



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 20/07/2021 TO 20/07/2021

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
2021/07/20	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	2025	05/08/2021		Bond Future	153.5089	153.5089	153.5338	153.5338	0.016	0.0000	0.0000	4,073
2021/07/20	2025	04/11/2021		Bond Future	155.1908	155.1908	155.2206	155.2206	0.019	0.0000	0.0000	1,347
2021/07/20	2025	03/02/2022		Bond Future	155.4401	155.4401	155.4771	155.4771	0.024	0.0000	0.0000	0
2021/07/20	2025	05/05/2022		Bond Future	157.3126	157.3126	157.3579	157.3579	0.029	0.0000	0.0000	0
2021/07/20	2025	04/08/2022		Bond Future	157.0200	157.0200	157.0200	157.0200	0.000	0.0000	0.0000	0
2021/07/20	2029	05/08/2021		Bond Future	113.6816	113.6816	113.7826	113.7826	0.089	0.0000	0.0000	2,437
2021/07/20	2029	04/11/2021		Bond Future	113.7585	113.7585	113.8640	113.8640	0.093	0.0000	0.0000	2,601

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/20	2029	03/02/2022			Bond Future	115.0920	115.0920	115.2037	115.2037	0.097	0.0000	0.0000	0
2021/07/20	2029	05/05/2022			Bond Future	115.2880	115.2880	115.4070	115.4070	0.103	0.0000	0.0000	0
2021/07/20	2029	04/08/2022			Bond Future	115.4200	115.4200	115.4200	115.4200	0.000	0.0000	0.0000	0
2021/07/20	2030	05/08/2021	10.42	Call	Bond Future	7,629.7000	7.6297	7,698.5800	7.6986	0.903	0	0	0
2021/07/20	2030	05/08/2021	10.42	Put	Bond Future	0.4100	0.0004	0.2500	0.0003	(39.024)	0	0	0
2021/07/20	2030	05/08/2021	10.41	Call	Bond Future	7,579.2900	7.5793	7,648.1500	7.6482	0.909	0	0	0
2021/07/20	2030	05/08/2021	10.41	Put	Bond Future	0.4500	0.0005	0.2700	0.0003	(40.000)	0	0	0
2021/07/20	2030	05/08/2021	9.15	Call	Bond Future	1,367.7000	1.3677	1,392.0300	1.3920	1.779	0	0	0
2021/07/20	2030	05/08/2021	9.15	Put	Bond Future	461.8200	0.4618	417.1100	0.4171	(9.681)	0	0	7,500
2021/07/20	2030	05/08/2021	8.50	Put	Bond Future	2,867.6200	2.8676	2,795.4000	2.7954	(2.518)	0	0	0
2021/07/20	2030	05/08/2021	10.15	Call	Bond Future	6,256.3600	6.2564	6,324.5300	6.3245	1.090	0	0	0
2021/07/20	2030	05/08/2021	8.83	Call	Bond Future	447.6400	0.4476	448.7500	0.4488	0.248	0	0	479
2021/07/20	2030	05/08/2021	10.30	Put	Bond Future	0.9600	0.0010	0.6000	0.0006	(37.500)	0	0	200
2021/07/20	2030	05/08/2021	8.78	Put	Bond Future	1,536.4200	1.5364	1,466.5800	1.4666	(4.546)	0	0	0
2021/07/20	2030	05/08/2021	8.78	Call	Bond Future	357.7300	0.3577	356.9300	0.3569	(0.224)	0	0	200
2021/07/20	2030	05/08/2021	7.70	Put	Bond Future	7,614.1900	7.6142	7,545.1400	7.5451	(0.907)	0	0	0
2021/07/20	2030	05/08/2021	9.45	Call	Bond Future	2,681.5100	2.6815	2,730.4100	2.7304	1.824	0	0	600
2021/07/20	2030	05/08/2021	12.10	Call	Bond Future	15,587.2300	15.5872	15,656.2700	15.6563	0.443	0	0	0
2021/07/20	2030	05/08/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	600
2021/07/20	2030	05/08/2021			Bond Future	8.9879	94.4624	8.9757	94.5314	(0.137)	0.0000	0.0000	59,750
2021/07/20	2030	05/08/2021	10.43	Call	Bond Future	7,680.0900	7.6801	7,748.9700	7.7490	0.897	0	0	0
2021/07/20	2030	05/08/2021	10.43	Put	Bond Future	0.3900	0.0004	0.2300	0.0002	(41.026)	0	0	0
2021/07/20	2030	05/08/2021	8.50	Call	Bond Future	71.5800	0.0716	68.4000	0.0684	(4.443)	0	0	5,000
2021/07/20	2030	05/08/2021	9.50	Call	Bond Future	2,925.4900	2.9255	2,977.4900	2.9775	1.777	0	0	0
2021/07/20	2030	05/08/2021	9.50	Put	Bond Future	101.3200	0.1013	84.2800	0.0843	(16.818)	0	0	0
2021/07/20	2030	05/08/2021	10.15	Put	Bond Future	2.6300	0.0026	1.7600	0.0018	(33.080)	0	0	479
2021/07/20	2030	05/08/2021	9.75	Call	Bond Future	4,191.5000	4.1915	4,254.1300	4.2541	1.494	0	0	0
2021/07/20	2030	05/08/2021	9.75	Put	Bond Future	28.1600	0.0282	21.7500	0.0217	(22.763)	0	0	479
2021/07/20	2030	05/08/2021	8.83	Put	Bond Future	1,341.1600	1.3412	1,273.2300	1.2732	(5.065)	0	0	0
2021/07/20	2030	05/08/2021	10.30	Call	Bond Future	7,022.3600	7.0224	7,091.0400	7.0910	0.978	0	0	0
2021/07/20	2030	05/08/2021	7.70	Call	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	200
2021/07/20	2030	05/08/2021	8.95	Put	Bond Future	935.9600	0.9360	874.7900	0.8748	(6.536)	0	0	0
2021/07/20	2030	05/08/2021	8.95	Call	Bond Future	722.3900	0.7224	730.2600	0.7303	1.089	0	0	600
2021/07/20	2030	05/08/2021	9.45	Put	Bond Future	128.2500	0.1282	108.1100	0.1081	(15.704)	0	0	0
2021/07/20	2030	04/11/2021	11.26	Call	Bond Future	10,590.7300	10.5907	10,658.5700	10.6586	0.641	0	0	0
2021/07/20	2030	04/11/2021	9.20	Call	Bond Future	2,082.9200	2.0829	2,111.5200	2.1115	1.373	0	0	29
2021/07/20	2030	04/11/2021	8.27	Put	Bond Future	5,469.6500	5.4697	5,402.8800	5.4029	(1.221)	0	0	0
2021/07/20	2030	04/11/2021	8.27	Call	Bond Future	356.6000	0.3566	362.4700	0.3625	1.646	0	0	300
2021/07/20	2030	04/11/2021	8.77	Put	Bond Future	3,309.6800	3.3097	3,253.1700	3.2532	(1.707)	0	0	0
2021/07/20	2030	04/11/2021	11.44	Put	Bond Future	62.2100	0.0622	58.6900	0.0587	(5.658)	0	0	300
2021/07/20	2030	04/11/2021	10.60	Call	Bond Future	7,599.4900	7.5995	7,661.2000	7.6612	0.812	0	0	0
2021/07/20	2030	04/11/2021	10.60	Put	Bond Future	255.2400	0.2552	244.3100	0.2443	(4.282)	0	0	0
2021/07/20	2030	04/11/2021	10.59	Put	Bond Future	259.1400	0.2591	248.0800	0.2481	(4.268)	0	0	0
2021/07/20	2030	04/11/2021			Bond Future	9.1779	95.4741	9.1646	95.5467	(0.145)	0.0000	0.0000	74,496
2021/07/20	2030	04/11/2021	11.26	Put	Bond Future	91.6100	0.0916	86.8100	0.0868	(5.240)	0	0	29
2021/07/20	2030	04/11/2021	9.90	Put	Bond Future	729.9300	0.7299	706.1400	0.7061	(3.259)	0	0	0
2021/07/20	2030	04/11/2021	9.90	Call	Bond Future	4,555.9300	4.5559	4,604.7800	4.6048	1.072	0	0	29

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/20	2030	04/11/2021	9.20	Put	Bond Future	1,962.8000	1.9628	1,918.7600	1.9188	(2.244)	0	0	0
2021/07/20	2030	04/11/2021	8.77	Call	Bond Future	1,055.4700	1.0555	1,071.6000	1.0716	1.528	0	0	300
2021/07/20	2030	04/11/2021	11.44	Call	Bond Future	11,395.5400	11.3955	11,464.6600	11.4647	0.607	0	0	0
2021/07/20	2030	04/11/2021	10.61	Call	Bond Future	7,644.5200	7.6445	7,706.3600	7.7064	0.809	0	0	0
2021/07/20	2030	04/11/2021	10.61	Put	Bond Future	251.3100	0.2513	240.5100	0.2405	(4.297)	0	0	0
2021/07/20	2030	04/11/2021	10.59	Call	Bond Future	7,554.4000	7.5544	7,615.9800	7.6160	0.815	0	0	0
2021/07/20	2030	03/02/2022	8.85	Put	Bond Future	4,210.0000	4.2100	4,153.2300	4.1532	(1.348)	0	0	0
2021/07/20	2030	03/02/2022	8.85	Call	Bond Future	1,394.0400	1.3940	1,414.9700	1.4150	1.501	0	0	1,000
2021/07/20	2030	03/02/2022	9.35	Call	Bond Future	2,546.2900	2.5463	2,579.2200	2.5792	1.293	0	0	0
2021/07/20	2030	03/02/2022	9.35	Put	Bond Future	2,679.7100	2.6797	2,634.9400	2.6349	(1.671)	0	0	101
2021/07/20	2030	03/02/2022	8.39	Put	Bond Future	6,071.6900	6.0717	6,005.7900	6.0058	(1.085)	0	0	0
2021/07/20	2030	03/02/2022	8.39	Call	Bond Future	699.7200	0.6997	711.5200	0.7115	1.686	0	0	101
2021/07/20	2030	03/02/2022	9.45	Call	Bond Future	2,820.6600	2.8207	2,856.0600	2.8561	1.255	0	0	0
2021/07/20	2030	03/02/2022	9.45	Put	Bond Future	2,429.1900	2.4292	2,386.8900	2.3869	(1.741)	0	0	0
2021/07/20	2030	03/02/2022			Bond Future	9.3753	92.5659	9.3606	92.6436	(0.158)	0.0000	0.0000	0
2021/07/20	2030	03/02/2022	9.60	Put	Bond Future	2,089.6100	2.0896	2,050.9900	2.0510	(1.848)	0	0	0
2021/07/20	2030	03/02/2022	9.60	Call	Bond Future	3,261.2800	3.2613	3,300.3600	3.3004	1.198	0	0	1,000
2021/07/20	2030	03/02/2022	10.85	Call	Bond Future	7,932.6200	7.9326	7,994.9300	7.9949	0.785	0	0	0
2021/07/20	2030	03/02/2022	10.85	Put	Bond Future	578.4000	0.5784	563.0100	0.5630	(2.661)	0	0	1,000
2021/07/20	2030	03/02/2022	9.78	Call	Bond Future	3,833.0300	3.8330	3,876.3900	3.8764	1.131	0	0	0
2021/07/20	2030	03/02/2022	9.78	Put	Bond Future	1,736.2600	1.7363	1,701.9200	1.7019	(1.978)	0	0	101
2021/07/20	2030	03/02/2022	9.44	Call	Bond Future	2,792.4500	2.7925	2,827.6100	2.8276	1.259	0	0	0
2021/07/20	2030	03/02/2022	9.44	Put	Bond Future	2,453.3000	2.4533	2,410.7600	2.4108	(1.734)	0	0	0
2021/07/20	2030	03/02/2022	9.43	Call	Bond Future	2,764.6700	2.7647	2,799.5700	2.7996	1.262	0	0	0
2021/07/20	2030	03/02/2022	9.43	Put	Bond Future	2,477.8700	2.4779	2,435.0700	2.4351	(1.727)	0	0	0
2021/07/20	2030	05/05/2022	8.89	Put	Bond Future	5,095.0100	5.0950	5,034.5200	5.0345	(1.187)	0	0	0
2021/07/20	2030	05/05/2022	8.47	Call	Bond Future	891.8100	0.8918	906.9000	0.9069	1.692	0	0	1,073
2021/07/20	2030	05/05/2022	8.14	Put	Bond Future	8,289.5100	8.2895	8,216.4900	8.2165	(0.881)	0	0	0
2021/07/20	2030	05/05/2022	8.14	Call	Bond Future	573.0300	0.5730	583.3400	0.5833	1.799	0	0	1,800
2021/07/20	2030	05/05/2022	9.95	Call	Bond Future	4,070.6200	4.0706	4,116.5600	4.1166	1.129	0	0	0
2021/07/20	2030	05/05/2022	10.21	Call	Bond Future	4,906.2400	4.9062	4,957.3900	4.9574	1.043	0	0	0
2021/07/20	2030	05/05/2022	10.21	Put	Bond Future	1,791.9100	1.7919	1,759.7300	1.7597	(1.796)	0	0	0
2021/07/20	2030	05/05/2022			Bond Future	9.5830	93.6602	9.5666	93.7435	(0.171)	0.0000	0.0000	0
2021/07/20	2030	05/05/2022	8.89	Call	Bond Future	1,487.8400	1.4878	1,510.6800	1.5107	1.535	0	0	1,800
2021/07/20	2030	05/05/2022	11.04	Call	Bond Future	7,939.7200	7.9397	8,003.8100	8.0038	0.807	0	0	0
2021/07/20	2030	05/05/2022	11.04	Put	Bond Future	908.1100	0.9081	888.8700	0.8889	(2.119)	0	0	1,800
2021/07/20	2030	05/05/2022	9.35	Call	Bond Future	2,442.0800	2.4421	2,474.8700	2.4749	1.343	0	0	0
2021/07/20	2030	05/05/2022	9.35	Put	Bond Future	3,635.2900	3.6353	3,584.7500	3.5848	(1.390)	0	0	1,073
