/21	2044	05/05/2022	11.91	Put	Bond Future	2,725.9600	2.7260	2,742.5100	2.7425	0.607	0	0	0
2021/07/21	2044	05/05/2022			Bond Future	11.3941	81.2464	11.4328	80.9928	0.340	0.0000	0.0000	0
2021/07/21	2044	05/05/2022	11.93	Call	Bond Future	6,076.4700	6.0765	5,837.3200	5.8373	(3.936)	0	0	0
2021/07/21	2044	05/05/2022	11.93	Put	Bond Future	2,685.9700	2.6860	2,700.4000	2.7004	0.537	0	0	0
2021/07/21	2044	04/08/2022	11.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	2044	04/08/2022	11.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	2044	04/08/2022	11.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	2044	04/08/2022	11.08	Put	Bond Future	68.4200	0.0684	68.4200	0.0684	0.000	0	0	0
2021/07/21	2044	04/08/2022			Bond Future	11.0900	81.1625	11.0900	81.1625	0.000	0.0000	0.0000	0
2021/07/21	2044	04/08/2022	11.10	Call	Bond Future	68.3200	0.0683	68.3200	0.0683	0.000	0	0	0
2021/07/21	2044	04/08/2022	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	2046	05/08/2021			Bond Future	108.1914	108.1914	107.1774	107.1774	(0.937)	0.0000	0.0000	17,463
2021/07/21	2046	04/11/2021			Bond Future	107.5438	107.5438	106.5158	106.5158	(0.956)	0.0000	0.0000	7,824
2021/07/21	2046	03/02/2022			Bond Future	108.8092	108.8092	107.7682	107.7682	(0.957)	0.0000	0.0000	0
2021/07/21	2046	05/05/2022			Bond Future	108.2553	108.2553	107.2034	107.2034	(0.972)	0.0000	0.0000	0
2021/07/21	2046	04/08/2022			Bond Future	108.4600	108.4600	108.4600	108.4600	0.000	0.0000	0.0000	0
2021/07/21	2050	05/08/2021			Bond Future	109.6443	109.6443	108.4930	108.4930	(1.050)	0.0000	0.0000	10,116
2021/07/21	2050	04/11/2021			Bond Future	110.8488	110.8488	109.6833	109.6833	(1.051)	0.0000	0.0000	4,437
2021/07/21	2050	03/02/2022			Bond Future	110.1915	110.1915	109.0121	109.0121	(1.070)	0.0000	0.0000	0
2021/07/21	2050	05/05/2022			Bond Future	111.5248	111.5248	110.3305	110.3305	(1.071)	0.0000	0.0000	0
2021/07/21	2050	04/08/2022			Bond Future	112.3300	112.3300	112.3300	112.3300	0.000	0.0000	0.0000	0
2021/07/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	AL37	05/08/2021			Index Future	793.5970	793.5970	794.1600	794.1600	0.071	0.0000	0.0000	0
2021/07/21	AL37	04/11/2021			Index Future	802.2020	802.2020	802.7670	802.7670	0.070	0.0000	0.0000	0
2021/07/21	AL37	03/02/2022			Index Future	811.4390	811.4390	812.0090	812.0090	0.070	0.0000	0.0000	0
2021/07/21	AL37	05/05/2022			Index Future	821.0570	821.0570	821.6310	821.6310	0.070	0.0000	0.0000	0
2021/07/21	AL37	04/08/2022			Index Future	819.2700	819.2700	819.2700	819.2700	0.000	0.0000	0.0000	0
2021/07/21	AL7T	05/08/2021			Index Future	906.5910	906.5910	906.5780	906.5780	(0.001)	0.0000	0.0000	0
2021/07/21	AL7T	04/11/2021			Index Future	916.4210	916.4210	916.4030	916.4030	(0.002)	0.0000	0.0000	0
2021/07/21	AL7T	03/02/2022			Index Future	926.9730	926.9730	926.9520	926.9520	(0.002)	0.0000	0.0000	0
2021/07/21	AL7T	05/05/2022			Index Future	937.9600	937.9600	937.9370	937.9370	(0.002)	0.0000	0.0000	0
2021/07/21	AL7T	04/08/2022			Index Future	940.6900	940.6900	940.6900	940.6900	0.000	0.0000	0.0000	0
2021/07/21	ALBI	05/08/2021			Index Future	793.4910	793.4910	792.8350	792.8350	(0.083)	0.0000	0.0000	103
2021/07/21	ALBI	04/11/2021			Index Future	802.0950	802.0950	801.4280	801.4280	(0.083)	0.0000	0.0000	114
2021/07/21	ALBI	03/02/2022			Index Future	811.3300	811.3300	810.6540	810.6540	(0.083)	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
2021/07/21	ALBI	05/05/2022			Index Future	820.9470	820.9470	820.2600	820.2600	(0.084)	0.0000	0.0000	0
2021/07/21	ALBI	04/08/2022			Index Future	829.9900	829.9900	829.9900	829.9900	0.000	0.0000	0.0000	0
2021/07/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/07/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	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
2021/07/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/21	ES33	05/08/2021			Bond Future	11.3161	78.2048	11.3281	78.1405	0.107	0.0000	0.0000	0
2021/07/21	ES33	04/11/2021			Bond Future	11.5565	75.2890	11.5693	75.2228	0.111	0.0000	0.0000	350
2021/07/21	ES33	03/02/2022			Bond Future	11.8068	76.1753	11.8203	76.1076	0.114	0.0000	0.0000	0
2021/07/21	ES33	05/05/2022			Bond Future	12.0597	73.3198	12.0739	73.2508	0.118	0.0000	0.0000	0
2021/07/21	ES33	04/08/2022			Bond Future	11.7500	76.9683	11.7500	76.9683	0.000	0.0000	0.0000	0
2021/07/21	ES42	05/08/2021			Bond Future	11.8583	76.7656	11.8759	76.6605	0.148	0.0000	0.0000	0
2021/07/21	ES42	04/11/2021			Bond Future	12.0874	73.3513	12.1060	73.2437	0.153	0.0000	0.0000	4,779
2021/07/21	ES42	03/02/2022			Bond Future	12.3183	74.2154	12.3378	74.1059	0.158	0.0000	0.0000	0
2021/07/21	ES42	05/05/2022			Bond Future	12.5601	70.8554	12.5806	70.7442	0.163	0.0000	0.0000	0
2021/07/21	ES42	04/08/2022			Bond Future	12.2200	74.9034	12.2200	74.9034	0.000	0.0000	0.0000	0
2021/07/21	GOVI	05/08/2021	719.14	Call	GOVI	647,550.0000	64.7550	641,200.0000	64.1200	(0.981)	0	0	0
2021/07/21	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	GOVI	05/08/2021	719.13	Call	GOVI	647,650.0000	64.7650	641,300.0000	64.1300	(0.980)	0	0	0
2021/07/21	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	GOVI	05/08/2021			GOVI	783.8950	783.8950	783.2600	783.2600	(0.081)	0.0000	0.0000	700
2021/07/21	GOVI	05/08/2021	719.15	Call	GOVI	647,450.0000	64.7450	641,100.0000	64.1100	(0.981)	0	0	0
2021/07/21	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	GOVI	04/11/2021	728.41	Call	GOVI	639,850.0000	63.9850	633,390.0000	63.3390	(1.010)	0	0	0
2021/07/21	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	GOVI	04/11/2021	728.40	Call	GOVI	639,950.0000	63.9950	633,490.0000	63.3490	(1.009)	0	0	0
2021/07/21	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	GOVI	04/11/2021			GOVI	792.3950	792.3950	791.7490	791.7490	(0.082)	0.0000	0.0000	284
