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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 16/07/2021 TO 16/07/2021

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
2021/07/16	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	2025	05/08/2021		Bond Future	153.4044	153.4044	153.4841	153.4841	0.052	0.0000	0.0000	4,073
2021/07/16	2025	04/11/2021		Bond Future	155.0867	155.0867	155.1664	155.1664	0.051	0.0000	0.0000	838
2021/07/16	2025	03/02/2022		Bond Future	155.3360	155.3360	155.4159	155.4159	0.051	0.0000	0.0000	0
2021/07/16	2025	05/05/2022		Bond Future	157.2077	157.2077	157.2883	157.2883	0.051	0.0000	0.0000	0
2021/07/16	2025	04/08/2022		Bond Future	157.0200	157.0200	157.0200	157.0200	0.000	0.0000	0.0000	0
2021/07/16	2029	05/08/2021		Bond Future	114.0388	114.0388	113.7402	113.7402	(0.262)	0.0000	0.0000	2,437
2021/07/16	2029	04/11/2021		Bond Future	114.1207	114.1207	113.8183	113.8183	(0.265)	0.0000	0.0000	757

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/16	2029	03/02/2022			Bond Future	115.4591	115.4591	115.1527	115.1527	(0.265)	0.0000	0.0000	0
2021/07/16	2029	05/05/2022			Bond Future	115.6602	115.6602	115.3498	115.3498	(0.268)	0.0000	0.0000	0
2021/07/16	2029	04/08/2022			Bond Future	115.4200	115.4200	115.4200	115.4200	0.000	0.0000	0.0000	0
2021/07/16	2030	05/08/2021	10.42	Call	Bond Future	7,628.8500	7.6288	7,760.0300	7.7600	1.720	0	0	0
2021/07/16	2030	05/08/2021	10.42	Put	Bond Future	1.4700	0.0015	0.9400	0.0009	(36.054)	0	0	0
2021/07/16	2030	05/08/2021	10.41	Call	Bond Future	7,578.4800	7.5785	7,709.6400	7.7096	1.731	0	0	0
2021/07/16	2030	05/08/2021	10.41	Put	Bond Future	1.5500	0.0016	1.0000	0.0010	(35.484)	0	0	0
2021/07/16	2030	05/08/2021	9.15	Call	Bond Future	1,452.3400	1.4523	1,519.6900	1.5197	4.637	0	0	0
2021/07/16	2030	05/08/2021	9.15	Put	Bond Future	548.3700	0.5484	484.0100	0.4840	(11.737)	0	0	7,500
2021/07/16	2030	05/08/2021	8.50	Put	Bond Future	2,905.5800	2.9056	2,778.3200	2.7783	(4.380)	0	0	0
2021/07/16	2030	05/08/2021	10.15	Call	Bond Future	6,258.6200	6.2586	6,388.2700	6.3883	2.072	0	0	0
2021/07/16	2030	05/08/2021	8.83	Call	Bond Future	530.6500	0.5306	557.7000	0.5577	5.098	0	0	479
2021/07/16	2030	05/08/2021	10.30	Put	Bond Future	2.9400	0.0029	1.9600	0.0020	(33.333)	0	0	200
2021/07/16	2030	05/08/2021	8.78	Put	Bond Future	1,615.9400	1.6159	1,506.2700	1.5063	(6.787)	0	0	0
2021/07/16	2030	05/08/2021	8.78	Call	Bond Future	435.3400	0.4353	457.3800	0.4574	5.063	0	0	200
2021/07/16	2030	05/08/2021	7.70	Put	Bond Future	7,616.2200	7.6162	7,484.5000	7.4845	(1.729)	0	0	0
2021/07/16	2030	05/08/2021	9.45	Call	Bond Future	2,731.8100	2.7318	2,833.1900	2.8332	3.711	0	0	600
2021/07/16	2030	05/08/2021	12.10	Call	Bond Future	15,585.3200	15.5853	15,717.0300	15.7170	0.845	0	0	0
2021/07/16	2030	05/08/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	600
2021/07/16	2030	05/08/2021			Bond Future	8.9883	94.4605	8.9649	94.5922	(0.260)	0.0000	0.0000	59,425
2021/07/16	2030	05/08/2021	10.43	Call	Bond Future	7,679.1700	7.6792	7,810.3800	7.8104	1.709	0	0	0
2021/07/16	2030	05/08/2021	10.43	Put	Bond Future	1.3800	0.0014	0.8800	0.0009	(36.232)	0	0	0
2021/07/16	2030	05/08/2021	8.50	Call	Bond Future	107.6300	0.1076	112.0800	0.1121	4.135	0	0	5,000
2021/07/16	2030	05/08/2021	9.50	Call	Bond Future	2,969.7500	2.9698	3,075.3500	3.0754	3.556	0	0	0
2021/07/16	2030	05/08/2021	9.50	Put	Bond Future	147.4900	0.1475	121.3800	0.1214	(17.703)	0	0	0
2021/07/16	2030	05/08/2021	10.15	Put	Bond Future	6.8000	0.0068	4.7400	0.0047	(30.294)	0	0	479
2021/07/16	2030	05/08/2021	9.75	Call	Bond Future	4,211.1500	4.2112	4,331.7300	4.3317	2.863	0	0	0
2021/07/16	2030	05/08/2021	9.75	Put	Bond Future	49.7200	0.0497	38.5900	0.0386	(22.385)	0	0	479
2021/07/16	2030	05/08/2021	8.83	Put	Bond Future	1,426.0800	1.4261	1,321.4200	1.3214	(7.339)	0	0	0
2021/07/16	2030	05/08/2021	10.30	Call	Bond Future	7,022.4300	7.0224	7,153.1600	7.1532	1.862	0	0	0
2021/07/16	2030	05/08/2021	7.70	Call	Bond Future	0.1500	0.0002	0.1400	0.0001	(6.667)	0	0	200
2021/07/16	2030	05/08/2021	8.95	Put	Bond Future	1,028.4500	1.0284	937.7200	0.9377	(8.822)	0	0	0
2021/07/16	2030	05/08/2021	8.95	Call	Bond Future	812.9700	0.8130	853.9500	0.8539	5.041	0	0	600
2021/07/16	2030	05/08/2021	9.45	Put	Bond Future	180.4600	0.1805	150.1300	0.1501	(16.807)	0	0	0
2021/07/16	2030	04/11/2021	11.26	Call	Bond Future	10,599.3500	10.5993	10,724.5200	10.7245	1.181	0	0	0
2021/07/16	2030	04/11/2021	9.20	Call	Bond Future	2,119.6100	2.1196	2,179.9400	2.1799	2.846	0	0	29
2021/07/16	2030	04/11/2021	8.27	Put	Bond Future	5,490.5700	5.4906	5,373.8300	5.3738	(2.126)	0	0	0
2021/07/16	2030	04/11/2021	8.27	Call	Bond Future	376.7600	0.3768	392.4400	0.3924	4.162	0	0	300
2021/07/16	2030	04/11/2021	8.77	Put	Bond Future	3,343.0400	3.3430	3,247.6800	3.2477	(2.852)	0	0	0
2021/07/16	2030	04/11/2021	11.44	Put	Bond Future	69.3200	0.0693	64.0100	0.0640	(7.660)	0	0	300
2021/07/16	2030	04/11/2021	10.60	Call	Bond Future	7,616.7400	7.6167	7,732.4300	7.7324	1.519	0	0	0
2021/07/16	2030	04/11/2021	10.60	Put	Bond Future	273.2500	0.2732	256.5200	0.2565	(6.123)	0	0	0
2021/07/16	2030	04/11/2021	10.59	Put	Bond Future	277.3100	0.2773	260.3800	0.2604	(6.105)	0	0	0
2021/07/16	2030	04/11/2021			Bond Future	9.1780	95.4733	9.1537	95.6058	(0.265)	0.0000	0.0000	61,146
2021/07/16	2030	04/11/2021	11.26	Put	Bond Future	100.9900	0.1010	93.7400	0.0937	(7.179)	0	0	29
2021/07/16	2030	04/11/2021	9.90	Put	Bond Future	760.1500	0.7602	722.7500	0.7228	(4.920)	0	0	0
2021/07/16	2030	04/11/2021	9.90	Call	Bond Future	4,585.3900	4.5854	4,680.4100	4.6804	2.072	0	0	29

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2021/07/16	2030	04/11/2021	9.20	Put	Bond Future	2,000.2500	2.0003	1,928.1600	1.9282	(3.604)	0	0	0
2021/07/16	2030	04/11/2021	8.77	Call	Bond Future	1,088.0700	1.0881	1,125.1300	1.1251	3.406	0	0	300
2021/07/16	2030	04/11/2021	11.44	Call	Bond Future	11,401.8900	11.4019	11,529.0000	11.5290	1.115	0	0	0
2021/07/16	2030	04/11/2021	10.61	Call	Bond Future	7,661.6000	7.6616	7,777.5000	7.7775	1.513	0	0	0
2021/07/16	2030	04/11/2021	10.61	Put	Bond Future	269.1500	0.2691	252.6300	0.2526	(6.138)	0	0	0
2021/07/16	2030	04/11/2021	10.59	Call	Bond Future	7,571.8100	7.5718	7,687.3000	7.6873	1.525	0	0	0
2021/07/16	2030	03/02/2022	8.85	Put	Bond Future	4,233.2900	4.2333	4,140.4300	4.1404	(2.194)	0	0	0
2021/07/16	2030	03/02/2022	8.85	Call	Bond Future	1,417.2700	1.4173	1,457.9400	1.4579	2.870	0	0	1,000
2021/07/16	2030	03/02/2022	9.35	Call	Bond Future	2,572.3700	2.5724	2,633.9900	2.6340	2.395	0	0	0
2021/07/16	2030	03/02/2022	9.35	Put	Bond Future	2,705.8500	2.7058	2,633.9400	2.6339	(2.658)	0	0	101
2021/07/16	2030	03/02/2022	8.39	Put	Bond Future	6,089.4500	6.0895	5,979.9000	5.9799	(1.799)	0	0	0
2021/07/16	2030	03/02/2022	8.39	Call	Bond Future	717.4200	0.7174	741.4000	0.7414	3.343	0	0	101
2021/07/16	2030	03/02/2022	9.45	Call	Bond Future	2,846.7700	2.8468	2,912.6100	2.9126	2.313	0	0	0
2021/07/16	2030	03/02/2022	9.45	Put	Bond Future	2,455.3600	2.4554	2,387.6700	2.3877	(2.757)	0	0	0
2021/07/16	2030	03/02/2022			Bond Future	9.3754	92.5658	9.3500	92.6994	(0.271)	0.0000	0.0000	0
2021/07/16	2030	03/02/2022	9.60	Put	Bond Future	2,115.5600	2.1156	2,054.0800	2.0541	(2.906)	0	0	0
2021/07/16	2030	03/02/2022	9.60	Call	Bond Future	3,287.1700	3.2872	3,359.2200	3.3592	2.192	0	0	1,000
2021/07/16	2030	03/02/2022	10.85	Call	Bond Future	7,949.7500	7.9498	8,059.7300	8.0597	1.383	0	0	0
2021/07/16	2030	03/02/2022	10.85	Put	Bond Future	595.5900	0.5956	572.0400	0.5720	(3.954)	0	0	1,000
2021/07/16	2030	03/02/2022	9.78	Call	Bond Future	3,858.2400	3.8582	3,937.4500	3.9375	2.053	0	0	0
2021/07/16	2030	03/02/2022	9.78	Put	Bond Future	1,761.5300	1.7615	1,707.2100	1.7072	(3.084)	0	0	101
2021/07/16	2030	03/02/2022	9.44	Call	Bond Future	2,818.5700	2.8186	2,883.9800	2.8840	2.321	0	0	0
2021/07/16	2030	03/02/2022	9.44	Put	Bond Future	2,479.4800	2.4795	2,411.3600	2.4114	(2.747)	0	0	0
2021/07/16	2030	03/02/2022	9.43	Call	Bond Future	2,790.7900	2.7908	2,855.7800	2.8558	2.329	0	0	0
2021/07/16	2030	03/02/2022	9.43	Put	Bond Future	2,504.0500	2.5041	2,435.5100	2.4355	(2.737)	0	0	0
2021/07/16	2030	05/05/2022	8.89	Put	Bond Future	5,112.7500	5.1127	5,018.0400	5.0180	(1.852)	0	0	0
2021/07/16	2030	05/05/2022	8.47	Call	Bond Future	906.6500	0.9067	933.7300	0.9337	2.987	0	0	1,073
2021/07/16	2030	05/05/2022	8.14	Put	Bond Future	8,301.1000	8.3011	8,185.1300	8.1851	(1.397)	0	0	0
2021/07/16	2030	05/05/2022	8.14	Call	Bond Future	584.9800	0.5850	603.8500	0.6038	3.226	0	0	1,800
2021/07/16	2030	05/05/2022	9.95	Call	Bond Future	4,091.3000	4.0913	4,168.9300	4.1689	1.897	0	0	0
2021/07/16	2030	05/05/2022	10.21	Call	Bond Future	4,926.1700	4.9262	5,012.0500	5.0120	1.743	0	0	0
2021/07/16	2030	05/05/2022	10.21	Put	Bond Future	1,811.4800	1.8115	1,762.5200	1.7625	(2.703)	0	0	0
2021/07/16	2030	05/05/2022			Bond Future	9.5830	93.6605	9.5564	93.7954	(0.277)	0.0000	0.0000	0
2021/07/16	2030	05/05/2022	8.89	Call	Bond Future	1,505.9400	1.5059	1,546.0700	1.5461	2.665	0	0	1,800
2021/07/16	2030	05/05/2022	11.04	Call	Bond Future	7,955.8300	7.9558	8,061.9000	8.0619	1.333	0	0	0
2021/07/16	2030	05/05/2022	11.04	Put	Bond Future	923.8600	0.9239	895.0900	0.8951	(3.114)	0	0	1,800
2021/07/16	2030	05/05/2022	9.35	Call	Bond Future	2,462.6000	2.4626	2,519.1100	2.5191	2.295	0	0	0
2021/07/16	2030	05/05/2022	9.35	Put	Bond Future	3,655.4500	3.6555	3,577.1200	3.5771	(2.143)	0	0	1,073
