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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 08/07/2021 TO 08/07/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/08	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	2025	05/08/2021		Bond Future	153.2062	153.2062	153.1791	153.1791	(0.018)	0.0000	0.0000	4,808
2021/07/08	2025	04/11/2021		Bond Future	154.8957	154.8957	154.8675	154.8675	(0.018)	0.0000	0.0000	0
2021/07/08	2025	03/02/2022		Bond Future	155.1482	155.1482	155.1192	155.1192	(0.019)	0.0000	0.0000	0
2021/07/08	2025	05/05/2022		Bond Future	157.0209	157.0209	156.9913	156.9913	(0.019)	0.0000	0.0000	0
2021/07/08	2025	04/08/2022		Bond Future	157.0200	157.0200	157.0200	157.0200	0.000	0.0000	0.0000	0
2021/07/08	2029	05/08/2021		Bond Future	113.7918	113.7918	113.8930	113.8930	0.089	0.0000	0.0000	3,031
2021/07/08	2029	04/11/2021		Bond Future	113.8778	113.8778	113.9797	113.9797	0.089	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
2021/07/08	2029	03/02/2022			Bond Future	115.2174	115.2174	115.3201	115.3201	0.089	0.0000	0.0000	0
2021/07/08	2029	05/05/2022			Bond Future	115.4178	115.4178	115.5216	115.5216	0.090	0.0000	0.0000	0
2021/07/08	2029	04/08/2022			Bond Future	115.4200	115.4200	115.4200	115.4200	0.000	0.0000	0.0000	0
2021/07/08	2030	05/08/2021	10.42	Call	Bond Future	7,822.3600	7.8224	7,918.8200	7.9188	1.233	0	0	0
2021/07/08	2030	05/08/2021	10.42	Put	Bond Future	9.8400	0.0098	7.8000	0.0078	(20.732)	0	0	0
2021/07/08	2030	05/08/2021	10.41	Call	Bond Future	7,772.3300	7.7723	7,868.7200	7.8687	1.240	0	0	0
2021/07/08	2030	05/08/2021	10.41	Put	Bond Future	10.2600	0.0103	8.1500	0.0082	(20.565)	0	0	0
2021/07/08	2030	05/08/2021	9.15	Call	Bond Future	1,824.4600	1.8245	1,869.4600	1.8695	2.466	0	0	0
2021/07/08	2030	05/08/2021	9.15	Put	Bond Future	735.3500	0.7353	681.8500	0.6819	(7.275)	0	0	7,500
2021/07/08	2030	05/08/2021	8.50	Put	Bond Future	2,906.1700	2.9062	2,812.9000	2.8129	(3.209)	0	0	0
2021/07/08	2030	05/08/2021	10.15	Call	Bond Future	6,466.0400	6.4660	6,559.4700	6.5595	1.445	0	0	0
2021/07/08	2030	05/08/2021	8.83	Call	Bond Future	863.6800	0.8637	884.6800	0.8847	2.431	0	0	479
2021/07/08	2030	05/08/2021	10.30	Put	Bond Future	16.0600	0.0161	12.9800	0.0130	(19.178)	0	0	200
2021/07/08	2030	05/08/2021	8.78	Put	Bond Future	1,746.3900	1.7464	1,665.7600	1.6658	(4.617)	0	0	0
2021/07/08	2030	05/08/2021	8.78	Call	Bond Future	750.9300	0.7509	768.8000	0.7688	2.380	0	0	200
2021/07/08	2030	05/08/2021	7.70	Put	Bond Future	7,435.2700	7.4353	7,336.5700	7.3366	(1.327)	0	0	0
2021/07/08	2030	05/08/2021	9.45	Call	Bond Future	3,051.1500	3.0512	3,118.2300	3.1182	2.199	0	0	600
2021/07/08	2030	05/08/2021	12.10	Call	Bond Future	15,770.4600	15.7705	15,868.9600	15.8690	0.625	0	0	0
2021/07/08	2030	05/08/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	600
2021/07/08	2030	05/08/2021			Bond Future	8.9554	94.6456	8.9379	94.7441	(0.195)	0.0000	0.0000	101,865
2021/07/08	2030	05/08/2021	10.43	Call	Bond Future	7,872.3700	7.8724	7,968.9100	7.9689	1.226	0	0	0
2021/07/08	2030	05/08/2021	10.43	Put	Bond Future	9.4400	0.0094	7.4800	0.0075	(20.763)	0	0	0
2021/07/08	2030	05/08/2021	8.50	Call	Bond Future	293.3600	0.2934	298.5900	0.2986	1.783	0	0	5,000
2021/07/08	2030	05/08/2021	9.50	Call	Bond Future	3,277.4900	3.2775	3,347.7100	3.3477	2.142	0	0	0
2021/07/08	2030	05/08/2021	9.50	Put	Bond Future	270.0900	0.2701	241.8100	0.2418	(10.471)	0	0	0
2021/07/08	2030	05/08/2021	10.15	Put	Bond Future	29.0800	0.0291	24.0100	0.0240	(17.435)	0	0	479
2021/07/08	2030	05/08/2021	9.75	Call	Bond Future	4,468.1900	4.4682	4,550.8800	4.5509	1.851	0	0	0
2021/07/08	2030	05/08/2021	9.75	Put	Bond Future	121.6200	0.1216	105.8100	0.1058	(13.000)	0	0	479
2021/07/08	2030	05/08/2021	8.83	Put	Bond Future	1,573.9700	1.5740	1,496.4700	1.4965	(4.924)	0	0	0
2021/07/08	2030	05/08/2021	10.30	Call	Bond Future	7,220.6900	7.2207	7,316.1100	7.3161	1.321	0	0	0
2021/07/08	2030	05/08/2021	7.70	Call	Bond Future	4.3400	0.0043	4.1400	0.0041	(4.608)	0	0	200
2021/07/08	2030	05/08/2021	8.95	Put	Bond Future	1,206.3300	1.2063	1,137.2200	1.1372	(5.729)	0	0	0
2021/07/08	2030	05/08/2021	8.95	Call	Bond Future	1,175.9900	1.1760	1,205.3800	1.2054	2.499	0	0	600
2021/07/08	2030	05/08/2021	9.45	Put	Bond Future	314.6600	0.3147	283.2400	0.2832	(9.985)	0	0	0
2021/07/08	2030	04/11/2021	11.26	Call	Bond Future	10,855.4200	10.8554	10,946.1900	10.9462	0.836	0	0	0
2021/07/08	2030	04/11/2021	9.20	Call	Bond Future	2,509.5200	2.5095	2,552.8900	2.5529	1.728	0	0	29
2021/07/08	2030	04/11/2021	8.27	Put	Bond Future	5,522.2000	5.5222	5,436.7000	5.4367	(1.548)	0	0	0
2021/07/08	2030	04/11/2021	8.27	Call	Bond Future	601.4700	0.6015	615.0200	0.6150	2.253	0	0	300
2021/07/08	2030	04/11/2021	8.77	Put	Bond Future	3,487.8700	3.4879	3,416.9000	3.4169	(2.035)	0	0	0
2021/07/08	2030	04/11/2021	11.44	Put	Bond Future	119.0500	0.1190	112.6400	0.1126	(5.384)	0	0	300
2021/07/08	2030	04/11/2021	10.60	Call	Bond Future	7,921.9200	7.9219	8,004.4700	8.0045	1.042	0	0	0
2021/07/08	2030	04/11/2021	10.60	Put	Bond Future	385.3500	0.3853	368.8500	0.3688	(4.282)	0	0	0
2021/07/08	2030	04/11/2021	10.59	Put	Bond Future	390.3000	0.3903	373.6300	0.3736	(4.271)	0	0	0
2021/07/08	2030	04/11/2021			Bond Future	9.1426	95.6664	9.1245	95.7655	(0.198)	0.0000	0.0000	0
2021/07/08	2030	04/11/2021	11.26	Put	Bond Future	163.9800	0.1640	155.7000	0.1557	(5.049)	0	0	29
2021/07/08	2030	04/11/2021	9.90	Put	Bond Future	937.0500	0.9370	904.9300	0.9049	(3.428)	0	0	0
2021/07/08	2030	04/11/2021	9.90	Call	Bond Future	4,955.3700	4.9554	5,022.3000	5.0223	1.351	0	0	29

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2021/07/08	2030	04/11/2021	9.20	Put	Bond Future	2,197.0800	2.1971	2,141.4000	2.1414	(2.534)	0	0	0
2021/07/08	2030	04/11/2021	8.77	Call	Bond Future	1,425.9800	1.4260	1,454.0600	1.4541	1.969	0	0	300
2021/07/08	2030	04/11/2021	11.44	Call	Bond Future	11,644.7000	11.6447	11,737.3400	11.7373	0.796	0	0	0
2021/07/08	2030	04/11/2021	10.61	Call	Bond Future	7,965.8900	7.9659	8,048.6100	8.0486	1.038	0	0	0
2021/07/08	2030	04/11/2021	10.61	Put	Bond Future	380.3600	0.3804	364.0300	0.3640	(4.293)	0	0	0
2021/07/08	2030	04/11/2021	10.59	Call	Bond Future	7,877.8800	7.8779	7,960.2600	7.9603	1.046	0	0	0
2021/07/08	2030	03/02/2022	8.85	Put	Bond Future	4,439.4100	4.4394	4,370.7600	4.3708	(1.546)	0	0	0
2021/07/08	2030	03/02/2022	8.85	Call	Bond Future	1,822.2200	1.8222	1,853.5000	1.8535	1.717	0	0	1,000
2021/07/08	2030	03/02/2022	9.35	Call	Bond Future	3,021.9600	3.0220	3,067.0600	3.0671	1.492	0	0	0
2021/07/08	2030	03/02/2022	9.35	Put	Bond Future	2,956.6100	2.9566	2,901.7800	2.9018	(1.854)	0	0	101
2021/07/08	2030	03/02/2022	8.39	Put	Bond Future	6,191.5200	6.1915	6,111.4400	6.1114	(1.293)	0	0	0
2021/07/08	2030	03/02/2022	8.39	Call	Bond Future	1,018.3200	1.0183	1,038.1700	1.0382	1.949	0	0	101
2021/07/08	2030	03/02/2022	9.45	Call	Bond Future	3,301.8700	3.3019	3,349.7500	3.3498	1.450	0	0	0
2021/07/08	2030	03/02/2022	9.45	Put	Bond Future	2,711.6300	2.7116	2,659.5800	2.6596	(1.920)	0	0	0
2021/07/08	2030	03/02/2022			Bond Future	9.3376	92.7647	9.3187	92.8646	(0.203)	0.0000	0.0000	0
2021/07/08	2030	03/02/2022	9.60	Put	Bond Future	2,380.8100	2.3808	2,332.8700	2.3329	(2.014)	0	0	0
2021/07/08	2030	03/02/2022	9.60	Call	Bond Future	3,751.2500	3.7513	3,803.2400	3.8032	1.386	0	0	1,000
2021/07/08	2030	03/02/2022	10.85	Call	Bond Future	8,353.4400	8.3534	8,431.7100	8.4317	0.937	0	0	0
2021/07/08	2030	03/02/2022	10.85	Put	Bond Future	800.4500	0.8005	778.7900	0.7788	(2.706)	0	0	1,000
2021/07/08	2030	03/02/2022	9.78	Call	Bond Future	4,329.6800	4.3297	4,386.4000	4.3864	1.310	0	0	0
2021/07/08	2030	03/02/2022	9.78	Put	Bond Future	2,034.1400	2.0341	1,990.9300	1.9909	(2.124)	0	0	101
2021/07/08	2030	03/02/2022	9.44	Call	Bond Future	3,273.3200	3.2733	3,320.9200	3.3209	1.454	0	0	0
2021/07/08	2030	03/02/2022	9.44	Put	Bond Future	2,735.4000	2.7354	2,683.0700	2.6831	(1.913)	0	0	0
2021/07/08	2030	03/02/2022	9.43	Call	Bond Future	3,244.8900	3.2449	3,292.2200	3.2922	1.459	0	0	0
2021/07/08	2030	03/02/2022	9.43	Put	Bond Future	2,759.3200	2.7593	2,706.7200	2.7067	(1.906)	0	0	0
2021/07/08	2030	05/05/2022	8.89	Put	Bond Future	5,305.4200	5.3054	5,235.7300	5.2357	(1.314)	0	0	0
2021/07/08	2030	05/05/2022	8.47	Call	Bond Future	1,202.8500	1.2028	1,224.9100	1.2249	1.834	0	0	1,073
2021/07/08	2030	05/05/2022	8.14	Put	Bond Future	8,335.9300	8.3359	8,251.0600	8.2511	(1.018)	0	0	0
2021/07/08	2030	05/05/2022	8.14	Call	Bond Future	822.9600	0.8230	839.0500	0.8391	1.955	0	0	1,800
2021/07/08	2030	05/05/2022	9.95	Call	Bond Future	4,563.3200	4.5633	4,619.7300	4.6197	1.236	0	0	0
2021/07/08	2030	05/05/2022	10.21	Call	Bond Future	5,408.3000	5.4083	5,470.2400	5.4702	1.145	0	0	0
2021/07/08	2030	05/05/2022	10.21	Put	Bond Future	2,090.4600	2.0905	2,051.4400	2.0514	(1.867)	0	0	0
2021/07/08	2030	05/05/2022			Bond Future	9.5430	93.8637	9.5232	93.9646	(0.208)	0.0000	0.0000	0
2021/07/08	2030	05/05/2022	8.89	Call	Bond Future	1,901.7600	1.9018	1,933.0300	1.9330	1.644	0	0	1,800
2021/07/08	2030	05/05/2022	11.04	Call	Bond Future	8,392.7000	8.3927	8,468.8100	8.4688	0.907	0	0	0
2021/07/08	2030	05/05/2022	11.04	Put	Bond Future	1,157.5800	1.1576	1,132.7300	1.1327	(2.147)	0	0	1,800
2021/07/08	2030	05/05/2022	9.35	Call	Bond Future	2,905.2700	2.9053	2,947.5300	2.9475	1.455	0	0	0
2021/07/08	2030	05/05/2022	9.35	Put	Bond Future	3,894.9700	3.8950	3,836.2700	3.8363	(1.507)	0	0	1,073