2021/07/21	GOVI	04/11/2021	728.42	Call	GOVI	639,750.0000	63.9750	633,290.0000	63.3290	(1.010)	0	0	0
2021/07/21	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	GOVI	03/02/2022	792.76	Call	GOVI	87,600.0000	8.7600	81,030.0000	8.1030	(7.500)	0	0	0
2021/07/21	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	GOVI	03/02/2022			GOVI	801.5200	801.5200	800.8630	800.8630	(0.082)	0.0000	0.0000	0
2021/07/21	GOVI	03/02/2022	792.75	Call	GOVI	87,700.0000	8.7700	81,130.0000	8.1130	(7.491)	0	0	0

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2021/07/21	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	GOVI	03/02/2022	792.74	Call	GOVI	87,800.0000	8.7800	81,230.0000	8.1230	(7.483)	0	0	0
2021/07/21	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	GOVI	05/05/2022	788.25	Call	GOVI	227,700.0000	22.7700	221,040.0000	22.1040	(2.925)	0	0	0
2021/07/21	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	GOVI	05/05/2022			GOVI	811.0200	811.0200	810.3540	810.3540	(0.082)	0.0000	0.0000	0
2021/07/21	GOVI	05/05/2022	788.24	Call	GOVI	227,800.0000	22.7800	221,140.0000	22.1140	(2.924)	0	0	0
2021/07/21	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	GOVI	05/05/2022	788.23	Call	GOVI	227,900.0000	22.7900	221,240.0000	22.1240	(2.922)	0	0	0
2021/07/21	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	GOVI	04/08/2022	819.28	Call	GOVI	1,900.0000	0.1900	1,900.0000	0.1900	0.000	0	0	0
2021/07/21	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	GOVI	04/08/2022			GOVI	819.4700	819.4700	819.4700	819.4700	0.000	0.0000	0.0000	0
2021/07/21	GOVI	04/08/2022	819.27	Call	GOVI	2,000.0000	0.2000	2,000.0000	0.2000	0.000	0	0	0
2021/07/21	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	GOVI	04/08/2022	819.26	Call	GOVI	2,100.0000	0.2100	2,100.0000	0.2100	0.000	0	0	0
2021/07/21	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/07/21	IGOV	05/08/2021			Index Future	291.4900	291.4900	290.2690	290.2690	(0.419)	0.0000	0.0000	459
2021/07/21	IGOV	04/11/2021			Index Future	294.7230	294.7230	293.4870	293.4870	(0.419)	0.0000	0.0000	16
2021/07/21	IGOV	03/02/2022			Index Future	298.1890	298.1890	296.9360	296.9360	(0.420)	0.0000	0.0000	0
2021/07/21	IGOV	05/05/2022			Index Future	301.7930	301.7930	300.5260	300.5260	(0.420)	0.0000	0.0000	0
2021/07/21	IGOV	04/08/2022			Index Future	301.7900	301.7900	301.7900	301.7900	0.000	0.0000	0.0000	0
2021/07/21	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/07/21	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/07/21	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/07/21	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/07/21	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/07/21	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/07/21	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/07/21	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/07/21	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/07/21	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/07/21	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/07/21	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/07/21	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/07/21	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/07/21	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/07/21	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/07/21	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/07/21	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/07/21	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/07/21	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/07/21	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
2021/07/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/07/21	JBAF	21/07/2021			Jibar Tradeable Future	3.6850	96.3150	3.6830	96.3170	(0.054)	0.0000	0.0000	0
2021/07/21	JBAF	18/08/2021			Jibar Tradeable Future	3.7900	96.2100	3.8100	96.1900	0.528	0.0000	0.0000	0
2021/07/21	JBAF	15/09/2021			Jibar Tradeable Future	3.8250	96.1750	3.8650	96.1350	1.046	0.0000	0.0000	30,000
2021/07/21	JBAF	20/10/2021			Jibar Tradeable Future	3.9800	96.0200	4.0200	95.9800	1.005	0.0000	0.0000	0
2021/07/21	JBAF	17/11/2021			Jibar Tradeable Future	4.0300	95.9700	4.0800	95.9200	1.241	0.0000	0.0000	0
2021/07/21	JBAF	15/12/2021			Jibar Tradeable Future	4.1950	95.8050	4.2350	95.7650	0.954	0.0000	0.0000	0
2021/07/21	JBAF	16/03/2022			Jibar Tradeable Future	4.4600	95.5400	4.5100	95.4900	1.121	0.0000	0.0000	0
2021/07/21	JBAF	15/06/2022			Jibar Tradeable Future	4.8450	95.1550	4.8150	95.1850	(0.619)	0.0000	0.0000	471
2021/07/21	JBAF	21/09/2022			Jibar Tradeable Future	5.0300	94.9700	5.0250	94.9750	(0.099)	0.0000	0.0000	0
2021/07/21	JBAF	21/12/2022			Jibar Tradeable Future	5.3500	94.6500	5.3150	94.6850	(0.654)	0.0000	0.0000	0
2021/07/21	JBAF	15/03/2023			Jibar Tradeable Future	5.5450	94.4550	5.5150	94.4850	(0.541)	0.0000	0.0000	0
2021/07/21	JBAF	21/06/2023			Jibar Tradeable Future	5.6450	94.3550	5.6900	94.3100	0.797	0.0000	0.0000	0
2021/07/21	R023	05/08/2021	5.30	Call	Bond Future	178.5600	0.1786	223.6800	0.2237	25.269	0	0	0
2021/07/21	R023	05/08/2021	5.30	Put	Bond Future	60.4400	0.0604	42.1600	0.0422	(30.245)	0	0	0
2021/07/21	R023	05/08/2021	5.29	Call	Bond Future	168.2300	0.1682	212.1300	0.2121	26.095	0	0	0
2021/07/21	R023	05/08/2021	5.29	Put	Bond Future	65.2200	0.0652	45.7200	0.0457	(29.899)	0	0	0
2021/07/21	R023	05/08/2021			Bond Future	5.2218	107.1768	5.1799	107.2402	(0.802)	0.0000	0.0000	13,521
2021/07/21	R023	05/08/2021	5.31	Call	Bond Future	189.1600	0.1892	235.4500	0.2355	24.471	0	0	0
2021/07/21	R023	05/08/2021	5.31	Put	Bond Future	55.9400	0.0559	38.8300	0.0388	(30.586)	0	0	0
2021/07/21	R023	04/11/2021	4.91	Call	Bond Future	26.1900	0.0262	37.3300	0.0373	42.535	0	0	0