2021/07/16	2030	05/05/2022	8.47	Put	Bond Future	6,787.5500	6.7875	6,679.7900	6.6798	(1.588)	0	0	0
2021/07/16	2030	05/05/2022	9.95	Put	Bond Future	2,251.4300	2.2514	2,194.2200	2.1942	(2.541)	0	0	1,073
2021/07/16	2030	05/05/2022	10.20	Call	Bond Future	4,892.7500	4.8927	4,978.3200	4.9783	1.749	0	0	0
2021/07/16	2030	05/05/2022	10.20	Put	Bond Future	1,826.6600	1.8267	1,777.3900	1.7774	(2.697)	0	0	0
2021/07/16	2030	05/05/2022	10.19	Call	Bond Future	4,859.4000	4.8594	4,944.6800	4.9447	1.755	0	0	0
2021/07/16	2030	05/05/2022	10.19	Put	Bond Future	1,841.9400	1.8419	1,792.3800	1.7924	(2.691)	0	0	0
2021/07/16	2030	04/08/2022	9.56	Call	Bond Future	99.6500	0.0996	99.6500	0.0996	0.000	0	0	0
2021/07/16	2030	04/08/2022	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	2030	04/08/2022			Bond Future	9.5400	92.0683	9.5400	92.0683	0.000	0.0000	0.0000	0
2021/07/16	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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2021/07/16	2030	04/08/2022	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	2030	04/08/2022	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	2030	04/08/2022	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	2032	05/08/2021	11.37	Call	Bond Future	9,558.6900	9.5587	9,696.0800	9.6961	1.437	0	0	0
2021/07/16	2032	05/08/2021	11.37	Put	Bond Future	0.3600	0.0004	0.2100	0.0002	(41.667)	0	0	0
2021/07/16	2032	05/08/2021			Bond Future	9.6888	93.5565	9.6664	93.6940	(0.231)	0.0000	0.0000	46,010
2021/07/16	2032	05/08/2021	11.36	Call	Bond Future	9,506.0200	9.5060	9,643.4100	9.6434	1.445	0	0	0
2021/07/16	2032	05/08/2021	11.36	Put	Bond Future	0.3800	0.0004	0.2300	0.0002	(39.474)	0	0	0
2021/07/16	2032	05/08/2021	11.35	Call	Bond Future	9,453.3100	9.4533	9,590.6800	9.5907	1.453	0	0	0
2021/07/16	2032	05/08/2021	11.35	Put	Bond Future	0.4100	0.0004	0.2400	0.0002	(41.463)	0	0	0
2021/07/16	2032	04/11/2021	9.83	Call	Bond Future	2,071.5200	2.0715	2,129.9100	2.1299	2.819	0	0	700
2021/07/16	2032	04/11/2021	11.70	Call	Bond Future	10,148.0900	10.1481	10,275.1000	10.2751	1.252	0	0	0
2021/07/16	2032	04/11/2021	11.71	Put	Bond Future	177.9400	0.1779	166.5600	0.1666	(6.395)	0	0	0
2021/07/16	2032	04/11/2021	11.69	Call	Bond Future	10,100.0100	10.1000	10,226.8800	10.2269	1.256	0	0	0
2021/07/16	2032	04/11/2021			Bond Future	9.8857	90.4150	9.8624	90.5535	(0.235)	0.0000	0.0000	76,159
2021/07/16	2032	04/11/2021	9.33	Put	Bond Future	4,242.1100	4.2421	4,134.0500	4.1340	(2.547)	0	0	0
2021/07/16	2032	04/11/2021	9.33	Call	Bond Future	854.0100	0.8540	884.4800	0.8845	3.568	0	0	700
2021/07/16	2032	04/11/2021	9.83	Put	Bond Future	2,403.5300	2.4035	2,323.3900	2.3234	(3.334)	0	0	0
2021/07/16	2032	04/11/2021	12.81	Call	Bond Future	15,350.0400	15.3500	15,486.7300	15.4867	0.890	0	0	0
2021/07/16	2032	04/11/2021	12.81	Put	Bond Future	20.6600	0.0207	18.8200	0.0188	(8.906)	0	0	700
2021/07/16	2032	04/11/2021	11.70	Put	Bond Future	180.5100	0.1805	168.9900	0.1690	(6.382)	0	0	0
2021/07/16	2032	04/11/2021	11.71	Call	Bond Future	10,196.1700	10.1962	10,323.3200	10.3233	1.247	0	0	0
2021/07/16	2032	04/11/2021	11.69	Put	Bond Future	183.1200	0.1831	171.4600	0.1715	(6.367)	0	0	0
2021/07/16	2032	03/02/2022	11.13	Call	Bond Future	6,790.9600	6.7910	6,895.1600	6.8952	1.534	0	0	0
2021/07/16	2032	03/02/2022	11.13	Put	Bond Future	1,035.2400	1.0352	999.6100	0.9996	(3.442)	0	0	210
2021/07/16	2032	03/02/2022	10.53	Call	Bond Future	4,379.9400	4.3799	4,464.1800	4.4642	1.923	0	0	0
2021/07/16	2032	03/02/2022	10.53	Put	Bond Future	1,869.6600	1.8697	1,814.0700	1.8141	(2.973)	0	0	210
2021/07/16	2032	03/02/2022	10.35	Put	Bond Future	2,241.9300	2.2419	2,179.0000	2.1790	(2.807)	0	0	400
2021/07/16	2032	03/02/2022	9.58	Put	Bond Future	4,549.8500	4.5499	4,453.0400	4.4530	(2.128)	0	0	0
2021/07/16	2032	03/02/2022	9.58	Call	Bond Future	1,562.3000	1.5623	1,605.3200	1.6053	2.754	0	0	400
2021/07/16	2032	03/02/2022	10.66	Call	Bond Future	4,870.2400	4.8702	4,959.4200	4.9594	1.831	0	0	0
2021/07/16	2032	03/02/2022	10.66	Put	Bond Future	1,642.4000	1.6424	1,591.7500	1.5918	(3.084)	0	0	97
2021/07/16	2032	03/02/2022	10.45	Put	Bond Future	2,026.9400	2.0269	1,968.1500	1.9681	(2.900)	0	0	198
2021/07/16	2032	03/02/2022	9.81	Call	Bond Future	2,121.2700	2.1213	2,174.4700	2.1745	2.508	0	0	0
2021/07/16	2032	03/02/2022	9.81	Put	Bond Future	3,735.6000	3.7356	3,648.9700	3.6490	(2.319)	0	0	198
2021/07/16	2032	03/02/2022	8.91	Put	Bond Future	7,682.1400	7.6821	7,560.7400	7.5607	(1.580)	0	0	0
2021/07/16	2032	03/02/2022	10.43	Call	Bond Future	4,021.2700	4.0213	4,101.5000	4.1015	1.995	0	0	0
2021/07/16	2032	03/02/2022	10.43	Put	Bond Future	2,068.5000	2.0685	2,008.9000	2.0089	(2.881)	0	0	0
2021/07/16	2032	03/02/2022	10.42	Call	Bond Future	3,986.3000	3.9863	4,066.1100	4.0661	2.002	0	0	0
2021/07/16	2032	03/02/2022	10.42	Put	Bond Future	2,089.5500	2.0896	2,029.5300	2.0295	(2.872)	0	0	0
2021/07/16	2032	03/02/2022			Bond Future	10.0864	91.4541	10.0622	91.5940	(0.240)	0.0000	0.0000	0
2021/07/16	2032	03/02/2022	9.62	Put	Bond Future	4,399.7900	4.3998	4,304.7200	4.3047	(2.161)	0	0	0
2021/07/16	2032	03/02/2022	9.62	Call	Bond Future	1,653.0500	1.6531	1,697.8100	1.6978	2.708	0	0	210
2021/07/16	2032	03/02/2022	10.95	Call	Bond Future	6,034.1300	6.0341	6,133.0900	6.1331	1.640	0	0	0
2021/07/16	2032	03/02/2022	10.95	Put	Bond Future	1,234.4200	1.2344	1,193.5500	1.1936	(3.311)	0	0	400
2021/07/16	2032	03/02/2022	10.35	Call	Bond Future	3,745.1900	3.7452	3,822.0900	3.8221	2.053	0	0	0
2021/07/16	2032	03/02/2022	10.14	Call	Bond Future	3,062.9900	3.0630	3,130.8600	3.1309	2.216	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
2021/07/16	2032	03/02/2022	10.14	Put	Bond Future	2,754.7000	2.7547	2,682.7400	2.6827	(2.612)	0	0	97
2021/07/16	2032	03/02/2022	9.14	Put	Bond Future	6,474.0700	6.4741	6,359.6900	6.3597	(1.767)	0	0	0
2021/07/16	2032	03/02/2022	9.14	Call	Bond Future	780.9100	0.7809	806.3600	0.8064	3.259	0	0	97
2021/07/16	2032	03/02/2022	10.45	Call	Bond Future	4,091.6000	4.0916	4,172.6400	4.1726	1.981	0	0	0
2021/07/16	2032	03/02/2022	8.91	Call	Bond Future	532.3800	0.5324	550.8100	0.5508	3.462	0	0	198
2021/07/16	2032	03/02/2022	10.44	Call	Bond Future	4,056.3700	4.0564	4,137.0000	4.1370	1.988	0	0	0
2021/07/16	2032	03/02/2022	10.44	Put	Bond Future	2,047.6300	2.0476	1,988.4300	1.9884	(2.891)	0	0	0
2021/07/16	2032	05/05/2022	11.03	Call	Bond Future	5,920.2500	5.9202	6,012.7700	6.0128	1.563	0	0	0
2021/07/16	2032	05/05/2022	11.03	Put	Bond Future	1,925.4100	1.9254	1,876.6200	1.8766	(2.534)	0	0	0
2021/07/16	2032	05/05/2022	11.02	Put	Bond Future	1,940.3400	1.9403	1,891.2500	1.8913	(2.530)	0	0	0
2021/07/16	2032	05/05/2022			Bond Future	10.2933	88.3890	10.2681	88.5303	(0.245)	0.0000	0.0000	0
2021/07/16	2032	05/05/2022	11.04	Call	Bond Future	5,957.6800	5.9577	6,050.4900	6.0505	1.558	0	0	0
2021/07/16	2032	05/05/2022	11.04	Put	Bond Future	1,910.3200	1.9103	1,861.8200	1.8618	(2.539)	0	0	0
2021/07/16	2032	05/05/2022	11.02	Call	Bond Future	5,882.6100	5.8826	5,974.8300	5.9748	1.568	0	0	0
2021/07/16	2032	04/08/2022	10.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	2032	04/08/2022	10.22	Call	Bond Future	55.5900	0.0556	55.5900	0.0556	0.000	0	0	0
2021/07/16	2032	04/08/2022	10.20	Put	Bond Future	55.6300	0.0556	55.6300	0.0556	0.000	0	0	0
2021/07/16	2032	04/08/2022			Bond Future	10.2100	91.0595	10.2100	91.0595	0.000	0.0000	0.0000	0
2021/07/16	2032	04/08/2022	10.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	2032	04/08/2022	10.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	2032	04/08/2022	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	2033	05/08/2021			Bond Future	108.1365	108.1365	108.1044	108.1044	(0.030)	0.0000	0.0000	2,357
2021/07/16	2033	04/11/2021			Bond Future	108.0743	108.0743	108.0415	108.0415	(0.030)	0.0000	0.0000	8,010
2021/07/16	2033	03/02/2022			Bond Future	109.3416	109.3416	109.3080	109.3080	(0.031)	0.0000	0.0000	0
2021/07/16	2033	05/05/2022			Bond Future	109.3902	109.3902	109.3559	109.3559	(0.031)	0.0000	0.0000	0
2021/07/16	2033	04/08/2022			Bond Future	108.6600	108.6600	108.6600	108.6600	0.000	0.0000	0.0000	0
2021/07/16	2037	05/08/2021	12.27	Call	Bond Future	10,364.9800	10.3650	10,454.4500	10.4544	0.863	0	0	0
2021/07/16	2037	05/08/2021	12.27	Put	Bond Future	0.9800	0.0010	0.6600	0.0007	(32.653)	0	0	0
2021/07/16	2037	05/08/2021	12.28	Call	Bond Future	10,419.5100	10.4195	10,509.0000	10.5090	0.859	0	0	0
2021/07/16	2037	05/08/2021	12.26	Put	Bond Future	1.0300	0.0010	0.7000	0.0007	(32.039)	0	0	0
2021/07/16	2037	05/08/2021			Bond Future	10.5534	84.7545	10.5399	84.8443	(0.128)	0.0000	0.0000	112,979
2021/07/16	2037	05/08/2021	12.28	Put	Bond Future	0.9300	0.0009	0.6300	0.0006	(32.258)	0	0	0
2021/07/16	2037	05/08/2021	12.26	Call	Bond Future	10,310.3800	10.3104	10,399.8400	10.3998	0.868	0	0	0
2021/07/16	2037	04/11/2021	12.30	Call	Bond Future	9,581.5800	9.5816	9,657.8300	9.6578	0.796	0	0	0
2021/07/16	2037	04/11/2021	12.30	Put	Bond Future	344.0400	0.3440	330.1700	0.3302	(4.032)	0	0	600
2021/07/16	2037	04/11/2021	11.49	Put	Bond Future	966.7900	0.9668	936.7900	0.9368	(3.103)	0	0	0
2021/07/16	2037	04/11/2021	11.49	Call	Bond Future	5,600.1700	5.6002	5,660.2900	5.6603	1.074	0	0	600
2021/07/16	2037	04/11/2021	12.82	Put	Bond Future	173.8800	0.1739	165.8200	0.1658	(4.635)	0	0	0
2021/07/16	2037	04/11/2021	12.83	Call	Bond Future	12,201.5000	12.2015	12,283.6700	12.2837	0.673	0	0	0