2021/07/20	2030	05/05/2022	8.47	Put	Bond Future	6,773.0700	6.7731	6,704.8300	6.7048	(1.008)	0	0	0
2021/07/20	2030	05/05/2022	9.95	Put	Bond Future	2,231.1100	2.2311	2,193.7200	2.1937	(1.676)	0	0	1,073
2021/07/20	2030	05/05/2022	10.20	Call	Bond Future	4,872.7800	4.8728	4,923.7400	4.9237	1.046	0	0	0
2021/07/20	2030	05/05/2022	10.20	Put	Bond Future	1,807.0500	1.8071	1,774.6800	1.7747	(1.791)	0	0	0
2021/07/20	2030	05/05/2022	10.19	Call	Bond Future	4,839.4100	4.8394	4,890.1700	4.8902	1.049	0	0	0
2021/07/20	2030	05/05/2022	10.19	Put	Bond Future	1,822.3100	1.8223	1,789.7400	1.7897	(1.787)	0	0	0
2021/07/20	2030	04/08/2022	9.56	Call	Bond Future	99.6500	0.0996	99.6500	0.0996	0.000	0	0	0
2021/07/20	2030	04/08/2022	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	2030	04/08/2022			Bond Future	9.5400	92.0683	9.5400	92.0683	0.000	0.0000	0.0000	0
2021/07/20	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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2021/07/20	2030	04/08/2022	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	2030	04/08/2022	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	2030	04/08/2022	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	2032	05/08/2021	11.37	Call	Bond Future	9,462.0900	9.4621	9,475.6300	9.4756	0.143	0	0	0
2021/07/20	2032	05/08/2021	11.37	Put	Bond Future	0.0900	0.0001	0.0500	0.0001	(44.444)	0	0	0
2021/07/20	2032	05/08/2021			Bond Future	9.7046	93.4601	9.7024	93.4737	(0.023)	0.0000	0.0000	46,070
2021/07/20	2032	05/08/2021	11.36	Call	Bond Future	9,409.4000	9.4094	9,422.9500	9.4229	0.144	0	0	0
2021/07/20	2032	05/08/2021	11.36	Put	Bond Future	0.0900	0.0001	0.0600	0.0001	(33.333)	0	0	0
2021/07/20	2032	05/08/2021	11.35	Call	Bond Future	9,356.6700	9.3567	9,370.2100	9.3702	0.145	0	0	0
2021/07/20	2032	05/08/2021	11.35	Put	Bond Future	0.1000	0.0001	0.0600	0.0001	(40.000)	0	0	0
2021/07/20	2032	04/11/2021	9.83	Call	Bond Future	1,983.7300	1.9837	1,981.5400	1.9815	(0.110)	0	0	700
2021/07/20	2032	04/11/2021	11.70	Call	Bond Future	10,041.0200	10.0410	10,052.9900	10.0530	0.119	0	0	0
2021/07/20	2032	04/11/2021	11.71	Put	Bond Future	169.2200	0.1692	164.7200	0.1647	(2.659)	0	0	0
2021/07/20	2032	04/11/2021	11.69	Call	Bond Future	9,992.8800	9.9929	10,004.8000	10.0048	0.119	0	0	0
2021/07/20	2032	04/11/2021			Bond Future	9.9022	90.3167	9.8995	90.3332	(0.028)	0.0000	0.0000	89,159
2021/07/20	2032	04/11/2021	9.33	Put	Bond Future	4,282.9600	4.2830	4,262.9900	4.2630	(0.466)	0	0	0
2021/07/20	2032	04/11/2021	9.33	Call	Bond Future	796.5700	0.7966	793.1100	0.7931	(0.434)	0	0	700
2021/07/20	2032	04/11/2021	9.83	Put	Bond Future	2,414.0300	2.4140	2,395.3300	2.3953	(0.775)	0	0	0
2021/07/20	2032	04/11/2021	12.81	Call	Bond Future	15,249.6800	15.2497	15,265.3800	15.2654	0.103	0	0	0
2021/07/20	2032	04/11/2021	12.81	Put	Bond Future	18.5900	0.0186	17.7800	0.0178	(4.357)	0	0	700
2021/07/20	2032	04/11/2021	11.70	Put	Bond Future	171.7300	0.1717	167.1900	0.1672	(2.644)	0	0	0
2021/07/20	2032	04/11/2021	11.71	Call	Bond Future	10,089.1600	10.0892	10,101.1700	10.1012	0.119	0	0	0
2021/07/20	2032	04/11/2021	11.69	Put	Bond Future	174.2800	0.1743	169.6900	0.1697	(2.634)	0	0	0
2021/07/20	2032	03/02/2022	11.13	Call	Bond Future	6,689.3200	6.6893	6,699.6700	6.6997	0.155	0	0	0
2021/07/20	2032	03/02/2022	11.13	Put	Bond Future	1,033.6200	1.0336	1,023.2300	1.0232	(1.005)	0	0	210
2021/07/20	2032	03/02/2022	10.53	Call	Bond Future	4,287.6600	4.2877	4,294.0700	4.2941	0.149	0	0	0
2021/07/20	2032	03/02/2022	10.53	Put	Bond Future	1,877.4000	1.8774	1,863.0700	1.8631	(0.763)	0	0	210
2021/07/20	2032	03/02/2022	10.35	Put	Bond Future	2,254.0500	2.2541	2,238.4400	2.2384	(0.693)	0	0	400
2021/07/20	2032	03/02/2022	9.58	Put	Bond Future	4,590.0000	4.5900	4,570.0300	4.5700	(0.435)	0	0	0
2021/07/20	2032	03/02/2022	9.58	Call	Bond Future	1,502.4300	1.5024	1,503.2000	1.5032	0.051	0	0	400
2021/07/20	2032	03/02/2022	10.66	Call	Bond Future	4,775.2700	4.7753	4,782.5700	4.7826	0.153	0	0	0
2021/07/20	2032	03/02/2022	10.66	Put	Bond Future	1,647.4500	1.6475	1,634.0100	1.6340	(0.816)	0	0	97
2021/07/20	2032	03/02/2022	10.45	Put	Bond Future	2,036.5300	2.0365	2,021.6300	2.0216	(0.732)	0	0	198
2021/07/20	2032	03/02/2022	9.81	Call	Bond Future	2,051.5000	2.0515	2,053.3000	2.0533	0.088	0	0	0
2021/07/20	2032	03/02/2022	9.81	Put	Bond Future	3,765.8500	3.7658	3,746.9100	3.7469	(0.503)	0	0	198
2021/07/20	2032	03/02/2022	8.91	Put	Bond Future	7,751.0200	7.7510	7,729.5500	7.7296	(0.277)	0	0	0
2021/07/20	2032	03/02/2022	10.43	Call	Bond Future	3,931.3300	3.9313	3,937.0300	3.9370	0.145	0	0	0
2021/07/20	2032	03/02/2022	10.43	Put	Bond Future	2,078.5800	2.0786	2,063.5400	2.0635	(0.724)	0	0	0
2021/07/20	2032	03/02/2022	10.42	Call	Bond Future	3,896.6000	3.8966	3,902.2300	3.9022	0.144	0	0	0
2021/07/20	2032	03/02/2022	10.42	Put	Bond Future	2,099.8700	2.0999	2,084.7600	2.0848	(0.720)	0	0	0
2021/07/20	2032	03/02/2022			Bond Future	10.1038	91.3541	10.1002	91.3749	(0.036)	0.0000	0.0000	0
2021/07/20	2032	03/02/2022	9.62	Put	Bond Future	4,438.1400	4.4381	4,418.3300	4.4183	(0.446)	0	0	0
2021/07/20	2032	03/02/2022	9.62	Call	Bond Future	1,591.3800	1.5914	1,592.3100	1.5923	0.058	0	0	210
2021/07/20	2032	03/02/2022	10.95	Call	Bond Future	5,934.5100	5.9345	5,943.7500	5.9438	0.156	0	0	0
2021/07/20	2032	03/02/2022	10.95	Put	Bond Future	1,234.8200	1.2348	1,223.3200	1.2233	(0.931)	0	0	400
2021/07/20	2032	03/02/2022	10.35	Call	Bond Future	3,657.2900	3.6573	3,662.4200	3.6624	0.140	0	0	0
2021/07/20	2032	03/02/2022	10.14	Call	Bond Future	2,981.2500	2.9813	2,984.9700	2.9850	0.125	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
2021/07/20	2032	03/02/2022	10.14	Put	Bond Future	2,772.9800	2.7730	2,755.9600	2.7560	(0.614)	0	0	97
2021/07/20	2032	03/02/2022	9.14	Put	Bond Future	6,534.0800	6.5341	6,512.9000	6.5129	(0.324)	0	0	0
2021/07/20	2032	03/02/2022	9.14	Call	Bond Future	740.9000	0.7409	740.4600	0.7405	(0.059)	0	0	97
2021/07/20	2032	03/02/2022	10.45	Call	Bond Future	4,001.1700	4.0012	4,007.0100	4.0070	0.146	0	0	0
2021/07/20	2032	03/02/2022	8.91	Call	Bond Future	501.2400	0.5012	500.5100	0.5005	(0.146)	0	0	198
2021/07/20	2032	03/02/2022	10.44	Call	Bond Future	3,966.1900	3.9662	3,971.9500	3.9719	0.145	0	0	0
2021/07/20	2032	03/02/2022	10.44	Put	Bond Future	2,057.4700	2.0575	2,042.4900	2.0425	(0.728)	0	0	0
2021/07/20	2032	05/05/2022	11.03	Call	Bond Future	5,828.2000	5.8282	5,840.2200	5.8402	0.206	0	0	0
2021/07/20	2032	05/05/2022	11.03	Put	Bond Future	1,934.8800	1.9349	1,921.3700	1.9214	(0.698)	0	0	0
2021/07/20	2032	05/05/2022	11.02	Put	Bond Future	1,949.9600	1.9500	1,936.3900	1.9364	(0.696)	0	0	0
2021/07/20	2032	05/05/2022			Bond Future	10.3115	88.2874	10.3069	88.3130	(0.044)	0.0000	0.0000	0
2021/07/20	2032	05/05/2022	11.04	Call	Bond Future	5,865.4600	5.8655	5,877.5500	5.8775	0.206	0	0	0
2021/07/20	2032	05/05/2022	11.04	Put	Bond Future	1,919.6200	1.9196	1,906.1800	1.9062	(0.700)	0	0	0
2021/07/20	2032	05/05/2022	11.02	Call	Bond Future	5,790.7100	5.7907	5,802.6700	5.8027	0.207	0	0	0
2021/07/20	2032	04/08/2022	10.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	2032	04/08/2022	10.22	Call	Bond Future	55.5900	0.0556	55.5900	0.0556	0.000	0	0	0
2021/07/20	2032	04/08/2022	10.20	Put	Bond Future	55.6300	0.0556	55.6300	0.0556	0.000	0	0	0
2021/07/20	2032	04/08/2022			Bond Future	10.2100	91.0595	10.2100	91.0595	0.000	0.0000	0.0000	0
2021/07/20	2032	04/08/2022	10.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	2032	04/08/2022	10.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	2032	04/08/2022	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	2033	05/08/2021			Bond Future	108.0182	108.0182	108.0947	108.0947	0.071	0.0000	0.0000	2,357
2021/07/20	2033	04/11/2021			Bond Future	107.9537	107.9537	108.0343	108.0343	0.075	0.0000	0.0000	8,477
2021/07/20	2033	03/02/2022			Bond Future	109.2190	109.2190	109.3053	109.3053	0.079	0.0000	0.0000	0
2021/07/20	2033	05/05/2022			Bond Future	109.2656	109.2656	109.3584	109.3584	0.085	0.0000	0.0000	0
2021/07/20	2033	04/08/2022			Bond Future	108.6600	108.6600	108.6600	108.6600	0.000	0.0000	0.0000	0
2021/07/20	2037	05/08/2021	12.27	Call	Bond Future	9,966.3200	9.9663	9,781.1200	9.7811	(1.858)	0	0	0
2021/07/20	2037	05/08/2021	12.27	Put	Bond Future	0.3900	0.0004	0.3200	0.0003	(17.949)	0	0	0
2021/07/20	2037	05/08/2021	12.28	Call	Bond Future	10,020.8800	10.0209	9,835.6800	9.8357	(1.848)	0	0	0
2021/07/20	2037	05/08/2021	12.26	Put	Bond Future	0.4100	0.0004	0.3400	0.0003	(17.073)	0	0	0
2021/07/20	2037	05/08/2021			Bond Future	10.6134	84.3564	10.6414	84.1713	0.264	0.0000	0.0000	106,098
2021/07/20	2037	05/08/2021	12.28	Put	Bond Future	0.3700	0.0004	0.3000	0.0003	(18.919)	0	0	0
2021/07/20	2037	05/08/2021	12.26	Call	Bond Future	9,911.6900	9.9117	9,726.4900	9.7265	(1.869)	0	0	0
2021/07/20	2037	04/11/2021	12.30	Call	Bond Future	9,193.4000	9.1934	9,021.2200	9.0212	(1.873)	0	0	0
2021/07/20	2037	04/11/2021	12.30	Put	Bond Future	359.2500	0.3592	371.6100	0.3716	3.441	0	0	600
2021/07/20	2037	04/11/2021	11.49	Put	Bond Future	1,024.9100	1.0249	1,061.2500	1.0613	3.546	0	0	0
2021/07/20	2037	04/11/2021	11.49	Call	Bond Future	5,254.9000	5.2549	5,106.7000	5.1067	(2.820)	0	0	600
2021/07/20	2037	04/11/2021	12.82	Put	Bond Future	179.2500	0.1793	185.0900	0.1851	3.258	0	0	0
2021/07/20	2037	04/11/2021	12.83	Call	Bond Future	11,803.3500	11.8034	11,624.5500	11.6245	(1.515)	0	0	0