2021/07/21	R023	04/11/2021	4.91	Put	Bond Future	645.0100	0.6450	593.7300	0.5937	(7.950)	0	0	0
2021/07/21	R023	04/11/2021	4.90	Call	Bond Future	24.8300	0.0248	35.6800	0.0357	43.697	0	0	0
2021/07/21	R023	04/11/2021	4.90	Put	Bond Future	656.4900	0.6565	604.9200	0.6049	(7.855)	0	0	0
2021/07/21	R023	04/11/2021			Bond Future	5.3939	104.4209	5.3449	104.4833	(0.908)	0.0000	0.0000	3,370
2021/07/21	R023	04/11/2021	4.92	Call	Bond Future	27.5000	0.0275	39.0500	0.0390	42.000	0	0	0
2021/07/21	R023	04/11/2021	4.92	Put	Bond Future	633.4800	0.6335	582.6100	0.5826	(8.030)	0	0	0
2021/07/21	R023	03/02/2022	5.08	Call	Bond Future	65.4900	0.0655	92.9400	0.0929	41.915	0	0	0
2021/07/21	R023	03/02/2022	5.08	Put	Bond Future	593.0600	0.5931	558.3900	0.5584	(5.846)	0	0	0
2021/07/21	R023	03/02/2022			Bond Future	5.5910	105.6244	5.5307	105.6865	(1.080)	0.0000	0.0000	0
2021/07/21	R023	03/02/2022	5.07	Call	Bond Future	62.8800	0.0629	90.4900	0.0905	43.909	0	0	0
2021/07/21	R023	03/02/2022	5.07	Put	Bond Future	600.8200	0.6008	566.3100	0.5663	(5.744)	0	0	0
2021/07/21	R023	03/02/2022	5.06	Call	Bond Future	60.5400	0.0605	87.8600	0.0879	45.127	0	0	0
2021/07/21	R023	03/02/2022	5.06	Put	Bond Future	608.8400	0.6088	574.0400	0.5740	(5.716)	0	0	0
2021/07/21	R023	05/05/2022	6.31	Call	Bond Future	560.1400	0.5601	610.0400	0.6100	8.908	0	0	0
2021/07/21	R023	05/05/2022	6.31	Put	Bond Future	189.8100	0.1898	177.4700	0.1775	(6.501)	0	0	0
2021/07/21	R023	05/05/2022			Bond Future	5.8392	102.9673	5.7604	103.0296	(1.350)	0.0000	0.0000	0
2021/07/21	R023	05/05/2022	6.30	Call	Bond Future	554.2700	0.5543	603.7000	0.6037	8.918	0	0	0
2021/07/21	R023	05/05/2022	6.30	Put	Bond Future	191.7800	0.1918	178.9700	0.1790	(6.680)	0	0	0
2021/07/21	R023	05/05/2022	6.29	Call	Bond Future	548.4200	0.5484	597.3700	0.5974	8.926	0	0	0
2021/07/21	R023	05/05/2022	6.29	Put	Bond Future	193.7800	0.1938	180.4900	0.1805	(6.858)	0	0	0
2021/07/21	R023	04/08/2022	6.05	Call	Bond Future	5.5100	0.0055	5.5100	0.0055	0.000	0	0	0
2021/07/21	R023	04/08/2022	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	R023	04/08/2022			Bond Future	6.0400	104.3163	6.0400	104.3163	0.000	0.0000	0.0000	0
2021/07/21	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
2021/07/21	R023	04/08/2022	6.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	R023	04/08/2022	6.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	R023	04/08/2022	6.03	Put	Bond Future	5.5000	0.0055	5.5000	0.0055	0.000	0	0	0
2021/07/21	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	R035	05/08/2021	5.31	Put	Bond Future	45,055.9500	45.0560	45,077.1700	45.0772	0.047	0	0	0
2021/07/21	R035	05/08/2021	11.37	Call	Bond Future	6,146.8200	6.1468	6,123.9800	6.1240	(0.372)	0	0	0
2021/07/21	R035	05/08/2021	11.37	Put	Bond Future	13.1800	0.0132	11.5600	0.0116	(12.291)	0	0	100
2021/07/21	R035	05/08/2021			Bond Future	10.3934	93.0347	10.3966	93.0135	0.031	0.0000	0.0000	79,530
2021/07/21	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	R035	05/08/2021	5.30	Put	Bond Future	45,172.5300	45.1725	45,193.7500	45.1938	0.047	0	0	0
2021/07/21	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	R035	05/08/2021	5.29	Put	Bond Future	45,289.2400	45.2892	45,310.4600	45.3105	0.047	0	0	0
2021/07/21	R035	05/08/2021	10.77	Call	Bond Future	2,680.0600	2.6801	2,632.7600	2.6328	(1.765)	0	0	0
2021/07/21	R035	05/08/2021	10.77	Put	Bond Future	239.0800	0.2391	213.0000	0.2130	(10.908)	0	0	100
2021/07/21	R035	05/08/2021	10.02	Put	Bond Future	2,690.5400	2.6905	2,681.1200	2.6811	(0.350)	0	0	0
2021/07/21	R035	05/08/2021	10.02	Call	Bond Future	171.1400	0.1711	140.5000	0.1405	(17.903)	0	0	100
2021/07/21	R035	04/11/2021	11.20	Put	Bond Future	1,137.4400	1.1374	1,202.8600	1.2029	5.752	0	0	350
2021/07/21	R035	04/11/2021	10.60	Call	Bond Future	2,479.6600	2.4797	2,535.9800	2.5360	2.271	0	0	0
2021/07/21	R035	04/11/2021	10.60	Put	Bond Future	2,452.4200	2.4524	2,531.6200	2.5316	3.229	0	0	350
2021/07/21	R035	04/11/2021	10.11	Put	Bond Future	4,327.1900	4.3272	4,401.3600	4.4014	1.714	0	0	0
2021/07/21	R035	04/11/2021	10.11	Call	Bond Future	1,124.2400	1.1242	1,175.5300	1.1755	4.562	0	0	350
2021/07/21	R035	04/11/2021	10.12	Put	Bond Future	4,281.4100	4.2814	4,355.8000	4.3558	1.738	0	0	0
2021/07/21	R035	04/11/2021	10.12	Call	Bond Future	1,146.0700	1.1461	1,197.5800	1.1976	4.494	0	0	400
2021/07/21	R035	04/11/2021	10.62	Put	Bond Future	2,391.4900	2.3915	2,470.6100	2.4706	3.308	0	0	0
2021/07/21	R035	04/11/2021	10.62	Call	Bond Future	2,547.0600	2.5471	2,603.3000	2.6033	2.208	0	0	400
2021/07/21	R035	04/11/2021	11.75	Put	Bond Future	552.4800	0.5525	597.8100	0.5978	8.205	0	0	782
2021/07/21	R035	04/11/2021	11.08	Call	Bond Future	4,360.9800	4.3610	4,407.7400	4.4077	1.072	0	0	0
2021/07/21	R035	04/11/2021	11.08	Put	Bond Future	1,327.0600	1.3271	1,396.7000	1.3967	5.248	0	0	782
2021/07/21	R035	04/11/2021	10.23	Put	Bond Future	3,801.4000	3.8014	3,877.7800	3.8778	2.009	0	0	0
2021/07/21	R035	04/11/2021	12.53	Call	Bond Future	11,450.6100	11.4506	11,450.7600	11.4508	0.001	0	0	0
2021/07/21	R035	04/11/2021	12.53	Put	Bond Future	194.1100	0.1941	217.1400	0.2171	11.864	0	0	0
2021/07/21	R035	04/11/2021			Bond Future	10.5958	89.5598	10.5993	89.5369	0.034	0.0000	0.0000	47,300
2021/07/21	R035	04/11/2021	11.20	Call	Bond Future	4,899.7100	4.8997	4,942.2500	4.9423	0.868	0	0	0
2021/07/21	R035	04/11/2021	13.82	Call	Bond Future	17,628.7300	17.6287	17,609.0200	17.6090	(0.112)	0	0	0
2021/07/21	R035	04/11/2021	13.82	Put	Bond Future	13.4100	0.0134	16.5800	0.0166	23.639	0	0	400
2021/07/21	R035	04/11/2021	11.75	Call	Bond Future	7,539.0900	7.5391	7,561.5400	7.5615	0.298	0	0	0
2021/07/21	R035	04/11/2021	10.23	Call	Bond Future	1,405.0700	1.4051	1,458.5700	1.4586	3.808	0	0	782