2021/07/16	2037	04/11/2021			Bond Future	10.7441	85.6633	10.7302	85.7534	(0.129)	0.0000	0.0000	47,670
2021/07/16	2037	04/11/2021	12.82	Call	Bond Future	12,153.3700	12.1534	12,235.4300	12.2354	0.675	0	0	0
2021/07/16	2037	04/11/2021	12.83	Put	Bond Future	170.8200	0.1708	162.8700	0.1629	(4.654)	0	0	0
2021/07/16	2037	04/11/2021	12.81	Call	Bond Future	12,105.2400	12.1052	12,187.1800	12.1872	0.677	0	0	0
2021/07/16	2037	04/11/2021	12.81	Put	Bond Future	176.9900	0.1770	168.8100	0.1688	(4.622)	0	0	0
2021/07/16	2037	03/02/2022	11.46	Call	Bond Future	5,156.2900	5.1563	5,209.3500	5.2093	1.029	0	0	0
2021/07/16	2037	03/02/2022	11.47	Put	Bond Future	1,965.2600	1.9653	1,927.8400	1.9278	(1.904)	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
2021/07/16	2037	03/02/2022	11.45	Call	Bond Future	5,115.6400	5.1156	5,168.4600	5.1685	1.033	0	0	0
2021/07/16	2037	03/02/2022			Bond Future	10.9417	82.3930	10.9273	82.4837	(0.131)	0.0000	0.0000	0
2021/07/16	2037	03/02/2022	11.46	Put	Bond Future	1,983.9000	1.9839	1,946.2400	1.9462	(1.898)	0	0	0
2021/07/16	2037	03/02/2022	11.47	Call	Bond Future	5,197.0400	5.1970	5,250.3400	5.2503	1.026	0	0	0
2021/07/16	2037	03/02/2022	11.45	Put	Bond Future	2,002.7100	2.0027	1,964.8100	1.9648	(1.892)	0	0	0
2021/07/16	2037	05/05/2022	11.84	Put	Bond Future	2,203.6600	2.2037	2,168.7600	2.1688	(1.584)	0	0	0
2021/07/16	2037	05/05/2022	11.82	Call	Bond Future	6,221.6700	6.2217	6,277.9200	6.2779	0.904	0	0	0
2021/07/16	2037	05/05/2022	11.83	Call	Bond Future	6,261.5700	6.2616	6,318.0100	6.3180	0.901	0	0	0
2021/07/16	2037	05/05/2022			Bond Future	11.1452	83.3676	11.1302	83.4591	(0.134)	0.0000	0.0000	0
2021/07/16	2037	05/05/2022	11.84	Call	Bond Future	6,301.8000	6.3018	6,358.4400	6.3584	0.899	0	0	0
2021/07/16	2037	05/05/2022	11.82	Put	Bond Future	2,237.1100	2.2371	2,201.8200	2.2018	(1.577)	0	0	0
2021/07/16	2037	05/05/2022	11.83	Put	Bond Future	2,220.1900	2.2202	2,185.0900	2.1851	(1.581)	0	0	0
2021/07/16	2037	04/08/2022	10.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	2037	04/08/2022	10.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	2037	04/08/2022	10.89	Put	Bond Future	62.7000	0.0627	62.7000	0.0627	0.000	0	0	0
2021/07/16	2037	04/08/2022	10.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	2037	04/08/2022			Bond Future	10.9000	82.8980	10.9000	82.8980	0.000	0.0000	0.0000	0
2021/07/16	2037	04/08/2022	10.91	Call	Bond Future	62.6200	0.0626	62.6200	0.0626	0.000	0	0	0
2021/07/16	2037	04/08/2022	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	2038	05/08/2021			Bond Future	119.0554	119.0554	118.6160	118.6160	(0.369)	0.0000	0.0000	7,535
2021/07/16	2038	04/11/2021			Bond Future	120.3610	120.3610	119.9161	119.9161	(0.370)	0.0000	0.0000	2,683
2021/07/16	2038	03/02/2022			Bond Future	120.0070	120.0070	119.5563	119.5563	(0.376)	0.0000	0.0000	0
2021/07/16	2038	05/05/2022			Bond Future	121.4533	121.4533	120.9967	120.9967	(0.376)	0.0000	0.0000	0
2021/07/16	2038	04/08/2022			Bond Future	121.2500	121.2500	121.2500	121.2500	0.000	0.0000	0.0000	0
2021/07/16	2040	05/08/2021	12.48	Call	Bond Future	11,354.1600	11.3542	11,449.6000	11.4496	0.841	0	0	0
2021/07/16	2040	05/08/2021	12.49	Put	Bond Future	0.9200	0.0009	0.6200	0.0006	(32.609)	0	0	0
2021/07/16	2040	05/08/2021	12.47	Call	Bond Future	11,297.3700	11.2974	11,392.8000	11.3928	0.845	0	0	0
2021/07/16	2040	05/08/2021	11.05	Put	Bond Future	356.7600	0.3568	317.4400	0.3174	(11.021)	0	0	0
2021/07/16	2040	05/08/2021	11.05	Call	Bond Future	2,812.2500	2.8123	2,868.6800	2.8687	2.007	0	0	900
2021/07/16	2040	05/08/2021			Bond Future	10.6974	86.7104	10.6839	86.8062	(0.126)	0.0000	0.0000	53,674
2021/07/16	2040	05/08/2021	12.48	Put	Bond Future	0.9600	0.0010	0.6500	0.0007	(32.292)	0	0	0
2021/07/16	2040	05/08/2021	12.49	Call	Bond Future	11,410.8800	11.4109	11,506.3300	11.5063	0.836	0	0	0
2021/07/16	2040	05/08/2021	12.47	Put	Bond Future	1.0000	0.0010	0.6800	0.0007	(32.000)	0	0	0
2021/07/16	2040	05/08/2021	11.55	Put	Bond Future	54.0600	0.0541	44.1000	0.0441	(18.424)	0	0	0
2021/07/16	2040	05/08/2021	11.55	Call	Bond Future	5,805.5700	5.8056	5,891.3600	5.8914	1.478	0	0	900
2021/07/16	2040	05/08/2021	14.80	Call	Bond Future	22,835.0100	22.8350	22,930.7600	22.9308	0.419	0	0	0
2021/07/16	2040	05/08/2021	14.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2021/07/16	2040	04/11/2021	12.90	Call	Bond Future	12,543.0100	12.5430	12,629.9400	12.6299	0.693	0	0	0
2021/07/16	2040	04/11/2021	12.90	Put	Bond Future	202.8300	0.2028	193.5900	0.1936	(4.556)	0	0	0
2021/07/16	2040	04/11/2021	12.89	Call	Bond Future	12,491.5300	12.4915	12,578.3700	12.5784	0.695	0	0	0
2021/07/16	2040	04/11/2021	12.89	Put	Bond Future	205.2600	0.2053	195.9300	0.1959	(4.545)	0	0	0
2021/07/16	2040	04/11/2021			Bond Future	10.8839	87.6402	10.8700	87.7364	(0.127)	0.0000	0.0000	32,017
2021/07/16	2040	04/11/2021	12.91	Call	Bond Future	12,594.5000	12.5945	12,681.5200	12.6815	0.691	0	0	0
2021/07/16	2040	04/11/2021	12.91	Put	Bond Future	200.4800	0.2005	191.3300	0.1913	(4.564)	0	0	0
2021/07/16	2040	03/02/2022	11.58	Put	Bond Future	2,190.0400	2.1900	2,149.2600	2.1493	(1.862)	0	0	0
2021/07/16	2040	03/02/2022	11.59	Call	Bond Future	5,517.7200	5.5177	5,574.0500	5.5740	1.021	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
2021/07/16	2040	03/02/2022	11.57	Put	Bond Future	2,209.7100	2.2097	2,168.6800	2.1687	(1.857)	0	0	0
2021/07/16	2040	03/02/2022			Bond Future	11.0770	84.1423	11.0627	84.2392	(0.130)	0.0000	0.0000	0
2021/07/16	2040	03/02/2022	11.58	Call	Bond Future	5,474.2300	5.4742	5,530.3100	5.5303	1.024	0	0	0
2021/07/16	2040	03/02/2022	11.59	Put	Bond Future	2,170.3200	2.1703	2,129.7900	2.1298	(1.867)	0	0	0
2021/07/16	2040	03/02/2022	11.57	Call	Bond Future	5,430.6100	5.4306	5,486.4400	5.4864	1.028	0	0	0
2021/07/16	2040	05/05/2022	10.57	Put	Bond Future	6,856.7400	6.8567	6,785.8400	6.7858	(1.034)	0	0	0
2021/07/16	2040	05/05/2022	10.57	Call	Bond Future	2,022.6200	2.0226	2,049.4600	2.0495	1.327	0	0	1,200
2021/07/16	2040	05/05/2022	13.04	Call	Bond Future	11,528.9400	11.5289	11,605.6300	11.6056	0.665	0	0	0
2021/07/16	2040	05/05/2022	13.04	Put	Bond Future	1,136.2900	1.1363	1,115.2400	1.1152	(1.853)	0	0	1,200
2021/07/16	2040	05/05/2022	11.91	Put	Bond Future	2,499.5100	2.4995	2,460.9100	2.4609	(1.544)	0	0	0
2021/07/16	2040	05/05/2022	11.92	Call	Bond Future	6,540.6100	6.5406	6,599.9400	6.5999	0.907	0	0	0
2021/07/16	2040	05/05/2022	11.92	Put	Bond Future	2,481.2400	2.4812	2,442.8300	2.4428	(1.548)	0	0	0
2021/07/16	2040	05/05/2022			Bond Future	11.2754	85.1377	11.2605	85.2354	(0.132)	0.0000	0.0000	0
2021/07/16	2040	05/05/2022	9.82	Put	Bond Future	11,237.1400	11.2371	11,151.3000	11.1513	(0.764)	0	0	0
2021/07/16	2040	05/05/2022	9.82	Call	Bond Future	764.1000	0.7641	776.0000	0.7760	1.557	0	0	1,200
2021/07/16	2040	05/05/2022	11.91	Call	Bond Future	6,498.3500	6.4984	6,557.4900	6.5575	0.910	0	0	0
2021/07/16	2040	05/05/2022	11.90	Call	Bond Future	6,456.1600	6.4562	6,515.0900	6.5151	0.913	0	0	0
2021/07/16	2040	05/05/2022	11.90	Put	Bond Future	2,517.9300	2.5179	2,479.1200	2.4791	(1.541)	0	0	0
2021/07/16	2040	04/08/2022	11.05	Call	Bond Future	67.1900	0.0672	67.1900	0.0672	0.000	0	0	0
2021/07/16	2040	04/08/2022	11.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	2040	04/08/2022			Bond Future	11.0400	84.5370	11.0400	84.5370	0.000	0.0000	0.0000	0
2021/07/16	2040	04/08/2022	11.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	2040	04/08/2022	11.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	2040	04/08/2022	11.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	2040	04/08/2022	11.03	Put	Bond Future	67.2800	0.0673	67.2800	0.0673	0.000	0	0	0
2021/07/16	2044	05/08/2021	12.60	Put	Bond Future	1.4100	0.0014	0.9400	0.0009	(33.333)	0	0	0
2021/07/16	2044	05/08/2021	12.61	Call	Bond Future	11,704.9200	11.7049	11,837.0800	11.8371	1.129	0	0	0
2021/07/16	2044	05/08/2021	12.61	Put	Bond Future	1.3500	0.0014	0.9000	0.0009	(33.333)	0	0	0
2021/07/16	2044	05/08/2021			Bond Future	10.7654	83.3083	10.7471	83.4409	(0.171)	0.0000	0.0000	52,124
2021/07/16	2044	05/08/2021	12.60	Call	Bond Future	11,649.2900	11.6493	11,781.4300	11.7814	1.134	0	0	0
2021/07/16	2044	05/08/2021	12.59	Call	Bond Future	11,593.5700	11.5936	11,725.6900	11.7257	1.140	0	0	0
2021/07/16	2044	05/08/2021	12.59	Put	Bond Future	1.4600	0.0015	0.9700	0.0010	(33.562)	0	0	0
2021/07/16	2044	04/11/2021	12.91	Call	Bond Future	12,290.6700	12.2907	12,411.6900	12.4117	0.985	0	0	0
2021/07/16	2044	04/11/2021	12.91	Put	Bond Future	231.5600	0.2316	219.2400	0.2192	(5.320)	0	0	0
2021/07/16	2044	04/11/2021			Bond Future	10.9441	84.2017	10.9252	84.3350	(0.173)	0.0000	0.0000	19,239
2021/07/16	2044	04/11/2021	12.90	Call	Bond Future	12,239.7800	12.2398	12,360.6800	12.3607	0.988	0	0	0
2021/07/16	2044	04/11/2021	12.90	Put	Bond Future	234.1500	0.2341	221.7100	0.2217	(5.313)	0	0	0
2021/07/16	2044	04/11/2021	12.89	Call	Bond Future	12,188.9000	12.1889	12,309.6900	12.3097	0.991	0	0	0
2021/07/16	2044	04/11/2021	12.89	Put	Bond Future	236.8200	0.2368	224.2700	0.2243	(5.299)	0	0	0
2021/07/16	2044	03/02/2022	11.60	Call	Bond Future	5,276.9900	5.2770	5,357.8800	5.3579	1.533	0	0	0
2021/07/16	2044	03/02/2022	11.60	Put	Bond Future	2,167.9400	2.1679	2,114.3600	2.1144	(2.471)	0	0	0
2021/07/16	2044	03/02/2022	11.59	Call	Bond Future	5,233.8700	5.2339	5,314.3900	5.3144	1.538	0	0	0
2021/07/16	2044	03/02/2022	11.59	Put	Bond Future	2,188.7200	2.1887	2,134.7700	2.1348	(2.465)	0	0	0