2021/07/08	2030	05/05/2022	8.47	Put	Bond Future	6,880.6000	6.8806	6,801.7000	6.8017	(1.147)	0	0	0
2021/07/08	2030	05/05/2022	9.95	Put	Bond Future	2,520.3000	2.5203	2,475.7500	2.4757	(1.768)	0	0	1,073
2021/07/08	2030	05/05/2022	10.20	Call	Bond Future	5,374.6500	5.3747	5,436.3800	5.4364	1.149	0	0	0
2021/07/08	2030	05/05/2022	10.20	Put	Bond Future	2,105.4100	2.1054	2,066.1800	2.0662	(1.863)	0	0	0
2021/07/08	2030	05/05/2022	10.19	Call	Bond Future	5,341.0600	5.3411	5,402.6000	5.4026	1.152	0	0	0
2021/07/08	2030	05/05/2022	10.19	Put	Bond Future	2,120.4500	2.1204	2,081.0300	2.0810	(1.859)	0	0	0
2021/07/08	2030	04/08/2022	9.56	Call	Bond Future	0.0000	0.0000	99.6500	0.0996	100.000	0	0	0
2021/07/08	2030	04/08/2022	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	2030	04/08/2022			Bond Future	9.5400	9.5400	9.5400	92.0683	0.000	0.0000	0.0000	0
2021/07/08	2030	04/08/2022	9.55	Call	Bond Future	0.0000	0.0000	49.8400	0.0498	100.000	0	0	0

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2021/07/08	2030	04/08/2022	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	2030	04/08/2022	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	2030	04/08/2022	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	2032	05/08/2021	11.37	Call	Bond Future	10,015.7900	10.0158	10,028.5800	10.0286	0.128	0	0	0
2021/07/08	2032	05/08/2021	11.37	Put	Bond Future	3.9600	0.0040	3.2900	0.0033	(16.919)	0	0	0
2021/07/08	2032	05/08/2021			Bond Future	9.6151	94.0100	9.6129	94.0234	(0.023)	0.0000	0.0000	120,860
2021/07/08	2032	05/08/2021	11.36	Call	Bond Future	9,963.2800	9.9633	9,976.0400	9.9760	0.128	0	0	0
2021/07/08	2032	05/08/2021	11.36	Put	Bond Future	4.1400	0.0041	3.4400	0.0034	(16.908)	0	0	0
2021/07/08	2032	05/08/2021	11.35	Call	Bond Future	9,910.7200	9.9107	9,923.4500	9.9235	0.128	0	0	0
2021/07/08	2032	05/08/2021	11.35	Put	Bond Future	4.3200	0.0043	3.5900	0.0036	(16.898)	0	0	0
2021/07/08	2032	04/11/2021	9.83	Call	Bond Future	2,752.7300	2.7527	2,748.3800	2.7484	(0.158)	0	0	700
2021/07/08	2032	04/11/2021	11.70	Call	Bond Future	10,744.0700	10.7441	10,751.0200	10.7510	0.065	0	0	0
2021/07/08	2032	04/11/2021	11.71	Put	Bond Future	308.8800	0.3089	302.7700	0.3028	(1.978)	0	0	0
2021/07/08	2032	04/11/2021	11.69	Call	Bond Future	10,696.9800	10.6970	10,703.8900	10.7039	0.065	0	0	0
2021/07/08	2032	04/11/2021			Bond Future	9.8079	90.8790	9.8057	90.8921	(0.022)	0.0000	0.0000	57
2021/07/08	2032	04/11/2021	9.33	Put	Bond Future	4,339.1600	4.3392	4,320.6100	4.3206	(0.428)	0	0	0
2021/07/08	2032	04/11/2021	9.33	Call	Bond Future	1,415.1100	1.4151	1,409.6700	1.4097	(0.384)	0	0	700
2021/07/08	2032	04/11/2021	9.83	Put	Bond Future	2,620.6900	2.6207	2,603.2300	2.6032	(0.666)	0	0	0
2021/07/08	2032	04/11/2021	12.81	Call	Bond Future	15,840.6400	15.8406	15,852.2100	15.8522	0.073	0	0	0
2021/07/08	2032	04/11/2021	12.81	Put	Bond Future	47.2100	0.0472	45.6700	0.0457	(3.262)	0	0	700
2021/07/08	2032	04/11/2021	11.70	Put	Bond Future	312.4400	0.3124	306.2800	0.3063	(1.972)	0	0	0
2021/07/08	2032	04/11/2021	11.71	Call	Bond Future	10,791.1600	10.7912	10,798.1600	10.7982	0.065	0	0	0
2021/07/08	2032	04/11/2021	11.69	Put	Bond Future	316.0400	0.3160	309.8400	0.3098	(1.962)	0	0	0
2021/07/08	2032	03/02/2022	11.13	Call	Bond Future	7,570.5100	7.5705	7,573.7000	7.5737	0.042	0	0	0
2021/07/08	2032	03/02/2022	11.13	Put	Bond Future	1,342.0900	1.3421	1,332.2600	1.3323	(0.732)	0	0	210
2021/07/08	2032	03/02/2022	10.53	Call	Bond Future	5,184.7900	5.1848	5,185.4700	5.1855	0.013	0	0	0
2021/07/08	2032	03/02/2022	10.53	Put	Bond Future	2,201.8100	2.2018	2,189.4700	2.1895	(0.560)	0	0	210
2021/07/08	2032	03/02/2022	10.35	Put	Bond Future	2,560.1300	2.5601	2,547.0500	2.5471	(0.511)	0	0	400
2021/07/08	2032	03/02/2022	9.58	Put	Bond Future	4,769.2700	4.7693	4,753.8300	4.7538	(0.324)	0	0	0
2021/07/08	2032	03/02/2022	9.58	Call	Bond Future	2,254.4200	2.2544	2,252.0000	2.2520	(0.107)	0	0	400
2021/07/08	2032	03/02/2022	10.66	Call	Bond Future	5,679.0900	5.6791	5,680.3000	5.6803	0.021	0	0	0
2021/07/08	2032	03/02/2022	10.66	Put	Bond Future	1,978.5500	1.9785	1,966.7400	1.9667	(0.597)	0	0	97
2021/07/08	2032	03/02/2022	10.45	Put	Bond Future	2,354.1200	2.3541	2,341.4500	2.3415	(0.538)	0	0	198
2021/07/08	2032	03/02/2022	9.81	Call	Bond Future	2,854.9700	2.8550	2,853.0500	2.8531	(0.067)	0	0	0
2021/07/08	2032	03/02/2022	9.81	Put	Bond Future	3,996.6000	3.9966	3,981.6600	3.9817	(0.374)	0	0	198
2021/07/08	2032	03/02/2022	8.91	Put	Bond Future	7,622.8800	7.6229	7,607.2000	7.6072	(0.206)	0	0	0
2021/07/08	2032	03/02/2022	10.43	Call	Bond Future	4,819.5300	4.8195	4,819.7900	4.8198	0.005	0	0	0
2021/07/08	2032	03/02/2022	10.43	Put	Bond Future	2,394.0600	2.3941	2,381.3000	2.3813	(0.533)	0	0	0
2021/07/08	2032	03/02/2022	10.42	Call	Bond Future	4,783.8300	4.7838	4,784.0600	4.7841	0.005	0	0	0
2021/07/08	2032	03/02/2022	10.42	Put	Bond Future	2,414.3800	2.4144	2,401.5900	2.4016	(0.530)	0	0	0
2021/07/08	2032	03/02/2022			Bond Future	10.0048	91.9268	10.0026	91.9399	(0.022)	0.0000	0.0000	0
2021/07/08	2032	03/02/2022	9.62	Put	Bond Future	4,627.5700	4.6276	4,612.2100	4.6122	(0.332)	0	0	0
2021/07/08	2032	03/02/2022	9.62	Call	Bond Future	2,353.5300	2.3535	2,351.1900	2.3512	(0.099)	0	0	210
2021/07/08	2032	03/02/2022	10.95	Call	Bond Future	6,827.9600	6.8280	6,830.3900	6.8304	0.036	0	0	0
2021/07/08	2032	03/02/2022	10.95	Put	Bond Future	1,555.5500	1.5556	1,544.9600	1.5450	(0.681)	0	0	400
2021/07/08	2032	03/02/2022	10.35	Call	Bond Future	4,536.0900	4.5361	4,536.0300	4.5360	(0.001)	0	0	0
2021/07/08	2032	03/02/2022	10.14	Call	Bond Future	3,834.0000	3.8340	3,833.1300	3.8331	(0.023)	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
2021/07/08	2032	03/02/2022	10.14	Put	Bond Future	3,053.0100	3.0530	3,039.1200	3.0391	(0.455)	0	0	97
2021/07/08	2032	03/02/2022	9.14	Put	Bond Future	6,529.1600	6.5292	6,513.3900	6.5134	(0.242)	0	0	0
2021/07/08	2032	03/02/2022	9.14	Call	Bond Future	1,308.7000	1.3087	1,305.9500	1.3059	(0.210)	0	0	97
2021/07/08	2032	03/02/2022	10.45	Call	Bond Future	4,891.4800	4.8915	4,891.8300	4.8918	0.007	0	0	0
2021/07/08	2032	03/02/2022	8.91	Call	Bond Future	945.8200	0.9458	943.1600	0.9432	(0.281)	0	0	198
2021/07/08	2032	03/02/2022	10.44	Call	Bond Future	4,855.5900	4.8556	4,855.8900	4.8559	0.006	0	0	0
2021/07/08	2032	03/02/2022	10.44	Put	Bond Future	2,374.1500	2.3741	2,361.4300	2.3614	(0.536)	0	0	0
2021/07/08	2032	05/05/2022	11.03	Call	Bond Future	6,685.0000	6.6850	6,687.8900	6.6879	0.043	0	0	0
2021/07/08	2032	05/05/2022	11.03	Put	Bond Future	2,209.9500	2.2100	2,199.8200	2.1998	(0.458)	0	0	0
2021/07/08	2032	05/05/2022	11.02	Put	Bond Future	2,225.0600	2.2251	2,214.9100	2.2149	(0.456)	0	0	0
2021/07/08	2032	05/05/2022			Bond Future	10.2078	88.8692	10.2055	88.8822	(0.023)	0.0000	0.0000	0
2021/07/08	2032	05/05/2022	11.04	Call	Bond Future	6,722.2200	6.7222	6,725.1500	6.7251	0.044	0	0	0
2021/07/08	2032	05/05/2022	11.04	Put	Bond Future	2,194.6500	2.1947	2,184.5600	2.1846	(0.460)	0	0	0
2021/07/08	2032	05/05/2022	11.02	Call	Bond Future	6,647.5400	6.6475	6,650.4100	6.6504	0.043	0	0	0
2021/07/08	2032	04/08/2022	10.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	2032	04/08/2022	10.22	Call	Bond Future	0.0000	0.0000	55.5900	0.0556	100.000	0	0	0
2021/07/08	2032	04/08/2022	10.20	Put	Bond Future	0.0000	0.0000	55.6300	0.0556	100.000	0	0	0
2021/07/08	2032	04/08/2022			Bond Future	10.2100	10.2100	10.2100	91.0595	0.000	0.0000	0.0000	0
2021/07/08	2032	04/08/2022	10.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	2032	04/08/2022	10.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	2032	04/08/2022	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	2033	05/08/2021			Bond Future	107.4186	107.4186	107.6031	107.6031	0.172	0.0000	0.0000	8,979
2021/07/08	2033	04/11/2021			Bond Future	107.3550	107.3550	107.5411	107.5411	0.173	0.0000	0.0000	0
2021/07/08	2033	03/02/2022			Bond Future	108.6178	108.6178	108.8057	108.8057	0.173	0.0000	0.0000	0
2021/07/08	2033	05/05/2022			Bond Future	108.6599	108.6599	108.8498	108.8498	0.175	0.0000	0.0000	0
2021/07/08	2033	04/08/2022			Bond Future	108.6600	108.6600	108.6600	108.6600	0.000	0.0000	0.0000	0
2021/07/08	2037	05/08/2021	12.27	Call	Bond Future	11,851.0900	11.8511	11,589.7900	11.5898	(2.205)	0	0	0
2021/07/08	2037	05/08/2021	12.27	Put	Bond Future	2.7700	0.0028	2.8000	0.0028	1.083	0	0	0
2021/07/08	2037	05/08/2021	12.28	Call	Bond Future	11,905.5400	11.9055	11,644.2400	11.6442	(2.195)	0	0	0
2021/07/08	2037	05/08/2021	12.26	Put	Bond Future	2.9000	0.0029	2.9400	0.0029	1.379	0	0	0
2021/07/08	2037	05/08/2021			Bond Future	10.3334	86.2388	10.3717	85.9775	0.371	0.0000	0.0000	125,840
2021/07/08	2037	05/08/2021	12.28	Put	Bond Future	2.6400	0.0026	2.6700	0.0027	1.136	0	0	0
2021/07/08	2037	05/08/2021	12.26	Call	Bond Future	11,796.5700	11.7966	11,535.2800	11.5353	(2.215)	0	0	0
2021/07/08	2037	04/11/2021	12.30	Call	Bond Future	11,155.0300	11.1550	10,909.3900	10.9094	(2.202)	0	0	0
2021/07/08	2037	04/11/2021	12.30	Put	Bond Future	411.8300	0.4118	430.6900	0.4307	4.580	0	0	600
2021/07/08	2037	04/11/2021	11.49	Put	Bond Future	1,009.3400	1.0093	1,055.2000	1.0552	4.544	0	0	0
2021/07/08	2037	04/11/2021	11.49	Call	Bond Future	7,148.3800	7.1484	6,929.7400	6.9297	(3.059)	0	0	600
2021/07/08	2037	04/11/2021	12.82	Put	Bond Future	203.2000	0.2032	212.8000	0.2128	4.724	0	0	0
2021/07/08	2037	04/11/2021	12.83	Call	Bond Future	13,736.3600	13.7364	13,481.3200	13.4813	(1.857)	0	0	0
