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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 04/08/2021 TO 04/08/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/04	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	2025	05/08/2021		Bond Future	153.6849	153.6849	153.6677	153.6677	(0.011)	0.0000	0.0000	3,723
2021/08/04	2025	04/11/2021		Bond Future	155.3663	155.3663	155.3459	155.3459	(0.013)	0.0000	0.0000	4,840
2021/08/04	2025	03/02/2022		Bond Future	155.6283	155.6283	155.6055	155.6055	(0.015)	0.0000	0.0000	0
2021/08/04	2025	05/05/2022		Bond Future	157.5050	157.5050	157.4810	157.4810	(0.015)	0.0000	0.0000	0
2021/08/04	2025	04/08/2022		Bond Future	157.8605	157.8605	157.8352	157.8352	(0.016)	0.0000	0.0000	0
2021/08/04	2029	05/08/2021		Bond Future	113.9723	113.9723	114.1299	114.1299	0.138	0.0000	0.0000	2,127
2021/08/04	2029	04/11/2021		Bond Future	114.0498	114.0498	114.2068	114.2068	0.138	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
2021/08/04	2029	03/02/2022			Bond Future	115.3938	115.3938	115.5513	115.5513	0.136	0.0000	0.0000	0
2021/08/04	2029	05/05/2022			Bond Future	115.5961	115.5961	115.7546	115.7546	0.137	0.0000	0.0000	0
2021/08/04	2029	04/08/2022			Bond Future	117.0331	117.0331	117.1930	117.1930	0.137	0.0000	0.0000	0
2021/08/04	2030	05/08/2021	10.42	Call	Bond Future	8,635.6700	8.6357	8,368.9400	8.3689	(3.089)	0	0	0
2021/08/04	2030	05/08/2021	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	2030	05/08/2021	10.41	Call	Bond Future	8,585.2200	8.5852	8,318.4900	8.3185	(3.107)	0	0	0
2021/08/04	2030	05/08/2021	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	2030	05/08/2021	9.15	Call	Bond Future	1,913.0500	1.9131	1,645.7100	1.6457	(13.975)	0	0	0
2021/08/04	2030	05/08/2021	9.15	Put	Bond Future	0.7900	0.0008	0.1800	0.0002	(77.215)	0	0	7,500
2021/08/04	2030	05/08/2021	8.50	Put	Bond Future	1,790.1900	1.7902	2,056.3900	2.0564	14.870	0	0	0
2021/08/04	2030	05/08/2021	10.15	Call	Bond Future	7,260.1100	7.2601	6,993.3800	6.9934	(3.674)	0	0	0
2021/08/04	2030	05/08/2021	8.83	Call	Bond Future	327.0500	0.3270	133.7300	0.1337	(59.110)	0	0	479
2021/08/04	2030	05/08/2021	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2021/08/04	2030	05/08/2021	8.78	Put	Bond Future	359.4500	0.3595	491.1800	0.4912	36.648	0	0	0
2021/08/04	2030	05/08/2021	8.78	Call	Bond Future	187.1400	0.1871	52.1400	0.0521	(72.139)	0	0	200
2021/08/04	2030	05/08/2021	7.70	Put	Bond Future	6,607.7800	6.6078	6,874.5100	6.8745	4.037	0	0	0
2021/08/04	2030	05/08/2021	9.45	Call	Bond Future	3,559.6400	3.5596	3,292.9100	3.2929	(7.493)	0	0	0
2021/08/04	2030	05/08/2021	12.10	Call	Bond Future	16,593.6100	16.5936	16,326.8800	16.3269	(1.607)	0	0	0
2021/08/04	2030	05/08/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	600
2021/08/04	2030	05/08/2021			Bond Future	8.8102	95.4688	8.8571	95.2020	0.532	0.0000	0.0000	27,395
2021/08/04	2030	05/08/2021	10.43	Call	Bond Future	8,686.0800	8.6861	8,419.3500	8.4193	(3.071)	0	0	0
2021/08/04	2030	05/08/2021	10.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	2030	05/08/2021	8.50	Call	Bond Future	0.5300	0.0005	0.0000	0.0000	(100.000)	0	0	5,000
2021/08/04	2030	05/08/2021	9.50	Call	Bond Future	3,830.5500	3.8306	3,563.8200	3.5638	(6.963)	0	0	0
2021/08/04	2030	05/08/2021	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	2030	05/08/2021	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	479
2021/08/04	2030	05/08/2021	9.75	Call	Bond Future	5,169.7200	5.1697	4,902.9900	4.9030	(5.159)	0	0	0
2021/08/04	2030	05/08/2021	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	479
2021/08/04	2030	05/08/2021	8.83	Put	Bond Future	214.1900	0.2142	287.6000	0.2876	34.273	0	0	0
2021/08/04	2030	05/08/2021	10.30	Call	Bond Future	8,027.7800	8.0278	7,761.0500	7.7611	(3.323)	0	0	0
2021/08/04	2030	05/08/2021	7.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2021/08/04	2030	05/08/2021	8.95	Put	Bond Future	41.5700	0.0416	41.7300	0.0417	0.385	0	0	0
2021/08/04	2030	05/08/2021	8.95	Call	Bond Future	834.3800	0.8344	567.8100	0.5678	(31.948)	0	0	0
2021/08/04	2030	05/08/2021	9.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	2030	04/11/2021	9.30	Put	Bond Future	1,155.7600	1.1558	1,274.0900	1.2741	10.238	0	0	0
2021/08/04	2030	04/11/2021	9.35	Call	Bond Future	3,014.4700	3.0145	2,855.5900	2.8556	(5.271)	0	0	0
2021/08/04	2030	04/11/2021	9.35	Put	Bond Future	1,068.2800	1.0683	1,180.9000	1.1809	10.542	0	0	9,100
2021/08/04	2030	04/11/2021	11.26	Call	Bond Future	11,546.3100	11.5463	11,281.8300	11.2818	(2.291)	0	0	0
2021/08/04	2030	04/11/2021	9.20	Call	Bond Future	2,486.8500	2.4869	2,345.8200	2.3458	(5.671)	0	0	29
2021/08/04	2030	04/11/2021	8.27	Put	Bond Future	4,525.4400	4.5254	4,761.5600	4.7616	5.218	0	0	0
2021/08/04	2030	04/11/2021	8.27	Call	Bond Future	427.9900	0.4280	392.6100	0.3926	(8.267)	0	0	300
2021/08/04	2030	04/11/2021	8.77	Put	Bond Future	2,514.4700	2.5145	2,698.2300	2.6982	7.308	0	0	0
2021/08/04	2030	04/11/2021	11.44	Put	Bond Future	19.5600	0.0196	24.2600	0.0243	24.029	0	0	300
2021/08/04	2030	04/11/2021	10.60	Call	Bond Future	8,485.6400	8.4856	8,236.4000	8.2364	(2.937)	0	0	0
2021/08/04	2030	04/11/2021	10.60	Put	Bond Future	125.7900	0.1258	148.0500	0.1480	17.696	0	0	0
2021/08/04	2030	04/11/2021	10.59	Put	Bond Future	128.0900	0.1281	150.6900	0.1507	17.644	0	0	0
2021/08/04	2030	04/11/2021			Bond Future	8.9926	96.4897	9.0419	96.2182	0.548	0.0000	0.0000	97,539

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2021/08/04	2030	04/11/2021	8.75	Put	Bond Future	2,581.6800	2.5817	2,767.7100	2.7677	7.206	0	0	0
2021/08/04	2030	04/11/2021	8.75	Call	Bond Future	1,230.7700	1.2308	1,145.3000	1.1453	(6.944)	0	0	3,250
2021/08/04	2030	04/11/2021	9.30	Call	Bond Future	2,832.8000	2.8328	2,679.6300	2.6796	(5.407)	0	0	0
2021/08/04	2030	04/11/2021	11.26	Put	Bond Future	31.5900	0.0316	38.6100	0.0386	22.222	0	0	29
2021/08/04	2030	04/11/2021	9.90	Put	Bond Future	432.9300	0.4329	492.6400	0.4926	13.792	0	0	0
2021/08/04	2030	04/11/2021	9.90	Call	Bond Future	5,274.5300	5.2745	5,062.7400	5.0627	(4.015)	0	0	29
2021/08/04	2030	04/11/2021	9.20	Put	Bond Future	1,351.1300	1.3511	1,481.6000	1.4816	9.656	0	0	0
2021/08/04	2030	04/11/2021	8.77	Call	Bond Future	1,275.8600	1.2759	1,188.1200	1.1881	(6.877)	0	0	300
2021/08/04	2030	04/11/2021	11.44	Call	Bond Future	12,368.4900	12.3685	12,101.6900	12.1017	(2.157)	0	0	0
2021/08/04	2030	04/11/2021	10.61	Call	Bond Future	8,532.3400	8.5323	8,282.7600	8.2828	(2.925)	0	0	0
2021/08/04	2030	04/11/2021	10.61	Put	Bond Future	123.5300	0.1235	145.4500	0.1454	17.745	0	0	0
2021/08/04	2030	04/11/2021	10.59	Call	Bond Future	8,438.9500	8.4389	8,190.0500	8.1900	(2.949)	0	0	0
2021/08/04	2030	03/02/2022	8.85	Put	Bond Future	3,427.9600	3.4280	3,629.1900	3.6292	5.870	0	0	0
2021/08/04	2030	03/02/2022	8.85	Call	Bond Future	1,645.3600	1.6454	1,570.6200	1.5706	(4.542)	0	0	1,000
2021/08/04	2030	03/02/2022	9.35	Call	Bond Future	2,956.6400	2.9566	2,835.6100	2.8356	(4.093)	0	0	0
2021/08/04	2030	03/02/2022	9.35	Put	Bond Future	2,056.7000	2.0567	2,211.6400	2.2116	7.533	0	0	101
2021/08/04	2030	03/02/2022	8.39	Put	Bond Future	5,151.1800	5.1512	5,386.0000	5.3860	4.559	0	0	0
2021/08/04	2030	03/02/2022	8.39	Call	Bond Future	812.5700	0.8126	771.4200	0.7714	(5.064)	0	0	101
2021/08/04	2030	03/02/2022	9.45	Call	Bond Future	3,267.5400	3.2675	3,135.8900	3.1359	(4.029)	0	0	0
2021/08/04	2030	03/02/2022	9.45	Put	Bond Future	1,842.7100	1.8427	1,987.0300	1.9870	7.832	0	0	0
2021/08/04	2030	03/02/2022			Bond Future	9.1802	93.5992	9.2321	93.3233	0.565	0.0000	0.0000	0
2021/08/04	2030	03/02/2022	9.60	Put	Bond Future	1,561.4300	1.5614	1,692.1800	1.6922	8.374	0	0	0
2021/08/04	2030	03/02/2022	9.60	Call	Bond Future	3,766.4600	3.7665	3,621.2400	3.6212	(3.856)	0	0	1,000
2021/08/04	2030	03/02/2022	10.85	Call	Bond Future	8,774.3200	8.7743	8,547.6000	8.5476	(2.584)	0	0	0
2021/08/04	2030	03/02/2022	10.85	Put	Bond Future	386.7400	0.3867	435.9900	0.4360	12.735	0	0	1,000
2021/08/04	2030	03/02/2022	9.78	Call	Bond Future	4,407.5300	4.4075	4,247.6100	4.2476	(3.628)	0	0	0
2021/08/04	2030	03/02/2022	9.78	Put	Bond Future	1,277.4000	1.2774	1,393.4500	1.3934	9.085	0	0	101
2021/08/04	2030	03/02/2022	9.44	Call	Bond Future	3,235.8900	3.2359	3,105.2000	3.1052	(4.039)	0	0	0
2021/08/04	2030	03/02/2022	9.44	Put	Bond Future	1,863.3800	1.8634	2,008.6600	2.0087	7.797	0	0	0
2021/08/04	2030	03/02/2022	9.43	Call	Bond Future	3,204.1400	3.2041	3,074.6500	3.0746	(4.041)	0	0	0
2021/08/04	2030	03/02/2022	9.43	Put	Bond Future	1,883.9800	1.8840	2,030.4600	2.0305	7.775	0	0	0
2021/08/04	2030	05/05/2022	8.81	Put	Bond Future	0.0000	0.0000	4,751.1000	4.7511	100.000	0	0	0
2021/08/04	2030	05/05/2022	8.89	Put	Bond Future	4,281.9700	4.2820	4,475.4600	4.4755	4.519	0	0	0
2021/08/04	2030	05/05/2022	8.47	Call	Bond Future	998.1100	0.9981	940.4900	0.9405	(5.773)	0	0	1,073
2021/08/04	2030	05/05/2022	8.14	Put	Bond Future	7,308.0000	7.3080	7,549.8200	7.5498	3.309	0	0	0
2021/08/04	2030	05/05/2022	8.14	Call	Bond Future	638.0100	0.6380	599.9800	0.6000	(5.961)	0	0	1,800