2021/07/16	2044	03/02/2022			Bond Future	11.1290	80.7894	11.1094	80.9239	(0.177)	0.0000	0.0000	0
2021/07/16	2044	03/02/2022	11.61	Call	Bond Future	5,319.9900	5.3200	5,401.2400	5.4012	1.527	0	0	0
2021/07/16	2044	03/02/2022	11.61	Put	Bond Future	2,147.1300	2.1471	2,093.9100	2.0939	(2.479)	0	0	0
2021/07/16	2044	05/05/2022	11.92	Call	Bond Future	6,397.2000	6.3972	6,481.3300	6.4813	1.315	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
2021/07/16	2044	05/05/2022	11.92	Put	Bond Future	2,568.9400	2.5689	2,517.1900	2.5172	(2.014)	0	0	0
2021/07/16	2044	05/05/2022	11.91	Call	Bond Future	6,355.3300	6.3553	6,439.1700	6.4392	1.319	0	0	0
2021/07/16	2044	05/05/2022	11.91	Put	Bond Future	2,588.1500	2.5881	2,536.1100	2.5361	(2.011)	0	0	0
2021/07/16	2044	05/05/2022			Bond Future	11.3185	81.7451	11.2981	81.8810	(0.181)	0.0000	0.0000	0
2021/07/16	2044	05/05/2022	11.93	Call	Bond Future	6,439.4000	6.4394	6,523.8100	6.5238	1.311	0	0	0
2021/07/16	2044	05/05/2022	11.93	Put	Bond Future	2,550.1500	2.5501	2,498.6800	2.4987	(2.018)	0	0	0
2021/07/16	2044	04/08/2022	11.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	2044	04/08/2022	11.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	2044	04/08/2022	11.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	2044	04/08/2022	11.08	Put	Bond Future	68.4200	0.0684	68.4200	0.0684	0.000	0	0	0
2021/07/16	2044	04/08/2022			Bond Future	11.0900	81.1625	11.0900	81.1625	0.000	0.0000	0.0000	0
2021/07/16	2044	04/08/2022	11.10	Call	Bond Future	68.3200	0.0683	68.3200	0.0683	0.000	0	0	0
2021/07/16	2044	04/08/2022	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	2046	05/08/2021			Bond Future	109.0353	109.0353	108.6920	108.6920	(0.315)	0.0000	0.0000	17,463
2021/07/16	2046	04/11/2021			Bond Future	108.3946	108.3946	108.0470	108.0470	(0.321)	0.0000	0.0000	635
2021/07/16	2046	03/02/2022			Bond Future	109.6660	109.6660	109.3139	109.3139	(0.321)	0.0000	0.0000	0
2021/07/16	2046	05/05/2022			Bond Future	109.1176	109.1176	108.7609	108.7609	(0.327)	0.0000	0.0000	0
2021/07/16	2046	04/08/2022			Bond Future	108.4600	108.4600	108.4600	108.4600	0.000	0.0000	0.0000	0
2021/07/16	2050	05/08/2021			Bond Future	109.7789	109.7789	109.8025	109.8025	0.021	0.0000	0.0000	10,116
2021/07/16	2050	04/11/2021			Bond Future	110.9828	110.9828	111.0061	111.0061	0.021	0.0000	0.0000	1,485
2021/07/16	2050	03/02/2022			Bond Future	110.3230	110.3230	110.3460	110.3460	0.021	0.0000	0.0000	0
2021/07/16	2050	05/05/2022			Bond Future	111.6524	111.6524	111.6756	111.6756	0.021	0.0000	0.0000	0
2021/07/16	2050	04/08/2022			Bond Future	112.3300	112.3300	112.3300	112.3300	0.000	0.0000	0.0000	0
2021/07/16	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	AL37	05/08/2021			Index Future	790.1880	790.1880	790.8560	790.8560	0.085	0.0000	0.0000	0
2021/07/16	AL37	04/11/2021			Index Future	798.7480	798.7480	799.4190	799.4190	0.084	0.0000	0.0000	0
2021/07/16	AL37	03/02/2022			Index Future	807.9200	807.9200	808.5960	808.5960	0.084	0.0000	0.0000	0
2021/07/16	AL37	05/05/2022			Index Future	817.4610	817.4610	818.1440	818.1440	0.084	0.0000	0.0000	0
2021/07/16	AL37	04/08/2022			Index Future	819.2700	819.2700	819.2700	819.2700	0.000	0.0000	0.0000	0
2021/07/16	AL7T	05/08/2021			Index Future	906.3470	906.3470	907.5920	907.5920	0.137	0.0000	0.0000	0
2021/07/16	AL7T	04/11/2021			Index Future	916.1660	916.1660	917.4200	917.4200	0.137	0.0000	0.0000	0
2021/07/16	AL7T	03/02/2022			Index Future	926.6860	926.6860	927.9510	927.9510	0.137	0.0000	0.0000	0
2021/07/16	AL7T	05/05/2022			Index Future	937.6290	937.6290	938.9080	938.9080	0.136	0.0000	0.0000	0
2021/07/16	AL7T	04/08/2022			Index Future	940.6900	940.6900	940.6900	940.6900	0.000	0.0000	0.0000	0
2021/07/16	ALBI	05/08/2021			Index Future	795.0670	795.0670	795.9450	795.9450	0.110	0.0000	0.0000	103
2021/07/16	ALBI	04/11/2021			Index Future	803.6800	803.6800	804.5630	804.5630	0.110	0.0000	0.0000	114
2021/07/16	ALBI	03/02/2022			Index Future	812.9090	812.9090	813.8000	813.8000	0.110	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/16	ALBI	05/05/2022			Index Future	822.5090	822.5090	823.4090	823.4090	0.109	0.0000	0.0000	0
2021/07/16	ALBI	04/08/2022			Index Future	829.9900	829.9900	829.9900	829.9900	0.000	0.0000	0.0000	0
2021/07/16	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/07/16	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	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
2021/07/16	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/16	ES33	05/08/2021			Bond Future	11.2383	78.6211	11.2205	78.7168	(0.158)	0.0000	0.0000	0
2021/07/16	ES33	04/11/2021			Bond Future	11.4757	75.7084	11.4573	75.8047	(0.161)	0.0000	0.0000	350
2021/07/16	ES33	03/02/2022			Bond Future	11.7231	76.5967	11.7039	76.6940	(0.164)	0.0000	0.0000	0
2021/07/16	ES33	05/05/2022			Bond Future	11.9732	73.7428	11.9531	73.8411	(0.167)	0.0000	0.0000	0
2021/07/16	ES33	04/08/2022			Bond Future	11.7500	76.9683	11.7500	76.9683	0.000	0.0000	0.0000	0
2021/07/16	ES42	05/08/2021			Bond Future	11.7750	77.2682	11.7574	77.3755	(0.150)	0.0000	0.0000	0
2021/07/16	ES42	04/11/2021			Bond Future	12.0008	73.8578	11.9824	73.9659	(0.153)	0.0000	0.0000	4,779
2021/07/16	ES42	03/02/2022			Bond Future	12.2283	74.7251	12.2092	74.8342	(0.156)	0.0000	0.0000	0
2021/07/16	ES42	05/05/2022			Bond Future	12.4666	71.3677	12.4467	71.4780	(0.160)	0.0000	0.0000	0
2021/07/16	ES42	04/08/2022			Bond Future	12.2200	74.9034	12.2200	74.9034	0.000	0.0000	0.0000	0
2021/07/16	GOVI	05/08/2021	719.14	Call	GOVI	661,530.0000	66.1530	670,250.0000	67.0250	1.318	0	0	0
2021/07/16	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	GOVI	05/08/2021	719.13	Call	GOVI	661,630.0000	66.1630	670,350.0000	67.0350	1.318	0	0	0
2021/07/16	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	GOVI	05/08/2021			GOVI	785.2930	785.2930	786.1650	786.1650	0.111	0.0000	0.0000	982
2021/07/16	GOVI	05/08/2021	719.15	Call	GOVI	661,430.0000	66.1430	670,150.0000	67.0150	1.318	0	0	0
2021/07/16	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	GOVI	04/11/2021	728.41	Call	GOVI	653,900.0000	65.3900	662,680.0000	66.2680	1.343	0	0	0
2021/07/16	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	GOVI	04/11/2021	728.40	Call	GOVI	654,000.0000	65.4000	662,780.0000	66.2780	1.343	0	0	0
2021/07/16	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	GOVI	04/11/2021			GOVI	793.8000	793.8000	794.6780	794.6780	0.111	0.0000	0.0000	0
2021/07/16	GOVI	04/11/2021	728.42	Call	GOVI	653,800.0000	65.3800	662,580.0000	66.2580	1.343	0	0	0
2021/07/16	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	GOVI	03/02/2022	792.76	Call	GOVI	101,550.0000	10.1550	110,400.0000	11.0400	8.715	0	0	0
2021/07/16	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	GOVI	03/02/2022			GOVI	802.9150	802.9150	803.8000	803.8000	0.110	0.0000	0.0000	0
2021/07/16	GOVI	03/02/2022	792.75	Call	GOVI	101,650.0000	10.1650	110,500.0000	11.0500	8.706	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
2021/07/16	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	GOVI	03/02/2022	792.74	Call	GOVI	101,750.0000	10.1750	110,600.0000	11.0600	8.698	0	0	0
2021/07/16	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	GOVI	05/05/2022	788.25	Call	GOVI	241,470.0000	24.1470	250,410.0000	25.0410	3.702	0	0	0
2021/07/16	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	GOVI	05/05/2022			GOVI	812.3970	812.3970	813.2910	813.2910	0.110	0.0000	0.0000	0
2021/07/16	GOVI	05/05/2022	788.24	Call	GOVI	241,570.0000	24.1570	250,510.0000	25.0510	3.701	0	0	0
2021/07/16	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	GOVI	05/05/2022	788.23	Call	GOVI	241,670.0000	24.1670	250,610.0000	25.0610	3.699	0	0	0
2021/07/16	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	GOVI	04/08/2022	819.28	Call	GOVI	1,900.0000	0.1900	1,900.0000	0.1900	0.000	0	0	0
2021/07/16	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	GOVI	04/08/2022			GOVI	819.4700	819.4700	819.4700	819.4700	0.000	0.0000	0.0000	0
2021/07/16	GOVI	04/08/2022	819.27	Call	GOVI	2,000.0000	0.2000	2,000.0000	0.2000	0.000	0	0	0
2021/07/16	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	GOVI	04/08/2022	819.26	Call	GOVI	2,100.0000	0.2100	2,100.0000	0.2100	0.000	0	0	0
2021/07/16	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/07/16	IGOV	05/08/2021			Index Future	291.7870	291.7870	291.5700	291.5700	(0.074)	0.0000	0.0000	459
2021/07/16	IGOV	04/11/2021			Index Future	295.0200	295.0200	294.7990	294.7990	(0.075)	0.0000	0.0000	16
2021/07/16	IGOV	03/02/2022			Index Future	298.4790	298.4790	298.2550	298.2550	(0.075)	0.0000	0.0000	0
2021/07/16	IGOV	05/05/2022			Index Future	302.0750	302.0750	301.8470	301.8470	(0.075)	0.0000	0.0000	0
2021/07/16	IGOV	04/08/2022			Index Future	301.7900	301.7900	301.7900	301.7900	0.000	0.0000	0.0000	0