2021/07/08	2037	04/11/2021			Bond Future	10.5149	87.1690	10.5547	86.9045	0.379	0.0000	0.0000	0
2021/07/08	2037	04/11/2021	12.82	Call	Bond Future	13,688.3500	13.6884	13,433.4500	13.4335	(1.862)	0	0	0
2021/07/08	2037	04/11/2021	12.83	Put	Bond Future	200.0200	0.2000	209.4800	0.2095	4.730	0	0	0
2021/07/08	2037	04/11/2021	12.81	Call	Bond Future	13,640.3400	13.6403	13,385.5700	13.3856	(1.868)	0	0	0
2021/07/08	2037	04/11/2021	12.81	Put	Bond Future	206.4300	0.2064	216.1600	0.2162	4.713	0	0	0
2021/07/08	2037	03/02/2022	11.46	Call	Bond Future	6,722.8900	6.7229	6,527.0700	6.5271	(2.913)	0	0	0
2021/07/08	2037	03/02/2022	11.47	Put	Bond Future	2,007.9700	2.0080	2,079.5000	2.0795	3.562	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
2021/07/08	2037	03/02/2022	11.45	Call	Bond Future	6,680.1100	6.6801	6,484.8100	6.4848	(2.924)	0	0	0
2021/07/08	2037	03/02/2022			Bond Future	10.7029	83.9192	10.7443	83.6513	0.387	0.0000	0.0000	0
2021/07/08	2037	03/02/2022	11.46	Put	Bond Future	2,024.3000	2.0243	2,096.3500	2.0963	3.559	0	0	0
2021/07/08	2037	03/02/2022	11.47	Call	Bond Future	6,765.9500	6.7660	6,569.6100	6.5696	(2.902)	0	0	0
2021/07/08	2037	03/02/2022	11.45	Put	Bond Future	2,040.9800	2.0410	2,113.5500	2.1135	3.556	0	0	0
2021/07/08	2037	05/05/2022	11.84	Put	Bond Future	2,286.3100	2.2863	2,358.4000	2.3584	3.153	0	0	0
2021/07/08	2037	05/05/2022	11.82	Call	Bond Future	7,847.8900	7.8479	7,649.6600	7.6497	(2.526)	0	0	0
2021/07/08	2037	05/05/2022	11.83	Call	Bond Future	7,889.1700	7.8892	7,690.5000	7.6905	(2.518)	0	0	0
2021/07/08	2037	05/05/2022			Bond Future	10.8965	84.9136	10.9396	84.6424	0.396	0.0000	0.0000	0
2021/07/08	2037	05/05/2022	11.84	Call	Bond Future	7,930.4900	7.9305	7,731.3900	7.7314	(2.511)	0	0	0
2021/07/08	2037	05/05/2022	11.82	Put	Bond Future	2,317.2900	2.3173	2,390.2500	2.3903	3.149	0	0	0
2021/07/08	2037	05/05/2022	11.83	Put	Bond Future	2,301.7500	2.3018	2,374.2700	2.3743	3.151	0	0	0
2021/07/08	2037	04/08/2022	10.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	2037	04/08/2022	10.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	2037	04/08/2022	10.89	Put	Bond Future	0.0000	0.0000	62.7000	0.0627	100.000	0	0	0
2021/07/08	2037	04/08/2022	10.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	2037	04/08/2022			Bond Future	10.9000	10.9000	10.9000	82.8980	0.000	0.0000	0.0000	0
2021/07/08	2037	04/08/2022	10.91	Call	Bond Future	0.0000	0.0000	62.6200	0.0626	100.000	0	0	0
2021/07/08	2037	04/08/2022	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	2038	05/08/2021			Bond Future	118.8496	118.8496	118.8756	118.8756	0.022	0.0000	0.0000	7,723
2021/07/08	2038	04/11/2021			Bond Future	120.1602	120.1602	120.1858	120.1858	0.021	0.0000	0.0000	0
2021/07/08	2038	03/02/2022			Bond Future	119.8080	119.8080	119.8337	119.8337	0.021	0.0000	0.0000	0
2021/07/08	2038	05/05/2022			Bond Future	121.2544	121.2544	121.2802	121.2802	0.021	0.0000	0.0000	0
2021/07/08	2038	04/08/2022			Bond Future	121.2500	121.2500	121.2500	121.2500	0.000	0.0000	0.0000	0
2021/07/08	2040	05/08/2021	12.48	Call	Bond Future	12,873.9100	12.8739	12,556.9200	12.5569	(2.462)	0	0	0
2021/07/08	2040	05/08/2021	12.49	Put	Bond Future	2.1500	0.0022	2.2300	0.0022	3.721	0	0	0
2021/07/08	2040	05/08/2021	12.47	Call	Bond Future	12,817.1800	12.8172	12,500.1900	12.5002	(2.473)	0	0	0
2021/07/08	2040	05/08/2021	11.05	Put	Bond Future	364.1500	0.3641	399.1600	0.3992	9.614	0	0	0
2021/07/08	2040	05/08/2021	11.05	Call	Bond Future	4,338.1100	4.3381	4,056.0400	4.0560	(6.502)	0	0	900
2021/07/08	2040	05/08/2021			Bond Future	10.4871	88.2289	10.5306	87.9118	0.414	0.0000	0.0000	85,651
2021/07/08	2040	05/08/2021	12.48	Put	Bond Future	2.2400	0.0022	2.3300	0.0023	4.018	0	0	0
2021/07/08	2040	05/08/2021	12.49	Call	Bond Future	12,930.5800	12.9306	12,613.5800	12.6136	(2.452)	0	0	0
2021/07/08	2040	05/08/2021	12.47	Put	Bond Future	2.3400	0.0023	2.4300	0.0024	3.846	0	0	0
2021/07/08	2040	05/08/2021	11.55	Put	Bond Future	79.2500	0.0792	86.0900	0.0861	8.631	0	0	0
2021/07/08	2040	05/08/2021	11.55	Call	Bond Future	7,349.2300	7.3492	7,038.9900	7.0390	(4.221)	0	0	900
2021/07/08	2040	05/08/2021	14.80	Call	Bond Future	24,353.4800	24.3535	24,036.4000	24.0364	(1.302)	0	0	0
2021/07/08	2040	05/08/2021	14.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2021/07/08	2040	04/11/2021	12.90	Call	Bond Future	14,126.1600	14.1262	13,819.0400	13.8190	(2.174)	0	0	0
2021/07/08	2040	04/11/2021	12.90	Put	Bond Future	245.6200	0.2456	259.3900	0.2594	5.606	0	0	0
2021/07/08	2040	04/11/2021	12.89	Call	Bond Future	14,076.0300	14.0760	13,769.1000	13.7691	(2.181)	0	0	0
2021/07/08	2040	04/11/2021	12.89	Put	Bond Future	249.4000	0.2494	263.3600	0.2634	5.597	0	0	0
2021/07/08	2040	04/11/2021			Bond Future	10.6648	89.1806	10.7099	88.8597	0.423	0.0000	0.0000	0
2021/07/08	2040	04/11/2021	12.91	Call	Bond Future	14,176.2700	14.1763	13,868.9500	13.8689	(2.168)	0	0	0
2021/07/08	2040	04/11/2021	12.91	Put	Bond Future	241.8900	0.2419	255.4600	0.2555	5.610	0	0	0
2021/07/08	2040	03/02/2022	11.58	Put	Bond Future	2,252.0400	2.2520	2,342.6200	2.3426	4.022	0	0	0
2021/07/08	2040	03/02/2022	11.59	Call	Bond Future	7,142.6900	7.1427	6,907.7300	6.9077	(3.290)	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
2021/07/08	2040	03/02/2022	11.57	Put	Bond Future	2,270.2400	2.2702	2,361.4600	2.3615	4.018	0	0	0
2021/07/08	2040	03/02/2022			Bond Future	10.8487	85.7036	10.8957	85.3787	0.433	0.0000	0.0000	0
2021/07/08	2040	03/02/2022	11.58	Call	Bond Future	7,097.5400	7.0975	6,863.2200	6.8632	(3.301)	0	0	0
2021/07/08	2040	03/02/2022	11.59	Put	Bond Future	2,233.9800	2.2340	2,323.9200	2.3239	4.026	0	0	0
2021/07/08	2040	03/02/2022	11.57	Call	Bond Future	7,052.4500	7.0525	6,818.7700	6.8188	(3.313)	0	0	0
2021/07/08	2040	05/05/2022	10.57	Put	Bond Future	6,480.8700	6.4809	6,667.2100	6.6672	2.875	0	0	0
2021/07/08	2040	05/05/2022	10.57	Call	Bond Future	3,228.3400	3.2283	3,085.8600	3.0859	(4.413)	0	0	1,200
2021/07/08	2040	05/05/2022	13.04	Call	Bond Future	13,250.2900	13.2503	12,969.1300	12.9691	(2.122)	0	0	0
2021/07/08	2040	05/05/2022	13.04	Put	Bond Future	1,276.0500	1.2761	1,323.7100	1.3237	3.735	0	0	1,200
2021/07/08	2040	05/05/2022	11.91	Put	Bond Future	2,601.5700	2.6016	2,693.9600	2.6940	3.551	0	0	0
2021/07/08	2040	05/05/2022	11.92	Call	Bond Future	8,225.1300	8.2251	7,988.1700	7.9882	(2.881)	0	0	0
2021/07/08	2040	05/05/2022	11.92	Put	Bond Future	2,584.1700	2.5842	2,676.0300	2.6760	3.555	0	0	0
2021/07/08	2040	05/05/2022			Bond Future	11.0376	86.7193	11.0865	86.3905	0.443	0.0000	0.0000	0
2021/07/08	2040	05/05/2022	9.82	Put	Bond Future	10,344.0300	10.3440	10,590.1900	10.5902	2.380	0	0	0
2021/07/08	2040	05/05/2022	9.82	Call	Bond Future	1,452.5800	1.4526	1,369.9200	1.3699	(5.691)	0	0	1,200
2021/07/08	2040	05/05/2022	11.91	Call	Bond Future	8,182.0000	8.1820	7,945.5700	7.9456	(2.890)	0	0	0
2021/07/08	2040	05/05/2022	11.90	Call	Bond Future	8,138.6300	8.1386	7,902.7400	7.9027	(2.898)	0	0	0
2021/07/08	2040	05/05/2022	11.90	Put	Bond Future	2,618.8100	2.6188	2,711.7400	2.7117	3.549	0	0	0
2021/07/08	2040	04/08/2022	11.05	Call	Bond Future	0.0000	0.0000	67.1900	0.0672	100.000	0	0	0
2021/07/08	2040	04/08/2022	11.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	2040	04/08/2022			Bond Future	11.0400	11.0400	11.0400	84.5370	0.000	0.0000	0.0000	0
2021/07/08	2040	04/08/2022	11.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	2040	04/08/2022	11.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	2040	04/08/2022	11.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	2040	04/08/2022	11.03	Put	Bond Future	0.0000	0.0000	67.2800	0.0673	100.000	0	0	0
2021/07/08	2044	05/08/2021	12.60	Put	Bond Future	1.8200	0.0018	1.8900	0.0019	3.846	0	0	0
2021/07/08	2044	05/08/2021	12.61	Call	Bond Future	13,212.9800	13.2130	12,890.6700	12.8907	(2.439)	0	0	0
2021/07/08	2044	05/08/2021	12.61	Put	Bond Future	1.7300	0.0017	1.8000	0.0018	4.046	0	0	0
2021/07/08	2044	05/08/2021			Bond Future	10.5595	84.8160	10.6030	84.4936	0.412	0.0000	0.0000	62,494
2021/07/08	2044	05/08/2021	12.60	Call	Bond Future	13,157.3800	13.1574	12,835.0700	12.8351	(2.450)	0	0	0
2021/07/08	2044	05/08/2021	12.59	Call	Bond Future	13,101.7000	13.1017	12,779.3900	12.7794	(2.460)	0	0	0
2021/07/08	2044	05/08/2021	12.59	Put	Bond Future	1.9100	0.0019	1.9800	0.0020	3.665	0	0	0
2021/07/08	2044	04/11/2021	12.91	Call	Bond Future	13,857.5900	13.8576	13,546.4500	13.5464	(2.245)	0	0	0
2021/07/08	2044	04/11/2021	12.91	Put	Bond Future	269.2700	0.2693	284.4400	0.2844	5.634	0	0	0
2021/07/08	2044	04/11/2021			Bond Future	10.7296	85.7309	10.7748	85.4045	0.421	0.0000	0.0000	0
2021/07/08	2044	04/11/2021	12.90	Call	Bond Future	13,808.1600	13.8082	13,497.2400	13.4972	(2.252)	0	0	0
2021/07/08	2044	04/11/2021	12.90	Put	Bond Future	273.3200	0.2733	288.7100	0.2887	5.631	0	0	0
2021/07/08	2044	04/11/2021	12.89	Call	Bond Future	13,758.7300	13.7587	13,448.0100	13.4480	(2.258)	0	0	0
2021/07/08	2044	04/11/2021	12.89	Put	Bond Future	277.4400	0.2774	293.0300	0.2930	5.619	0	0	0
2021/07/08	2044	03/02/2022	11.60	Call	Bond Future	6,896.8000	6.8968	6,659.7600	6.6598	(3.437)	0	0	0
2021/07/08	2044	03/02/2022	11.60	Put	Bond Future	2,237.7800	2.2378	2,331.1100	2.3311	4.171	0	0	0
2021/07/08	2044	03/02/2022	11.59	Call	Bond Future	6,851.4700	6.8515	6,615.1100	6.6151	(3.450)	0	0	0
2021/07/08	2044	03/02/2022	11.59	Put	Bond Future	2,256.3500	2.2563	2,350.3600	2.3504	4.166	0	0	0