2021/07/21	R035	04/11/2021	12.52	Call	Bond Future	11,401.5500	11.4015	11,401.9900	11.4020	0.004	0	0	0
2021/07/21	R035	04/11/2021	12.52	Put	Bond Future	197.6600	0.1977	220.9800	0.2210	11.798	0	0	0
2021/07/21	R035	04/11/2021	12.51	Call	Bond Future	11,352.4900	11.3525	11,353.2100	11.3532	0.006	0	0	0
2021/07/21	R035	04/11/2021	12.51	Put	Bond Future	201.2700	0.2013	224.8700	0.2249	11.726	0	0	0
2021/07/21	R035	03/02/2022	11.05	Put	Bond Future	2,564.5600	2.5646	2,657.3900	2.6574	3.620	0	0	1,600
2021/07/21	R035	03/02/2022	10.35	Put	Bond Future	4,825.5400	4.8255	4,918.8300	4.9188	1.933	0	0	0
2021/07/21	R035	03/02/2022	10.35	Call	Bond Future	1,915.9600	1.9160	1,985.2400	1.9852	3.616	0	0	1,600
2021/07/21	R035	03/02/2022	11.28	Call	Bond Future	4,959.0200	4.9590	5,024.3400	5.0243	1.317	0	0	0
2021/07/21	R035	03/02/2022	11.28	Put	Bond Future	2,070.0900	2.0701	2,159.4200	2.1594	4.315	0	0	200
2021/07/21	R035	03/02/2022	10.26	Put	Bond Future	5,199.4500	5.1995	5,291.3800	5.2914	1.768	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
2021/07/21	R035	03/02/2022	10.26	Call	Bond Future	1,698.4200	1.6984	1,766.3400	1.7663	3.999	0	0	200
2021/07/21	R035	03/02/2022	11.73	Call	Bond Future	6,872.6200	6.8726	6,925.3300	6.9253	0.767	0	0	0
2021/07/21	R035	03/02/2022	11.73	Put	Bond Future	1,371.3500	1.3713	1,448.0700	1.4481	5.594	0	0	280
2021/07/21	R035	03/02/2022	11.03	Call	Bond Future	3,996.9500	3.9969	4,065.9200	4.0659	1.726	0	0	0
2021/07/21	R035	03/02/2022	11.39	Call	Bond Future	5,410.9700	5.4110	5,473.5100	5.4735	1.156	0	0	0
2021/07/21	R035	03/02/2022	11.39	Put	Bond Future	1,872.3000	1.8723	1,958.8500	1.9588	4.623	0	0	683
2021/07/21	R035	03/02/2022	10.65	Call	Bond Future	2,740.4500	2.7405	2,812.7300	2.8127	2.638	0	0	0
2021/07/21	R035	03/02/2022	11.23	Call	Bond Future	4,759.0300	4.7590	4,825.5000	4.8255	1.397	0	0	0
2021/07/21	R035	03/02/2022	11.23	Put	Bond Future	2,167.8700	2.1679	2,258.3500	2.2584	4.174	0	0	0
2021/07/21	R035	03/02/2022	11.22	Call	Bond Future	4,719.9700	4.7200	4,786.2000	4.7862	1.403	0	0	0
2021/07/21	R035	03/02/2022	11.22	Put	Bond Future	2,188.5500	2.1885	2,278.7900	2.2788	4.123	0	0	0
2021/07/21	R035	03/02/2022			Bond Future	10.8055	90.5922	10.8093	90.5682	0.036	0.0000	0.0000	0
2021/07/21	R035	03/02/2022	11.05	Call	Bond Future	4,070.9500	4.0710	4,139.7700	4.1398	1.691	0	0	0
2021/07/21	R035	03/02/2022	11.88	Call	Bond Future	7,543.4300	7.5434	7,592.0000	7.5920	0.644	0	0	0
2021/07/21	R035	03/02/2022	11.88	Put	Bond Future	1,197.7600	1.1978	1,270.3400	1.2703	6.060	0	0	1,800
2021/07/21	R035	03/02/2022	11.03	Put	Bond Future	2,612.3400	2.6123	2,705.3200	2.7053	3.559	0	0	280
2021/07/21	R035	03/02/2022	10.10	Put	Bond Future	5,910.1300	5.9101	5,997.1500	5.9972	1.472	0	0	0
2021/07/21	R035	03/02/2022	10.10	Call	Bond Future	1,343.8100	1.3438	1,406.8200	1.4068	4.689	0	0	280
2021/07/21	R035	03/02/2022	10.65	Put	Bond Future	3,718.1200	3.7181	3,814.4100	3.8144	2.590	0	0	683
2021/07/21	R035	03/02/2022	9.70	Put	Bond Future	7,989.4300	7.9894	8,060.3700	8.0604	0.888	0	0	0
2021/07/21	R035	03/02/2022	9.70	Call	Bond Future	680.3400	0.6803	727.2700	0.7273	6.898	0	0	683
2021/07/21	R035	03/02/2022	11.24	Call	Bond Future	4,798.4600	4.7985	4,864.6500	4.8646	1.379	0	0	0
2021/07/21	R035	03/02/2022	11.24	Put	Bond Future	2,147.6300	2.1476	2,237.8300	2.2378	4.200	0	0	0
2021/07/21	R035	05/05/2022	11.64	Call	Bond Future	6,005.5100	6.0055	6,040.6600	6.0407	0.585	0	0	0
2021/07/21	R035	05/05/2022	11.64	Put	Bond Future	2,322.2500	2.3222	2,382.2500	2.3822	2.584	0	0	0
2021/07/21	R035	05/05/2022	11.63	Call	Bond Future	5,966.2900	5.9663	6,001.3300	6.0013	0.587	0	0	0
2021/07/21	R035	05/05/2022	11.63	Put	Bond Future	2,339.9600	2.3400	2,399.8500	2.3999	2.559	0	0	0
2021/07/21	R035	05/05/2022			Bond Future	11.0130	87.1893	11.0171	87.1645	0.037	0.0000	0.0000	0
2021/07/21	R035	05/05/2022	11.65	Call	Bond Future	6,045.0900	6.0451	6,080.0500	6.0800	0.578	0	0	0
2021/07/21	R035	05/05/2022	11.65	Put	Bond Future	2,304.9600	2.3050	2,364.7700	2.3648	2.595	0	0	0
2021/07/21	R035	04/08/2022	10.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	R035	04/08/2022	10.72	Put	Bond Future	61.9400	0.0619	61.9400	0.0619	0.000	0	0	0
2021/07/21	R035	04/08/2022	10.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	R035	04/08/2022	10.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	R035	04/08/2022			Bond Future	10.7300	91.2325	10.7300	91.2325	0.000	0.0000	0.0000	0
2021/07/21	R035	04/08/2022	10.74	Call	Bond Future	61.8700	0.0619	61.8700	0.0619	0.000	0	0	0
2021/07/21	R035	04/08/2022	10.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	R186	05/08/2021	8.62	Call	Bond Future	5,178.2200	5.1782	5,279.9700	5.2800	1.965	0	0	0
2021/07/21	R186	05/08/2021	8.62	Put	Bond Future	0.4600	0.0005	0.6200	0.0006	34.783	0	0	0
2021/07/21	R186	05/08/2021	8.61	Call	Bond Future	5,133.9200	5.1339	5,235.6800	5.2357	1.982	0	0	0
2021/07/21	R186	05/08/2021	8.61	Put	Bond Future	0.5000	0.0005	0.6700	0.0007	34.000	0	0	0
2021/07/21	R186	05/08/2021			Bond Future	7.4857	114.5553	7.4641	114.6569	(0.289)	0.0000	0.0000	75,373
2021/07/21	R186	05/08/2021	8.63	Call	Bond Future	5,222.4800	5.2225	5,324.2300	5.3242	1.948	0	0	0
2021/07/21	R186	05/08/2021	8.63	Put	Bond Future	0.4200	0.0004	0.5800	0.0006	38.095	0	0	0
2021/07/21	R186	04/11/2021	7.77	Call	Bond Future	1,723.0600	1.7231	1,799.2100	1.7992	4.419	0	0	0
2021/07/21	R186	04/11/2021	8.10	Call	Bond Future	2,641.7900	2.6418	2,728.8900	2.7289	3.297	0	0	0
2021/07/21	R186	04/11/2021	8.10	Put	Bond Future	772.2100	0.7722	758.3900	0.7584	(1.790)	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
2021/07/21	R186	04/11/2021	8.09	Call	Bond Future	2,610.9800	2.6110	2,697.7800	2.6978	3.324	0	0	0
2021/07/21	R186	04/11/2021	8.09	Put	Bond Future	785.1400	0.7851	771.0200	0.7710	(1.798)	0	0	0
