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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/07/2021 TO 23/07/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	2025	05/08/2021		Bond Future	152.9616	152.9616	153.1415	153.1415	0.118	0.0000	0.0000	4,073
2021/07/23	2025	04/11/2021		Bond Future	154.6390	154.6390	154.8200	154.8200	0.117	0.0000	0.0000	1,679
2021/07/23	2025	03/02/2022		Bond Future	154.8879	154.8879	155.0706	155.0706	0.118	0.0000	0.0000	0
2021/07/23	2025	05/05/2022		Bond Future	156.7605	156.7605	156.9451	156.9451	0.118	0.0000	0.0000	0
2021/07/23	2025	04/08/2022		Bond Future	157.0818	157.0818	157.2685	157.2685	0.119	0.0000	0.0000	50
2021/07/23	2029	05/08/2021		Bond Future	112.6786	112.6786	113.0156	113.0156	0.299	0.0000	0.0000	2,437
2021/07/23	2029	04/11/2021		Bond Future	112.7448	112.7448	113.0849	113.0849	0.302	0.0000	0.0000	2,764

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
2021/07/23	2029	03/02/2022			Bond Future	114.0699	114.0699	114.4137	114.4137	0.301	0.0000	0.0000	0
2021/07/23	2029	05/05/2022			Bond Future	114.2601	114.2601	114.6078	114.6078	0.304	0.0000	0.0000	0
2021/07/23	2029	04/08/2022			Bond Future	115.6623	115.6623	116.0142	116.0142	0.304	0.0000	0.0000	0
2021/07/23	2030	05/08/2021	10.42	Call	Bond Future	7,549.3600	7.5494	7,788.1700	7.7882	3.163	0	0	0
2021/07/23	2030	05/08/2021	10.42	Put	Bond Future	0.2200	0.0002	0.1100	0.0001	(50.000)	0	0	0
2021/07/23	2030	05/08/2021	10.41	Call	Bond Future	7,498.9300	7.4989	7,737.7300	7.7377	3.184	0	0	0
2021/07/23	2030	05/08/2021	10.41	Put	Bond Future	0.2400	0.0002	0.1200	0.0001	(50.000)	0	0	0
2021/07/23	2030	05/08/2021	9.15	Call	Bond Future	1,259.5300	1.2595	1,407.1200	1.4071	11.718	0	0	0
2021/07/23	2030	05/08/2021	9.15	Put	Bond Future	433.8000	0.4338	342.4700	0.3425	(21.053)	0	0	7,500
2021/07/23	2030	05/08/2021	8.50	Put	Bond Future	2,920.7500	2.9207	2,689.9700	2.6900	(7.901)	0	0	0
2021/07/23	2030	05/08/2021	10.15	Call	Bond Future	6,175.2100	6.1752	6,413.4100	6.4134	3.857	0	0	0
2021/07/23	2030	05/08/2021	8.83	Call	Bond Future	364.8400	0.3648	423.8900	0.4239	16.185	0	0	479
2021/07/23	2030	05/08/2021	10.30	Put	Bond Future	0.5500	0.0006	0.2900	0.0003	(47.273)	0	0	200
2021/07/23	2030	05/08/2021	8.78	Put	Bond Future	1,541.7600	1.5418	1,350.3600	1.3504	(12.414)	0	0	0
2021/07/23	2030	05/08/2021	8.78	Call	Bond Future	282.9200	0.2829	330.4400	0.3304	16.796	0	0	200
2021/07/23	2030	05/08/2021	7.70	Put	Bond Future	7,694.3200	7.6943	7,455.4000	7.4554	(3.105)	0	0	0
2021/07/23	2030	05/08/2021	9.45	Call	Bond Future	2,583.1500	2.5831	2,790.7900	2.7908	8.038	0	0	600
2021/07/23	2030	05/08/2021	12.10	Call	Bond Future	15,507.0800	15.5071	15,746.0000	15.7460	1.541	0	0	0
2021/07/23	2030	05/08/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	600
2021/07/23	2030	05/08/2021			Bond Future	9.0022	94.3822	8.9597	94.6211	(0.472)	0.0000	0.0000	36,246
2021/07/23	2030	05/08/2021	10.43	Call	Bond Future	7,599.7600	7.5998	7,838.5700	7.8386	3.142	0	0	0
2021/07/23	2030	05/08/2021	10.43	Put	Bond Future	0.2100	0.0002	0.1000	0.0001	(52.381)	0	0	0
2021/07/23	2030	05/08/2021	8.50	Call	Bond Future	44.5600	0.0446	52.7000	0.0527	18.268	0	0	5,000
2021/07/23	2030	05/08/2021	9.50	Call	Bond Future	2,829.4900	2.8295	3,043.1300	3.0431	7.550	0	0	0
2021/07/23	2030	05/08/2021	9.50	Put	Bond Future	85.4700	0.0855	60.1900	0.0602	(29.578)	0	0	0
2021/07/23	2030	05/08/2021	10.15	Put	Bond Future	1.6300	0.0016	0.9100	0.0009	(44.172)	0	0	479
2021/07/23	2030	05/08/2021	9.75	Call	Bond Future	4,104.5300	4.1045	4,335.9100	4.3359	5.637	0	0	0
2021/07/23	2030	05/08/2021	9.75	Put	Bond Future	21.3400	0.0213	13.8000	0.0138	(35.333)	0	0	479
2021/07/23	2030	05/08/2021	8.83	Put	Bond Future	1,338.5100	1.3385	1,158.6400	1.1586	(13.438)	0	0	0
2021/07/23	2030	05/08/2021	10.30	Call	Bond Future	6,941.8000	6.9418	7,180.4600	7.1805	3.438	0	0	0
2021/07/23	2030	05/08/2021	7.70	Call	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	200
2021/07/23	2030	05/08/2021	8.95	Put	Bond Future	917.9000	0.9179	769.8200	0.7698	(16.132)	0	0	0
2021/07/23	2030	05/08/2021	8.95	Call	Bond Future	624.1800	0.6242	715.0200	0.7150	14.553	0	0	600
2021/07/23	2030	05/08/2021	9.45	Put	Bond Future	110.0400	0.1100	78.7600	0.0788	(28.426)	0	0	0
2021/07/23	2030	04/11/2021	9.30	Put	Bond Future	0.0000	0.0000	1,687.6900	1.6877	100.000	0	0	0
2021/07/23	2030	04/11/2021	11.26	Call	Bond Future	10,517.2000	10.5172	10,753.0600	10.7531	2.243	0	0	0
2021/07/23	2030	04/11/2021	9.20	Call	Bond Future	2,063.8300	2.0638	2,208.5900	2.2086	7.014	0	0	29
2021/07/23	2030	04/11/2021	8.27	Put	Bond Future	5,551.1000	5.5511	5,359.4400	5.3594	(3.453)	0	0	0
2021/07/23	2030	04/11/2021	8.27	Call	Bond Future	357.9300	0.3579	407.2800	0.4073	13.788	0	0	300
2021/07/23	2030	04/11/2021	8.77	Put	Bond Future	3,382.8500	3.3829	3,241.2500	3.2413	(4.186)	0	0	0
2021/07/23	2030	04/11/2021	11.44	Put	Bond Future	67.0700	0.0671	63.5400	0.0635	(5.263)	0	0	300
2021/07/23	2030	04/11/2021	10.60	Call	Bond Future	7,534.7500	7.5348	7,760.9300	7.7609	3.002	0	0	0
2021/07/23	2030	04/11/2021	10.60	Put	Bond Future	270.6200	0.2706	255.7900	0.2558	(5.480)	0	0	0
2021/07/23	2030	04/11/2021	10.59	Put	Bond Future	274.8100	0.2748	259.6700	0.2597	(5.509)	0	0	0
2021/07/23	2030	04/11/2021			Bond Future	9.1926	95.3940	9.1484	95.6350	(0.481)	0.0000	0.0000	95,705
2021/07/23	2030	04/11/2021	8.75	Put	Bond Future	0.0000	0.0000	3,313.8900	3.3139	100.000	0	0	0
2021/07/23	2030	04/11/2021	8.75	Call	Bond Future	0.0000	0.0000	1,108.2700	1.1083	100.000	0	0	0

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2021/07/23	2030	04/11/2021	9.30	Call	Bond Future	0.0000	0.0000	2,510.0200	2.5100	100.000	0	0	0
2021/07/23	2030	04/11/2021	11.26	Put	Bond Future	98.2000	0.0982	93.0500	0.0930	(5.244)	0	0	29
2021/07/23	2030	04/11/2021	9.90	Put	Bond Future	765.3300	0.7653	723.1100	0.7231	(5.517)	0	0	0
2021/07/23	2030	04/11/2021	9.90	Call	Bond Future	4,511.2100	4.5112	4,710.0000	4.7100	4.407	0	0	29
2021/07/23	2030	04/11/2021	9.20	Put	Bond Future	2,023.8300	2.0238	1,927.5800	1.9276	(4.756)	0	0	0
2021/07/23	2030	04/11/2021	8.77	Call	Bond Future	1,048.5200	1.0485	1,147.9300	1.1479	9.481	0	0	300
2021/07/23	2030	04/11/2021	11.44	Call	Bond Future	11,320.2800	11.3203	11,557.7600	11.5578	2.098	0	0	0
2021/07/23	2030	04/11/2021	10.61	Call	Bond Future	7,579.6700	7.5797	7,805.9900	7.8060	2.986	0	0	0
2021/07/23	2030	04/11/2021	10.61	Put	Bond Future	266.5800	0.2666	251.8900	0.2519	(5.511)	0	0	0
2021/07/23	2030	04/11/2021	10.59	Call	Bond Future	7,489.9500	7.4900	7,715.8200	7.7158	3.016	0	0	0
2021/07/23	2030	03/02/2022	8.85	Put	Bond Future	4,334.8900	4.3349	4,165.0100	4.1650	(3.919)	0	0	0
2021/07/23	2030	03/02/2022	8.85	Call	Bond Future	1,440.9400	1.4409	1,514.5500	1.5146	5.108	0	0	1,000
2021/07/23	2030	03/02/2022	9.35	Call	Bond Future	2,581.3600	2.5814	2,697.4000	2.6974	4.495	0	0	0
2021/07/23	2030	03/02/2022	9.35	Put	Bond Future	2,792.7700	2.7928	2,665.3200	2.6653	(4.564)	0	0	101
2021/07/23	2030	03/02/2022	8.39	Put	Bond Future	6,173.9600	6.1740	5,989.0300	5.9890	(2.995)	0	0	0
2021/07/23	2030	03/02/2022	8.39	Call	Bond Future	724.0000	0.7240	782.5600	0.7826	8.088	0	0	101
2021/07/23	2030	03/02/2022	9.45	Call	Bond Future	2,855.0300	2.8550	2,977.5400	2.9775	4.291	0	0	0
2021/07/23	2030	03/02/2022	9.45	Put	Bond Future	2,541.5500	2.5416	2,420.5700	2.4206	(4.760)	0	0	0
2021/07/23	2030	03/02/2022			Bond Future	9.3902	92.4879	9.3439	92.7314	(0.493)	0.0000	0.0000	0
2021/07/23	2030	03/02/2022	9.60	Put	Bond Future	2,204.3200	2.2043	2,086.5300	2.0865	(5.344)	0	0	0
2021/07/23	2030	03/02/2022	9.60	Call	Bond Future	3,298.0000	3.2980	3,423.7000	3.4237	3.811	0	0	1,000
2021/07/23	2030	03/02/2022	10.85	Call	Bond Future	7,933.3500	7.9334	8,112.3600	8.1124	2.256	0	0	0
2021/07/23	2030	03/02/2022	10.85	Put	Bond Future	657.1200	0.6571	592.6400	0.5926	(9.813)	0	0	1,000
2021/07/23	2030	03/02/2022	9.78	Call	Bond Future	3,873.1800	3.8732	3,999.7000	3.9997	3.267	0	0	0
2021/07/23	2030	03/02/2022	9.78	Put	Bond Future	1,854.4000	1.8544	1,737.4300	1.7374	(6.308)	0	0	101
2021/07/23	2030	03/02/2022	9.44	Call	Bond Future	2,827.1300	2.8271	2,948.8900	2.9489	4.307	0	0	0
2021/07/23	2030	03/02/2022	9.44	Put	Bond Future	2,565.9700	2.5660	2,444.2400	2.4442	(4.744)	0	0	0
2021/07/23	2030	03/02/2022	9.43	Call	Bond Future	2,799.1100	2.7991	2,920.3800	2.9204	4.332	0	0	0
2021/07/23	2030	03/02/2022	9.43	Put	Bond Future	2,590.3000	2.5903	2,468.0800	2.4681	(4.718)	0	0	0
2021/07/23	2030	05/05/2022	8.89	Put	Bond Future	5,199.3000	5.1993	5,104.9400	5.1049	(1.815)	0	0	0
2021/07/23	2030	05/05/2022	8.47	Call	Bond Future	884.5800	0.8846	1,003.1300	1.0031	13.402	0	0	1,073
2021/07/23	2030	05/05/2022	8.14	Put	Bond Future	8,362.3400	8.3623	8,205.7500	8.2058	(1.873)	0	0	0
2021/07/23	2030	05/05/2022	8.14	Call	Bond Future	570.9000	0.5709	660.5000	0.6605	15.695	0	0	1,800
2021/07/23	2030	05/05/2022	9.95	Call	Bond Future	4,095.1000	4.0951	4,316.4000	4.3164	5.404	0	0	0
2021/07/23	2030	05/05/2022	10.21	Call	Bond Future	4,939.6300	4.9396	5,169.9900	5.1700	4.664	0	0	0
2021/07/23	2030	05/05/2022	10.21	Put	Bond Future	1,900.2600	1.9003	1,884.4300	1.8844	(0.833)	0	0	0
2021/07/23	2030	05/05/2022			Bond Future	9.5978	93.5852	9.5494	93.8314	(0.505)	0.0000	0.0000	0
2021/07/23	2030	05/05/2022	8.89	Call	Bond Future	1,517.1700	1.5172	1,669.0000	1.6690	10.007	0	0	1,800
2021/07/23	2030	05/05/2022	11.04	Call	Bond Future	7,950.3300	7.9503	8,197.1200	8.1971	3.104	0	0	0
2021/07/23	2030	05/05/2022	11.04	Put	Bond Future	993.6800	0.9937	994.2800	0.9943	0.060	0	0	1,800
2021/07/23	2030	05/05/2022	9.35	Call	Bond Future	2,467.1800	2.4672	2,653.5500	2.6536	7.554	0	0	0
2021/07/23	2030	05/05/2022	9.35	Put	Bond Future	3,735.3500	3.7354	3,675.5300	3.6755	(1.601)	0	0	1,073