2021/07/08	2044	03/02/2022			Bond Future	10.9055	82.3394	10.9525	82.0090	0.432	0.0000	0.0000	0
2021/07/08	2044	03/02/2022	11.61	Call	Bond Future	6,942.4100	6.9424	6,704.7000	6.7047	(3.424)	0	0	0
2021/07/08	2044	03/02/2022	11.61	Put	Bond Future	2,219.5800	2.2196	2,312.2400	2.3122	4.175	0	0	0
2021/07/08	2044	05/05/2022	11.92	Call	Bond Future	8,081.5800	8.0816	7,842.8200	7.8428	(2.954)	0	0	0

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2021/07/08	2044	05/05/2022	11.92	Put	Bond Future	2,683.2700	2.6833	2,778.8700	2.7789	3.563	0	0	0
2021/07/08	2044	05/05/2022	11.91	Call	Bond Future	8,038.5100	8.0385	7,800.3000	7.8003	(2.963)	0	0	0
2021/07/08	2044	05/05/2022	11.91	Put	Bond Future	2,701.2800	2.7013	2,797.4300	2.7974	3.559	0	0	0
2021/07/08	2044	05/05/2022			Bond Future	11.0857	83.3152	11.1347	82.9808	0.441	0.0000	0.0000	0
2021/07/08	2044	05/05/2022	11.93	Call	Bond Future	8,124.9500	8.1250	7,885.6400	7.8856	(2.945)	0	0	0
2021/07/08	2044	05/05/2022	11.93	Put	Bond Future	2,665.6500	2.6656	2,760.7000	2.7607	3.566	0	0	0
2021/07/08	2044	04/08/2022	11.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	2044	04/08/2022	11.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	2044	04/08/2022	11.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	2044	04/08/2022	11.08	Put	Bond Future	0.0000	0.0000	68.4200	0.0684	100.000	0	0	0
2021/07/08	2044	04/08/2022			Bond Future	11.0900	11.0900	11.0900	81.1625	0.000	0.0000	0.0000	0
2021/07/08	2044	04/08/2022	11.10	Call	Bond Future	0.0000	0.0000	68.3200	0.0683	100.000	0	0	0
2021/07/08	2044	04/08/2022	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	2046	05/08/2021			Bond Future	108.3922	108.3922	108.4156	108.4156	0.022	0.0000	0.0000	18,098
2021/07/08	2046	04/11/2021			Bond Future	107.7512	107.7512	107.7741	107.7741	0.021	0.0000	0.0000	0
2021/07/08	2046	03/02/2022			Bond Future	109.0187	109.0187	109.0417	109.0417	0.021	0.0000	0.0000	0
2021/07/08	2046	05/05/2022			Bond Future	108.4646	108.4646	108.4878	108.4878	0.021	0.0000	0.0000	0
2021/07/08	2046	04/08/2022			Bond Future	108.4600	108.4600	108.4600	108.4600	0.000	0.0000	0.0000	0
2021/07/08	2050	05/08/2021			Bond Future	110.4185	110.4185	110.4420	110.4420	0.021	0.0000	0.0000	11,059
2021/07/08	2050	04/11/2021			Bond Future	111.6359	111.6359	111.6594	111.6594	0.021	0.0000	0.0000	0
2021/07/08	2050	03/02/2022			Bond Future	110.9876	110.9876	111.0109	111.0109	0.021	0.0000	0.0000	0
2021/07/08	2050	05/05/2022			Bond Future	112.3274	112.3274	112.3508	112.3508	0.021	0.0000	0.0000	0
2021/07/08	2050	04/08/2022			Bond Future	112.3300	112.3300	112.3300	112.3300	0.000	0.0000	0.0000	0
2021/07/08	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	AL37	05/08/2021			Index Future	791.8450	791.8450	792.5750	792.5750	0.092	0.0000	0.0000	0
2021/07/08	AL37	04/11/2021			Index Future	800.4720	800.4720	801.2070	801.2070	0.092	0.0000	0.0000	0
2021/07/08	AL37	03/02/2022			Index Future	809.6920	809.6920	810.4330	810.4330	0.092	0.0000	0.0000	0
2021/07/08	AL37	05/05/2022			Index Future	819.2710	819.2710	820.0200	820.0200	0.091	0.0000	0.0000	0
2021/07/08	AL37	04/08/2022			Index Future	819.2700	819.2700	819.2700	819.2700	0.000	0.0000	0.0000	0
2021/07/08	AL7T	05/08/2021			Index Future	909.2030	909.2030	909.7060	909.7060	0.055	0.0000	0.0000	0
2021/07/08	AL7T	04/11/2021			Index Future	919.1080	919.1080	919.6140	919.6140	0.055	0.0000	0.0000	0
2021/07/08	AL7T	03/02/2022			Index Future	929.6950	929.6950	930.2040	930.2040	0.055	0.0000	0.0000	0
2021/07/08	AL7T	05/05/2022			Index Future	940.6940	940.6940	941.2070	941.2070	0.055	0.0000	0.0000	0
2021/07/08	AL7T	04/08/2022			Index Future	940.6900	940.6900	940.6900	940.6900	0.000	0.0000	0.0000	0
2021/07/08	ALBI	05/08/2021			Index Future	802.2000	802.2000	801.3220	801.3220	(0.109)	0.0000	0.0000	114
2021/07/08	ALBI	04/11/2021			Index Future	810.9400	810.9400	810.0490	810.0490	(0.110)	0.0000	0.0000	0
2021/07/08	ALBI	03/02/2022			Index Future	820.2810	820.2810	819.3770	819.3770	(0.110)	0.0000	0.0000	0

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2021/07/08	ALBI	05/05/2022			Index Future	829.9860	829.9860	829.0690	829.0690	(0.110)	0.0000	0.0000	0
2021/07/08	ALBI	04/08/2022			Index Future	829.9900	829.9900	829.9900	829.9900	0.000	0.0000	0.0000	0
2021/07/08	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/07/08	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2021/07/08	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/08	ES33	05/08/2021			Bond Future	11.0413	79.6899	11.0742	79.5099	0.298	0.0000	0.0000	350
2021/07/08	ES33	04/11/2021			Bond Future	11.2696	76.7937	11.3040	76.6113	0.305	0.0000	0.0000	0
2021/07/08	ES33	03/02/2022			Bond Future	11.5076	77.6976	11.5434	77.5128	0.312	0.0000	0.0000	0
2021/07/08	ES33	05/05/2022			Bond Future	11.7481	74.8585	11.7855	74.6714	0.319	0.0000	0.0000	0
2021/07/08	ES33	04/08/2022			Bond Future	11.7500	11.7500	11.7500	76.9683	0.000	0.0000	0.0000	0
2021/07/08	ES42	05/08/2021			Bond Future	11.5616	78.5822	11.6048	78.3131	0.374	0.0000	0.0000	4,779
2021/07/08	ES42	04/11/2021			Bond Future	11.7773	75.1909	11.8225	74.9185	0.383	0.0000	0.0000	0
2021/07/08	ES42	03/02/2022			Bond Future	11.9948	76.0765	12.0419	75.8007	0.393	0.0000	0.0000	0
2021/07/08	ES42	05/05/2022			Bond Future	12.2223	72.7371	12.2715	72.4578	0.403	0.0000	0.0000	0
2021/07/08	ES42	04/08/2022			Bond Future	12.2200	12.2200	12.2200	74.9034	0.000	0.0000	0.0000	0
2021/07/08	GOVI	05/08/2021	719.14	Call	GOVI	728,990.0000	72.8990	721,110.0000	72.1110	(1.081)	0	0	0
2021/07/08	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	GOVI	05/08/2021	719.13	Call	GOVI	729,090.0000	72.9090	721,210.0000	72.1210	(1.081)	0	0	0
2021/07/08	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	GOVI	05/08/2021			GOVI	792.0390	792.0390	791.2510	791.2510	(0.099)	0.0000	0.0000	985
2021/07/08	GOVI	05/08/2021	719.15	Call	GOVI	728,890.0000	72.8890	721,010.0000	72.1010	(1.081)	0	0	0
2021/07/08	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	GOVI	04/11/2021	728.41	Call	GOVI	722,590.0000	72.2590	714,580.0000	71.4580	(1.109)	0	0	0
2021/07/08	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	GOVI	04/11/2021	728.40	Call	GOVI	722,690.0000	72.2690	714,680.0000	71.4680	(1.108)	0	0	0
2021/07/08	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	GOVI	04/11/2021			GOVI	800.6690	800.6690	799.8680	799.8680	(0.100)	0.0000	0.0000	0
2021/07/08	GOVI	04/11/2021	728.42	Call	GOVI	722,490.0000	72.2490	714,480.0000	71.4480	(1.109)	0	0	0
2021/07/08	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	GOVI	03/02/2022	792.76	Call	GOVI	171,310.0000	17.1310	163,190.0000	16.3190	(4.740)	0	0	0
2021/07/08	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	GOVI	03/02/2022			GOVI	809.8910	809.8910	809.0790	809.0790	(0.100)	0.0000	0.0000	0
2021/07/08	GOVI	03/02/2022	792.75	Call	GOVI	171,410.0000	17.1410	163,290.0000	16.3290	(4.737)	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
2021/07/08	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	GOVI	03/02/2022	792.74	Call	GOVI	171,510.0000	17.1510	163,390.0000	16.3390	(4.734)	0	0	0
2021/07/08	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	GOVI	05/05/2022	788.25	Call	GOVI	312,230.0000	31.2230	304,000.0000	30.4000	(2.636)	0	0	0
2021/07/08	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	GOVI	05/05/2022			GOVI	819.4730	819.4730	818.6500	818.6500	(0.100)	0.0000	0.0000	0
2021/07/08	GOVI	05/05/2022	788.24	Call	GOVI	312,330.0000	31.2330	304,100.0000	30.4100	(2.635)	0	0	0
2021/07/08	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	GOVI	05/05/2022	788.23	Call	GOVI	312,430.0000	31.2430	304,200.0000	30.4200	(2.634)	0	0	0
2021/07/08	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	1,900.0000	0.1900	100.000	0	0	0
2021/07/08	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	GOVI	04/08/2022			GOVI	819.4700	819.4700	819.4700	819.4700	0.000	0.0000	0.0000	0
2021/07/08	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	2,000.0000	0.2000	100.000	0	0	0
2021/07/08	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	2,100.0000	0.2100	100.000	0	0	0
2021/07/08	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/07/08	IGOV	05/08/2021			Index Future	291.4770	291.4770	291.5570	291.5570	0.027	0.0000	0.0000	459
2021/07/08	IGOV	04/11/2021			Index Future	294.7250	294.7250	294.8040	294.8040	0.027	0.0000	0.0000	16
2021/07/08	IGOV	03/02/2022			Index Future	298.1910	298.1910	298.2710	298.2710	0.027	0.0000	0.0000	0
2021/07/08	IGOV	05/05/2022			Index Future	301.7890	301.7890	301.8690	301.8690	0.027	0.0000	0.0000	0
2021/07/08	IGOV	04/08/2022			Index Future	301.7900	301.7900	301.7900	301.7900	0.000	0.0000	0.0000	0
2021/07/08	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/07/08	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/07/08	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/07/08	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/07/08	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/07/08	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/07/08	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/07/08	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/07/08	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/07/08	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/07/08	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/07/08	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/07/08	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/07/08	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/07/08	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/07/08	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/07/08	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/07/08	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/07/08	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/07/08	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/07/08	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