2021/07/21	R186	04/11/2021			Bond Future	7.6770	115.7858	7.6544	115.8867	(0.294)	0.0000	0.0000	41,572
2021/07/21	R186	04/11/2021	7.77	Put	Bond Future	1,308.6900	1.3087	1,283.9200	1.2839	(1.893)	0	0	15,177
2021/07/21	R186	04/11/2021	8.77	Call	Bond Future	4,990.0700	4.9901	5,087.7400	5.0877	1.957	0	0	0
2021/07/21	R186	04/11/2021	8.77	Put	Bond Future	238.6400	0.2386	235.3900	0.2354	(1.362)	0	0	15,177
2021/07/21	R186	04/11/2021	8.11	Call	Bond Future	2,672.7700	2.6728	2,760.1500	2.7601	3.269	0	0	0
2021/07/21	R186	04/11/2021	8.11	Put	Bond Future	759.4600	0.7595	745.9200	0.7459	(1.783)	0	0	0
2021/07/21	R186	03/02/2022	7.30	Call	Bond Future	928.4300	0.9284	981.8000	0.9818	5.748	0	0	0
2021/07/21	R186	03/02/2022	7.30	Put	Bond Future	3,394.7700	3.3948	3,347.1700	3.3472	(1.402)	0	0	0
2021/07/21	R186	03/02/2022			Bond Future	7.8744	111.8381	7.8506	111.9391	(0.303)	0.0000	0.0000	0
2021/07/21	R186	03/02/2022	7.29	Call	Bond Future	915.0100	0.9150	967.9600	0.9680	5.787	0	0	0
2021/07/21	R186	03/02/2022	7.29	Put	Bond Future	3,424.9000	3.4249	3,376.8800	3.3769	(1.402)	0	0	0
2021/07/21	R186	03/02/2022	7.28	Call	Bond Future	901.4500	0.9014	954.2700	0.9543	5.859	0	0	0
2021/07/21	R186	03/02/2022	7.28	Put	Bond Future	3,454.9000	3.4549	3,406.7500	3.4068	(1.394)	0	0	0
2021/07/21	R186	05/05/2022	8.32	Call	Bond Future	2,789.3700	2.7894	2,881.0700	2.8811	3.287	0	0	0
2021/07/21	R186	05/05/2022	8.32	Put	Bond Future	1,858.8500	1.8588	1,849.0300	1.8490	(0.528)	0	0	0
2021/07/21	R186	05/05/2022			Bond Future	8.0864	113.1656	8.0610	113.2672	(0.313)	0.0000	0.0000	0
2021/07/21	R186	05/05/2022	8.31	Call	Bond Future	2,766.2900	2.7663	2,856.5700	2.8566	3.264	0	0	0
2021/07/21	R186	05/05/2022	8.31	Put	Bond Future	1,875.3900	1.8754	1,864.1500	1.8641	(0.599)	0	0	0
2021/07/21	R186	05/05/2022	8.30	Call	Bond Future	2,742.8900	2.7429	2,832.5600	2.8326	3.269	0	0	0
2021/07/21	R186	05/05/2022	8.30	Put	Bond Future	1,891.6300	1.8916	1,879.7800	1.8798	(0.626)	0	0	0
2021/07/21	R186	04/08/2022	8.15	Call	Bond Future	38.0700	0.0381	38.0700	0.0381	0.000	0	0	0
2021/07/21	R186	04/08/2022	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	R186	04/08/2022			Bond Future	8.1400	109.8897	8.1400	109.8897	0.000	0.0000	0.0000	0
2021/07/21	R186	04/08/2022	8.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	R186	04/08/2022	8.13	Put	Bond Future	38.0800	0.0381	38.0800	0.0381	0.000	0	0	0
2021/07/21	R186	04/08/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	R186	04/08/2022	8.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	R197	05/08/2021			Bond Future	321.7293	321.7293	321.8631	321.8631	0.042	0.0000	0.0000	1,110
2021/07/21	R197	04/11/2021			Bond Future	325.2640	325.2640	325.3942	325.3942	0.040	0.0000	0.0000	1,189
2021/07/21	R197	03/02/2022			Bond Future	320.9413	320.9413	321.0708	321.0708	0.040	0.0000	0.0000	0
2021/07/21	R197	05/05/2022			Bond Future	324.8245	324.8245	324.9538	324.9538	0.040	0.0000	0.0000	0
2021/07/21	R197	04/08/2022			Bond Future	324.7400	324.7400	324.7400	324.7400	0.000	0.0000	0.0000	0
2021/07/21	R202	05/08/2021			Bond Future	236.3328	236.3328	235.8048	235.8048	(0.223)	0.0000	0.0000	9,315
2021/07/21	R202	04/11/2021			Bond Future	238.9292	238.9292	238.3918	238.3918	(0.225)	0.0000	0.0000	3,802
2021/07/21	R202	03/02/2022			Bond Future	237.4118	237.4118	236.8661	236.8661	(0.230)	0.0000	0.0000	0
2021/07/21	R202	05/05/2022			Bond Future	240.2838	240.2838	239.7302	239.7302	(0.230)	0.0000	0.0000	0
2021/07/21	R202	04/08/2022			Bond Future	239.8800	239.8800	239.8800	239.8800	0.000	0.0000	0.0000	0
2021/07/21	R209	05/08/2021	11.81	Call	Bond Future	7,713.4400	7.7134	7,632.8700	7.6329	(1.045)	0	0	0
2021/07/21	R209	05/08/2021	11.81	Put	Bond Future	0.5400	0.0005	0.7700	0.0008	42.593	0	0	0
2021/07/21	R209	05/08/2021			Bond Future	10.3535	71.6663	10.3676	71.5855	0.136	0.0000	0.0000	26,637
2021/07/21	R209	05/08/2021	11.80	Call	Bond Future	7,664.8500	7.6649	7,584.2800	7.5843	(1.051)	0	0	0
2021/07/21	R209	05/08/2021	11.80	Put	Bond Future	0.5800	0.0006	0.8100	0.0008	39.655	0	0	0
2021/07/21	R209	05/08/2021	11.79	Call	Bond Future	7,616.2000	7.6162	7,535.6400	7.5356	(1.058)	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
2021/07/21	R209	05/08/2021	11.79	Put	Bond Future	0.6200	0.0006	0.8600	0.0009	38.710	0	0	0
2021/07/21	R209	04/11/2021	10.00	Call	Bond Future	849.0100	0.8490	870.7300	0.8707	2.558	0	0	0
2021/07/21	R209	04/11/2021	10.00	Put	Bond Future	3,935.2200	3.9352	4,039.7300	4.0397	2.656	0	0	3,100
2021/07/21	R209	04/11/2021	12.00	Call	Bond Future	7,874.4800	7.8745	7,825.9500	7.8260	(0.616)	0	0	0
2021/07/21	R209	04/11/2021	12.00	Put	Bond Future	290.1300	0.2901	324.3900	0.3244	11.808	0	0	9,000
2021/07/21	R209	04/11/2021	10.50	Call	Bond Future	2,004.7100	2.0047	2,019.1500	2.0191	0.720	0	0	0
2021/07/21	R209	04/11/2021	12.19	Call	Bond Future	8,700.5400	8.7005	8,646.3500	8.6463	(0.623)	0	0	0
2021/07/21	R209	04/11/2021	12.19	Put	Bond Future	224.0600	0.2241	252.6600	0.2527	12.764	0	0	0
2021/07/21	R209	04/11/2021	12.17	Call	Bond Future	8,613.6700	8.6137	8,560.0700	8.5601	(0.622)	0	0	0
2021/07/21	R209	04/11/2021			Bond Future	10.5325	69.2963	10.5472	69.2135	0.140	0.0000	0.0000	6,851
2021/07/21	R209	04/11/2021	10.50	Put	Bond Future	2,187.4200	2.1874	2,284.6500	2.2847	4.445	0	0	9,400
2021/07/21	R209	04/11/2021	9.50	Put	Bond Future	6,399.4100	6.3994	6,497.0400	6.4970	1.526	0	0	0
2021/07/21	R209	04/11/2021	9.50	Call	Bond Future	234.2900	0.2343	249.1300	0.2491	6.334	0	0	6,000
2021/07/21	R209	04/11/2021	12.18	Call	Bond Future	8,657.0800	8.6571	8,603.2400	8.6032	(0.622)	0	0	0
2021/07/21	R209	04/11/2021	12.18	Put	Bond Future	227.0800	0.2271	256.0300	0.2560	12.749	0	0	0
2021/07/21	R209	04/11/2021	12.17	Put	Bond Future	230.2000	0.2302	259.3900	0.2594	12.680	0	0	0
