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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 03/08/2021 TO 03/08/2021

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
2021/08/03	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	2025	05/08/2021		Bond Future	153.3799	153.3799	153.6849	153.6849	0.199	0.0000	0.0000	3,723
2021/08/03	2025	04/11/2021		Bond Future	155.0500	155.0500	155.3663	155.3663	0.204	0.0000	0.0000	4,840
2021/08/03	2025	03/02/2022		Bond Future	155.2969	155.2969	155.6283	155.6283	0.213	0.0000	0.0000	0
2021/08/03	2025	05/05/2022		Bond Future	157.1695	157.1695	157.5050	157.5050	0.213	0.0000	0.0000	0
2021/08/03	2025	04/08/2022		Bond Future	157.5055	157.5055	157.8605	157.8605	0.225	0.0000	0.0000	0
2021/08/03	2029	05/08/2021		Bond Future	113.4958	113.4958	113.9723	113.9723	0.420	0.0000	0.0000	2,127
2021/08/03	2029	04/11/2021		Bond Future	113.5622	113.5622	114.0498	114.0498	0.429	0.0000	0.0000	2,964

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
2021/08/03	2029	03/02/2022			Bond Future	114.8922	114.8922	115.3938	115.3938	0.437	0.0000	0.0000	0
2021/08/03	2029	05/05/2022			Bond Future	115.0884	115.0884	115.5961	115.5961	0.441	0.0000	0.0000	0
2021/08/03	2029	04/08/2022			Bond Future	116.5076	116.5076	117.0331	117.0331	0.451	0.0000	0.0000	0
2021/08/03	2030	05/08/2021	10.42	Call	Bond Future	8,881.0500	8.8811	8,635.6700	8.6357	(2.763)	0	0	0
2021/08/03	2030	05/08/2021	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	2030	05/08/2021	10.41	Call	Bond Future	8,830.6000	8.8306	8,585.2200	8.5852	(2.779)	0	0	0
2021/08/03	2030	05/08/2021	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	2030	05/08/2021	9.15	Call	Bond Future	2,159.5500	2.1596	1,913.0500	1.9131	(11.414)	0	0	0
2021/08/03	2030	05/08/2021	9.15	Put	Bond Future	1.9100	0.0019	0.7900	0.0008	(58.639)	0	0	7,500
2021/08/03	2030	05/08/2021	8.50	Put	Bond Future	1,551.8900	1.5519	1,790.1900	1.7902	15.355	0	0	0
2021/08/03	2030	05/08/2021	10.15	Call	Bond Future	7,505.4900	7.5055	7,260.1100	7.2601	(3.269)	0	0	0
2021/08/03	2030	05/08/2021	8.83	Call	Bond Future	537.0600	0.5371	327.0500	0.3270	(39.104)	0	0	479
2021/08/03	2030	05/08/2021	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2021/08/03	2030	05/08/2021	8.78	Put	Bond Future	289.0200	0.2890	359.4500	0.3595	24.369	0	0	0
2021/08/03	2030	05/08/2021	8.78	Call	Bond Future	362.0900	0.3621	187.1400	0.1871	(48.317)	0	0	200
2021/08/03	2030	05/08/2021	7.70	Put	Bond Future	6,362.4000	6.3624	6,607.7800	6.6078	3.857	0	0	0
2021/08/03	2030	05/08/2021	9.45	Call	Bond Future	3,805.0300	3.8050	3,559.6400	3.5596	(6.449)	0	0	600
2021/08/03	2030	05/08/2021	12.10	Call	Bond Future	16,838.9900	16.8390	16,593.6100	16.5936	(1.457)	0	0	0
2021/08/03	2030	05/08/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	600
2021/08/03	2030	05/08/2021			Bond Future	8.7672	95.7141	8.8102	95.4688	0.490	0.0000	0.0000	27,395
2021/08/03	2030	05/08/2021	10.43	Call	Bond Future	8,931.4600	8.9315	8,686.0800	8.6861	(2.747)	0	0	0
2021/08/03	2030	05/08/2021	10.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	2030	05/08/2021	8.50	Call	Bond Future	7.6100	0.0076	0.5300	0.0005	(93.035)	0	0	5,000
2021/08/03	2030	05/08/2021	9.50	Call	Bond Future	4,075.9300	4.0759	3,830.5500	3.8306	(6.020)	0	0	0
2021/08/03	2030	05/08/2021	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	2030	05/08/2021	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	479
2021/08/03	2030	05/08/2021	9.75	Call	Bond Future	5,415.1000	5.4151	5,169.7200	5.1697	(4.531)	0	0	0
2021/08/03	2030	05/08/2021	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	479
2021/08/03	2030	05/08/2021	8.83	Put	Bond Future	178.8200	0.1788	214.1900	0.2142	19.780	0	0	0
2021/08/03	2030	05/08/2021	10.30	Call	Bond Future	8,273.1600	8.2732	8,027.7800	8.0278	(2.966)	0	0	0
2021/08/03	2030	05/08/2021	7.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2021/08/03	2030	05/08/2021	8.95	Put	Bond Future	43.3800	0.0434	41.5700	0.0416	(4.172)	0	0	0
2021/08/03	2030	05/08/2021	8.95	Call	Bond Future	1,081.5700	1.0816	834.3800	0.8344	(22.855)	0	0	600
2021/08/03	2030	05/08/2021	9.45	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/08/03	2030	04/11/2021	9.30	Put	Bond Future	1,081.8700	1.0819	1,155.7600	1.1558	6.830	0	0	0
2021/08/03	2030	04/11/2021	9.35	Call	Bond Future	3,188.3900	3.1884	3,014.4700	3.0145	(5.455)	0	0	0
2021/08/03	2030	04/11/2021	9.35	Put	Bond Future	999.1100	0.9991	1,068.2800	1.0683	6.923	0	0	9,100
2021/08/03	2030	04/11/2021	11.26	Call	Bond Future	11,786.9900	11.7870	11,546.3100	11.5463	(2.042)	0	0	0
2021/08/03	2030	04/11/2021	9.20	Call	Bond Future	2,646.0100	2.6460	2,486.8500	2.4869	(6.015)	0	0	29
2021/08/03	2030	04/11/2021	8.27	Put	Bond Future	4,335.4900	4.3355	4,525.4400	4.5254	4.381	0	0	0
2021/08/03	2030	04/11/2021	8.27	Call	Bond Future	481.1300	0.4811	427.9900	0.4280	(11.045)	0	0	300
2021/08/03	2030	04/11/2021	8.77	Put	Bond Future	2,381.3600	2.3814	2,514.4700	2.5145	5.590	0	0	0
2021/08/03	2030	04/11/2021	11.44	Put	Bond Future	18.0400	0.0180	19.5600	0.0196	8.426	0	0	300
2021/08/03	2030	04/11/2021	10.60	Call	Bond Future	8,719.4100	8.7194	8,485.6400	8.4856	(2.681)	0	0	0
2021/08/03	2030	04/11/2021	10.60	Put	Bond Future	116.4700	0.1165	125.7900	0.1258	8.002	0	0	0
2021/08/03	2030	04/11/2021	10.59	Put	Bond Future	118.6000	0.1186	128.0900	0.1281	8.002	0	0	0
2021/08/03	2030	04/11/2021			Bond Future	8.9486	96.7328	8.9926	96.4897	0.491	0.0000	0.0000	97,523

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
2021/08/03	2030	04/11/2021	8.75	Put	Bond Future	2,446.1700	2.4462	2,581.6800	2.5817	5.540	0	0	0
2021/08/03	2030	04/11/2021	8.75	Call	Bond Future	1,338.3500	1.3384	1,230.7700	1.2308	(8.038)	0	0	3,250
2021/08/03	2030	04/11/2021	9.30	Call	Bond Future	3,002.0000	3.0020	2,832.8000	2.8328	(5.636)	0	0	0
2021/08/03	2030	04/11/2021	11.26	Put	Bond Future	29.1800	0.0292	31.5900	0.0316	8.259	0	0	29
2021/08/03	2030	04/11/2021	9.90	Put	Bond Future	402.1600	0.4022	432.9300	0.4329	7.651	0	0	0
2021/08/03	2030	04/11/2021	9.90	Call	Bond Future	5,486.8500	5.4868	5,274.5300	5.2745	(3.870)	0	0	29
2021/08/03	2030	04/11/2021	9.20	Put	Bond Future	1,267.2000	1.2672	1,351.1300	1.3511	6.623	0	0	0
2021/08/03	2030	04/11/2021	8.77	Call	Bond Future	1,385.8400	1.3858	1,275.8600	1.2759	(7.936)	0	0	300
2021/08/03	2030	04/11/2021	11.44	Call	Bond Future	12,610.0600	12.6101	12,368.4900	12.3685	(1.916)	0	0	0
2021/08/03	2030	04/11/2021	10.61	Call	Bond Future	8,766.2700	8.7663	8,532.3400	8.5323	(2.669)	0	0	0
2021/08/03	2030	04/11/2021	10.61	Put	Bond Future	114.3700	0.1144	123.5300	0.1235	8.009	0	0	0
2021/08/03	2030	04/11/2021	10.59	Call	Bond Future	8,672.5500	8.6725	8,438.9500	8.4389	(2.694)	0	0	0
2021/08/03	2030	03/02/2022	8.85	Put	Bond Future	3,292.3600	3.2924	3,427.9600	3.4280	4.119	0	0	0
2021/08/03	2030	03/02/2022	8.85	Call	Bond Future	1,748.4500	1.7484	1,645.3600	1.6454	(5.896)	0	0	1,000
2021/08/03	2030	03/02/2022	9.35	Call	Bond Future	3,101.2600	3.1013	2,956.6400	2.9566	(4.663)	0	0	0
2021/08/03	2030	03/02/2022	9.35	Put	Bond Future	1,962.6300	1.9626	2,056.7000	2.0567	4.793	0	0	101
2021/08/03	2030	03/02/2022	8.39	Put	Bond Future	4,977.1600	4.9772	5,151.1800	5.1512	3.496	0	0	0
2021/08/03	2030	03/02/2022	8.39	Call	Bond Future	877.2400	0.8772	812.5700	0.8126	(7.372)	0	0	101
2021/08/03	2030	03/02/2022	9.45	Call	Bond Future	3,419.8100	3.4198	3,267.5400	3.2675	(4.453)	0	0	0
2021/08/03	2030	03/02/2022	9.45	Put	Bond Future	1,756.2900	1.7563	1,842.7100	1.8427	4.921	0	0	0
2021/08/03	2030	03/02/2022			Bond Future	9.1355	93.8379	9.1802	93.5992	0.489	0.0000	0.0000	0
2021/08/03	2030	03/02/2022	9.60	Put	Bond Future	1,485.7700	1.4858	1,561.4300	1.5614	5.092	0	0	0
2021/08/03	2030	03/02/2022	9.60	Call	Bond Future	3,929.4900	3.9295	3,766.4600	3.7665	(4.149)	0	0	1,000
2021/08/03	2030	03/02/2022	10.85	Call	Bond Future	8,991.7300	8.9917	8,774.3200	8.7743	(2.418)	0	0	0
2021/08/03	2030	03/02/2022	10.85	Put	Bond Future	365.4600	0.3655	386.7400	0.3867	5.823	0	0	1,000
2021/08/03	2030	03/02/2022	9.78	Call	Bond Future	4,582.2600	4.5823	4,407.5300	4.4075	(3.813)	0	0	0
2021/08/03	2030	03/02/2022	9.78	Put	Bond Future	1,213.4400	1.2134	1,277.4000	1.2774	5.271	0	0	101
2021/08/03	2030	03/02/2022	9.44	Call	Bond Future	3,387.4100	3.3874	3,235.8900	3.2359	(4.473)	0	0	0
2021/08/03	2030	03/02/2022	9.44	Put	Bond Future	1,776.2100	1.7762	1,863.3800	1.8634	4.908	0	0	0
2021/08/03	2030	03/02/2022	9.43	Call	Bond Future	3,354.9000	3.3549	3,204.1400	3.2041	(4.494)	0	0	0
2021/08/03	2030	03/02/2022	9.43	Put	Bond Future	1,796.0500	1.7960	1,883.9800	1.8840	4.896	0	0	0
2021/08/03	2030	05/05/2022	8.89	Put	Bond Future	4,136.7900	4.1368	4,281.9700	4.2820	3.509	0	0	0
2021/08/03	2030	05/05/2022	8.47	Call	Bond Future	1,065.0300	1.0650	998.1100	0.9981	(6.283)	0	0	1,073
2021/08/03	2030	05/05/2022	8.14	Put	Bond Future	7,114.3100	7.1143	7,308.0000	7.3080	2.723	0	0	0
2021/08/03	2030	05/05/2022	8.14	Call	Bond Future	685.8900	0.6859	638.0100	0.6380	(6.981)	0	0	1,800
2021/08/03	2030	05/05/2022	9.95	Call	Bond Future	4,777.5600	4.7776	4,610.2300	4.6102	(3.502)	0	0	0
2021/08/03	2030	05/05/2022	10.21	Call	Bond Future	5,711.3100	5.7113	5,530.6700	5.5307	(3.163)	0	0	0
2021/08/03	2030	05/05/2022	10.21	Put	Bond Future	1,308.9200	1.3089	1,369.8500	1.3699	4.655	0	0	0
2021/08/03	2030	05/05/2022			Bond Future	9.3316	94.9482	9.3785	94.7067	0.502	0.0000	0.0000	0
2021/08/03	2030	05/05/2022	8.89	Call	Bond Future	1,817.6800	1.8177	1,721.2900	1.7213	(5.303)	0	0	1,800
2021/08/03	2030	05/05/2022	11.04	Call	Bond Future	8,951.3900	8.9514	8,741.1400	8.7411	(2.349)	0	0	0