2021/07/23	2030	05/05/2022	8.47	Put	Bond Future	6,840.8000	6.8408	6,713.1600	6.7132	(1.866)	0	0	0
2021/07/23	2030	05/05/2022	9.95	Put	Bond Future	2,330.5500	2.3306	2,305.6600	2.3057	(1.068)	0	0	1,073
2021/07/23	2030	05/05/2022	10.20	Call	Bond Future	4,905.9500	4.9060	5,135.9700	5.1360	4.689	0	0	0
2021/07/23	2030	05/05/2022	10.20	Put	Bond Future	1,915.1800	1.9152	1,899.0100	1.8990	(0.844)	0	0	0
2021/07/23	2030	05/05/2022	10.19	Call	Bond Future	4,872.3600	4.8724	5,102.0200	5.1020	4.714	0	0	0
2021/07/23	2030	05/05/2022	10.19	Put	Bond Future	1,930.2200	1.9302	1,913.6900	1.9137	(0.856)	0	0	0

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2021/07/23	2030	04/08/2022	9.56	Call	Bond Future	0.0000	0.0000	2,935.5900	2.9356	100.000	0	0	0
2021/07/23	2030	04/08/2022	9.56	Put	Bond Future	1,308.8700	1.3089	3,995.2700	3.9953	205.246	0	0	0
2021/07/23	2030	04/08/2022			Bond Future	9.8253	90.6598	9.7744	90.9090	(0.518)	0.0000	0.0000	0
2021/07/23	2030	04/08/2022	9.55	Call	Bond Future	0.0000	0.0000	2,912.2700	2.9123	100.000	0	0	0
2021/07/23	2030	04/08/2022	9.55	Put	Bond Future	1,358.6800	1.3587	4,021.7600	4.0218	196.005	0	0	0
2021/07/23	2030	04/08/2022	9.54	Call	Bond Future	0.0000	0.0000	2,889.0400	2.8890	100.000	0	0	0
2021/07/23	2030	04/08/2022	9.54	Put	Bond Future	1,408.5200	1.4085	4,048.3700	4.0484	187.420	0	0	0
2021/07/23	2032	05/08/2021	11.37	Call	Bond Future	9,130.6300	9.1306	9,236.3400	9.2363	1.158	0	0	0
2021/07/23	2032	05/08/2021	11.37	Put	Bond Future	0.0600	0.0001	0.0300	0.0000	(50.000)	0	0	0
2021/07/23	2032	05/08/2021			Bond Future	9.7589	93.1287	9.7415	93.2344	(0.178)	0.0000	0.0000	14,057
2021/07/23	2032	05/08/2021	11.36	Call	Bond Future	9,077.9400	9.0779	9,183.6600	9.1837	1.165	0	0	0
2021/07/23	2032	05/08/2021	11.36	Put	Bond Future	0.0600	0.0001	0.0400	0.0000	(33.333)	0	0	0
2021/07/23	2032	05/08/2021	11.35	Call	Bond Future	9,025.2100	9.0252	9,130.9200	9.1309	1.171	0	0	0
2021/07/23	2032	05/08/2021	11.35	Put	Bond Future	0.0700	0.0001	0.0400	0.0000	(42.857)	0	0	0
2021/07/23	2032	04/11/2021	9.83	Call	Bond Future	1,858.6000	1.8586	1,932.9300	1.9329	3.999	0	0	700
2021/07/23	2032	04/11/2021	11.70	Call	Bond Future	9,736.1500	9.7362	9,843.9600	9.8440	1.107	0	0	0
2021/07/23	2032	04/11/2021	11.71	Put	Bond Future	198.1800	0.1982	199.6100	0.1996	0.722	0	0	0
2021/07/23	2032	04/11/2021	11.69	Call	Bond Future	9,688.3900	9.6884	9,796.2000	9.7962	1.113	0	0	0
2021/07/23	2032	04/11/2021			Bond Future	9.9587	89.9825	9.9407	90.0889	(0.181)	0.0000	0.0000	121,195
2021/07/23	2032	04/11/2021	9.33	Put	Bond Future	4,556.6900	4.5567	4,497.0400	4.4970	(1.309)	0	0	0
2021/07/23	2032	04/11/2021	9.33	Call	Bond Future	736.1000	0.7361	782.8900	0.7829	6.356	0	0	700
2021/07/23	2032	04/11/2021	9.83	Put	Bond Future	2,623.1000	2.6231	2,590.9900	2.5910	(1.224)	0	0	0
2021/07/23	2032	04/11/2021	12.81	Call	Bond Future	14,920.0500	14.9201	15,027.1900	15.0272	0.718	0	0	0
2021/07/23	2032	04/11/2021	12.81	Put	Bond Future	23.1600	0.0232	23.8600	0.0239	3.022	0	0	700
2021/07/23	2032	04/11/2021	11.70	Put	Bond Future	201.0600	0.2011	202.4300	0.2024	0.681	0	0	0
2021/07/23	2032	04/11/2021	11.71	Call	Bond Future	9,783.9200	9.7839	9,891.7900	9.8918	1.103	0	0	0
2021/07/23	2032	04/11/2021	11.69	Put	Bond Future	203.9900	0.2040	205.3600	0.2054	0.672	0	0	0
2021/07/23	2032	03/02/2022	11.13	Call	Bond Future	6,539.2600	6.5393	6,576.0800	6.5761	0.563	0	0	0
2021/07/23	2032	03/02/2022	11.13	Put	Bond Future	1,218.7300	1.2187	1,148.2300	1.1482	(5.785)	0	0	210
2021/07/23	2032	03/02/2022	10.53	Call	Bond Future	4,194.5000	4.1945	4,222.0000	4.2220	0.656	0	0	0
2021/07/23	2032	03/02/2022	10.53	Put	Bond Future	2,119.4100	2.1194	2,039.5900	2.0396	(3.766)	0	0	210
2021/07/23	2032	03/02/2022	10.35	Put	Bond Future	2,503.3800	2.5034	2,431.4700	2.4315	(2.873)	0	0	400
2021/07/23	2032	03/02/2022	9.58	Put	Bond Future	4,924.2400	4.9242	4,817.0900	4.8171	(2.176)	0	0	0
2021/07/23	2032	03/02/2022	9.58	Call	Bond Future	1,501.5000	1.5015	1,501.6700	1.5017	0.011	0	0	400
2021/07/23	2032	03/02/2022	10.66	Call	Bond Future	4,674.1600	4.6742	4,698.5000	4.6985	0.521	0	0	0
2021/07/23	2032	03/02/2022	10.66	Put	Bond Future	1,881.5100	1.8815	1,798.5300	1.7985	(4.410)	0	0	97
2021/07/23	2032	03/02/2022	10.45	Put	Bond Future	2,282.2000	2.2822	2,205.5400	2.2055	(3.359)	0	0	198
2021/07/23	2032	03/02/2022	9.81	Call	Bond Future	2,022.6800	2.0227	2,038.5600	2.0386	0.785	0	0	0
2021/07/23	2032	03/02/2022	9.81	Put	Bond Future	4,072.2000	4.0722	3,980.7600	3.9808	(2.245)	0	0	198
2021/07/23	2032	03/02/2022	8.91	Put	Bond Future	8,069.6200	8.0696	7,991.9000	7.9919	(0.963)	0	0	0
2021/07/23	2032	03/02/2022	10.43	Call	Bond Future	3,842.7000	3.8427	3,874.1800	3.8742	0.819	0	0	0
2021/07/23	2032	03/02/2022	10.43	Put	Bond Future	2,325.1200	2.3251	2,249.2800	2.2493	(3.262)	0	0	0
2021/07/23	2032	03/02/2022	10.42	Call	Bond Future	3,808.1500	3.8081	3,840.3000	3.8403	0.844	0	0	0
2021/07/23	2032	03/02/2022	10.42	Put	Bond Future	2,346.5900	2.3466	2,271.4200	2.2714	(3.203)	0	0	0
2021/07/23	2032	03/02/2022			Bond Future	10.1621	91.0189	10.1434	91.1263	(0.184)	0.0000	0.0000	0
2021/07/23	2032	03/02/2022	9.62	Put	Bond Future	4,768.0600	4.7681	4,663.4600	4.6635	(2.194)	0	0	0
2021/07/23	2032	03/02/2022	9.62	Call	Bond Future	1,586.1300	1.5861	1,588.8500	1.5888	0.171	0	0	210

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
2021/07/23	2032	03/02/2022	10.95	Call	Bond Future	5,803.2800	5.8033	5,834.6300	5.8346	0.540	0	0	0
2021/07/23	2032	03/02/2022	10.95	Put	Bond Future	1,438.7600	1.4388	1,362.7900	1.3628	(5.280)	0	0	400
2021/07/23	2032	03/02/2022	10.35	Call	Bond Future	3,571.4500	3.5714	3,606.8600	3.6069	0.991	0	0	0
2021/07/23	2032	03/02/2022	10.14	Call	Bond Future	2,910.9600	2.9110	2,946.6700	2.9467	1.227	0	0	0
2021/07/23	2032	03/02/2022	10.14	Put	Bond Future	3,037.8600	3.0379	2,966.2500	2.9663	(2.357)	0	0	97
2021/07/23	2032	03/02/2022	9.14	Put	Bond Future	6,868.3600	6.8684	6,773.4300	6.7734	(1.382)	0	0	0
2021/07/23	2032	03/02/2022	9.14	Call	Bond Future	740.0100	0.7400	752.4000	0.7524	1.674	0	0	97
2021/07/23	2032	03/02/2022	10.45	Call	Bond Future	3,911.6700	3.9117	3,942.3300	3.9423	0.784	0	0	0
2021/07/23	2032	03/02/2022	8.91	Call	Bond Future	484.6700	0.4847	514.2700	0.5143	6.107	0	0	198
2021/07/23	2032	03/02/2022	10.44	Call	Bond Future	3,877.1200	3.8771	3,908.1900	3.9082	0.801	0	0	0
2021/07/23	2032	03/02/2022	10.44	Put	Bond Future	2,303.5700	2.3036	2,227.3200	2.2273	(3.310)	0	0	0
2021/07/23	2032	05/05/2022	11.03	Call	Bond Future	5,619.7000	5.6197	5,768.4400	5.7684	2.647	0	0	0
2021/07/23	2032	05/05/2022	11.03	Put	Bond Future	2,061.6900	2.0617	2,102.0300	2.1020	1.957	0	0	0
2021/07/23	2032	05/05/2022	11.02	Put	Bond Future	2,077.5200	2.0775	2,117.8500	2.1178	1.941	0	0	0
2021/07/23	2032	05/05/2022			Bond Future	10.3717	87.9521	10.3522	88.0605	(0.188)	0.0000	0.0000	0
2021/07/23	2032	05/05/2022	11.04	Call	Bond Future	5,656.5000	5.6565	5,805.2700	5.8053	2.630	0	0	0
2021/07/23	2032	05/05/2022	11.04	Put	Bond Future	2,045.9700	2.0460	2,086.3400	2.0863	1.973	0	0	0
2021/07/23	2032	05/05/2022	11.02	Call	Bond Future	5,582.9600	5.5830	5,731.6900	5.7317	2.664	0	0	0
2021/07/23	2032	04/08/2022	10.21	Put	Bond Future	2,098.0100	2.0980	4,920.3700	4.9204	134.526	0	0	0
2021/07/23	2032	04/08/2022	10.22	Call	Bond Future	0.0000	0.0000	2,956.7200	2.9567	100.000	0	0	0
2021/07/23	2032	04/08/2022	10.20	Put	Bond Future	2,153.6400	2.1536	4,951.8100	4.9518	129.927	0	0	0
2021/07/23	2032	04/08/2022			Bond Future	10.5933	88.9615	10.5730	89.0712	(0.192)	0.0000	0.0000	0
2021/07/23	2032	04/08/2022	10.21	Call	Bond Future	0.0000	0.0000	2,932.0600	2.9321	100.000	0	0	0
2021/07/23	2032	04/08/2022	10.22	Put	Bond Future	2,042.4200	2.0424	4,889.4400	4.8894	139.394	0	0	0
2021/07/23	2032	04/08/2022	10.20	Call	Bond Future	0.0000	0.0000	2,907.8700	2.9079	100.000	0	0	0
2021/07/23	2033	05/08/2021			Bond Future	107.0515	107.0515	106.7529	106.7529	(0.279)	0.0000	0.0000	2,357
2021/07/23	2033	04/11/2021			Bond Future	106.9775	106.9775	106.6750	106.6750	(0.283)	0.0000	0.0000	8,729
2021/07/23	2033	03/02/2022			Bond Future	108.2347	108.2347	107.9284	107.9284	(0.283)	0.0000	0.0000	0
2021/07/23	2033	05/05/2022			Bond Future	108.2753	108.2753	107.9651	107.9651	(0.287)	0.0000	0.0000	0
2021/07/23	2033	04/08/2022			Bond Future	109.6041	109.6041	109.2899	109.2899	(0.287)	0.0000	0.0000	4
2021/07/23	2037	05/08/2021	12.27	Call	Bond Future	9,212.4400	9.2124	9,490.1200	9.4901	3.014	0	0	0
2021/07/23	2037	05/08/2021	12.27	Put	Bond Future	0.3700	0.0004	0.1200	0.0001	(67.568)	0	0	0
2021/07/23	2037	05/08/2021	12.28	Call	Bond Future	9,267.0000	9.2670	9,544.7000	9.5447	2.997	0	0	0
2021/07/23	2037	05/08/2021	12.26	Put	Bond Future	0.3900	0.0004	0.1300	0.0001	(66.667)	0	0	0
2021/07/23	2037	05/08/2021			Bond Future	10.7282	83.6026	10.6857	83.8805	(0.396)	0.0000	0.0000	57,745
2021/07/23	2037	05/08/2021	12.28	Put	Bond Future	0.3500	0.0004	0.1200	0.0001	(65.714)	0	0	0
2021/07/23	2037	05/08/2021	12.26	Call	Bond Future	9,157.8100	9.1578	9,435.4800	9.4355	3.032	0	0	0
2021/07/23	2037	04/11/2021	12.30	Call	Bond Future	8,534.0400	8.5340	8,744.0000	8.7440	2.460	0	0	0
2021/07/23	2037	04/11/2021	12.30	Put	Bond Future	461.0500	0.4610	390.5300	0.3905	(15.296)	0	0	600
2021/07/23	2037	04/11/2021	11.49	Put	Bond Future	1,261.0500	1.2611	1,118.5500	1.1186	(11.300)	0	0	0
2021/07/23	2037	04/11/2021	11.49	Call	Bond Future	4,729.8800	4.7299	4,867.8600	4.8679	2.917	0	0	600
2021/07/23	2037	04/11/2021	12.82	Put	Bond Future	235.6000	0.2356	199.5700	0.1996	(15.293)	0	0	0
2021/07/23	2037	04/11/2021	12.83	Call	Bond Future	11,097.7400	11.0977	11,343.6400	11.3436	2.216	0	0	0
2021/07/23	2037	04/11/2021			Bond Future	10.9256	84.4988	10.8816	84.7792	(0.403)	0.0000	0.0000	111,861