2021/07/08	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/07/08	JBAF	21/07/2021			Jibar Tradeable Future	3.7150	96.2850	3.7150	96.2850	0.000	0.0000	0.0000	0
2021/07/08	JBAF	18/08/2021			Jibar Tradeable Future	3.8500	96.1500	3.8200	96.1800	(0.779)	0.0000	0.0000	0
2021/07/08	JBAF	15/09/2021			Jibar Tradeable Future	3.8950	96.1050	3.8600	96.1400	(0.899)	0.0000	0.0000	30,000
2021/07/08	JBAF	20/10/2021			Jibar Tradeable Future	4.1000	95.9000	4.0600	95.9400	(0.976)	0.0000	0.0000	0
2021/07/08	JBAF	17/11/2021			Jibar Tradeable Future	4.1500	95.8500	4.1000	95.9000	(1.205)	0.0000	0.0000	0
2021/07/08	JBAF	15/12/2021			Jibar Tradeable Future	4.3450	95.6550	4.2850	95.7150	(1.381)	0.0000	0.0000	0
2021/07/08	JBAF	16/03/2022			Jibar Tradeable Future	4.6500	95.3500	4.6100	95.3900	(0.860)	0.0000	0.0000	0
2021/07/08	JBAF	15/06/2022			Jibar Tradeable Future	5.0550	94.9450	4.9750	95.0250	(1.583)	0.0000	0.0000	471
2021/07/08	JBAF	21/09/2022			Jibar Tradeable Future	5.2300	94.7700	5.1650	94.8350	(1.243)	0.0000	0.0000	0
2021/07/08	JBAF	21/12/2022			Jibar Tradeable Future	5.6000	94.4000	5.5300	94.4700	(1.250)	0.0000	0.0000	0
2021/07/08	JBAF	15/03/2023			Jibar Tradeable Future	5.7600	94.2400	5.7050	94.2950	(0.955)	0.0000	0.0000	0
2021/07/08	JBAF	21/06/2023			Jibar Tradeable Future	5.8550	94.1450	5.7650	94.2350	(1.537)	0.0000	0.0000	0
2021/07/08	R023	05/08/2021	5.30	Call	Bond Future	104.4000	0.1044	187.1200	0.1871	79.234	0	0	0
2021/07/08	R023	05/08/2021	5.30	Put	Bond Future	144.1500	0.1441	72.3700	0.0724	(49.795)	0	0	0
2021/07/08	R023	05/08/2021	5.29	Call	Bond Future	97.1800	0.0972	176.9300	0.1769	82.064	0	0	0
2021/07/08	R023	05/08/2021	5.29	Put	Bond Future	152.0400	0.1520	77.2900	0.0773	(49.165)	0	0	0
2021/07/08	R023	05/08/2021			Bond Future	5.3263	107.0190	5.2241	107.1734	(1.920)	0.0000	0.0000	15,368
2021/07/08	R023	05/08/2021	5.31	Call	Bond Future	111.9100	0.1119	197.5600	0.1976	76.535	0	0	0
2021/07/08	R023	05/08/2021	5.31	Put	Bond Future	136.5600	0.1366	67.7100	0.0677	(50.417)	0	0	0
2021/07/08	R023	04/11/2021	4.91	Call	Bond Future	16.7200	0.0167	31.0700	0.0311	85.825	0	0	0
2021/07/08	R023	04/11/2021	4.91	Put	Bond Future	790.7500	0.7908	649.4200	0.6494	(17.873)	0	0	0
2021/07/08	R023	04/11/2021	4.90	Call	Bond Future	15.8300	0.0158	29.5600	0.0296	86.734	0	0	0
2021/07/08	R023	04/11/2021	4.90	Put	Bond Future	802.7000	0.8027	660.7500	0.6608	(17.684)	0	0	0
2021/07/08	R023	04/11/2021			Bond Future	5.5160	104.2657	5.3936	104.4214	(2.219)	0.0000	0.0000	0
2021/07/08	R023	04/11/2021	4.92	Call	Bond Future	17.6500	0.0176	32.6300	0.0326	84.873	0	0	0
2021/07/08	R023	04/11/2021	4.92	Put	Bond Future	778.8400	0.7788	638.1400	0.6381	(18.065)	0	0	0
2021/07/08	R023	03/02/2022	5.08	Call	Bond Future	58.5900	0.0586	88.2200	0.0882	50.572	0	0	0
2021/07/08	R023	03/02/2022	5.08	Put	Bond Future	743.3100	0.7433	615.7900	0.6158	(17.156)	0	0	0
2021/07/08	R023	03/02/2022			Bond Future	5.7440	105.4673	5.5910	105.6244	(2.663)	0.0000	0.0000	0
2021/07/08	R023	03/02/2022	5.07	Call	Bond Future	56.3700	0.0564	85.2400	0.0852	51.215	0	0	0
2021/07/08	R023	03/02/2022	5.07	Put	Bond Future	751.4600	0.7515	623.1800	0.6232	(17.071)	0	0	0
2021/07/08	R023	03/02/2022	5.06	Call	Bond Future	54.2000	0.0542	82.3300	0.0823	51.900	0	0	0
2021/07/08	R023	03/02/2022	5.06	Put	Bond Future	759.6500	0.7597	630.6300	0.6306	(16.984)	0	0	0
2021/07/08	R023	05/05/2022	6.31	Call	Bond Future	503.4100	0.5034	600.8800	0.6009	19.362	0	0	0
2021/07/08	R023	05/05/2022	6.31	Put	Bond Future	294.6900	0.2947	233.3400	0.2333	(20.818)	0	0	0
2021/07/08	R023	05/05/2022			Bond Future	6.0443	102.8057	5.8427	102.9645	(3.335)	0.0000	0.0000	0
2021/07/08	R023	05/05/2022	6.30	Call	Bond Future	498.4900	0.4985	595.4900	0.5955	19.459	0	0	0
2021/07/08	R023	05/05/2022	6.30	Put	Bond Future	297.6100	0.2976	235.7900	0.2358	(20.772)	0	0	0
2021/07/08	R023	05/05/2022	6.29	Call	Bond Future	493.5900	0.4936	590.1100	0.5901	19.555	0	0	0
2021/07/08	R023	05/05/2022	6.29	Put	Bond Future	300.5600	0.3006	238.2600	0.2383	(20.728)	0	0	0
2021/07/08	R023	04/08/2022	6.05	Call	Bond Future	0.0000	0.0000	5.5100	0.0055	100.000	0	0	0
2021/07/08	R023	04/08/2022	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	R023	04/08/2022			Bond Future	6.0400	6.0400	6.0400	104.3163	0.000	0.0000	0.0000	0
2021/07/08	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/08	R023	04/08/2022	6.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	R023	04/08/2022	6.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	R023	04/08/2022	6.03	Put	Bond Future	0.0000	0.0000	5.5000	0.0055	100.000	0	0	0
2021/07/08	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	R035	05/08/2021	5.31	Put	Bond Future	43,354.8100	43.3548	43,511.9300	43.5119	0.362	0	0	0
2021/07/08	R035	05/08/2021	11.37	Call	Bond Future	7,875.0800	7.8751	7,717.6100	7.7176	(2.000)	0	0	0
2021/07/08	R035	05/08/2021	11.37	Put	Bond Future	40.3000	0.0403	39.9500	0.0400	(0.868)	0	0	100
2021/07/08	R035	05/08/2021			Bond Future	10.1396	94.7359	10.1628	94.5788	0.228	0.0000	0.0000	81,593
2021/07/08	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	R035	05/08/2021	5.30	Put	Bond Future	43,471.3900	43.4714	43,628.5100	43.6285	0.361	0	0	0
2021/07/08	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	R035	05/08/2021	5.29	Put	Bond Future	43,588.1000	43.5881	43,745.2200	43.7452	0.360	0	0	0
2021/07/08	R035	05/08/2021	10.77	Call	Bond Future	4,418.2500	4.4182	4,267.8000	4.2678	(3.405)	0	0	0
2021/07/08	R035	05/08/2021	10.77	Put	Bond Future	276.1300	0.2761	282.8000	0.2828	2.416	0	0	100
2021/07/08	R035	05/08/2021	10.02	Put	Bond Future	1,900.1600	1.9002	1,968.4500	1.9684	3.594	0	0	0
2021/07/08	R035	05/08/2021	10.02	Call	Bond Future	1,081.9000	1.0819	993.0700	0.9931	(8.211)	0	0	100
2021/07/08	R035	04/11/2021	11.20	Put	Bond Future	1,160.0400	1.1600	1,186.8300	1.1868	2.309	0	0	350
2021/07/08	R035	04/11/2021	10.60	Call	Bond Future	3,989.7500	3.9898	3,881.2700	3.8813	(2.719)	0	0	0
2021/07/08	R035	04/11/2021	10.60	Put	Bond Future	2,239.2300	2.2392	2,290.0600	2.2901	2.270	0	0	350
2021/07/08	R035	04/11/2021	10.11	Put	Bond Future	3,767.3800	3.7674	3,845.6500	3.8456	2.078	0	0	0
2021/07/08	R035	04/11/2021	10.11	Call	Bond Future	2,287.7100	2.2877	2,206.6700	2.2067	(3.542)	0	0	350
2021/07/08	R035	04/11/2021	10.12	Put	Bond Future	3,729.5700	3.7296	3,807.2300	3.8072	2.082	0	0	0
2021/07/08	R035	04/11/2021	10.12	Call	Bond Future	2,317.5100	2.3175	2,235.8600	2.2359	(3.523)	0	0	400
2021/07/08	R035	04/11/2021	10.62	Put	Bond Future	2,190.8700	2.1909	2,240.7100	2.2407	2.275	0	0	0
2021/07/08	R035	04/11/2021	10.62	Call	Bond Future	4,069.7200	4.0697	3,960.2500	3.9602	(2.690)	0	0	400
2021/07/08	R035	04/11/2021	11.75	Put	Bond Future	630.3200	0.6303	644.2800	0.6443	2.215	0	0	782
2021/07/08	R035	04/11/2021	11.08	Call	Bond Future	6,081.7500	6.0817	5,953.1100	5.9531	(2.115)	0	0	0
2021/07/08	R035	04/11/2021	11.08	Put	Bond Future	1,324.5500	1.3246	1,355.2200	1.3552	2.316	0	0	782
2021/07/08	R035	04/11/2021	10.23	Put	Bond Future	3,331.7100	3.3317	3,402.8000	3.4028	2.134	0	0	0
2021/07/08	R035	04/11/2021	12.53	Call	Bond Future	13,217.2900	13.2173	13,062.8300	13.0628	(1.169)	0	0	0
2021/07/08	R035	04/11/2021	12.53	Put	Bond Future	237.5100	0.2375	242.3600	0.2424	2.042	0	0	0
2021/07/08	R035	04/11/2021			Bond Future	10.3313	91.2831	10.3555	91.1238	0.234	0.0000	0.0000	0
2021/07/08	R035	04/11/2021	11.20	Call	Bond Future	6,645.5900	6.6456	6,513.0700	6.5131	(1.994)	0	0	0
2021/07/08	R035	04/11/2021	13.82	Call	Bond Future	19,363.4900	19.3635	19,204.6100	19.2046	(0.821)	0	0	0
2021/07/08	R035	04/11/2021	13.82	Put	Bond Future	24.8900	0.0249	25.3200	0.0253	1.728	0	0	400
2021/07/08	R035	04/11/2021	11.75	Call	Bond Future	9,340.2100	9.3402	9,194.8600	9.1949	(1.556)	0	0	0
2021/07/08	R035	04/11/2021	10.23	Call	Bond Future	2,658.6600	2.6587	2,570.4400	2.5704	(3.318)	0	0	782
2021/07/08	R035	04/11/2021	12.52	Call	Bond Future	13,168.4200	13.1684	13,014.0400	13.0140	(1.172)	0	0	0
2021/07/08	R035	04/11/2021	12.52	Put	Bond Future	241.2500	0.2413	246.1800	0.2462	2.044	0	0	0
2021/07/08	R035	04/11/2021	12.51	Call	Bond Future	13,119.5400	13.1195	12,965.2400	12.9652	(1.176)	0	0	0
2021/07/08	R035	04/11/2021	12.51	Put	Bond Future	245.0400	0.2450	250.0500	0.2500	2.045	0	0	0
2021/07/08	R035	03/02/2022	11.05	Put	Bond Future	2,499.0000	2.4990	2,547.1400	2.5471	1.926	0	0	1,600
2021/07/08	R035	03/02/2022	10.35	Put	Bond Future	4,414.3200	4.4143	4,491.1900	4.4912	1.741	0	0	0
2021/07/08	R035	03/02/2022	10.35	Call	Bond Future	3,247.7500	3.2477	3,163.2600	3.1633	(2.601)	0	0	1,600
2021/07/08	R035	03/02/2022	11.28	Call	Bond Future	6,709.3700	6.7094	6,588.5900	6.5886	(1.800)	0	0	0
2021/07/08	R035	03/02/2022	11.28	Put	Bond Future	2,077.4300	2.0774	2,118.0100	2.1180	1.953	0	0	200
2021/07/08	R035	03/02/2022	10.26	Put	Bond Future	4,736.0000	4.7360	4,817.0200	4.8170	1.711	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