2021/07/21	R209	03/02/2022	11.03	Call	Bond Future	3,719.0800	3.7191	3,737.3800	3.7374	0.492	0	0	0
2021/07/21	R209	03/02/2022	11.03	Put	Bond Future	2,015.2800	2.0153	2,118.0100	2.1180	5.098	0	0	0
2021/07/21	R209	03/02/2022	11.02	Call	Bond Future	3,685.6900	3.6857	3,704.3800	3.7044	0.507	0	0	0
2021/07/21	R209	03/02/2022	11.02	Put	Bond Future	2,034.7700	2.0348	2,137.8900	2.1379	5.068	0	0	0
2021/07/21	R209	03/02/2022			Bond Future	10.7134	70.0954	10.7289	70.0109	0.144	0.0000	0.0000	0
2021/07/21	R209	03/02/2022	11.04	Call	Bond Future	3,752.3800	3.7524	3,770.2800	3.7703	0.477	0	0	0
2021/07/21	R209	03/02/2022	11.04	Put	Bond Future	1,995.7500	1.9957	2,098.0800	2.0981	5.127	0	0	0
2021/07/21	R209	05/05/2022	11.44	Call	Bond Future	4,961.4300	4.9614	4,867.4400	4.8674	(1.894)	0	0	0
2021/07/21	R209	05/05/2022	11.44	Put	Bond Future	2,150.8600	2.1509	2,142.6900	2.1427	(0.380)	0	0	0
2021/07/21	R209	05/05/2022	11.43	Call	Bond Future	4,927.6500	4.9276	4,834.2200	4.8342	(1.896)	0	0	0
2021/07/21	R209	05/05/2022	11.43	Put	Bond Future	2,167.4000	2.1674	2,159.7900	2.1598	(0.351)	0	0	0
2021/07/21	R209	05/05/2022			Bond Future	10.8980	67.7861	10.9141	67.7002	0.147	0.0000	0.0000	0
2021/07/21	R209	05/05/2022	11.45	Call	Bond Future	4,995.2800	4.9953	4,900.7400	4.9007	(1.893)	0	0	0
2021/07/21	R209	05/05/2022	11.45	Put	Bond Future	2,134.4400	2.1344	2,125.7200	2.1257	(0.409)	0	0	0
2021/07/21	R209	04/08/2022	10.57	Put	Bond Future	55.2000	0.0552	55.2000	0.0552	0.000	0	0	0
2021/07/21	R209	04/08/2022	10.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	R209	04/08/2022	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	R209	04/08/2022			Bond Future	10.5800	71.3016	10.5800	71.3016	0.000	0.0000	0.0000	0
2021/07/21	R209	04/08/2022	10.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	R209	04/08/2022	10.59	Call	Bond Future	55.1300	0.0551	55.1300	0.0551	0.000	0	0	0
2021/07/21	R209	04/08/2022	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	R210	05/08/2021			Bond Future	209.1963	209.1963	209.0586	209.0586	(0.066)	0.0000	0.0000	1,305
2021/07/21	R210	04/11/2021			Bond Future	208.7110	208.7110	208.5666	208.5666	(0.069)	0.0000	0.0000	1,434
2021/07/21	R210	03/02/2022			Bond Future	211.1668	211.1668	211.0188	211.0188	(0.070)	0.0000	0.0000	0
2021/07/21	R210	05/05/2022			Bond Future	210.8860	210.8860	210.7386	210.7386	(0.070)	0.0000	0.0000	0
2021/07/21	R210	04/08/2022			Bond Future	210.6500	210.6500	210.6500	210.6500	0.000	0.0000	0.0000	0
2021/07/21	R212	05/08/2021			Bond Future	173.1447	173.1447	173.1638	173.1638	0.011	0.0000	0.0000	2,457
2021/07/21	R212	04/11/2021			Bond Future	175.0469	175.0469	175.0635	175.0635	0.010	0.0000	0.0000	0
2021/07/21	R213	05/08/2021	10.85	Call	Bond Future	7,774.2200	7.7742	7,838.6500	7.8387	0.829	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
2021/07/21	R213	05/08/2021	10.85	Put	Bond Future	0.1700	0.0002	0.1700	0.0002	0.000	0	0	0
2021/07/21	R213	05/08/2021	10.84	Call	Bond Future	7,724.6900	7.7247	7,789.1300	7.7891	0.834	0	0	0
2021/07/21	R213	05/08/2021	10.84	Put	Bond Future	0.1800	0.0002	0.1900	0.0002	5.556	0	0	0
2021/07/21	R213	05/08/2021	10.14	Put	Bond Future	21.2800	0.0213	20.2500	0.0202	(4.840)	0	0	0
2021/07/21	R213	05/08/2021	9.34	Put	Bond Future	883.8700	0.8839	839.4400	0.8394	(5.027)	0	0	0
2021/07/21	R213	05/08/2021	9.34	Call	Bond Future	683.1400	0.6831	703.1400	0.7031	2.928	0	0	0
2021/07/21	R213	05/08/2021			Bond Future	9.3757	88.3310	9.3642	88.3955	(0.122)	0.0000	0.0000	9,022
2021/07/21	R213	05/08/2021	10.86	Call	Bond Future	7,823.7100	7.8237	7,888.1400	7.8881	0.824	0	0	0
2021/07/21	R213	05/08/2021	10.86	Put	Bond Future	0.1600	0.0002	0.1600	0.0002	0.000	0	0	0
2021/07/21	R213	05/08/2021	10.78	Call	Bond Future	7,426.6800	7.4267	7,491.1100	7.4911	0.868	0	0	0
2021/07/21	R213	05/08/2021	10.78	Put	Bond Future	0.2900	0.0003	0.2900	0.0003	0.000	0	0	0
2021/07/21	R213	05/08/2021	10.14	Call	Bond Future	4,172.2300	4.1722	4,235.6300	4.2356	1.520	0	0	0
2021/07/21	R213	04/11/2021	11.10	Put	Bond Future	234.1200	0.2341	245.7100	0.2457	4.950	0	0	0
2021/07/21	R213	04/11/2021	11.11	Call	Bond Future	8,119.8000	8.1198	8,195.0000	8.1950	0.926	0	0	0
2021/07/21	R213	04/11/2021	11.09	Put	Bond Future	237.6500	0.2377	249.3300	0.2493	4.915	0	0	0
2021/07/21	R213	04/11/2021			Bond Future	9.5663	85.7508	9.5546	85.8145	(0.122)	0.0000	0.0000	650
2021/07/21	R213	04/11/2021	11.10	Call	Bond Future	8,075.3200	8.0753	8,150.6300	8.1506	0.933	0	0	0
2021/07/21	R213	04/11/2021	11.11	Put	Bond Future	230.6500	0.2307	242.1300	0.2421	4.977	0	0	0
2021/07/21	R213	04/11/2021	11.09	Call	Bond Future	8,030.8700	8.0309	8,106.2700	8.1063	0.939	0	0	0
2021/07/21	R213	03/02/2022	10.67	Call	Bond Future	5,705.2800	5.7053	5,793.5700	5.7936	1.548	0	0	0
2021/07/21	R213	03/02/2022	10.67	Put	Bond Future	1,093.1900	1.0932	1,117.9100	1.1179	2.261	0	0	220
2021/07/21	R213	03/02/2022	10.60	Put	Bond Future	1,171.4900	1.1715	1,196.5800	1.1966	2.142	0	0	430
2021/07/21	R213	03/02/2022	10.00	Call	Bond Future	3,344.6800	3.3447	3,432.5100	3.4325	2.626	0	0	0
2021/07/21	R213	03/02/2022	10.00	Put	Bond Future	2,108.9000	2.1089	2,133.1600	2.1332	1.150	0	0	430
2021/07/21	R213	03/02/2022	9.22	Put	Bond Future	4,320.3400	4.3203	4,323.7000	4.3237	0.078	0	0	0
2021/07/21	R213	03/02/2022	8.80	Put	Bond Future	6,005.4400	6.0054	5,988.7300	5.9887	(0.278)	0	0	0
2021/07/21	R213	03/02/2022	8.80	Call	Bond Future	715.2700	0.7153	762.1300	0.7621	6.551	0	0	102
2021/07/21	R213	03/02/2022	9.58	Put	Bond Future	3,156.9600	3.1570	3,171.6100	3.1716	0.464	0	0	200
2021/07/21	R213	03/02/2022	8.63	Put	Bond Future	6,804.9300	6.8049	6,781.7900	6.7818	(0.340)	0	0	0
2021/07/21	R213	03/02/2022	8.63	Call	Bond Future	537.4100	0.5374	577.8400	0.5778	7.523	0	0	200