2021/08/03	2030	05/05/2022	11.04	Put	Bond Future	631.7200	0.6317	663.0400	0.6630	4.958	0	0	1,800
2021/08/03	2030	05/05/2022	9.35	Call	Bond Future	2,928.3300	2.9283	2,799.0200	2.7990	(4.416)	0	0	0
2021/08/03	2030	05/05/2022	9.35	Put	Bond Future	2,833.4800	2.8335	2,945.7400	2.9457	3.962	0	0	1,073
2021/08/03	2030	05/05/2022	8.47	Put	Bond Future	5,658.2300	5.6582	5,832.8800	5.8329	3.087	0	0	0
2021/08/03	2030	05/05/2022	9.95	Put	Bond Future	1,649.9900	1.6500	1,724.2300	1.7242	4.499	0	0	1,073
2021/08/03	2030	05/05/2022	10.20	Call	Bond Future	5,674.3200	5.6743	5,494.1600	5.4942	(3.175)	0	0	0
2021/08/03	2030	05/05/2022	10.20	Put	Bond Future	1,320.5300	1.3205	1,381.9400	1.3819	4.650	0	0	0

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2021/08/03	2030	05/05/2022	10.19	Call	Bond Future	5,637.4100	5.6374	5,457.7100	5.4577	(3.188)	0	0	0
2021/08/03	2030	05/05/2022	10.19	Put	Bond Future	1,332.2500	1.3322	1,394.1200	1.3941	4.644	0	0	0
2021/08/03	2030	04/08/2022	9.56	Call	Bond Future	3,177.5300	3.1775	3,052.1700	3.0522	(3.945)	0	0	0
2021/08/03	2030	04/08/2022	9.56	Put	Bond Future	3,100.7100	3.1007	3,210.4800	3.2105	3.540	0	0	0
2021/08/03	2030	04/08/2022			Bond Future	9.5446	92.0455	9.5918	91.8103	0.495	0.0000	0.0000	0
2021/08/03	2030	04/08/2022	9.55	Call	Bond Future	3,151.5000	3.1515	3,026.7400	3.0267	(3.959)	0	0	0
2021/08/03	2030	04/08/2022	9.55	Put	Bond Future	3,124.4900	3.1245	3,234.8600	3.2349	3.532	0	0	0
2021/08/03	2030	04/08/2022	9.54	Call	Bond Future	3,125.5900	3.1256	3,001.4200	3.0014	(3.973)	0	0	0
2021/08/03	2030	04/08/2022	9.54	Put	Bond Future	3,148.4200	3.1484	3,259.3800	3.2594	3.524	0	0	0
2021/08/03	2032	05/08/2021	11.37	Call	Bond Future	10,769.7600	10.7698	10,440.6300	10.4406	(3.056)	0	0	0
2021/08/03	2032	05/08/2021	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	2032	05/08/2021			Bond Future	9.4929	94.7679	9.5458	94.4388	0.557	0.0000	0.0000	6,466
2021/08/03	2032	05/08/2021	11.36	Call	Bond Future	10,717.0700	10.7171	10,387.9400	10.3879	(3.071)	0	0	0
2021/08/03	2032	05/08/2021	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	2032	05/08/2021	11.35	Call	Bond Future	10,664.3300	10.6643	10,335.2000	10.3352	(3.086)	0	0	0
2021/08/03	2032	05/08/2021	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	2032	04/11/2021	9.83	Call	Bond Future	2,531.4500	2.5315	2,334.7200	2.3347	(7.771)	0	0	700
2021/08/03	2032	04/11/2021	11.70	Call	Bond Future	11,262.4800	11.2625	10,942.5200	10.9425	(2.841)	0	0	0
2021/08/03	2032	04/11/2021	11.71	Put	Bond Future	76.5600	0.0766	84.3700	0.0844	10.201	0	0	0
2021/08/03	2032	04/11/2021	11.69	Call	Bond Future	11,213.1200	11.2131	10,893.2900	10.8933	(2.852)	0	0	0
2021/08/03	2032	04/11/2021			Bond Future	9.6829	91.6320	9.7372	91.3041	0.561	0.0000	0.0000	123,210
2021/08/03	2032	04/11/2021	9.33	Put	Bond Future	3,254.5900	3.2546	3,465.4000	3.4654	6.477	0	0	0
2021/08/03	2032	04/11/2021	9.33	Call	Bond Future	1,083.5200	1.0835	966.4300	0.9664	(10.806)	0	0	700
2021/08/03	2032	04/11/2021	9.83	Put	Bond Future	1,646.4300	1.6464	1,777.6000	1.7776	7.967	0	0	0
2021/08/03	2032	04/11/2021	12.81	Call	Bond Future	16,550.8400	16.5508	16,223.4700	16.2235	(1.978)	0	0	0
2021/08/03	2032	04/11/2021	12.81	Put	Bond Future	4.4300	0.0044	4.9600	0.0050	11.964	0	0	700
2021/08/03	2032	04/11/2021	11.70	Put	Bond Future	77.8700	0.0779	85.8100	0.0858	10.196	0	0	0
2021/08/03	2032	04/11/2021	11.71	Call	Bond Future	11,311.8200	11.3118	10,991.7300	10.9917	(2.830)	0	0	0
2021/08/03	2032	04/11/2021	11.69	Put	Bond Future	79.2000	0.0792	87.2700	0.0873	10.189	0	0	0
2021/08/03	2032	03/02/2022	11.13	Call	Bond Future	7,701.1700	7.7012	7,426.4400	7.4264	(3.567)	0	0	0
2021/08/03	2032	03/02/2022	11.13	Put	Bond Future	716.2200	0.7162	766.3400	0.7663	6.998	0	0	210
2021/08/03	2032	03/02/2022	10.53	Call	Bond Future	5,096.3800	5.0964	4,860.2500	4.8602	(4.633)	0	0	0
2021/08/03	2032	03/02/2022	10.53	Put	Bond Future	1,356.8700	1.3569	1,445.5900	1.4456	6.539	0	0	210
2021/08/03	2032	03/02/2022	10.35	Put	Bond Future	1,648.7700	1.6488	1,753.0700	1.7531	6.326	0	0	400
2021/08/03	2032	03/02/2022	9.58	Put	Bond Future	3,661.3100	3.6613	3,848.7300	3.8487	5.119	0	0	0
2021/08/03	2032	03/02/2022	9.58	Call	Bond Future	1,902.9900	1.9030	1,765.5600	1.7656	(7.222)	0	0	400
2021/08/03	2032	03/02/2022	10.66	Call	Bond Future	5,639.0800	5.6391	5,392.9300	5.3929	(4.365)	0	0	0
2021/08/03	2032	03/02/2022	10.66	Put	Bond Future	1,182.0100	1.1820	1,260.7100	1.2607	6.658	0	0	97
2021/08/03	2032	03/02/2022	10.45	Put	Bond Future	1,479.2700	1.4793	1,574.6800	1.5747	6.450	0	0	198
2021/08/03	2032	03/02/2022	9.81	Call	Bond Future	2,541.3400	2.5413	2,377.1800	2.3772	(6.460)	0	0	0
2021/08/03	2032	03/02/2022	9.81	Put	Bond Future	2,926.4400	2.9264	3,087.1300	3.0871	5.491	0	0	198
2021/08/03	2032	03/02/2022	8.91	Put	Bond Future	6,541.7500	6.5417	6,803.6300	6.8036	4.003	0	0	0
2021/08/03	2032	03/02/2022	10.43	Call	Bond Future	4,693.9500	4.6939	4,466.2400	4.4662	(4.851)	0	0	0
2021/08/03	2032	03/02/2022	10.43	Put	Bond Future	1,511.9500	1.5119	1,609.0900	1.6091	6.425	0	0	0
2021/08/03	2032	03/02/2022	10.42	Call	Bond Future	4,654.2800	4.6543	4,427.4400	4.4274	(4.874)	0	0	0
2021/08/03	2032	03/02/2022	10.42	Put	Bond Future	1,528.3000	1.5283	1,626.3100	1.6263	6.413	0	0	0
2021/08/03	2032	03/02/2022			Bond Future	9.8753	92.6834	9.9308	92.3585	0.561	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
2021/08/03	2032	03/02/2022	9.62	Put	Bond Future	3,524.7900	3.5248	3,707.5100	3.7075	5.184	0	0	0
2021/08/03	2032	03/02/2022	9.62	Call	Bond Future	2,007.2800	2.0073	1,865.1500	1.8651	(7.081)	0	0	210
2021/08/03	2032	03/02/2022	10.95	Call	Bond Future	6,896.0900	6.8961	6,630.9600	6.6310	(3.845)	0	0	0
2021/08/03	2032	03/02/2022	10.95	Put	Bond Future	867.1500	0.8672	926.8700	0.9269	6.887	0	0	400
2021/08/03	2032	03/02/2022	10.35	Call	Bond Future	4,381.2600	4.3813	4,160.7100	4.1607	(5.034)	0	0	0
2021/08/03	2032	03/02/2022	10.14	Call	Bond Future	3,608.5500	3.6086	3,408.4800	3.4085	(5.544)	0	0	0
2021/08/03	2032	03/02/2022	10.14	Put	Bond Future	2,071.0300	2.0710	2,195.8100	2.1958	6.025	0	0	97
2021/08/03	2032	03/02/2022	9.14	Put	Bond Future	5,412.6200	5.4126	5,651.3300	5.6513	4.410	0	0	0
2021/08/03	2032	03/02/2022	9.14	Call	Bond Future	948.6900	0.9487	862.5500	0.8625	(9.080)	0	0	97
2021/08/03	2032	03/02/2022	10.45	Call	Bond Future	4,773.1600	4.7732	4,543.7200	4.5437	(4.807)	0	0	0
2021/08/03	2032	03/02/2022	8.91	Call	Bond Future	621.2200	0.6212	558.2500	0.5583	(10.137)	0	0	198
2021/08/03	2032	03/02/2022	10.44	Call	Bond Future	4,733.5000	4.7335	4,504.9200	4.5049	(4.829)	0	0	0
2021/08/03	2032	03/02/2022	10.44	Put	Bond Future	1,495.5300	1.4955	1,591.8000	1.5918	6.437	0	0	0
2021/08/03	2032	05/05/2022	11.03	Call	Bond Future	6,649.6700	6.6497	6,401.2400	6.4012	(3.736)	0	0	0
2021/08/03	2032	05/05/2022	11.03	Put	Bond Future	1,410.5100	1.4105	1,490.7400	1.4907	5.688	0	0	0
2021/08/03	2032	05/05/2022	11.02	Put	Bond Future	1,422.6200	1.4226	1,503.4500	1.5034	5.682	0	0	0
2021/08/03	2032	05/05/2022			Bond Future	10.0730	89.6333	10.1308	89.3046	0.574	0.0000	0.0000	0
2021/08/03	2032	05/05/2022	11.04	Call	Bond Future	6,690.1900	6.6902	6,441.1600	6.4412	(3.722)	0	0	0
2021/08/03	2032	05/05/2022	11.04	Put	Bond Future	1,398.5100	1.3985	1,478.1400	1.4781	5.694	0	0	0
2021/08/03	2032	05/05/2022	11.02	Call	Bond Future	6,609.2100	6.6092	6,361.3800	6.3614	(3.750)	0	0	0
2021/08/03	2032	04/08/2022	10.21	Put	Bond Future	3,779.7900	3.7798	3,938.3700	3.9384	4.195	0	0	0
2021/08/03	2032	04/08/2022	10.22	Call	Bond Future	3,417.1200	3.4171	3,251.1600	3.2512	(4.857)	0	0	0
2021/08/03	2032	04/08/2022	10.20	Put	Bond Future	3,807.5600	3.8076	3,966.9400	3.9669	4.186	0	0	0
2021/08/03	2032	04/08/2022			Bond Future	10.2805	90.6689	10.3391	90.3451	0.571	0.0000	0.0000	0
2021/08/03	2032	04/08/2022	10.21	Call	Bond Future	3,389.1400	3.3891	3,223.9900	3.2240	(4.873)	0	0	0
2021/08/03	2032	04/08/2022	10.22	Put	Bond Future	3,752.1800	3.7522	3,909.9500	3.9100	4.205	0	0	0
2021/08/03	2032	04/08/2022	10.20	Call	Bond Future	3,361.2800	3.3613	3,196.9300	3.1969	(4.890)	0	0	0
2021/08/03	2033	05/08/2021			Bond Future	107.0644	107.0644	107.4959	107.4959	0.403	0.0000	0.0000	2,137
2021/08/03	2033	04/11/2021			Bond Future	106.9823	106.9823	107.4239	107.4239	0.413	0.0000	0.0000	8,979
2021/08/03	2033	03/02/2022			Bond Future	108.2351	108.2351	108.6898	108.6898	0.420	0.0000	0.0000	0
2021/08/03	2033	05/05/2022			Bond Future	108.2719	108.2719	108.7322	108.7322	0.425	0.0000	0.0000	0
2021/08/03	2033	04/08/2022			Bond Future	109.6070	109.6070	110.0838	110.0838	0.435	0.0000	0.0000	0
2021/08/03	2037	05/08/2021	12.27	Call	Bond Future	11,856.1100	11.8561	11,631.3000	11.6313	(1.896)	0	0	0
2021/08/03	2037	05/08/2021	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	2037	05/08/2021	12.28	Call	Bond Future	11,910.6900	11.9107	11,685.8800	11.6859	(1.887)	0	0	0
2021/08/03	2037	05/08/2021	12.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	2037	05/08/2021			Bond Future	10.3323	86.2466	10.3652	86.0218	0.319	0.0000	0.0000	51,832
2021/08/03	2037	05/08/2021	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	2037	05/08/2021	12.26	Call	Bond Future	11,801.4600	11.8015	11,576.6500	11.5766	(1.905)	0	0	0
2021/08/03	2037	04/11/2021	12.30	Call	Bond Future	10,870.2900	10.8703	10,654.2900	10.6543	(1.987)	0	0	0
2021/08/03	2037	04/11/2021	12.30	Put	Bond Future	131.6200	0.1316	138.3300	0.1383	5.098	0	0	600
2021/08/03	2037	04/11/2021	11.49	Put	Bond Future	482.1300	0.4821	507.6200	0.5076	5.287	0	0	0
2021/08/03	2037	04/11/2021	11.49	Call	Bond Future	6,616.6400	6.6166	6,419.4200	6.4194	(2.981)	0	0	600