2021/07/23	2037	04/11/2021	12.82	Call	Bond Future	11,050.5400	11.0505	11,294.9900	11.2950	2.212	0	0	0
2021/07/23	2037	04/11/2021	12.83	Put	Bond Future	231.6100	0.2316	197.0300	0.1970	(14.930)	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
2021/07/23	2037	04/11/2021	12.81	Call	Bond Future	11,003.3400	11.0033	11,246.3100	11.2463	2.208	0	0	0
2021/07/23	2037	04/11/2021	12.81	Put	Bond Future	239.6400	0.2396	202.1300	0.2021	(15.653)	0	0	0
2021/07/23	2037	03/02/2022	11.46	Call	Bond Future	4,430.6200	4.4306	4,555.3100	4.5553	2.814	0	0	0
2021/07/23	2037	03/02/2022	11.47	Put	Bond Future	2,412.3000	2.4123	2,253.2600	2.2533	(6.593)	0	0	0
2021/07/23	2037	03/02/2022	11.45	Call	Bond Future	4,393.1500	4.3931	4,517.8900	4.5179	2.839	0	0	0
2021/07/23	2037	03/02/2022			Bond Future	11.1303	81.2171	11.0844	81.5005	(0.412)	0.0000	0.0000	0
2021/07/23	2037	03/02/2022	11.46	Put	Bond Future	2,434.1200	2.4341	2,275.3400	2.2753	(6.523)	0	0	0
2021/07/23	2037	03/02/2022	11.47	Call	Bond Future	4,468.1900	4.4682	4,592.6200	4.5926	2.785	0	0	0
2021/07/23	2037	03/02/2022	11.45	Put	Bond Future	2,456.1100	2.4561	2,297.3800	2.2974	(6.463)	0	0	0
2021/07/23	2037	05/05/2022	11.84	Put	Bond Future	2,610.5900	2.6106	2,584.9900	2.5850	(0.981)	0	0	0
2021/07/23	2037	05/05/2022	11.82	Call	Bond Future	5,446.6400	5.4466	5,707.1000	5.7071	4.782	0	0	0
2021/07/23	2037	05/05/2022	11.83	Call	Bond Future	5,484.3100	5.4843	5,744.9300	5.7449	4.752	0	0	0
2021/07/23	2037	05/05/2022			Bond Future	11.3409	82.1809	11.2932	82.4675	(0.420)	0.0000	0.0000	0
2021/07/23	2037	05/05/2022	11.84	Call	Bond Future	5,522.0500	5.5221	5,783.1000	5.7831	4.727	0	0	0
2021/07/23	2037	05/05/2022	11.82	Put	Bond Future	2,648.7600	2.6488	2,622.5700	2.6226	(0.989)	0	0	0
2021/07/23	2037	05/05/2022	11.83	Put	Bond Future	2,629.6100	2.6296	2,603.5800	2.6036	(0.990)	0	0	0
2021/07/23	2037	04/08/2022	10.91	Put	Bond Future	3,968.4500	3.9685	6,331.3300	6.3313	59.542	0	0	0
2021/07/23	2037	04/08/2022	10.89	Call	Bond Future	0.0000	0.0000	2,605.3400	2.6053	100.000	0	0	0
2021/07/23	2037	04/08/2022	10.89	Put	Bond Future	4,093.7700	4.0938	6,409.0300	6.4090	56.556	0	0	0
2021/07/23	2037	04/08/2022	10.90	Call	Bond Future	0.0000	0.0000	2,628.9400	2.6289	100.000	0	0	0
2021/07/23	2037	04/08/2022			Bond Future	11.5675	78.8670	11.5178	79.1570	(0.430)	0.0000	0.0000	0
2021/07/23	2037	04/08/2022	10.91	Call	Bond Future	0.0000	0.0000	2,652.9600	2.6530	100.000	0	0	0
2021/07/23	2037	04/08/2022	10.90	Put	Bond Future	4,031.0700	4.0311	6,369.9300	6.3699	58.021	0	0	0
2021/07/23	2038	05/08/2021			Bond Future	116.7611	116.7611	116.6339	116.6339	(0.109)	0.0000	0.0000	7,535
2021/07/23	2038	04/11/2021			Bond Future	118.0415	118.0415	117.9124	117.9124	(0.109)	0.0000	0.0000	4,999
2021/07/23	2038	03/02/2022			Bond Future	117.6643	117.6643	117.5333	117.5333	(0.111)	0.0000	0.0000	0
2021/07/23	2038	05/05/2022			Bond Future	119.0870	119.0870	118.9542	118.9542	(0.112)	0.0000	0.0000	0
2021/07/23	2038	04/08/2022			Bond Future	118.7458	118.7458	118.6113	118.6113	(0.113)	0.0000	0.0000	0
2021/07/23	2040	05/08/2021	12.48	Call	Bond Future	10,015.6500	10.0157	10,275.8700	10.2759	2.598	0	0	0
2021/07/23	2040	05/08/2021	12.49	Put	Bond Future	0.5600	0.0006	0.1000	0.0001	(82.143)	0	0	0
2021/07/23	2040	05/08/2021	12.47	Call	Bond Future	9,958.8500	9.9588	10,219.0500	10.2190	2.613	0	0	0
2021/07/23	2040	05/08/2021	11.05	Put	Bond Future	549.7300	0.5497	407.5900	0.4076	(25.856)	0	0	0
2021/07/23	2040	05/08/2021	11.05	Call	Bond Future	1,667.0800	1.6671	1,785.6400	1.7856	7.112	0	0	900
2021/07/23	2040	05/08/2021			Bond Future	10.8875	85.3723	10.8501	85.6330	(0.344)	0.0000	0.0000	35,140
2021/07/23	2040	05/08/2021	12.48	Put	Bond Future	0.5900	0.0006	0.1100	0.0001	(81.356)	0	0	0
2021/07/23	2040	05/08/2021	12.49	Call	Bond Future	10,072.3800	10.0724	10,332.6200	10.3326	2.584	0	0	0
2021/07/23	2040	05/08/2021	12.47	Put	Bond Future	0.6200	0.0006	0.1200	0.0001	(80.645)	0	0	0
2021/07/23	2040	05/08/2021	11.55	Put	Bond Future	68.2100	0.0682	35.8600	0.0359	(47.427)	0	0	0
2021/07/23	2040	05/08/2021	11.55	Call	Bond Future	4,481.5800	4.4816	4,709.9300	4.7099	5.095	0	0	900
2021/07/23	2040	05/08/2021	14.80	Call	Bond Future	21,496.8700	21.4969	21,757.5700	21.7576	1.213	0	0	0
2021/07/23	2040	05/08/2021	14.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2021/07/23	2040	04/11/2021	12.90	Call	Bond Future	11,267.3900	11.2674	11,513.3100	11.5133	2.183	0	0	0
2021/07/23	2040	04/11/2021	12.90	Put	Bond Future	279.9200	0.2799	262.7900	0.2628	(6.120)	0	0	0
2021/07/23	2040	04/11/2021	12.89	Call	Bond Future	11,216.8400	11.2168	11,462.6300	11.4626	2.191	0	0	0
2021/07/23	2040	04/11/2021	12.89	Put	Bond Future	283.2800	0.2833	266.0200	0.2660	(6.093)	0	0	0
2021/07/23	2040	04/11/2021			Bond Future	11.0815	86.2875	11.0427	86.5505	(0.350)	0.0000	0.0000	79,067

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
2021/07/23	2040	04/11/2021	12.91	Call	Bond Future	11,317.9800	11.3180	11,564.0200	11.5640	2.174	0	0	0
2021/07/23	2040	04/11/2021	12.91	Put	Bond Future	276.6700	0.2767	259.6600	0.2597	(6.148)	0	0	0
2021/07/23	2040	03/02/2022	11.58	Put	Bond Future	2,614.6000	2.6146	2,552.4100	2.5524	(2.379)	0	0	0
2021/07/23	2040	03/02/2022	11.59	Call	Bond Future	4,572.1600	4.5722	4,776.1900	4.7762	4.462	0	0	0
2021/07/23	2040	03/02/2022	11.57	Put	Bond Future	2,638.4300	2.6384	2,575.8400	2.5758	(2.372)	0	0	0
2021/07/23	2040	03/02/2022			Bond Future	11.2824	82.7761	11.2420	83.0419	(0.358)	0.0000	0.0000	0
2021/07/23	2040	03/02/2022	11.58	Call	Bond Future	4,532.5800	4.5326	4,736.2200	4.7362	4.493	0	0	0
2021/07/23	2040	03/02/2022	11.59	Put	Bond Future	2,590.9700	2.5910	2,529.1700	2.5292	(2.385)	0	0	0
2021/07/23	2040	03/02/2022	11.57	Call	Bond Future	4,493.1200	4.4931	4,696.3600	4.6964	4.523	0	0	0
2021/07/23	2040	05/05/2022	10.57	Put	Bond Future	7,797.0600	7.7971	7,616.1300	7.6161	(2.320)	0	0	0
2021/07/23	2040	05/05/2022	10.57	Call	Bond Future	1,583.8000	1.5838	1,671.6500	1.6716	5.547	0	0	1,200
2021/07/23	2040	05/05/2022	13.04	Call	Bond Future	10,401.7800	10.4018	10,584.1900	10.5842	1.754	0	0	0
2021/07/23	2040	05/05/2022	13.04	Put	Bond Future	1,388.2700	1.3883	1,301.9000	1.3019	(6.221)	0	0	1,200
2021/07/23	2040	05/05/2022	11.91	Put	Bond Future	2,985.3900	2.9854	2,871.4300	2.8714	(3.817)	0	0	0
2021/07/23	2040	05/05/2022	11.92	Call	Bond Future	5,644.4200	5.6444	5,799.0000	5.7990	2.739	0	0	0
2021/07/23	2040	05/05/2022	11.92	Put	Bond Future	2,964.1900	2.9642	2,849.9900	2.8500	(3.853)	0	0	0
2021/07/23	2040	05/05/2022			Bond Future	11.4887	83.7585	11.4466	84.0273	(0.366)	0.0000	0.0000	0
2021/07/23	2040	05/05/2022	9.82	Put	Bond Future	12,407.3800	12.4074	12,194.3100	12.1943	(1.717)	0	0	0
2021/07/23	2040	05/05/2022	9.82	Call	Bond Future	555.2000	0.5552	610.9100	0.6109	10.034	0	0	1,200
2021/07/23	2040	05/05/2022	11.91	Call	Bond Future	5,605.0900	5.6051	5,759.9100	5.7599	2.762	0	0	0
2021/07/23	2040	05/05/2022	11.90	Call	Bond Future	5,565.8200	5.5658	5,720.8900	5.7209	2.786	0	0	0
2021/07/23	2040	05/05/2022	11.90	Put	Bond Future	3,006.7300	3.0067	2,893.0200	2.8930	(3.782)	0	0	0
2021/07/23	2040	04/08/2022	11.05	Call	Bond Future	0.0000	0.0000	2,746.8700	2.7469	100.000	0	0	0
2021/07/23	2040	04/08/2022	11.05	Put	Bond Future	4,257.9700	4.2580	6,732.8100	6.7328	58.123	0	0	0
2021/07/23	2040	04/08/2022			Bond Future	11.7104	80.2119	11.6666	80.4839	(0.374)	0.0000	0.0000	0
2021/07/23	2040	04/08/2022	11.04	Call	Bond Future	0.0000	0.0000	2,721.8900	2.7219	100.000	0	0	0
2021/07/23	2040	04/08/2022	11.04	Put	Bond Future	4,325.1600	4.3252	6,775.0200	6.7750	56.642	0	0	0
2021/07/23	2040	04/08/2022	11.03	Call	Bond Future	0.0000	0.0000	2,696.7100	2.6967	100.000	0	0	0
2021/07/23	2040	04/08/2022	11.03	Put	Bond Future	4,392.4400	4.3924	6,817.1200	6.8171	55.201	0	0	0
2021/07/23	2044	05/08/2021	12.60	Put	Bond Future	0.8900	0.0009	0.1200	0.0001	(86.517)	0	0	0
2021/07/23	2044	05/08/2021	12.61	Call	Bond Future	10,382.1300	10.3821	10,608.7300	10.6087	2.183	0	0	0
2021/07/23	2044	05/08/2021	12.61	Put	Bond Future	0.8500	0.0009	0.1100	0.0001	(87.059)	0	0	0
2021/07/23	2044	05/08/2021			Bond Future	10.9512	81.9860	10.9189	82.2134	(0.295)	0.0000	0.0000	47,506
2021/07/23	2044	05/08/2021	12.60	Call	Bond Future	10,326.4800	10.3265	10,553.0500	10.5531	2.194	0	0	0
2021/07/23	2044	05/08/2021	12.59	Call	Bond Future	10,270.7500	10.2708	10,497.2900	10.4973	2.206	0	0	0
2021/07/23	2044	05/08/2021	12.59	Put	Bond Future	0.9300	0.0009	0.1300	0.0001	(86.022)	0	0	0
2021/07/23	2044	04/11/2021	12.91	Call	Bond Future	11,034.8100	11.0348	11,209.5400	11.2095	1.583	0	0	0
2021/07/23	2044	04/11/2021	12.91	Put	Bond Future	312.4000	0.3124	257.7600	0.2578	(17.490)	0	0	0
2021/07/23	2044	04/11/2021			Bond Future	11.1372	82.8650	11.1037	83.0943	(0.301)	0.0000	0.0000	27,871
2021/07/23	2044	04/11/2021	12.90	Call	Bond Future	10,984.8400	10.9848	11,159.2100	11.1592	1.587	0	0	0
2021/07/23	2044	04/11/2021	12.90	Put	Bond Future	315.9100	0.3159	260.9100	0.2609	(17.410)	0	0	0
2021/07/23	2044	04/11/2021	12.89	Call	Bond Future	10,934.9300	10.9349	11,108.8600	11.1089	1.591	0	0	0
2021/07/23	2044	04/11/2021	12.89	Put	Bond Future	319.5500	0.3195	264.1100	0.2641	(17.349)	0	0	0
2021/07/23	2044	03/02/2022	11.60	Call	Bond Future	4,443.9000	4.4439	4,627.4800	4.6275	4.131	0	0	0
2021/07/23	2044	03/02/2022	11.60	Put	Bond Future	2,684.9500	2.6850	2,636.8200	2.6368	(1.793)	0	0	0
2021/07/23	2044	03/02/2022	11.59	Call	Bond Future	4,404.3100	4.4043	4,587.5600	4.5876	4.161	0	0	0
2021/07/23	2044	03/02/2022	11.59	Put	Bond Future	2,709.2600	2.7093	2,660.8000	2.6608	(1.789)	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
2021/07/23	2044	03/02/2022			Bond Future	11.3297	79.4393	11.2949	79.6710	(0.308)	0.0000	0.0000	0