2021/07/16	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/07/16	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/07/16	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/07/16	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/07/16	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/07/16	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/07/16	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/07/16	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/07/16	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/07/16	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/07/16	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/07/16	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/07/16	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/07/16	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/07/16	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/07/16	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/07/16	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/07/16	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/07/16	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/07/16	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/07/16	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
2021/07/16	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/07/16	JBAF	21/07/2021			Jibar Tradeable Future	3.7050	96.2950	3.6750	96.3250	(0.810)	0.0000	0.0000	0
2021/07/16	JBAF	18/08/2021			Jibar Tradeable Future	3.8200	96.1800	3.7800	96.2200	(1.047)	0.0000	0.0000	0
2021/07/16	JBAF	15/09/2021			Jibar Tradeable Future	3.8650	96.1350	3.8250	96.1750	(1.035)	0.0000	0.0000	30,000
2021/07/16	JBAF	20/10/2021			Jibar Tradeable Future	4.0600	95.9400	4.0100	95.9900	(1.232)	0.0000	0.0000	0
2021/07/16	JBAF	17/11/2021			Jibar Tradeable Future	4.1100	95.8900	4.0600	95.9400	(1.217)	0.0000	0.0000	0
2021/07/16	JBAF	15/12/2021			Jibar Tradeable Future	4.3050	95.6950	4.2450	95.7550	(1.394)	0.0000	0.0000	0
2021/07/16	JBAF	16/03/2022			Jibar Tradeable Future	4.6100	95.3900	4.5500	95.4500	(1.302)	0.0000	0.0000	0
2021/07/16	JBAF	15/06/2022			Jibar Tradeable Future	5.0050	94.9950	4.9250	95.0750	(1.598)	0.0000	0.0000	471
2021/07/16	JBAF	21/09/2022			Jibar Tradeable Future	5.1850	94.8150	5.1050	94.8950	(1.543)	0.0000	0.0000	0
2021/07/16	JBAF	21/12/2022			Jibar Tradeable Future	5.5800	94.4200	5.5100	94.4900	(1.254)	0.0000	0.0000	0
2021/07/16	JBAF	15/03/2023			Jibar Tradeable Future	5.7350	94.2650	5.6550	94.3450	(1.395)	0.0000	0.0000	0
2021/07/16	JBAF	21/06/2023			Jibar Tradeable Future	5.8050	94.1950	5.7550	94.2450	(0.861)	0.0000	0.0000	0
2021/07/16	R023	05/08/2021	5.30	Call	Bond Future	208.2600	0.2083	202.1800	0.2022	(2.919)	0	0	0
2021/07/16	R023	05/08/2021	5.30	Put	Bond Future	67.4300	0.0674	66.3300	0.0663	(1.631)	0	0	0
2021/07/16	R023	05/08/2021	5.29	Call	Bond Future	197.7600	0.1978	191.7200	0.1917	(3.054)	0	0	0
2021/07/16	R023	05/08/2021	5.29	Put	Bond Future	72.0400	0.0720	70.9800	0.0710	(1.471)	0	0	0
2021/07/16	R023	05/08/2021			Bond Future	5.2068	107.1995	5.2101	107.1945	0.063	0.0000	0.0000	13,521
2021/07/16	R023	05/08/2021	5.31	Call	Bond Future	219.0000	0.2190	212.8800	0.2129	(2.795)	0	0	0
2021/07/16	R023	05/08/2021	5.31	Put	Bond Future	63.0700	0.0631	61.9300	0.0619	(1.808)	0	0	0
2021/07/16	R023	04/11/2021	4.91	Call	Bond Future	30.8400	0.0308	29.7200	0.0297	(3.632)	0	0	0
2021/07/16	R023	04/11/2021	4.91	Put	Bond Future	628.8400	0.6288	633.2600	0.6333	0.703	0	0	0
2021/07/16	R023	04/11/2021	4.90	Call	Bond Future	29.3200	0.0293	28.2300	0.0282	(3.718)	0	0	0
2021/07/16	R023	04/11/2021	4.90	Put	Bond Future	640.1600	0.6402	644.6100	0.6446	0.695	0	0	0
2021/07/16	R023	04/11/2021			Bond Future	5.3776	104.4417	5.3819	104.4362	0.081	0.0000	0.0000	1,725
2021/07/16	R023	04/11/2021	4.92	Call	Bond Future	32.3100	0.0323	31.1500	0.0312	(3.590)	0	0	0
2021/07/16	R023	04/11/2021	4.92	Put	Bond Future	617.4700	0.6175	621.8500	0.6219	0.709	0	0	0
2021/07/16	R023	03/02/2022	5.08	Call	Bond Future	71.0500	0.0711	69.4100	0.0694	(2.308)	0	0	0
2021/07/16	R023	03/02/2022	5.08	Put	Bond Future	581.5100	0.5815	585.8200	0.5858	0.741	0	0	0
2021/07/16	R023	03/02/2022			Bond Future	5.5744	105.6415	5.5802	105.6356	0.104	0.0000	0.0000	0
2021/07/16	R023	03/02/2022	5.07	Call	Bond Future	68.3000	0.0683	66.7000	0.0667	(2.343)	0	0	0
2021/07/16	R023	03/02/2022	5.07	Put	Bond Future	589.1300	0.5891	593.4800	0.5935	0.738	0	0	0
2021/07/16	R023	03/02/2022	5.06	Call	Bond Future	65.8400	0.0658	64.2700	0.0643	(2.385)	0	0	0
2021/07/16	R023	03/02/2022	5.06	Put	Bond Future	597.0300	0.5970	601.4100	0.6014	0.734	0	0	0
2021/07/16	R023	05/05/2022	6.31	Call	Bond Future	571.1900	0.5712	566.4900	0.5665	(0.823)	0	0	0
2021/07/16	R023	05/05/2022	6.31	Put	Bond Future	188.3800	0.1884	189.8900	0.1899	0.802	0	0	0
2021/07/16	R023	05/05/2022			Bond Future	5.8234	102.9798	5.8313	102.9736	0.135	0.0000	0.0000	0
2021/07/16	R023	05/05/2022	6.30	Call	Bond Future	565.2900	0.5653	560.6100	0.5606	(0.828)	0	0	0
2021/07/16	R023	05/05/2022	6.30	Put	Bond Future	190.3200	0.1903	191.8500	0.1918	0.804	0	0	0
2021/07/16	R023	05/05/2022	6.29	Call	Bond Future	559.4000	0.5594	554.7400	0.5547	(0.833)	0	0	0
2021/07/16	R023	05/05/2022	6.29	Put	Bond Future	192.2800	0.1923	193.8300	0.1938	0.806	0	0	0
2021/07/16	R023	04/08/2022	6.05	Call	Bond Future	5.5100	0.0055	5.5100	0.0055	0.000	0	0	0
2021/07/16	R023	04/08/2022	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	R023	04/08/2022			Bond Future	6.0400	104.3163	6.0400	104.3163	0.000	0.0000	0.0000	0
2021/07/16	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
2021/07/16	R023	04/08/2022	6.04	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	R023	04/08/2022	6.03	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	R023	04/08/2022	6.03	Put	Bond Future		5.5000	0.0055	5.5000	0.0055	0.000	0	0
2021/07/16	R035	05/08/2021	5.31	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	R035	05/08/2021	5.31	Put	Bond Future	44,497.8200	44.4978	44,415.4200	44.4154	(0.185)	0	0	0
2021/07/16	R035	05/08/2021	11.37	Call	Bond Future	6,712.4900	6.7125	6,790.4700	6.7905	1.162	0	0	0
2021/07/16	R035	05/08/2021	11.37	Put	Bond Future	20.7200	0.0207	16.3000	0.0163	(21.332)	0	0	100
2021/07/16	R035	05/08/2021			Bond Future	10.3094	93.5929	10.2970	93.6753	(0.120)	0.0000	0.0000	77,877
2021/07/16	R035	05/08/2021	5.30	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	R035	05/08/2021	5.30	Put	Bond Future	44,614.4000	44.6144	44,532.0000	44.5320	(0.185)	0	0	0
2021/07/16	R035	05/08/2021	5.29	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	R035	05/08/2021	5.29	Put	Bond Future	44,731.1100	44.7311	44,648.7100	44.6487	(0.184)	0	0	0
2021/07/16	R035	05/08/2021	10.77	Call	Bond Future	3,241.9200	3.2419	3,295.5600	3.2956	1.655	0	0	0
2021/07/16	R035	05/08/2021	10.77	Put	Bond Future	242.8100	0.2428	214.0500	0.2141	(11.845)	0	0	100
2021/07/16	R035	05/08/2021	10.02	Put	Bond Future	2,331.4000	2.3314	2,248.7400	2.2487	(3.546)	0	0	0
2021/07/16	R035	05/08/2021	10.02	Call	Bond Future	370.1300	0.3701	369.8700	0.3699	(0.070)	0	0	100
2021/07/16	R035	04/11/2021	11.20	Put	Bond Future	1,042.2700	1.0423	1,012.4100	1.0124	(2.865)	0	0	350
2021/07/16	R035	04/11/2021	10.60	Call	Bond Future	2,836.5300	2.8365	2,871.1500	2.8712	1.221	0	0	0
2021/07/16	R035	04/11/2021	10.60	Put	Bond Future	2,247.0100	2.2470	2,198.7600	2.1988	(2.147)	0	0	350
2021/07/16	R035	04/11/2021	10.11	Put	Bond Future	3,998.1700	3.9982	3,934.1300	3.9341	(1.602)	0	0	0
2021/07/16	R035	04/11/2021	10.11	Call	Bond Future	1,357.5000	1.3575	1,376.3300	1.3763	1.387	0	0	350
2021/07/16	R035	04/11/2021	10.12	Put	Bond Future	3,955.0400	3.9550	3,891.2900	3.8913	(1.612)	0	0	0
2021/07/16	R035	04/11/2021	10.12	Call	Bond Future	1,381.9800	1.3820	1,401.1000	1.4011	1.384	0	0	400
2021/07/16	R035	04/11/2021	10.62	Put	Bond Future	2,190.6500	2.1906	2,143.0600	2.1431	(2.172)	0	0	0
2021/07/16	R035	04/11/2021	10.62	Call	Bond Future	2,908.5000	2.9085	2,943.7800	2.9438	1.213	0	0	400
2021/07/16	R035	04/11/2021	11.75	Put	Bond Future	511.0200	0.5110	493.1200	0.4931	(3.503)	0	0	782
2021/07/16	R035	04/11/2021	11.08	Call	Bond Future	4,810.7900	4.8108	4,860.5500	4.8606	1.034	0	0	0
2021/07/16	R035	04/11/2021	11.08	Put	Bond Future	1,214.5900	1.2146	1,181.4800	1.1815	(2.726)	0	0	782
2021/07/16	R035	04/11/2021	10.23	Put	Bond Future	3,504.2500	3.5043	3,443.8400	3.4438	(1.724)	0	0	0
2021/07/16	R035	04/11/2021	12.53	Call	Bond Future	12,002.2300	12.0022	12,077.0400	12.0770	0.623	0	0	0
2021/07/16	R035	04/11/2021	12.53	Put	Bond Future	183.4500	0.1834	175.3900	0.1754	(4.394)	0	0	0
2021/07/16	R035	04/11/2021			Bond Future	10.5087	90.1221	10.4959	90.2049	(0.122)	0.0000	0.0000	32,486
2021/07/16	R035	04/11/2021	11.20	Call	Bond Future	5,366.8200	5.3668	5,419.8300	5.4198	0.988	0	0	0
2021/07/16	R035	04/11/2021	13.82	Call	Bond Future	18,190.7900	18.1908	18,272.7500	18.2728	0.451	0	0	0
2021/07/16	R035	04/11/2021	13.82	Put	Bond Future	13.1900	0.0132	12.2800	0.0123	(6.899)	0	0	400
2021/07/16	R035	04/11/2021	11.75	Call	Bond Future	8,059.9100	8.0599	8,124.8800	8.1249	0.806	0	0	0
2021/07/16	R035	04/11/2021	10.23	Call	Bond Future	1,670.2000	1.6702	1,692.6600	1.6927	1.345	0	0	782
2021/07/16	R035	04/11/2021	12.52	Call	Bond Future	11,952.9500	11.9530	12,027.6400	12.0276	0.625	0	0	0
2021/07/16	R035	04/11/2021	12.52	Put	Bond Future	186.7800	0.1868	178.6000	0.1786	(4.379)	0	0	0
2021/07/16	R035	04/11/2021	12.51	Call	Bond Future	11,903.6500	11.9037	11,978.2300	11.9782	0.627	0	0	0
2021/07/16	R035	04/11/2021	12.51	Put	Bond Future	190.1500	0.1902	181.8600	0.1819	(4.360)	0	0	0
2021/07/16	R035	03/02/2022	11.05	Put	Bond Future	2,380.4500	2.3804	2,340.6900	2.3407	(1.670)	0	0	1,600
2021/07/16	R035	03/02/2022	10.35	Put	Bond Future	4,516.8500	4.5169	4,459.5300	4.4595	(1.269)	0	0	0
2021/07/16	R035	03/02/2022	10.35	Call	Bond Future	2,172.6700	2.1727	2,198.7800	2.1988	1.202	0	0	1,600
2021/07/16	R035	03/02/2022	11.28	Call	Bond Future	5,373.5800	5.3736	5,422.5100	5.4225	0.911	0	0	0