2021/08/03	2037	04/11/2021	12.82	Put	Bond Future	55.0900	0.0551	57.7400	0.0577	4.810	0	0	0
2021/08/03	2037	04/11/2021	12.83	Call	Bond Future	13,585.6600	13.5857	13,365.5400	13.3655	(1.620)	0	0	0
2021/08/03	2037	04/11/2021			Bond Future	10.5156	87.1644	10.5491	86.9417	0.319	0.0000	0.0000	126,491

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
2021/08/03	2037	04/11/2021	12.82	Call	Bond Future	13,535.7100	13.5357	13,315.6500	13.3157	(1.626)	0	0	0
2021/08/03	2037	04/11/2021	12.83	Put	Bond Future	53.8500	0.0538	56.4400	0.0564	4.810	0	0	0
2021/08/03	2037	04/11/2021	12.81	Call	Bond Future	13,485.7400	13.4857	13,265.7400	13.2657	(1.631)	0	0	0
2021/08/03	2037	04/11/2021	12.81	Put	Bond Future	56.3600	0.0564	59.0700	0.0591	4.808	0	0	0
2021/08/03	2037	03/02/2022	11.46	Call	Bond Future	6,083.6000	6.0836	5,915.9600	5.9160	(2.756)	0	0	0
2021/08/03	2037	03/02/2022	11.47	Put	Bond Future	1,380.4100	1.3804	1,431.1800	1.4312	3.678	0	0	0
2021/08/03	2037	03/02/2022	11.45	Call	Bond Future	6,038.3400	6.0383	5,871.1800	5.8712	(2.768)	0	0	0
2021/08/03	2037	03/02/2022			Bond Future	10.7043	83.9097	10.7382	83.6908	0.316	0.0000	0.0000	0
2021/08/03	2037	03/02/2022	11.46	Put	Bond Future	1,394.4700	1.3945	1,445.7100	1.4457	3.675	0	0	0
2021/08/03	2037	03/02/2022	11.47	Call	Bond Future	6,128.9300	6.1289	5,960.8200	5.9608	(2.743)	0	0	0
2021/08/03	2037	03/02/2022	11.45	Put	Bond Future	1,408.6700	1.4087	1,460.3900	1.4604	3.672	0	0	0
2021/08/03	2037	05/05/2022	11.84	Put	Bond Future	1,650.4500	1.6504	1,702.7900	1.7028	3.171	0	0	0
2021/08/03	2037	05/05/2022	11.82	Call	Bond Future	7,197.3100	7.1973	7,028.9300	7.0289	(2.339)	0	0	0
2021/08/03	2037	05/05/2022	11.83	Call	Bond Future	7,240.6100	7.2406	7,071.8400	7.0718	(2.331)	0	0	0
2021/08/03	2037	05/05/2022			Bond Future	10.8982	84.9027	10.9334	84.6812	0.323	0.0000	0.0000	0
2021/08/03	2037	05/05/2022	11.84	Call	Bond Future	7,283.7300	7.2837	7,114.5700	7.1146	(2.322)	0	0	0
2021/08/03	2037	05/05/2022	11.82	Put	Bond Future	1,677.6100	1.6776	1,730.7300	1.7307	3.166	0	0	0
2021/08/03	2037	05/05/2022	11.83	Put	Bond Future	1,664.0900	1.6641	1,716.8200	1.7168	3.169	0	0	0
2021/08/03	2037	04/08/2022	10.91	Put	Bond Future	4,656.2200	4.6562	4,764.6300	4.7646	2.328	0	0	0
2021/08/03	2037	04/08/2022	10.89	Call	Bond Future	3,389.1600	3.3892	3,282.9000	3.2829	(3.135)	0	0	0
2021/08/03	2037	04/08/2022	10.89	Put	Bond Future	4,722.9800	4.7230	4,832.4800	4.8325	2.318	0	0	0
2021/08/03	2037	04/08/2022	10.90	Call	Bond Future	3,418.3800	3.4184	3,311.5800	3.3116	(3.124)	0	0	0
2021/08/03	2037	04/08/2022			Bond Future	11.1052	81.6269	11.1405	81.4112	0.318	0.0000	0.0000	0
2021/08/03	2037	04/08/2022	10.91	Call	Bond Future	3,447.7200	3.4477	3,340.3700	3.3404	(3.114)	0	0	0
2021/08/03	2037	04/08/2022	10.90	Put	Bond Future	4,689.5000	4.6895	4,798.4600	4.7985	2.323	0	0	0
2021/08/03	2038	05/08/2021			Bond Future	118.2878	118.2878	118.9136	118.9136	0.529	0.0000	0.0000	6,402
2021/08/03	2038	04/11/2021			Bond Future	119.5757	119.5757	120.2147	120.2147	0.534	0.0000	0.0000	7,564
2021/08/03	2038	03/02/2022			Bond Future	119.2112	119.2112	119.8663	119.8663	0.550	0.0000	0.0000	0
2021/08/03	2038	05/05/2022			Bond Future	120.6489	120.6489	121.3119	121.3119	0.550	0.0000	0.0000	0
2021/08/03	2038	04/08/2022			Bond Future	120.3344	120.3344	121.0174	121.0174	0.568	0.0000	0.0000	0
2021/08/03	2040	05/08/2021	12.48	Call	Bond Future	12,909.1000	12.9091	12,667.8400	12.6678	(1.869)	0	0	0
2021/08/03	2040	05/08/2021	12.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	2040	05/08/2021	12.47	Call	Bond Future	12,852.2700	12.8523	12,611.0100	12.6110	(1.877)	0	0	0
2021/08/03	2040	05/08/2021	11.05	Put	Bond Future	0.2700	0.0003	0.0300	0.0000	(88.889)	0	0	0
2021/08/03	2040	05/08/2021	11.05	Call	Bond Future	4,011.6600	4.0117	3,770.1600	3.7702	(6.020)	0	0	900
2021/08/03	2040	05/08/2021			Bond Future	10.4820	88.2663	10.5150	88.0251	0.315	0.0000	0.0000	29,543
2021/08/03	2040	05/08/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	2040	05/08/2021	12.49	Call	Bond Future	12,965.8600	12.9659	12,724.6000	12.7246	(1.861)	0	0	0
2021/08/03	2040	05/08/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	2040	05/08/2021	11.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	2040	05/08/2021	11.55	Call	Bond Future	7,307.4100	7.3074	7,066.1500	7.0662	(3.302)	0	0	900
2021/08/03	2040	05/08/2021	14.80	Call	Bond Future	24,390.9100	24.3909	24,149.6500	24.1497	(0.989)	0	0	0
2021/08/03	2040	05/08/2021	14.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2021/08/03	2040	04/11/2021	12.90	Call	Bond Future	13,977.8900	13.9779	13,742.0800	13.7421	(1.687)	0	0	0
2021/08/03	2040	04/11/2021	12.90	Put	Bond Future	72.1700	0.0722	75.6300	0.0756	4.794	0	0	0
2021/08/03	2040	04/11/2021	12.89	Call	Bond Future	13,925.5700	13.9256	13,689.8400	13.6898	(1.693)	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
2021/08/03	2040	04/11/2021	12.89	Put	Bond Future	73.7600	0.0738	77.3000	0.0773	4.799	0	0	0
2021/08/03	2040	04/11/2021			Bond Future	10.6613	89.2057	10.6949	88.9665	0.315	0.0000	0.0000	84,789
2021/08/03	2040	04/11/2021	12.91	Call	Bond Future	14,030.1700	14.0302	13,794.2900	13.7943	(1.681)	0	0	0
2021/08/03	2040	04/11/2021	12.91	Put	Bond Future	70.6100	0.0706	74.0000	0.0740	4.801	0	0	0
2021/08/03	2040	03/02/2022	11.58	Put	Bond Future	1,478.0100	1.4780	1,533.7000	1.5337	3.768	0	0	0
2021/08/03	2040	03/02/2022	11.59	Call	Bond Future	6,391.9200	6.3919	6,211.6900	6.2117	(2.820)	0	0	0
2021/08/03	2040	03/02/2022	11.57	Put	Bond Future	1,493.2300	1.4932	1,549.4500	1.5494	3.765	0	0	0
2021/08/03	2040	03/02/2022			Bond Future	10.8458	85.7241	10.8797	85.4887	0.313	0.0000	0.0000	0
2021/08/03	2040	03/02/2022	11.58	Call	Bond Future	6,343.9800	6.3440	6,164.2700	6.1643	(2.833)	0	0	0
2021/08/03	2040	03/02/2022	11.59	Put	Bond Future	1,462.7400	1.4627	1,517.9100	1.5179	3.772	0	0	0
2021/08/03	2040	03/02/2022	11.57	Call	Bond Future	6,295.9100	6.2959	6,116.7300	6.1167	(2.846)	0	0	0
2021/08/03	2040	05/05/2022	10.57	Put	Bond Future	5,592.7300	5.5927	5,733.8800	5.7339	2.524	0	0	0
2021/08/03	2040	05/05/2022	10.57	Call	Bond Future	2,359.5800	2.3596	2,262.4300	2.2624	(4.117)	0	0	1,200
2021/08/03	2040	05/05/2022	13.04	Call	Bond Future	12,750.2200	12.7502	12,537.1600	12.5372	(1.671)	0	0	0
2021/08/03	2040	05/05/2022	13.04	Put	Bond Future	756.6000	0.7566	781.8400	0.7818	3.336	0	0	1,200
2021/08/03	2040	05/05/2022	11.91	Put	Bond Future	1,808.9900	1.8090	1,867.5800	1.8676	3.239	0	0	0
2021/08/03	2040	05/05/2022	11.92	Call	Bond Future	7,454.6500	7.4547	7,274.5000	7.2745	(2.417)	0	0	0
2021/08/03	2040	05/05/2022	11.92	Put	Bond Future	1,794.3100	1.7943	1,852.4600	1.8525	3.241	0	0	0
2021/08/03	2040	05/05/2022			Bond Future	11.0348	86.7386	11.0701	86.5003	0.320	0.0000	0.0000	0
2021/08/03	2040	05/05/2022	9.82	Put	Bond Future	9,731.9800	9.7320	9,922.8300	9.9228	1.961	0	0	0
2021/08/03	2040	05/05/2022	9.82	Call	Bond Future	859.9100	0.8599	812.4600	0.8125	(5.518)	0	0	1,200
2021/08/03	2040	05/05/2022	11.91	Call	Bond Future	7,408.8000	7.4088	7,229.0900	7.2291	(2.426)	0	0	0
2021/08/03	2040	05/05/2022	11.90	Call	Bond Future	7,363.0100	7.3630	7,183.7300	7.1837	(2.435)	0	0	0
2021/08/03	2040	05/05/2022	11.90	Put	Bond Future	1,823.8100	1.8238	1,882.8300	1.8828	3.236	0	0	0
2021/08/03	2040	04/08/2022	11.05	Call	Bond Future	3,726.5300	3.7265	3,610.0400	3.6100	(3.126)	0	0	0
2021/08/03	2040	04/08/2022	11.05	Put	Bond Future	4,963.0700	4.9631	5,079.1300	5.0791	2.338	0	0	0
2021/08/03	2040	04/08/2022			Bond Future	11.2363	83.2333	11.2718	83.0007	0.316	0.0000	0.0000	0
2021/08/03	2040	04/08/2022	11.04	Call	Bond Future	3,695.1200	3.6951	3,579.2200	3.5792	(3.137)	0	0	0
2021/08/03	2040	04/08/2022	11.04	Put	Bond Future	4,998.8500	4.9988	5,115.5000	5.1155	2.334	0	0	0
2021/08/03	2040	04/08/2022	11.03	Call	Bond Future	3,664.1700	3.6642	3,548.8600	3.5489	(3.147)	0	0	0
2021/08/03	2040	04/08/2022	11.03	Put	Bond Future	5,035.1800	5.0352	5,152.4200	5.1524	2.328	0	0	0
2021/08/03	2044	05/08/2021	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	2044	05/08/2021	12.61	Call	Bond Future	13,420.4000	13.4204	13,062.5100	13.0625	(2.667)	0	0	0
2021/08/03	2044	05/08/2021	12.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	2044	05/08/2021			Bond Future	10.5314	85.0252	10.5796	84.6673	0.457	0.0000	0.0000	26,994
2021/08/03	2044	05/08/2021	12.60	Call	Bond Future	13,364.7100	13.3647	13,006.8200	13.0068	(2.678)	0	0	0
2021/08/03	2044	05/08/2021	12.59	Call	Bond Future	13,308.9400	13.3089	12,951.0500	12.9511	(2.689)	0	0	0
2021/08/03	2044	05/08/2021	12.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	2044	04/11/2021	12.91	Call	Bond Future	13,867.6100	13.8676	13,517.2700	13.5173	(2.526)	0	0	0
2021/08/03	2044	04/11/2021	12.91	Put	Bond Future	80.1000	0.0801	87.1000	0.0871	8.739	0	0	0
2021/08/03	2044	04/11/2021			Bond Future	10.7022	85.9300	10.7515	85.5727	0.461	0.0000	0.0000	52,802
2021/08/03	2044	04/11/2021	12.90	Call	Bond Future	13,815.8500	13.8159	13,465.6500	13.4657	(2.535)	0	0	0
2021/08/03	2044	04/11/2021	12.90	Put	Bond Future	81.8200	0.0818	88.9600	0.0890	8.726	0	0	0
2021/08/03	2044	04/11/2021	12.89	Call	Bond Future	13,764.0500	13.7640	13,414.0000	13.4140	(2.543)	0	0	0
2021/08/03	2044	04/11/2021	12.89	Put	Bond Future	83.5700	0.0836	90.8600	0.0909	8.723	0	0	0
2021/08/03	2044	03/02/2022	11.60	Call	Bond Future	6,360.5400	6.3605	6,094.5100	6.0945	(4.183)	0	0	0
2021/08/03	2044	03/02/2022	11.60	Put	Bond Future	1,504.8900	1.5049	1,593.9300	1.5939	5.917	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
2021/08/03	2044	03/02/2022	11.59	Call	Bond Future	6,312.1800	6.3122	6,046.9700	6.0470	(4.202)	0	0	0