2021/08/04	2030	05/05/2022	9.95	Call	Bond Future	4,610.2300	4.6102	4,444.7600	4.4448	(3.589)	0	0	0
2021/08/04	2030	05/05/2022	10.21	Call	Bond Future	5,530.6700	5.5307	5,348.6400	5.3486	(3.291)	0	0	0
2021/08/04	2030	05/05/2022	10.21	Put	Bond Future	1,369.8500	1.3699	1,467.6700	1.4677	7.141	0	0	0
2021/08/04	2030	05/05/2022			Bond Future	9.3785	94.7067	9.4329	94.4268	0.580	0.0000	0.0000	0
2021/08/04	2030	05/05/2022	8.81	Call	Bond Future	0.0000	0.0000	1,482.6400	1.4826	100.000	0	0	200
2021/08/04	2030	05/05/2022	7.73	Put	Bond Future	0.0000	0.0000	9,611.5700	9.6116	100.000	0	0	0
2021/08/04	2030	05/05/2022	7.73	Call	Bond Future	0.0000	0.0000	320.4000	0.3204	100.000	0	0	200
2021/08/04	2030	05/05/2022	8.89	Call	Bond Future	1,721.2900	1.7213	1,634.9300	1.6349	(5.017)	0	0	1,800
2021/08/04	2030	05/05/2022	11.04	Call	Bond Future	8,741.1400	8.7411	8,518.6500	8.5187	(2.545)	0	0	0
2021/08/04	2030	05/05/2022	11.04	Put	Bond Future	663.0400	0.6630	720.4000	0.7204	8.651	0	0	1,800
2021/08/04	2030	05/05/2022	9.35	Call	Bond Future	2,799.0200	2.7990	2,678.2300	2.6782	(4.315)	0	0	0
2021/08/04	2030	05/05/2022	9.35	Put	Bond Future	2,945.7400	2.9457	3,104.8000	3.1048	5.400	0	0	1,073

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2021/08/04	2030	05/05/2022	8.47	Put	Bond Future	5,832.8800	5.8329	6,055.1100	6.0551	3.810	0	0	0
2021/08/04	2030	05/05/2022	9.95	Put	Bond Future	1,724.2300	1.7242	1,838.6100	1.8386	6.634	0	0	1,073
2021/08/04	2030	05/05/2022	10.20	Call	Bond Future	5,494.1600	5.4942	5,312.7700	5.3128	(3.302)	0	0	0
2021/08/04	2030	05/05/2022	10.20	Put	Bond Future	1,381.9400	1.3819	1,480.4000	1.4804	7.125	0	0	200
2021/08/04	2030	05/05/2022	10.19	Call	Bond Future	5,457.7100	5.4577	5,276.9700	5.2770	(3.312)	0	0	0
2021/08/04	2030	05/05/2022	10.19	Put	Bond Future	1,394.1200	1.3941	1,493.2300	1.4932	7.109	0	0	0
2021/08/04	2030	04/08/2022	9.56	Call	Bond Future	3,052.1700	3.0522	3,008.8100	3.0088	(1.421)	0	0	0
2021/08/04	2030	04/08/2022	9.56	Put	Bond Future	3,210.4800	3.2105	3,450.9400	3.4509	7.490	0	0	0
2021/08/04	2030	04/08/2022			Bond Future	9.5918	91.8103	9.6491	91.5265	0.597	0.0000	0.0000	0
2021/08/04	2030	04/08/2022	9.55	Call	Bond Future	3,026.7400	3.0267	2,983.7300	2.9837	(1.421)	0	0	0
2021/08/04	2030	04/08/2022	9.55	Put	Bond Future	3,234.8600	3.2349	3,475.6700	3.4757	7.444	0	0	0
2021/08/04	2030	04/08/2022	9.54	Call	Bond Future	3,001.4200	3.0014	2,958.7600	2.9588	(1.421)	0	0	0
2021/08/04	2030	04/08/2022	9.54	Put	Bond Future	3,259.3800	3.2594	3,500.5400	3.5005	7.399	0	0	0
2021/08/04	2032	05/08/2021	11.37	Call	Bond Future	10,440.6300	10.4406	10,246.1400	10.2461	(1.863)	0	0	0
2021/08/04	2032	05/08/2021	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	2032	05/08/2021			Bond Future	9.5458	94.4388	9.5772	94.2443	0.329	0.0000	0.0000	6,466
2021/08/04	2032	05/08/2021	11.36	Call	Bond Future	10,387.9400	10.3879	10,193.4500	10.1935	(1.872)	0	0	0
2021/08/04	2032	05/08/2021	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	2032	05/08/2021	11.35	Call	Bond Future	10,335.2000	10.3352	10,140.7100	10.1407	(1.882)	0	0	0
2021/08/04	2032	05/08/2021	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	2032	04/11/2021	9.83	Call	Bond Future	2,334.7200	2.3347	2,249.7700	2.2498	(3.639)	0	0	700
2021/08/04	2032	04/11/2021	11.70	Call	Bond Future	10,942.5200	10.9425	10,756.5200	10.7565	(1.700)	0	0	0
2021/08/04	2032	04/11/2021	11.71	Put	Bond Future	84.3700	0.0844	96.5900	0.0966	14.484	0	0	0
2021/08/04	2032	04/11/2021	11.69	Call	Bond Future	10,893.2900	10.8933	10,707.5100	10.7075	(1.705)	0	0	0
2021/08/04	2032	04/11/2021			Bond Future	9.7372	91.3041	9.7701	91.1057	0.339	0.0000	0.0000	123,210
2021/08/04	2032	04/11/2021	9.33	Put	Bond Future	3,465.4000	3.4654	3,622.1800	3.6222	4.524	0	0	0
2021/08/04	2032	04/11/2021	9.33	Call	Bond Future	966.4300	0.9664	924.8100	0.9248	(4.307)	0	0	700
2021/08/04	2032	04/11/2021	9.83	Put	Bond Future	1,777.6000	1.7776	1,891.0500	1.8910	6.382	0	0	0
2021/08/04	2032	04/11/2021	12.81	Call	Bond Future	16,223.4700	16.2235	16,026.2300	16.0262	(1.216)	0	0	0
2021/08/04	2032	04/11/2021	12.81	Put	Bond Future	4.9600	0.0050	6.1200	0.0061	23.387	0	0	700
2021/08/04	2032	04/11/2021	11.70	Put	Bond Future	85.8100	0.0858	98.2100	0.0982	14.451	0	0	0
2021/08/04	2032	04/11/2021	11.71	Call	Bond Future	10,991.7300	10.9917	10,805.5500	10.8056	(1.694)	0	0	0
2021/08/04	2032	04/11/2021	11.69	Put	Bond Future	87.2700	0.0873	99.8900	0.0999	14.461	0	0	0
2021/08/04	2032	03/02/2022	11.13	Call	Bond Future	7,426.4400	7.4264	7,293.7900	7.2938	(1.786)	0	0	0
2021/08/04	2032	03/02/2022	11.13	Put	Bond Future	766.3400	0.7663	835.6800	0.8357	9.048	0	0	210
2021/08/04	2032	03/02/2022	10.53	Call	Bond Future	4,860.2500	4.8602	4,759.6100	4.7596	(2.071)	0	0	0
2021/08/04	2032	03/02/2022	10.53	Put	Bond Future	1,445.5900	1.4456	1,546.9400	1.5469	7.011	0	0	210
2021/08/04	2032	03/02/2022	10.35	Put	Bond Future	1,753.0700	1.7531	1,865.3200	1.8653	6.403	0	0	400
2021/08/04	2032	03/02/2022	9.58	Put	Bond Future	3,848.7300	3.8487	4,011.3700	4.0114	4.226	0	0	0
2021/08/04	2032	03/02/2022	9.58	Call	Bond Future	1,765.5600	1.7656	1,726.2100	1.7262	(2.229)	0	0	400
2021/08/04	2032	03/02/2022	10.66	Call	Bond Future	5,392.9300	5.3929	5,284.7700	5.2848	(2.006)	0	0	0
2021/08/04	2032	03/02/2022	10.66	Put	Bond Future	1,260.7100	1.2607	1,354.5400	1.3545	7.443	0	0	97
2021/08/04	2032	03/02/2022	10.45	Put	Bond Future	1,574.6800	1.5747	1,680.8500	1.6809	6.742	0	0	198
2021/08/04	2032	03/02/2022	9.81	Call	Bond Future	2,377.1800	2.3772	2,324.7300	2.3247	(2.206)	0	0	0
2021/08/04	2032	03/02/2022	9.81	Put	Bond Future	3,087.1300	3.0871	3,236.6700	3.2367	4.844	0	0	198
2021/08/04	2032	03/02/2022	8.91	Put	Bond Future	6,803.6300	6.8036	6,992.0600	6.9921	2.770	0	0	0
2021/08/04	2032	03/02/2022	10.43	Call	Bond Future	4,466.2400	4.4662	4,371.5800	4.3716	(2.119)	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
2021/08/04	2032	03/02/2022	10.43	Put	Bond Future	1,609.0900	1.6091	1,716.4200	1.7164	6.670	0	0	0
2021/08/04	2032	03/02/2022	10.42	Call	Bond Future	4,427.4400	4.4274	4,333.4900	4.3335	(2.122)	0	0	0
2021/08/04	2032	03/02/2022	10.42	Put	Bond Future	1,626.3100	1.6263	1,734.3500	1.7344	6.643	0	0	0
2021/08/04	2032	03/02/2022			Bond Future	9.9308	92.3585	9.9653	92.1565	0.348	0.0000	0.0000	0
2021/08/04	2032	03/02/2022	9.62	Put	Bond Future	3,707.5100	3.7075	3,868.1700	3.8682	4.333	0	0	0
2021/08/04	2032	03/02/2022	9.62	Call	Bond Future	1,865.1500	1.8651	1,823.8200	1.8238	(2.216)	0	0	210
2021/08/04	2032	03/02/2022	10.95	Call	Bond Future	6,630.9600	6.6310	6,507.3700	6.5074	(1.864)	0	0	0
2021/08/04	2032	03/02/2022	10.95	Put	Bond Future	926.8700	0.9269	1,005.2700	1.0053	8.459	0	0	400
2021/08/04	2032	03/02/2022	10.35	Call	Bond Future	4,160.7100	4.1607	4,070.9700	4.0710	(2.157)	0	0	0
2021/08/04	2032	03/02/2022	10.14	Call	Bond Future	3,408.4800	3.4085	3,332.8100	3.3328	(2.220)	0	0	0
2021/08/04	2032	03/02/2022	10.14	Put	Bond Future	2,195.8100	2.1958	2,322.1300	2.3221	5.753	0	0	97
2021/08/04	2032	03/02/2022	9.14	Put	Bond Future	5,651.3300	5.6513	5,832.0500	5.8321	3.198	0	0	0
2021/08/04	2032	03/02/2022	9.14	Call	Bond Future	862.5500	0.8625	841.2800	0.8413	(2.466)	0	0	97
2021/08/04	2032	03/02/2022	10.45	Call	Bond Future	4,543.7200	4.5437	4,447.9000	4.4479	(2.109)	0	0	0
2021/08/04	2032	03/02/2022	8.91	Call	Bond Future	558.2500	0.5583	544.6900	0.5447	(2.429)	0	0	198
2021/08/04	2032	03/02/2022	10.44	Call	Bond Future	4,504.9200	4.5049	4,409.5600	4.4096	(2.117)	0	0	0
2021/08/04	2032	03/02/2022	10.44	Put	Bond Future	1,591.8000	1.5918	1,698.4300	1.6984	6.699	0	0	0
2021/08/04	2032	05/05/2022	11.03	Call	Bond Future	6,401.2400	6.4012	6,274.7300	6.2747	(1.976)	0	0	0
2021/08/04	2032	05/05/2022	11.03	Put	Bond Future	1,490.7400	1.4907	1,569.2800	1.5693	5.269	0	0	0
2021/08/04	2032	05/05/2022	11.02	Put	Bond Future	1,503.4500	1.5034	1,582.4700	1.5825	5.256	0	0	0
2021/08/04	2032	05/05/2022			Bond Future	10.1308	89.3046	10.1670	89.0996	0.357	0.0000	0.0000	0
2021/08/04	2032	05/05/2022	11.04	Call	Bond Future	6,441.1600	6.4412	6,314.1700	6.3142	(1.972)	0	0	0
2021/08/04	2032	05/05/2022	11.04	Put	Bond Future	1,478.1400	1.4781	1,556.2000	1.5562	5.281	0	0	0
2021/08/04	2032	05/05/2022	11.02	Call	Bond Future	6,361.3800	6.3614	6,235.3500	6.2353	(1.981)	0	0	0
2021/08/04	2032	04/08/2022	10.21	Put	Bond Future	3,938.3700	3.9384	4,152.3500	4.1524	5.433	0	0	0
2021/08/04	2032	04/08/2022	10.22	Call	Bond Future	3,251.1600	3.2512	3,256.6300	3.2566	0.168	0	0	0
2021/08/04	2032	04/08/2022	10.20	Put	Bond Future	3,966.9400	3.9669	4,181.4100	4.1814	5.406	0	0	0
2021/08/04	2032	04/08/2022			Bond Future	10.3391	90.3451	10.3770	90.1371	0.366	0.0000	0.0000	0
2021/08/04	2032	04/08/2022	10.21	Call	Bond Future	3,223.9900	3.2240	3,229.9500	3.2300	0.185	0	0	0
2021/08/04	2032	04/08/2022	10.22	Put	Bond Future	3,909.9500	3.9100	4,123.4400	4.1234	5.460	0	0	0
2021/08/04	2032	04/08/2022	10.20	Call	Bond Future	3,196.9300	3.1969	3,203.3800	3.2034	0.202	0	0	0
2021/08/04	2033	05/08/2021			Bond Future	107.4959	107.4959	107.8264	107.8264	0.308	0.0000	0.0000	2,137