2021/07/20	2037	04/11/2021			Bond Future	10.8065	85.2599	10.8353	85.0754	0.266	0.0000	0.0000	47,670
2021/07/20	2037	04/11/2021	12.82	Call	Bond Future	11,755.3500	11.7554	11,576.6500	11.5766	(1.520)	0	0	0
2021/07/20	2037	04/11/2021	12.83	Put	Bond Future	176.0600	0.1761	181.8000	0.1818	3.260	0	0	0
2021/07/20	2037	04/11/2021	12.81	Call	Bond Future	11,707.3500	11.7073	11,528.7600	11.5288	(1.525)	0	0	0
2021/07/20	2037	04/11/2021	12.81	Put	Bond Future	182.4900	0.1825	188.4400	0.1884	3.260	0	0	0
2021/07/20	2037	03/02/2022	11.46	Call	Bond Future	4,856.2200	4.8562	4,730.1700	4.7302	(2.596)	0	0	0
2021/07/20	2037	03/02/2022	11.47	Put	Bond Future	2,072.9000	2.0729	2,129.2600	2.1293	2.719	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
2021/07/20	2037	03/02/2022	11.45	Call	Bond Future	4,816.5700	4.8166	4,690.9800	4.6910	(2.607)	0	0	0
2021/07/20	2037	03/02/2022			Bond Future	11.0068	81.9843	11.0361	81.8014	0.266	0.0000	0.0000	0
2021/07/20	2037	03/02/2022	11.46	Put	Bond Future	2,092.5200	2.0925	2,149.3500	2.1494	2.716	0	0	0
2021/07/20	2037	03/02/2022	11.47	Call	Bond Future	4,895.9900	4.8960	4,769.4700	4.7695	(2.584)	0	0	0
2021/07/20	2037	03/02/2022	11.45	Put	Bond Future	2,112.3300	2.1123	2,169.6200	2.1696	2.712	0	0	0
2021/07/20	2037	05/05/2022	11.84	Put	Bond Future	2,312.9100	2.3129	2,367.0200	2.3670	2.339	0	0	0
2021/07/20	2037	05/05/2022	11.82	Call	Bond Future	5,918.5700	5.9186	5,792.5400	5.7925	(2.129)	0	0	0
2021/07/20	2037	05/05/2022	11.83	Call	Bond Future	5,957.6700	5.9577	5,831.2700	5.8313	(2.122)	0	0	0
2021/07/20	2037	05/05/2022			Bond Future	11.2129	82.9536	11.2427	82.7728	0.266	0.0000	0.0000	0
2021/07/20	2037	05/05/2022	11.84	Call	Bond Future	5,997.1100	5.9971	5,870.3500	5.8703	(2.114)	0	0	0
2021/07/20	2037	05/05/2022	11.82	Put	Bond Future	2,347.9500	2.3479	2,402.7900	2.4028	2.336	0	0	0
2021/07/20	2037	05/05/2022	11.83	Put	Bond Future	2,330.2300	2.3302	2,384.7000	2.3847	2.338	0	0	0
2021/07/20	2037	04/08/2022	10.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	2037	04/08/2022	10.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	2037	04/08/2022	10.89	Put	Bond Future	62.7000	0.0627	62.7000	0.0627	0.000	0	0	0
2021/07/20	2037	04/08/2022	10.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	2037	04/08/2022			Bond Future	10.9000	82.8980	10.9000	82.8980	0.000	0.0000	0.0000	0
2021/07/20	2037	04/08/2022	10.91	Call	Bond Future	62.6200	0.0626	62.6200	0.0626	0.000	0	0	0
2021/07/20	2037	04/08/2022	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	2038	05/08/2021			Bond Future	118.2522	118.2522	118.5113	118.5113	0.219	0.0000	0.0000	7,535
2021/07/20	2038	04/11/2021			Bond Future	119.5477	119.5477	119.8133	119.8133	0.222	0.0000	0.0000	4,999
2021/07/20	2038	03/02/2022			Bond Future	119.1832	119.1832	119.4571	119.4571	0.230	0.0000	0.0000	0
2021/07/20	2038	05/05/2022			Bond Future	120.6191	120.6191	120.9023	120.9023	0.235	0.0000	0.0000	0
2021/07/20	2038	04/08/2022			Bond Future	121.2500	121.2500	121.2500	121.2500	0.000	0.0000	0.0000	0
2021/07/20	2040	05/08/2021	12.48	Call	Bond Future	10,962.9300	10.9629	10,764.6200	10.7646	(1.809)	0	0	0
2021/07/20	2040	05/08/2021	12.49	Put	Bond Future	0.3400	0.0003	0.2800	0.0003	(17.647)	0	0	0
2021/07/20	2040	05/08/2021	12.47	Call	Bond Future	10,906.1200	10.9061	10,707.8100	10.7078	(1.818)	0	0	0
2021/07/20	2040	05/08/2021	11.05	Put	Bond Future	350.4000	0.3504	370.6200	0.3706	5.771	0	0	0
2021/07/20	2040	05/08/2021	11.05	Call	Bond Future	2,415.2600	2.4153	2,237.2400	2.2372	(7.371)	0	0	900
2021/07/20	2040	05/08/2021			Bond Future	10.7524	86.3198	10.7805	86.1216	0.261	0.0000	0.0000	53,674
2021/07/20	2040	05/08/2021	12.48	Put	Bond Future	0.3600	0.0004	0.2900	0.0003	(19.444)	0	0	0
2021/07/20	2040	05/08/2021	12.49	Call	Bond Future	11,019.6700	11.0197	10,821.3700	10.8214	(1.800)	0	0	0
2021/07/20	2040	05/08/2021	12.47	Put	Bond Future	0.3800	0.0004	0.3100	0.0003	(18.421)	0	0	0
2021/07/20	2040	05/08/2021	11.55	Put	Bond Future	41.0600	0.0411	40.9300	0.0409	(0.317)	0	0	0
2021/07/20	2040	05/08/2021	11.55	Call	Bond Future	5,401.9400	5.4019	5,203.5700	5.2036	(3.672)	0	0	900
2021/07/20	2040	05/08/2021	14.80	Call	Bond Future	22,444.3800	22.4444	22,246.1400	22.2461	(0.883)	0	0	0
2021/07/20	2040	05/08/2021	14.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2021/07/20	2040	04/11/2021	12.90	Call	Bond Future	12,151.8700	12.1519	11,960.9800	11.9610	(1.571)	0	0	0
2021/07/20	2040	04/11/2021	12.90	Put	Bond Future	207.5500	0.2075	214.4300	0.2144	3.315	0	0	0
2021/07/20	2040	04/11/2021	12.89	Call	Bond Future	12,100.5100	12.1005	11,909.7100	11.9097	(1.577)	0	0	0
2021/07/20	2040	04/11/2021	12.89	Put	Bond Future	210.1000	0.2101	217.0700	0.2171	3.317	0	0	0
2021/07/20	2040	04/11/2021			Bond Future	10.9412	87.2443	10.9700	87.0466	0.263	0.0000	0.0000	32,017
2021/07/20	2040	04/11/2021	12.91	Call	Bond Future	12,203.2500	12.2033	12,012.2700	12.0123	(1.565)	0	0	0
2021/07/20	2040	04/11/2021	12.91	Put	Bond Future	205.0900	0.2051	211.8800	0.2119	3.311	0	0	0
2021/07/20	2040	03/02/2022	11.58	Put	Bond Future	2,295.0100	2.2950	2,356.5000	2.3565	2.679	0	0	0
2021/07/20	2040	03/02/2022	11.59	Call	Bond Future	5,220.6500	5.2207	5,085.4400	5.0854	(2.590)	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
2021/07/20	2040	03/02/2022	11.57	Put	Bond Future	2,315.6400	2.3156	2,377.6300	2.3776	2.677	0	0	0
2021/07/20	2040	03/02/2022			Bond Future	11.1368	83.7412	11.1662	83.5450	0.264	0.0000	0.0000	0
2021/07/20	2040	03/02/2022	11.58	Call	Bond Future	5,178.1200	5.1781	5,043.4000	5.0434	(2.602)	0	0	0
2021/07/20	2040	03/02/2022	11.59	Put	Bond Future	2,274.3300	2.2743	2,335.3300	2.3353	2.682	0	0	0
2021/07/20	2040	03/02/2022	11.57	Call	Bond Future	5,135.4600	5.1355	5,001.2400	5.0012	(2.614)	0	0	0
2021/07/20	2040	05/05/2022	10.57	Put	Bond Future	7,106.5500	7.1065	7,233.8800	7.2339	1.792	0	0	0
2021/07/20	2040	05/05/2022	10.57	Call	Bond Future	1,866.1900	1.8662	1,799.2600	1.7993	(3.586)	0	0	1,200
2021/07/20	2040	05/05/2022	13.04	Call	Bond Future	11,169.8700	11.1699	11,003.8600	11.0039	(1.486)	0	0	0
2021/07/20	2040	05/05/2022	13.04	Put	Bond Future	1,183.4600	1.1835	1,211.7100	1.2117	2.387	0	0	1,200
2021/07/20	2040	05/05/2022	11.91	Put	Bond Future	2,608.9800	2.6090	2,669.2700	2.6693	2.311	0	0	0
2021/07/20	2040	05/05/2022	11.92	Call	Bond Future	6,243.0400	6.2430	6,108.6800	6.1087	(2.152)	0	0	0
2021/07/20	2040	05/05/2022	11.92	Put	Bond Future	2,589.9100	2.5899	2,649.8100	2.6498	2.313	0	0	0
2021/07/20	2040	05/05/2022			Bond Future	11.3376	84.7314	11.3676	84.5372	0.264	0.0000	0.0000	0
2021/07/20	2040	05/05/2022	9.82	Put	Bond Future	11,565.0600	11.5651	11,727.1900	11.7272	1.402	0	0	0
2021/07/20	2040	05/05/2022	9.82	Call	Bond Future	685.7800	0.6858	653.6500	0.6536	(4.685)	0	0	1,200
2021/07/20	2040	05/05/2022	11.91	Call	Bond Future	6,201.5800	6.2016	6,067.6100	6.0676	(2.160)	0	0	0
2021/07/20	2040	05/05/2022	11.90	Call	Bond Future	6,160.1800	6.1602	6,026.6000	6.0266	(2.168)	0	0	0
2021/07/20	2040	05/05/2022	11.90	Put	Bond Future	2,628.1900	2.6282	2,688.8700	2.6889	2.309	0	0	0
2021/07/20	2040	04/08/2022	11.05	Call	Bond Future	67.1900	0.0672	67.1900	0.0672	0.000	0	0	0
2021/07/20	2040	04/08/2022	11.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	2040	04/08/2022			Bond Future	11.0400	84.5370	11.0400	84.5370	0.000	0.0000	0.0000	0
2021/07/20	2040	04/08/2022	11.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	2040	04/08/2022	11.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	2040	04/08/2022	11.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	2040	04/08/2022	11.03	Put	Bond Future	67.2800	0.0673	67.2800	0.0673	0.000	0	0	0
2021/07/20	2044	05/08/2021	12.60	Put	Bond Future	0.5100	0.0005	0.4000	0.0004	(21.569)	0	0	0
2021/07/20	2044	05/08/2021	12.61	Call	Bond Future	11,379.4400	11.3794	11,213.7800	11.2138	(1.456)	0	0	0
2021/07/20	2044	05/08/2021	12.61	Put	Bond Future	0.4900	0.0005	0.3800	0.0004	(22.449)	0	0	0
2021/07/20	2044	05/08/2021			Bond Future	10.8106	82.9837	10.8337	82.8182	0.214	0.0000	0.0000	49,454
2021/07/20	2044	05/08/2021	12.60	Call	Bond Future	11,323.7700	11.3238	11,158.1100	11.1581	(1.463)	0	0	0
2021/07/20	2044	05/08/2021	12.59	Call	Bond Future	11,268.0200	11.2680	11,102.3600	11.1024	(1.470)	0	0	0
2021/07/20	2044	05/08/2021	12.59	Put	Bond Future	0.5300	0.0005	0.4200	0.0004	(20.755)	0	0	0
2021/07/20	2044	04/11/2021	12.91	Call	Bond Future	11,962.7800	11.9628	11,803.3900	11.8034	(1.332)	0	0	0
2021/07/20	2044	04/11/2021	12.91	Put	Bond Future	232.8300	0.2328	238.2600	0.2383	2.332	0	0	0
2021/07/20	2044	04/11/2021			Bond Future	10.9912	83.8725	11.0149	83.7077	0.215	0.0000	0.0000	21,909
2021/07/20	2044	04/11/2021	12.90	Call	Bond Future	11,911.9700	11.9120	11,752.6600	11.7527	(1.337)	0	0	0
2021/07/20	2044	04/11/2021	12.90	Put	Bond Future	235.5000	0.2355	241.0100	0.2410	2.340	0	0	0
2021/07/20	2044	04/11/2021	12.89	Call	Bond Future	11,861.1800	11.8612	11,701.9400	11.7019	(1.343)	0	0	0
2021/07/20	2044	04/11/2021	12.89	Put	Bond Future	238.2600	0.2383	243.8400	0.2438	2.342	0	0	0
2021/07/20	2044	03/02/2022	11.60	Call	Bond Future	5,026.6300	5.0266	4,913.5700	4.9136	(2.249)	0	0	0
2021/07/20	2044	03/02/2022	11.60	Put	Bond Future	2,251.1700	2.2512	2,301.1300	2.3011	2.219	0	0	0
2021/07/20	2044	03/02/2022	11.59	Call	Bond Future	4,984.3300	4.9843	4,871.7100	4.8717	(2.259)	0	0	0
2021/07/20	2044	03/02/2022	11.59	Put	Bond Future	2,272.7700	2.2728	2,323.1700	2.3232	2.218	0	0	0