2021/07/23	2044	03/02/2022	11.61	Call	Bond Future	4,483.3900	4.4834	4,667.2900	4.6673	4.102	0	0	0
2021/07/23	2044	03/02/2022	11.61	Put	Bond Future	2,660.6300	2.6606	2,612.8200	2.6128	(1.797)	0	0	0
2021/07/23	2044	05/05/2022	11.92	Call	Bond Future	5,404.8200	5.4048	5,645.8700	5.6459	4.460	0	0	0
2021/07/23	2044	05/05/2022	11.92	Put	Bond Future	2,939.5700	2.9396	2,946.2900	2.9463	0.229	0	0	0
2021/07/23	2044	05/05/2022	11.91	Call	Bond Future	5,366.2300	5.3662	5,607.2100	5.6072	4.491	0	0	0
2021/07/23	2044	05/05/2022	11.91	Put	Bond Future	2,962.0600	2.9621	2,968.7100	2.9687	0.225	0	0	0
2021/07/23	2044	05/05/2022			Bond Future	11.5270	80.3821	11.4907	80.6164	(0.315)	0.0000	0.0000	0
2021/07/23	2044	05/05/2022	11.93	Call	Bond Future	5,443.5000	5.4435	5,684.8800	5.6849	4.434	0	0	0
2021/07/23	2044	05/05/2022	11.93	Put	Bond Future	2,917.2600	2.9173	2,924.3100	2.9243	0.242	0	0	0
2021/07/23	2044	04/08/2022	11.09	Call	Bond Future	0.0000	0.0000	2,747.9400	2.7479	100.000	0	0	0
2021/07/23	2044	04/08/2022	11.09	Put	Bond Future	4,240.5700	4.2406	6,751.4600	6.7515	59.211	0	0	0
2021/07/23	2044	04/08/2022	11.08	Call	Bond Future	0.0000	0.0000	2,722.4400	2.7224	100.000	0	0	0
2021/07/23	2044	04/08/2022	11.08	Put	Bond Future	4,308.9900	4.3090	6,794.3800	6.7944	57.679	0	0	0
2021/07/23	2044	04/08/2022			Bond Future	11.7387	76.9219	11.7008	77.1590	(0.322)	0.0000	0.0000	0
2021/07/23	2044	04/08/2022	11.10	Call	Bond Future	0.0000	0.0000	2,773.2600	2.7733	100.000	0	0	0
2021/07/23	2044	04/08/2022	11.10	Put	Bond Future	4,172.2500	4.1723	6,708.4600	6.7085	60.788	0	0	0
2021/07/23	2046	05/08/2021			Bond Future	106.8426	106.8426	106.3314	106.3314	(0.478)	0.0000	0.0000	9,549
2021/07/23	2046	04/11/2021			Bond Future	106.1767	106.1767	105.6593	105.6593	(0.487)	0.0000	0.0000	15,740
2021/07/23	2046	03/02/2022			Bond Future	107.4247	107.4247	106.9010	106.9010	(0.488)	0.0000	0.0000	0
2021/07/23	2046	05/05/2022			Bond Future	106.8557	106.8557	106.3253	106.3253	(0.496)	0.0000	0.0000	0
2021/07/23	2046	04/08/2022			Bond Future	108.1672	108.1672	107.6303	107.6303	(0.496)	0.0000	0.0000	0
2021/07/23	2050	05/08/2021			Bond Future	107.1139	107.1139	106.6421	106.6421	(0.440)	0.0000	0.0000	5,724
2021/07/23	2050	04/11/2021			Bond Future	108.2884	108.2884	107.8108	107.8108	(0.441)	0.0000	0.0000	8,843
2021/07/23	2050	03/02/2022			Bond Future	107.6005	107.6005	107.1170	107.1170	(0.449)	0.0000	0.0000	0
2021/07/23	2050	05/05/2022			Bond Future	108.9014	108.9014	108.4119	108.4119	(0.450)	0.0000	0.0000	0
2021/07/23	2050	04/08/2022			Bond Future	108.2354	108.2354	107.7398	107.7398	(0.458)	0.0000	0.0000	0
2021/07/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	AL37	05/08/2021			Index Future	794.5590	794.5590	797.5790	797.5790	0.380	0.0000	0.0000	0
2021/07/23	AL37	04/11/2021			Index Future	803.1670	803.1670	806.2150	806.2150	0.379	0.0000	0.0000	0
2021/07/23	AL37	03/02/2022			Index Future	812.4100	812.4100	815.4910	815.4910	0.379	0.0000	0.0000	0
2021/07/23	AL37	05/05/2022			Index Future	822.0360	822.0360	825.1520	825.1520	0.379	0.0000	0.0000	0
2021/07/23	AL37	04/08/2022			Index Future	831.8280	831.8280	834.9810	834.9810	0.379	0.0000	0.0000	0
2021/07/23	AL7T	05/08/2021			Index Future	904.3080	904.3080	906.1820	906.1820	0.207	0.0000	0.0000	0
2021/07/23	AL7T	04/11/2021			Index Future	914.1040	914.1040	915.9940	915.9940	0.207	0.0000	0.0000	0
2021/07/23	AL7T	03/02/2022			Index Future	924.6240	924.6240	926.5320	926.5320	0.206	0.0000	0.0000	0
2021/07/23	AL7T	05/05/2022			Index Future	935.5800	935.5800	937.5090	937.5090	0.206	0.0000	0.0000	0
2021/07/23	AL7T	04/08/2022			Index Future	946.7250	946.7250	948.6760	948.6760	0.206	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
2021/07/23	ALBI	05/08/2021			Index Future	790.1350	790.1350	792.3980	792.3980	0.286	0.0000	0.0000	103
2021/07/23	ALBI	04/11/2021			Index Future	798.6950	798.6950	800.9770	800.9770	0.286	0.0000	0.0000	114
2021/07/23	ALBI	03/02/2022			Index Future	807.8870	807.8870	810.1930	810.1930	0.285	0.0000	0.0000	0
2021/07/23	ALBI	05/05/2022			Index Future	817.4590	817.4590	819.7910	819.7910	0.285	0.0000	0.0000	0
2021/07/23	ALBI	04/08/2022			Index Future	827.1970	827.1970	829.5560	829.5560	0.285	0.0000	0.0000	0
2021/07/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/07/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	C214	28/02/2041			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
2021/07/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/23	ES33	05/08/2021			Bond Future	11.3959	77.7807	11.3580	77.9819	(0.333)	0.0000	0.0000	0
2021/07/23	ES33	04/11/2021			Bond Future	11.6400	74.8587	11.6005	75.0616	(0.339)	0.0000	0.0000	350
2021/07/23	ES33	03/02/2022			Bond Future	11.8941	75.7390	11.8530	75.9441	(0.346)	0.0000	0.0000	0
2021/07/23	ES33	05/05/2022			Bond Future	12.1510	72.8777	12.1081	73.0851	(0.353)	0.0000	0.0000	0
2021/07/23	ES33	04/08/2022			Bond Future	12.4229	73.7243	12.3781	73.9343	(0.361)	0.0000	0.0000	0
2021/07/23	ES42	05/08/2021			Bond Future	11.9589	76.1660	11.9261	76.3606	(0.274)	0.0000	0.0000	0
2021/07/23	ES42	04/11/2021			Bond Future	12.1928	72.7436	12.1586	72.9399	(0.280)	0.0000	0.0000	4,779
2021/07/23	ES42	03/02/2022			Bond Future	12.4285	73.5996	12.3928	73.7980	(0.287)	0.0000	0.0000	0
2021/07/23	ES42	05/05/2022			Bond Future	12.6755	70.2316	12.6382	70.4323	(0.294)	0.0000	0.0000	0
2021/07/23	ES42	04/08/2022			Bond Future	12.9294	71.0458	12.8904	71.2489	(0.302)	0.0000	0.0000	0
2021/07/23	GOVI	05/08/2021	719.14	Call	GOVI	615,180.0000	61.5180	637,500.0000	63.7500	3.628	0	0	0
2021/07/23	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/23	GOVI	05/08/2021	719.13	Call	GOVI	615,280.0000	61.5280	637,600.0000	63.7600	3.628	0	0	0
2021/07/23	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/23	GOVI	05/08/2021			GOVI	780.6580	780.6580	782.8900	782.8900	0.286	0.0000	0.0000	481
2021/07/23	GOVI	05/08/2021	719.15	Call	GOVI	615,080.0000	61.5080	637,400.0000	63.7400	3.629	0	0	0
2021/07/23	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/23	GOVI	04/11/2021	728.41	Call	GOVI	607,040.0000	60.7040	629,570.0000	62.9570	3.711	0	0	0
2021/07/23	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/23	GOVI	04/11/2021	728.40	Call	GOVI	607,140.0000	60.7140	629,670.0000	62.9670	3.711	0	0	0
2021/07/23	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/23	GOVI	04/11/2021			GOVI	789.1140	789.1140	791.3670	791.3670	0.286	0.0000	0.0000	503
2021/07/23	GOVI	04/11/2021	728.42	Call	GOVI	606,940.0000	60.6940	629,470.0000	62.9470	3.712	0	0	0
2021/07/23	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/23	GOVI	03/02/2022	792.76	Call	GOVI	54,360.0000	5.4360	77,120.0000	7.7120	41.869	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
2021/07/23	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/23	GOVI	03/02/2022			GOVI	798.1960	798.1960	800.4720	800.4720	0.285	0.0000	0.0000	0
2021/07/23	GOVI	03/02/2022	792.75	Call	GOVI	54,460.0000	5.4460	77,220.0000	7.7220	41.792	0	0	0
2021/07/23	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/23	GOVI	03/02/2022	792.74	Call	GOVI	54,560.0000	5.4560	77,320.0000	7.7320	41.716	0	0	0
2021/07/23	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/23	GOVI	05/05/2022	788.25	Call	GOVI	194,040.0000	19.4040	217,050.0000	21.7050	11.858	0	0	0
2021/07/23	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/23	GOVI	05/05/2022			GOVI	807.6540	807.6540	809.9550	809.9550	0.285	0.0000	0.0000	0
2021/07/23	GOVI	05/05/2022	788.24	Call	GOVI	194,140.0000	19.4140	217,150.0000	21.7150	11.852	0	0	0
2021/07/23	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/23	GOVI	05/05/2022	788.23	Call	GOVI	194,240.0000	19.4240	217,250.0000	21.7250	11.846	0	0	0
2021/07/23	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/23	GOVI	04/08/2022	819.28	Call	GOVI	0.0000	0.0000	3,220.0000	0.3220	100.000	0	0	0
2021/07/23	GOVI	04/08/2022	819.28	Put	GOVI	20,060.0000	2.0060	0.0000	0.0000	(100.000)	0	0	0
2021/07/23	GOVI	04/08/2022			GOVI	817.2740	817.2740	819.6020	819.6020	0.285	0.0000	0.0000	0
2021/07/23	GOVI	04/08/2022	819.27	Call	GOVI	0.0000	0.0000	3,320.0000	0.3320	100.000	0	0	0
2021/07/23	GOVI	04/08/2022	819.27	Put	GOVI	19,960.0000	1.9960	0.0000	0.0000	(100.000)	0	0	0
2021/07/23	GOVI	04/08/2022	819.26	Call	GOVI	0.0000	0.0000	3,420.0000	0.3420	100.000	0	0	0
2021/07/23	GOVI	04/08/2022	819.26	Put	GOVI	19,860.0000	1.9860	0.0000	0.0000	(100.000)	0	0	0
2021/07/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/07/23	IGOV	05/08/2021			Index Future	288.8630	288.8630	288.5580	288.5580	(0.106)	0.0000	0.0000	83
2021/07/23	IGOV	04/11/2021			Index Future	292.0640	292.0640	291.7540	291.7540	(0.106)	0.0000	0.0000	392
2021/07/23	IGOV	03/02/2022			Index Future	295.4960	295.4960	295.1820	295.1820	(0.106)	0.0000	0.0000	0
2021/07/23	IGOV	05/05/2022			Index Future	299.0680	299.0680	298.7490	298.7490	(0.107)	0.0000	0.0000	0
2021/07/23	IGOV	04/08/2022			Index Future	302.6990	302.6990	302.3760	302.3760	(0.107)	0.0000	0.0000	0
2021/07/23	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/07/23	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/07/23	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/07/23	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/07/23	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/07/23	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/07/23	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/07/23	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/07/23	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/07/23	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/07/23	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/07/23	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/07/23	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/07/23	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/07/23	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/07/23	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/07/23	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/07/23	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	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