2021/08/04	2033	04/11/2021			Bond Future	107.4239	107.4239	107.7560	107.7560	0.309	0.0000	0.0000	8,979
2021/08/04	2033	03/02/2022			Bond Future	108.6898	108.6898	109.0243	109.0243	0.308	0.0000	0.0000	0
2021/08/04	2033	05/05/2022			Bond Future	108.7322	108.7322	109.0699	109.0699	0.311	0.0000	0.0000	0
2021/08/04	2033	04/08/2022			Bond Future	110.0838	110.0838	110.4253	110.4253	0.310	0.0000	0.0000	0
2021/08/04	2037	05/08/2021	12.27	Call	Bond Future	11,631.3000	11.6313	11,245.5400	11.2455	(3.317)	0	0	0
2021/08/04	2037	05/08/2021	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	2037	05/08/2021	12.28	Call	Bond Future	11,685.8800	11.6859	11,300.1200	11.3001	(3.301)	0	0	0
2021/08/04	2037	05/08/2021	12.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	2037	05/08/2021			Bond Future	10.3652	86.0218	10.4221	85.6360	0.548	0.0000	0.0000	51,832
2021/08/04	2037	05/08/2021	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	2037	05/08/2021	12.26	Call	Bond Future	11,576.6500	11.5766	11,190.8900	11.1909	(3.332)	0	0	0
2021/08/04	2037	04/11/2021	12.30	Call	Bond Future	10,654.2900	10.6543	10,315.6400	10.3156	(3.179)	0	0	0
2021/08/04	2037	04/11/2021	12.30	Put	Bond Future	138.3300	0.1383	191.3000	0.1913	38.292	0	0	600
2021/08/04	2037	04/11/2021	11.49	Put	Bond Future	507.6200	0.5076	651.0700	0.6511	28.259	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/04	2037	04/11/2021	11.49	Call	Bond Future	6,419.4200		6.4194	6,171.2500	6.1713	(3.866)	0	0	600
2021/08/04	2037	04/11/2021	12.82	Put	Bond Future	57.7400		0.0577	72.0800	0.0721	24.835	0	0	0
2021/08/04	2037	04/11/2021	12.83	Call	Bond Future	13,365.5400		13.3655	12,988.0000	12.9880	(2.825)	0	0	0
2021/08/04	2037	04/11/2021			Bond Future	10.5491		86.9417	10.6084	86.5501	0.562	0.0000	0.0000	126,488
2021/08/04	2037	04/11/2021	12.82	Call	Bond Future	13,315.6500		13.3157	12,938.3700	12.9384	(2.833)	0	0	0
2021/08/04	2037	04/11/2021	12.83	Put	Bond Future	56.4400		0.0564	70.5200	0.0705	24.947	0	0	0
2021/08/04	2037	04/11/2021	12.81	Call	Bond Future	13,265.7400		13.2657	12,888.7200	12.8887	(2.842)	0	0	0
2021/08/04	2037	04/11/2021	12.81	Put	Bond Future	59.0700		0.0591	73.6700	0.0737	24.716	0	0	0
2021/08/04	2037	03/02/2022	11.46	Call	Bond Future	5,915.9600		5.9160	5,677.3900	5.6774	(4.033)	0	0	0
2021/08/04	2037	03/02/2022	11.47	Put	Bond Future	1,431.1800		1.4312	1,588.7200	1.5887	11.008	0	0	0
2021/08/04	2037	03/02/2022	11.45	Call	Bond Future	5,871.1800		5.8712	5,633.5400	5.6335	(4.048)	0	0	0
2021/08/04	2037	03/02/2022			Bond Future	10.7382		83.6908	10.8000	83.2936	0.575	0.0000	0.0000	0
2021/08/04	2037	03/02/2022	11.46	Put	Bond Future	1,445.7100		1.4457	1,604.3800	1.6044	10.975	0	0	0
2021/08/04	2037	03/02/2022	11.47	Call	Bond Future	5,960.8200		5.9608	5,721.1200	5.7211	(4.021)	0	0	0
2021/08/04	2037	03/02/2022	11.45	Put	Bond Future	1,460.3900		1.4604	1,619.9900	1.6200	10.929	0	0	0
2021/08/04	2037	05/05/2022	11.84	Put	Bond Future	1,702.7900		1.7028	1,843.8000	1.8438	8.281	0	0	0
2021/08/04	2037	05/05/2022	11.82	Call	Bond Future	7,028.9300		7.0289	6,768.6200	6.7686	(3.703)	0	0	0
2021/08/04	2037	05/05/2022	11.83	Call	Bond Future	7,071.8400		7.0718	6,810.6700	6.8107	(3.693)	0	0	0
2021/08/04	2037	05/05/2022			Bond Future	10.9334		84.6812	10.9978	84.2787	0.589	0.0000	0.0000	0
2021/08/04	2037	05/05/2022	11.84	Call	Bond Future	7,114.5700		7.1146	6,853.0300	6.8530	(3.676)	0	0	0
2021/08/04	2037	05/05/2022	11.82	Put	Bond Future	1,730.7300		1.7307	1,872.9700	1.8730	8.218	0	0	0
2021/08/04	2037	05/05/2022	11.83	Put	Bond Future	1,716.8200		1.7168	1,858.2000	1.8582	8.235	0	0	0
2021/08/04	2037	04/08/2022	10.91	Put	Bond Future	4,764.6300		4.7646	5,050.1400	5.0501	5.992	0	0	0
2021/08/04	2037	04/08/2022	10.89	Call	Bond Future	3,282.9000		3.2829	3,162.4900	3.1625	(3.668)	0	0	0
2021/08/04	2037	04/08/2022	10.89	Put	Bond Future	4,832.4800		4.8325	5,119.9400	5.1199	5.948	0	0	0
2021/08/04	2037	04/08/2022	10.90	Call	Bond Future	3,311.5800		3.3116	3,190.2000	3.1902	(3.665)	0	0	0
2021/08/04	2037	04/08/2022			Bond Future	11.1405		81.4112	11.2076	81.0033	0.602	0.0000	0.0000	0
2021/08/04	2037	04/08/2022	10.10	Put	Bond Future	0.0000		0.0000	8,541.4400	8.5414	100.000	0	0	0
2021/08/04	2037	04/08/2022	10.10	Call	Bond Future	0.0000		0.0000	1,401.8300	1.4018	100.000	0	0	50
2021/08/04	2037	04/08/2022	10.91	Call	Bond Future	3,340.3700		3.3404	3,218.0100	3.2180	(3.663)	0	0	0
2021/08/04	2037	04/08/2022	11.42	Call	Bond Future	0.0000		0.0000	4,783.4400	4.7834	100.000	0	0	0
2021/08/04	2037	04/08/2022	11.42	Put	Bond Future	0.0000		0.0000	3,512.4100	3.5124	100.000	0	0	50
2021/08/04	2037	04/08/2022	10.90	Put	Bond Future	4,798.4600		4.7985	5,084.9500	5.0850	5.970	0	0	50
2021/08/04	2038	05/08/2021			Bond Future	118.9136		118.9136	119.2378	119.2378	0.273	0.0000	0.0000	6,332
2021/08/04	2038	04/11/2021			Bond Future	120.2147		120.2147	120.5399	120.5399	0.271	0.0000	0.0000	7,634
2021/08/04	2038	03/02/2022			Bond Future	119.8663		119.8663	120.1939	120.1939	0.273	0.0000	0.0000	0
2021/08/04	2038	05/05/2022			Bond Future	121.3119		121.3119	121.6427	121.6427	0.273	0.0000	0.0000	0
2021/08/04	2038	04/08/2022			Bond Future	121.0174		121.0174	121.3515	121.3515	0.276	0.0000	0.0000	0
2021/08/04	2040	05/08/2021	12.48	Call	Bond Future	12,667.8400		12.6678	12,144.9100	12.1449	(4.128)	0	0	0
2021/08/04	2040	05/08/2021	12.49	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	2040	05/08/2021	12.47	Call	Bond Future	12,611.0100		12.6110	12,088.0800	12.0881	(4.147)	0	0	0
2021/08/04	2040	05/08/2021	11.05	Put	Bond Future	0.0300		0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/08/04	2040	05/08/2021	11.05	Call	Bond Future	3,770.1600		3.7702	3,247.2000	3.2472	(13.871)	0	0	0
2021/08/04	2040	05/08/2021			Bond Future	10.5150		88.0251	10.5870	87.5022	0.685	0.0000	0.0000	28,531
2021/08/04	2040	05/08/2021	12.48	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	2040	05/08/2021	12.49	Call	Bond Future	12,724.6000		12.7246	12,201.6700	12.2017	(4.110)	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
2021/08/04	2040	05/08/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	2040	05/08/2021	11.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	2040	05/08/2021	11.55	Call	Bond Future	7,066.1500	7.0662	6,543.2200	6.5432	(7.400)	0	0	0
2021/08/04	2040	05/08/2021	14.80	Call	Bond Future	24,149.6500	24.1497	23,626.7200	23.6267	(2.165)	0	0	0
2021/08/04	2040	05/08/2021	14.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2021/08/04	2040	04/11/2021	12.90	Call	Bond Future	13,742.0800	13.7421	13,233.6500	13.2337	(3.700)	0	0	0
2021/08/04	2040	04/11/2021	12.90	Put	Bond Future	75.6300	0.0756	97.5300	0.0975	28.957	0	0	0
2021/08/04	2040	04/11/2021	12.89	Call	Bond Future	13,689.8400	13.6898	13,181.8000	13.1818	(3.711)	0	0	0
2021/08/04	2040	04/11/2021	12.89	Put	Bond Future	77.3000	0.0773	99.5900	0.0996	28.836	0	0	0
2021/08/04	2040	04/11/2021			Bond Future	10.6949	88.9665	10.7699	88.4361	0.701	0.0000	0.0000	85,801
2021/08/04	2040	04/11/2021	12.91	Call	Bond Future	13,794.2900	13.7943	13,285.4700	13.2855	(3.689)	0	0	0
2021/08/04	2040	04/11/2021	12.91	Put	Bond Future	74.0000	0.0740	95.5100	0.0955	29.068	0	0	0
2021/08/04	2040	03/02/2022	11.58	Put	Bond Future	1,533.7000	1.5337	1,739.4000	1.7394	13.412	0	0	0
2021/08/04	2040	03/02/2022	11.59	Call	Bond Future	6,211.6900	6.2117	5,878.4500	5.8785	(5.365)	0	0	0
2021/08/04	2040	03/02/2022	11.57	Put	Bond Future	1,549.4500	1.5494	1,756.6700	1.7567	13.374	0	0	0
2021/08/04	2040	03/02/2022			Bond Future	10.8797	85.4887	10.9579	84.9510	0.719	0.0000	0.0000	0
2021/08/04	2040	03/02/2022	11.58	Call	Bond Future	6,164.2700	6.1643	5,832.3300	5.8323	(5.385)	0	0	0
2021/08/04	2040	03/02/2022	11.59	Put	Bond Future	1,517.9100	1.5179	1,722.3100	1.7223	13.466	0	0	0
2021/08/04	2040	03/02/2022	11.57	Call	Bond Future	6,116.7300	6.1167	5,786.3100	5.7863	(5.402)	0	0	0
2021/08/04	2040	05/05/2022	10.57	Put	Bond Future	5,733.8800	5.7339	6,187.2000	6.1872	7.906	0	0	0
2021/08/04	2040	05/05/2022	10.57	Call	Bond Future	2,262.4300	2.2624	2,171.1800	2.1712	(4.033)	0	0	1,200
2021/08/04	2040	05/05/2022	13.04	Call	Bond Future	12,537.1600	12.5372	12,156.0800	12.1561	(3.040)	0	0	0
2021/08/04	2040	05/05/2022	13.04	Put	Bond Future	781.8400	0.7818	945.3300	0.9453	20.911	0	0	1,200
2021/08/04	2040	05/05/2022	11.91	Put	Bond Future	1,867.5800	1.8676	2,163.1700	2.1632	15.827	0	0	0
2021/08/04	2040	05/05/2022	11.92	Call	Bond Future	7,274.5000	7.2745	7,024.0300	7.0240	(3.443)	0	0	0
2021/08/04	2040	05/05/2022	11.92	Put	Bond Future	1,852.4600	1.8525	2,146.5600	2.1466	15.876	0	0	0
2021/08/04	2040	05/05/2022			Bond Future	11.0701	86.5003	11.1515	85.9558	0.735	0.0000	0.0000	0
2021/08/04	2040	05/05/2022	9.82	Put	Bond Future	9,922.8300	9.9228	10,398.7900	10.3988	4.797	0	0	0
2021/08/04	2040	05/05/2022	9.82	Call	Bond Future	812.4600	0.8125	743.8500	0.7439	(8.445)	0	0	1,200
2021/08/04	2040	05/05/2022	11.91	Call	Bond Future	7,229.0900	7.2291	6,980.1100	6.9801	(3.444)	0	0	0