2021/07/20	2044	03/02/2022			Bond Future	11.1781	80.4558	11.2022	80.2928	0.216	0.0000	0.0000	0
2021/07/20	2044	03/02/2022	11.61	Call	Bond Future	5,068.8100	5.0688	4,955.3300	4.9553	(2.239)	0	0	0
2021/07/20	2044	03/02/2022	11.61	Put	Bond Future	2,229.5400	2.2295	2,279.0800	2.2791	2.222	0	0	0
2021/07/20	2044	05/05/2022	11.92	Call	Bond Future	6,147.0300	6.1470	6,035.2600	6.0353	(1.818)	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
2021/07/20	2044	05/05/2022	11.92	Put	Bond Future	2,656.6600	2.6567	2,705.7500	2.7057	1.848	0	0	0
2021/07/20	2044	05/05/2022	11.91	Call	Bond Future	6,105.8200	6.1058	5,994.3900	5.9944	(1.825)	0	0	0
2021/07/20	2044	05/05/2022	11.91	Put	Bond Future	2,676.5300	2.6765	2,725.9600	2.7260	1.847	0	0	0
2021/07/20	2044	05/05/2022			Bond Future	11.3696	81.4072	11.3941	81.2464	0.215	0.0000	0.0000	0
2021/07/20	2044	05/05/2022	11.93	Call	Bond Future	6,188.5700	6.1886	6,076.4700	6.0765	(1.811)	0	0	0
2021/07/20	2044	05/05/2022	11.93	Put	Bond Future	2,637.2100	2.6372	2,685.9700	2.6860	1.849	0	0	0
2021/07/20	2044	04/08/2022	11.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	2044	04/08/2022	11.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	2044	04/08/2022	11.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	2044	04/08/2022	11.08	Put	Bond Future	68.4200	0.0684	68.4200	0.0684	0.000	0	0	0
2021/07/20	2044	04/08/2022			Bond Future	11.0900	81.1625	11.0900	81.1625	0.000	0.0000	0.0000	0
2021/07/20	2044	04/08/2022	11.10	Call	Bond Future	68.3200	0.0683	68.3200	0.0683	0.000	0	0	0
2021/07/20	2044	04/08/2022	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	2046	05/08/2021			Bond Future	107.8052	107.8052	108.1914	108.1914	0.358	0.0000	0.0000	17,463
2021/07/20	2046	04/11/2021			Bond Future	107.1501	107.1501	107.5438	107.5438	0.367	0.0000	0.0000	7,824
2021/07/20	2046	03/02/2022			Bond Future	108.4062	108.4062	108.8092	108.8092	0.372	0.0000	0.0000	0
2021/07/20	2046	05/05/2022			Bond Future	107.8420	107.8420	108.2553	108.2553	0.383	0.0000	0.0000	0
2021/07/20	2046	04/08/2022			Bond Future	108.4600	108.4600	108.4600	108.4600	0.000	0.0000	0.0000	0
2021/07/20	2050	05/08/2021			Bond Future	109.0076	109.0076	109.6443	109.6443	0.584	0.0000	0.0000	10,116
2021/07/20	2050	04/11/2021			Bond Future	110.2020	110.2020	110.8488	110.8488	0.587	0.0000	0.0000	4,437
2021/07/20	2050	03/02/2022			Bond Future	109.5321	109.5321	110.1915	110.1915	0.602	0.0000	0.0000	0
2021/07/20	2050	05/05/2022			Bond Future	110.8518	110.8518	111.5248	111.5248	0.607	0.0000	0.0000	0
2021/07/20	2050	04/08/2022			Bond Future	112.3300	112.3300	112.3300	112.3300	0.000	0.0000	0.0000	0
2021/07/20	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	AL37	05/08/2021			Index Future	792.0540	792.0540	793.5970	793.5970	0.195	0.0000	0.0000	0
2021/07/20	AL37	04/11/2021			Index Future	800.6190	800.6190	802.2020	802.2020	0.198	0.0000	0.0000	0
2021/07/20	AL37	03/02/2022			Index Future	809.8030	809.8030	811.4390	811.4390	0.202	0.0000	0.0000	0
2021/07/20	AL37	05/05/2022			Index Future	819.3600	819.3600	821.0570	821.0570	0.207	0.0000	0.0000	0
2021/07/20	AL37	04/08/2022			Index Future	819.2700	819.2700	819.2700	819.2700	0.000	0.0000	0.0000	0
2021/07/20	AL7T	05/08/2021			Index Future	906.1010	906.1010	906.5910	906.5910	0.054	0.0000	0.0000	0
2021/07/20	AL7T	04/11/2021			Index Future	915.8990	915.8990	916.4210	916.4210	0.057	0.0000	0.0000	0
2021/07/20	AL7T	03/02/2022			Index Future	926.4050	926.4050	926.9730	926.9730	0.061	0.0000	0.0000	0
2021/07/20	AL7T	05/05/2022			Index Future	937.3390	937.3390	937.9600	937.9600	0.066	0.0000	0.0000	0
2021/07/20	AL7T	04/08/2022			Index Future	940.6900	940.6900	940.6900	940.6900	0.000	0.0000	0.0000	0
2021/07/20	ALBI	05/08/2021			Index Future	793.8410	793.8410	793.4910	793.4910	(0.044)	0.0000	0.0000	103
2021/07/20	ALBI	04/11/2021			Index Future	802.4250	802.4250	802.0950	802.0950	(0.041)	0.0000	0.0000	114
2021/07/20	ALBI	03/02/2022			Index Future	811.6290	811.6290	811.3300	811.3300	(0.037)	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
2021/07/20	ALBI	05/05/2022			Index Future	821.2080	821.2080	820.9470	820.9470	(0.032)	0.0000	0.0000	0
2021/07/20	ALBI	04/08/2022			Index Future	829.9900	829.9900	829.9900	829.9900	0.000	0.0000	0.0000	0
2021/07/20	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/07/20	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	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
2021/07/20	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/20	ES33	05/08/2021			Bond Future	11.2885	78.3521	11.3161	78.2048	0.244	0.0000	0.0000	0
2021/07/20	ES33	04/11/2021			Bond Future	11.5282	75.4356	11.5565	75.2890	0.245	0.0000	0.0000	350
2021/07/20	ES33	03/02/2022			Bond Future	11.7779	76.3203	11.8068	76.1753	0.245	0.0000	0.0000	0
2021/07/20	ES33	05/05/2022			Bond Future	12.0304	73.4628	12.0597	73.3198	0.244	0.0000	0.0000	0
2021/07/20	ES33	04/08/2022			Bond Future	11.7500	76.9683	11.7500	76.9683	0.000	0.0000	0.0000	0
2021/07/20	ES42	05/08/2021			Bond Future	11.8255	76.9628	11.8583	76.7656	0.277	0.0000	0.0000	0
2021/07/20	ES42	04/11/2021			Bond Future	12.0536	73.5483	12.0874	73.3513	0.281	0.0000	0.0000	4,779
2021/07/20	ES42	03/02/2022			Bond Future	12.2836	74.4115	12.3183	74.2154	0.283	0.0000	0.0000	0
2021/07/20	ES42	05/05/2022			Bond Future	12.5245	71.0501	12.5601	70.8554	0.285	0.0000	0.0000	0
2021/07/20	ES42	04/08/2022			Bond Future	12.2200	74.9034	12.2200	74.9034	0.000	0.0000	0.0000	0
2021/07/20	GOVI	05/08/2021	719.14	Call	GOVI	650,170.0000	65.0170	647,550.0000	64.7550	(0.403)	0	0	0
2021/07/20	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	GOVI	05/08/2021	719.13	Call	GOVI	650,270.0000	65.0270	647,650.0000	64.7650	(0.403)	0	0	0
2021/07/20	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	GOVI	05/08/2021			GOVI	784.1570	784.1570	783.8950	783.8950	(0.033)	0.0000	0.0000	700
2021/07/20	GOVI	05/08/2021	719.15	Call	GOVI	650,070.0000	65.0070	647,450.0000	64.7450	(0.403)	0	0	0
2021/07/20	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	GOVI	04/11/2021	728.41	Call	GOVI	642,270.0000	64.2270	639,850.0000	63.9850	(0.377)	0	0	0
2021/07/20	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	GOVI	04/11/2021	728.40	Call	GOVI	642,370.0000	64.2370	639,950.0000	63.9950	(0.377)	0	0	0
2021/07/20	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	GOVI	04/11/2021			GOVI	792.6370	792.6370	792.3950	792.3950	(0.031)	0.0000	0.0000	284
2021/07/20	GOVI	04/11/2021	728.42	Call	GOVI	642,170.0000	64.2170	639,750.0000	63.9750	(0.377)	0	0	0
2021/07/20	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	GOVI	03/02/2022	792.76	Call	GOVI	89,690.0000	8.9690	87,600.0000	8.7600	(2.330)	0	0	0
2021/07/20	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	GOVI	03/02/2022			GOVI	801.7290	801.7290	801.5200	801.5200	(0.026)	0.0000	0.0000	0
2021/07/20	GOVI	03/02/2022	792.75	Call	GOVI	89,790.0000	8.9790	87,700.0000	8.7700	(2.328)	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
2021/07/20	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	GOVI	03/02/2022	792.74	Call	GOVI	89,890.0000	8.9890	87,800.0000	8.7800	(2.325)	0	0	0
2021/07/20	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	GOVI	05/05/2022	788.25	Call	GOVI	229,410.0000	22.9410	227,700.0000	22.7700	(0.745)	0	0	0
2021/07/20	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	GOVI	05/05/2022			GOVI	811.1910	811.1910	811.0200	811.0200	(0.021)	0.0000	0.0000	0
2021/07/20	GOVI	05/05/2022	788.24	Call	GOVI	229,510.0000	22.9510	227,800.0000	22.7800	(0.745)	0	0	0
2021/07/20	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	GOVI	05/05/2022	788.23	Call	GOVI	229,610.0000	22.9610	227,900.0000	22.7900	(0.745)	0	0	0
2021/07/20	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	GOVI	04/08/2022	819.28	Call	GOVI	1,900.0000	0.1900	1,900.0000	0.1900	0.000	0	0	0
2021/07/20	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	GOVI	04/08/2022			GOVI	819.4700	819.4700	819.4700	819.4700	0.000	0.0000	0.0000	0
2021/07/20	GOVI	04/08/2022	819.27	Call	GOVI	2,000.0000	0.2000	2,000.0000	0.2000	0.000	0	0	0
2021/07/20	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	GOVI	04/08/2022	819.26	Call	GOVI	2,100.0000	0.2100	2,100.0000	0.2100	0.000	0	0	0
2021/07/20	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/07/20	IGOV	05/08/2021			Index Future	291.0410	291.0410	291.4900	291.4900	0.154	0.0000	0.0000	459
2021/07/20	IGOV	04/11/2021			Index Future	294.2610	294.2610	294.7230	294.7230	0.157	0.0000	0.0000	16
2021/07/20	IGOV	03/02/2022			Index Future	297.7080	297.7080	298.1890	298.1890	0.162	0.0000	0.0000	0
2021/07/20	IGOV	05/05/2022			Index Future	301.2920	301.2920	301.7930	301.7930	0.166	0.0000	0.0000	0
2021/07/20	IGOV	04/08/2022			Index Future	301.7900	301.7900	301.7900	301.7900	0.000	0.0000	0.0000	0