2021/07/16	R035	03/02/2022	11.28	Put	Bond Future	1,919.2500	1.9193	1,884.7500	1.8847	(1.798)	0	0	200
2021/07/16	R035	03/02/2022	10.26	Put	Bond Future	4,873.1700	4.8732	4,813.6500	4.8137	(1.221)	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
2021/07/16	R035	03/02/2022	10.26	Call	Bond Future	1,937.5400	1.9375	1,961.4500	1.9615	1.234	0	0	200
2021/07/16	R035	03/02/2022	11.73	Call	Bond Future	7,338.2900	7.3383	7,395.9500	7.3960	0.786	0	0	0
2021/07/16	R035	03/02/2022	11.73	Put	Bond Future	1,271.6200	1.2716	1,245.8500	1.2458	(2.027)	0	0	280
2021/07/16	R035	03/02/2022	11.03	Call	Bond Future	4,375.1200	4.3751	4,418.3100	4.4183	0.987	0	0	0
2021/07/16	R035	03/02/2022	11.39	Call	Bond Future	5,839.6800	5.8397	5,890.9300	5.8909	0.878	0	0	0
2021/07/16	R035	03/02/2022	11.39	Put	Bond Future	1,735.6100	1.7356	1,703.4300	1.7034	(1.854)	0	0	683
2021/07/16	R035	03/02/2022	10.65	Call	Bond Future	3,053.9100	3.0539	3,087.5800	3.0876	1.103	0	0	0
2021/07/16	R035	03/02/2022	11.23	Call	Bond Future	5,166.7800	5.1668	5,214.6100	5.2146	0.926	0	0	0
2021/07/16	R035	03/02/2022	11.23	Put	Bond Future	2,010.2200	2.0102	1,974.6200	1.9746	(1.771)	0	0	0
2021/07/16	R035	03/02/2022	11.22	Call	Bond Future	5,126.3200	5.1263	5,173.9200	5.1739	0.929	0	0	0
2021/07/16	R035	03/02/2022	11.22	Put	Bond Future	2,029.5000	2.0295	1,993.6700	1.9937	(1.765)	0	0	0
2021/07/16	R035	03/02/2022			Bond Future	10.7153	91.1576	10.7020	91.2410	(0.124)	0.0000	0.0000	0
2021/07/16	R035	03/02/2022	11.05	Call	Bond Future	4,452.2400	4.4522	4,495.9100	4.4959	0.981	0	0	0
2021/07/16	R035	03/02/2022	11.88	Call	Bond Future	8,022.3400	8.0223	8,082.4600	8.0825	0.749	0	0	0
2021/07/16	R035	03/02/2022	11.88	Put	Bond Future	1,111.2700	1.1113	1,087.9600	1.0880	(2.098)	0	0	1,800
2021/07/16	R035	03/02/2022	11.03	Put	Bond Future	2,425.1100	2.4251	2,384.8700	2.3849	(1.659)	0	0	280
2021/07/16	R035	03/02/2022	10.10	Put	Bond Future	5,552.1700	5.5522	5,488.8500	5.4888	(1.140)	0	0	0
2021/07/16	R035	03/02/2022	10.10	Call	Bond Future	1,551.2500	1.5513	1,571.3600	1.5714	1.296	0	0	280
2021/07/16	R035	03/02/2022	10.65	Put	Bond Future	3,466.1800	3.4662	3,416.4200	3.4164	(1.436)	0	0	683
2021/07/16	R035	03/02/2022	9.70	Put	Bond Future	7,556.6600	7.5567	7,485.0300	7.4850	(0.948)	0	0	0
2021/07/16	R035	03/02/2022	9.70	Call	Bond Future	812.9700	0.8130	824.7700	0.8248	1.451	0	0	683
2021/07/16	R035	03/02/2022	11.24	Call	Bond Future	5,207.5900	5.2076	5,255.6400	5.2556	0.923	0	0	0
2021/07/16	R035	03/02/2022	11.24	Put	Bond Future	1,991.3600	1.9914	1,955.9800	1.9560	(1.777)	0	0	0
2021/07/16	R035	05/05/2022	11.64	Call	Bond Future	6,421.3600	6.4214	6,473.3300	6.4733	0.809	0	0	0
2021/07/16	R035	05/05/2022	11.64	Put	Bond Future	2,170.1500	2.1701	2,137.8400	2.1378	(1.489)	0	0	0
2021/07/16	R035	05/05/2022	11.63	Call	Bond Future	6,381.0400	6.3810	6,432.8400	6.4328	0.812	0	0	0
2021/07/16	R035	05/05/2022	11.63	Put	Bond Future	2,186.7600	2.1868	2,154.2800	2.1543	(1.485)	0	0	0
2021/07/16	R035	05/05/2022			Bond Future	10.9197	87.7573	10.9060	87.8416	(0.126)	0.0000	0.0000	0
2021/07/16	R035	05/05/2022	11.65	Call	Bond Future	6,462.0200	6.4620	6,514.1700	6.5142	0.807	0	0	0
2021/07/16	R035	05/05/2022	11.65	Put	Bond Future	2,153.9400	2.1539	2,121.8100	2.1218	(1.492)	0	0	0
2021/07/16	R035	04/08/2022	10.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	R035	04/08/2022	10.72	Put	Bond Future	61.9400	0.0619	61.9400	0.0619	0.000	0	0	0
2021/07/16	R035	04/08/2022	10.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	R035	04/08/2022	10.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	R035	04/08/2022			Bond Future	10.7300	91.2325	10.7300	91.2325	0.000	0.0000	0.0000	0
2021/07/16	R035	04/08/2022	10.74	Call	Bond Future	61.8700	0.0619	61.8700	0.0619	0.000	0	0	0
2021/07/16	R035	04/08/2022	10.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	R186	05/08/2021	8.62	Call	Bond Future	4,700.0800	4.7001	4,803.8900	4.8039	2.209	0	0	0
2021/07/16	R186	05/08/2021	8.62	Put	Bond Future	4.4100	0.0044	3.0000	0.0030	(31.973)	0	0	0
2021/07/16	R186	05/08/2021	8.61	Call	Bond Future	4,656.0200	4.6560	4,759.7500	4.7598	2.228	0	0	0
2021/07/16	R186	05/08/2021	8.61	Put	Bond Future	4.6900	0.0047	3.2000	0.0032	(31.770)	0	0	0
2021/07/16	R186	05/08/2021			Bond Future	7.5886	114.0733	7.5661	114.1785	(0.296)	0.0000	0.0000	75,374
2021/07/16	R186	05/08/2021	8.63	Call	Bond Future	4,744.1200	4.7441	4,848.0100	4.8480	2.190	0	0	0
2021/07/16	R186	05/08/2021	8.63	Put	Bond Future	4.1500	0.0042	2.8200	0.0028	(32.048)	0	0	0
2021/07/16	R186	04/11/2021	7.77	Call	Bond Future	1,501.0600	1.5011	1,547.5300	1.5475	3.096	0	0	0
2021/07/16	R186	04/11/2021	8.10	Call	Bond Future	2,346.6700	2.3467	2,408.8500	2.4088	2.650	0	0	0
2021/07/16	R186	04/11/2021	8.10	Put	Bond Future	966.6600	0.9667	923.0500	0.9231	(4.511)	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
2021/07/16	R186	04/11/2021	8.09	Call	Bond Future	2,317.9500	2.3179	2,379.6800	2.3797	2.663	0	0	0
2021/07/16	R186	04/11/2021	8.09	Put	Bond Future	981.6800	0.9817	937.6200	0.9376	(4.488)	0	0	0
2021/07/16	R186	04/11/2021			Bond Future	7.7869	115.2962	7.7631	115.4020	(0.306)	0.0000	0.0000	20,321
2021/07/16	R186	04/11/2021	7.77	Put	Bond Future	1,576.2600	1.5763	1,516.9400	1.5169	(3.763)	0	0	15,177
2021/07/16	R186	04/11/2021	8.77	Call	Bond Future	4,585.0300	4.5850	4,671.4000	4.6714	1.884	0	0	0
2021/07/16	R186	04/11/2021	8.77	Put	Bond Future	323.1700	0.3232	303.7500	0.3038	(6.009)	0	0	15,177
2021/07/16	R186	04/11/2021	8.11	Call	Bond Future	2,375.5600	2.3756	2,438.2000	2.4382	2.637	0	0	0
2021/07/16	R186	04/11/2021	8.11	Put	Bond Future	951.8200	0.9518	908.6700	0.9087	(4.533)	0	0	0
2021/07/16	R186	03/02/2022	7.30	Call	Bond Future	801.9900	0.8020	827.9900	0.8280	3.242	0	0	0
2021/07/16	R186	03/02/2022	7.30	Put	Bond Future	3,767.8600	3.7679	3,687.1700	3.6872	(2.142)	0	0	0
2021/07/16	R186	03/02/2022			Bond Future	7.9927	111.3386	7.9674	111.4453	(0.317)	0.0000	0.0000	0
2021/07/16	R186	03/02/2022	7.29	Call	Bond Future	790.0300	0.7900	815.7200	0.8157	3.252	0	0	0
2021/07/16	R186	03/02/2022	7.29	Put	Bond Future	3,799.4500	3.7994	3,718.4500	3.7185	(2.132)	0	0	0
2021/07/16	R186	03/02/2022	7.28	Call	Bond Future	777.9300	0.7779	803.3200	0.8033	3.264	0	0	0
2021/07/16	R186	03/02/2022	7.28	Put	Bond Future	3,830.9100	3.8309	3,749.6100	3.7496	(2.122)	0	0	0
2021/07/16	R186	05/05/2022	8.32	Call	Bond Future	2,524.6600	2.5247	2,579.2000	2.5792	2.160	0	0	0
2021/07/16	R186	05/05/2022	8.32	Put	Bond Future	2,104.8400	2.1048	2,051.6800	2.0517	(2.526)	0	0	0
2021/07/16	R186	05/05/2022			Bond Future	8.2143	112.6549	8.1872	112.7626	(0.329)	0.0000	0.0000	0
2021/07/16	R186	05/05/2022	8.31	Call	Bond Future	2,502.9600	2.5030	2,557.2100	2.5572	2.167	0	0	0
2021/07/16	R186	05/05/2022	8.31	Put	Bond Future	2,122.7600	2.1228	2,069.3100	2.0693	(2.518)	0	0	0
2021/07/16	R186	05/05/2022	8.30	Call	Bond Future	2,480.9500	2.4809	2,534.9100	2.5349	2.175	0	0	0
2021/07/16	R186	05/05/2022	8.30	Put	Bond Future	2,140.3900	2.1404	2,086.6500	2.0866	(2.511)	0	0	0
2021/07/16	R186	04/08/2022	8.15	Call	Bond Future	38.0700	0.0381	38.0700	0.0381	0.000	0	0	0
2021/07/16	R186	04/08/2022	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	R186	04/08/2022			Bond Future	8.1400	109.8897	8.1400	109.8897	0.000	0.0000	0.0000	0
2021/07/16	R186	04/08/2022	8.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	R186	04/08/2022	8.13	Put	Bond Future	38.0800	0.0381	38.0800	0.0381	0.000	0	0	0
2021/07/16	R186	04/08/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	R186	04/08/2022	8.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	R197	05/08/2021			Bond Future	321.5955	321.5955	321.6401	321.6401	0.014	0.0000	0.0000	1,110
2021/07/16	R197	04/11/2021			Bond Future	325.1220	325.1220	325.1656	325.1656	0.013	0.0000	0.0000	950
2021/07/16	R197	03/02/2022			Bond Future	320.7865	320.7865	320.8286	320.8286	0.013	0.0000	0.0000	0
2021/07/16	R197	05/05/2022			Bond Future	324.6527	324.6527	324.6947	324.6947	0.013	0.0000	0.0000	0
2021/07/16	R197	04/08/2022			Bond Future	324.7400	324.7400	324.7400	324.7400	0.000	0.0000	0.0000	0
2021/07/16	R202	05/08/2021			Bond Future	236.1858	236.1858	236.2349	236.2349	0.021	0.0000	0.0000	9,315
2021/07/16	R202	04/11/2021			Bond Future	238.7756	238.7756	238.8241	238.8241	0.020	0.0000	0.0000	1,625
2021/07/16	R202	03/02/2022			Bond Future	237.2478	237.2478	237.2956	237.2956	0.020	0.0000	0.0000	0
2021/07/16	R202	05/05/2022			Bond Future	240.1068	240.1068	240.1547	240.1547	0.020	0.0000	0.0000	0
2021/07/16	R202	04/08/2022			Bond Future	239.8800	239.8800	239.8800	239.8800	0.000	0.0000	0.0000	0
2021/07/16	R209	05/08/2021	11.81	Call	Bond Future	8,175.4200	8.1754	8,274.5700	8.2746	1.213	0	0	0
2021/07/16	R209	05/08/2021	11.81	Put	Bond Future	1.5000	0.0015	1.0100	0.0010	(32.667)	0	0	0
2021/07/16	R209	05/08/2021			Bond Future	10.2739	72.1274	10.2567	72.2270	(0.167)	0.0000	0.0000	26,637
2021/07/16	R209	05/08/2021	11.80	Call	Bond Future	8,126.8700	8.1269	8,226.0000	8.2260	1.220	0	0	0
2021/07/16	R209	05/08/2021	11.80	Put	Bond Future	1.5800	0.0016	1.0700	0.0011	(32.278)	0	0	0
2021/07/16	R209	05/08/2021	11.79	Call	Bond Future	8,078.2600	8.0783	8,177.3700	8.1774	1.227	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
2021/07/16	R209	05/08/2021	11.79	Put	Bond Future	1.6600	0.0017	1.1300	0.0011	(31.928)	0	0	0
2021/07/16	R209	04/11/2021	10.00	Call	Bond Future	1,029.8000	1.0298	1,054.0700	1.0541	2.357	0	0	0