2021/08/04	2040	05/05/2022	11.90	Call	Bond Future	7,183.7300	7.1837	6,936.2400	6.9362	(3.445)	0	0	0
2021/08/04	2040	05/05/2022	11.90	Put	Bond Future	1,882.8300	1.8828	2,179.9100	2.1799	15.778	0	0	0
2021/08/04	2040	04/08/2022	11.05	Call	Bond Future	3,610.0400	3.6100	3,428.8800	3.4289	(5.018)	0	0	0
2021/08/04	2040	04/08/2022	11.05	Put	Bond Future	5,079.1300	5.0791	5,449.6100	5.4496	7.294	0	0	0
2021/08/04	2040	04/08/2022			Bond Future	11.2718	83.0007	11.3567	82.4491	0.753	0.0000	0.0000	0
2021/08/04	2040	04/08/2022	11.04	Call	Bond Future	3,579.2200	3.5792	3,399.3900	3.3994	(5.024)	0	0	0
2021/08/04	2040	04/08/2022	11.04	Put	Bond Future	5,115.5000	5.1155	5,487.3100	5.4873	7.268	0	0	0
2021/08/04	2040	04/08/2022	11.03	Call	Bond Future	3,548.8600	3.5489	3,370.0300	3.3700	(5.039)	0	0	0
2021/08/04	2040	04/08/2022	11.03	Put	Bond Future	5,152.4200	5.1524	5,525.2300	5.5252	7.236	0	0	0
2021/08/04	2044	05/08/2021	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	2044	05/08/2021	12.61	Call	Bond Future	13,062.5100	13.0625	12,492.2600	12.4923	(4.366)	0	0	0
2021/08/04	2044	05/08/2021	12.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	2044	05/08/2021			Bond Future	10.5796	84.6673	10.6569	84.0970	0.731	0.0000	0.0000	22,223
2021/08/04	2044	05/08/2021	12.60	Call	Bond Future	13,006.8200	13.0068	12,436.5700	12.4366	(4.384)	0	0	0
2021/08/04	2044	05/08/2021	12.59	Call	Bond Future	12,951.0500	12.9511	12,380.8000	12.3808	(4.403)	0	0	0
2021/08/04	2044	05/08/2021	12.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	2044	04/11/2021	12.91	Call	Bond Future	13,517.2700	13.5173	12,966.0100	12.9660	(4.078)	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
2021/08/04	2044	04/11/2021	12.91	Put	Bond Future	87.1000	0.0871	113.8600	0.1139	30.723	0	0	0
2021/08/04	2044	04/11/2021			Bond Future	10.7515	85.5727	10.8321	84.9947	0.749	0.0000	0.0000	61,071
2021/08/04	2044	04/11/2021	12.90	Call	Bond Future	13,465.6500	13.4657	12,914.8500	12.9148	(4.090)	0	0	0
2021/08/04	2044	04/11/2021	12.90	Put	Bond Future	88.9600	0.0890	116.1800	0.1162	30.598	0	0	0
2021/08/04	2044	04/11/2021	12.89	Call	Bond Future	13,414.0000	13.4140	12,863.6600	12.8637	(4.103)	0	0	0
2021/08/04	2044	04/11/2021	12.89	Put	Bond Future	90.8600	0.0909	118.5400	0.1185	30.464	0	0	0
2021/08/04	2044	03/02/2022	11.60	Call	Bond Future	6,094.5100	6.0945	5,736.3800	5.7364	(5.876)	0	0	0
2021/08/04	2044	03/02/2022	11.60	Put	Bond Future	1,593.9300	1.5939	1,821.6500	1.8216	14.287	0	0	0
2021/08/04	2044	03/02/2022	11.59	Call	Bond Future	6,046.9700	6.0470	5,690.5000	5.6905	(5.895)	0	0	0
2021/08/04	2044	03/02/2022	11.59	Put	Bond Future	1,610.2900	1.6103	1,839.6700	1.8397	14.245	0	0	0
2021/08/04	2044	03/02/2022			Bond Future	10.9280	82.1809	11.0119	81.5951	0.768	0.0000	0.0000	0
2021/08/04	2044	03/02/2022	11.61	Call	Bond Future	6,142.1400	6.1421	5,782.5600	5.7826	(5.854)	0	0	0
2021/08/04	2044	03/02/2022	11.61	Put	Bond Future	1,577.7500	1.5778	1,804.0200	1.8040	14.341	0	0	0
2021/08/04	2044	05/05/2022	11.92	Call	Bond Future	7,161.1700	7.1612	6,886.9000	6.8869	(3.830)	0	0	0
2021/08/04	2044	05/05/2022	11.92	Put	Bond Future	1,924.5200	1.9245	2,243.5700	2.2436	16.578	0	0	0
2021/08/04	2044	05/05/2022	11.91	Call	Bond Future	7,115.7700	7.1158	6,843.1100	6.8431	(3.832)	0	0	0
2021/08/04	2044	05/05/2022	11.91	Put	Bond Future	1,940.2000	1.9402	2,260.8600	2.2609	16.527	0	0	0
2021/08/04	2044	05/05/2022			Bond Future	11.1093	83.1535	11.1967	82.5602	0.786	0.0000	0.0000	0
2021/08/04	2044	05/05/2022	11.93	Call	Bond Future	7,206.6100	7.2066	6,930.9900	6.9310	(3.825)	0	0	0
2021/08/04	2044	05/05/2022	11.93	Put	Bond Future	1,908.9700	1.9090	2,226.6700	2.2267	16.642	0	0	0
2021/08/04	2044	04/08/2022	11.09	Call	Bond Future	3,587.7800	3.5878	3,455.7900	3.4558	(3.679)	0	0	0
2021/08/04	2044	04/08/2022	11.09	Put	Bond Future	5,010.3200	5.0103	5,479.2600	5.4793	9.359	0	0	0
2021/08/04	2044	04/08/2022	11.08	Call	Bond Future	3,556.2000	3.5562	3,425.9700	3.4260	(3.662)	0	0	0
2021/08/04	2044	04/08/2022	11.08	Put	Bond Future	5,047.1600	5.0472	5,517.8600	5.5179	9.326	0	0	0
2021/08/04	2044	04/08/2022			Bond Future	11.3012	79.7399	11.3922	79.1390	0.806	0.0000	0.0000	0
2021/08/04	2044	04/08/2022	11.10	Call	Bond Future	3,619.4800	3.6195	3,485.7300	3.4857	(3.695)	0	0	0
2021/08/04	2044	04/08/2022	11.10	Put	Bond Future	4,973.7000	4.9737	5,440.8800	5.4409	9.393	0	0	0
2021/08/04	2046	05/08/2021			Bond Future	108.4165	108.4165	108.3374	108.3374	(0.073)	0.0000	0.0000	7,557
2021/08/04	2046	04/11/2021			Bond Future	107.7652	107.7652	107.6831	107.6831	(0.076)	0.0000	0.0000	18,100
2021/08/04	2046	03/02/2022			Bond Future	109.0352	109.0352	108.9508	108.9508	(0.077)	0.0000	0.0000	0
2021/08/04	2046	05/05/2022			Bond Future	108.4817	108.4817	108.3953	108.3953	(0.080)	0.0000	0.0000	0
2021/08/04	2046	04/08/2022			Bond Future	109.8305	109.8305	109.7425	109.7425	(0.080)	0.0000	0.0000	0
2021/08/04	2050	05/08/2021			Bond Future	109.5644	109.5644	109.8830	109.8830	0.291	0.0000	0.0000	5,724
2021/08/04	2050	04/11/2021			Bond Future	110.7630	110.7630	111.0829	111.0829	0.289	0.0000	0.0000	10,845
2021/08/04	2050	03/02/2022			Bond Future	110.1072	110.1072	110.4294	110.4294	0.293	0.0000	0.0000	0
2021/08/04	2050	05/05/2022			Bond Future	111.4351	111.4351	111.7606	111.7606	0.292	0.0000	0.0000	0
2021/08/04	2050	04/08/2022			Bond Future	110.8179	110.8179	111.1466	111.1466	0.297	0.0000	0.0000	0
2021/08/04	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	AL37	05/08/2021			Index Future	799.4980	799.4980	798.1160	798.1160	(0.173)	0.0000	0.0000	0
2021/08/04	AL37	04/11/2021			Index Future	808.1300	808.1300	806.7290	806.7290	(0.173)	0.0000	0.0000	0

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2021/08/04	AL37	03/02/2022			Index Future	817.4500	817.4500	816.0310	816.0310	(0.174)	0.0000	0.0000	0
2021/08/04	AL37	05/05/2022			Index Future	827.1090	827.1090	825.6710	825.6710	(0.174)	0.0000	0.0000	0
2021/08/04	AL37	04/08/2022			Index Future	837.0890	837.0890	835.6330	835.6330	(0.174)	0.0000	0.0000	0
2021/08/04	AL7T	05/08/2021			Index Future	916.1930	916.1930	913.6300	913.6300	(0.280)	0.0000	0.0000	0
2021/08/04	AL7T	04/11/2021			Index Future	926.0850	926.0850	923.4900	923.4900	(0.280)	0.0000	0.0000	0
2021/08/04	AL7T	03/02/2022			Index Future	936.7660	936.7660	934.1380	934.1380	(0.281)	0.0000	0.0000	0
2021/08/04	AL7T	05/05/2022			Index Future	947.8340	947.8340	945.1730	945.1730	(0.281)	0.0000	0.0000	0
2021/08/04	AL7T	04/08/2022			Index Future	959.2710	959.2710	956.5770	956.5770	(0.281)	0.0000	0.0000	0
2021/08/04	ALBI	05/08/2021			Index Future	805.1870	805.1870	801.9890	801.9890	(0.397)	0.0000	0.0000	3
2021/08/04	ALBI	04/11/2021			Index Future	813.8810	813.8810	810.6450	810.6450	(0.398)	0.0000	0.0000	115
2021/08/04	ALBI	03/02/2022			Index Future	823.2680	823.2680	819.9910	819.9910	(0.398)	0.0000	0.0000	0
2021/08/04	ALBI	05/05/2022			Index Future	832.9950	832.9950	829.6780	829.6780	(0.398)	0.0000	0.0000	0
2021/08/04	ALBI	04/08/2022			Index Future	843.0460	843.0460	839.6880	839.6880	(0.398)	0.0000	0.0000	0
2021/08/04	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0

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2021/08/04	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/04	ES33	05/08/2021			Bond Future	11.0629	79.5715	11.1076	79.3277	0.404	0.0000	0.0000	0
2021/08/04	ES33	04/11/2021			Bond Future	11.2935	76.6671	11.3403	76.4190	0.415	0.0000	0.0000	350
2021/08/04	ES33	03/02/2022			Bond Future	11.5321	77.5710	11.5812	77.3189	0.426	0.0000	0.0000	0
2021/08/04	ES33	05/05/2022			Bond Future	11.7739	74.7293	11.8252	74.4736	0.436	0.0000	0.0000	0
2021/08/04	ES33	04/08/2022			Bond Future	12.0265	75.6110	12.0801	75.3519	0.446	0.0000	0.0000	0
2021/08/04	ES42	05/08/2021			Bond Future	11.5971	78.3608	11.6875	77.8027	0.779	0.0000	0.0000	0
2021/08/04	ES42	04/11/2021			Bond Future	11.8155	74.9603	11.9100	74.3946	0.800	0.0000	0.0000	4,779
2021/08/04	ES42	03/02/2022			Bond Future	12.0343	75.8447	12.1331	75.2712	0.820	0.0000	0.0000	0
2021/08/04	ES42	05/05/2022			Bond Future	12.2638	72.5015	12.3671	71.9206	0.842	0.0000	0.0000	0
2021/08/04	ES42	04/08/2022			Bond Future	12.4969	73.3555	12.6048	72.7670	0.864	0.0000	0.0000	0
2021/08/04	GOVI	05/08/2021	719.14	Call	GOVI	761,470.0000	76.1470	730,500.0000	73.0500	(4.067)	0	0	0
2021/08/04	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	GOVI	05/08/2021	719.13	Call	GOVI	761,570.0000	76.1570	730,600.0000	73.0600	(4.067)	0	0	0
2021/08/04	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	GOVI	05/08/2021			GOVI	795.2870	795.2870	792.1900	792.1900	(0.389)	0.0000	0.0000	18
2021/08/04	GOVI	05/08/2021	719.15	Call	GOVI	761,370.0000	76.1370	730,400.0000	73.0400	(4.068)	0	0	0
2021/08/04	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	GOVI	04/11/2021	728.41	Call	GOVI	754,640.0000	75.4640	723,300.0000	72.3300	(4.153)	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
2021/08/04	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	GOVI	04/11/2021	728.40	Call	GOVI	754,740.0000	75.4740	723,400.0000	72.3400	(4.152)	0	0	0