2021/08/03	2044	03/02/2022	11.59	Put	Bond Future	1,520.4300	1.5204	1,610.2900	1.6103	5.910	0	0	0
2021/08/03	2044	03/02/2022			Bond Future	10.8776	82.5360	10.9280	82.1809	0.463	0.0000	0.0000	0
2021/08/03	2044	03/02/2022	11.61	Call	Bond Future	6,408.9800	6.4090	6,142.1400	6.1421	(4.164)	0	0	0
2021/08/03	2044	03/02/2022	11.61	Put	Bond Future	1,489.5200	1.4895	1,577.7500	1.5778	5.923	0	0	0
2021/08/03	2044	05/05/2022	11.92	Call	Bond Future	7,428.2600	7.4283	7,161.1700	7.1612	(3.596)	0	0	0
2021/08/03	2044	05/05/2022	11.92	Put	Bond Future	1,832.2400	1.8322	1,924.5200	1.9245	5.036	0	0	0
2021/08/03	2044	05/05/2022	11.91	Call	Bond Future	7,382.1900	7.3822	7,115.7700	7.1158	(3.609)	0	0	0
2021/08/03	2044	05/05/2022	11.91	Put	Bond Future	1,847.2500	1.8472	1,940.2000	1.9402	5.032	0	0	0
2021/08/03	2044	05/05/2022			Bond Future	11.0569	83.5129	11.1093	83.1535	0.474	0.0000	0.0000	0
2021/08/03	2044	05/05/2022	11.93	Call	Bond Future	7,474.3700	7.4744	7,206.6100	7.2066	(3.582)	0	0	0
2021/08/03	2044	05/05/2022	11.93	Put	Bond Future	1,817.3600	1.8174	1,908.9700	1.9090	5.041	0	0	0
2021/08/03	2044	04/08/2022	11.09	Call	Bond Future	3,764.2400	3.7642	3,587.7800	3.5878	(4.688)	0	0	0
2021/08/03	2044	04/08/2022	11.09	Put	Bond Future	4,831.3100	4.8313	5,010.3200	5.0103	3.705	0	0	0
2021/08/03	2044	04/08/2022	11.08	Call	Bond Future	3,731.7400	3.7317	3,556.2000	3.5562	(4.704)	0	0	0
2021/08/03	2044	04/08/2022	11.08	Put	Bond Future	4,867.2300	4.8672	5,047.1600	5.0472	3.697	0	0	0
2021/08/03	2044	04/08/2022			Bond Future	11.2478	80.0954	11.3012	79.7399	0.474	0.0000	0.0000	0
2021/08/03	2044	04/08/2022	11.10	Call	Bond Future	3,796.8600	3.7969	3,619.4800	3.6195	(4.672)	0	0	0
2021/08/03	2044	04/08/2022	11.10	Put	Bond Future	4,795.6100	4.7956	4,973.7000	4.9737	3.714	0	0	0
2021/08/03	2046	05/08/2021			Bond Future	107.1499	107.1499	108.4165	108.4165	1.182	0.0000	0.0000	7,557
2021/08/03	2046	04/11/2021			Bond Future	106.4792	106.4792	107.7652	107.7652	1.208	0.0000	0.0000	18,100
2021/08/03	2046	03/02/2022			Bond Future	107.7262	107.7262	109.0352	109.0352	1.215	0.0000	0.0000	0
2021/08/03	2046	05/05/2022			Bond Future	107.1569	107.1569	108.4817	108.4817	1.236	0.0000	0.0000	0
2021/08/03	2046	04/08/2022			Bond Future	108.4786	108.4786	109.8305	109.8305	1.246	0.0000	0.0000	0
2021/08/03	2050	05/08/2021			Bond Future	109.0513	109.0513	109.5644	109.5644	0.470	0.0000	0.0000	5,724
2021/08/03	2050	04/11/2021			Bond Future	110.2386	110.2386	110.7630	110.7630	0.476	0.0000	0.0000	10,845
2021/08/03	2050	03/02/2022			Bond Future	109.5686	109.5686	110.1072	110.1072	0.492	0.0000	0.0000	0
2021/08/03	2050	05/05/2022			Bond Future	110.8900	110.8900	111.4351	111.4351	0.492	0.0000	0.0000	0
2021/08/03	2050	04/08/2022			Bond Future	110.2555	110.2555	110.8179	110.8179	0.510	0.0000	0.0000	0
2021/08/03	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	AL37	05/08/2021			Index Future	800.4080	800.4080	799.4980	799.4980	(0.114)	0.0000	0.0000	0
2021/08/03	AL37	04/11/2021			Index Future	809.0070	809.0070	808.1300	808.1300	(0.108)	0.0000	0.0000	0
2021/08/03	AL37	03/02/2022			Index Future	818.2780	818.2780	817.4500	817.4500	(0.101)	0.0000	0.0000	0
2021/08/03	AL37	05/05/2022			Index Future	827.9440	827.9440	827.1090	827.1090	(0.101)	0.0000	0.0000	0
2021/08/03	AL37	04/08/2022			Index Future	837.8530	837.8530	837.0890	837.0890	(0.091)	0.0000	0.0000	0
2021/08/03	AL7T	05/08/2021			Index Future	918.8610	918.8610	916.1930	916.1930	(0.290)	0.0000	0.0000	0
2021/08/03	AL7T	04/11/2021			Index Future	928.7330	928.7330	926.0850	926.0850	(0.285)	0.0000	0.0000	0
2021/08/03	AL7T	03/02/2022			Index Future	939.3760	939.3760	936.7660	936.7660	(0.278)	0.0000	0.0000	0

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2021/08/03	AL7T	05/05/2022			Index Future	950.4730	950.4730	947.8340	947.8340	(0.278)	0.0000	0.0000	0
2021/08/03	AL7T	04/08/2022			Index Future	961.8480	961.8480	959.2710	959.2710	(0.268)	0.0000	0.0000	0
2021/08/03	ALBI	05/08/2021			Index Future	807.2770	807.2770	805.1870	805.1870	(0.259)	0.0000	0.0000	3
2021/08/03	ALBI	04/11/2021			Index Future	815.9500	815.9500	813.8810	813.8810	(0.254)	0.0000	0.0000	115
2021/08/03	ALBI	03/02/2022			Index Future	825.3000	825.3000	823.2680	823.2680	(0.246)	0.0000	0.0000	0
2021/08/03	ALBI	05/05/2022			Index Future	835.0500	835.0500	832.9950	832.9950	(0.246)	0.0000	0.0000	0
2021/08/03	ALBI	04/08/2022			Index Future	845.0440	845.0440	843.0460	843.0460	(0.236)	0.0000	0.0000	0
2021/08/03	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/08/03	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2021/08/03	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/03	ES33	05/08/2021			Bond Future	11.0305	79.7490	11.0629	79.5715	0.294	0.0000	0.0000	0
2021/08/03	ES33	04/11/2021			Bond Future	11.2605	76.8425	11.2935	76.6671	0.293	0.0000	0.0000	350
2021/08/03	ES33	03/02/2022			Bond Future	11.4988	77.7428	11.5321	77.5710	0.290	0.0000	0.0000	0
2021/08/03	ES33	05/05/2022			Bond Future	11.7391	74.9032	11.7739	74.7293	0.296	0.0000	0.0000	0
2021/08/03	ES33	04/08/2022			Bond Future	11.9917	75.7796	12.0265	75.6110	0.290	0.0000	0.0000	0
2021/08/03	ES42	05/08/2021			Bond Future	11.5545	78.6264	11.5971	78.3608	0.369	0.0000	0.0000	0
2021/08/03	ES42	04/11/2021			Bond Future	11.7717	75.2249	11.8155	74.9603	0.372	0.0000	0.0000	4,779
2021/08/03	ES42	03/02/2022			Bond Future	11.9896	76.1068	12.0343	75.8447	0.373	0.0000	0.0000	0
2021/08/03	ES42	05/05/2022			Bond Future	12.2171	72.7667	12.2638	72.5015	0.382	0.0000	0.0000	0
2021/08/03	ES42	04/08/2022			Bond Future	12.4495	73.6165	12.4969	73.3555	0.381	0.0000	0.0000	0
2021/08/03	GOVI	05/08/2021	719.14	Call	GOVI	782,300.0000	78.2300	761,470.0000	76.1470	(2.663)	0	0	0
2021/08/03	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	GOVI	05/08/2021	719.13	Call	GOVI	782,400.0000	78.2400	761,570.0000	76.1570	(2.662)	0	0	0
2021/08/03	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	GOVI	05/08/2021			GOVI	797.3700	797.3700	795.2870	795.2870	(0.261)	0.0000	0.0000	18
2021/08/03	GOVI	05/08/2021	719.15	Call	GOVI	782,200.0000	78.2200	761,370.0000	76.1370	(2.663)	0	0	0
2021/08/03	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	GOVI	04/11/2021	728.41	Call	GOVI	775,270.0000	77.5270	754,640.0000	75.4640	(2.661)	0	0	0
2021/08/03	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	GOVI	04/11/2021	728.40	Call	GOVI	775,370.0000	77.5370	754,740.0000	75.4740	(2.661)	0	0	0
2021/08/03	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	GOVI	04/11/2021			GOVI	805.9370	805.9370	803.8740	803.8740	(0.256)	0.0000	0.0000	979
2021/08/03	GOVI	04/11/2021	728.42	Call	GOVI	775,170.0000	77.5170	754,540.0000	75.4540	(2.661)	0	0	0
2021/08/03	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	GOVI	03/02/2022	792.76	Call	GOVI	224,120.0000	22.4120	203,850.0000	20.3850	(9.044)	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
2021/08/03	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	GOVI	03/02/2022			GOVI	815.1720	815.1720	813.1450	813.1450	(0.249)	0.0000	0.0000	0
2021/08/03	GOVI	03/02/2022	792.75	Call	GOVI	224,220.0000	22.4220	203,950.0000	20.3950	(9.040)	0	0	0
2021/08/03	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	GOVI	03/02/2022	792.74	Call	GOVI	224,320.0000	22.4320	204,050.0000	20.4050	(9.036)	0	0	0
2021/08/03	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	GOVI	05/05/2022	788.25	Call	GOVI	365,520.0000	36.5520	345,030.0000	34.5030	(5.606)	0	0	0
2021/08/03	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	GOVI	05/05/2022			GOVI	824.8020	824.8020	822.7530	822.7530	(0.248)	0.0000	0.0000	0
2021/08/03	GOVI	05/05/2022	788.24	Call	GOVI	365,620.0000	36.5620	345,130.0000	34.5130	(5.604)	0	0	0
2021/08/03	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	GOVI	05/05/2022	788.23	Call	GOVI	365,720.0000	36.5720	345,230.0000	34.5230	(5.603)	0	0	0
2021/08/03	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	GOVI	04/08/2022	819.28	Call	GOVI	153,930.0000	15.3930	134,000.0000	13.4000	(12.947)	0	0	0
2021/08/03	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	GOVI	04/08/2022			GOVI	834.6730	834.6730	832.6800	832.6800	(0.239)	0.0000	0.0000	0
2021/08/03	GOVI	04/08/2022	819.27	Call	GOVI	154,030.0000	15.4030	134,100.0000	13.4100	(12.939)	0	0	0
2021/08/03	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	GOVI	04/08/2022	819.26	Call	GOVI	154,130.0000	15.4130	134,200.0000	13.4200	(12.931)	0	0	0
2021/08/03	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/08/03	IGOV	05/08/2021			Index Future	290.6810	290.6810	291.9750	291.9750	0.445	0.0000	0.0000	2
2021/08/03	IGOV	04/11/2021			Index Future	293.8770	293.8770	295.2010	295.2010	0.451	0.0000	0.0000	475
2021/08/03	IGOV	03/02/2022			Index Future	297.3160	297.3160	298.6770	298.6770	0.458	0.0000	0.0000	0
2021/08/03	IGOV	05/05/2022			Index Future	300.8990	300.8990	302.2770	302.2770	0.458	0.0000	0.0000	0
2021/08/03	IGOV	04/08/2022			Index Future	304.5700	304.5700	305.9950	305.9950	0.468	0.0000	0.0000	0
2021/08/03	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/08/03	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/08/03	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/08/03	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/08/03	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/08/03	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/08/03	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/08/03	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/08/03	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/08/03	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/08/03	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/08/03	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/08/03	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/08/03	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/08/03	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/08/03	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/08/03	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/08/03	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