2021/07/16	R209	04/11/2021	10.00	Put	Bond Future	3,651.4800	3.6515	3,575.3600	3.5754	(2.085)	0	0	3,100
2021/07/16	R209	04/11/2021	12.00	Call	Bond Future	8,320.8500	8.3209	8,408.1000	8.4081	1.049	0	0	0
2021/07/16	R209	04/11/2021	12.00	Put	Bond Future	271.9700	0.2720	258.8300	0.2588	(4.831)	0	0	9,000
2021/07/16	R209	04/11/2021	10.50	Call	Bond Future	2,294.1800	2.2942	2,338.7800	2.3388	1.944	0	0	0
2021/07/16	R209	04/11/2021	12.19	Call	Bond Future	9,152.2700	9.1523	9,241.9600	9.2420	0.980	0	0	0
2021/07/16	R209	04/11/2021	12.19	Put	Bond Future	211.2600	0.2113	200.5600	0.2006	(5.065)	0	0	0
2021/07/16	R209	04/11/2021	12.17	Call	Bond Future	9,064.9200	9.0649	9,154.3700	9.1544	0.987	0	0	0
2021/07/16	R209	04/11/2021			Bond Future	10.4502	69.7608	10.4325	69.8612	(0.169)	0.0000	0.0000	6,851
2021/07/16	R209	04/11/2021	10.50	Put	Bond Future	2,012.3600	2.0124	1,956.5700	1.9566	(2.772)	0	0	9,400
2021/07/16	R209	04/11/2021	9.50	Put	Bond Future	6,012.3500	6.0124	5,920.8600	5.9209	(1.522)	0	0	0
2021/07/16	R209	04/11/2021	9.50	Call	Bond Future	311.7600	0.3118	320.6600	0.3207	2.855	0	0	6,000
2021/07/16	R209	04/11/2021	12.18	Call	Bond Future	9,108.5700	9.1086	9,198.1400	9.1981	0.983	0	0	0
2021/07/16	R209	04/11/2021	12.18	Put	Bond Future	214.0400	0.2140	203.2200	0.2032	(5.055)	0	0	0
2021/07/16	R209	04/11/2021	12.17	Put	Bond Future	216.9200	0.2169	205.9800	0.2060	(5.043)	0	0	0
2021/07/16	R209	03/02/2022	11.03	Call	Bond Future	4,046.0300	4.0460	4,104.4600	4.1045	1.444	0	0	0
2021/07/16	R209	03/02/2022	11.03	Put	Bond Future	1,875.0200	1.8750	1,832.1300	1.8321	(2.287)	0	0	0
2021/07/16	R209	03/02/2022	11.02	Call	Bond Future	4,011.3800	4.0114	4,069.5300	4.0695	1.450	0	0	0
2021/07/16	R209	03/02/2022	11.02	Put	Bond Future	1,893.2500	1.8932	1,850.0800	1.8501	(2.280)	0	0	0
2021/07/16	R209	03/02/2022			Bond Future	10.6286	70.5626	10.6103	70.6639	(0.172)	0.0000	0.0000	0
2021/07/16	R209	03/02/2022	11.04	Call	Bond Future	4,080.5900	4.0806	4,139.3100	4.1393	1.439	0	0	0
2021/07/16	R209	03/02/2022	11.04	Put	Bond Future	1,856.7500	1.8568	1,814.1500	1.8141	(2.294)	0	0	0
2021/07/16	R209	05/05/2022	11.44	Call	Bond Future	5,300.1400	5.3001	5,363.8700	5.3639	1.202	0	0	0
2021/07/16	R209	05/05/2022	11.44	Put	Bond Future	2,020.0900	2.0201	1,981.4200	1.9814	(1.914)	0	0	0
2021/07/16	R209	05/05/2022	11.43	Call	Bond Future	5,265.4100	5.2654	5,328.9300	5.3289	1.206	0	0	0
2021/07/16	R209	05/05/2022	11.43	Put	Bond Future	2,035.6800	2.0357	1,996.8000	1.9968	(1.910)	0	0	0
2021/07/16	R209	05/05/2022			Bond Future	10.8106	68.2556	10.7916	68.3580	(0.175)	0.0000	0.0000	0
2021/07/16	R209	05/05/2022	11.45	Call	Bond Future	5,334.9300	5.3349	5,398.8800	5.3989	1.199	0	0	0
2021/07/16	R209	05/05/2022	11.45	Put	Bond Future	2,004.6100	2.0046	1,966.1600	1.9662	(1.918)	0	0	0
2021/07/16	R209	04/08/2022	10.57	Put	Bond Future	55.2000	0.0552	55.2000	0.0552	0.000	0	0	0
2021/07/16	R209	04/08/2022	10.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	R209	04/08/2022	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	R209	04/08/2022			Bond Future	10.5800	71.3016	10.5800	71.3016	0.000	0.0000	0.0000	0
2021/07/16	R209	04/08/2022	10.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	R209	04/08/2022	10.59	Call	Bond Future	55.1300	0.0551	55.1300	0.0551	0.000	0	0	0
2021/07/16	R209	04/08/2022	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	R210	05/08/2021			Bond Future	209.2716	209.2716	209.3096	209.3096	0.018	0.0000	0.0000	1,305
2021/07/16	R210	04/11/2021			Bond Future	208.7827	208.7827	208.8203	208.8203	0.018	0.0000	0.0000	423
2021/07/16	R210	03/02/2022			Bond Future	211.2315	211.2315	211.2688	211.2688	0.018	0.0000	0.0000	0
2021/07/16	R210	05/05/2022			Bond Future	210.9421	210.9421	210.9790	210.9790	0.018	0.0000	0.0000	0
2021/07/16	R210	04/08/2022			Bond Future	210.6500	210.6500	210.6500	210.6500	0.000	0.0000	0.0000	0
2021/07/16	R212	05/08/2021			Bond Future	173.0964	173.0964	173.1206	173.1206	0.014	0.0000	0.0000	2,457
2021/07/16	R212	04/11/2021			Bond Future	174.9946	174.9946	175.0181	175.0181	0.013	0.0000	0.0000	0
2021/07/16	R213	05/08/2021	10.85	Call	Bond Future	7,795.6100	7.7956	7,920.6700	7.9207	1.604	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
2021/07/16	R213	05/08/2021	10.85	Put	Bond Future	0.9700	0.0010	0.6100	0.0006	(37.113)	0	0	0
2021/07/16	R213	05/08/2021	10.84	Call	Bond Future	7,746.1300	7.7461	7,871.1700	7.8712	1.614	0	0	0
2021/07/16	R213	05/08/2021	10.84	Put	Bond Future	1.0300	0.0010	0.6500	0.0007	(36.893)	0	0	0
2021/07/16	R213	05/08/2021	10.14	Put	Bond Future	44.6100	0.0446	34.5900	0.0346	(22.461)	0	0	0
2021/07/16	R213	05/08/2021	9.34	Put	Bond Future	985.9600	0.9860	899.7400	0.8997	(8.745)	0	0	0
2021/07/16	R213	05/08/2021	9.34	Call	Bond Future	805.8200	0.8058	845.0200	0.8450	4.865	0	0	0
2021/07/16	R213	05/08/2021			Bond Future	9.3721	88.3516	9.3497	88.4770	(0.238)	0.0000	0.0000	9,022
2021/07/16	R213	05/08/2021	10.86	Call	Bond Future	7,845.0500	7.8450	7,970.1300	7.9701	1.594	0	0	0
2021/07/16	R213	05/08/2021	10.86	Put	Bond Future	0.9100	0.0009	0.5700	0.0006	(37.363)	0	0	0
2021/07/16	R213	05/08/2021	10.78	Call	Bond Future	7,448.4700	7.4485	7,573.3600	7.5734	1.677	0	0	0
2021/07/16	R213	05/08/2021	10.78	Put	Bond Future	1.4900	0.0015	0.9600	0.0010	(35.570)	0	0	0
2021/07/16	R213	05/08/2021	10.14	Call	Bond Future	4,216.1500	4.2162	4,331.5500	4.3315	2.737	0	0	0
2021/07/16	R213	04/11/2021	11.10	Put	Bond Future	254.2000	0.2542	239.2400	0.2392	(5.885)	0	0	0
2021/07/16	R213	04/11/2021	11.11	Call	Bond Future	8,158.7700	8.1588	8,270.3300	8.2703	1.367	0	0	0
2021/07/16	R213	04/11/2021	11.09	Put	Bond Future	257.9000	0.2579	242.7600	0.2428	(5.870)	0	0	0
2021/07/16	R213	04/11/2021			Bond Future	9.5627	85.7699	9.5396	85.8962	(0.242)	0.0000	0.0000	0
2021/07/16	R213	04/11/2021	11.10	Call	Bond Future	8,114.4600	8.1145	8,225.8400	8.2258	1.373	0	0	0
2021/07/16	R213	04/11/2021	11.11	Put	Bond Future	250.5600	0.2506	235.7800	0.2358	(5.899)	0	0	0
2021/07/16	R213	04/11/2021	11.09	Call	Bond Future	8,070.1800	8.0702	8,181.3800	8.1814	1.378	0	0	0
2021/07/16	R213	03/02/2022	10.67	Call	Bond Future	5,745.9900	5.7460	5,836.9400	5.8369	1.583	0	0	0
2021/07/16	R213	03/02/2022	10.67	Put	Bond Future	1,117.9100	1.1179	1,081.3100	1.0813	(3.274)	0	0	220
2021/07/16	R213	03/02/2022	10.60	Put	Bond Future	1,196.6400	1.1966	1,158.0700	1.1581	(3.223)	0	0	430
2021/07/16	R213	03/02/2022	10.00	Call	Bond Future	3,387.1600	3.3872	3,456.1000	3.4561	2.035	0	0	0
2021/07/16	R213	03/02/2022	10.00	Put	Bond Future	2,135.3900	2.1354	2,076.7800	2.0768	(2.745)	0	0	430
2021/07/16	R213	03/02/2022	9.22	Put	Bond Future	4,339.2500	4.3393	4,249.9200	4.2499	(2.059)	0	0	0
2021/07/16	R213	03/02/2022	8.80	Put	Bond Future	6,015.3500	6.0153	5,911.1500	5.9112	(1.732)	0	0	0
2021/07/16	R213	03/02/2022	8.80	Call	Bond Future	741.1700	0.7412	764.5200	0.7645	3.150	0	0	102
2021/07/16	R213	03/02/2022	9.58	Put	Bond Future	3,181.0400	3.1810	3,105.8900	3.1059	(2.362)	0	0	200
2021/07/16	R213	03/02/2022	8.63	Put	Bond Future	6,811.2400	6.8112	6,702.2000	6.7022	(1.601)	0	0	0
2021/07/16	R213	03/02/2022	8.63	Call	Bond Future	559.7100	0.5597	578.2200	0.5782	3.307	0	0	200
2021/07/16	R213	03/02/2022	9.98	Call	Bond Future	3,326.1700	3.3262	3,394.3500	3.3944	2.050	0	0	0
2021/07/16	R213	03/02/2022	9.98	Put	Bond Future	2,178.0300	2.1780	2,118.6600	2.1187	(2.726)	0	0	0
2021/07/16	R213	03/02/2022			Bond Future	9.7605	86.7552	9.7364	86.8827	(0.247)	0.0000	0.0000	0
2021/07/16	R213	03/02/2022	10.17	Call	Bond Future	3,937.8200	3.9378	4,013.0300	4.0130	1.910	0	0	0
2021/07/16	R213	03/02/2022	10.17	Put	Bond Future	1,811.9800	1.8120	1,759.6400	1.7596	(2.889)	0	0	220
2021/07/16	R213	03/02/2022	9.15	Put	Bond Future	4,593.1800	4.5932	4,501.2100	4.5012	(2.002)	0	0	0
2021/07/16	R213	03/02/2022	9.15	Call	Bond Future	1,288.8400	1.2888	1,324.4200	1.3244	2.761	0	0	220
2021/07/16	R213	03/02/2022	10.60	Call	Bond Future	5,480.4600	5.4805	5,569.4400	5.5694	1.624	0	0	0
2021/07/16	R213	03/02/2022	9.22	Call	Bond Future	1,422.1600	1.4222	1,460.3800	1.4604	2.687	0	0	430
2021/07/16	R213	03/02/2022	10.25	Call	Bond Future	4,208.2200	4.2082	4,286.2400	4.2862	1.854	0	0	0
2021/07/16	R213	03/02/2022	10.25	Put	Bond Future	1,675.2000	1.6752	1,625.6700	1.6257	(2.957)	0	0	102
2021/07/16	R213	03/02/2022	9.76	Call	Bond Future	2,689.2500	2.6893	2,748.8200	2.7488	2.215	0	0	0
2021/07/16	R213	03/02/2022	9.76	Put	Bond Future	2,692.1600	2.6922	2,624.1800	2.6242	(2.525)	0	0	102
2021/07/16	R213	03/02/2022	10.15	Call	Bond Future	3,871.3100	3.8713	3,945.7900	3.9458	1.924	0	0	0
2021/07/16	R213	03/02/2022	10.15	Put	Bond Future	1,847.6800	1.8477	1,794.6100	1.7946	(2.872)	0	0	200
2021/07/16	R213	03/02/2022	9.58	Call	Bond Future	2,220.9400	2.2209	2,273.3400	2.2733	2.359	0	0	0
2021/07/16	R213	03/02/2022	9.97	Call	Bond Future	3,295.8800	3.2959	3,363.6700	3.3637	2.057	0	0	0
2021/07/16	R213	03/02/2022	9.97	Put	Bond Future	2,199.6100	2.1996	2,139.8500	2.1399	(2.717)	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
2021/07/16	R213	03/02/2022	9.96	Call	Bond Future	3,265.4500	3.2655	3,332.8700	3.3329	2.065	0	0	0
2021/07/16	R213	03/02/2022	9.96	Put	Bond Future	2,221.1000	2.2211	2,160.9700	2.1610	(2.707)	0	0	0
2021/07/16	R213	05/05/2022	10.65	Put	Bond Future	1,789.9200	1.7899	1,744.4200	1.7444	(2.542)	0	0	0
2021/07/16	R213	05/05/2022	10.63	Call	Bond Future	5,170.7000	5.1707	5,253.5200	5.2535	1.602	0	0	0