2021/08/04	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	GOVI	04/11/2021			GOVI	803.8740	803.8740	800.7400	800.7400	(0.390)	0.0000	0.0000	984
2021/08/04	GOVI	04/11/2021	728.42	Call	GOVI	754,540.0000	75.4540	723,200.0000	72.3200	(4.154)	0	0	0
2021/08/04	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	GOVI	03/02/2022	792.76	Call	GOVI	203,850.0000	20.3850	172,120.0000	17.2120	(15.565)	0	0	0
2021/08/04	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	GOVI	03/02/2022			GOVI	813.1450	813.1450	809.9720	809.9720	(0.390)	0.0000	0.0000	0
2021/08/04	GOVI	03/02/2022	792.75	Call	GOVI	203,950.0000	20.3950	172,220.0000	17.2220	(15.558)	0	0	0
2021/08/04	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	GOVI	03/02/2022	792.74	Call	GOVI	204,050.0000	20.4050	172,320.0000	17.2320	(15.550)	0	0	0
2021/08/04	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	GOVI	05/05/2022	788.25	Call	GOVI	345,030.0000	34.5030	312,910.0000	31.2910	(9.309)	0	0	0
2021/08/04	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	GOVI	05/05/2022			GOVI	822.7530	822.7530	819.5410	819.5410	(0.390)	0.0000	0.0000	0
2021/08/04	GOVI	05/05/2022	788.24	Call	GOVI	345,130.0000	34.5130	313,010.0000	31.3010	(9.307)	0	0	0
2021/08/04	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	GOVI	05/05/2022	788.23	Call	GOVI	345,230.0000	34.5230	313,110.0000	31.3110	(9.304)	0	0	0
2021/08/04	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	GOVI	04/08/2022	819.28	Call	GOVI	134,000.0000	13.4000	101,490.0000	10.1490	(24.261)	0	0	0
2021/08/04	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	GOVI	04/08/2022			GOVI	832.6800	832.6800	829.4290	829.4290	(0.390)	0.0000	0.0000	0
2021/08/04	GOVI	04/08/2022	819.27	Call	GOVI	134,100.0000	13.4100	101,590.0000	10.1590	(24.243)	0	0	0
2021/08/04	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	GOVI	04/08/2022	819.26	Call	GOVI	134,200.0000	13.4200	101,690.0000	10.1690	(24.225)	0	0	0
2021/08/04	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/08/04	IGOV	05/08/2021			Index Future	291.9750	291.9750	292.3300	292.3300	0.122	0.0000	0.0000	2
2021/08/04	IGOV	04/11/2021			Index Future	295.2010	295.2010	295.5580	295.5580	0.121	0.0000	0.0000	475
2021/08/04	IGOV	03/02/2022			Index Future	298.6770	298.6770	299.0370	299.0370	0.121	0.0000	0.0000	0
2021/08/04	IGOV	05/05/2022			Index Future	302.2770	302.2770	302.6410	302.6410	0.120	0.0000	0.0000	0
2021/08/04	IGOV	04/08/2022			Index Future	305.9950	305.9950	306.3630	306.3630	0.120	0.0000	0.0000	0
2021/08/04	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/08/04	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/08/04	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/08/04	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/08/04	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/08/04	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/08/04	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/08/04	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/08/04	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/08/04	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/08/04	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	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
2021/08/04	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/08/04	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/08/04	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/08/04	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/08/04	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/08/04	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/08/04	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/08/04	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/08/04	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/08/04	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/08/04	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/08/04	JBAF	18/08/2021			Jibar Tradeable Future	3.6950	96.3050	3.6850	96.3150	(0.271)	0.0000	0.0000	0
2021/08/04	JBAF	15/09/2021			Jibar Tradeable Future	3.7150	96.2850	3.7150	96.2850	0.000	0.0000	0.0000	30,000
2021/08/04	JBAF	20/10/2021			Jibar Tradeable Future	3.7900	96.2100	3.8000	96.2000	0.264	0.0000	0.0000	0
2021/08/04	JBAF	17/11/2021			Jibar Tradeable Future	3.8200	96.1800	3.8300	96.1700	0.262	0.0000	0.0000	0
2021/08/04	JBAF	15/12/2021			Jibar Tradeable Future	3.9450	96.0550	3.9550	96.0450	0.253	0.0000	0.0000	0
2021/08/04	JBAF	19/01/2022			Jibar Tradeable Future	3.9800	96.0200	4.0000	96.0000	0.503	0.0000	0.0000	0
2021/08/04	JBAF	16/03/2022			Jibar Tradeable Future	4.1700	95.8300	4.1800	95.8200	0.240	0.0000	0.0000	0
2021/08/04	JBAF	15/06/2022			Jibar Tradeable Future	4.5050	95.4950	4.5300	95.4700	0.555	0.0000	0.0000	471
2021/08/04	JBAF	21/09/2022			Jibar Tradeable Future	4.7100	95.2900	4.7300	95.2700	0.425	0.0000	0.0000	0
2021/08/04	JBAF	21/12/2022			Jibar Tradeable Future	4.9950	95.0050	5.0200	94.9800	0.501	0.0000	0.0000	0
2021/08/04	JBAF	15/03/2023			Jibar Tradeable Future	5.1750	94.8250	5.2050	94.7950	0.580	0.0000	0.0000	0
2021/08/04	JBAF	21/06/2023			Jibar Tradeable Future	5.4050	94.5950	5.4150	94.5850	0.185	0.0000	0.0000	0
2021/08/04	R023	05/08/2021	5.30	Call	Bond Future	526.9800	0.5270	490.0900	0.4901	(7.000)	0	0	0
2021/08/04	R023	05/08/2021	5.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	R023	05/08/2021	5.29	Call	Bond Future	511.8700	0.5119	474.9800	0.4750	(7.207)	0	0	0
2021/08/04	R023	05/08/2021	5.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	R023	05/08/2021			Bond Future	4.9522	107.5857	4.9765	107.5488	0.490	0.0000	0.0000	3,363
2021/08/04	R023	05/08/2021	5.31	Call	Bond Future	542.0800	0.5421	505.1900	0.5052	(6.805)	0	0	0
2021/08/04	R023	05/08/2021	5.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	R023	04/11/2021	4.91	Call	Bond Future	113.5300	0.1135	104.5900	0.1046	(7.875)	0	0	0
2021/08/04	R023	04/11/2021	4.91	Put	Bond Future	324.2000	0.3242	354.7000	0.3547	9.408	0	0	0
2021/08/04	R023	04/11/2021	4.90	Call	Bond Future	108.4900	0.1085	99.8800	0.0999	(7.936)	0	0	0
2021/08/04	R023	04/11/2021	4.90	Put	Bond Future	332.0000	0.3320	362.8300	0.3628	9.286	0	0	0
2021/08/04	R023	04/11/2021			Bond Future	5.0743	104.8291	5.1051	104.7896	0.607	0.0000	0.0000	13,768
2021/08/04	R023	04/11/2021	4.92	Call	Bond Future	118.7000	0.1187	109.6100	0.1096	(7.658)	0	0	0
2021/08/04	R023	04/11/2021	4.92	Put	Bond Future	316.5300	0.3165	346.8800	0.3469	9.588	0	0	0
2021/08/04	R023	03/02/2022	5.08	Call	Bond Future	190.8300	0.1908	178.8600	0.1789	(6.273)	0	0	0
2021/08/04	R023	03/02/2022	5.08	Put	Bond Future	303.7300	0.3037	333.1100	0.3331	9.673	0	0	0
2021/08/04	R023	03/02/2022			Bond Future	5.1890	106.0391	5.2290	105.9977	0.770	0.0000	0.0000	0
2021/08/04	R023	03/02/2022	5.07	Call	Bond Future	185.8600	0.1859	174.1600	0.1742	(6.295)	0	0	0
2021/08/04	R023	03/02/2022	5.07	Put	Bond Future	309.1300	0.3091	338.7800	0.3388	9.591	0	0	0
2021/08/04	R023	03/02/2022	5.06	Call	Bond Future	180.6800	0.1807	169.2400	0.1692	(6.332)	0	0	0
2021/08/04	R023	03/02/2022	5.06	Put	Bond Future	314.3100	0.3143	344.2200	0.3442	9.516	0	0	0
2021/08/04	R023	05/05/2022	6.31	Call	Bond Future	862.0600	0.8621	822.4000	0.8224	(4.601)	0	0	0

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2021/08/04	R023	05/05/2022	6.31	Put	Bond Future	76.3600	0.0764	79.2600	0.0793	3.798	0	0	0
2021/08/04	R023	05/05/2022			Bond Future	5.3145	103.3827	5.3681	103.3401	1.009	0.0000	0.0000	0
2021/08/04	R023	05/05/2022	6.30	Call	Bond Future	855.3600	0.8554	815.5200	0.8155	(4.658)	0	0	0
2021/08/04	R023	05/05/2022	6.30	Put	Bond Future	77.5000	0.0775	80.2200	0.0802	3.510	0	0	0
2021/08/04	R023	05/05/2022	6.29	Call	Bond Future	848.6600	0.8487	808.6400	0.8086	(4.716)	0	0	0
2021/08/04	R023	05/05/2022	6.29	Put	Bond Future	78.6500	0.0787	81.1900	0.0812	3.229	0	0	0
2021/08/04	R023	04/08/2022	6.05	Call	Bond Future	439.2600	0.4393	417.2800	0.4173	(5.004)	0	0	0
2021/08/04	R023	04/08/2022	6.05	Put	Bond Future	136.5700	0.1366	158.5900	0.1586	16.124	0	0	0
2021/08/04	R023	04/08/2022			Bond Future	5.5020	104.6134	5.5814	104.5694	1.444	0.0000	0.0000	0
2021/08/04	R023	04/08/2022	6.04	Call	Bond Future	435.1600	0.4352	413.3200	0.4133	(5.019)	0	0	0
2021/08/04	R023	04/08/2022	6.04	Put	Bond Future	137.9800	0.1380	160.1400	0.1601	16.060	0	0	0
2021/08/04	R023	04/08/2022	6.03	Call	Bond Future	431.0800	0.4311	409.3900	0.4094	(5.032)	0	0	0
2021/08/04	R023	04/08/2022	6.03	Put	Bond Future	139.4000	0.1394	161.7100	0.1617	16.004	0	0	0
2021/08/04	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	R035	05/08/2021	5.31	Put	Bond Future	43,158.6600	43.1587	43,541.7500	43.5418	0.888	0	0	0
2021/08/04	R035	05/08/2021	11.37	Call	Bond Future	8,030.9300	8.0309	7,647.8400	7.6478	(4.770)	0	0	0
2021/08/04	R035	05/08/2021	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	R035	05/08/2021			Bond Future	10.1108	94.9320	10.1672	94.5489	0.558	0.0000	0.0000	43,793
2021/08/04	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	R035	05/08/2021	5.30	Put	Bond Future	43,275.2400	43.2752	43,658.3300	43.6583	0.885	0	0	0