2021/07/23	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/07/23	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/07/23	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/07/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/07/23	JBAF	18/08/2021			Jibar Tradeable Future	3.6850	96.3150	3.7150	96.2850	0.814	0.0000	0.0000	0
2021/07/23	JBAF	15/09/2021			Jibar Tradeable Future	3.7550	96.2450	3.7550	96.2450	0.000	0.0000	0.0000	30,000
2021/07/23	JBAF	20/10/2021			Jibar Tradeable Future	3.7100	96.2900	3.8500	96.1500	3.774	0.0000	0.0000	0
2021/07/23	JBAF	17/11/2021			Jibar Tradeable Future	3.8900	96.1100	3.8900	96.1100	0.000	0.0000	0.0000	0
2021/07/23	JBAF	15/12/2021			Jibar Tradeable Future	4.0950	95.9050	4.0150	95.9850	(1.954)	0.0000	0.0000	0
2021/07/23	JBAF	19/01/2022			Jibar Tradeable Future	3.9600	96.0400	4.1100	95.8900	3.788	0.0000	0.0000	0
2021/07/23	JBAF	16/03/2022			Jibar Tradeable Future	4.3800	95.6200	4.2800	95.7200	(2.283)	0.0000	0.0000	0
2021/07/23	JBAF	15/06/2022			Jibar Tradeable Future	4.7350	95.2650	4.6150	95.3850	(2.534)	0.0000	0.0000	471
2021/07/23	JBAF	21/09/2022			Jibar Tradeable Future	5.0100	94.9900	4.8500	95.1500	(3.194)	0.0000	0.0000	0
2021/07/23	JBAF	21/12/2022			Jibar Tradeable Future	5.2500	94.7500	5.1150	94.8850	(2.571)	0.0000	0.0000	0
2021/07/23	JBAF	15/03/2023			Jibar Tradeable Future	5.4750	94.5250	5.3250	94.6750	(2.740)	0.0000	0.0000	0
2021/07/23	JBAF	21/06/2023			Jibar Tradeable Future	5.6500	94.3500	5.5150	94.4850	(2.389)	0.0000	0.0000	0
2021/07/23	R023	05/08/2021	5.30	Call	Bond Future	298.2100	0.2982	450.3100	0.4503	51.004	0	0	0
2021/07/23	R023	05/08/2021	5.30	Put	Bond Future	20.4000	0.0204	6.3000	0.0063	(69.118)	0	0	0
2021/07/23	R023	05/08/2021	5.29	Call	Bond Future	285.1400	0.2851	435.9900	0.4360	52.904	0	0	0
2021/07/23	R023	05/08/2021	5.29	Put	Bond Future	22.4400	0.0224	7.0900	0.0071	(68.405)	0	0	0
2021/07/23	R023	05/08/2021			Bond Future	5.1164	107.3365	5.0068	107.5027	(2.141)	0.0000	0.0000	6,553
2021/07/23	R023	05/08/2021	5.31	Call	Bond Future	311.4400	0.3114	464.7000	0.4647	49.210	0	0	0
2021/07/23	R023	05/08/2021	5.31	Put	Bond Future	18.5300	0.0185	5.5900	0.0056	(69.833)	0	0	0
2021/07/23	R023	04/11/2021	4.91	Call	Bond Future	52.5700	0.0526	104.8700	0.1049	99.486	0	0	0
2021/07/23	R023	04/11/2021	4.91	Put	Bond Future	512.2100	0.5122	397.1000	0.3971	(22.473)	0	0	0
2021/07/23	R023	04/11/2021	4.90	Call	Bond Future	50.3700	0.0504	99.7500	0.0997	98.035	0	0	0
2021/07/23	R023	04/11/2021	4.90	Put	Bond Future	522.8500	0.5228	404.8200	0.4048	(22.574)	0	0	0
2021/07/23	R023	04/11/2021			Bond Future	5.2691	104.5801	5.1380	104.7475	(2.487)	0.0000	0.0000	10,684
2021/07/23	R023	04/11/2021	4.92	Call	Bond Future	54.8400	0.0548	110.1200	0.1101	100.802	0	0	0
2021/07/23	R023	04/11/2021	4.92	Put	Bond Future	501.6400	0.5016	389.5100	0.3895	(22.353)	0	0	0
2021/07/23	R023	03/02/2022	5.08	Call	Bond Future	118.1800	0.1182	174.7000	0.1747	47.825	0	0	0
2021/07/23	R023	03/02/2022	5.08	Put	Bond Future	486.0900	0.4861	373.6200	0.3736	(23.138)	0	0	0
2021/07/23	R023	03/02/2022			Bond Future	5.4360	105.7841	5.2722	105.9531	(3.012)	0.0000	0.0000	0
2021/07/23	R023	03/02/2022	5.07	Call	Bond Future	115.2400	0.1152	169.6100	0.1696	47.180	0	0	0
2021/07/23	R023	03/02/2022	5.07	Put	Bond Future	493.5200	0.4935	378.9000	0.3789	(23.225)	0	0	0
2021/07/23	R023	03/02/2022	5.06	Call	Bond Future	112.0900	0.1121	164.3100	0.1643	46.588	0	0	0
2021/07/23	R023	03/02/2022	5.06	Put	Bond Future	500.7300	0.5007	383.9600	0.3840	(23.320)	0	0	0
2021/07/23	R023	05/05/2022	6.31	Call	Bond Future	679.3200	0.6793	812.4400	0.8124	19.596	0	0	0
2021/07/23	R023	05/05/2022	6.31	Put	Bond Future	148.2700	0.1483	110.5800	0.1106	(25.420)	0	0	0
2021/07/23	R023	05/05/2022			Bond Future	5.6358	103.1281	5.4201	103.2989	(3.826)	0.0000	0.0000	0
2021/07/23	R023	05/05/2022	6.30	Call	Bond Future	672.7300	0.6727	805.7800	0.8058	19.778	0	0	0
2021/07/23	R023	05/05/2022	6.30	Put	Bond Future	149.5200	0.1495	111.7600	0.1118	(25.254)	0	0	0
2021/07/23	R023	05/05/2022	6.29	Call	Bond Future	666.1500	0.6661	799.1200	0.7991	19.961	0	0	0
2021/07/23	R023	05/05/2022	6.29	Put	Bond Future	150.7900	0.1508	112.9500	0.1129	(25.095)	0	0	0
2021/07/23	R023	04/08/2022	6.05	Call	Bond Future	25.7600	0.0258	404.6900	0.4047	1471.002	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
2021/07/23	R023	04/08/2022	6.05	Put	Bond Future	0.0000	0.0000	204.4700	0.2045	100.000	0	0	0
2021/07/23	R023	04/08/2022			Bond Future	6.0032	104.3365	5.6872	104.5110	(5.265)	0.0000	0.0000	0
2021/07/23	R023	04/08/2022	6.04	Call	Bond Future	20.2500	0.0202	400.9500	0.4009	1880.000	0	0	0
2021/07/23	R023	04/08/2022	6.04	Put	Bond Future	0.0000	0.0000	206.2400	0.2062	100.000	0	0	0
2021/07/23	R023	04/08/2022	6.03	Call	Bond Future	14.7500	0.0148	397.2400	0.3972	2593.153	0	0	0
2021/07/23	R023	04/08/2022	6.03	Put	Bond Future	0.0000	0.0000	208.0300	0.2080	100.000	0	0	0
2021/07/23	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/23	R035	05/08/2021	5.31	Put	Bond Future	45,493.1600	45.4932	45,113.3900	45.1134	(0.835)	0	0	0
2021/07/23	R035	05/08/2021	11.37	Call	Bond Future	5,710.2200	5.7102	6,083.5100	6.0835	6.537	0	0	0
2021/07/23	R035	05/08/2021	11.37	Put	Bond Future	13.7900	0.0138	7.3100	0.0073	(46.991)	0	0	100
2021/07/23	R035	05/08/2021			Bond Future	10.4597	92.5975	10.4021	92.9773	(0.551)	0.0000	0.0000	49,039
2021/07/23	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/23	R035	05/08/2021	5.30	Put	Bond Future	45,609.7400	45.6097	45,229.9700	45.2300	(0.833)	0	0	0
2021/07/23	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/23	R035	05/08/2021	5.29	Put	Bond Future	45,726.4500	45.7265	45,346.6800	45.3467	(0.831)	0	0	0
2021/07/23	R035	05/08/2021	10.77	Call	Bond Future	2,268.6100	2.2686	2,567.7600	2.5678	13.186	0	0	0
2021/07/23	R035	05/08/2021	10.77	Put	Bond Future	264.8400	0.2648	184.2200	0.1842	(30.441)	0	0	100
2021/07/23	R035	05/08/2021	10.02	Put	Bond Future	3,039.0800	3.0391	2,682.8000	2.6828	(11.723)	0	0	0
2021/07/23	R035	05/08/2021	10.02	Call	Bond Future	82.4700	0.0825	105.9600	0.1060	28.483	0	0	100
2021/07/23	R035	04/11/2021	11.20	Put	Bond Future	1,311.9300	1.3119	1,143.7600	1.1438	(12.819)	0	0	350
2021/07/23	R035	04/11/2021	10.60	Call	Bond Future	2,313.0800	2.3131	2,471.7500	2.4718	6.860	0	0	0
2021/07/23	R035	04/11/2021	10.60	Put	Bond Future	2,729.6700	2.7297	2,504.9500	2.5050	(8.232)	0	0	350
2021/07/23	R035	04/11/2021	10.11	Put	Bond Future	4,686.2600	4.6863	4,366.4400	4.3664	(6.825)	0	0	0
2021/07/23	R035	04/11/2021	10.11	Call	Bond Future	1,039.4800	1.0395	1,103.0500	1.1031	6.116	0	0	350
2021/07/23	R035	04/11/2021	10.12	Put	Bond Future	4,638.9500	4.6389	4,320.8600	4.3209	(6.857)	0	0	0
2021/07/23	R035	04/11/2021	10.12	Call	Bond Future	1,059.7800	1.0598	1,125.0800	1.1251	6.162	0	0	400
2021/07/23	R035	04/11/2021	10.62	Put	Bond Future	2,665.2300	2.6652	2,443.6300	2.4436	(8.314)	0	0	0
2021/07/23	R035	04/11/2021	10.62	Call	Bond Future	2,376.9700	2.3770	2,538.7600	2.5388	6.807	0	0	400
2021/07/23	R035	04/11/2021	11.75	Put	Bond Future	655.9000	0.6559	554.6100	0.5546	(15.443)	0	0	782
2021/07/23	R035	04/11/2021	11.08	Call	Bond Future	4,110.8400	4.1108	4,314.7200	4.3147	4.960	0	0	0
2021/07/23	R035	04/11/2021	11.08	Put	Bond Future	1,520.7500	1.5207	1,341.2400	1.3412	(11.804)	0	0	782
2021/07/23	R035	04/11/2021	10.23	Put	Bond Future	4,141.3700	4.1414	3,843.3700	3.8434	(7.196)	0	0	0
2021/07/23	R035	04/11/2021	12.53	Call	Bond Future	11,051.9200	11.0519	11,392.2100	11.3922	3.079	0	0	0
2021/07/23	R035	04/11/2021	12.53	Put	Bond Future	239.2500	0.2393	196.1500	0.1961	(18.015)	0	0	0
2021/07/23	R035	04/11/2021			Bond Future	10.6651	89.1160	10.6052	89.4993	(0.562)	0.0000	0.0000	80,846
2021/07/23	R035	04/11/2021	11.20	Call	Bond Future	4,630.3700	4.6304	4,845.5900	4.8456	4.648	0	0	0
2021/07/23	R035	04/11/2021	13.82	Call	Bond Future	17,190.1600	17.1902	17,571.5400	17.5715	2.219	0	0	0
2021/07/23	R035	04/11/2021	13.82	Put	Bond Future	18.6700	0.0187	16.6600	0.0167	(10.766)	0	0	400
2021/07/23	R035	04/11/2021	11.75	Call	Bond Future	7,198.6800	7.1987	7,480.7800	7.4808	3.919	0	0	0
2021/07/23	R035	04/11/2021	10.23	Call	Bond Future	1,301.2100	1.3012	1,386.6000	1.3866	6.562	0	0	782
2021/07/23	R035	04/11/2021	12.52	Call	Bond Future	11,003.4900	11.0035	11,342.2000	11.3422	3.078	0	0	0
2021/07/23	R035	04/11/2021	12.52	Put	Bond Future	243.4300	0.2434	198.7500	0.1988	(18.354)	0	0	0
2021/07/23	R035	04/11/2021	12.51	Call	Bond Future	10,955.0600	10.9551	11,292.1600	11.2922	3.077	0	0	0
2021/07/23	R035	04/11/2021	12.51	Put	Bond Future	247.6700	0.2477	201.3800	0.2014	(18.690)	0	0	0
2021/07/23	R035	03/02/2022	11.05	Put	Bond Future	2,828.5800	2.8286	2,631.3200	2.6313	(6.974)	0	0	1,600
2021/07/23	R035	03/02/2022	10.35	Put	Bond Future	5,181.5900	5.1816	4,888.5300	4.8885	(5.656)	0	0	0
2021/07/23	R035	03/02/2022	10.35	Call	Bond Future	1,821.8600	1.8219	1,916.2900	1.9163	5.183	0	0	1,600

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
2021/07/23	R035	03/02/2022	11.28	Call	Bond Future	4,743.2400	4.7432	4,939.2300	4.9392	4.132	0	0	0
2021/07/23	R035	03/02/2022	11.28	Put	Bond Future	2,304.4600	2.3045	2,112.9600	2.1130	(8.310)	0	0	200
2021/07/23	R035	03/02/2022	10.26	Put	Bond Future	5,566.3400	5.5663	5,258.4200	5.2584	(5.532)	0	0	0