2021/07/21	R213	03/02/2022	9.98	Call	Bond Future	3,283.7300	3.2837	3,371.1100	3.3711	2.661	0	0	0
2021/07/21	R213	03/02/2022	9.98	Put	Bond Future	2,151.5800	2.1516	2,175.3900	2.1754	1.107	0	0	0
2021/07/21	R213	03/02/2022			Bond Future	9.7636	86.7392	9.7515	86.8028	(0.123)	0.0000	0.0000	0
2021/07/21	R213	03/02/2022	10.17	Call	Bond Future	3,895.2400	3.8952	3,984.2300	3.9842	2.285	0	0	0
2021/07/21	R213	03/02/2022	10.17	Put	Bond Future	1,785.3900	1.7854	1,810.8100	1.8108	1.424	0	0	220
2021/07/21	R213	03/02/2022	9.15	Put	Bond Future	4,575.6100	4.5756	4,575.9500	4.5760	0.007	0	0	0
2021/07/21	R213	03/02/2022	9.15	Call	Bond Future	1,255.2800	1.2553	1,319.1900	1.3192	5.091	0	0	220
2021/07/21	R213	03/02/2022	10.60	Call	Bond Future	5,439.3200	5.4393	5,527.9800	5.5280	1.630	0	0	0
2021/07/21	R213	03/02/2022	9.22	Call	Bond Future	1,387.2600	1.3873	1,454.1900	1.4542	4.825	0	0	430
2021/07/21	R213	03/02/2022	10.25	Call	Bond Future	4,165.7600	4.1658	4,255.0100	4.2550	2.142	0	0	0
2021/07/21	R213	03/02/2022	10.25	Put	Bond Future	1,648.7300	1.6487	1,674.4100	1.6744	1.558	0	0	102
2021/07/21	R213	03/02/2022	9.76	Call	Bond Future	2,647.6900	2.6477	2,729.9500	2.7300	3.107	0	0	0
2021/07/21	R213	03/02/2022	9.76	Put	Bond Future	2,666.5900	2.6666	2,685.2800	2.6853	0.701	0	0	102
2021/07/21	R213	03/02/2022	10.15	Call	Bond Future	3,828.7100	3.8287	3,917.6000	3.9176	2.322	0	0	0
2021/07/21	R213	03/02/2022	10.15	Put	Bond Future	1,821.0700	1.8211	1,846.3900	1.8464	1.390	0	0	200
2021/07/21	R213	03/02/2022	9.58	Call	Bond Future	2,180.8700	2.1809	2,259.0900	2.2591	3.587	0	0	0
2021/07/21	R213	03/02/2022	9.97	Call	Bond Future	3,253.4500	3.2535	3,340.4700	3.3405	2.675	0	0	0
2021/07/21	R213	03/02/2022	9.97	Put	Bond Future	2,173.1700	2.1732	2,196.6200	2.1966	1.079	0	0	0

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2021/07/21	R213	03/02/2022	9.96	Call	Bond Future	3,223.0500	3.2231	3,310.2200	3.3102	2.705	0	0	0
2021/07/21	R213	03/02/2022	9.96	Put	Bond Future	2,194.6900	2.1947	2,218.2900	2.2183	1.075	0	0	0
2021/07/21	R213	05/05/2022	10.65	Put	Bond Future	1,768.6900	1.7687	1,771.7000	1.7717	0.170	0	0	0
2021/07/21	R213	05/05/2022	10.63	Call	Bond Future	5,137.1600	5.1372	5,203.9100	5.2039	1.299	0	0	0
2021/07/21	R213	05/05/2022			Bond Future	9.9602	84.2365	9.9477	84.3003	(0.125)	0.0000	0.0000	0
2021/07/21	R213	05/05/2022	10.64	Call	Bond Future	5,171.4100	5.1714	5,238.2200	5.2382	1.292	0	0	0
2021/07/21	R213	05/05/2022	10.64	Put	Bond Future	1,782.8700	1.7829	1,785.8100	1.7858	0.165	0	0	0
2021/07/21	R213	05/05/2022	10.65	Call	Bond Future	5,205.7200	5.2057	5,272.6000	5.2726	1.285	0	0	0
2021/07/21	R213	05/05/2022	10.63	Put	Bond Future	1,797.1600	1.7972	1,800.0400	1.8000	0.160	0	0	0
2021/07/21	R213	04/08/2022	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	R213	04/08/2022	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	R213	04/08/2022	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	R213	04/08/2022			Bond Future	9.8900	86.6177	9.8900	86.6177	0.000	0.0000	0.0000	0
2021/07/21	R213	04/08/2022	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	R213	04/08/2022	9.90	Call	Bond Future	50.6800	0.0507	50.6800	0.0507	0.000	0	0	0
2021/07/21	R213	04/08/2022	9.88	Put	Bond Future	50.7100	0.0507	50.7100	0.0507	0.000	0	0	0
2021/07/21	R214	05/08/2021	12.03	Put	Bond Future	2.9900	0.0030	4.1300	0.0041	38.127	0	0	0
2021/07/21	R214	05/08/2021	12.01	Call	Bond Future	6,594.5800	6.5946	6,484.7900	6.4848	(1.665)	0	0	0
2021/07/21	R214	05/08/2021			Bond Future	10.7784	68.2898	10.7975	68.1788	0.177	0.0000	0.0000	17,880
2021/07/21	R214	05/08/2021	12.02	Call	Bond Future	6,643.4900	6.6435	6,533.6500	6.5337	(1.653)	0	0	0
2021/07/21	R214	05/08/2021	12.02	Put	Bond Future	3.1500	0.0032	4.3300	0.0043	37.460	0	0	0
2021/07/21	R214	05/08/2021	12.03	Call	Bond Future	6,692.3500	6.6924	6,582.4700	6.5825	(1.642)	0	0	0
2021/07/21	R214	05/08/2021	12.01	Put	Bond Future	3.3200	0.0033	4.5500	0.0046	37.048	0	0	0
2021/07/21	R214	04/11/2021	12.47	Call	Bond Future	8,045.5300	8.0455	7,965.7300	7.9657	(0.992)	0	0	0
2021/07/21	R214	04/11/2021	12.46	Call	Bond Future	8,003.0500	8.0030	7,923.5100	7.9235	(0.994)	0	0	0
2021/07/21	R214	04/11/2021	12.46	Put	Bond Future	294.2600	0.2943	328.0000	0.3280	11.466	0	0	0
2021/07/21	R214	04/11/2021			Bond Future	10.9570	65.7464	10.9769	65.6331	0.182	0.0000	0.0000	1,764
2021/07/21	R214	04/11/2021	12.47	Put	Bond Future	290.5100	0.2905	323.9900	0.3240	11.525	0	0	0
2021/07/21	R214	04/11/2021	12.48	Call	Bond Future	8,088.0600	8.0881	8,007.9300	8.0079	(0.991)	0	0	0
2021/07/21	R214	04/11/2021	12.48	Put	Bond Future	286.8800	0.2869	320.0300	0.3200	11.555	0	0	0
2021/07/21	R214	03/02/2022	11.40	Put	Bond Future	2,217.9600	2.2180	2,256.2900	2.2563	1.728	0	0	0
2021/07/21	R214	03/02/2022	11.41	Call	Bond Future	3,658.1700	3.6582	3,580.1800	3.5802	(2.132)	0	0	0
2021/07/21	R214	03/02/2022	11.39	Put	Bond Future	2,238.5100	2.2385	2,278.1100	2.2781	1.769	0	0	0
2021/07/21	R214	03/02/2022			Bond Future	11.1408	66.5043	11.1617	66.3891	0.187	0.0000	0.0000	0
2021/07/21	R214	03/02/2022	11.40	Call	Bond Future	3,625.4200	3.6254	3,548.5100	3.5485	(2.121)	0	0	0
2021/07/21	R214	03/02/2022	11.41	Put	Bond Future	2,197.4000	2.1974	2,234.6500	2.2347	1.695	0	0	0
2021/07/21	R214	03/02/2022	11.39	Call	Bond Future	3,592.5900	3.5926	3,516.9500	3.5169	(2.105)	0	0	0
2021/07/21	R214	05/05/2022	11.74	Put	Bond Future	2,378.8900	2.3789	2,453.4800	2.4535	3.135	0	0	0
2021/07/21	R214	05/05/2022	11.75	Call	Bond Future	4,604.6100	4.6046	4,562.1400	4.5621	(0.922)	0	0	0
2021/07/21	R214	05/05/2022	11.73	Put	Bond Future	2,397.5100	2.3975	2,472.4300	2.4724	3.125	0	0	0
2021/07/21	R214	05/05/2022			Bond Future	11.3214	64.0139	11.3432	63.8970	0.192	0.0000	0.0000	0
2021/07/21	R214	05/05/2022	11.74	Call	Bond Future	4,572.1900	4.5722	4,529.8400	4.5298	(0.926)	0	0	0