2021/08/04	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	R035	05/08/2021	5.29	Put	Bond Future	43,391.9500	43.3919	43,775.0400	43.7750	0.883	0	0	0
2021/08/04	R035	05/08/2021	10.77	Call	Bond Future	4,338.2700	4.3383	3,955.1800	3.9552	(8.830)	0	0	0
2021/08/04	R035	05/08/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	R035	05/08/2021	10.02	Put	Bond Future	717.5100	0.7175	1,017.2100	1.0172	41.769	0	0	0
2021/08/04	R035	05/08/2021	10.02	Call	Bond Future	95.4000	0.0954	12.0100	0.0120	(87.411)	0	0	0
2021/08/04	R035	04/11/2021	11.20	Put	Bond Future	547.5500	0.5476	694.7200	0.6947	26.878	0	0	350
2021/08/04	R035	04/11/2021	10.60	Call	Bond Future	3,357.4800	3.3575	3,200.9300	3.2009	(4.663)	0	0	0
2021/08/04	R035	04/11/2021	10.60	Put	Bond Future	1,417.1600	1.4172	1,649.6500	1.6497	16.405	0	0	350
2021/08/04	R035	04/11/2021	10.11	Put	Bond Future	2,883.9800	2.8840	3,205.8400	3.2058	11.160	0	0	0
2021/08/04	R035	04/11/2021	10.11	Call	Bond Future	1,594.1100	1.5941	1,526.9300	1.5269	(4.214)	0	0	350
2021/08/04	R035	04/11/2021	10.12	Put	Bond Future	2,846.1400	2.8461	3,165.6600	3.1657	11.226	0	0	0
2021/08/04	R035	04/11/2021	10.12	Call	Bond Future	1,623.8800	1.6239	1,554.3600	1.5544	(4.281)	0	0	400
2021/08/04	R035	04/11/2021	10.62	Put	Bond Future	1,373.3500	1.3734	1,603.6700	1.6037	16.771	0	0	0
2021/08/04	R035	04/11/2021	10.62	Call	Bond Future	3,442.0000	3.4420	3,283.2800	3.2833	(4.611)	0	0	400
2021/08/04	R035	04/11/2021	11.75	Put	Bond Future	224.9900	0.2250	299.6600	0.2997	33.188	0	0	782
2021/08/04	R035	04/11/2021	11.08	Call	Bond Future	5,608.7600	5.6088	5,386.0200	5.3860	(3.971)	0	0	0
2021/08/04	R035	04/11/2021	11.08	Put	Bond Future	661.7600	0.6618	828.0600	0.8281	25.130	0	0	782
2021/08/04	R035	04/11/2021	10.23	Put	Bond Future	2,454.5400	2.4545	2,747.2800	2.7473	11.926	0	0	0
2021/08/04	R035	04/11/2021	12.53	Call	Bond Future	13,230.9000	13.2309	12,856.4700	12.8565	(2.830)	0	0	0
2021/08/04	R035	04/11/2021	12.53	Put	Bond Future	61.3200	0.0613	75.9300	0.0759	23.826	0	0	0
2021/08/04	R035	04/11/2021			Bond Future	10.3026	91.4729	10.3615	91.0838	0.572	0.0000	0.0000	81,508
2021/08/04	R035	04/11/2021	11.20	Call	Bond Future	6,222.9000	6.2229	5,981.0300	5.9810	(3.887)	0	0	0
2021/08/04	R035	04/11/2021	13.82	Call	Bond Future	19,530.4900	19.5305	19,142.2700	19.1423	(1.988)	0	0	0
2021/08/04	R035	04/11/2021	13.82	Put	Bond Future	2.0900	0.0021	2.9100	0.0029	39.234	0	0	400
2021/08/04	R035	04/11/2021	11.75	Call	Bond Future	9,124.6800	9.1247	8,810.3100	8.8103	(3.445)	0	0	0
2021/08/04	R035	04/11/2021	10.23	Call	Bond Future	1,971.2900	1.9713	1,874.9900	1.8750	(4.885)	0	0	782

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
2021/08/04	R035	04/11/2021	12.52	Call	Bond Future	13,179.7100	13.1797	12,805.5600	12.8056	(2.839)	0	0	0
2021/08/04	R035	04/11/2021	12.52	Put	Bond Future	62.7400	0.0627	77.6300	0.0776	23.733	0	0	0
2021/08/04	R035	04/11/2021	12.51	Call	Bond Future	13,128.4900	13.1285	12,754.6200	12.7546	(2.848)	0	0	0
2021/08/04	R035	04/11/2021	12.51	Put	Bond Future	64.1900	0.0642	79.3600	0.0794	23.633	0	0	0
2021/08/04	R035	03/02/2022	11.05	Put	Bond Future	1,741.0500	1.7410	1,916.7200	1.9167	10.090	0	0	1,600
2021/08/04	R035	03/02/2022	10.35	Put	Bond Future	3,553.8300	3.5538	3,817.5700	3.8176	7.421	0	0	0
2021/08/04	R035	03/02/2022	10.35	Call	Bond Future	2,580.9800	2.5810	2,449.8300	2.4498	(5.081)	0	0	1,600
2021/08/04	R035	03/02/2022	11.28	Call	Bond Future	6,205.6500	6.2057	5,962.1600	5.9622	(3.924)	0	0	0
2021/08/04	R035	03/02/2022	11.28	Put	Bond Future	1,379.9900	1.3800	1,531.3900	1.5314	10.971	0	0	200
2021/08/04	R035	03/02/2022	10.26	Put	Bond Future	3,876.5800	3.8766	4,151.9900	4.1520	7.104	0	0	0
2021/08/04	R035	03/02/2022	10.26	Call	Bond Future	2,312.2800	2.3123	2,192.8000	2.1928	(5.167)	0	0	200
2021/08/04	R035	03/02/2022	11.73	Call	Bond Future	8,315.6400	8.3156	8,032.2400	8.0322	(3.408)	0	0	0
2021/08/04	R035	03/02/2022	11.73	Put	Bond Future	877.6400	0.8776	989.1300	0.9891	12.703	0	0	280
2021/08/04	R035	03/02/2022	11.03	Call	Bond Future	5,097.8800	5.0979	4,880.8300	4.8808	(4.258)	0	0	0
2021/08/04	R035	03/02/2022	11.39	Call	Bond Future	6,709.9900	6.7100	6,455.9400	6.4559	(3.786)	0	0	0
2021/08/04	R035	03/02/2022	11.39	Put	Bond Future	1,234.5900	1.2346	1,375.4300	1.3754	11.408	0	0	683
2021/08/04	R035	03/02/2022	10.65	Call	Bond Future	3,586.2300	3.5862	3,416.8000	3.4168	(4.724)	0	0	0
2021/08/04	R035	03/02/2022	11.23	Call	Bond Future	5,979.5200	5.9795	5,741.0900	5.7411	(3.987)	0	0	0
2021/08/04	R035	03/02/2022	11.23	Put	Bond Future	1,451.6300	1.4516	1,608.0900	1.6081	10.778	0	0	0
2021/08/04	R035	03/02/2022	11.22	Call	Bond Future	5,934.6700	5.9347	5,697.1300	5.6971	(4.003)	0	0	0
2021/08/04	R035	03/02/2022	11.22	Put	Bond Future	1,466.5200	1.4665	1,623.8700	1.6239	10.729	0	0	0
2021/08/04	R035	03/02/2022			Bond Future	10.4999	92.5289	10.5614	92.1340	0.586	0.0000	0.0000	0
2021/08/04	R035	03/02/2022	11.05	Call	Bond Future	5,184.1700	5.1842	4,964.9500	4.9650	(4.229)	0	0	0
2021/08/04	R035	03/02/2022	11.88	Call	Bond Future	9,038.6100	9.0386	8,744.1100	8.7441	(3.258)	0	0	0
2021/08/04	R035	03/02/2022	11.88	Put	Bond Future	756.2100	0.7562	856.6000	0.8566	13.275	0	0	1,800
2021/08/04	R035	03/02/2022	11.03	Put	Bond Future	1,776.5400	1.7765	1,954.3800	1.9544	10.010	0	0	280
2021/08/04	R035	03/02/2022	10.10	Put	Bond Future	4,496.9100	4.4969	4,791.0100	4.7910	6.540	0	0	0
2021/08/04	R035	03/02/2022	10.10	Call	Bond Future	1,867.3200	1.8673	1,766.5300	1.7665	(5.398)	0	0	280
2021/08/04	R035	03/02/2022	10.65	Put	Bond Future	2,627.1700	2.6272	2,852.6300	2.8526	8.582	0	0	683
2021/08/04	R035	03/02/2022	9.70	Put	Bond Future	6,348.0600	6.3481	6,683.8600	6.6839	5.290	0	0	0
2021/08/04	R035	03/02/2022	9.70	Call	Bond Future	975.7000	0.9757	916.6100	0.9166	(6.056)	0	0	683
2021/08/04	R035	03/02/2022	11.24	Call	Bond Future	6,024.6600	6.0247	5,785.1200	5.7851	(3.976)	0	0	0
2021/08/04	R035	03/02/2022	11.24	Put	Bond Future	1,437.1000	1.4371	1,592.4500	1.5925	10.810	0	0	0
2021/08/04	R035	05/05/2022	11.64	Call	Bond Future	7,296.3300	7.2963	7,032.4300	7.0324	(3.617)	0	0	0
2021/08/04	R035	05/05/2022	11.64	Put	Bond Future	1,657.1700	1.6572	1,793.3900	1.7934	8.220	0	0	0
2021/08/04	R035	05/05/2022	11.63	Call	Bond Future	7,252.8900	7.2529	6,989.8300	6.9898	(3.627)	0	0	0
2021/08/04	R035	05/05/2022	11.63	Put	Bond Future	1,670.6600	1.6707	1,807.7200	1.8077	8.204	0	0	0
2021/08/04	R035	05/05/2022			Bond Future	10.6956	89.1452	10.7597	88.7451	0.599	0.0000	0.0000	0
2021/08/04	R035	05/05/2022	11.65	Call	Bond Future	7,339.5800	7.3396	7,074.8400	7.0748	(3.607)	0	0	0
2021/08/04	R035	05/05/2022	11.65	Put	Bond Future	1,643.5500	1.6435	1,778.9300	1.7789	8.237	0	0	0
2021/08/04	R035	04/08/2022	10.64	Call	Bond Future	0.0000	0.0000	3,136.4100	3.1364	100.000	0	0	0
2021/08/04	R035	04/08/2022	10.64	Put	Bond Future	0.0000	0.0000	5,152.8200	5.1528	100.000	0	0	100
2021/08/04	R035	04/08/2022	9.84	Put	Bond Future	0.0000	0.0000	8,595.6900	8.5957	100.000	0	0	0
2021/08/04	R035	04/08/2022	9.84	Call	Bond Future	0.0000	0.0000	1,373.2900	1.3733	100.000	0	0	100
2021/08/04	R035	04/08/2022	10.72	Call	Bond Future	3,488.7100	3.4887	3,360.4000	3.3604	(3.678)	0	0	0
2021/08/04	R035	04/08/2022	10.72	Put	Bond Future	4,601.8000	4.6018	4,879.0600	4.8791	6.025	0	0	0
2021/08/04	R035	04/08/2022	11.13	Put	Bond Future	0.0000	0.0000	3,649.6600	3.6497	100.000	0	0	100
2021/08/04	R035	04/08/2022	10.73	Call	Bond Future	3,518.1900	3.5182	3,388.9000	3.3889	(3.675)	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
2021/08/04	R035	04/08/2022	10.73	Put	Bond Future	4,569.3400	4.5693	4,845.6200	4.8456	6.046	0	0	0
2021/08/04	R035	04/08/2022			Bond Future	10.9013	90.1814	10.9682	89.7758	0.614	0.0000	0.0000	0
2021/08/04	R035	04/08/2022	10.74	Call	Bond Future	3,548.1600	3.5482	3,417.8900	3.4179	(3.671)	0	0	0
2021/08/04	R035	04/08/2022	10.74	Put	Bond Future	4,537.4400	4.5374	4,812.7400	4.8127	6.067	0	0	0
2021/08/04	R035	04/08/2022	11.13	Call	Bond Future	0.0000	0.0000	4,619.9400	4.6199	100.000	0	0	0
2021/08/04	R186	05/08/2021	8.62	Call	Bond Future	6,030.6200	6.0306	5,855.6400	5.8556	(2.902)	0	0	0
2021/08/04	R186	05/08/2021	8.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	R186	05/08/2021	8.61	Call	Bond Future	5,986.2800	5.9863	5,811.3000	5.8113	(2.923)	0	0	0
2021/08/04	R186	05/08/2021	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	R186	05/08/2021			Bond Future	7.3051	115.4082	7.3421	115.2332	0.505	0.0000	0.0000	41,867
2021/08/04	R186	05/08/2021	8.63	Call	Bond Future	6,074.9200	6.0749	5,899.9400	5.8999	(2.880)	0	0	0
2021/08/04	R186	05/08/2021	8.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	R186	04/11/2021	7.77	Call	Bond Future	2,073.5100	2.0735	1,973.5600	1.9736	(4.820)	0	0	0
2021/08/04	R186	04/11/2021	8.10	Call	Bond Future	3,148.9300	3.1489	3,021.1700	3.0212	(4.057)	0	0	0
2021/08/04	R186	04/11/2021	8.10	Put	Bond Future	422.7000	0.4227	474.0700	0.4741	12.153	0	0	0
2021/08/04	R186	04/11/2021	8.09	Call	Bond Future	3,113.6700	3.1137	2,986.6500	2.9867	(4.079)	0	0	0