2021/08/03	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/08/03	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/08/03	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/08/03	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/08/03	JBAF	18/08/2021			Jibar Tradeable Future	3.6850	96.3150	3.6950	96.3050	0.271	0.0000	0.0000	0
2021/08/03	JBAF	15/09/2021			Jibar Tradeable Future	3.7050	96.2950	3.7150	96.2850	0.270	0.0000	0.0000	30,000
2021/08/03	JBAF	20/10/2021			Jibar Tradeable Future	3.7800	96.2200	3.7900	96.2100	0.265	0.0000	0.0000	0
2021/08/03	JBAF	17/11/2021			Jibar Tradeable Future	3.8000	96.2000	3.8200	96.1800	0.526	0.0000	0.0000	0
2021/08/03	JBAF	15/12/2021			Jibar Tradeable Future	3.9250	96.0750	3.9450	96.0550	0.510	0.0000	0.0000	0
2021/08/03	JBAF	19/01/2022			Jibar Tradeable Future	3.9600	96.0400	3.9800	96.0200	0.505	0.0000	0.0000	0
2021/08/03	JBAF	16/03/2022			Jibar Tradeable Future	4.1400	95.8600	4.1700	95.8300	0.725	0.0000	0.0000	0
2021/08/03	JBAF	15/06/2022			Jibar Tradeable Future	4.4800	95.5200	4.5050	95.4950	0.558	0.0000	0.0000	471
2021/08/03	JBAF	21/09/2022			Jibar Tradeable Future	4.6700	95.3300	4.7100	95.2900	0.857	0.0000	0.0000	0
2021/08/03	JBAF	21/12/2022			Jibar Tradeable Future	4.9600	95.0400	4.9950	95.0050	0.706	0.0000	0.0000	0
2021/08/03	JBAF	15/03/2023			Jibar Tradeable Future	5.1350	94.8650	5.1750	94.8250	0.779	0.0000	0.0000	0
2021/08/03	JBAF	21/06/2023			Jibar Tradeable Future	5.3650	94.6350	5.4050	94.5950	0.746	0.0000	0.0000	0
2021/08/03	R023	05/08/2021	5.30	Call	Bond Future	539.3900	0.5394	526.9800	0.5270	(2.301)	0	0	0
2021/08/03	R023	05/08/2021	5.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	R023	05/08/2021	5.29	Call	Bond Future	524.2800	0.5243	511.8700	0.5119	(2.367)	0	0	0
2021/08/03	R023	05/08/2021	5.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	R023	05/08/2021			Bond Future	4.9441	107.5981	4.9522	107.5857	0.165	0.0000	0.0000	3,363
2021/08/03	R023	05/08/2021	5.31	Call	Bond Future	554.4900	0.5545	542.0800	0.5421	(2.238)	0	0	0
2021/08/03	R023	05/08/2021	5.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	R023	04/11/2021	4.91	Call	Bond Future	116.9800	0.1170	113.5300	0.1135	(2.949)	0	0	0
2021/08/03	R023	04/11/2021	4.91	Put	Bond Future	320.4600	0.3205	324.2000	0.3242	1.167	0	0	0
2021/08/03	R023	04/11/2021	4.90	Call	Bond Future	111.8500	0.1119	108.4900	0.1085	(3.004)	0	0	0
2021/08/03	R023	04/11/2021	4.90	Put	Bond Future	328.1700	0.3282	332.0000	0.3320	1.167	0	0	0
2021/08/03	R023	04/11/2021			Bond Future	5.0687	104.8363	5.0743	104.8291	0.111	0.0000	0.0000	13,768
2021/08/03	R023	04/11/2021	4.92	Call	Bond Future	122.2400	0.1222	118.7000	0.1187	(2.896)	0	0	0
2021/08/03	R023	04/11/2021	4.92	Put	Bond Future	312.8800	0.3129	316.5300	0.3165	1.167	0	0	0
2021/08/03	R023	03/02/2022	5.08	Call	Bond Future	191.2500	0.1913	190.8300	0.1908	(0.220)	0	0	0
2021/08/03	R023	03/02/2022	5.08	Put	Bond Future	304.6800	0.3047	303.7300	0.3037	(0.312)	0	0	0
2021/08/03	R023	03/02/2022			Bond Future	5.1895	106.0386	5.1890	106.0391	(0.010)	0.0000	0.0000	0
2021/08/03	R023	03/02/2022	5.07	Call	Bond Future	186.2800	0.1863	185.8600	0.1859	(0.225)	0	0	0
2021/08/03	R023	03/02/2022	5.07	Put	Bond Future	310.0800	0.3101	309.1300	0.3091	(0.306)	0	0	0
2021/08/03	R023	03/02/2022	5.06	Call	Bond Future	181.1000	0.1811	180.6800	0.1807	(0.232)	0	0	0
2021/08/03	R023	03/02/2022	5.06	Put	Bond Future	315.2600	0.3153	314.3100	0.3143	(0.301)	0	0	0
2021/08/03	R023	05/05/2022	6.31	Call	Bond Future	862.0300	0.8620	862.0600	0.8621	0.003	0	0	0
2021/08/03	R023	05/05/2022	6.31	Put	Bond Future	76.8300	0.0768	76.3600	0.0764	(0.612)	0	0	0
2021/08/03	R023	05/05/2022			Bond Future	5.3151	103.3822	5.3145	103.3827	(0.012)	0.0000	0.0000	0
2021/08/03	R023	05/05/2022	6.30	Call	Bond Future	855.3300	0.8553	855.3600	0.8554	0.004	0	0	0
2021/08/03	R023	05/05/2022	6.30	Put	Bond Future	77.9700	0.0780	77.5000	0.0775	(0.603)	0	0	0
2021/08/03	R023	05/05/2022	6.29	Call	Bond Future	848.6400	0.8486	848.6600	0.8487	0.002	0	0	0
2021/08/03	R023	05/05/2022	6.29	Put	Bond Future	79.1300	0.0791	78.6500	0.0787	(0.607)	0	0	0
2021/08/03	R023	04/08/2022	6.05	Call	Bond Future	432.1400	0.4321	439.2600	0.4393	1.648	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
2021/08/03	R023	04/08/2022	6.05	Put	Bond Future	140.4400	0.1404	136.5700	0.1366	(2.756)	0	0	0
2021/08/03	R023	04/08/2022			Bond Future	5.5218	104.6024	5.5020	104.6134	(0.359)	0.0000	0.0000	0
2021/08/03	R023	04/08/2022	6.04	Call	Bond Future	428.0700	0.4281	435.1600	0.4352	1.656	0	0	0
2021/08/03	R023	04/08/2022	6.04	Put	Bond Future	141.8800	0.1419	137.9800	0.1380	(2.749)	0	0	0
2021/08/03	R023	04/08/2022	6.03	Call	Bond Future	424.0200	0.4240	431.0800	0.4311	1.665	0	0	0
2021/08/03	R023	04/08/2022	6.03	Put	Bond Future	143.3300	0.1433	139.4000	0.1394	(2.742)	0	0	0
2021/08/03	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	R035	05/08/2021	5.31	Put	Bond Future	42,900.2000	42.9002	43,158.6600	43.1587	0.602	0	0	0
2021/08/03	R035	05/08/2021	11.37	Call	Bond Future	8,289.3900	8.2894	8,030.9300	8.0309	(3.118)	0	0	0
2021/08/03	R035	05/08/2021	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2021/08/03	R035	05/08/2021			Bond Future	10.0730	95.1905	10.1108	94.9320	0.376	0.0000	0.0000	43,793
2021/08/03	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	R035	05/08/2021	5.30	Put	Bond Future	43,016.7800	43.0168	43,275.2400	43.2752	0.601	0	0	0
2021/08/03	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	R035	05/08/2021	5.29	Put	Bond Future	43,133.4900	43.1335	43,391.9500	43.3919	0.599	0	0	0
2021/08/03	R035	05/08/2021	10.77	Call	Bond Future	4,596.7400	4.5967	4,338.2700	4.3383	(5.623)	0	0	0
2021/08/03	R035	05/08/2021	10.77	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	100
2021/08/03	R035	05/08/2021	10.02	Put	Bond Future	592.6400	0.5926	717.5100	0.7175	21.070	0	0	0
2021/08/03	R035	05/08/2021	10.02	Call	Bond Future	228.9900	0.2290	95.4000	0.0954	(58.339)	0	0	100
2021/08/03	R035	04/11/2021	11.20	Put	Bond Future	514.9400	0.5149	547.5500	0.5476	6.333	0	0	350
2021/08/03	R035	04/11/2021	10.60	Call	Bond Future	3,536.5700	3.5366	3,357.4800	3.3575	(5.064)	0	0	0
2021/08/03	R035	04/11/2021	10.60	Put	Bond Future	1,339.6800	1.3397	1,417.1600	1.4172	5.783	0	0	350
2021/08/03	R035	04/11/2021	10.11	Put	Bond Future	2,748.5600	2.7486	2,883.9800	2.8840	4.927	0	0	0
2021/08/03	R035	04/11/2021	10.11	Call	Bond Future	1,715.2600	1.7153	1,594.1100	1.5941	(7.063)	0	0	350
2021/08/03	R035	04/11/2021	10.12	Put	Bond Future	2,712.0300	2.7120	2,846.1400	2.8461	4.945	0	0	0
2021/08/03	R035	04/11/2021	10.12	Call	Bond Future	1,746.3400	1.7463	1,623.8800	1.6239	(7.012)	0	0	400
2021/08/03	R035	04/11/2021	10.62	Put	Bond Future	1,297.8800	1.2979	1,373.3500	1.3734	5.815	0	0	0
2021/08/03	R035	04/11/2021	10.62	Call	Bond Future	3,623.1000	3.6231	3,442.0000	3.4420	(4.998)	0	0	400
2021/08/03	R035	04/11/2021	11.75	Put	Bond Future	211.4700	0.2115	224.9900	0.2250	6.393	0	0	782
2021/08/03	R035	04/11/2021	11.08	Call	Bond Future	5,826.2000	5.8262	5,608.7600	5.6088	(3.732)	0	0	0
2021/08/03	R035	04/11/2021	11.08	Put	Bond Future	622.6300	0.6226	661.7600	0.6618	6.285	0	0	782
2021/08/03	R035	04/11/2021	10.23	Put	Bond Future	2,334.6000	2.3346	2,454.5400	2.4545	5.137	0	0	0
2021/08/03	R035	04/11/2021	12.53	Call	Bond Future	13,483.9400	13.4839	13,230.9000	13.2309	(1.877)	0	0	0
2021/08/03	R035	04/11/2021	12.53	Put	Bond Future	57.7900	0.0578	61.3200	0.0613	6.108	0	0	0
2021/08/03	R035	04/11/2021			Bond Future	10.2640	91.7294	10.3026	91.4729	0.376	0.0000	0.0000	81,508
2021/08/03	R035	04/11/2021	11.20	Call	Bond Future	6,446.8600	6.4469	6,222.9000	6.2229	(3.474)	0	0	0
2021/08/03	R035	04/11/2021	13.82	Call	Bond Future	19,786.9400	19.7869	19,530.4900	19.5305	(1.296)	0	0	0
2021/08/03	R035	04/11/2021	13.82	Put	Bond Future	1.9700	0.0020	2.0900	0.0021	6.091	0	0	400
2021/08/03	R035	04/11/2021	11.75	Call	Bond Future	9,367.7300	9.3677	9,124.6800	9.1247	(2.595)	0	0	0
2021/08/03	R035	04/11/2021	10.23	Call	Bond Future	2,107.9200	2.1079	1,971.2900	1.9713	(6.482)	0	0	782
2021/08/03	R035	04/11/2021	12.52	Call	Bond Future	13,432.6700	13.4327	13,179.7100	13.1797	(1.883)	0	0	0
2021/08/03	R035	04/11/2021	12.52	Put	Bond Future	59.1300	0.0591	62.7400	0.0627	6.105	0	0	0
2021/08/03	R035	04/11/2021	12.51	Call	Bond Future	13,381.3700	13.3814	13,128.4900	13.1285	(1.890)	0	0	0
2021/08/03	R035	04/11/2021	12.51	Put	Bond Future	60.5000	0.0605	64.1900	0.0642	6.099	0	0	0
2021/08/03	R035	03/02/2022	11.05	Put	Bond Future	1,670.1600	1.6702	1,741.0500	1.7410	4.245	0	0	1,600
2021/08/03	R035	03/02/2022	10.35	Put	Bond Future	3,428.6900	3.4287	3,553.8300	3.5538	3.650	0	0	0
2021/08/03	R035	03/02/2022	10.35	Call	Bond Future	2,708.5200	2.7085	2,580.9800	2.5810	(4.709)	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
2021/08/03	R035	03/02/2022	11.28	Call	Bond Future	6,400.7900	6.4008	6,205.6500	6.2057	(3.049)	0	0	0
2021/08/03	R035	03/02/2022	11.28	Put	Bond Future	1,322.4500	1.3225	1,379.9900	1.3800	4.351	0	0	200