2021/07/20	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/07/20	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/07/20	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/07/20	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/07/20	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/07/20	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/07/20	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/07/20	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/07/20	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/07/20	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/07/20	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/07/20	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/07/20	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/07/20	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/07/20	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/07/20	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/07/20	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/07/20	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/07/20	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/07/20	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/07/20	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
2021/07/20	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/07/20	JBAF	21/07/2021			Jibar Tradeable Future	3.6750	96.3250	3.6850	96.3150	0.272	0.0000	0.0000	0
2021/07/20	JBAF	18/08/2021			Jibar Tradeable Future	3.7800	96.2200	3.7900	96.2100	0.265	0.0000	0.0000	0
2021/07/20	JBAF	15/09/2021			Jibar Tradeable Future	3.8150	96.1850	3.8250	96.1750	0.262	0.0000	0.0000	30,000
2021/07/20	JBAF	20/10/2021			Jibar Tradeable Future	4.0000	96.0000	3.9800	96.0200	(0.500)	0.0000	0.0000	0
2021/07/20	JBAF	17/11/2021			Jibar Tradeable Future	4.0500	95.9500	4.0300	95.9700	(0.494)	0.0000	0.0000	0
2021/07/20	JBAF	15/12/2021			Jibar Tradeable Future	4.2250	95.7750	4.1950	95.8050	(0.710)	0.0000	0.0000	0
2021/07/20	JBAF	16/03/2022			Jibar Tradeable Future	4.5000	95.5000	4.4600	95.5400	(0.889)	0.0000	0.0000	0
2021/07/20	JBAF	15/06/2022			Jibar Tradeable Future	4.8950	95.1050	4.8450	95.1550	(1.021)	0.0000	0.0000	471
2021/07/20	JBAF	21/09/2022			Jibar Tradeable Future	5.0750	94.9250	5.0300	94.9700	(0.887)	0.0000	0.0000	0
2021/07/20	JBAF	21/12/2022			Jibar Tradeable Future	5.4300	94.5700	5.3500	94.6500	(1.473)	0.0000	0.0000	0
2021/07/20	JBAF	15/03/2023			Jibar Tradeable Future	5.5800	94.4200	5.5450	94.4550	(0.627)	0.0000	0.0000	0
2021/07/20	JBAF	21/06/2023			Jibar Tradeable Future	5.6850	94.3150	5.6450	94.3550	(0.704)	0.0000	0.0000	0
2021/07/20	R023	05/08/2021	5.30	Call	Bond Future	159.7000	0.1597	178.5600	0.1786	11.810	0	0	0
2021/07/20	R023	05/08/2021	5.30	Put	Bond Future	75.8700	0.0759	60.4400	0.0604	(20.337)	0	0	0
2021/07/20	R023	05/08/2021	5.29	Call	Bond Future	150.1000	0.1501	168.2300	0.1682	12.079	0	0	0
2021/07/20	R023	05/08/2021	5.29	Put	Bond Future	81.3800	0.0814	65.2200	0.0652	(19.857)	0	0	0
2021/07/20	R023	05/08/2021			Bond Future	5.2445	107.1425	5.2218	107.1768	(0.432)	0.0000	0.0000	13,521
2021/07/20	R023	05/08/2021	5.31	Call	Bond Future	169.5900	0.1696	189.1600	0.1892	11.540	0	0	0
2021/07/20	R023	05/08/2021	5.31	Put	Bond Future	70.6600	0.0707	55.9400	0.0559	(20.832)	0	0	0
2021/07/20	R023	04/11/2021	4.91	Call	Bond Future	22.7200	0.0227	26.1900	0.0262	15.273	0	0	0
2021/07/20	R023	04/11/2021	4.91	Put	Bond Future	679.3600	0.6794	645.0100	0.6450	(5.056)	0	0	0
2021/07/20	R023	04/11/2021	4.90	Call	Bond Future	21.5200	0.0215	24.8300	0.0248	15.381	0	0	0
2021/07/20	R023	04/11/2021	4.90	Put	Bond Future	691.0000	0.6910	656.4900	0.6565	(4.994)	0	0	0
2021/07/20	R023	04/11/2021			Bond Future	5.4236	104.3831	5.3939	104.4209	(0.548)	0.0000	0.0000	3,370
2021/07/20	R023	04/11/2021	4.92	Call	Bond Future	23.8800	0.0239	27.5000	0.0275	15.159	0	0	0
2021/07/20	R023	04/11/2021	4.92	Put	Bond Future	667.6800	0.6677	633.4800	0.6335	(5.122)	0	0	0
2021/07/20	R023	03/02/2022	5.08	Call	Bond Future	57.9500	0.0580	65.4900	0.0655	13.011	0	0	0
2021/07/20	R023	03/02/2022	5.08	Put	Bond Future	628.4000	0.6284	593.0600	0.5931	(5.624)	0	0	0
2021/07/20	R023	03/02/2022			Bond Future	5.6327	105.5815	5.5910	105.6244	(0.740)	0.0000	0.0000	0
2021/07/20	R023	03/02/2022	5.07	Call	Bond Future	55.5600	0.0556	62.8800	0.0629	13.175	0	0	0
2021/07/20	R023	03/02/2022	5.07	Put	Bond Future	636.3800	0.6364	600.8200	0.6008	(5.588)	0	0	0
2021/07/20	R023	03/02/2022	5.06	Call	Bond Future	53.4400	0.0534	60.5400	0.0605	13.286	0	0	0
2021/07/20	R023	03/02/2022	5.06	Put	Bond Future	644.6200	0.6446	608.8400	0.6088	(5.551)	0	0	0
2021/07/20	R023	05/05/2022	6.31	Call	Bond Future	528.7300	0.5287	560.1400	0.5601	5.941	0	0	0
2021/07/20	R023	05/05/2022	6.31	Put	Bond Future	207.0100	0.2070	189.8100	0.1898	(8.309)	0	0	0
2021/07/20	R023	05/05/2022			Bond Future	5.9008	102.9187	5.8392	102.9673	(1.044)	0.0000	0.0000	0
2021/07/20	R023	05/05/2022	6.30	Call	Bond Future	523.0100	0.5230	554.2700	0.5543	5.977	0	0	0
2021/07/20	R023	05/05/2022	6.30	Put	Bond Future	209.1300	0.2091	191.7800	0.1918	(8.296)	0	0	0
2021/07/20	R023	05/05/2022	6.29	Call	Bond Future	517.3100	0.5173	548.4200	0.5484	6.014	0	0	0
2021/07/20	R023	05/05/2022	6.29	Put	Bond Future	211.2800	0.2113	193.7800	0.1938	(8.283)	0	0	0
2021/07/20	R023	04/08/2022	6.05	Call	Bond Future	5.5100	0.0055	5.5100	0.0055	0.000	0	0	0
2021/07/20	R023	04/08/2022	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	R023	04/08/2022			Bond Future	6.0400	104.3163	6.0400	104.3163	0.000	0.0000	0.0000	0
2021/07/20	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
2021/07/20	R023	04/08/2022	6.04	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	R023	04/08/2022	6.03	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	R023	04/08/2022	6.03	Put	Bond Future		5.5000	0.0055	5.5000	0.0055	0	0	0
2021/07/20	R035	05/08/2021	5.31	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	R035	05/08/2021	5.31	Put	Bond Future	44,937.4600	44.9375	45,055.9500	45.0560	0.264	0	0	0
2021/07/20	R035	05/08/2021	11.37	Call	Bond Future	6,266.7700	6.2668	6,146.8200	6.1468	(1.914)	0	0	0
2021/07/20	R035	05/08/2021	11.37	Put	Bond Future	14.6400	0.0146	13.1800	0.0132	(9.973)	0	0	100
2021/07/20	R035	05/08/2021			Bond Future	10.3755	93.1532	10.3934	93.0347	0.173	0.0000	0.0000	79,530
2021/07/20	R035	05/08/2021	5.30	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	R035	05/08/2021	5.30	Put	Bond Future	45,054.0400	45.0540	45,172.5300	45.1725	0.263	0	0	0
2021/07/20	R035	05/08/2021	5.29	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	R035	05/08/2021	5.29	Put	Bond Future	45,170.7500	45.1707	45,289.2400	45.2892	0.262	0	0	0
2021/07/20	R035	05/08/2021	10.77	Call	Bond Future	2,798.9500	2.7989	2,680.0600	2.6801	(4.248)	0	0	0
2021/07/20	R035	05/08/2021	10.77	Put	Bond Future	239.4800	0.2395	239.0800	0.2391	(0.167)	0	0	100
2021/07/20	R035	05/08/2021	10.02	Put	Bond Future	2,607.4000	2.6074	2,690.5400	2.6905	3.189	0	0	0
2021/07/20	R035	05/08/2021	10.02	Call	Bond Future	206.4900	0.2065	171.1400	0.1711	(17.119)	0	0	100
2021/07/20	R035	04/11/2021	11.20	Put	Bond Future	1,116.4300	1.1164	1,137.4400	1.1374	1.882	0	0	350
2021/07/20	R035	04/11/2021	10.60	Call	Bond Future	2,551.9200	2.5519	2,479.6600	2.4797	(2.832)	0	0	0
2021/07/20	R035	04/11/2021	10.60	Put	Bond Future	2,407.6800	2.4077	2,452.4200	2.4524	1.858	0	0	350
2021/07/20	R035	04/11/2021	10.11	Put	Bond Future	4,256.4400	4.2564	4,327.1900	4.3272	1.662	0	0	0
2021/07/20	R035	04/11/2021	10.11	Call	Bond Future	1,170.4900	1.1705	1,124.2400	1.1242	(3.951)	0	0	350
2021/07/20	R035	04/11/2021	10.12	Put	Bond Future	4,211.2000	4.2112	4,281.4100	4.2814	1.667	0	0	0
2021/07/20	R035	04/11/2021	10.12	Call	Bond Future	1,192.8600	1.1929	1,146.0700	1.1461	(3.923)	0	0	400
2021/07/20	R035	04/11/2021	10.62	Put	Bond Future	2,347.7200	2.3477	2,391.4900	2.3915	1.864	0	0	0
2021/07/20	R035	04/11/2021	10.62	Call	Bond Future	2,620.2900	2.6203	2,547.0600	2.5471	(2.795)	0	0	400
2021/07/20	R035	04/11/2021	11.75	Put	Bond Future	543.2200	0.5432	552.4800	0.5525	1.705	0	0	782
2021/07/20	R035	04/11/2021	11.08	Call	Bond Future	4,453.2100	4.4532	4,360.9800	4.3610	(2.071)	0	0	0
2021/07/20	R035	04/11/2021	11.08	Put	Bond Future	1,302.2900	1.3023	1,327.0600	1.3271	1.902	0	0	782
2021/07/20	R035	04/11/2021	10.23	Put	Bond Future	3,737.2900	3.7373	3,801.4000	3.8014	1.715	0	0	0
2021/07/20	R035	04/11/2021	12.53	Call	Bond Future	11,565.1600	11.5652	11,450.6100	11.4506	(0.990)	0	0	0
2021/07/20	R035	04/11/2021	12.53	Put	Bond Future	191.6600	0.1917	194.1100	0.1941	1.278	0	0	0
2021/07/20	R035	04/11/2021			Bond Future	10.5776	89.6768	10.5958	89.5598	0.172	0.0000	0.0000	42,476
2021/07/20	R035	04/11/2021	11.20	Call	Bond Future	4,995.7000	4.9957	4,899.7100	4.8997	(1.921)	0	0	0
2021/07/20	R035	04/11/2021	13.82	Call	Bond Future	17,745.6600	17.7457	17,628.7300	17.6287	(0.659)	0	0	0
2021/07/20	R035	04/11/2021	13.82	Put	Bond Future	13.3400	0.0133	13.4100	0.0134	0.525	0	0	400
2021/07/20	R035	04/11/2021	11.75	Call	Bond Future	7,646.8300	7.6468	7,539.0900	7.5391	(1.409)	0	0	0
2021/07/20	R035	04/11/2021	10.23	Call	Bond Future	1,457.9600	1.4580	1,405.0700	1.4051	(3.628)	0	0	782
2021/07/20	R035	04/11/2021	12.52	Call	Bond Future	11,516.0500	11.5161	11,401.5500	11.4015	(0.994)	0	0	0
2021/07/20	R035	04/11/2021	12.52	Put	Bond Future	195.1600	0.1952	197.6600	0.1977	1.281	0	0	0
2021/07/20	R035	04/11/2021	12.51	Call	Bond Future	11,466.9400	11.4669	11,352.4900	11.3525	(0.998)	0	0	0
2021/07/20	R035	04/11/2021	12.51	Put	Bond Future	198.7200	0.1987	201.2700	0.2013	1.283	0	0	0
2021/07/20	R035	03/02/2022	11.05	Put	Bond Future	2,526.1300	2.5261	2,564.5600	2.5646	1.521	0	0	1,600
2021/07/20	R035	03/02/2022	10.35	Put	Bond Future	4,761.6000	4.7616	4,825.5400	4.8255	1.343	0	0	0
2021/07/20	R035	03/02/2022	10.35	Call	Bond Future	1,966.4200	1.9664	1,915.9600	1.9160	(2.566)	0	0	1,600
2021/07/20	R035	03/02/2022	11.28	Call	Bond Future	5,041.8700	5.0419	4,959.0200	4.9590	(1.643)	0	0	0