2021/07/21	R214	05/05/2022	11.75	Put	Bond Future	2,360.4100	2.3604	2,434.8800	2.4349	3.155	0	0	0
2021/07/21	R214	05/05/2022	11.73	Call	Bond Future	4,539.8400	4.5398	4,497.8200	4.4978	(0.926)	0	0	0
2021/07/21	R214	04/08/2022	10.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	R214	04/08/2022	10.99	Call	Bond Future	56.3400	0.0563	56.3400	0.0563	0.000	0	0	0
2021/07/21	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
2021/07/21	R214	04/08/2022	10.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	R214	04/08/2022	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	R214	04/08/2022	10.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	R214	04/08/2022	10.97	Put	Bond Future	56.4200	0.0564	56.4200	0.0564	0.000	0	0	0
2021/07/21	R248	05/08/2021	12.51	Put	Bond Future	0.6400	0.0006	1.2400	0.0012	93.750	0	0	0
2021/07/21	R248	05/08/2021	12.52	Call	Bond Future	11,330.8800	11.3309	11,079.6900	11.0797	(2.217)	0	0	0
2021/07/21	R248	05/08/2021	12.50	Put	Bond Future	0.6600	0.0007	1.2800	0.0013	93.939	0	0	0
2021/07/21	R248	05/08/2021	11.20	Put	Bond Future	189.4900	0.1895	229.1800	0.2292	20.946	0	0	0
2021/07/21	R248	05/08/2021	11.20	Call	Bond Future	3,267.9700	3.2680	3,055.8900	3.0559	(6.490)	0	0	0
2021/07/21	R248	05/08/2021	10.50	Put	Bond Future	2,328.2600	2.3283	2,518.2800	2.5183	8.161	0	0	0
2021/07/21	R248	05/08/2021	10.30	Call	Bond Future	88.5500	0.0886	65.6200	0.0656	(25.895)	0	0	1,300
2021/07/21	R248	05/08/2021	10.90	Put	Bond Future	640.2500	0.6403	727.2600	0.7273	13.590	0	0	0
2021/07/21	R248	05/08/2021	10.90	Call	Bond Future	1,601.6100	1.6016	1,436.8500	1.4369	(10.287)	0	0	1,300
2021/07/21	R248	05/08/2021	10.60	Put	Bond Future	1,769.8900	1.7699	1,934.3900	1.9344	9.294	0	0	0
2021/07/21	R248	05/08/2021	10.60	Call	Bond Future	512.8200	0.5128	425.5500	0.4255	(17.018)	0	0	0
2021/07/21	R248	05/08/2021			Bond Future	10.7683	86.3024	10.8025	86.0507	0.318	0.0000	0.0000	98,939
2021/07/21	R248	05/08/2021	12.51	Call	Bond Future	11,274.2700	11.2743	11,023.1000	11.0231	(2.228)	0	0	0
2021/07/21	R248	05/08/2021	12.52	Put	Bond Future	0.6100	0.0006	1.1900	0.0012	95.082	0	0	0
2021/07/21	R248	05/08/2021	12.50	Call	Bond Future	11,217.5600	11.2176	10,966.4100	10.9664	(2.239)	0	0	0
2021/07/21	R248	05/08/2021	10.00	Put	Bond Future	6,032.3400	6.0323	6,281.5000	6.2815	4.130	0	0	0
2021/07/21	R248	05/08/2021	10.00	Call	Bond Future	9.0700	0.0091	6.4600	0.0065	(28.776)	0	0	0
2021/07/21	R248	05/08/2021	10.50	Call	Bond Future	308.1300	0.3081	246.3800	0.2464	(20.040)	0	0	0
2021/07/21	R248	05/08/2021	10.30	Put	Bond Future	3,671.6000	3.6716	3,900.4400	3.9004	6.233	0	0	0
2021/07/21	R248	04/11/2021	12.85	Call	Bond Future	12,094.2700	12.0943	11,873.8400	11.8738	(1.823)	0	0	0
2021/07/21	R248	04/11/2021	12.85	Put	Bond Future	234.3700	0.2344	269.7000	0.2697	15.074	0	0	0
2021/07/21	R248	04/11/2021			Bond Future	10.9460	82.8182	10.9818	82.5624	0.327	0.0000	0.0000	116,011
2021/07/21	R248	04/11/2021	10.30	Put	Bond Future	5,680.9400	5.6809	5,916.8500	5.9168	4.153	0	0	0
2021/07/21	R248	04/11/2021	10.30	Call	Bond Future	810.0400	0.8100	790.1900	0.7902	(2.450)	0	0	1,200
2021/07/21	R248	04/11/2021	9.60	Put	Bond Future	10,885.8200	10.8858	11,141.4000	11.1414	2.348	0	0	0
2021/07/21	R248	04/11/2021	9.60	Call	Bond Future	139.0200	0.1390	138.8400	0.1388	(0.129)	0	0	1,200
2021/07/21	R248	04/11/2021	12.84	Call	Bond Future	12,042.8700	12.0429	11,822.7800	11.8228	(1.828)	0	0	0
2021/07/21	R248	04/11/2021	12.84	Put	Bond Future	237.0000	0.2370	272.6700	0.2727	15.051	0	0	0
2021/07/21	R248	04/11/2021	12.83	Call	Bond Future	11,991.4800	11.9915	11,771.7300	11.7717	(1.833)	0	0	0
2021/07/21	R248	04/11/2021	12.83	Put	Bond Future	239.7200	0.2397	275.7300	0.2757	15.022	0	0	0
2021/07/21	R248	03/02/2022	11.48	Call	Bond Future	4,886.9900	4.8870	4,693.9000	4.6939	(3.951)	0	0	0
2021/07/21	R248	03/02/2022	11.49	Put	Bond Future	2,487.0200	2.4870	2,551.8700	2.5519	2.608	0	0	0
2021/07/21	R248	03/02/2022	11.47	Call	Bond Future	4,844.5700	4.8446	4,653.3200	4.6533	(3.948)	0	0	0
2021/07/21	R248	03/02/2022			Bond Future	11.1293	83.7728	11.1667	83.5133	0.336	0.0000	0.0000	0
2021/07/21	R248	03/02/2022	11.48	Put	Bond Future	2,510.6500	2.5106	2,577.0800	2.5771	2.646	0	0	0
2021/07/21	R248	03/02/2022	11.49	Call	Bond Future	4,929.2800	4.9293	4,734.6100	4.7346	(3.949)	0	0	0
2021/07/21	R248	03/02/2022	11.47	Put	Bond Future	2,534.2600	2.5343	2,602.5300	2.6025	2.694	0	0	0
2021/07/21	R248	05/05/2022	11.80	Call	Bond Future	5,972.4100	5.9724	5,834.9100	5.8349	(2.302)	0	0	0
2021/07/21	R248	05/05/2022	11.79	Call	Bond Future	5,930.2900	5.9303	5,793.1800	5.7932	(2.312)	0	0	0
2021/07/21	R248	05/05/2022	11.79	Put	Bond Future	2,793.0800	2.7931	2,919.1000	2.9191	4.512	0	0	0
2021/07/21	R248	05/05/2022			Bond Future	11.3094	80.3522	11.3484	80.0891	0.345	0.0000	0.0000	0
2021/07/21	R248	05/05/2022	11.80	Put	Bond Future	2,772.2900	2.7723	2,897.9200	2.8979	4.532	0	0	0
2021/07/21	R248	05/05/2022	11.81	Call	Bond Future	6,014.6000	6.0146	5,876.4700	5.8765	(2.297)	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
2021/07/21	R248	05/05/2022	11.81	Put	Bond Future	2,751.6500	2.7517	2,876.6500	2.8767	4.543	0	0	0
2021/07/21	R248	04/08/2022	10.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	R248	04/08/2022	10.98	Put	Bond Future	71.0100	0.0710	71.0100	0.0710	0.000	0	0	0
2021/07/21	R248	04/08/2022	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	R248	04/08/2022	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/21	R248	04/08/2022			Bond Future	10.9900	84.7560	10.9900	84.7560	0.000	0.0000	0.0000	0
2021/07/21	R248	04/08/2022	11.00	Call	Bond Future	70.9100	0.0709	70.9100	0.0709	0.000	0	0	0
2021/07/21	R248	04/08/2022	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

1397371