2021/08/03	R035	03/02/2022	10.26	Put	Bond Future	3,743.4500	3.7435	3,876.5800	3.8766	3.556	0	0	0
2021/08/03	R035	03/02/2022	10.26	Call	Bond Future	2,431.8300	2.4318	2,312.2800	2.3123	(4.916)	0	0	200
2021/08/03	R035	03/02/2022	11.73	Call	Bond Future	8,530.6800	8.5307	8,315.6400	8.3156	(2.521)	0	0	0
2021/08/03	R035	03/02/2022	11.73	Put	Bond Future	840.0000	0.8400	877.6400	0.8776	4.481	0	0	280
2021/08/03	R035	03/02/2022	11.03	Call	Bond Future	5,278.3900	5.2784	5,097.8800	5.0979	(3.420)	0	0	0
2021/08/03	R035	03/02/2022	11.39	Call	Bond Future	6,910.7300	6.9107	6,709.9900	6.7100	(2.905)	0	0	0
2021/08/03	R035	03/02/2022	11.39	Put	Bond Future	1,182.6500	1.1827	1,234.5900	1.2346	4.392	0	0	683
2021/08/03	R035	03/02/2022	10.65	Call	Bond Future	3,739.1200	3.7391	3,586.2300	3.5862	(4.089)	0	0	0
2021/08/03	R035	03/02/2022	11.23	Call	Bond Future	6,171.9600	6.1720	5,979.5200	5.9795	(3.118)	0	0	0
2021/08/03	R035	03/02/2022	11.23	Put	Bond Future	1,391.3900	1.3914	1,451.6300	1.4516	4.329	0	0	0
2021/08/03	R035	03/02/2022	11.22	Call	Bond Future	6,126.5500	6.1265	5,934.6700	5.9347	(3.132)	0	0	0
2021/08/03	R035	03/02/2022	11.22	Put	Bond Future	1,405.7200	1.4057	1,466.5200	1.4665	4.325	0	0	0
2021/08/03	R035	03/02/2022			Bond Future	10.4607	92.7816	10.4999	92.5289	0.374	0.0000	0.0000	0
2021/08/03	R035	03/02/2022	11.05	Call	Bond Future	5,365.9600	5.3660	5,184.1700	5.1842	(3.388)	0	0	0
2021/08/03	R035	03/02/2022	11.88	Call	Bond Future	9,258.6900	9.2587	9,038.6100	9.0386	(2.377)	0	0	0
2021/08/03	R035	03/02/2022	11.88	Put	Bond Future	723.6100	0.7236	756.2100	0.7562	4.505	0	0	1,800
2021/08/03	R035	03/02/2022	11.03	Put	Bond Future	1,704.3700	1.7044	1,776.5400	1.7765	4.234	0	0	280
2021/08/03	R035	03/02/2022	10.10	Put	Bond Future	4,349.2600	4.3493	4,496.9100	4.4969	3.395	0	0	0
2021/08/03	R035	03/02/2022	10.10	Call	Bond Future	1,972.3500	1.9724	1,867.3200	1.8673	(5.325)	0	0	280
2021/08/03	R035	03/02/2022	10.65	Put	Bond Future	2,527.3800	2.5274	2,627.1700	2.6272	3.948	0	0	683
2021/08/03	R035	03/02/2022	9.70	Put	Bond Future	6,164.1700	6.1642	6,348.0600	6.3481	2.983	0	0	0
2021/08/03	R035	03/02/2022	9.70	Call	Bond Future	1,044.4900	1.0445	975.7000	0.9757	(6.586)	0	0	683
2021/08/03	R035	03/02/2022	11.24	Call	Bond Future	6,217.6500	6.2176	6,024.6600	6.0247	(3.104)	0	0	0
2021/08/03	R035	03/02/2022	11.24	Put	Bond Future	1,377.4100	1.3774	1,437.1000	1.4371	4.333	0	0	0
2021/08/03	R035	05/05/2022	11.64	Call	Bond Future	7,492.3100	7.4923	7,296.3300	7.2963	(2.616)	0	0	0
2021/08/03	R035	05/05/2022	11.64	Put	Bond Future	1,597.4100	1.5974	1,657.1700	1.6572	3.741	0	0	0
2021/08/03	R035	05/05/2022	11.63	Call	Bond Future	7,448.4300	7.4484	7,252.8900	7.2529	(2.625)	0	0	0
2021/08/03	R035	05/05/2022	11.63	Put	Bond Future	1,610.4600	1.6105	1,670.6600	1.6707	3.738	0	0	0
2021/08/03	R035	05/05/2022			Bond Future	10.6548	89.4010	10.6956	89.1452	0.382	0.0000	0.0000	0
2021/08/03	R035	05/05/2022	11.65	Call	Bond Future	7,536.0000	7.5360	7,339.5800	7.3396	(2.606)	0	0	0
2021/08/03	R035	05/05/2022	11.65	Put	Bond Future	1,584.2300	1.5842	1,643.5500	1.6435	3.744	0	0	0
2021/08/03	R035	04/08/2022	10.72	Call	Bond Future	3,614.9000	3.6149	3,488.7100	3.4887	(3.491)	0	0	0
2021/08/03	R035	04/08/2022	10.72	Put	Bond Future	4,478.1200	4.4781	4,601.8000	4.6018	2.762	0	0	0
2021/08/03	R035	04/08/2022	10.73	Call	Bond Future	3,645.0100	3.6450	3,518.1900	3.5182	(3.479)	0	0	0
2021/08/03	R035	04/08/2022	10.73	Put	Bond Future	4,446.2900	4.4463	4,569.3400	4.5693	2.767	0	0	0
2021/08/03	R035	04/08/2022			Bond Future	10.8603	90.4313	10.9013	90.1814	0.377	0.0000	0.0000	0
2021/08/03	R035	04/08/2022	10.74	Call	Bond Future	3,675.5900	3.6756	3,548.1600	3.5482	(3.467)	0	0	0
2021/08/03	R035	04/08/2022	10.74	Put	Bond Future	4,415.0000	4.4150	4,537.4400	4.5374	2.773	0	0	0
2021/08/03	R186	05/08/2021	8.62	Call	Bond Future	6,163.2000	6.1632	6,030.6200	6.0306	(2.151)	0	0	0
2021/08/03	R186	05/08/2021	8.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	R186	05/08/2021	8.61	Call	Bond Future	6,118.8600	6.1189	5,986.2800	5.9863	(2.167)	0	0	0
2021/08/03	R186	05/08/2021	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	R186	05/08/2021			Bond Future	7.2772	115.5408	7.3051	115.4082	0.384	0.0000	0.0000	41,867
2021/08/03	R186	05/08/2021	8.63	Call	Bond Future	6,207.5000	6.2075	6,074.9200	6.0749	(2.136)	0	0	0
2021/08/03	R186	05/08/2021	8.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2021/08/03	R186	04/11/2021	7.77	Call	Bond Future	2,164.5500	2.1646	2,073.5100	2.0735	(4.206)	0	0	0
2021/08/03	R186	04/11/2021	8.10	Call	Bond Future	3,255.9500	3.2560	3,148.9300	3.1489	(3.287)	0	0	0
2021/08/03	R186	04/11/2021	8.10	Put	Bond Future	401.6800	0.4017	422.7000	0.4227	5.233	0	0	0
2021/08/03	R186	04/11/2021	8.09	Call	Bond Future	3,220.2900	3.2203	3,113.6700	3.1137	(3.311)	0	0	0
2021/08/03	R186	04/11/2021	8.09	Put	Bond Future	409.7600	0.4098	431.1800	0.4312	5.227	0	0	0
2021/08/03	R186	04/11/2021			Bond Future	7.4578	116.7704	7.4862	116.6424	0.380	0.0000	0.0000	74,875
2021/08/03	R186	04/11/2021	7.77	Put	Bond Future	765.4900	0.7655	802.4900	0.8025	4.834	0	0	15,177
2021/08/03	R186	04/11/2021	8.77	Call	Bond Future	5,832.1800	5.8322	5,709.4100	5.7094	(2.105)	0	0	0
2021/08/03	R186	04/11/2021	8.77	Put	Bond Future	96.0600	0.0961	101.3300	0.1013	5.486	0	0	15,177
2021/08/03	R186	04/11/2021	8.11	Call	Bond Future	3,291.5700	3.2916	3,184.1600	3.1842	(3.263)	0	0	0
2021/08/03	R186	04/11/2021	8.11	Put	Bond Future	393.5700	0.3936	414.2000	0.4142	5.242	0	0	0
2021/08/03	R186	03/02/2022	7.30	Call	Bond Future	1,106.8500	1.1069	1,057.6600	1.0577	(4.444)	0	0	0
2021/08/03	R186	03/02/2022	7.30	Put	Bond Future	2,583.5800	2.5836	2,655.4100	2.6554	2.780	0	0	0
2021/08/03	R186	03/02/2022			Bond Future	7.6420	112.8277	7.6703	112.7067	0.370	0.0000	0.0000	0
2021/08/03	R186	03/02/2022	7.29	Call	Bond Future	1,090.3100	1.0903	1,041.6000	1.0416	(4.468)	0	0	0
2021/08/03	R186	03/02/2022	7.29	Put	Bond Future	2,610.5900	2.6106	2,682.9000	2.6829	2.770	0	0	0
2021/08/03	R186	03/02/2022	7.28	Call	Bond Future	1,073.9400	1.0739	1,025.7000	1.0257	(4.492)	0	0	0
2021/08/03	R186	03/02/2022	7.28	Put	Bond Future	2,637.7800	2.6378	2,710.5600	2.7106	2.759	0	0	0
2021/08/03	R186	05/05/2022	8.32	Call	Bond Future	3,220.4300	3.2204	3,137.6600	3.1377	(2.570)	0	0	0
2021/08/03	R186	05/05/2022	8.32	Put	Bond Future	1,293.1000	1.2931	1,332.8300	1.3328	3.072	0	0	0
2021/08/03	R186	05/05/2022			Bond Future	7.8388	114.1625	7.8691	114.0400	0.386	0.0000	0.0000	0
2021/08/03	R186	05/05/2022	8.31	Call	Bond Future	3,193.5700	3.1936	3,111.1200	3.1111	(2.582)	0	0	0
2021/08/03	R186	05/05/2022	8.31	Put	Bond Future	1,305.8600	1.3059	1,345.9100	1.3459	3.067	0	0	0
2021/08/03	R186	05/05/2022	8.30	Call	Bond Future	3,166.8000	3.1668	3,084.6700	3.0847	(2.593)	0	0	0
2021/08/03	R186	05/05/2022	8.30	Put	Bond Future	1,318.7300	1.3187	1,359.1000	1.3591	3.061	0	0	0
2021/08/03	R186	04/08/2022	8.15	Call	Bond Future	2,453.4300	2.4534	2,390.3500	2.3903	(2.571)	0	0	0
2021/08/03	R186	04/08/2022	8.15	Put	Bond Future	2,092.4300	2.0924	2,142.2000	2.1422	2.379	0	0	0
2021/08/03	R186	04/08/2022			Bond Future	8.0553	110.2126	8.0849	110.0997	0.367	0.0000	0.0000	0
2021/08/03	R186	04/08/2022	8.13	Call	Bond Future	2,411.3400	2.4113	2,348.8600	2.3489	(2.591)	0	0	0
2021/08/03	R186	04/08/2022	8.13	Put	Bond Future	2,126.4900	2.1265	2,176.8600	2.1769	2.369	0	0	0
2021/08/03	R186	04/08/2022	8.14	Call	Bond Future	2,432.1200	2.4321	2,369.3400	2.3693	(2.581)	0	0	0
2021/08/03	R186	04/08/2022	8.14	Put	Bond Future	2,109.1900	2.1092	2,159.2600	2.1593	2.374	0	0	0
2021/08/03	R197	05/08/2021			Bond Future	322.2419	322.2419	322.3693	322.3693	0.040	0.0000	0.0000	980
2021/08/03	R197	04/11/2021			Bond Future	325.7507	325.7507	325.8962	325.8962	0.045	0.0000	0.0000	1,274
2021/08/03	R197	03/02/2022			Bond Future	321.4157	321.4157	321.5865	321.5865	0.053	0.0000	0.0000	0
2021/08/03	R197	05/05/2022			Bond Future	325.2922	325.2922	325.4652	325.4652	0.053	0.0000	0.0000	0
2021/08/03	R197	04/08/2022			Bond Future	320.9897	320.9897	321.1957	321.1957	0.064	0.0000	0.0000	0
2021/08/03	R202	05/08/2021			Bond Future	234.7292	234.7292	236.1232	236.1232	0.594	0.0000	0.0000	3,560
2021/08/03	R202	04/11/2021			Bond Future	237.2851	237.2851	238.7064	238.7064	0.599	0.0000	0.0000	9,704
2021/08/03	R202	03/02/2022			Bond Future	235.7351	235.7351	237.1904	237.1904	0.617	0.0000	0.0000	0
2021/08/03	R202	05/05/2022			Bond Future	238.5779	238.5779	240.0510	240.0510	0.617	0.0000	0.0000	0
2021/08/03	R202	04/08/2022			Bond Future	237.1038	237.1038	238.6181	238.6181	0.639	0.0000	0.0000	0
2021/08/03	R209	05/08/2021	11.81	Call	Bond Future	9,334.3300	9.3343	9,137.9400	9.1379	(2.104)	0	0	0
2021/08/03	R209	05/08/2021	11.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	R209	05/08/2021			Bond Future	10.0766	73.2878	10.1097	73.0914	0.328	0.0000	0.0000	11,350

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
2021/08/03	R209	05/08/2021	11.80	Call	Bond Future	9,285.7000	9.2857	9,089.3100	9.0893	(2.115)	0	0	0
2021/08/03	R209	05/08/2021	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	R209	05/08/2021	11.79	Call	Bond Future	9,237.0100	9.2370	9,040.6200	9.0406	(2.126)	0	0	0
2021/08/03	R209	05/08/2021	11.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	R209	04/11/2021	10.00	Call	Bond Future	1,280.0600	1.2801	1,195.1600	1.1952	(6.633)	0	0	0
2021/08/03	R209	04/11/2021	10.00	Put	Bond Future	2,734.5400	2.7345	2,844.4700	2.8445	4.020	0	0	3,100
2021/08/03	R209	04/11/2021	12.00	Call	Bond Future	9,340.6600	9.3407	9,152.0900	9.1521	(2.019)	0	0	0
2021/08/03	R209	04/11/2021	12.00	Put	Bond Future	124.5800	0.1246	130.8400	0.1308	5.025	0	0	9,000