2021/07/08	R035	03/02/2022	10.26	Call	Bond Future	2,977.9800	2.9780	2,897.6400	2.8976	(2.698)	0	0	200
2021/07/08	R035	03/02/2022	11.73	Call	Bond Future	8,696.8400	8.6968	8,564.1400	8.5641	(1.526)	0	0	0
2021/07/08	R035	03/02/2022	11.73	Put	Bond Future	1,452.5600	1.4526	1,481.2200	1.4812	1.973	0	0	280
2021/07/08	R035	03/02/2022	11.03	Call	Bond Future	5,667.1900	5.6672	5,554.6800	5.5547	(1.985)	0	0	0
2021/07/08	R035	03/02/2022	11.39	Call	Bond Future	7,182.7700	7.1828	7,058.7300	7.0587	(1.727)	0	0	0
2021/07/08	R035	03/02/2022	11.39	Put	Bond Future	1,901.0900	1.9011	1,938.4100	1.9384	1.963	0	0	683
2021/07/08	R035	03/02/2022	10.65	Call	Bond Future	4,231.4400	4.2314	4,133.7600	4.1338	(2.308)	0	0	0
2021/07/08	R035	03/02/2022	11.23	Call	Bond Future	6,496.9400	6.4969	6,377.7200	6.3777	(1.835)	0	0	0
2021/07/08	R035	03/02/2022	11.23	Put	Bond Future	2,162.7700	2.1628	2,204.9100	2.2049	1.948	0	0	0
2021/07/08	R035	03/02/2022	11.22	Call	Bond Future	6,454.5300	6.4545	6,335.6200	6.3356	(1.842)	0	0	0
2021/07/08	R035	03/02/2022	11.22	Put	Bond Future	2,180.1000	2.1801	2,222.5500	2.2225	1.947	0	0	0
2021/07/08	R035	03/02/2022			Bond Future	10.5300	92.3352	10.5552	92.1738	0.239	0.0000	0.0000	0
2021/07/08	R035	03/02/2022	11.05	Call	Bond Future	5,748.4000	5.7484	5,635.1800	5.6352	(1.970)	0	0	0
2021/07/08	R035	03/02/2022	11.88	Call	Bond Future	9,381.0200	9.3810	9,245.1200	9.2451	(1.449)	0	0	0
2021/07/08	R035	03/02/2022	11.88	Put	Bond Future	1,292.3400	1.2923	1,317.8000	1.3178	1.970	0	0	1,800
2021/07/08	R035	03/02/2022	11.03	Put	Bond Future	2,539.5700	2.5396	2,588.4200	2.5884	1.924	0	0	280
2021/07/08	R035	03/02/2022	10.10	Put	Bond Future	5,345.7700	5.3458	5,434.3400	5.4343	1.657	0	0	0
2021/07/08	R035	03/02/2022	10.10	Call	Bond Future	2,522.4600	2.5225	2,449.6700	2.4497	(2.886)	0	0	280
2021/07/08	R035	03/02/2022	10.65	Put	Bond Future	3,466.1000	3.4661	3,529.7800	3.5298	1.837	0	0	683
2021/07/08	R035	03/02/2022	9.70	Put	Bond Future	7,118.2800	7.1183	7,226.1500	7.2262	1.515	0	0	0
2021/07/08	R035	03/02/2022	9.70	Call	Bond Future	1,552.2000	1.5522	1,498.7100	1.4987	(3.446)	0	0	683
2021/07/08	R035	03/02/2022	11.24	Call	Bond Future	6,539.1800	6.5392	6,419.6400	6.4196	(1.828)	0	0	0
2021/07/08	R035	03/02/2022	11.24	Put	Bond Future	2,145.3400	2.1453	2,187.1600	2.1872	1.949	0	0	0
2021/07/08	R035	05/05/2022	11.64	Call	Bond Future	7,807.0000	7.8070	7,685.2400	7.6852	(1.560)	0	0	0
2021/07/08	R035	05/05/2022	11.64	Put	Bond Future	2,362.3000	2.3623	2,404.0000	2.4040	1.765	0	0	0
2021/07/08	R035	05/05/2022	11.63	Call	Bond Future	7,766.2300	7.7662	7,644.7300	7.6447	(1.564)	0	0	0
2021/07/08	R035	05/05/2022	11.63	Put	Bond Future	2,378.4600	2.3785	2,420.4200	2.4204	1.764	0	0	0
2021/07/08	R035	05/05/2022			Bond Future	10.7267	88.9508	10.7529	88.7873	0.244	0.0000	0.0000	0
2021/07/08	R035	05/05/2022	11.65	Call	Bond Future	7,848.1000	7.8481	7,726.0800	7.7261	(1.555)	0	0	0
2021/07/08	R035	05/05/2022	11.65	Put	Bond Future	2,346.5300	2.3465	2,387.9700	2.3880	1.766	0	0	0
2021/07/08	R035	04/08/2022	10.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	R035	04/08/2022	10.72	Put	Bond Future	0.0000	0.0000	61.9400	0.0619	100.000	0	0	0
2021/07/08	R035	04/08/2022	10.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	R035	04/08/2022	10.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	R035	04/08/2022			Bond Future	10.7300	10.7300	10.7300	91.2325	0.000	0.0000	0.0000	0
2021/07/08	R035	04/08/2022	10.74	Call	Bond Future	0.0000	0.0000	61.8700	0.0619	100.000	0	0	0
2021/07/08	R035	04/08/2022	10.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	R186	05/08/2021	8.62	Call	Bond Future	4,963.8100	4.9638	5,066.3600	5.0664	2.066	0	0	0
2021/07/08	R186	05/08/2021	8.62	Put	Bond Future	14.2700	0.0143	11.1200	0.0111	(22.074)	0	0	0
2021/07/08	R186	05/08/2021	8.61	Call	Bond Future	4,920.1400	4.9201	5,022.5600	5.0226	2.082	0	0	0
2021/07/08	R186	05/08/2021	8.61	Put	Bond Future	14.9400	0.0149	11.6600	0.0117	(21.954)	0	0	0
2021/07/08	R186	05/08/2021			Bond Future	7.5343	114.3271	7.5118	114.4328	(0.299)	0.0000	0.0000	87,133
2021/07/08	R186	05/08/2021	8.63	Call	Bond Future	5,007.4600	5.0075	5,110.1300	5.1101	2.050	0	0	0
2021/07/08	R186	05/08/2021	8.63	Put	Bond Future	13.6200	0.0136	10.5900	0.0106	(22.247)	0	0	0
2021/07/08	R186	04/11/2021	7.77	Call	Bond Future	1,742.8800	1.7429	1,792.4200	1.7924	2.842	0	0	0
2021/07/08	R186	04/11/2021	8.10	Call	Bond Future	2,618.5500	2.6186	2,682.7700	2.6828	2.453	0	0	0
2021/07/08	R186	04/11/2021	8.10	Put	Bond Future	974.9800	0.9750	932.8700	0.9329	(4.319)	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
2021/07/08	R186	04/11/2021	8.09	Call	Bond Future	2,589.1600	2.5892	2,652.9600	2.6530	2.464	0	0	0
2021/07/08	R186	04/11/2021	8.09	Put	Bond Future	989.3300	0.9893	946.8000	0.9468	(4.299)	0	0	0
2021/07/08	R186	04/11/2021			Bond Future	7.7277	115.5597	7.7038	115.6661	(0.309)	0.0000	0.0000	0
2021/07/08	R186	04/11/2021	7.77	Put	Bond Future	1,554.5200	1.5545	1,497.7300	1.4977	(3.653)	0	0	15,177
2021/07/08	R186	04/11/2021	8.77	Call	Bond Future	4,874.1500	4.8742	4,960.8400	4.9608	1.779	0	0	0
2021/07/08	R186	04/11/2021	8.77	Put	Bond Future	348.7300	0.3487	329.0900	0.3291	(5.632)	0	0	15,177
2021/07/08	R186	04/11/2021	8.11	Call	Bond Future	2,648.0900	2.6481	2,712.7300	2.7127	2.441	0	0	0
2021/07/08	R186	04/11/2021	8.11	Put	Bond Future	960.7900	0.9608	919.1000	0.9191	(4.339)	0	0	0
2021/07/08	R186	03/02/2022	7.30	Call	Bond Future	958.4100	0.9584	987.3800	0.9874	3.023	0	0	0
2021/07/08	R186	03/02/2022	7.30	Put	Bond Future	3,653.6000	3.6536	3,575.3500	3.5754	(2.142)	0	0	0
2021/07/08	R186	03/02/2022			Bond Future	7.9285	111.6093	7.9031	111.7165	(0.320)	0.0000	0.0000	0
2021/07/08	R186	03/02/2022	7.29	Call	Bond Future	944.9500	0.9450	973.6000	0.9736	3.032	0	0	0
2021/07/08	R186	03/02/2022	7.29	Put	Bond Future	3,683.6900	3.6837	3,605.1200	3.6051	(2.133)	0	0	0
2021/07/08	R186	03/02/2022	7.28	Call	Bond Future	931.9100	0.9319	960.2600	0.9603	3.042	0	0	0
2021/07/08	R186	03/02/2022	7.28	Put	Bond Future	3,714.2100	3.7142	3,635.3400	3.6353	(2.123)	0	0	0
2021/07/08	R186	05/05/2022	8.32	Call	Bond Future	2,735.6000	2.7356	2,792.4100	2.7924	2.077	0	0	0
2021/07/08	R186	05/05/2022	8.32	Put	Bond Future	2,039.5300	2.0395	1,988.0500	1.9881	(2.524)	0	0	0
2021/07/08	R186	05/05/2022			Bond Future	8.1450	112.9312	8.1179	113.0395	(0.333)	0.0000	0.0000	0
2021/07/08	R186	05/05/2022	8.31	Call	Bond Future	2,713.1900	2.7132	2,769.7200	2.7697	2.084	0	0	0
2021/07/08	R186	05/05/2022	8.31	Put	Bond Future	2,056.7400	2.0567	2,004.9800	2.0050	(2.517)	0	0	0
2021/07/08	R186	05/05/2022	8.30	Call	Bond Future	2,690.4700	2.6905	2,746.7100	2.7467	2.090	0	0	0
2021/07/08	R186	05/05/2022	8.30	Put	Bond Future	2,073.6600	2.0737	2,021.6100	2.0216	(2.510)	0	0	0
2021/07/08	R186	04/08/2022	8.15	Call	Bond Future	0.0000	0.0000	38.0700	0.0381	100.000	0	0	0
2021/07/08	R186	04/08/2022	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	R186	04/08/2022			Bond Future	8.1400	8.1400	8.1400	109.8897	0.000	0.0000	0.0000	0
2021/07/08	R186	04/08/2022	8.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	R186	04/08/2022	8.13	Put	Bond Future	0.0000	0.0000	38.0800	0.0381	100.000	0	0	0
2021/07/08	R186	04/08/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	R186	04/08/2022	8.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	R197	05/08/2021			Bond Future	321.6453	321.6453	321.6895	321.6895	0.014	0.0000	0.0000	1,117
2021/07/08	R197	04/11/2021			Bond Future	325.1919	325.1919	325.2351	325.2351	0.013	0.0000	0.0000	0
2021/07/08	R197	03/02/2022			Bond Future	320.8677	320.8677	320.9105	320.9105	0.013	0.0000	0.0000	0
2021/07/08	R197	05/05/2022			Bond Future	324.7416	324.7416	324.7843	324.7843	0.013	0.0000	0.0000	0
2021/07/08	R197	04/08/2022			Bond Future	324.7400	324.7400	324.7400	324.7400	0.000	0.0000	0.0000	0
2021/07/08	R202	05/08/2021			Bond Future	235.9381	235.9381	235.9872	235.9872	0.021	0.0000	0.0000	9,635
2021/07/08	R202	04/11/2021			Bond Future	238.5398	238.5398	238.5881	238.5881	0.020	0.0000	0.0000	0
2021/07/08	R202	03/02/2022			Bond Future	237.0169	237.0169	237.0652	237.0652	0.020	0.0000	0.0000	0
2021/07/08	R202	05/05/2022			Bond Future	239.8781	239.8781	239.9265	239.9265	0.020	0.0000	0.0000	0
2021/07/08	R202	04/08/2022			Bond Future	239.8800	239.8800	239.8800	239.8800	0.000	0.0000	0.0000	0
2021/07/08	R209	05/08/2021	11.81	Call	Bond Future	9,366.0200	9.3660	9,166.9800	9.1670	(2.125)	0	0	0
2021/07/08	R209	05/08/2021	11.81	Put	Bond Future	4.5400	0.0045	4.5500	0.0046	0.220	0	0	0
2021/07/08	R209	05/08/2021			Bond Future	10.0721	73.3149	10.1055	73.1159	0.333	0.0000	0.0000	28,694
2021/07/08	R209	05/08/2021	11.80	Call	Bond Future	9,317.5800	9.3176	9,118.5500	9.1186	(2.136)	0	0	0
2021/07/08	R209	05/08/2021	11.80	Put	Bond Future	4.7300	0.0047	4.7500	0.0048	0.423	0	0	0
2021/07/08	R209	05/08/2021	11.79	Call	Bond Future	9,269.0900	9.2691	9,070.0600	9.0701	(2.147)	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
2021/07/08	R209	05/08/2021	11.79	Put	Bond Future	4.9300	0.0049	4.9500	0.0050	0.406	0	0	0
2021/07/08	R209	04/11/2021	10.00	Call	Bond Future	1,886.5300	1.8865	1,791.1300	1.7911	(5.057)	0	0	0
2021/07/08	R209	04/11/2021	10.00	Put	Bond Future	3,303.4200	3.3034	3,409.5400	3.4095	3.212	0	0	3,100
2021/07/08	R209	04/11/2021	12.00	Call	Bond Future	9,591.3100	9.5913	9,403.0100	9.4030	(1.963)	0	0	0