2021/07/20	R035	03/02/2022	11.28	Put	Bond Future	2,038.5400	2.0385	2,070.0900	2.0701	1.548	0	0	200
2021/07/20	R035	03/02/2022	10.26	Put	Bond Future	5,131.9500	5.1320	5,199.4500	5.1995	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
2021/07/20	R035	03/02/2022	10.26	Call	Bond Future	1,745.3200	1.7453	1,698.4200	1.6984	(2.687)	0	0	200
2021/07/20	R035	03/02/2022	11.73	Call	Bond Future	6,966.1000	6.9661	6,872.6200	6.8726	(1.342)	0	0	0
2021/07/20	R035	03/02/2022	11.73	Put	Bond Future	1,350.4300	1.3504	1,371.3500	1.3713	1.549	0	0	280
2021/07/20	R035	03/02/2022	11.03	Call	Bond Future	4,072.2700	4.0723	3,996.9500	3.9969	(1.850)	0	0	0
2021/07/20	R035	03/02/2022	11.39	Call	Bond Future	5,496.7600	5.4968	5,410.9700	5.4110	(1.561)	0	0	0
2021/07/20	R035	03/02/2022	11.39	Put	Bond Future	1,843.6900	1.8437	1,872.3000	1.8723	1.552	0	0	683
2021/07/20	R035	03/02/2022	10.65	Call	Bond Future	2,802.4800	2.8025	2,740.4500	2.7405	(2.213)	0	0	0
2021/07/20	R035	03/02/2022	11.23	Call	Bond Future	4,840.4700	4.8405	4,759.0300	4.7590	(1.682)	0	0	0
2021/07/20	R035	03/02/2022	11.23	Put	Bond Future	2,134.9100	2.1349	2,167.8700	2.1679	1.544	0	0	0
2021/07/20	R035	03/02/2022	11.22	Call	Bond Future	4,801.1200	4.8011	4,719.9700	4.7200	(1.690)	0	0	0
2021/07/20	R035	03/02/2022	11.22	Put	Bond Future	2,155.3000	2.1553	2,188.5500	2.1885	1.543	0	0	0
2021/07/20	R035	03/02/2022			Bond Future	10.7871	90.7066	10.8055	90.5922	0.170	0.0000	0.0000	0
2021/07/20	R035	03/02/2022	11.05	Call	Bond Future	4,146.9200	4.1469	4,070.9500	4.0710	(1.832)	0	0	0
2021/07/20	R035	03/02/2022	11.88	Call	Bond Future	7,639.6800	7.6397	7,543.4300	7.5434	(1.260)	0	0	0
2021/07/20	R035	03/02/2022	11.88	Put	Bond Future	1,179.6100	1.1796	1,197.7600	1.1978	1.539	0	0	1,800
2021/07/20	R035	03/02/2022	11.03	Put	Bond Future	2,573.2600	2.5733	2,612.3400	2.6123	1.519	0	0	280
2021/07/20	R035	03/02/2022	10.10	Put	Bond Future	5,836.2300	5.8362	5,910.1300	5.9101	1.266	0	0	0
2021/07/20	R035	03/02/2022	10.10	Call	Bond Future	1,384.3100	1.3843	1,343.8100	1.3438	(2.926)	0	0	280
2021/07/20	R035	03/02/2022	10.65	Put	Bond Future	3,665.7500	3.6657	3,718.1200	3.7181	1.429	0	0	683
2021/07/20	R035	03/02/2022	9.70	Put	Bond Future	7,900.5700	7.9006	7,989.4300	7.9894	1.125	0	0	0
2021/07/20	R035	03/02/2022	9.70	Call	Bond Future	705.8800	0.7059	680.3400	0.6803	(3.618)	0	0	683
2021/07/20	R035	03/02/2022	11.24	Call	Bond Future	4,880.1800	4.8802	4,798.4600	4.7985	(1.675)	0	0	0
2021/07/20	R035	03/02/2022	11.24	Put	Bond Future	2,114.9500	2.1150	2,147.6300	2.1476	1.545	0	0	0
2021/07/20	R035	05/05/2022	11.64	Call	Bond Future	6,086.3300	6.0863	6,005.5100	6.0055	(1.328)	0	0	0
2021/07/20	R035	05/05/2022	11.64	Put	Bond Future	2,291.7700	2.2918	2,322.2500	2.3222	1.330	0	0	0
2021/07/20	R035	05/05/2022	11.63	Call	Bond Future	6,046.8900	6.0469	5,966.2900	5.9663	(1.333)	0	0	0
2021/07/20	R035	05/05/2022	11.63	Put	Bond Future	2,309.2600	2.3093	2,339.9600	2.3400	1.329	0	0	0
2021/07/20	R035	05/05/2022			Bond Future	10.9946	87.3007	11.0130	87.1893	0.167	0.0000	0.0000	0
2021/07/20	R035	05/05/2022	11.65	Call	Bond Future	6,126.1300	6.1261	6,045.0900	6.0451	(1.323)	0	0	0
2021/07/20	R035	05/05/2022	11.65	Put	Bond Future	2,274.7000	2.2747	2,304.9600	2.3050	1.330	0	0	0
2021/07/20	R035	04/08/2022	10.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	R035	04/08/2022	10.72	Put	Bond Future	61.9400	0.0619	61.9400	0.0619	0.000	0	0	0
2021/07/20	R035	04/08/2022	10.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	R035	04/08/2022	10.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	R035	04/08/2022			Bond Future	10.7300	91.2325	10.7300	91.2325	0.000	0.0000	0.0000	0
2021/07/20	R035	04/08/2022	10.74	Call	Bond Future	61.8700	0.0619	61.8700	0.0619	0.000	0	0	0
2021/07/20	R035	04/08/2022	10.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	R186	05/08/2021	8.62	Call	Bond Future	4,954.6400	4.9546	5,178.2200	5.1782	4.513	0	0	0
2021/07/20	R186	05/08/2021	8.62	Put	Bond Future	1.0200	0.0010	0.4600	0.0005	(54.902)	0	0	0
2021/07/20	R186	05/08/2021	8.61	Call	Bond Future	4,910.3800	4.9104	5,133.9200	5.1339	4.552	0	0	0
2021/07/20	R186	05/08/2021	8.61	Put	Bond Future	1.1000	0.0011	0.5000	0.0005	(54.545)	0	0	0
2021/07/20	R186	05/08/2021			Bond Future	7.5335	114.3312	7.4857	114.5553	(0.634)	0.0000	0.0000	75,374
2021/07/20	R186	05/08/2021	8.63	Call	Bond Future	4,998.8600	4.9989	5,222.4800	5.2225	4.473	0	0	0
2021/07/20	R186	05/08/2021	8.63	Put	Bond Future	0.9400	0.0009	0.4200	0.0004	(55.319)	0	0	0
2021/07/20	R186	04/11/2021	7.77	Call	Bond Future	1,606.3300	1.6063	1,723.0600	1.7231	7.267	0	0	0
2021/07/20	R186	04/11/2021	8.10	Call	Bond Future	2,491.3300	2.4913	2,641.7900	2.6418	6.039	0	0	0
2021/07/20	R186	04/11/2021	8.10	Put	Bond Future	851.7200	0.8517	772.2100	0.7722	(9.335)	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
2021/07/20	R186	04/11/2021	8.09	Call	Bond Future	2,461.4600	2.4615	2,610.9800	2.6110	6.074	0	0	0
2021/07/20	R186	04/11/2021	8.09	Put	Bond Future	865.5900	0.8656	785.1400	0.7851	(9.294)	0	0	0
2021/07/20	R186	04/11/2021			Bond Future	7.7286	115.5558	7.6770	115.7858	(0.667)	0.0000	0.0000	41,571
2021/07/20	R186	04/11/2021	7.77	Put	Bond Future	1,421.9300	1.4219	1,308.6900	1.3087	(7.964)	0	0	15,177
2021/07/20	R186	04/11/2021	8.77	Call	Bond Future	4,792.1900	4.7922	4,990.0700	4.9901	4.129	0	0	0
2021/07/20	R186	04/11/2021	8.77	Put	Bond Future	270.7300	0.2707	238.6400	0.2386	(11.853)	0	0	15,177
2021/07/20	R186	04/11/2021	8.11	Call	Bond Future	2,521.3700	2.5214	2,672.7700	2.6728	6.005	0	0	0
2021/07/20	R186	04/11/2021	8.11	Put	Bond Future	838.0300	0.8380	759.4600	0.7595	(9.376)	0	0	0
2021/07/20	R186	03/02/2022	7.30	Call	Bond Future	860.7000	0.8607	928.4300	0.9284	7.869	0	0	0
2021/07/20	R186	03/02/2022	7.30	Put	Bond Future	3,564.6800	3.5647	3,394.7700	3.3948	(4.766)	0	0	0
2021/07/20	R186	03/02/2022			Bond Future	7.9306	111.6005	7.8744	111.8381	(0.709)	0.0000	0.0000	0
2021/07/20	R186	03/02/2022	7.29	Call	Bond Future	848.0200	0.8480	915.0100	0.9150	7.900	0	0	0
2021/07/20	R186	03/02/2022	7.29	Put	Bond Future	3,595.5500	3.5956	3,424.9000	3.4249	(4.746)	0	0	0
2021/07/20	R186	03/02/2022	7.28	Call	Bond Future	835.2000	0.8352	901.4500	0.9014	7.932	0	0	0
2021/07/20	R186	03/02/2022	7.28	Put	Bond Future	3,626.2900	3.6263	3,454.9000	3.4549	(4.726)	0	0	0
2021/07/20	R186	05/05/2022	8.32	Call	Bond Future	2,654.0100	2.6540	2,789.3700	2.7894	5.100	0	0	0
2021/07/20	R186	05/05/2022	8.32	Put	Bond Future	1,969.6400	1.9696	1,858.8500	1.8588	(5.625)	0	0	0
2021/07/20	R186	05/05/2022			Bond Future	8.1479	112.9195	8.0864	113.1656	(0.756)	0.0000	0.0000	0
2021/07/20	R186	05/05/2022	8.31	Call	Bond Future	2,631.5900	2.6316	2,766.2900	2.7663	5.119	0	0	0
2021/07/20	R186	05/05/2022	8.31	Put	Bond Future	1,986.8400	1.9868	1,875.3900	1.8754	(5.609)	0	0	0
2021/07/20	R186	05/05/2022	8.30	Call	Bond Future	2,608.8600	2.6089	2,742.8900	2.7429	5.137	0	0	0
2021/07/20	R186	05/05/2022	8.30	Put	Bond Future	2,003.7500	2.0038	1,891.6300	1.8916	(5.596)	0	0	0
2021/07/20	R186	04/08/2022	8.15	Call	Bond Future	38.0700	0.0381	38.0700	0.0381	0.000	0	0	0
2021/07/20	R186	04/08/2022	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	R186	04/08/2022			Bond Future	8.1400	109.8897	8.1400	109.8897	0.000	0.0000	0.0000	0
2021/07/20	R186	04/08/2022	8.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	R186	04/08/2022	8.13	Put	Bond Future	38.0800	0.0381	38.0800	0.0381	0.000	0	0	0
2021/07/20	R186	04/08/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	R186	04/08/2022	8.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	R197	05/08/2021			Bond Future	321.6848	321.6848	321.7293	321.7293	0.014	0.0000	0.0000	1,110
2021/07/20	R197	04/11/2021			Bond Future	325.2092	325.2092	325.2640	325.2640	0.017	0.0000	0.0000	1,189
2021/07/20	R197	03/02/2022			Bond Future	320.8717	320.8717	320.9413	320.9413	0.022	0.0000	0.0000	0
2021/07/20	R197	05/05/2022			Bond Future	324.7378	324.7378	324.8245	324.8245	0.027	0.0000	0.0000	0
2021/07/20	R197	04/08/2022			Bond Future	324.7400	324.7400	324.7400	324.7400	0.000	0.0000	0.0000	0
2021/07/20	R202	05/08/2021			Bond Future	236.2838	236.2838	236.3328	236.3328	0.021	0.0000	0.0000	9,315
2021/07/20	R202	04/11/2021			Bond Future	238.8726	238.8726	238.9292	238.9292	0.024	0.0000	0.0000	3,802
2021/07/20	R202	03/02/2022			Bond Future	237.3438	237.3438	237.4118	237.4118	0.029	0.0000	0.0000	0
2021/07/20	R202	05/05/2022			Bond Future	240.2032	240.2032	240.2838	240.2838	0.034	0.0000	0.0000	0
2021/07/20	R202	04/08/2022			Bond Future	239.8800	239.8800	239.8800	239.8800	0.000	0.0000	0.0000	0
2021/07/20	R209	05/08/2021	11.81	Call	Bond Future	7,876.2900	7.8763	7,713.4400	7.7134	(2.068)	0	0	0
2021/07/20	R209	05/08/2021	11.81	Put	Bond Future	0.6300	0.0006	0.5400	0.0005	(14.286)	0	0	0
2021/07/20	R209	05/08/2021			Bond Future	10.3253	71.8291	10.3535	71.6663	0.273	0.0000	0.0000	26,637
2021/07/20	R209	05/08/2021	11.80	Call	Bond Future	7,827.7000	7.8277	7,664.8500	7.6649	(2.080)	0	0	0
2021/07/20	R209	05/08/2021	11.80	Put	Bond Future	0.6700	0.0007	0.5800	0.0006	(13.433)	0	0	0
2021/07/20	R209	05/08/2021	11.79	Call	Bond Future	7,779.0600	7.7791	7,616.2000	7.6162	(2.094)	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
2021/07/20	R209	05/08/2021	11.79	Put	Bond Future	0.7200	0.0007	0.6200	0.0006	(13.889)	0	0	0
2021/07/20	R209	04/11/2021	10.00	Call	Bond Future	904.1000	0.9041	849.0100	0.8490	(6.093)	0	0	0