2021/07/23	R035	03/02/2022	10.26	Call	Bond Future	1,615.1600	1.6152	1,694.7300	1.6947	4.926	0	0	200
2021/07/23	R035	03/02/2022	11.73	Call	Bond Future	6,602.0900	6.6021	6,830.0100	6.8300	3.452	0	0	0
2021/07/23	R035	03/02/2022	11.73	Put	Bond Future	1,550.9700	1.5510	1,391.4000	1.3914	(10.288)	0	0	280
2021/07/23	R035	03/02/2022	11.03	Call	Bond Future	3,813.3900	3.8134	4,003.3900	4.0034	4.982	0	0	0
2021/07/23	R035	03/02/2022	11.39	Call	Bond Future	5,181.0100	5.1810	5,381.3900	5.3814	3.868	0	0	0
2021/07/23	R035	03/02/2022	11.39	Put	Bond Future	2,092.4900	2.0925	1,905.3800	1.9054	(8.942)	0	0	683
2021/07/23	R035	03/02/2022	10.65	Call	Bond Future	2,608.7800	2.6088	2,752.7600	2.7528	5.519	0	0	0
2021/07/23	R035	03/02/2022	11.23	Call	Bond Future	4,549.8300	4.5498	4,743.9400	4.7439	4.266	0	0	0
2021/07/23	R035	03/02/2022	11.23	Put	Bond Future	2,408.8200	2.4088	2,215.4400	2.2154	(8.028)	0	0	0
2021/07/23	R035	03/02/2022	11.22	Call	Bond Future	4,511.6400	4.5116	4,705.6300	4.7056	4.300	0	0	0
2021/07/23	R035	03/02/2022	11.22	Put	Bond Future	2,430.3700	2.4304	2,236.8700	2.2369	(7.962)	0	0	0
2021/07/23	R035	03/02/2022			Bond Future	10.8779	90.1420	10.8155	90.5295	(0.573)	0.0000	0.0000	0
2021/07/23	R035	03/02/2022	11.05	Call	Bond Future	3,884.8200	3.8848	4,075.0500	4.0750	4.897	0	0	0
2021/07/23	R035	03/02/2022	11.88	Call	Bond Future	7,257.3400	7.2573	7,496.2900	7.4963	3.293	0	0	0
2021/07/23	R035	03/02/2022	11.88	Put	Bond Future	1,361.8200	1.3618	1,213.2800	1.2133	(10.907)	0	0	1,800
2021/07/23	R035	03/02/2022	11.03	Put	Bond Future	2,878.9300	2.8789	2,681.4400	2.6814	(6.860)	0	0	280
2021/07/23	R035	03/02/2022	10.10	Put	Bond Future	6,293.7600	6.2938	5,968.2700	5.9683	(5.172)	0	0	0
2021/07/23	R035	03/02/2022	10.10	Call	Bond Future	1,277.2900	1.2773	1,339.2900	1.3393	4.854	0	0	280
2021/07/23	R035	03/02/2022	10.65	Put	Bond Future	4,036.6000	4.0366	3,793.0900	3.7931	(6.033)	0	0	683
2021/07/23	R035	03/02/2022	9.70	Put	Bond Future	8,406.2900	8.4063	8,096.0200	8.0960	(3.691)	0	0	0
2021/07/23	R035	03/02/2022	9.70	Call	Bond Future	647.0500	0.6470	724.2700	0.7243	11.934	0	0	683
2021/07/23	R035	03/02/2022	11.24	Call	Bond Future	4,587.8800	4.5879	4,782.3700	4.7824	4.239	0	0	0
2021/07/23	R035	03/02/2022	11.24	Put	Bond Future	2,387.2000	2.3872	2,194.2000	2.1942	(8.085)	0	0	0
2021/07/23	R035	05/05/2022	11.64	Call	Bond Future	5,750.4600	5.7505	6,083.2600	6.0833	5.787	0	0	0
2021/07/23	R035	05/05/2022	11.64	Put	Bond Future	2,523.3900	2.5234	2,464.3000	2.4643	(2.342)	0	0	0
2021/07/23	R035	05/05/2022	11.63	Call	Bond Future	5,712.0100	5.7120	6,044.1800	6.0442	5.815	0	0	0
2021/07/23	R035	05/05/2022	11.63	Put	Bond Future	2,541.8700	2.5419	2,482.1500	2.4822	(2.349)	0	0	0
2021/07/23	R035	05/05/2022			Bond Future	11.0885	86.7332	11.0236	87.1250	(0.585)	0.0000	0.0000	0
2021/07/23	R035	05/05/2022	11.65	Call	Bond Future	5,788.9900	5.7890	6,122.4000	6.1224	5.759	0	0	0
2021/07/23	R035	05/05/2022	11.65	Put	Bond Future	2,505.0500	2.5050	2,446.5700	2.4466	(2.334)	0	0	0
2021/07/23	R035	04/08/2022	10.72	Call	Bond Future	0.0000	0.0000	2,859.2100	2.8592	100.000	0	0	0
2021/07/23	R035	04/08/2022	10.72	Put	Bond Future	3,569.0200	3.5690	6,031.6500	6.0316	69.000	0	0	0
2021/07/23	R035	04/08/2022	10.73	Call	Bond Future	0.0000	0.0000	2,884.4000	2.8844	100.000	0	0	0
2021/07/23	R035	04/08/2022	10.73	Put	Bond Future	3,507.0800	3.5071	5,994.9000	5.9949	70.937	0	0	0
2021/07/23	R035	04/08/2022			Bond Future	11.3133	87.7255	11.2456	88.1220	(0.598)	0.0000	0.0000	0
2021/07/23	R035	04/08/2022	10.74	Call	Bond Future	0.0000	0.0000	2,909.3600	2.9094	100.000	0	0	0
2021/07/23	R035	04/08/2022	10.74	Put	Bond Future	3,445.2100	3.4452	5,957.9900	5.9580	72.935	0	0	0
2021/07/23	R186	05/08/2021	8.62	Call	Bond Future	5,337.3300	5.3373	5,775.8800	5.7759	8.217	0	0	0
2021/07/23	R186	05/08/2021	8.62	Put	Bond Future	0.3600	0.0004	0.1000	0.0001	(72.222)	0	0	0
2021/07/23	R186	05/08/2021	8.61	Call	Bond Future	5,293.0200	5.2930	5,731.5500	5.7315	8.285	0	0	0
2021/07/23	R186	05/08/2021	8.61	Put	Bond Future	0.3900	0.0004	0.1100	0.0001	(71.795)	0	0	0
2021/07/23	R186	05/08/2021			Bond Future	7.4519	114.7146	7.3589	115.1534	(1.247)	0.0000	0.0000	55,927
2021/07/23	R186	05/08/2021	8.63	Call	Bond Future	5,381.6000	5.3816	5,820.1700	5.8202	8.149	0	0	0
2021/07/23	R186	05/08/2021	8.63	Put	Bond Future	0.3300	0.0003	0.0900	0.0001	(72.727)	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
2021/07/23	R186	04/11/2021	7.77	Call	Bond Future	1,824.5100	1.8245	2,085.4500	2.0854	14.302	0	0	0
2021/07/23	R186	04/11/2021	8.10	Call	Bond Future	2,762.9900	2.7630	3,082.9700	3.0830	11.581	0	0	0
2021/07/23	R186	04/11/2021	8.10	Put	Bond Future	734.8700	0.7349	611.9100	0.6119	(16.732)	0	0	0
2021/07/23	R186	04/11/2021	8.09	Call	Bond Future	2,731.6300	2.7316	3,049.9800	3.0500	11.654	0	0	0
2021/07/23	R186	04/11/2021	8.09	Put	Bond Future	747.2500	0.7472	622.6600	0.6227	(16.673)	0	0	0
2021/07/23	R186	04/11/2021			Bond Future	7.6416	115.9443	7.5428	116.3872	(1.292)	0.0000	0.0000	64,904
2021/07/23	R186	04/11/2021	7.77	Put	Bond Future	1,251.6000	1.2516	1,069.6000	1.0696	(14.541)	0	0	15,177
2021/07/23	R186	04/11/2021	8.77	Call	Bond Future	5,135.1200	5.1351	5,533.1200	5.5331	7.751	0	0	0
2021/07/23	R186	04/11/2021	8.77	Put	Bond Future	225.1500	0.2252	180.2100	0.1802	(19.960)	0	0	15,177
2021/07/23	R186	04/11/2021	8.11	Call	Bond Future	2,794.5100	2.7945	3,116.1000	3.1161	11.508	0	0	0
2021/07/23	R186	04/11/2021	8.11	Put	Bond Future	722.6600	0.7227	601.3100	0.6013	(16.792)	0	0	0
2021/07/23	R186	03/02/2022	7.30	Call	Bond Future	996.1100	0.9961	1,177.1100	1.1771	18.171	0	0	0
2021/07/23	R186	03/02/2022	7.30	Put	Bond Future	3,303.5400	3.3035	3,036.8900	3.0369	(8.072)	0	0	0
2021/07/23	R186	03/02/2022			Bond Future	7.8369	111.9970	7.7316	112.4447	(1.343)	0.0000	0.0000	0
2021/07/23	R186	03/02/2022	7.29	Call	Bond Future	982.1100	0.9821	1,161.2300	1.1612	18.238	0	0	0
2021/07/23	R186	03/02/2022	7.29	Put	Bond Future	3,333.0900	3.3331	3,064.5600	3.0646	(8.056)	0	0	0
2021/07/23	R186	03/02/2022	7.28	Call	Bond Future	968.2500	0.9683	1,145.4900	1.1455	18.305	0	0	0
2021/07/23	R186	03/02/2022	7.28	Put	Bond Future	3,362.7900	3.3628	3,092.3800	3.0924	(8.041)	0	0	0
2021/07/23	R186	05/05/2022	8.32	Call	Bond Future	2,911.0800	2.9111	3,235.1700	3.2352	11.133	0	0	0
2021/07/23	R186	05/05/2022	8.32	Put	Bond Future	1,820.6600	1.8207	1,691.9700	1.6920	(7.068)	0	0	0
2021/07/23	R186	05/05/2022			Bond Future	8.0465	113.3255	7.9339	113.7783	(1.399)	0.0000	0.0000	0
2021/07/23	R186	05/05/2022	8.31	Call	Bond Future	2,886.4400	2.8864	3,209.8500	3.2099	11.204	0	0	0
2021/07/23	R186	05/05/2022	8.31	Put	Bond Future	1,835.6400	1.8356	1,706.2700	1.7063	(7.048)	0	0	0
2021/07/23	R186	05/05/2022	8.30	Call	Bond Future	2,862.2700	2.8623	3,184.6100	3.1846	11.262	0	0	0
2021/07/23	R186	05/05/2022	8.30	Put	Bond Future	1,851.1100	1.8511	1,720.6700	1.7207	(7.047)	0	0	0
2021/07/23	R186	04/08/2022	8.15	Call	Bond Future	0.0000	0.0000	2,540.0600	2.5401	100.000	0	0	0
2021/07/23	R186	04/08/2022	8.15	Put	Bond Future	493.6700	0.4937	2,575.1400	2.5751	421.632	0	0	0
2021/07/23	R186	04/08/2022			Bond Future	8.2801	109.3579	8.1592	109.8165	(1.460)	0.0000	0.0000	0
2021/07/23	R186	04/08/2022	8.13	Call	Bond Future	0.0000	0.0000	2,500.1000	2.5001	100.000	0	0	0
2021/07/23	R186	04/08/2022	8.13	Put	Bond Future	569.8200	0.5698	2,611.3300	2.6113	358.273	0	0	0
2021/07/23	R186	04/08/2022	8.14	Call	Bond Future	0.0000	0.0000	2,519.8100	2.5198	100.000	0	0	0
2021/07/23	R186	04/08/2022	8.14	Put	Bond Future	531.7400	0.5317	2,592.9600	2.5930	387.637	0	0	0
2021/07/23	R197	05/08/2021			Bond Future	321.9076	321.9076	321.9522	321.9522	0.014	0.0000	0.0000	1,029
2021/07/23	R197	04/11/2021			Bond Future	325.4376	325.4376	325.4810	325.4810	0.013	0.0000	0.0000	1,267
2021/07/23	R197	03/02/2022			Bond Future	321.1137	321.1137	321.1566	321.1566	0.013	0.0000	0.0000	0
2021/07/23	R197	05/05/2022			Bond Future	324.9967	324.9967	325.0395	325.0395	0.013	0.0000	0.0000	0
2021/07/23	R197	04/08/2022			Bond Future	320.6697	320.6697	320.7129	320.7129	0.013	0.0000	0.0000	0
2021/07/23	R202	05/08/2021			Bond Future	234.6954	234.6954	234.7444	234.7444	0.021	0.0000	0.0000	3,560
2021/07/23	R202	04/11/2021			Bond Future	237.2690	237.2690	237.3174	237.3174	0.020	0.0000	0.0000	9,704
2021/07/23	R202	03/02/2022			Bond Future	235.7291	235.7291	235.7776	235.7776	0.021	0.0000	0.0000	0
2021/07/23	R202	05/05/2022			Bond Future	238.5793	238.5793	238.6278	238.6278	0.020	0.0000	0.0000	0
2021/07/23	R202	04/08/2022			Bond Future	237.0903	237.0903	237.1392	237.1392	0.021	0.0000	0.0000	0
2021/07/23	R209	05/08/2021	11.81	Call	Bond Future	7,241.3300	7.2413	7,453.7300	7.4537	2.933	0	0	0
2021/07/23	R209	05/08/2021	11.81	Put	Bond Future	0.8700	0.0009	0.2600	0.0003	(70.115)	0	0	0
2021/07/23	R209	05/08/2021			Bond Future	10.4359	71.1939	10.3987	71.4069	(0.357)	0.0000	0.0000	19,802

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
2021/07/23	R209	05/08/2021	11.80	Call	Bond Future	7,192.7600	7.1928	7,405.1200	7.4051	2.952	0	0	0
2021/07/23	R209	05/08/2021	11.80	Put	Bond Future	0.9300	0.0009	0.2800	0.0003	(69.892)	0	0	0
2021/07/23	R209	05/08/2021	11.79	Call	Bond Future	7,144.1300	7.1441	7,356.4600	7.3565	2.972	0	0	0
2021/07/23	R209	05/08/2021	11.79	Put	Bond Future	0.9900	0.0010	0.3100	0.0003	(68.687)	0	0	0
2021/07/23	R209	04/11/2021	10.00	Call	Bond Future	755.4500	0.7555	826.2700	0.8263	9.375	0	0	0
2021/07/23	R209	04/11/2021	10.00	Put	Bond Future	4,320.6700	4.3207	4,176.5300	4.1765	(3.336)	0	0	3,100
2021/07/23	R209	04/11/2021	12.00	Call	Bond Future	7,466.3300	7.4663	7,662.7800	7.6628	2.631	0	0	0
2021/07/23	R209	04/11/2021	12.00	Put	Bond Future	360.9900	0.3610	342.4800	0.3425	(5.128)	0	0	9,000