2021/07/08	R209	04/11/2021	12.00	Put	Bond Future	337.6400	0.3376	350.8600	0.3509	3.915	0	0	9,000
2021/07/08	R209	04/11/2021	10.50	Call	Bond Future	3,388.3700	3.3884	3,256.3600	3.2564	(3.896)	0	0	0
2021/07/08	R209	04/11/2021	12.19	Call	Bond Future	10,417.8300	10.4178	10,226.8400	10.2268	(1.833)	0	0	0
2021/07/08	R209	04/11/2021	12.19	Put	Bond Future	272.0300	0.2720	282.5600	0.2826	3.871	0	0	0
2021/07/08	R209	04/11/2021	12.17	Call	Bond Future	10,331.0500	10.3311	10,140.3100	10.1403	(1.846)	0	0	0
2021/07/08	R209	04/11/2021			Bond Future	10.2404	70.9656	10.2751	70.7641	0.339	0.0000	0.0000	4,785
2021/07/08	R209	04/11/2021	10.50	Put	Bond Future	1,901.7600	1.9018	1,971.2700	1.9713	3.655	0	0	9,400
2021/07/08	R209	04/11/2021	9.50	Put	Bond Future	5,319.9300	5.3199	5,465.7300	5.4657	2.741	0	0	0
2021/07/08	R209	04/11/2021	9.50	Call	Bond Future	824.1300	0.8241	768.4100	0.7684	(6.761)	0	0	6,000
2021/07/08	R209	04/11/2021	12.18	Call	Bond Future	10,374.4400	10.3744	10,183.5800	10.1836	(1.840)	0	0	0
2021/07/08	R209	04/11/2021	12.18	Put	Bond Future	275.1200	0.2751	285.7800	0.2858	3.875	0	0	0
2021/07/08	R209	04/11/2021	12.17	Put	Bond Future	278.2600	0.2783	289.0400	0.2890	3.874	0	0	0
2021/07/08	R209	03/02/2022	11.03	Call	Bond Future	5,307.8900	5.3079	5,162.8700	5.1629	(2.732)	0	0	0
2021/07/08	R209	03/02/2022	11.03	Put	Bond Future	1,915.6900	1.9157	1,974.7400	1.9747	3.082	0	0	0
2021/07/08	R209	03/02/2022	11.02	Call	Bond Future	5,271.0400	5.2710	5,126.4600	5.1265	(2.743)	0	0	0
2021/07/08	R209	03/02/2022	11.02	Put	Bond Future	1,931.7200	1.9317	1,991.2100	1.9912	3.080	0	0	0
2021/07/08	R209	03/02/2022			Bond Future	10.4107	71.7838	10.4467	71.5797	0.346	0.0000	0.0000	0
2021/07/08	R209	03/02/2022	11.04	Call	Bond Future	5,344.6100	5.3446	5,199.1600	5.1992	(2.721)	0	0	0
2021/07/08	R209	03/02/2022	11.04	Put	Bond Future	1,899.5800	1.8996	1,958.2000	1.9582	3.086	0	0	0
2021/07/08	R209	05/05/2022	11.44	Call	Bond Future	6,631.0400	6.6310	6,480.9200	6.4809	(2.264)	0	0	0
2021/07/08	R209	05/05/2022	11.44	Put	Bond Future	2,113.8000	2.1138	2,170.3100	2.1703	2.673	0	0	0
2021/07/08	R209	05/05/2022	11.43	Call	Bond Future	6,595.4100	6.5954	6,445.6400	6.4456	(2.271)	0	0	0
2021/07/08	R209	05/05/2022	11.43	Put	Bond Future	2,128.4900	2.1285	2,185.3500	2.1853	2.671	0	0	0
2021/07/08	R209	05/05/2022			Bond Future	10.5843	69.4927	10.6217	69.2861	0.353	0.0000	0.0000	0
2021/07/08	R209	05/05/2022	11.45	Call	Bond Future	6,666.9300	6.6669	6,516.4800	6.5165	(2.257)	0	0	0
2021/07/08	R209	05/05/2022	11.45	Put	Bond Future	2,099.4200	2.0994	2,155.6000	2.1556	2.676	0	0	0
2021/07/08	R209	04/08/2022	10.57	Put	Bond Future	0.0000	0.0000	55.2000	0.0552	100.000	0	0	0
2021/07/08	R209	04/08/2022	10.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	R209	04/08/2022	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	R209	04/08/2022			Bond Future	10.5800	10.5800	10.5800	71.3016	0.000	0.0000	0.0000	0
2021/07/08	R209	04/08/2022	10.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	R209	04/08/2022	10.59	Call	Bond Future	0.0000	0.0000	55.1300	0.0551	100.000	0	0	0
2021/07/08	R209	04/08/2022	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	R210	05/08/2021			Bond Future	208.9710	208.9710	209.0090	209.0090	0.018	0.0000	0.0000	1,486
2021/07/08	R210	04/11/2021			Bond Future	208.4915	208.4915	208.5289	208.5289	0.018	0.0000	0.0000	0
2021/07/08	R210	03/02/2022			Bond Future	210.9441	210.9441	210.9815	210.9815	0.018	0.0000	0.0000	0
2021/07/08	R210	05/05/2022			Bond Future	210.6553	210.6553	210.6928	210.6928	0.018	0.0000	0.0000	0
2021/07/08	R210	04/08/2022			Bond Future	210.6500	210.6500	210.6500	210.6500	0.000	0.0000	0.0000	0
2021/07/08	R212	05/08/2021			Bond Future	172.9097	172.9097	172.9644	172.9644	0.032	0.0000	0.0000	2,457
2021/07/08	R212	04/11/2021			Bond Future	174.8165	174.8165	174.8710	174.8710	0.031	0.0000	0.0000	0
2021/07/08	R213	05/08/2021	10.85	Call	Bond Future	8,108.3600	8.1084	8,118.8400	8.1188	0.129	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
2021/07/08	R213	05/08/2021	10.85	Put	Bond Future	9.2800	0.0093	7.9300	0.0079	(14.547)	0	0	0
2021/07/08	R213	05/08/2021	10.84	Call	Bond Future	8,059.2000	8.0592	8,069.6400	8.0696	0.130	0	0	0
2021/07/08	R213	05/08/2021	10.84	Put	Bond Future	9.6600	0.0097	8.2700	0.0083	(14.389)	0	0	0
2021/07/08	R213	05/08/2021	10.14	Put	Bond Future	127.3900	0.1274	117.7700	0.1178	(7.552)	0	0	0
2021/07/08	R213	05/08/2021	9.34	Put	Bond Future	1,156.6100	1.1566	1,129.8200	1.1298	(2.316)	0	0	0
2021/07/08	R213	05/08/2021	9.34	Call	Bond Future	1,280.9100	1.2809	1,265.9500	1.2659	(1.168)	0	0	0
2021/07/08	R213	05/08/2021			Bond Future	9.3179	88.6561	9.3158	88.6679	(0.023)	0.0000	0.0000	9,084
2021/07/08	R213	05/08/2021	10.86	Call	Bond Future	8,157.4800	8.1575	8,168.0200	8.1680	0.129	0	0	0
2021/07/08	R213	05/08/2021	10.86	Put	Bond Future	8.9000	0.0089	7.6100	0.0076	(14.494)	0	0	0
2021/07/08	R213	05/08/2021	10.78	Call	Bond Future	7,763.7400	7.7637	7,773.8800	7.7739	0.131	0	0	0
2021/07/08	R213	05/08/2021	10.78	Put	Bond Future	12.3200	0.0123	10.6300	0.0106	(13.718)	0	0	0
2021/07/08	R213	05/08/2021	10.14	Call	Bond Future	4,603.3700	4.6034	4,605.5800	4.6056	0.048	0	0	0
2021/07/08	R213	04/11/2021	11.10	Put	Bond Future	368.9800	0.3690	362.4100	0.3624	(1.781)	0	0	0
2021/07/08	R213	04/11/2021	11.11	Call	Bond Future	8,585.8100	8.5858	8,590.8900	8.5909	0.059	0	0	0
2021/07/08	R213	04/11/2021	11.09	Put	Bond Future	373.4600	0.3735	366.8300	0.3668	(1.775)	0	0	0
2021/07/08	R213	04/11/2021			Bond Future	9.5054	86.0829	9.5033	86.0945	(0.022)	0.0000	0.0000	0
2021/07/08	R213	04/11/2021	11.10	Call	Bond Future	8,542.2800	8.5423	8,547.3200	8.5473	0.059	0	0	0
2021/07/08	R213	04/11/2021	11.11	Put	Bond Future	364.5600	0.3646	358.0300	0.3580	(1.791)	0	0	0
2021/07/08	R213	04/11/2021	11.09	Call	Bond Future	8,498.7800	8.4988	8,503.7600	8.5038	0.059	0	0	0
2021/07/08	R213	03/02/2022	10.67	Call	Bond Future	6,271.9500	6.2720	6,274.2200	6.2742	0.036	0	0	0
2021/07/08	R213	03/02/2022	10.67	Put	Bond Future	1,324.0400	1.3240	1,314.8500	1.3149	(0.694)	0	0	220
2021/07/08	R213	03/02/2022	10.60	Put	Bond Future	1,406.9800	1.4070	1,397.5000	1.3975	(0.674)	0	0	430
2021/07/08	R213	03/02/2022	10.00	Call	Bond Future	3,931.4700	3.9315	3,931.1700	3.9312	(0.008)	0	0	0
2021/07/08	R213	03/02/2022	10.00	Put	Bond Future	2,359.8700	2.3599	2,348.1100	2.3481	(0.498)	0	0	430
2021/07/08	R213	03/02/2022	9.22	Put	Bond Future	4,480.4000	4.4804	4,466.5900	4.4666	(0.308)	0	0	0
2021/07/08	R213	03/02/2022	8.80	Put	Bond Future	6,060.8100	6.0608	6,046.8000	6.0468	(0.231)	0	0	0
2021/07/08	R213	03/02/2022	8.80	Call	Bond Future	1,106.4600	1.1065	1,103.9100	1.1039	(0.230)	0	0	102
2021/07/08	R213	03/02/2022	9.58	Put	Bond Future	3,374.9400	3.3749	3,361.8400	3.3618	(0.388)	0	0	200
2021/07/08	R213	03/02/2022	8.63	Put	Bond Future	6,810.0100	6.8100	6,796.0600	6.7961	(0.205)	0	0	0
2021/07/08	R213	03/02/2022	8.63	Call	Bond Future	878.3100	0.8783	875.8200	0.8758	(0.283)	0	0	200
2021/07/08	R213	03/02/2022	9.98	Call	Bond Future	3,870.0600	3.8701	3,869.6800	3.8697	(0.010)	0	0	0
2021/07/08	R213	03/02/2022	9.98	Put	Bond Future	2,402.0900	2.4021	2,390.2500	2.3903	(0.493)	0	0	0
2021/07/08	R213	03/02/2022			Bond Future	9.7001	87.0750	9.6979	87.0865	(0.022)	0.0000	0.0000	0
2021/07/08	R213	03/02/2022	10.17	Call	Bond Future	4,483.4800	4.4835	4,483.8100	4.4838	0.007	0	0	0
2021/07/08	R213	03/02/2022	10.17	Put	Bond Future	2,037.8100	2.0378	2,026.6800	2.0267	(0.546)	0	0	220
2021/07/08	R213	03/02/2022	9.15	Put	Bond Future	4,720.6200	4.7206	4,706.7400	4.7067	(0.294)	0	0	0
2021/07/08	R213	03/02/2022	9.15	Call	Bond Future	1,736.1100	1.7361	1,733.6900	1.7337	(0.139)	0	0	220
2021/07/08	R213	03/02/2022	10.60	Call	Bond Future	6,010.6300	6.0106	6,012.6100	6.0126	0.033	0	0	0
2021/07/08	R213	03/02/2022	9.22	Call	Bond Future	1,883.1400	1.8831	1,880.7900	1.8808	(0.125)	0	0	430
2021/07/08	R213	03/02/2022	10.25	Call	Bond Future	4,752.9700	4.7530	4,753.6100	4.7536	0.013	0	0	0
2021/07/08	R213	03/02/2022	10.25	Put	Bond Future	1,900.1200	1.9001	1,889.3000	1.8893	(0.569)	0	0	102
2021/07/08	R213	03/02/2022	9.76	Call	Bond Future	3,222.7600	3.2228	3,221.6300	3.2216	(0.035)	0	0	0
2021/07/08	R213	03/02/2022	9.76	Put	Bond Future	2,905.8400	2.9058	2,893.2500	2.8932	(0.433)	0	0	102
2021/07/08	R213	03/02/2022	10.15	Call	Bond Future	4,417.1000	4.4171	4,417.3500	4.4174	0.006	0	0	0
2021/07/08	R213	03/02/2022	10.15	Put	Bond Future	2,073.6400	2.0736	2,062.4300	2.0624	(0.541)	0	0	200
2021/07/08	R213	03/02/2022	9.58	Call	Bond Future	2,734.6700	2.7347	2,733.0300	2.7330	(0.060)	0	0	0
2021/07/08	R213	03/02/2022	9.97	Call	Bond Future	3,839.4000	3.8394	3,838.9800	3.8390	(0.011)	0	0	0
2021/07/08	R213	03/02/2022	9.97	Put	Bond Future	2,423.3000	2.4233	2,411.4200	2.4114	(0.490)	0	0	0

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2021/07/08	R213	03/02/2022	9.96	Call	Bond Future	3,808.8400		3.8088	3,808.3900	3.8084	(0.012)	0	0	0
2021/07/08	R213	03/02/2022	9.96	Put	Bond Future	2,444.6600		2.4447	2,432.7500	2.4328	(0.487)	0	0	0
2021/07/08	R213	05/05/2022	10.65	Put	Bond Future	2,008.3300		2.0083	1,999.2800	1.9993	(0.451)	0	0	0
2021/07/08	R213	05/05/2022	10.63	Call	Bond Future	5,714.8400		5.7148	5,717.1500	5.7172	0.040	0	0	0
2021/07/08	R213	05/05/2022			Bond Future	9.8944		84.5742	9.8922	84.5856	(0.022)	0.0000	0.0000	0
2021/07/08	R213	05/05/2022	10.64	Call	Bond Future	5,748.9300		5.7489	5,751.2600	5.7513	0.041	0	0	0