2021/07/20	R209	04/11/2021	10.00	Put	Bond Future	3,827.9000	3.8279	3,935.2200	3.9352	2.804	0	0	3,100
2021/07/20	R209	04/11/2021	12.00	Call	Bond Future	8,026.7500	8.0267	7,874.4800	7.8745	(1.897)	0	0	0
2021/07/20	R209	04/11/2021	12.00	Put	Bond Future	279.9900	0.2800	290.1300	0.2901	3.622	0	0	9,000
2021/07/20	R209	04/11/2021	10.50	Call	Bond Future	2,096.8900	2.0969	2,004.7100	2.0047	(4.396)	0	0	0
2021/07/20	R209	04/11/2021	12.19	Call	Bond Future	8,855.2600	8.8553	8,700.5400	8.7005	(1.747)	0	0	0
2021/07/20	R209	04/11/2021	12.19	Put	Bond Future	216.3700	0.2164	224.0600	0.2241	3.554	0	0	0
2021/07/20	R209	04/11/2021	12.17	Call	Bond Future	8,768.1700	8.7682	8,613.6700	8.6137	(1.762)	0	0	0
2021/07/20	R209	04/11/2021			Bond Future	10.5036	69.4587	10.5325	69.2963	0.275	0.0000	0.0000	6,851
2021/07/20	R209	04/11/2021	10.50	Put	Bond Future	2,117.1900	2.1172	2,187.4200	2.1874	3.317	0	0	9,400
2021/07/20	R209	04/11/2021	9.50	Put	Bond Future	6,259.2600	6.2593	6,399.4100	6.3994	2.239	0	0	0
2021/07/20	R209	04/11/2021	9.50	Call	Bond Future	256.5500	0.2566	234.2900	0.2343	(8.677)	0	0	6,000
2021/07/20	R209	04/11/2021	12.18	Call	Bond Future	8,811.6900	8.8117	8,657.0800	8.6571	(1.755)	0	0	0
2021/07/20	R209	04/11/2021	12.18	Put	Bond Future	219.2800	0.2193	227.0800	0.2271	3.557	0	0	0
2021/07/20	R209	04/11/2021	12.17	Put	Bond Future	222.2900	0.2223	230.2000	0.2302	3.558	0	0	0
2021/07/20	R209	03/02/2022	11.03	Call	Bond Future	3,825.8000	3.8258	3,719.0800	3.7191	(2.789)	0	0	0
2021/07/20	R209	03/02/2022	11.03	Put	Bond Future	1,960.8300	1.9608	2,015.2800	2.0153	2.777	0	0	0
2021/07/20	R209	03/02/2022	11.02	Call	Bond Future	3,791.9700	3.7920	3,685.6900	3.6857	(2.803)	0	0	0
2021/07/20	R209	03/02/2022	11.02	Put	Bond Future	1,979.8800	1.9799	2,034.7700	2.0348	2.772	0	0	0
2021/07/20	R209	03/02/2022			Bond Future	10.6841	70.2565	10.7134	70.0954	0.275	0.0000	0.0000	0
2021/07/20	R209	03/02/2022	11.04	Call	Bond Future	3,859.5500	3.8595	3,752.3800	3.7524	(2.777)	0	0	0
2021/07/20	R209	03/02/2022	11.04	Put	Bond Future	1,941.7500	1.9418	1,995.7500	1.9957	2.781	0	0	0
2021/07/20	R209	05/05/2022	11.44	Call	Bond Future	5,071.8300	5.0718	4,961.4300	4.9614	(2.177)	0	0	0
2021/07/20	R209	05/05/2022	11.44	Put	Bond Future	2,101.6500	2.1016	2,150.8600	2.1509	2.341	0	0	0
2021/07/20	R209	05/05/2022	11.43	Call	Bond Future	5,037.7200	5.0377	4,927.6500	4.9276	(2.185)	0	0	0
2021/07/20	R209	05/05/2022	11.43	Put	Bond Future	2,117.8600	2.1179	2,167.4000	2.1674	2.339	0	0	0
2021/07/20	R209	05/05/2022			Bond Future	10.8682	67.9457	10.8980	67.7861	0.274	0.0000	0.0000	0
2021/07/20	R209	05/05/2022	11.45	Call	Bond Future	5,106.0100	5.1060	4,995.2800	4.9953	(2.169)	0	0	0
2021/07/20	R209	05/05/2022	11.45	Put	Bond Future	2,085.5600	2.0856	2,134.4400	2.1344	2.344	0	0	0
2021/07/20	R209	04/08/2022	10.57	Put	Bond Future	55.2000	0.0552	55.2000	0.0552	0.000	0	0	0
2021/07/20	R209	04/08/2022	10.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	R209	04/08/2022	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	R209	04/08/2022			Bond Future	10.5800	71.3016	10.5800	71.3016	0.000	0.0000	0.0000	0
2021/07/20	R209	04/08/2022	10.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	R209	04/08/2022	10.59	Call	Bond Future	55.1300	0.0551	55.1300	0.0551	0.000	0	0	0
2021/07/20	R209	04/08/2022	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	R210	05/08/2021			Bond Future	209.1583	209.1583	209.1963	209.1963	0.018	0.0000	0.0000	1,305
2021/07/20	R210	04/11/2021			Bond Future	208.6662	208.6662	208.7110	208.7110	0.021	0.0000	0.0000	1,434
2021/07/20	R210	03/02/2022			Bond Future	211.1122	211.1122	211.1668	211.1668	0.026	0.0000	0.0000	0
2021/07/20	R210	05/05/2022			Bond Future	210.8202	210.8202	210.8860	210.8860	0.031	0.0000	0.0000	0
2021/07/20	R210	04/08/2022			Bond Future	210.6500	210.6500	210.6500	210.6500	0.000	0.0000	0.0000	0
2021/07/20	R212	05/08/2021			Bond Future	173.1417	173.1417	173.1447	173.1447	0.002	0.0000	0.0000	2,457
2021/07/20	R212	04/11/2021			Bond Future	175.0386	175.0386	175.0469	175.0469	0.005	0.0000	0.0000	0
2021/07/20	R213	05/08/2021	10.85	Call	Bond Future	7,705.7700	7.7058	7,774.2200	7.7742	0.888	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
2021/07/20	R213	05/08/2021	10.85	Put	Bond Future	0.2900	0.0003	0.1700	0.0002	(41.379)	0	0	0
2021/07/20	R213	05/08/2021	10.84	Call	Bond Future	7,656.2500	7.6563	7,724.6900	7.7247	0.894	0	0	0
2021/07/20	R213	05/08/2021	10.84	Put	Bond Future	0.3100	0.0003	0.1800	0.0002	(41.935)	0	0	0
2021/07/20	R213	05/08/2021	10.14	Put	Bond Future	27.5700	0.0276	21.2800	0.0213	(22.815)	0	0	0
2021/07/20	R213	05/08/2021	9.34	Put	Bond Future	944.8900	0.9449	883.8700	0.8839	(6.458)	0	0	0
2021/07/20	R213	05/08/2021	9.34	Call	Bond Future	675.5900	0.6756	683.1400	0.6831	1.118	0	0	0
2021/07/20	R213	05/08/2021			Bond Future	9.3880	88.2625	9.3757	88.3310	(0.130)	0.0000	0.0000	9,022
2021/07/20	R213	05/08/2021	10.86	Call	Bond Future	7,755.2500	7.7552	7,823.7100	7.8237	0.883	0	0	0
2021/07/20	R213	05/08/2021	10.86	Put	Bond Future	0.2700	0.0003	0.1600	0.0002	(40.741)	0	0	0
2021/07/20	R213	05/08/2021	10.78	Call	Bond Future	7,358.3100	7.3583	7,426.6800	7.4267	0.929	0	0	0
2021/07/20	R213	05/08/2021	10.78	Put	Bond Future	0.4900	0.0005	0.2900	0.0003	(40.816)	0	0	0
2021/07/20	R213	05/08/2021	10.14	Call	Bond Future	4,109.9500	4.1100	4,172.2300	4.1722	1.515	0	0	0
2021/07/20	R213	04/11/2021	11.10	Put	Bond Future	244.4800	0.2445	234.1200	0.2341	(4.238)	0	0	0
2021/07/20	R213	04/11/2021	11.11	Call	Bond Future	8,058.1100	8.0581	8,119.8000	8.1198	0.766	0	0	0
2021/07/20	R213	04/11/2021	11.09	Put	Bond Future	248.1300	0.2481	237.6500	0.2377	(4.224)	0	0	0
2021/07/20	R213	04/11/2021			Bond Future	9.5795	85.6789	9.5663	85.7508	(0.138)	0.0000	0.0000	280
2021/07/20	R213	04/11/2021	11.10	Call	Bond Future	8,013.7500	8.0138	8,075.3200	8.0753	0.768	0	0	0
2021/07/20	R213	04/11/2021	11.11	Put	Bond Future	240.8900	0.2409	230.6500	0.2307	(4.251)	0	0	0
2021/07/20	R213	04/11/2021	11.09	Call	Bond Future	7,969.4200	7.9694	8,030.8700	8.0309	0.771	0	0	0
2021/07/20	R213	03/02/2022	10.67	Call	Bond Future	5,653.3100	5.6533	5,705.2800	5.7053	0.919	0	0	0
2021/07/20	R213	03/02/2022	10.67	Put	Bond Future	1,117.7500	1.1178	1,093.1900	1.0932	(2.197)	0	0	220
2021/07/20	R213	03/02/2022	10.60	Put	Bond Future	1,197.3000	1.1973	1,171.4900	1.1715	(2.156)	0	0	430
2021/07/20	R213	03/02/2022	10.00	Call	Bond Future	3,306.4900	3.3065	3,344.6800	3.3447	1.155	0	0	0
2021/07/20	R213	03/02/2022	10.00	Put	Bond Future	2,147.2400	2.1472	2,108.9000	2.1089	(1.786)	0	0	430
2021/07/20	R213	03/02/2022	9.22	Put	Bond Future	4,376.9300	4.3769	4,320.3400	4.3203	(1.293)	0	0	0
2021/07/20	R213	03/02/2022	8.80	Put	Bond Future	6,070.3300	6.0703	6,005.4400	6.0054	(1.069)	0	0	0
2021/07/20	R213	03/02/2022	8.80	Call	Bond Future	703.6300	0.7036	715.2700	0.7153	1.654	0	0	102
2021/07/20	R213	03/02/2022	9.58	Put	Bond Future	3,205.3000	3.2053	3,156.9600	3.1570	(1.508)	0	0	200
2021/07/20	R213	03/02/2022	8.63	Put	Bond Future	6,872.4400	6.8724	6,804.9300	6.8049	(0.982)	0	0	0
2021/07/20	R213	03/02/2022	8.63	Call	Bond Future	528.3900	0.5284	537.4100	0.5374	1.707	0	0	200
2021/07/20	R213	03/02/2022	9.98	Call	Bond Future	3,246.0100	3.2460	3,283.7300	3.2837	1.162	0	0	0
2021/07/20	R213	03/02/2022	9.98	Put	Bond Future	2,190.3900	2.1904	2,151.5800	2.1516	(1.772)	0	0	0
2021/07/20	R213	03/02/2022			Bond Future	9.7781	86.6627	9.7636	86.7392	(0.148)	0.0000	0.0000	0
2021/07/20	R213	03/02/2022	10.17	Call	Bond Future	3,853.1900	3.8532	3,895.2400	3.8952	1.091	0	0	0
2021/07/20	R213	03/02/2022	10.17	Put	Bond Future	1,819.8700	1.8199	1,785.3900	1.7854	(1.895)	0	0	220
2021/07/20	R213	03/02/2022	9.15	Put	Bond Future	4,633.7100	4.6337	4,575.6100	4.5756	(1.254)	0	0	0
2021/07/20	R213	03/02/2022	9.15	Call	Bond Future	1,236.8500	1.2369	1,255.2800	1.2553	1.490	0	0	220
2021/07/20	R213	03/02/2022	10.60	Call	Bond Future	5,388.6000	5.3886	5,439.3200	5.4393	0.941	0	0	0
2021/07/20	R213	03/02/2022	9.22	Call	Bond Future	1,367.3200	1.3673	1,387.2600	1.3873	1.458	0	0	430
2021/07/20	R213	03/02/2022	10.25	Call	Bond Future	4,121.9600	4.1220	4,165.7600	4.1658	1.063	0	0	0
2021/07/20	R213	03/02/2022	10.25	Put	Bond Future	1,681.4600	1.6815	1,648.7300	1.6487	(1.947)	0	0	102
2021/07/20	R213	03/02/2022	9.76	Call	Bond Future	2,615.2100	2.6152	2,647.6900	2.6477	1.242	0	0	0
2021/07/20	R213	03/02/2022	9.76	Put	Bond Future	2,710.6400	2.7106	2,666.5900	2.6666	(1.625)	0	0	102
2021/07/20	R213	03/02/2022	10.15	Call	Bond Future	3,787.1000	3.7871	3,828.7100	3.8287	1.099	0	0	0
2021/07/20	R213	03/02/2022	10.15	Put	Bond Future	1,855.9900	1.8560	1,821.0700	1.8211	(1.881)	0	0	200
2021/07/20	R213	03/02/2022	9.58	Call	Bond Future	2,152.6800	2.1527	2,180.8700	2.1809	1.310	0	0	0
2021/07/20	R213	03/02/2022	9.97	Call	Bond Future	3,215.9700	3.2160	3,253.4500	3.2535	1.165	0	0	0
2021/07/20	R213	03/02/2022	9.97	Put	Bond Future	2,212.2200	2.2122	2,173.1700	2.1732	(1.765)	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
2021/07/20	R213	03/02/2022	9.96	Call	Bond Future	3,185.8100	3.1858	3,223.0500	3.2231	1.169	0	0	0
2021/07/20	R213	03/02/2022	9.96	Put	Bond Future	2,233.9800	2.2340	2,194.6900	2.1947	(1.759)	0	0	0
2021/07/20	R213	05/05/2022	10.65	Put	Bond Future	1,799.7600	1.7998	1,768.6900	1.7687	(1.726)	0	0	0
2021/07/20	R213	05/05/2022	10.63	Call	Bond Future	5,086.8800	5.0869	5,137.1600	5.1372	0.988	0	0	0