2021/07/23	R209	04/11/2021	10.50	Call	Bond Future	1,818.4600	1.8185	1,939.6000	1.9396	6.662	0	0	0
2021/07/23	R209	04/11/2021	12.19	Call	Bond Future	8,278.9400	8.2789	8,478.7500	8.4788	2.413	0	0	0
2021/07/23	R209	04/11/2021	12.19	Put	Bond Future	281.4700	0.2815	266.3200	0.2663	(5.382)	0	0	0
2021/07/23	R209	04/11/2021	12.17	Call	Bond Future	8,193.4000	8.1934	8,392.8400	8.3928	2.434	0	0	0
2021/07/23	R209	04/11/2021			Bond Future	10.6182	68.8173	10.5796	69.0322	(0.363)	0.0000	0.0000	24,538
2021/07/23	R209	04/11/2021	10.50	Put	Bond Future	2,480.1800	2.4802	2,386.3600	2.3864	(3.783)	0	0	9,400
2021/07/23	R209	04/11/2021	9.50	Put	Bond Future	6,848.4300	6.8484	6,657.9800	6.6580	(2.781)	0	0	0
2021/07/23	R209	04/11/2021	9.50	Call	Bond Future	204.3000	0.2043	228.8100	0.2288	11.997	0	0	6,000
2021/07/23	R209	04/11/2021	12.18	Call	Bond Future	8,236.2000	8.2362	8,435.8200	8.4358	2.424	0	0	0
2021/07/23	R209	04/11/2021	12.18	Put	Bond Future	285.2100	0.2852	269.8700	0.2699	(5.378)	0	0	0
2021/07/23	R209	04/11/2021	12.17	Put	Bond Future	288.9400	0.2889	273.4200	0.2734	(5.371)	0	0	0
2021/07/23	R209	03/02/2022	11.03	Call	Bond Future	3,490.1500	3.4901	3,645.5500	3.6456	4.453	0	0	0
2021/07/23	R209	03/02/2022	11.03	Put	Bond Future	2,271.7800	2.2718	2,210.0200	2.2100	(2.719)	0	0	0
2021/07/23	R209	03/02/2022	11.02	Call	Bond Future	3,458.2900	3.4583	3,613.1300	3.6131	4.477	0	0	0
2021/07/23	R209	03/02/2022	11.02	Put	Bond Future	2,292.8000	2.2928	2,230.4800	2.2305	(2.718)	0	0	0
2021/07/23	R209	03/02/2022			Bond Future	10.8025	69.6099	10.7625	69.8271	(0.370)	0.0000	0.0000	0
2021/07/23	R209	03/02/2022	11.04	Call	Bond Future	3,521.9300	3.5219	3,677.8900	3.6779	4.428	0	0	0
2021/07/23	R209	03/02/2022	11.04	Put	Bond Future	2,250.7300	2.2507	2,189.5300	2.1895	(2.719)	0	0	0
2021/07/23	R209	05/05/2022	11.44	Call	Bond Future	4,601.0900	4.6011	4,809.8700	4.8099	4.538	0	0	0
2021/07/23	R209	05/05/2022	11.44	Put	Bond Future	2,282.2200	2.2822	2,271.3900	2.2714	(0.475)	0	0	0
2021/07/23	R209	05/05/2022	11.43	Call	Bond Future	4,568.7600	4.5688	4,777.4300	4.7774	4.567	0	0	0
2021/07/23	R209	05/05/2022	11.43	Put	Bond Future	2,300.2100	2.3002	2,289.2700	2.2893	(0.476)	0	0	0
2021/07/23	R209	05/05/2022			Bond Future	10.9905	67.2944	10.9490	67.5140	(0.377)	0.0000	0.0000	0
2021/07/23	R209	05/05/2022	11.45	Call	Bond Future	4,633.5000	4.6335	4,842.6200	4.8426	4.513	0	0	0
2021/07/23	R209	05/05/2022	11.45	Put	Bond Future	2,264.3600	2.2644	2,253.8700	2.2539	(0.463)	0	0	0
2021/07/23	R209	04/08/2022	10.57	Put	Bond Future	3,292.2600	3.2923	5,387.0900	5.3871	63.629	0	0	0
2021/07/23	R209	04/08/2022	10.58	Call	Bond Future	0.0000	0.0000	2,338.2200	2.3382	100.000	0	0	0
2021/07/23	R209	04/08/2022	10.58	Put	Bond Future	3,237.0600	3.2371	5,353.0900	5.3531	65.369	0	0	0
2021/07/23	R209	04/08/2022			Bond Future	11.1869	68.0646	11.1439	68.2868	(0.384)	0.0000	0.0000	0
2021/07/23	R209	04/08/2022	10.57	Call	Bond Future	0.0000	0.0000	2,317.0200	2.3170	100.000	0	0	0
2021/07/23	R209	04/08/2022	10.59	Call	Bond Future	0.0000	0.0000	2,359.5200	2.3595	100.000	0	0	0
2021/07/23	R209	04/08/2022	10.59	Put	Bond Future	3,181.9300	3.1819	5,319.2600	5.3193	67.171	0	0	0
2021/07/23	R210	05/08/2021			Bond Future	208.7195	208.7195	208.5067	208.5067	(0.102)	0.0000	0.0000	1,305
2021/07/23	R210	04/11/2021			Bond Future	208.2226	208.2226	208.0065	208.0065	(0.104)	0.0000	0.0000	1,486
2021/07/23	R210	03/02/2022			Bond Future	210.6702	210.6702	210.4508	210.4508	(0.104)	0.0000	0.0000	0
2021/07/23	R210	05/05/2022			Bond Future	210.3854	210.3854	210.1630	210.1630	(0.106)	0.0000	0.0000	0
2021/07/23	R210	04/08/2022			Bond Future	212.9674	212.9674	212.7420	212.7420	(0.106)	0.0000	0.0000	0
2021/07/23	R212	05/08/2021			Bond Future	173.1147	173.1147	173.1495	173.1495	0.020	0.0000	0.0000	2,437

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
2021/07/23	R212	04/11/2021			Bond Future	175.0130	175.0130	175.0474	175.0474	0.020	0.0000	0.0000	415
2021/07/23	R213	05/08/2021	10.85	Call	Bond Future	7,624.8700	7.6249	7,862.5800	7.8626	3.118	0	0	0
2021/07/23	R213	05/08/2021	10.85	Put	Bond Future	0.1500	0.0002	0.0700	0.0001	(53.333)	0	0	0
2021/07/23	R213	05/08/2021	10.84	Call	Bond Future	7,575.3400	7.5753	7,813.0500	7.8130	3.138	0	0	0
2021/07/23	R213	05/08/2021	10.84	Put	Bond Future	0.1600	0.0002	0.0800	0.0001	(50.000)	0	0	0
2021/07/23	R213	05/08/2021	10.14	Put	Bond Future	21.2500	0.0213	13.6000	0.0136	(36.000)	0	0	0
2021/07/23	R213	05/08/2021	9.34	Put	Bond Future	930.5100	0.9305	778.8000	0.7788	(16.304)	0	0	0
2021/07/23	R213	05/08/2021	9.34	Call	Bond Future	580.4500	0.5805	666.5300	0.6665	14.830	0	0	0
2021/07/23	R213	05/08/2021			Bond Future	9.4024	88.1817	9.3600	88.4195	(0.451)	0.0000	0.0000	1,769
2021/07/23	R213	05/08/2021	10.86	Call	Bond Future	7,674.3600	7.6744	7,912.0800	7.9121	3.098	0	0	0
2021/07/23	R213	05/08/2021	10.86	Put	Bond Future	0.1400	0.0001	0.0700	0.0001	(50.000)	0	0	0
2021/07/23	R213	05/08/2021	10.78	Call	Bond Future	7,277.3200	7.2773	7,514.9800	7.5150	3.266	0	0	0
2021/07/23	R213	05/08/2021	10.78	Put	Bond Future	0.2600	0.0003	0.1300	0.0001	(50.000)	0	0	0
2021/07/23	R213	05/08/2021	10.14	Call	Bond Future	4,022.8700	4.0229	4,253.0100	4.2530	5.721	0	0	0
2021/07/23	R213	04/11/2021	11.10	Put	Bond Future	259.8400	0.2598	247.8500	0.2479	(4.614)	0	0	0
2021/07/23	R213	04/11/2021	11.11	Call	Bond Future	7,992.4100	7.9924	8,220.5800	8.2206	2.855	0	0	0
2021/07/23	R213	04/11/2021	11.09	Put	Bond Future	263.6700	0.2637	251.5000	0.2515	(4.616)	0	0	0
2021/07/23	R213	04/11/2021			Bond Future	9.5943	85.5980	9.5503	85.8379	(0.460)	0.0000	0.0000	8,897
2021/07/23	R213	04/11/2021	11.10	Call	Bond Future	7,948.2400	7.9482	8,176.1600	8.1762	2.868	0	0	0
2021/07/23	R213	04/11/2021	11.11	Put	Bond Future	256.0600	0.2561	244.3200	0.2443	(4.585)	0	0	0
2021/07/23	R213	04/11/2021	11.09	Call	Bond Future	7,904.0900	7.9041	8,131.8300	8.1318	2.881	0	0	0
2021/07/23	R213	03/02/2022	10.67	Call	Bond Future	5,622.9000	5.6229	5,827.1200	5.8271	3.632	0	0	0
2021/07/23	R213	03/02/2022	10.67	Put	Bond Future	1,166.5200	1.1665	1,128.3200	1.1283	(3.275)	0	0	220
2021/07/23	R213	03/02/2022	10.60	Put	Bond Future	1,248.2300	1.2482	1,207.2400	1.2072	(3.284)	0	0	430
2021/07/23	R213	03/02/2022	10.00	Call	Bond Future	3,297.4900	3.2975	3,467.0400	3.4670	5.142	0	0	0
2021/07/23	R213	03/02/2022	10.00	Put	Bond Future	2,217.4200	2.2174	2,144.5500	2.1446	(3.286)	0	0	430
2021/07/23	R213	03/02/2022	9.22	Put	Bond Future	4,462.3700	4.4624	4,329.1700	4.3292	(2.985)	0	0	0
2021/07/23	R213	03/02/2022	8.80	Put	Bond Future	6,156.4300	6.1564	5,987.6300	5.9876	(2.742)	0	0	0
2021/07/23	R213	03/02/2022	8.80	Call	Bond Future	710.5500	0.7106	784.1700	0.7842	10.361	0	0	102
2021/07/23	R213	03/02/2022	9.58	Put	Bond Future	3,284.3800	3.2844	3,181.6400	3.1816	(3.128)	0	0	200
2021/07/23	R213	03/02/2022	8.63	Put	Bond Future	6,959.2100	6.9592	6,777.2200	6.7772	(2.615)	0	0	0
2021/07/23	R213	03/02/2022	8.63	Call	Bond Future	535.9800	0.5360	596.4100	0.5964	11.275	0	0	200
2021/07/23	R213	03/02/2022	9.98	Call	Bond Future	3,237.3600	3.2374	3,405.8400	3.4058	5.204	0	0	0
2021/07/23	R213	03/02/2022	9.98	Put	Bond Future	2,260.9200	2.2609	2,186.9800	2.1870	(3.270)	0	0	0
2021/07/23	R213	03/02/2022			Bond Future	9.7931	86.5835	9.7472	86.8259	(0.469)	0.0000	0.0000	0
2021/07/23	R213	03/02/2022	10.17	Call	Bond Future	3,838.7900	3.8388	4,018.9100	4.0189	4.692	0	0	0
2021/07/23	R213	03/02/2022	10.17	Put	Bond Future	1,884.6500	1.8847	1,822.3500	1.8224	(3.306)	0	0	220
2021/07/23	R213	03/02/2022	9.15	Put	Bond Future	4,719.6500	4.7196	4,580.4600	4.5805	(2.949)	0	0	0
2021/07/23	R213	03/02/2022	9.15	Call	Bond Future	1,243.6100	1.2436	1,346.8400	1.3468	8.301	0	0	220
2021/07/23	R213	03/02/2022	10.60	Call	Bond Future	5,360.3500	5.3603	5,561.7800	5.5618	3.758	0	0	0
2021/07/23	R213	03/02/2022	9.22	Call	Bond Future	1,373.5800	1.3736	1,482.8000	1.4828	7.951	0	0	430
2021/07/23	R213	03/02/2022	10.25	Call	Bond Future	4,104.9700	4.1050	4,289.6500	4.2896	4.499	0	0	0
2021/07/23	R213	03/02/2022	10.25	Put	Bond Future	1,743.6500	1.7437	1,685.9100	1.6859	(3.311)	0	0	102
2021/07/23	R213	03/02/2022	9.76	Call	Bond Future	2,610.8600	2.6109	2,765.8600	2.7659	5.937	0	0	0
2021/07/23	R213	03/02/2022	9.76	Put	Bond Future	2,785.4700	2.7855	2,698.0500	2.6981	(3.138)	0	0	102
2021/07/23	R213	03/02/2022	10.15	Call	Bond Future	3,773.3500	3.7733	3,952.2800	3.9523	4.742	0	0	0
2021/07/23	R213	03/02/2022	10.15	Put	Bond Future	1,921.4200	1.9214	1,857.9300	1.8579	(3.304)	0	0	200

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
2021/07/23	R213	03/02/2022	9.58	Call	Bond Future	2,152.5800	2.1526	2,292.2600	2.2923	6.489	0	0	0
2021/07/23	R213	03/02/2022	9.97	Call	Bond Future	3,207.3800	3.2074	3,375.4300	3.3754	5.239	0	0	0
2021/07/23	R213	03/02/2022	9.97	Put	Bond Future	2,282.8100	2.2828	2,208.4400	2.2084	(3.258)	0	0	0
2021/07/23	R213	03/02/2022	9.96	Call	Bond Future	3,177.7600	3.1778	3,344.9000	3.3449	5.260	0	0	0
2021/07/23	R213	03/02/2022	9.96	Put	Bond Future	2,305.1100	2.3051	2,229.8300	2.2298	(3.266)	0	0	0
2021/07/23	R213	05/05/2022	10.65	Put	Bond Future	1,837.5300	1.8375	1,819.7500	1.8197	(0.968)	0	0	0
2021/07/23	R213	05/05/2022	10.63	Call	Bond Future	5,048.6200	5.0486	5,275.2500	5.2752	4.489	0	0	0
2021/07/23	R213	05/05/2022			Bond Future	9.9911	84.0783	9.9432	84.3234	(0.479)	0.0000	0.0000	0
2021/07/23	R213	05/05/2022	10.64	Call	Bond Future	5,082.4800	5.0825	5,309.4500	5.3095	4.466	0	0	0
2021/07/23	R213	05/05/2022	10.64	Put	Bond Future	1,852.1000	1.8521	1,833.9800	1.8340	(0.978)	0	0	0
2021/07/23	R213	05/05/2022	10.65	Call	Bond Future	5,116.4000	5.1164	5,343.7100	5.3437	4.443	0	0	0
2021/07/23	R213	05/05/2022	10.63	Put	Bond Future	1,866.7800	1.8668	1,848.3200	1.8483	(0.989)	0	0	0