2021/07/08	R213	05/05/2022	10.64	Put	Bond Future	2,022.6900		2.0227	2,013.6000	2.0136	(0.449)	0	0	0
2021/07/08	R213	05/05/2022	10.65	Call	Bond Future	5,783.0600		5.7831	5,785.4300	5.7854	0.041	0	0	0
2021/07/08	R213	05/05/2022	10.63	Put	Bond Future	2,037.1400		2.0371	2,028.0300	2.0280	(0.447)	0	0	0
2021/07/08	R213	04/08/2022	9.89	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	R213	04/08/2022	9.90	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	R213	04/08/2022	9.88	Call	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	R213	04/08/2022			Bond Future	9.8900		9.8900	9.8900	86.6177	0.000	0.0000	0.0000	0
2021/07/08	R213	04/08/2022	9.89	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	R213	04/08/2022	9.90	Call	Bond Future	0.0000		0.0000	50.6800	0.0507	100.000	0	0	0
2021/07/08	R213	04/08/2022	9.88	Put	Bond Future	0.0000		0.0000	50.7100	0.0507	100.000	0	0	0
2021/07/08	R214	05/08/2021	12.03	Put	Bond Future	10.4100		0.0104	11.1200	0.0111	6.820	0	0	0
2021/07/08	R214	05/08/2021	12.01	Call	Bond Future	8,398.2200		8.3982	8,134.7100	8.1347	(3.138)	0	0	0
2021/07/08	R214	05/08/2021			Bond Future	10.4765		70.0855	10.5202	69.8213	0.416	0.0000	0.0000	17,880
2021/07/08	R214	05/08/2021	12.02	Call	Bond Future	8,446.8700		8.4469	8,183.3300	8.1833	(3.120)	0	0	0
2021/07/08	R214	05/08/2021	12.02	Put	Bond Future	10.8200		0.0108	11.5700	0.0116	6.932	0	0	0
2021/07/08	R214	05/08/2021	12.03	Call	Bond Future	8,495.4800		8.4955	8,231.9000	8.2319	(3.103)	0	0	0
2021/07/08	R214	05/08/2021	12.01	Put	Bond Future	11.2500		0.0113	12.0300	0.0120	6.933	0	0	0
2021/07/08	R214	04/11/2021	12.47	Call	Bond Future	9,931.5400		9.9315	9,683.3700	9.6834	(2.499)	0	0	0
2021/07/08	R214	04/11/2021	12.46	Call	Bond Future	9,889.1100		9.8891	9,641.1500	9.6412	(2.507)	0	0	0
2021/07/08	R214	04/11/2021	12.46	Put	Bond Future	362.4600		0.3625	381.9700	0.3820	5.383	0	0	0
2021/07/08	R214	04/11/2021			Bond Future	10.6436		67.5643	10.6888	67.2968	0.425	0.0000	0.0000	0
2021/07/08	R214	04/11/2021	12.47	Put	Bond Future	358.6600		0.3587	377.9600	0.3780	5.381	0	0	0
2021/07/08	R214	04/11/2021	12.48	Call	Bond Future	9,973.9400		9.9739	9,725.5600	9.7256	(2.490)	0	0	0
2021/07/08	R214	04/11/2021	12.48	Put	Bond Future	354.9000		0.3549	373.9900	0.3740	5.379	0	0	0
2021/07/08	R214	03/02/2022	11.40	Put	Bond Future	2,070.4100		2.0704	2,153.6000	2.1536	4.018	0	0	0
2021/07/08	R214	03/02/2022	11.41	Call	Bond Future	5,353.1600		5.3532	5,165.0000	5.1650	(3.515)	0	0	0
2021/07/08	R214	03/02/2022	11.39	Put	Bond Future	2,087.2800		2.0873	2,171.0500	2.1710	4.013	0	0	0
2021/07/08	R214	03/02/2022			Bond Future	10.8155		68.3430	10.8625	68.0722	0.435	0.0000	0.0000	0
2021/07/08	R214	03/02/2022	11.40	Call	Bond Future	5,316.5800		5.3166	5,128.9900	5.1290	(3.528)	0	0	0
2021/07/08	R214	03/02/2022	11.41	Put	Bond Future	2,053.6800		2.0537	2,136.3000	2.1363	4.023	0	0	0
2021/07/08	R214	03/02/2022	11.39	Call	Bond Future	5,280.0700		5.2801	5,093.0600	5.0931	(3.542)	0	0	0
2021/07/08	R214	05/05/2022	11.74	Put	Bond Future	2,284.6900		2.2847	2,366.0600	2.3661	3.562	0	0	0
2021/07/08	R214	05/05/2022	11.75	Call	Bond Future	6,372.3000		6.3723	6,179.0500	6.1790	(3.033)	0	0	0
2021/07/08	R214	05/05/2022	11.73	Put	Bond Future	2,300.2900		2.3003	2,382.1300	2.3821	3.558	0	0	0
2021/07/08	R214	05/05/2022			Bond Future	10.9843		65.8728	11.0331	65.5987	0.444	0.0000	0.0000	0
2021/07/08	R214	05/05/2022	11.74	Call	Bond Future	6,336.8900		6.3369	6,144.1200	6.1441	(3.042)	0	0	0
2021/07/08	R214	05/05/2022	11.75	Put	Bond Future	2,269.2000		2.2692	2,350.0900	2.3501	3.565	0	0	0
2021/07/08	R214	05/05/2022	11.73	Call	Bond Future	6,301.5200		6.3015	6,109.2200	6.1092	(3.052)	0	0	0
2021/07/08	R214	04/08/2022	10.98	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	R214	04/08/2022	10.99	Call	Bond Future	0.0000		0.0000	56.3400	0.0563	100.000	0	0	0
2021/07/08	R214	04/08/2022			Bond Future	10.9800		10.9800	10.9800	67.6426	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	
2021/07/08	R214	04/08/2022	10.98	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2021/07/08	R214	04/08/2022	10.99	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2021/07/08	R214	04/08/2022	10.97	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2021/07/08	R214	04/08/2022	10.97	Put	Bond Future		0.0000	0.0000	56.4200	0.0564	100.000	0	0	
2021/07/08	R248	05/08/2021	12.51	Put	Bond Future		1.9600	0.0020	2.0400	0.0020	4.082	0	0	0
2021/07/08	R248	05/08/2021	12.52	Call	Bond Future	13,457.7500	13.4578	13,122.3100	13.1223	(2.493)	0	0	0	0
2021/07/08	R248	05/08/2021	12.50	Put	Bond Future		2.0600	0.0021	2.1400	0.0021	3.883	0	0	0
2021/07/08	R248	05/08/2021	11.20	Put	Bond Future		231.1000	0.2311	254.1800	0.2542	9.987	0	0	0
2021/07/08	R248	05/08/2021	11.20	Call	Bond Future		5,435.1900	5.4352	5,122.7600	5.1228	(5.748)	0	0	0
2021/07/08	R248	05/08/2021	10.50	Put	Bond Future		1,559.6000	1.5596	1,698.4300	1.6984	8.902	0	0	0
2021/07/08	R248	05/08/2021	10.30	Call	Bond Future		970.0900	0.9701	827.6200	0.8276	(14.686)	0	0	1,300
2021/07/08	R248	05/08/2021	10.90	Put	Bond Future		551.1300	0.5511	606.5100	0.6065	10.048	0	0	0
2021/07/08	R248	05/08/2021	10.90	Call	Bond Future		3,638.1000	3.6381	3,357.9700	3.3580	(7.700)	0	0	1,300
2021/07/08	R248	05/08/2021	10.60	Put	Bond Future		1,223.2700	1.2233	1,337.1100	1.3371	9.306	0	0	0
2021/07/08	R248	05/08/2021	10.60	Call	Bond Future		2,091.8100	2.0918	1,870.1400	1.8701	(10.597)	0	0	0
2021/07/08	R248	05/08/2021			Bond Future		10.4863	88.4280	10.5300	88.0925	0.417	0.0000	0.0000	171,055
2021/07/08	R248	05/08/2021	12.51	Call	Bond Future		13,401.2000	13.4012	13,065.7700	13.0658	(2.503)	0	0	0
2021/07/08	R248	05/08/2021	12.52	Put	Bond Future		1.8700	0.0019	1.9400	0.0019	3.743	0	0	0
2021/07/08	R248	05/08/2021	12.50	Call	Bond Future		13,344.5700	13.3446	13,009.1400	13.0091	(2.514)	0	0	0
2021/07/08	R248	05/08/2021	10.00	Put	Bond Future		4,219.0900	4.2191	4,488.7800	4.4888	6.392	0	0	0
2021/07/08	R248	05/08/2021	10.00	Call	Bond Future		321.4300	0.3214	255.6100	0.2556	(20.477)	0	0	0
2021/07/08	R248	05/08/2021	10.50	Call	Bond Future		1,665.0800	1.6651	1,468.4000	1.4684	(11.812)	0	0	0
2021/07/08	R248	05/08/2021	10.30	Put	Bond Future		2,427.5300	2.4275	2,620.5700	2.6206	7.952	0	0	0
2021/07/08	R248	04/11/2021	12.85	Call	Bond Future		14,274.0200	14.2740	13,949.7000	13.9497	(2.272)	0	0	0
2021/07/08	R248	04/11/2021	12.85	Put	Bond Future		262.0600	0.2621	277.2500	0.2773	5.796	0	0	0
2021/07/08	R248	04/11/2021			Bond Future		10.6525	84.9702	10.6979	84.6307	0.426	0.0000	0.0000	0
2021/07/08	R248	04/11/2021	10.30	Put	Bond Future		4,703.2300	4.7032	4,903.2800	4.9033	4.253	0	0	0
2021/07/08	R248	04/11/2021	10.30	Call	Bond Future		1,984.3900	1.9844	1,844.9300	1.8449	(7.028)	0	0	1,200
2021/07/08	R248	04/11/2021	9.60	Put	Bond Future		9,085.0500	9.0850	9,373.0400	9.3730	3.170	0	0	0
2021/07/08	R248	04/11/2021	9.60	Call	Bond Future		490.3100	0.4903	438.7900	0.4388	(10.508)	0	0	1,200
2021/07/08	R248	04/11/2021	12.84	Call	Bond Future		14,223.9500	14.2239	13,899.8500	13.8998	(2.279)	0	0	0
2021/07/08	R248	04/11/2021	12.84	Put	Bond Future		266.0200	0.2660	281.4300	0.2814	5.793	0	0	0
2021/07/08	R248	04/11/2021	12.83	Call	Bond Future		14,173.8600	14.1739	13,849.9600	13.8500	(2.285)	0	0	0
2021/07/08	R248	04/11/2021	12.83	Put	Bond Future		270.0400	0.2700	285.6500	0.2857	5.781	0	0	0
2021/07/08	R248	03/02/2022	11.48	Call	Bond Future		6,965.2100	6.9652	6,721.7100	6.7217	(3.496)	0	0	0
2021/07/08	R248	03/02/2022	11.49	Put	Bond Future		2,392.4800	2.3925	2,492.0300	2.4920	4.161	0	0	0
2021/07/08	R248	03/02/2022	11.47	Call	Bond Future		6,918.9000	6.9189	6,676.1100	6.6761	(3.509)	0	0	0
2021/07/08	R248	03/02/2022			Bond Future		10.8238	85.9497	10.8711	85.6059	0.437	0.0000	0.0000	0
2021/07/08	R248	03/02/2022	11.48	Put	Bond Future		2,412.0200	2.4120	2,512.2800	2.5123	4.157	0	0	0
2021/07/08	R248	03/02/2022	11.49	Call	Bond Future		7,011.5900	7.0116	6,767.3800	6.7674	(3.483)	0	0	0
2021/07/08	R248	03/02/2022	11.47	Put	Bond Future		2,431.7400	2.4317	2,532.7100	2.5327	4.152	0	0	0
2021/07/08	R248	05/05/2022	11.80	Call	Bond Future		8,120.8700	8.1209	7,872.9300	7.8729	(3.053)	0	0	0
2021/07/08	R248	05/05/2022	11.79	Call	Bond Future		8,076.5100	8.0765	7,829.1600	7.8292	(3.063)	0	0	0
2021/07/08	R248	05/05/2022	11.79	Put	Bond Future		2,738.7300	2.7387	2,839.3500	2.8394	3.674	0	0	0
2021/07/08	R248	05/05/2022			Bond Future		10.9920	82.5528	11.0412	82.2048	0.447	0.0000	0.0000	0
2021/07/08	R248	05/05/2022	11.80	Put	Bond Future		2,720.1800	2.7202	2,820.2100	2.8202	3.677	0	0	0
2021/07/08	R248	05/05/2022	11.81	Call	Bond Future		8,165.2800	8.1653	7,916.7500	7.9167	(3.044)	0	0	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
2021/07/08	R248	05/05/2022	11.81	Put	Bond Future	2,701.7600	2.7018	2,801.2000	2.8012	3.681	0	0	0
2021/07/08	R248	04/08/2022	10.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	R248	04/08/2022	10.98	Put	Bond Future	0.0000	0.0000	71.0100	0.0710	100.000	0	0	0
2021/07/08	R248	04/08/2022	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	R248	04/08/2022	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/08	R248	04/08/2022			Bond Future	10.9900	10.9900	10.9900	84.7560	0.000	0.0000	0.0000	0
2021/07/08	R248	04/08/2022	11.00	Call	Bond Future	0.0000	0.0000	70.9100	0.0709	100.000	0	0	0
2021/07/08	R248	04/08/2022	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

1138433