2021/07/20	R213	05/05/2022			Bond Future	9.9761	84.1548	9.9602	84.2365	(0.160)	0.0000	0.0000	0
2021/07/20	R213	05/05/2022	10.64	Call	Bond Future	5,120.9500	5.1210	5,171.4100	5.1714	0.985	0	0	0
2021/07/20	R213	05/05/2022	10.64	Put	Bond Future	1,814.1200	1.8141	1,782.8700	1.7829	(1.723)	0	0	0
2021/07/20	R213	05/05/2022	10.65	Call	Bond Future	5,155.0800	5.1551	5,205.7200	5.2057	0.982	0	0	0
2021/07/20	R213	05/05/2022	10.63	Put	Bond Future	1,828.5900	1.8286	1,797.1600	1.7972	(1.719)	0	0	0
2021/07/20	R213	04/08/2022	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	R213	04/08/2022	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	R213	04/08/2022	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	R213	04/08/2022			Bond Future	9.8900	86.6177	9.8900	86.6177	0.000	0.0000	0.0000	0
2021/07/20	R213	04/08/2022	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	R213	04/08/2022	9.90	Call	Bond Future	50.6800	0.0507	50.6800	0.0507	0.000	0	0	0
2021/07/20	R213	04/08/2022	9.88	Put	Bond Future	50.7100	0.0507	50.7100	0.0507	0.000	0	0	0
2021/07/20	R214	05/08/2021	12.03	Put	Bond Future	3.1700	0.0032	2.9900	0.0030	(5.678)	0	0	0
2021/07/20	R214	05/08/2021	12.01	Call	Bond Future	6,788.9500	6.7889	6,594.5800	6.5946	(2.863)	0	0	0
2021/07/20	R214	05/08/2021			Bond Future	10.7451	68.4840	10.7784	68.2898	0.310	0.0000	0.0000	17,880
2021/07/20	R214	05/08/2021	12.02	Call	Bond Future	6,837.8500	6.8378	6,643.4900	6.6435	(2.842)	0	0	0
2021/07/20	R214	05/08/2021	12.02	Put	Bond Future	3.3300	0.0033	3.1500	0.0032	(5.405)	0	0	0
2021/07/20	R214	05/08/2021	12.03	Call	Bond Future	6,886.7100	6.8867	6,692.3500	6.6924	(2.822)	0	0	0
2021/07/20	R214	05/08/2021	12.01	Put	Bond Future	3.5100	0.0035	3.3200	0.0033	(5.413)	0	0	0
2021/07/20	R214	04/11/2021	12.47	Call	Bond Future	8,227.1400	8.2271	8,045.5300	8.0455	(2.207)	0	0	0
2021/07/20	R214	04/11/2021	12.46	Call	Bond Future	8,184.4800	8.1845	8,003.0500	8.0030	(2.217)	0	0	0
2021/07/20	R214	04/11/2021	12.46	Put	Bond Future	281.4200	0.2814	294.2600	0.2943	4.563	0	0	0
2021/07/20	R214	04/11/2021			Bond Future	10.9228	65.9407	10.9570	65.7464	0.313	0.0000	0.0000	1,764
2021/07/20	R214	04/11/2021	12.47	Put	Bond Future	277.8500	0.2779	290.5100	0.2905	4.556	0	0	0
2021/07/20	R214	04/11/2021	12.48	Call	Bond Future	8,269.8300	8.2698	8,088.0600	8.0881	(2.198)	0	0	0
2021/07/20	R214	04/11/2021	12.48	Put	Bond Future	274.3800	0.2744	286.8800	0.2869	4.556	0	0	0
2021/07/20	R214	03/02/2022	11.40	Put	Bond Future	2,148.3600	2.1484	2,217.9600	2.2180	3.240	0	0	0
2021/07/20	R214	03/02/2022	11.41	Call	Bond Future	3,782.6800	3.7827	3,658.1700	3.6582	(3.292)	0	0	0
2021/07/20	R214	03/02/2022	11.39	Put	Bond Future	2,168.3700	2.1684	2,238.5100	2.2385	3.235	0	0	0
2021/07/20	R214	03/02/2022			Bond Future	11.1059	66.6979	11.1408	66.5043	0.315	0.0000	0.0000	0
2021/07/20	R214	03/02/2022	11.40	Call	Bond Future	3,749.3900	3.7494	3,625.4200	3.6254	(3.306)	0	0	0
2021/07/20	R214	03/02/2022	11.41	Put	Bond Future	2,128.3400	2.1283	2,197.4000	2.1974	3.245	0	0	0
2021/07/20	R214	03/02/2022	11.39	Call	Bond Future	3,716.0200	3.7160	3,592.5900	3.5926	(3.322)	0	0	0
2021/07/20	R214	05/05/2022	11.74	Put	Bond Future	2,313.6600	2.3137	2,378.8900	2.3789	2.819	0	0	0
2021/07/20	R214	05/05/2022	11.75	Call	Bond Future	4,732.4500	4.7325	4,604.6100	4.6046	(2.701)	0	0	0
2021/07/20	R214	05/05/2022	11.73	Put	Bond Future	2,331.8600	2.3319	2,397.5100	2.3975	2.815	0	0	0
2021/07/20	R214	05/05/2022			Bond Future	11.2858	64.2065	11.3214	64.0139	0.316	0.0000	0.0000	0
2021/07/20	R214	05/05/2022	11.74	Call	Bond Future	4,699.6100	4.6996	4,572.1900	4.5722	(2.711)	0	0	0
2021/07/20	R214	05/05/2022	11.75	Put	Bond Future	2,295.6000	2.2956	2,360.4100	2.3604	2.823	0	0	0
2021/07/20	R214	05/05/2022	11.73	Call	Bond Future	4,666.8400	4.6668	4,539.8400	4.5398	(2.721)	0	0	0
2021/07/20	R214	04/08/2022	10.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	R214	04/08/2022	10.99	Call	Bond Future	56.3400	0.0563	56.3400	0.0563	0.000	0	0	0
2021/07/20	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
2021/07/20	R214	04/08/2022	10.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	R214	04/08/2022	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	R214	04/08/2022	10.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	R214	04/08/2022	10.97	Put	Bond Future	56.4200	0.0564	56.4200	0.0564	0.000	0	0	0
2021/07/20	R248	05/08/2021	12.51	Put	Bond Future	0.7700	0.0008	0.6400	0.0006	(16.883)	0	0	0
2021/07/20	R248	05/08/2021	12.52	Call	Bond Future	11,539.7500	11.5397	11,330.8800	11.3309	(1.810)	0	0	0
2021/07/20	R248	05/08/2021	12.50	Put	Bond Future	0.8000	0.0008	0.6600	0.0007	(17.500)	0	0	0
2021/07/20	R248	05/08/2021	11.20	Put	Bond Future	181.1800	0.1812	189.4900	0.1895	4.587	0	0	0
2021/07/20	R248	05/08/2021	11.20	Call	Bond Future	3,468.4000	3.4684	3,267.9700	3.2680	(5.779)	0	0	0
2021/07/20	R248	05/08/2021	10.50	Put	Bond Future	2,191.9700	2.1920	2,328.2600	2.3283	6.218	0	0	0
2021/07/20	R248	05/08/2021	10.30	Call	Bond Future	119.6600	0.1197	88.5500	0.0886	(25.999)	0	0	1,300
2021/07/20	R248	05/08/2021	10.90	Put	Bond Future	599.2500	0.5992	640.2500	0.6403	6.842	0	0	0
2021/07/20	R248	05/08/2021	10.90	Call	Bond Future	1,769.3500	1.7694	1,601.6100	1.6016	(9.480)	0	0	1,300
2021/07/20	R248	05/08/2021	10.60	Put	Bond Future	1,659.3600	1.6594	1,769.8900	1.7699	6.661	0	0	0
2021/07/20	R248	05/08/2021	10.60	Call	Bond Future	611.0300	0.6110	512.8200	0.5128	(16.073)	0	0	0
2021/07/20	R248	05/08/2021			Bond Future	10.7400	86.5112	10.7683	86.3024	0.263	0.0000	0.0000	98,939
2021/07/20	R248	05/08/2021	12.51	Call	Bond Future	11,483.1400	11.4831	11,274.2700	11.2743	(1.819)	0	0	0
2021/07/20	R248	05/08/2021	12.52	Put	Bond Future	0.7400	0.0007	0.6100	0.0006	(17.568)	0	0	0
2021/07/20	R248	05/08/2021	12.50	Call	Bond Future	11,426.4400	11.4264	11,217.5600	11.2176	(1.828)	0	0	0
2021/07/20	R248	05/08/2021	10.00	Put	Bond Future	5,828.9300	5.8289	6,032.3400	6.0323	3.490	0	0	0
2021/07/20	R248	05/08/2021	10.00	Call	Bond Future	14.4000	0.0144	9.0700	0.0091	(37.014)	0	0	0
2021/07/20	R248	05/08/2021	10.50	Call	Bond Future	380.5800	0.3806	308.1300	0.3081	(19.037)	0	0	0
2021/07/20	R248	05/08/2021	10.30	Put	Bond Future	3,493.9700	3.4940	3,671.6000	3.6716	5.084	0	0	0
2021/07/20	R248	04/11/2021	12.85	Call	Bond Future	12,294.9700	12.2950	12,094.2700	12.0943	(1.632)	0	0	0
2021/07/20	R248	04/11/2021	12.85	Put	Bond Future	226.6400	0.2266	234.3700	0.2344	3.411	0	0	0
2021/07/20	R248	04/11/2021			Bond Future	10.9170	83.0266	10.9460	82.8182	0.266	0.0000	0.0000	116,011
2021/07/20	R248	04/11/2021	10.30	Put	Bond Future	5,531.2100	5.5312	5,680.9400	5.6809	2.707	0	0	0
2021/07/20	R248	04/11/2021	10.30	Call	Bond Future	868.7400	0.8687	810.0400	0.8100	(6.757)	0	0	1,200
2021/07/20	R248	04/11/2021	9.60	Put	Bond Future	10,692.5700	10.6926	10,885.8200	10.8858	1.807	0	0	0
2021/07/20	R248	04/11/2021	9.60	Call	Bond Future	154.2000	0.1542	139.0200	0.1390	(9.844)	0	0	1,200
2021/07/20	R248	04/11/2021	12.84	Call	Bond Future	12,243.4700	12.2435	12,042.8700	12.0429	(1.638)	0	0	0
2021/07/20	R248	04/11/2021	12.84	Put	Bond Future	229.1700	0.2292	237.0000	0.2370	3.417	0	0	0
2021/07/20	R248	04/11/2021	12.83	Call	Bond Future	12,191.9800	12.1920	11,991.4800	11.9915	(1.645)	0	0	0
2021/07/20	R248	04/11/2021	12.83	Put	Bond Future	231.7900	0.2318	239.7200	0.2397	3.421	0	0	0
2021/07/20	R248	03/02/2022	11.48	Call	Bond Future	5,026.1100	5.0261	4,886.9900	4.8870	(2.768)	0	0	0
2021/07/20	R248	03/02/2022	11.49	Put	Bond Future	2,419.4700	2.4195	2,487.0200	2.4870	2.792	0	0	0
2021/07/20	R248	03/02/2022	11.47	Call	Bond Future	4,983.1400	4.9831	4,844.5700	4.8446	(2.781)	0	0	0
2021/07/20	R248	03/02/2022			Bond Future	11.0996	83.9800	11.1293	83.7728	0.268	0.0000	0.0000	0
2021/07/20	R248	03/02/2022	11.48	Put	Bond Future	2,442.5400	2.4425	2,510.6500	2.5106	2.788	0	0	0
2021/07/20	R248	03/02/2022	11.49	Call	Bond Future	5,068.9600	5.0690	4,929.2800	4.9293	(2.756)	0	0	0
2021/07/20	R248	03/02/2022	11.47	Put	Bond Future	2,465.6000	2.4656	2,534.2600	2.5343	2.785	0	0	0
2021/07/20	R248	05/05/2022	11.80	Call	Bond Future	6,112.5800	6.1126	5,972.4100	5.9724	(2.293)	0	0	0
2021/07/20	R248	05/05/2022	11.79	Call	Bond Future	6,070.0300	6.0700	5,930.2900	5.9303	(2.302)	0	0	0
2021/07/20	R248	05/05/2022	11.79	Put	Bond Future	2,727.2500	2.7273	2,793.0800	2.7931	2.414	0	0	0
2021/07/20	R248	05/05/2022			Bond Future	11.2791	80.5578	11.3094	80.3522	0.269	0.0000	0.0000	0
2021/07/20	R248	05/05/2022	11.80	Put	Bond Future	2,706.8900	2.7069	2,772.2900	2.7723	2.416	0	0	0
2021/07/20	R248	05/05/2022	11.81	Call	Bond Future	6,155.2200	6.1552	6,014.6000	6.0146	(2.285)	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
2021/07/20	R248	05/05/2022	11.81	Put	Bond Future	2,686.7000	2.6867	2,751.6500	2.7517	2.417	0	0	0
2021/07/20	R248	04/08/2022	10.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	R248	04/08/2022	10.98	Put	Bond Future	71.0100	0.0710	71.0100	0.0710	0.000	0	0	0
2021/07/20	R248	04/08/2022	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	R248	04/08/2022	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/20	R248	04/08/2022			Bond Future	10.9900	84.7560	10.9900	84.7560	0.000	0.0000	0.0000	0
2021/07/20	R248	04/08/2022	11.00	Call	Bond Future	70.9100	0.0709	70.9100	0.0709	0.000	0	0	0
2021/07/20	R248	04/08/2022	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**1365584**