2021/07/16	R213	05/05/2022			Bond Future	9.9578	84.2488	9.9326	84.3776	(0.252)	0.0000	0.0000	0
2021/07/16	R213	05/05/2022	10.64	Call	Bond Future	5,204.9300	5.2049	5,288.0200	5.2880	1.596	0	0	0
2021/07/16	R213	05/05/2022	10.64	Put	Bond Future	1,804.1100	1.8041	1,758.3400	1.7583	(2.537)	0	0	0
2021/07/16	R213	05/05/2022	10.65	Call	Bond Future	5,239.2300	5.2392	5,322.5900	5.3226	1.591	0	0	0
2021/07/16	R213	05/05/2022	10.63	Put	Bond Future	1,818.4200	1.8184	1,772.3800	1.7724	(2.532)	0	0	0
2021/07/16	R213	04/08/2022	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	R213	04/08/2022	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	R213	04/08/2022	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	R213	04/08/2022			Bond Future	9.8900	86.6177	9.8900	86.6177	0.000	0.0000	0.0000	0
2021/07/16	R213	04/08/2022	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	R213	04/08/2022	9.90	Call	Bond Future	50.6800	0.0507	50.6800	0.0507	0.000	0	0	0
2021/07/16	R213	04/08/2022	9.88	Put	Bond Future	50.7100	0.0507	50.7100	0.0507	0.000	0	0	0
2021/07/16	R214	05/08/2021	12.03	Put	Bond Future	5.9800	0.0060	4.3400	0.0043	(27.425)	0	0	0
2021/07/16	R214	05/08/2021	12.01	Call	Bond Future	7,094.2300	7.0942	7,193.4700	7.1935	1.399	0	0	0
2021/07/16	R214	05/08/2021			Bond Future	10.6937	68.7863	10.6765	68.8873	(0.160)	0.0000	0.0000	17,880
2021/07/16	R214	05/08/2021	12.02	Call	Bond Future	7,143.0400	7.1430	7,242.3400	7.2423	1.390	0	0	0
2021/07/16	R214	05/08/2021	12.02	Put	Bond Future	6.2500	0.0063	4.5400	0.0045	(27.360)	0	0	0
2021/07/16	R214	05/08/2021	12.03	Call	Bond Future	7,191.7900	7.1918	7,291.1600	7.2912	1.382	0	0	0
2021/07/16	R214	05/08/2021	12.01	Put	Bond Future	6.5200	0.0065	4.7500	0.0048	(27.147)	0	0	0
2021/07/16	R214	04/11/2021	12.47	Call	Bond Future	8,525.6500	8.5257	8,614.3600	8.6144	1.041	0	0	0
2021/07/16	R214	04/11/2021	12.46	Call	Bond Future	8,482.8300	8.4828	8,571.4000	8.5714	1.044	0	0	0
2021/07/16	R214	04/11/2021	12.46	Put	Bond Future	273.6400	0.2736	260.4600	0.2605	(4.817)	0	0	0
2021/07/16	R214	04/11/2021			Bond Future	10.8693	66.2468	10.8516	66.3486	(0.163)	0.0000	0.0000	1,764
2021/07/16	R214	04/11/2021	12.47	Put	Bond Future	270.2300	0.2702	257.1900	0.2572	(4.826)	0	0	0
2021/07/16	R214	04/11/2021	12.48	Call	Bond Future	8,568.5100	8.5685	8,657.3500	8.6574	1.037	0	0	0
2021/07/16	R214	04/11/2021	12.48	Put	Bond Future	266.9300	0.2669	254.0200	0.2540	(4.836)	0	0	0
2021/07/16	R214	03/02/2022	11.40	Put	Bond Future	2,057.4700	2.0575	2,012.2400	2.0122	(2.198)	0	0	0
2021/07/16	R214	03/02/2022	11.41	Call	Bond Future	4,002.6700	4.0027	4,060.4400	4.0604	1.443	0	0	0
2021/07/16	R214	03/02/2022	11.39	Put	Bond Future	2,076.6400	2.0766	2,031.1200	2.0311	(2.192)	0	0	0
2021/07/16	R214	03/02/2022			Bond Future	11.0502	67.0079	11.0319	67.1106	(0.166)	0.0000	0.0000	0
2021/07/16	R214	03/02/2022	11.40	Call	Bond Future	3,968.5600	3.9686	4,026.0400	4.0260	1.448	0	0	0
2021/07/16	R214	03/02/2022	11.41	Put	Bond Future	2,038.2700	2.0383	1,993.3300	1.9933	(2.205)	0	0	0
2021/07/16	R214	03/02/2022	11.39	Call	Bond Future	3,934.3500	3.9344	3,991.5400	3.9915	1.454	0	0	0
2021/07/16	R214	05/05/2022	11.74	Put	Bond Future	2,223.7400	2.2237	2,182.0700	2.1821	(1.874)	0	0	0
2021/07/16	R214	05/05/2022	11.75	Call	Bond Future	4,957.1500	4.9571	5,019.5600	5.0196	1.259	0	0	0
2021/07/16	R214	05/05/2022	11.73	Put	Bond Future	2,241.2700	2.2413	2,199.3700	2.1994	(1.869)	0	0	0
2021/07/16	R214	05/05/2022			Bond Future	11.2280	64.5205	11.2090	64.6244	(0.169)	0.0000	0.0000	0
2021/07/16	R214	05/05/2022	11.74	Call	Bond Future	4,923.6500	4.9237	4,985.8200	4.9858	1.263	0	0	0
2021/07/16	R214	05/05/2022	11.75	Put	Bond Future	2,206.3400	2.2063	2,164.9100	2.1649	(1.878)	0	0	0
2021/07/16	R214	05/05/2022	11.73	Call	Bond Future	4,890.2100	4.8902	4,952.1500	4.9521	1.267	0	0	0
2021/07/16	R214	04/08/2022	10.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	R214	04/08/2022	10.99	Call	Bond Future	56.3400	0.0563	56.3400	0.0563	0.000	0	0	0
2021/07/16	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
2021/07/16	R214	04/08/2022	10.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	R214	04/08/2022	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	R214	04/08/2022	10.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	R214	04/08/2022	10.97	Put	Bond Future	56.4200	0.0564	56.4200	0.0564	0.000	0	0	0
2021/07/16	R248	05/08/2021	12.51	Put	Bond Future	1.9400	0.0019	1.3200	0.0013	(31.959)	0	0	0
2021/07/16	R248	05/08/2021	12.52	Call	Bond Future	11,923.9700	11.9240	12,051.3500	12.0513	1.068	0	0	0
2021/07/16	R248	05/08/2021	12.50	Put	Bond Future	2.0100	0.0020	1.3700	0.0014	(31.841)	0	0	0
2021/07/16	R248	05/08/2021	11.20	Put	Bond Future	200.7200	0.2007	170.5700	0.1706	(15.021)	0	0	0
2021/07/16	R248	05/08/2021	11.20	Call	Bond Future	3,871.0200	3.8710	3,968.8500	3.9688	2.527	0	0	0
2021/07/16	R248	05/08/2021	10.50	Put	Bond Future	2,016.0500	2.0160	1,904.4400	1.9044	(5.536)	0	0	0
2021/07/16	R248	05/08/2021	10.30	Call	Bond Future	227.6700	0.2277	231.2600	0.2313	1.577	0	0	1,300
2021/07/16	R248	05/08/2021	10.90	Put	Bond Future	587.8700	0.5879	525.7400	0.5257	(10.569)	0	0	0
2021/07/16	R248	05/08/2021	10.90	Call	Bond Future	2,141.0500	2.1410	2,206.9000	2.2069	3.076	0	0	1,300
2021/07/16	R248	05/08/2021	10.60	Put	Bond Future	1,535.6900	1.5357	1,434.3700	1.4344	(6.598)	0	0	0
2021/07/16	R248	05/08/2021	10.60	Call	Bond Future	870.4400	0.8704	897.1000	0.8971	3.063	0	0	0
2021/07/16	R248	05/08/2021			Bond Future	10.6885	86.8942	10.6714	87.0222	(0.160)	0.0000	0.0000	166,693
2021/07/16	R248	05/08/2021	12.51	Call	Bond Future	11,867.3900	11.8674	11,994.7500	11.9947	1.073	0	0	0
2021/07/16	R248	05/08/2021	12.52	Put	Bond Future	1.8800	0.0019	1.2800	0.0013	(31.915)	0	0	0
2021/07/16	R248	05/08/2021	12.50	Call	Bond Future	11,810.7300	11.8107	11,938.0700	11.9381	1.078	0	0	0
2021/07/16	R248	05/08/2021	10.00	Put	Bond Future	5,472.3000	5.4723	5,343.3900	5.3434	(2.356)	0	0	0
2021/07/16	R248	05/08/2021	10.00	Call	Bond Future	40.8500	0.0408	39.9200	0.0399	(2.277)	0	0	0
2021/07/16	R248	05/08/2021	10.50	Call	Bond Future	587.7400	0.5877	604.1100	0.6041	2.785	0	0	0
2021/07/16	R248	05/08/2021	10.30	Put	Bond Future	3,218.9000	3.2189	3,094.5100	3.0945	(3.864)	0	0	0
2021/07/16	R248	04/11/2021	12.85	Call	Bond Future	12,678.9700	12.6790	12,796.3300	12.7963	0.926	0	0	0
2021/07/16	R248	04/11/2021	12.85	Put	Bond Future	222.5500	0.2225	210.9600	0.2110	(5.208)	0	0	0
2021/07/16	R248	04/11/2021			Bond Future	10.8633	83.4147	10.8455	83.5436	(0.163)	0.0000	0.0000	7,601
2021/07/16	R248	04/11/2021	10.30	Put	Bond Future	5,279.5500	5.2796	5,176.1700	5.1762	(1.958)	0	0	0
2021/07/16	R248	04/11/2021	10.30	Call	Bond Future	1,005.1700	1.0052	1,030.7400	1.0307	2.544	0	0	1,200
2021/07/16	R248	04/11/2021	9.60	Put	Bond Future	10,344.2300	10.3442	10,220.6400	10.2206	(1.195)	0	0	0
2021/07/16	R248	04/11/2021	9.60	Call	Bond Future	193.9500	0.1939	199.3100	0.1993	2.764	0	0	1,200
2021/07/16	R248	04/11/2021	12.84	Call	Bond Future	12,627.3600	12.6274	12,744.6100	12.7446	0.929	0	0	0
2021/07/16	R248	04/11/2021	12.84	Put	Bond Future	224.9700	0.2250	213.2700	0.2133	(5.201)	0	0	0
2021/07/16	R248	04/11/2021	12.83	Call	Bond Future	12,575.7600	12.5758	12,692.8900	12.6929	0.931	0	0	0
2021/07/16	R248	04/11/2021	12.83	Put	Bond Future	227.4800	0.2275	215.6600	0.2157	(5.196)	0	0	0
2021/07/16	R248	03/02/2022	11.48	Call	Bond Future	5,312.3500	5.3124	5,388.6600	5.3887	1.436	0	0	0
2021/07/16	R248	03/02/2022	11.49	Put	Bond Future	2,313.6800	2.3137	2,260.2100	2.2602	(2.311)	0	0	0
2021/07/16	R248	03/02/2022	11.47	Call	Bond Future	5,268.3800	5.2684	5,344.3400	5.3443	1.442	0	0	0
2021/07/16	R248	03/02/2022			Bond Future	11.0436	84.3731	11.0252	84.5032	(0.167)	0.0000	0.0000	0
2021/07/16	R248	03/02/2022	11.48	Put	Bond Future	2,335.7600	2.3358	2,281.9300	2.2819	(2.305)	0	0	0
2021/07/16	R248	03/02/2022	11.49	Call	Bond Future	5,356.1900	5.3562	5,432.8600	5.4329	1.431	0	0	0
2021/07/16	R248	03/02/2022	11.47	Put	Bond Future	2,357.8200	2.3578	2,303.6400	2.3036	(2.298)	0	0	0
2021/07/16	R248	05/05/2022	11.80	Call	Bond Future	6,401.8000	6.4018	6,482.8100	6.4828	1.265	0	0	0
2021/07/16	R248	05/05/2022	11.79	Call	Bond Future	6,358.4300	6.3584	6,439.1600	6.4392	1.270	0	0	0
2021/07/16	R248	05/05/2022	11.79	Put	Bond Future	2,617.6500	2.6176	2,566.8500	2.5669	(1.941)	0	0	0
2021/07/16	R248	05/05/2022			Bond Future	11.2208	80.9558	11.2017	81.0873	(0.171)	0.0000	0.0000	0
2021/07/16	R248	05/05/2022	11.80	Put	Bond Future	2,598.1100	2.5981	2,547.5900	2.5476	(1.944)	0	0	0
2021/07/16	R248	05/05/2022	11.81	Call	Bond Future	6,445.2400	6.4452	6,526.5300	6.5265	1.261	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
2021/07/16	R248	05/05/2022	11.81	Put	Bond Future	2,578.7200	2.5787	2,528.4800	2.5285	(1.948)	0	0	0
2021/07/16	R248	04/08/2022	10.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	R248	04/08/2022	10.98	Put	Bond Future	71.0100	0.0710	71.0100	0.0710	0.000	0	0	0
2021/07/16	R248	04/08/2022	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	R248	04/08/2022	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/16	R248	04/08/2022			Bond Future	10.9900	84.7560	10.9900	84.7560	0.000	0.0000	0.0000	0
2021/07/16	R248	04/08/2022	11.00	Call	Bond Future	70.9100	0.0709	70.9100	0.0709	0.000	0	0	0
2021/07/16	R248	04/08/2022	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

1251550