2021/08/03	R209	04/11/2021	10.50	Call	Bond Future	2,783.6400	2.7836	2,652.4400	2.6524	(4.713)	0	0	0
2021/08/03	R209	04/11/2021	12.19	Call	Bond Future	10,199.8600	10.1999	10,009.5400	10.0095	(1.866)	0	0	0
2021/08/03	R209	04/11/2021	12.19	Put	Bond Future	91.6500	0.0916	96.1600	0.0962	4.921	0	0	0
2021/08/03	R209	04/11/2021	12.17	Call	Bond Future	10,109.8500	10.1099	9,919.7000	9.9197	(1.881)	0	0	0
2021/08/03	R209	04/11/2021			Bond Future	10.2468	70.9280	10.2804	70.7332	0.328	0.0000	0.0000	33,486
2021/08/03	R209	04/11/2021	10.50	Put	Bond Future	1,334.6200	1.3346	1,398.2500	1.3982	4.768	0	0	9,400
2021/08/03	R209	04/11/2021	9.50	Put	Bond Future	4,920.6000	4.9206	5,078.0000	5.0780	3.199	0	0	0
2021/08/03	R209	04/11/2021	9.50	Call	Bond Future	387.2100	0.3872	349.7800	0.3498	(9.667)	0	0	6,000
2021/08/03	R209	04/11/2021	12.18	Call	Bond Future	10,154.8700	10.1549	9,964.6300	9.9646	(1.873)	0	0	0
2021/08/03	R209	04/11/2021	12.18	Put	Bond Future	93.1400	0.0931	97.7300	0.0977	4.928	0	0	0
2021/08/03	R209	04/11/2021	12.17	Put	Bond Future	94.6500	0.0946	99.3300	0.0993	4.945	0	0	0
2021/08/03	R209	03/02/2022	11.03	Call	Bond Future	4,714.7400	4.7147	4,573.7800	4.5738	(2.990)	0	0	0
2021/08/03	R209	03/02/2022	11.03	Put	Bond Future	1,364.5100	1.3645	1,415.3000	1.4153	3.722	0	0	0
2021/08/03	R209	03/02/2022	11.02	Call	Bond Future	4,676.3200	4.6763	4,535.8400	4.5358	(3.004)	0	0	0
2021/08/03	R209	03/02/2022	11.02	Put	Bond Future	1,378.9700	1.3790	1,430.2400	1.4302	3.718	0	0	0
2021/08/03	R209	03/02/2022			Bond Future	10.4181	71.7418	10.4520	71.5500	0.325	0.0000	0.0000	0
2021/08/03	R209	03/02/2022	11.04	Call	Bond Future	4,753.4200	4.7534	4,612.0000	4.6120	(2.975)	0	0	0
2021/08/03	R209	03/02/2022	11.04	Put	Bond Future	1,350.3600	1.3504	1,400.6900	1.4007	3.727	0	0	0
2021/08/03	R209	05/05/2022	11.44	Call	Bond Future	5,965.1000	5.9651	5,819.2800	5.8193	(2.445)	0	0	0
2021/08/03	R209	05/05/2022	11.44	Put	Bond Future	1,491.4200	1.4914	1,539.6500	1.5397	3.234	0	0	0
2021/08/03	R209	05/05/2022	11.43	Call	Bond Future	5,927.3600	5.9274	5,781.9100	5.7819	(2.454)	0	0	0
2021/08/03	R209	05/05/2022	11.43	Put	Bond Future	1,504.0000	1.5040	1,552.6000	1.5526	3.231	0	0	0
2021/08/03	R209	05/05/2022			Bond Future	10.5922	69.4492	10.6273	69.2551	0.332	0.0000	0.0000	0
2021/08/03	R209	05/05/2022	11.45	Call	Bond Future	6,002.6900	6.0027	5,856.5100	5.8565	(2.435)	0	0	0
2021/08/03	R209	05/05/2022	11.45	Put	Bond Future	1,478.7400	1.4787	1,526.6100	1.5266	3.237	0	0	0
2021/08/03	R209	04/08/2022	10.57	Put	Bond Future	4,044.2700	4.0443	4,140.1300	4.1401	2.370	0	0	0
2021/08/03	R209	04/08/2022	10.58	Call	Bond Future	2,962.9600	2.9630	2,868.9300	2.8689	(3.174)	0	0	0
2021/08/03	R209	04/08/2022	10.58	Put	Bond Future	4,014.8500	4.0149	4,110.2200	4.1102	2.375	0	0	0
2021/08/03	R209	04/08/2022			Bond Future	10.7727	70.2497	10.8079	70.0603	0.326	0.0000	0.0000	0
2021/08/03	R209	04/08/2022	10.57	Call	Bond Future	2,937.1800	2.9372	2,843.6400	2.8436	(3.185)	0	0	0
2021/08/03	R209	04/08/2022	10.59	Call	Bond Future	2,988.8400	2.9888	2,894.3300	2.8943	(3.162)	0	0	0
2021/08/03	R209	04/08/2022	10.59	Put	Bond Future	3,985.6000	3.9856	4,080.4900	4.0805	2.381	0	0	0
2021/08/03	R210	05/08/2021			Bond Future	209.4076	209.4076	210.2886	210.2886	0.421	0.0000	0.0000	1,245
2021/08/03	R210	04/11/2021			Bond Future	208.9024	208.9024	209.8039	209.8039	0.432	0.0000	0.0000	1,486
2021/08/03	R210	03/02/2022			Bond Future	211.3489	211.3489	212.2765	212.2765	0.439	0.0000	0.0000	0
2021/08/03	R210	05/05/2022			Bond Future	211.0651	211.0651	212.0038	212.0038	0.445	0.0000	0.0000	0
2021/08/03	R210	04/08/2022			Bond Future	213.6679	213.6679	214.6394	214.6394	0.455	0.0000	0.0000	0
2021/08/03	R212	05/08/2021			Bond Future	173.1892	173.1892	173.1962	173.1962	0.004	0.0000	0.0000	505

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
2021/08/03	R212	04/11/2021			Bond Future	175.0751	175.0751	175.0910	175.0910	0.009	0.0000	0.0000	1,025
2021/08/03	R213	05/08/2021	10.85	Call	Bond Future	9,153.6600	9.1537	8,908.1300	8.9081	(2.682)	0	0	0
2021/08/03	R213	05/08/2021	10.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	R213	05/08/2021	10.84	Call	Bond Future	9,104.1200	9.1041	8,858.5900	8.8586	(2.697)	0	0	0
2021/08/03	R213	05/08/2021	10.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	R213	05/08/2021	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	R213	05/08/2021	9.34	Put	Bond Future	33.7300	0.0337	29.9700	0.0300	(11.147)	0	0	0
2021/08/03	R213	05/08/2021	9.34	Call	Bond Future	1,212.6100	1.2126	963.3200	0.9633	(20.558)	0	0	0
2021/08/03	R213	05/08/2021			Bond Future	9.1323	89.7106	9.1753	89.4651	0.470	0.0000	0.0000	1,425
2021/08/03	R213	05/08/2021	10.86	Call	Bond Future	9,203.1600	9.2032	8,957.6300	8.9576	(2.668)	0	0	0
2021/08/03	R213	05/08/2021	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	R213	05/08/2021	10.78	Call	Bond Future	8,806.0000	8.8060	8,560.4700	8.5605	(2.788)	0	0	0
2021/08/03	R213	05/08/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	R213	05/08/2021	10.14	Call	Bond Future	5,530.5600	5.5306	5,285.0300	5.2850	(4.440)	0	0	0
2021/08/03	R213	04/11/2021	11.10	Put	Bond Future	90.3700	0.0904	97.6100	0.0976	8.012	0	0	0
2021/08/03	R213	04/11/2021	11.11	Call	Bond Future	9,363.6200	9.3636	9,127.0100	9.1270	(2.527)	0	0	0
2021/08/03	R213	04/11/2021	11.09	Put	Bond Future	92.0000	0.0920	99.3800	0.0994	8.022	0	0	0
2021/08/03	R213	04/11/2021			Bond Future	9.3144	87.1365	9.3583	86.8928	0.472	0.0000	0.0000	9,537
2021/08/03	R213	04/11/2021	11.10	Call	Bond Future	9,317.2800	9.3173	9,080.8000	9.0808	(2.538)	0	0	0
2021/08/03	R213	04/11/2021	11.11	Put	Bond Future	88.7600	0.0888	95.8700	0.0959	8.010	0	0	0
2021/08/03	R213	04/11/2021	11.09	Call	Bond Future	9,270.9300	9.2709	9,034.5900	9.0346	(2.549)	0	0	0
2021/08/03	R213	03/02/2022	10.67	Call	Bond Future	6,678.6400	6.6786	6,476.4000	6.4764	(3.028)	0	0	0
2021/08/03	R213	03/02/2022	10.67	Put	Bond Future	669.8500	0.6698	707.7200	0.7077	5.654	0	0	220
2021/08/03	R213	03/02/2022	10.60	Put	Bond Future	724.5900	0.7246	765.3000	0.7653	5.618	0	0	430
2021/08/03	R213	03/02/2022	10.00	Call	Bond Future	4,053.6300	4.0536	3,886.9300	3.8869	(4.112)	0	0	0
2021/08/03	R213	03/02/2022	10.00	Put	Bond Future	1,421.1500	1.4212	1,494.5600	1.4946	5.166	0	0	430
2021/08/03	R213	03/02/2022	9.22	Put	Bond Future	3,276.3800	3.2764	3,412.7000	3.4127	4.161	0	0	0
2021/08/03	R213	03/02/2022	8.80	Put	Bond Future	4,798.5300	4.7985	4,971.4800	4.9715	3.604	0	0	0
2021/08/03	R213	03/02/2022	8.80	Call	Bond Future	905.0600	0.9051	837.9000	0.8379	(7.421)	0	0	102
2021/08/03	R213	03/02/2022	9.58	Put	Bond Future	2,275.6300	2.2756	2,380.9900	2.3810	4.630	0	0	200
2021/08/03	R213	03/02/2022	8.63	Put	Bond Future	5,552.3300	5.5523	5,738.0100	5.7380	3.344	0	0	0
2021/08/03	R213	03/02/2022	8.63	Call	Bond Future	681.5100	0.6815	627.0800	0.6271	(7.987)	0	0	200
2021/08/03	R213	03/02/2022	9.98	Call	Bond Future	3,983.6200	3.9836	3,818.2900	3.8183	(4.150)	0	0	0
2021/08/03	R213	03/02/2022	9.98	Put	Bond Future	1,454.7700	1.4548	1,529.5500	1.5296	5.140	0	0	0
2021/08/03	R213	03/02/2022			Bond Future	9.5017	88.1359	9.5463	87.8958	0.470	0.0000	0.0000	0
2021/08/03	R213	03/02/2022	10.17	Call	Bond Future	4,679.6900	4.6797	4,502.0800	4.5021	(3.795)	0	0	0
2021/08/03	R213	03/02/2022	10.17	Put	Bond Future	1,173.1400	1.1731	1,235.6400	1.2356	5.328	0	0	220
2021/08/03	R213	03/02/2022	9.15	Put	Bond Future	3,501.6800	3.5017	3,644.2100	3.6442	4.070	0	0	0
2021/08/03	R213	03/02/2022	9.15	Call	Bond Future	1,578.0500	1.5781	1,480.4700	1.4805	(6.184)	0	0	220
2021/08/03	R213	03/02/2022	10.60	Call	Bond Future	6,389.1200	6.3891	6,189.7200	6.1897	(3.121)	0	0	0
2021/08/03	R213	03/02/2022	9.22	Call	Bond Future	1,740.0000	1.7400	1,636.2100	1.6362	(5.965)	0	0	430
2021/08/03	R213	03/02/2022	10.25	Call	Bond Future	4,984.2200	4.9842	4,801.9200	4.8019	(3.658)	0	0	0
2021/08/03	R213	03/02/2022	10.25	Put	Bond Future	1,070.4900	1.0705	1,128.3000	1.1283	5.400	0	0	102
2021/08/03	R213	03/02/2022	9.76	Call	Bond Future	3,246.3900	3.2464	3,097.2300	3.0972	(4.595)	0	0	0
2021/08/03	R213	03/02/2022	9.76	Put	Bond Future	1,868.5900	1.8686	1,959.5400	1.9595	4.867	0	0	102
2021/08/03	R213	03/02/2022	10.15	Call	Bond Future	4,604.4400	4.6044	4,428.0500	4.4281	(3.831)	0	0	0
2021/08/03	R213	03/02/2022	10.15	Put	Bond Future	1,200.1000	1.2001	1,263.8200	1.2638	5.310	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
2021/08/03	R213	03/02/2022	9.58	Call	Bond Future	2,696.2400	2.6962	2,561.4900	2.5615	(4.998)	0	0	0
2021/08/03	R213	03/02/2022	9.97	Call	Bond Future	3,948.7900	3.9488	3,784.1700	3.7842	(4.169)	0	0	0
2021/08/03	R213	03/02/2022	9.97	Put	Bond Future	1,471.8100	1.4718	1,547.3000	1.5473	5.129	0	0	0
2021/08/03	R213	03/02/2022	9.96	Call	Bond Future	3,913.8600	3.9139	3,749.9400	3.7499	(4.188)	0	0	0
2021/08/03	R213	03/02/2022	9.96	Put	Bond Future	1,488.8000	1.4888	1,564.9900	1.5650	5.118	0	0	0
2021/08/03	R213	05/05/2022	10.65	Put	Bond Future	1,273.5400	1.2735	1,331.2700	1.3313	4.533	0	0	0
2021/08/03	R213	05/05/2022	10.63	Call	Bond Future	6,045.5300	6.0455	5,861.2200	5.8612	(3.049)	0	0	0
2021/08/03	R213	05/05/2022			Bond Future	9.6878	85.6463	9.7343	85.4034	0.480	0.0000	0.0000	0
2021/08/03	R213	05/05/2022	10.64	Call	Bond Future	6,082.8200	6.0828	5,898.0600	5.8981	(3.037)	0	0	0
2021/08/03	R213	05/05/2022	10.64	Put	Bond Future	1,284.4600	1.2845	1,342.6300	1.3426	4.529	0	0	0
2021/08/03	R213	05/05/2022	10.65	Call	Bond Future	6,120.3900	6.1204	5,935.1900	5.9352	(3.026)	0	0	0
2021/08/03	R213	05/05/2022	10.63	Put	Bond Future	1,295.7100	1.2957	1,354.3300	1.3543	4.524	0	0	0