2021/08/04	R186	04/11/2021	8.09	Put	Bond Future	431.1800	0.4312	483.2900	0.4833	12.085	0	0	0
2021/08/04	R186	04/11/2021			Bond Future	7.4862	116.6424	7.5259	116.4633	0.531	0.0000	0.0000	74,847
2021/08/04	R186	04/11/2021	7.77	Put	Bond Future	802.4900	0.8025	881.6700	0.8817	9.867	0	0	15,177
2021/08/04	R186	04/11/2021	8.77	Call	Bond Future	5,709.4100	5.7094	5,547.8800	5.5479	(2.829)	0	0	0
2021/08/04	R186	04/11/2021	8.77	Put	Bond Future	101.3300	0.1013	118.9300	0.1189	17.369	0	0	15,177
2021/08/04	R186	04/11/2021	8.11	Call	Bond Future	3,184.1600	3.1842	3,055.8200	3.0558	(4.031)	0	0	0
2021/08/04	R186	04/11/2021	8.11	Put	Bond Future	414.2000	0.4142	464.9900	0.4650	12.262	0	0	0
2021/08/04	R186	03/02/2022	7.30	Call	Bond Future	1,057.6600	1.0577	1,017.0600	1.0171	(3.839)	0	0	0
2021/08/04	R186	03/02/2022	7.30	Put	Bond Future	2,655.4100	2.6554	2,797.5800	2.7976	5.354	0	0	0
2021/08/04	R186	03/02/2022			Bond Future	7.6703	112.7067	7.7131	112.5240	0.558	0.0000	0.0000	0
2021/08/04	R186	03/02/2022	7.29	Call	Bond Future	1,041.6000	1.0416	1,001.6000	1.0016	(3.840)	0	0	0
2021/08/04	R186	03/02/2022	7.29	Put	Bond Future	2,682.9000	2.6829	2,825.6700	2.8257	5.321	0	0	0
2021/08/04	R186	03/02/2022	7.28	Call	Bond Future	1,025.7000	1.0257	986.2900	0.9863	(3.842)	0	0	0
2021/08/04	R186	03/02/2022	7.28	Put	Bond Future	2,710.5600	2.7106	2,853.9200	2.8539	5.289	0	0	0
2021/08/04	R186	05/05/2022	8.32	Call	Bond Future	3,137.6600	3.1377	3,027.1400	3.0271	(3.522)	0	0	0
2021/08/04	R186	05/05/2022	8.32	Put	Bond Future	1,332.8300	1.3328	1,408.0300	1.4080	5.642	0	0	0
2021/08/04	R186	05/05/2022			Bond Future	7.8691	114.0400	7.9151	113.8542	0.584	0.0000	0.0000	0
2021/08/04	R186	05/05/2022	8.31	Call	Bond Future	3,111.1200	3.1111	3,001.1300	3.0011	(3.535)	0	0	0
2021/08/04	R186	05/05/2022	8.31	Put	Bond Future	1,345.9100	1.3459	1,421.6400	1.4216	5.627	0	0	0
2021/08/04	R186	05/05/2022	8.30	Call	Bond Future	3,084.6700	3.0847	2,975.2100	2.9752	(3.549)	0	0	0
2021/08/04	R186	05/05/2022	8.30	Put	Bond Future	1,359.1000	1.3591	1,435.3600	1.4354	5.611	0	0	0
2021/08/04	R186	04/08/2022	8.15	Call	Bond Future	2,390.3500	2.3903	2,359.0300	2.3590	(1.310)	0	0	0
2021/08/04	R186	04/08/2022	8.15	Put	Bond Future	2,142.2000	2.1422	2,299.6000	2.2996	7.348	0	0	0
2021/08/04	R186	04/08/2022			Bond Future	8.0849	110.0997	8.1344	109.9110	0.612	0.0000	0.0000	0
2021/08/04	R186	04/08/2022	8.13	Call	Bond Future	2,348.8600	2.3489	2,318.5900	2.3186	(1.289)	0	0	0
2021/08/04	R186	04/08/2022	8.13	Put	Bond Future	2,176.8600	2.1769	2,335.3100	2.3353	7.279	0	0	0
2021/08/04	R186	04/08/2022	8.14	Call	Bond Future	2,369.3400	2.3693	2,338.5400	2.3385	(1.300)	0	0	0
2021/08/04	R186	04/08/2022	8.14	Put	Bond Future	2,159.2600	2.1593	2,317.1800	2.3172	7.314	0	0	0
2021/08/04	R197	05/08/2021			Bond Future	322.3693	322.3693	322.4437	322.4437	0.023	0.0000	0.0000	980
2021/08/04	R197	04/11/2021			Bond Future	325.8962	325.8962	325.9651	325.9651	0.021	0.0000	0.0000	1,274

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
2021/08/04	R197	03/02/2022			Bond Future	321.5865	321.5865	321.6515	321.6515	0.020	0.0000	0.0000	0
2021/08/04	R197	05/05/2022			Bond Future	325.4652	325.4652	325.5290	325.5290	0.020	0.0000	0.0000	0
2021/08/04	R197	04/08/2022			Bond Future	321.1957	321.1957	321.2577	321.2577	0.019	0.0000	0.0000	0
2021/08/04	R202	05/08/2021			Bond Future	236.1232	236.1232	236.1413	236.1413	0.008	0.0000	0.0000	3,560
2021/08/04	R202	04/11/2021			Bond Future	238.7064	238.7064	238.7203	238.7203	0.006	0.0000	0.0000	9,704
2021/08/04	R202	03/02/2022			Bond Future	237.1904	237.1904	237.2009	237.2009	0.004	0.0000	0.0000	0
2021/08/04	R202	05/05/2022			Bond Future	240.0510	240.0510	240.0601	240.0601	0.004	0.0000	0.0000	0
2021/08/04	R202	04/08/2022			Bond Future	238.6181	238.6181	238.6256	238.6256	0.003	0.0000	0.0000	0
2021/08/04	R209	05/08/2021	11.81	Call	Bond Future	9,137.9400	9.1379	8,858.3600	8.8584	(3.060)	0	0	0
2021/08/04	R209	05/08/2021	11.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	R209	05/08/2021			Bond Future	10.1097	73.0914	10.1570	72.8118	0.468	0.0000	0.0000	11,350
2021/08/04	R209	05/08/2021	11.80	Call	Bond Future	9,089.3100	9.0893	8,809.7300	8.8097	(3.076)	0	0	0
2021/08/04	R209	05/08/2021	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	R209	05/08/2021	11.79	Call	Bond Future	9,040.6200	9.0406	8,761.0400	8.7610	(3.092)	0	0	0
2021/08/04	R209	05/08/2021	11.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	R209	04/11/2021	10.00	Call	Bond Future	1,195.1600	1.1952	1,114.6000	1.1146	(6.741)	0	0	0
2021/08/04	R209	04/11/2021	10.00	Put	Bond Future	2,844.4700	2.8445	3,047.9200	3.0479	7.152	0	0	3,100
2021/08/04	R209	04/11/2021	12.00	Call	Bond Future	9,152.0900	9.1521	8,891.6200	8.8916	(2.846)	0	0	0
2021/08/04	R209	04/11/2021	12.00	Put	Bond Future	130.8400	0.1308	154.3800	0.1544	17.991	0	0	9,000
2021/08/04	R209	04/11/2021	10.50	Call	Bond Future	2,652.4400	2.6524	2,506.5200	2.5065	(5.501)	0	0	0
2021/08/04	R209	04/11/2021	12.19	Call	Bond Future	10,009.5400	10.0095	9,743.7300	9.7437	(2.656)	0	0	0
2021/08/04	R209	04/11/2021	12.19	Put	Bond Future	96.1600	0.0962	114.3600	0.1144	18.927	0	0	0
2021/08/04	R209	04/11/2021	12.17	Call	Bond Future	9,919.7000	9.9197	9,654.3700	9.6544	(2.675)	0	0	0
2021/08/04	R209	04/11/2021			Bond Future	10.2804	70.7332	10.3297	70.4492	0.479	0.0000	0.0000	33,577
2021/08/04	R209	04/11/2021	10.50	Put	Bond Future	1,398.2500	1.3982	1,536.3400	1.5363	9.876	0	0	9,400
2021/08/04	R209	04/11/2021	9.50	Put	Bond Future	5,078.0000	5.0780	5,332.4000	5.3324	5.010	0	0	0
2021/08/04	R209	04/11/2021	9.50	Call	Bond Future	349.7800	0.3498	320.1700	0.3202	(8.465)	0	0	6,000
2021/08/04	R209	04/11/2021	12.18	Call	Bond Future	9,964.6300	9.9646	9,699.0500	9.6990	(2.665)	0	0	0
2021/08/04	R209	04/11/2021	12.18	Put	Bond Future	97.7300	0.0977	116.1600	0.1162	18.858	0	0	0
2021/08/04	R209	04/11/2021	12.17	Put	Bond Future	99.3300	0.0993	118.0100	0.1180	18.806	0	0	0
2021/08/04	R209	03/02/2022	11.03	Call	Bond Future	4,573.7800	4.5738	4,415.4800	4.4155	(3.461)	0	0	0
2021/08/04	R209	03/02/2022	11.03	Put	Bond Future	1,415.3000	1.4153	1,545.2900	1.5453	9.185	0	0	0
2021/08/04	R209	03/02/2022	11.02	Call	Bond Future	4,535.8400	4.5358	4,378.2800	4.3783	(3.474)	0	0	0
2021/08/04	R209	03/02/2022	11.02	Put	Bond Future	1,430.2400	1.4302	1,560.9700	1.5610	9.140	0	0	0
2021/08/04	R209	03/02/2022			Bond Future	10.4520	71.5500	10.5032	71.2618	0.490	0.0000	0.0000	0
2021/08/04	R209	03/02/2022	11.04	Call	Bond Future	4,612.0000	4.6120	4,452.7900	4.4528	(3.452)	0	0	0
2021/08/04	R209	03/02/2022	11.04	Put	Bond Future	1,400.6900	1.4007	1,529.7700	1.5298	9.215	0	0	0
2021/08/04	R209	05/05/2022	11.44	Call	Bond Future	5,819.2800	5.8193	5,635.1300	5.6351	(3.164)	0	0	0
2021/08/04	R209	05/05/2022	11.44	Put	Bond Future	1,539.6500	1.5397	1,647.6500	1.6476	7.015	0	0	0
2021/08/04	R209	05/05/2022	11.43	Call	Bond Future	5,781.9100	5.7819	5,598.6300	5.5986	(3.170)	0	0	0
2021/08/04	R209	05/05/2022	11.43	Put	Bond Future	1,552.6000	1.5526	1,661.4700	1.6615	7.012	0	0	0
2021/08/04	R209	05/05/2022			Bond Future	10.6273	69.2551	10.6805	68.9630	0.500	0.0000	0.0000	0
2021/08/04	R209	05/05/2022	11.45	Call	Bond Future	5,856.5100	5.8565	5,671.8900	5.6719	(3.152)	0	0	0
2021/08/04	R209	05/05/2022	11.45	Put	Bond Future	1,526.6100	1.5266	1,634.1400	1.6341	7.044	0	0	0
2021/08/04	R209	04/08/2022	10.57	Put	Bond Future	4,140.1300	4.1401	4,408.7800	4.4088	6.489	0	0	0
2021/08/04	R209	04/08/2022	10.58	Call	Bond Future	2,868.9300	2.8689	2,840.5000	2.8405	(0.991)	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
2021/08/04	R209	04/08/2022	10.58	Put	Bond Future	4,110.2200	4.1102	4,377.9100	4.3779	6.513	0	0	0
2021/08/04	R209	04/08/2022			Bond Future	10.8079	70.0603	10.8631	69.7642	0.511	0.0000	0.0000	0
2021/08/04	R209	04/08/2022	10.57	Call	Bond Future	2,843.6400	2.8436	2,816.1700	2.8162	(0.966)	0	0	0
2021/08/04	R209	04/08/2022	10.59	Call	Bond Future	2,894.3300	2.8943	2,864.9300	2.8649	(1.016)	0	0	0
2021/08/04	R209	04/08/2022	10.59	Put	Bond Future	4,080.4900	4.0805	4,347.2100	4.3472	6.536	0	0	0
2021/08/04	R210	05/08/2021			Bond Future	210.2886	210.2886	210.9756	210.9756	0.327	0.0000	0.0000	1,245
2021/08/04	R210	04/11/2021			Bond Future	209.8039	209.8039	210.4940	210.4940	0.329	0.0000	0.0000	1,486
2021/08/04	R210	03/02/2022			Bond Future	212.2765	212.2765	212.9720	212.9720	0.328	0.0000	0.0000	0
2021/08/04	R210	05/05/2022			Bond Future	212.0038	212.0038	212.7060	212.7060	0.331	0.0000	0.0000	0
2021/08/04	R210	04/08/2022			Bond Future	214.6394	214.6394	215.3495	215.3495	0.331	0.0000	0.0000	0
2021/08/04	R212	05/08/2021			Bond Future	173.1962	173.1962	173.1678	173.1678	(0.016)	0.0000	0.0000	505
2021/08/04	R212	04/11/2021			Bond Future	175.0910	175.0910	175.0589	175.0589	(0.018)	0.0000	0.0000	1,025
2021/08/04	R213	05/08/2021	10.85	Call	Bond Future	8,908.1300	8.9081	8,726.9800	8.7270	(2.034)	0	0	0
2021/08/04	R213	05/08/2021	10.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	R213	05/08/2021	10.84	Call	Bond Future	8,858.5900	8.8586	8,677.4400	8.6774	(2.045)	0	0	0