2021/07/23	R213	04/08/2022	9.89	Call	Bond Future	0.0000	0.0000	2,843.9400	2.8439	100.000	0	0	0
2021/07/23	R213	04/08/2022	9.90	Put	Bond Future	1,522.0400	1.5220	4,141.3000	4.1413	172.089	0	0	0
2021/07/23	R213	04/08/2022	9.88	Call	Bond Future	0.0000	0.0000	2,820.3100	2.8203	100.000	0	0	0
2021/07/23	R213	04/08/2022			Bond Future	10.2040	85.0450	10.1540	85.2930	(0.490)	0.0000	0.0000	0
2021/07/23	R213	04/08/2022	9.89	Put	Bond Future	1,572.7200	1.5727	4,168.6000	4.1686	165.057	0	0	0
2021/07/23	R213	04/08/2022	9.90	Call	Bond Future	0.0000	0.0000	2,867.3200	2.8673	100.000	0	0	0
2021/07/23	R213	04/08/2022	9.88	Put	Bond Future	1,623.4300	1.6234	4,195.6800	4.1957	158.445	0	0	0
2021/07/23	R214	05/08/2021	12.03	Put	Bond Future	5.3500	0.0054	1.8900	0.0019	(64.673)	0	0	0
2021/07/23	R214	05/08/2021	12.01	Call	Bond Future	6,004.0800	6.0041	6,185.8200	6.1858	3.027	0	0	0
2021/07/23	R214	05/08/2021			Bond Future	10.8810	67.6967	10.8488	67.8823	(0.296)	0.0000	0.0000	11,421
2021/07/23	R214	05/08/2021	12.02	Call	Bond Future	6,052.8600	6.0529	6,234.7700	6.2348	3.005	0	0	0
2021/07/23	R214	05/08/2021	12.02	Put	Bond Future	5.6300	0.0056	2.0100	0.0020	(64.298)	0	0	0
2021/07/23	R214	05/08/2021	12.03	Call	Bond Future	6,101.6000	6.1016	6,283.6700	6.2837	2.984	0	0	0
2021/07/23	R214	05/08/2021	12.01	Put	Bond Future	5.9300	0.0059	2.1400	0.0021	(63.912)	0	0	0
2021/07/23	R214	04/11/2021	12.47	Call	Bond Future	7,524.1000	7.5241	7,694.7900	7.6948	2.269	0	0	0
2021/07/23	R214	04/11/2021	12.46	Call	Bond Future	7,482.4200	7.4824	7,653.0500	7.6530	2.280	0	0	0
2021/07/23	R214	04/11/2021	12.46	Put	Bond Future	374.4700	0.3745	358.0200	0.3580	(4.393)	0	0	0
2021/07/23	R214	04/11/2021			Bond Future	11.0636	65.1456	11.0302	65.3327	(0.302)	0.0000	0.0000	16,635
2021/07/23	R214	04/11/2021	12.47	Put	Bond Future	369.9200	0.3699	353.5300	0.3535	(4.431)	0	0	0
2021/07/23	R214	04/11/2021	12.48	Call	Bond Future	7,565.7700	7.5658	7,736.5800	7.7366	2.258	0	0	0
2021/07/23	R214	04/11/2021	12.48	Put	Bond Future	365.4300	0.3654	349.1600	0.3492	(4.452)	0	0	0
2021/07/23	R214	03/02/2022	11.40	Put	Bond Future	2,456.5900	2.4566	2,410.7300	2.4107	(1.867)	0	0	0
2021/07/23	R214	03/02/2022	11.41	Call	Bond Future	3,285.6200	3.2856	3,429.3200	3.4293	4.374	0	0	0
2021/07/23	R214	03/02/2022	11.39	Put	Bond Future	2,479.8500	2.4799	2,433.6800	2.4337	(1.862)	0	0	0
2021/07/23	R214	03/02/2022			Bond Future	11.2518	65.8956	11.2171	66.0847	(0.308)	0.0000	0.0000	0
2021/07/23	R214	03/02/2022	11.40	Call	Bond Future	3,255.3700	3.2554	3,398.5800	3.3986	4.399	0	0	0
2021/07/23	R214	03/02/2022	11.41	Put	Bond Future	2,433.5300	2.4335	2,388.1600	2.3882	(1.864)	0	0	0
2021/07/23	R214	03/02/2022	11.39	Call	Bond Future	3,225.2500	3.2252	3,368.1500	3.3681	4.431	0	0	0
2021/07/23	R214	05/05/2022	11.74	Put	Bond Future	2,641.8200	2.6418	2,569.9900	2.5700	(2.719)	0	0	0
2021/07/23	R214	05/05/2022	11.75	Call	Bond Future	4,249.9500	4.2500	4,368.8300	4.3688	2.797	0	0	0
2021/07/23	R214	05/05/2022	11.73	Put	Bond Future	2,661.9100	2.6619	2,590.5100	2.5905	(2.682)	0	0	0
2021/07/23	R214	05/05/2022			Bond Future	11.4367	63.3976	11.4007	63.5887	(0.314)	0.0000	0.0000	0
2021/07/23	R214	05/05/2022	11.74	Call	Bond Future	4,218.7700	4.2188	4,338.1000	4.3381	2.829	0	0	0
2021/07/23	R214	05/05/2022	11.75	Put	Bond Future	2,622.1000	2.6221	2,549.8200	2.5498	(2.757)	0	0	0
2021/07/23	R214	05/05/2022	11.73	Call	Bond Future	4,187.8900	4.1879	4,307.6500	4.3076	2.860	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
2021/07/23	R214	04/08/2022	10.98	Put	Bond Future	3,520.8600	3.5209	5,564.9100	5.5649	58.055	0	0	0
2021/07/23	R214	04/08/2022	10.99	Call	Bond Future	0.0000	0.0000	2,258.5600	2.2586	100.000	0	0	0
2021/07/23	R214	04/08/2022			Bond Future	11.6323	64.1218	11.5950	64.3152	(0.321)	0.0000	0.0000	0
2021/07/23	R214	04/08/2022	10.98	Call	Bond Future	0.0000	0.0000	2,237.4800	2.2375	100.000	0	0	0
2021/07/23	R214	04/08/2022	10.99	Put	Bond Future	3,464.5200	3.4645	5,529.6500	5.5297	59.608	0	0	0
2021/07/23	R214	04/08/2022	10.97	Call	Bond Future	0.0000	0.0000	2,216.5200	2.2165	100.000	0	0	0
2021/07/23	R214	04/08/2022	10.97	Put	Bond Future	3,577.2800	3.5773	5,600.3700	5.6004	56.554	0	0	0
2021/07/23	R248	05/08/2021	12.51	Put	Bond Future	1.4500	0.0014	0.1600	0.0002	(88.966)	0	0	0
2021/07/23	R248	05/08/2021	12.52	Call	Bond Future	10,471.2500	10.4713	10,704.1000	10.7041	2.224	0	0	0
2021/07/23	R248	05/08/2021	12.50	Put	Bond Future	1.5100	0.0015	0.1700	0.0002	(88.742)	0	0	0
2021/07/23	R248	05/08/2021	11.20	Put	Bond Future	311.2600	0.3113	205.0500	0.2050	(34.123)	0	0	0
2021/07/23	R248	05/08/2021	11.20	Call	Bond Future	2,529.3200	2.5293	2,657.2100	2.6572	5.056	0	0	0
2021/07/23	R248	05/08/2021	10.50	Put	Bond Future	3,015.9500	3.0160	2,777.1900	2.7772	(7.917)	0	0	0
2021/07/23	R248	05/08/2021	10.30	Call	Bond Future	29.3300	0.0293	28.8100	0.0288	(1.773)	0	0	1,300
2021/07/23	R248	05/08/2021	10.90	Put	Bond Future	955.2700	0.9553	778.9400	0.7789	(18.459)	0	0	0
2021/07/23	R248	05/08/2021	10.90	Call	Bond Future	1,056.2100	1.0562	1,113.9800	1.1140	5.470	0	0	1,300
2021/07/23	R248	05/08/2021	10.60	Put	Bond Future	2,373.2100	2.3732	2,141.4600	2.1415	(9.765)	0	0	0
2021/07/23	R248	05/08/2021	10.60	Call	Bond Future	255.7200	0.2557	258.0700	0.2581	0.919	0	0	0
2021/07/23	R248	05/08/2021			Bond Future	10.8860	85.4420	10.8538	85.6761	(0.296)	0.0000	0.0000	94,265
2021/07/23	R248	05/08/2021	12.51	Call	Bond Future	10,414.6600	10.4147	10,647.4700	10.6475	2.235	0	0	0
2021/07/23	R248	05/08/2021	12.52	Put	Bond Future	1.4000	0.0014	0.1500	0.0002	(89.286)	0	0	0
2021/07/23	R248	05/08/2021	12.50	Call	Bond Future	10,357.9900	10.3580	10,590.7500	10.5908	2.247	0	0	0
2021/07/23	R248	05/08/2021	10.00	Put	Bond Future	6,885.8100	6.8858	6,651.1000	6.6511	(3.409)	0	0	0
2021/07/23	R248	05/08/2021	10.00	Call	Bond Future	2.1200	0.0021	1.5100	0.0015	(28.774)	0	0	0
2021/07/23	R248	05/08/2021	10.50	Call	Bond Future	135.4000	0.1354	130.7400	0.1307	(3.442)	0	0	0
2021/07/23	R248	05/08/2021	10.30	Put	Bond Future	4,472.8000	4.4728	4,238.1800	4.2382	(5.245)	0	0	0
2021/07/23	R248	04/11/2021	10.20	Put	Bond Future	0.0000	0.0000	6,851.7500	6.8517	100.000	0	0	0
2021/07/23	R248	04/11/2021	10.80	Put	Bond Future	0.0000	0.0000	3,596.9600	3.5970	100.000	0	0	0
2021/07/23	R248	04/11/2021	10.80	Call	Bond Future	0.0000	0.0000	1,903.6700	1.9037	100.000	0	0	0
2021/07/23	R248	04/11/2021	12.85	Call	Bond Future	11,296.9800	11.2970	11,505.8800	11.5059	1.849	0	0	0
2021/07/23	R248	04/11/2021	12.85	Put	Bond Future	308.4900	0.3085	281.2300	0.2812	(8.837)	0	0	0
2021/07/23	R248	04/11/2021			Bond Future	11.0687	81.9467	11.0352	82.1829	(0.303)	0.0000	0.0000	127,694
2021/07/23	R248	04/11/2021	10.20	Call	Bond Future	0.0000	0.0000	546.1500	0.5462	100.000	0	0	0
2021/07/23	R248	04/11/2021	10.30	Put	Bond Future	6,394.2600	6.3943	6,208.9300	6.2089	(2.898)	0	0	0
2021/07/23	R248	04/11/2021	10.30	Call	Bond Future	651.9500	0.6519	702.7800	0.7028	7.797	0	0	1,200
2021/07/23	R248	04/11/2021	9.60	Put	Bond Future	11,724.3300	11.7243	11,486.9000	11.4869	(2.025)	0	0	0
2021/07/23	R248	04/11/2021	9.60	Call	Bond Future	106.1200	0.1061	104.8500	0.1048	(1.197)	0	0	1,200
2021/07/23	R248	04/11/2021	12.84	Call	Bond Future	11,246.3400	11.2463	11,455.1700	11.4552	1.857	0	0	0
2021/07/23	R248	04/11/2021	12.84	Put	Bond Future	311.8800	0.3119	284.5500	0.2845	(8.763)	0	0	0
2021/07/23	R248	04/11/2021	12.83	Call	Bond Future	11,195.7200	11.1957	11,404.4200	11.4044	1.864	0	0	0
2021/07/23	R248	04/11/2021	12.83	Put	Bond Future	315.3700	0.3154	287.9100	0.2879	(8.707)	0	0	0
2021/07/23	R248	03/02/2022	11.48	Call	Bond Future	4,310.2500	4.3102	4,492.6700	4.4927	4.232	0	0	0
2021/07/23	R248	03/02/2022	11.49	Put	Bond Future	2,789.4200	2.7894	2,733.7900	2.7338	(1.994)	0	0	0
2021/07/23	R248	03/02/2022	11.47	Call	Bond Future	4,271.4500	4.2714	4,453.2600	4.4533	4.256	0	0	0
2021/07/23	R248	03/02/2022			Bond Future	11.2574	82.8903	11.2225	83.1290	(0.310)	0.0000	0.0000	0
2021/07/23	R248	03/02/2022	11.48	Put	Bond Future	2,816.4100	2.8164	2,760.1700	2.7602	(1.997)	0	0	0
2021/07/23	R248	03/02/2022	11.49	Call	Bond Future	4,349.1800	4.3492	4,532.2100	4.5322	4.208	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
2021/07/23	R248	03/02/2022	11.47	Put	Bond Future	2,843.6400	2.8436	2,786.7900	2.7868	(1.999)	0	0	0
2021/07/23	R248	05/05/2022	11.80	Call	Bond Future	5,434.3900	5.4344	5,572.7500	5.5727	2.546	0	0	0
2021/07/23	R248	05/05/2022	11.79	Call	Bond Future	5,394.0500	5.3940	5,533.2000	5.5332	2.580	0	0	0
2021/07/23	R248	05/05/2022	11.79	Put	Bond Future	3,150.4300	3.1504	3,048.3100	3.0483	(3.241)	0	0	0
2021/07/23	R248	05/05/2022			Bond Future	11.4428	79.4586	11.4065	79.6999	(0.317)	0.0000	0.0000	0
2021/07/23	R248	05/05/2022	11.80	Put	Bond Future	3,127.8600	3.1279	3,024.9500	3.0250	(3.290)	0	0	0
2021/07/23	R248	05/05/2022	11.81	Call	Bond Future	5,474.5500	5.4746	5,612.3900	5.6124	2.518	0	0	0
2021/07/23	R248	05/05/2022	11.81	Put	Bond Future	3,105.1900	3.1052	3,001.7600	3.0018	(3.331)	0	0	0
2021/07/23	R248	04/08/2022	10.98	Call	Bond Future	0.0000	0.0000	2,706.6400	2.7066	100.000	0	0	0
2021/07/23	R248	04/08/2022	10.98	Put	Bond Future	4,460.6100	4.4606	6,923.1000	6.9231	55.205	0	0	0
2021/07/23	R248	04/08/2022	10.99	Call	Bond Future	0.0000	0.0000	2,732.6100	2.7326	100.000	0	0	0
2021/07/23	R248	04/08/2022	10.99	Put	Bond Future	4,389.6000	4.3896	6,878.0600	6.8781	56.690	0	0	0
2021/07/23	R248	04/08/2022			Bond Future	11.6395	80.3664	11.6017	80.6105	(0.325)	0.0000	0.0000	0
2021/07/23	R248	04/08/2022	11.00	Call	Bond Future	0.0000	0.0000	2,758.7200	2.7587	100.000	0	0	0
2021/07/23	R248	04/08/2022	11.00	Put	Bond Future	4,318.6900	4.3187	6,833.2600	6.8333	58.225	0	0	0

Total

1452836