2021/08/03	R213	04/08/2022	9.89	Call	Bond Future	3,248.1700	3.2482	3,121.7900	3.1218	(3.891)	0	0	0
2021/08/03	R213	04/08/2022	9.90	Put	Bond Future	3,204.3000	3.2043	3,314.7100	3.3147	3.446	0	0	0
2021/08/03	R213	04/08/2022	9.88	Call	Bond Future	3,222.0500	3.2220	3,096.2600	3.0963	(3.904)	0	0	0
2021/08/03	R213	04/08/2022			Bond Future	9.8861	86.6375	9.9330	86.4001	0.474	0.0000	0.0000	0
2021/08/03	R213	04/08/2022	9.89	Put	Bond Future	3,228.4000	3.2284	3,339.4100	3.3394	3.439	0	0	0
2021/08/03	R213	04/08/2022	9.90	Call	Bond Future	3,274.7500	3.2748	3,147.7700	3.1478	(3.878)	0	0	0
2021/08/03	R213	04/08/2022	9.88	Put	Bond Future	3,252.9900	3.2530	3,364.5900	3.3646	3.431	0	0	0
2021/08/03	R214	05/08/2021	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	R214	05/08/2021	12.01	Call	Bond Future	8,356.8400	8.3568	8,095.8700	8.0959	(3.123)	0	0	0
2021/08/03	R214	05/08/2021			Bond Future	10.4815	70.0554	10.5246	69.7944	0.411	0.0000	0.0000	10,486
2021/08/03	R214	05/08/2021	12.02	Call	Bond Future	8,405.9200	8.4059	8,144.9500	8.1450	(3.105)	0	0	0
2021/08/03	R214	05/08/2021	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	R214	05/08/2021	12.03	Call	Bond Future	8,454.9400	8.4549	8,193.9700	8.1940	(3.087)	0	0	0
2021/08/03	R214	05/08/2021	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	R214	04/11/2021	12.47	Call	Bond Future	9,653.1100	9.6531	9,401.7800	9.4018	(2.604)	0	0	0
2021/08/03	R214	04/11/2021	12.46	Call	Bond Future	9,608.7400	9.6087	9,357.5500	9.3575	(2.614)	0	0	0
2021/08/03	R214	04/11/2021	12.46	Put	Bond Future	122.2000	0.1222	131.2900	0.1313	7.439	0	0	0
2021/08/03	R214	04/11/2021			Bond Future	10.6503	67.5242	10.6944	67.2639	0.414	0.0000	0.0000	17,591
2021/08/03	R214	04/11/2021	12.47	Put	Bond Future	120.3400	0.1203	129.2900	0.1293	7.437	0	0	0
2021/08/03	R214	04/11/2021	12.48	Call	Bond Future	9,697.4700	9.6975	9,446.0000	9.4460	(2.593)	0	0	0
2021/08/03	R214	04/11/2021	12.48	Put	Bond Future	118.5400	0.1185	127.3500	0.1273	7.432	0	0	0
2021/08/03	R214	03/02/2022	11.40	Put	Bond Future	1,425.2500	1.4253	1,498.2000	1.4982	5.118	0	0	0
2021/08/03	R214	03/02/2022	11.41	Call	Bond Future	4,665.0700	4.6651	4,479.0900	4.4791	(3.987)	0	0	0
2021/08/03	R214	03/02/2022	11.39	Put	Bond Future	1,440.5100	1.4405	1,514.1400	1.5141	5.111	0	0	0
2021/08/03	R214	03/02/2022			Bond Future	10.8232	68.2986	10.8681	68.0404	0.415	0.0000	0.0000	0
2021/08/03	R214	03/02/2022	11.40	Call	Bond Future	4,627.0500	4.6270	4,441.7300	4.4417	(4.005)	0	0	0
2021/08/03	R214	03/02/2022	11.41	Put	Bond Future	1,409.9600	1.4100	1,482.2500	1.4822	5.127	0	0	0
2021/08/03	R214	03/02/2022	11.39	Call	Bond Future	4,588.9300	4.5889	4,404.2900	4.4043	(4.024)	0	0	0
2021/08/03	R214	05/05/2022	11.74	Put	Bond Future	1,714.3500	1.7144	1,786.9300	1.7869	4.234	0	0	0
2021/08/03	R214	05/05/2022	11.75	Call	Bond Future	5,757.7700	5.7578	5,568.4900	5.5685	(3.287)	0	0	0
2021/08/03	R214	05/05/2022	11.73	Put	Bond Future	1,728.3900	1.7284	1,801.4900	1.8015	4.229	0	0	0
2021/08/03	R214	05/05/2022			Bond Future	10.9925	65.8268	11.0390	65.5655	0.423	0.0000	0.0000	0
2021/08/03	R214	05/05/2022	11.74	Call	Bond Future	5,720.5900	5.7206	5,531.8200	5.5318	(3.300)	0	0	0
2021/08/03	R214	05/05/2022	11.75	Put	Bond Future	1,700.6300	1.7006	1,772.7000	1.7727	4.238	0	0	0
2021/08/03	R214	05/05/2022	11.73	Call	Bond Future	5,683.6600	5.6837	5,495.4100	5.4954	(3.312)	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
2021/08/03	R214	04/08/2022	10.98	Put	Bond Future	4,112.2500	4.1123	4,243.2900	4.2433	3.187	0	0	0
2021/08/03	R214	04/08/2022	10.99	Call	Bond Future	3,080.2300	3.0802	2,952.6700	2.9527	(4.141)	0	0	0
2021/08/03	R214	04/08/2022			Bond Future	11.1701	66.5844	11.2172	66.3265	0.422	0.0000	0.0000	0
2021/08/03	R214	04/08/2022	10.98	Call	Bond Future	3,054.0000	3.0540	2,927.1000	2.9271	(4.155)	0	0	0
2021/08/03	R214	04/08/2022	10.99	Put	Bond Future	4,082.1400	4.0821	4,212.5200	4.2125	3.194	0	0	0
2021/08/03	R214	04/08/2022	10.97	Call	Bond Future	3,027.8700	3.0279	2,901.6300	2.9016	(4.169)	0	0	0
2021/08/03	R214	04/08/2022	10.97	Put	Bond Future	4,142.5400	4.1425	4,274.2400	4.2742	3.179	0	0	0
2021/08/03	R248	05/08/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	R248	05/08/2021	12.52	Call	Bond Future	13,648.3400	13.6483	13,277.2300	13.2772	(2.719)	0	0	0
2021/08/03	R248	05/08/2021	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	R248	05/08/2021	11.20	Put	Bond Future	0.0100	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/08/03	R248	05/08/2021	11.20	Call	Bond Future	5,396.5600	5.3966	5,025.4400	5.0254	(6.877)	0	0	0
2021/08/03	R248	05/08/2021	10.50	Put	Bond Future	310.6700	0.3107	399.3800	0.3994	28.554	0	0	0
2021/08/03	R248	05/08/2021	10.30	Call	Bond Future	61.9700	0.0620	10.1600	0.0102	(83.605)	0	0	1,300
2021/08/03	R248	05/08/2021	10.90	Put	Bond Future	1.8900	0.0019	0.7300	0.0007	(61.376)	0	0	0
2021/08/03	R248	05/08/2021	10.90	Call	Bond Future	3,281.3200	3.2813	2,909.0500	2.9090	(11.345)	0	0	1,300
2021/08/03	R248	05/08/2021	10.60	Put	Bond Future	110.0800	0.1101	125.1700	0.1252	13.708	0	0	0
2021/08/03	R248	05/08/2021	10.60	Call	Bond Future	1,171.0800	1.1711	815.0600	0.8151	(30.401)	0	0	0
2021/08/03	R248	05/08/2021			Bond Future	10.4614	88.6205	10.5095	88.2494	0.460	0.0000	0.0000	62,616
2021/08/03	R248	05/08/2021	12.51	Call	Bond Future	13,591.7000	13.5917	13,220.5900	13.2206	(2.730)	0	0	0
2021/08/03	R248	05/08/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/03	R248	05/08/2021	12.50	Call	Bond Future	13,534.9700	13.5350	13,163.8600	13.1639	(2.742)	0	0	0
2021/08/03	R248	05/08/2021	10.00	Put	Bond Future	3,705.2600	3.7053	4,076.3100	4.0763	10.014	0	0	0
2021/08/03	R248	05/08/2021	10.00	Call	Bond Future	0.0600	0.0001	0.0000	0.0000	(100.000)	0	0	0
2021/08/03	R248	05/08/2021	10.50	Call	Bond Future	608.6100	0.6086	326.2100	0.3262	(46.401)	0	0	0
2021/08/03	R248	05/08/2021	10.30	Put	Bond Future	1,326.9500	1.3269	1,646.2500	1.6463	24.063	0	0	0
2021/08/03	R248	04/11/2021	10.20	Put	Bond Future	4,401.4300	4.4014	4,655.0100	4.6550	5.761	0	0	0
2021/08/03	R248	04/11/2021	10.80	Put	Bond Future	1,881.5700	1.8816	2,022.6600	2.0227	7.499	0	0	0
2021/08/03	R248	04/11/2021	10.80	Call	Bond Future	3,157.9200	3.1579	2,928.3100	2.9283	(7.271)	0	0	1,050
2021/08/03	R248	04/11/2021	12.85	Call	Bond Future	14,273.3100	14.2733	13,909.6500	13.9096	(2.548)	0	0	0
2021/08/03	R248	04/11/2021	12.85	Put	Bond Future	79.0200	0.0790	86.0600	0.0861	8.909	0	0	0
2021/08/03	R248	04/11/2021			Bond Future	10.6282	85.1525	10.6776	84.7818	0.465	0.0000	0.0000	167,643
2021/08/03	R248	04/11/2021	10.20	Call	Bond Future	1,065.4700	1.0655	948.3500	0.9483	(10.992)	0	0	1,050
2021/08/03	R248	04/11/2021	10.30	Put	Bond Future	3,868.4200	3.8684	4,102.8500	4.1029	6.060	0	0	0
2021/08/03	R248	04/11/2021	10.30	Call	Bond Future	1,331.9100	1.3319	1,195.6400	1.1956	(10.231)	0	0	0
2021/08/03	R248	04/11/2021	9.60	Put	Bond Future	8,602.6900	8.6027	8,942.3000	8.9423	3.948	0	0	0
2021/08/03	R248	04/11/2021	9.60	Call	Bond Future	190.2800	0.1903	159.1900	0.1592	(16.339)	0	0	0
2021/08/03	R248	04/11/2021	12.84	Call	Bond Future	14,220.9800	14.2210	13,857.4500	13.8574	(2.556)	0	0	0
2021/08/03	R248	04/11/2021	12.84	Put	Bond Future	80.7200	0.0807	87.8900	0.0879	8.883	0	0	0
2021/08/03	R248	04/11/2021	12.83	Call	Bond Future	14,168.5900	14.1686	13,805.2100	13.8052	(2.565)	0	0	0
2021/08/03	R248	04/11/2021	12.83	Put	Bond Future	82.4400	0.0824	89.7600	0.0898	8.879	0	0	0
2021/08/03	R248	03/02/2022	11.48	Call	Bond Future	6,288.6700	6.2887	6,015.1000	6.0151	(4.350)	0	0	0
2021/08/03	R248	03/02/2022	11.49	Put	Bond Future	1,539.1600	1.5392	1,633.4000	1.6334	6.123	0	0	0
2021/08/03	R248	03/02/2022	11.47	Call	Bond Future	6,239.7900	6.2398	5,967.1200	5.9671	(4.370)	0	0	0
2021/08/03	R248	03/02/2022	10.7992		Bond Future	10.7992	86.1292	10.8498	85.7605	0.468	0.0000	0.0000	0
2021/08/03	R248	03/02/2022	11.48	Put	Bond Future	1,555.9100	1.5559	1,651.0400	1.6510	6.114	0	0	0
2021/08/03	R248	03/02/2022	11.49	Call	Bond Future	6,337.8400	6.3378	6,063.3800	6.0634	(4.330)	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
2021/08/03	R248	03/02/2022	11.47	Put	Bond Future	1,573.0600	1.5731	1,669.0900	1.6691	6.105	0	0	0
2021/08/03	R248	05/05/2022	11.80	Call	Bond Future	7,540.0000	7.5400	7,264.8000	7.2648	(3.650)	0	0	0
2021/08/03	R248	05/05/2022	11.79	Call	Bond Future	7,492.9500	7.4929	7,218.4500	7.2185	(3.663)	0	0	0
2021/08/03	R248	05/05/2022	11.79	Put	Bond Future	1,974.7900	1.9748	2,073.4500	2.0734	4.996	0	0	0
2021/08/03	R248	05/05/2022			Bond Future	10.9667	82.7332	11.0192	82.3600	0.479	0.0000	0.0000	0
2021/08/03	R248	05/05/2022	11.80	Put	Bond Future	1,958.9300	1.9589	2,056.8900	2.0569	5.001	0	0	0
2021/08/03	R248	05/05/2022	11.81	Call	Bond Future	7,586.8700	7.5869	7,310.9700	7.3110	(3.637)	0	0	0
2021/08/03	R248	05/05/2022	11.81	Put	Bond Future	1,942.9700	1.9430	2,040.2300	2.0402	5.006	0	0	0
2021/08/03	R248	04/08/2022	10.98	Call	Bond Future	3,849.4600	3.8495	3,666.9500	3.6669	(4.741)	0	0	0
2021/08/03	R248	04/08/2022	10.98	Put	Bond Future	4,991.0400	4.9910	5,177.8800	5.1779	3.744	0	0	0
2021/08/03	R248	04/08/2022	10.99	Call	Bond Future	3,882.9700	3.8830	3,699.5000	3.6995	(4.725)	0	0	0
2021/08/03	R248	04/08/2022	10.99	Put	Bond Future	4,953.5400	4.9535	5,139.4200	5.1394	3.752	0	0	0
2021/08/03	R248	04/08/2022			Bond Future	11.1426	83.6854	11.1961	83.3160	0.480	0.0000	0.0000	0
2021/08/03	R248	04/08/2022	11.00	Call	Bond Future	3,916.6100	3.9166	3,732.1800	3.7322	(4.709)	0	0	0
2021/08/03	R248	04/08/2022	11.00	Put	Bond Future	4,916.2700	4.9163	5,101.1900	5.1012	3.761	0	0	0

Total

1470843