2021/08/04	R213	05/08/2021	10.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	R213	05/08/2021	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	R213	05/08/2021	9.34	Put	Bond Future	29.9700	0.0300	14.8400	0.0148	(50.484)	0	0	0
2021/08/04	R213	05/08/2021	9.34	Call	Bond Future	963.3200	0.9633	767.0400	0.7670	(20.375)	0	0	0
2021/08/04	R213	05/08/2021			Bond Future	9.1753	89.4651	9.2071	89.2840	0.346	0.0000	0.0000	1,425
2021/08/04	R213	05/08/2021	10.86	Call	Bond Future	8,957.6300	8.9576	8,776.4800	8.7765	(2.022)	0	0	0
2021/08/04	R213	05/08/2021	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	R213	05/08/2021	10.78	Call	Bond Future	8,560.4700	8.5605	8,379.3200	8.3793	(2.116)	0	0	0
2021/08/04	R213	05/08/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	R213	05/08/2021	10.14	Call	Bond Future	5,285.0300	5.2850	5,103.8800	5.1039	(3.428)	0	0	0
2021/08/04	R213	04/11/2021	11.10	Put	Bond Future	97.6100	0.0976	128.2500	0.1282	31.390	0	0	0
2021/08/04	R213	04/11/2021	11.11	Call	Bond Future	9,127.0100	9.1270	8,972.3100	8.9723	(1.695)	0	0	0
2021/08/04	R213	04/11/2021	11.09	Put	Bond Future	99.3800	0.0994	130.4500	0.1304	31.264	0	0	0
2021/08/04	R213	04/11/2021			Bond Future	9.3583	86.8928	9.3917	86.7079	0.357	0.0000	0.0000	9,537
2021/08/04	R213	04/11/2021	11.10	Call	Bond Future	9,080.8000	9.0808	8,926.5200	8.9265	(1.699)	0	0	0
2021/08/04	R213	04/11/2021	11.11	Put	Bond Future	95.8700	0.0959	126.0900	0.1261	31.522	0	0	0
2021/08/04	R213	04/11/2021	11.09	Call	Bond Future	9,034.5900	9.0346	8,880.7400	8.8807	(1.703)	0	0	0
2021/08/04	R213	03/02/2022	10.67	Call	Bond Future	6,476.4000	6.4764	6,404.6200	6.4046	(1.108)	0	0	0
2021/08/04	R213	03/02/2022	10.67	Put	Bond Future	707.7200	0.7077	824.1600	0.8242	16.453	0	0	220
2021/08/04	R213	03/02/2022	10.60	Put	Bond Future	765.3000	0.7653	886.5700	0.8866	15.846	0	0	430
2021/08/04	R213	03/02/2022	10.00	Call	Bond Future	3,886.9300	3.8869	3,858.4300	3.8584	(0.733)	0	0	0
2021/08/04	R213	03/02/2022	10.00	Put	Bond Future	1,494.5600	1.4946	1,654.2800	1.6543	10.687	0	0	430
2021/08/04	R213	03/02/2022	9.22	Put	Bond Future	3,412.7000	3.4127	3,611.8000	3.6118	5.834	0	0	0
2021/08/04	R213	03/02/2022	8.80	Put	Bond Future	4,971.4800	4.9715	5,186.8600	5.1869	4.332	0	0	0
2021/08/04	R213	03/02/2022	8.80	Call	Bond Future	837.9000	0.8379	865.0600	0.8651	3.241	0	0	102
2021/08/04	R213	03/02/2022	9.58	Put	Bond Future	2,380.9900	2.3810	2,550.6100	2.5506	7.124	0	0	200
2021/08/04	R213	03/02/2022	8.63	Put	Bond Future	5,738.0100	5.7380	5,932.2300	5.9322	3.385	0	0	0
2021/08/04	R213	03/02/2022	8.63	Call	Bond Future	627.0800	0.6271	633.0800	0.6331	0.957	0	0	200
2021/08/04	R213	03/02/2022	9.98	Call	Bond Future	3,818.2900	3.8183	3,789.8700	3.7899	(0.744)	0	0	0
2021/08/04	R213	03/02/2022	9.98	Put	Bond Future	1,529.5500	1.5296	1,689.3500	1.6894	10.448	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
2021/08/04	R213	03/02/2022			Bond Future	9.5463	87.8958	9.5814	87.7076	0.368	0.0000	0.0000	0
2021/08/04	R213	03/02/2022	10.17	Call	Bond Future	4,502.0800	4.5021	4,467.1700	4.4672	(0.775)	0	0	0
2021/08/04	R213	03/02/2022	10.17	Put	Bond Future	1,235.6400	1.2356	1,388.9500	1.3890	12.407	0	0	220
2021/08/04	R213	03/02/2022	9.15	Put	Bond Future	3,644.2100	3.6442	3,848.2300	3.8482	5.598	0	0	0
2021/08/04	R213	03/02/2022	9.15	Call	Bond Future	1,480.4700	1.4805	1,496.2700	1.4963	1.067	0	0	220
2021/08/04	R213	03/02/2022	10.60	Call	Bond Future	6,189.7200	6.1897	6,122.7700	6.1228	(1.082)	0	0	0
2021/08/04	R213	03/02/2022	9.22	Call	Bond Future	1,636.2100	1.6362	1,647.0900	1.6471	0.665	0	0	430
2021/08/04	R213	03/02/2022	10.25	Call	Bond Future	4,801.9200	4.8019	4,763.7400	4.7637	(0.795)	0	0	0
2021/08/04	R213	03/02/2022	10.25	Put	Bond Future	1,128.3000	1.1283	1,278.3400	1.2783	13.298	0	0	102
2021/08/04	R213	03/02/2022	9.76	Call	Bond Future	3,097.2300	3.0972	3,069.9200	3.0699	(0.882)	0	0	0
2021/08/04	R213	03/02/2022	9.76	Put	Bond Future	1,959.5400	1.9595	2,120.4500	2.1204	8.212	0	0	102
2021/08/04	R213	03/02/2022	10.15	Call	Bond Future	4,428.0500	4.4281	4,394.0300	4.3940	(0.768)	0	0	0
2021/08/04	R213	03/02/2022	10.15	Put	Bond Future	1,263.8200	1.2638	1,418.0200	1.4180	12.201	0	0	200
2021/08/04	R213	03/02/2022	9.58	Call	Bond Future	2,561.4900	2.5615	2,542.8900	2.5429	(0.726)	0	0	0
2021/08/04	R213	03/02/2022	9.97	Call	Bond Future	3,784.1700	3.7842	3,755.8900	3.7559	(0.747)	0	0	0
2021/08/04	R213	03/02/2022	9.97	Put	Bond Future	1,547.3000	1.5473	1,707.2400	1.7072	10.337	0	0	0
2021/08/04	R213	03/02/2022	9.96	Call	Bond Future	3,749.9400	3.7499	3,722.0300	3.7220	(0.744)	0	0	0
2021/08/04	R213	03/02/2022	9.96	Put	Bond Future	1,564.9900	1.5650	1,725.3000	1.7253	10.244	0	0	0
2021/08/04	R213	05/05/2022	10.65	Put	Bond Future	1,331.2700	1.3313	1,399.1900	1.3992	5.102	0	0	0
2021/08/04	R213	05/05/2022	10.63	Call	Bond Future	5,861.2200	5.8612	5,738.9400	5.7389	(2.086)	0	0	0
2021/08/04	R213	05/05/2022			Bond Future	9.7343	85.4034	9.7710	85.2123	0.377	0.0000	0.0000	0
2021/08/04	R213	05/05/2022	10.64	Call	Bond Future	5,898.0600	5.8981	5,775.3500	5.7753	(2.081)	0	0	0
2021/08/04	R213	05/05/2022	10.64	Put	Bond Future	1,342.6300	1.3426	1,410.9800	1.4110	5.091	0	0	0
2021/08/04	R213	05/05/2022	10.65	Call	Bond Future	5,935.1900	5.9352	5,812.0500	5.8121	(2.075)	0	0	0
2021/08/04	R213	05/05/2022	10.63	Put	Bond Future	1,354.3300	1.3543	1,423.1100	1.4231	5.079	0	0	0
2021/08/04	R213	04/08/2022	9.89	Call	Bond Future	3,121.7900	3.1218	3,068.0000	3.0680	(1.723)	0	0	0
2021/08/04	R213	04/08/2022	9.90	Put	Bond Future	3,314.7100	3.3147	3,454.2700	3.4543	4.210	0	0	0
2021/08/04	R213	04/08/2022	9.88	Call	Bond Future	3,096.2600	3.0963	3,042.9600	3.0430	(1.721)	0	0	0
2021/08/04	R213	04/08/2022			Bond Future	9.9330	86.4001	9.9714	86.2062	0.387	0.0000	0.0000	0
2021/08/04	R213	04/08/2022	9.89	Put	Bond Future	3,339.4100	3.3394	3,479.4500	3.4794	4.194	0	0	0
2021/08/04	R213	04/08/2022	9.90	Call	Bond Future	3,147.7700	3.1478	3,093.5000	3.0935	(1.724)	0	0	0
2021/08/04	R213	04/08/2022	9.88	Put	Bond Future	3,364.5900	3.3646	3,505.1200	3.5051	4.177	0	0	0
2021/08/04	R214	05/08/2021	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	R214	05/08/2021	12.01	Call	Bond Future	8,095.8700	8.0959	7,542.1500	7.5422	(6.840)	0	0	0
2021/08/04	R214	05/08/2021			Bond Future	10.5246	69.7944	10.6170	69.2407	0.877	0.0000	0.0000	10,486
2021/08/04	R214	05/08/2021	12.02	Call	Bond Future	8,144.9500	8.1450	7,591.2300	7.5912	(6.798)	0	0	0
2021/08/04	R214	05/08/2021	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	R214	05/08/2021	12.03	Call	Bond Future	8,193.9700	8.1940	7,640.2500	7.6402	(6.758)	0	0	0
2021/08/04	R214	05/08/2021	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	R214	04/11/2021	12.47	Call	Bond Future	9,401.7800	9.4018	8,881.4900	8.8815	(5.534)	0	0	0
2021/08/04	R214	04/11/2021	12.46	Call	Bond Future	9,357.5500	9.3575	8,837.7700	8.8378	(5.555)	0	0	0
2021/08/04	R214	04/11/2021	12.46	Put	Bond Future	131.2900	0.1313	172.6000	0.1726	31.465	0	0	0
2021/08/04	R214	04/11/2021			Bond Future	10.6944	67.2639	10.7904	66.7028	0.897	0.0000	0.0000	17,591
2021/08/04	R214	04/11/2021	12.47	Put	Bond Future	129.2900	0.1293	170.0900	0.1701	31.557	0	0	0
2021/08/04	R214	04/11/2021	12.48	Call	Bond Future	9,446.0000	9.4460	8,925.1800	8.9252	(5.514)	0	0	0
2021/08/04	R214	04/11/2021	12.48	Put	Bond Future	127.3500	0.1273	167.6200	0.1676	31.622	0	0	0
2021/08/04	R214	03/02/2022	11.40	Put	Bond Future	1,498.2000	1.4982	1,814.9900	1.8150	21.145	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
2021/08/04	R214	03/02/2022	11.41	Call	Bond Future	4,479.0900	4.4791	4,226.1700	4.2262	(5.647)	0	0	0
2021/08/04	R214	03/02/2022	11.39	Put	Bond Future	1,514.1400	1.5141	1,832.3500	1.8324	21.016	0	0	0
2021/08/04	R214	03/02/2022			Bond Future	10.8681	68.0404	10.9678	67.4719	0.918	0.0000	0.0000	0
2021/08/04	R214	03/02/2022	11.40	Call	Bond Future	4,441.7300	4.4417	4,190.0500	4.1900	(5.666)	0	0	0
2021/08/04	R214	03/02/2022	11.41	Put	Bond Future	1,482.2500	1.4822	1,797.8000	1.7978	21.289	0	0	0
2021/08/04	R214	03/02/2022	11.39	Call	Bond Future	4,404.2900	4.4043	4,154.0300	4.1540	(5.682)	0	0	0
2021/08/04	R214	05/05/2022	11.74	Put	Bond Future	1,786.9300	1.7869	2,002.6300	2.0026	12.071	0	0	0
2021/08/04	R214	05/05/2022	11.75	Call	Bond Future	5,568.4900	5.5685	5,207.2300	5.2072	(6.488)	0	0	0
2021/08/04	R214	05/05/2022	11.73	Put	Bond Future	1,801.4900	1.8015	2,018.2800	2.0183	12.034	0	0	0
2021/08/04	R214	05/05/2022			Bond Future	11.0390	65.5655	11.1425	64.9898	0.938	0.0000	0.0000	0
2021/08/04	R214	05/05/2022	11.74	Call	Bond Future	5,531.8200	5.5318	5,171.8600	5.1719	(6.507)	0	0	0
2021/08/04	R214	05/05/2022	11.75	Put	Bond Future	1,772.7000	1.7727	1,987.1000	1.9871	12.095	0	0	0
2021/08/04	R214	05/05/2022	11.73	Call	Bond Future	5,495.4100	5.4954	5,136.5400	5.1365	(6.530)	0	0	0
2021/08/04	R214	04/08/2022	10.98	Put	Bond Future	4,243.2900	4.2433	4,623.9300	4.6239	8.970	0	0	0
2021/08/04	R214	04/08/2022	10.99	Call	Bond Future	2,952.6700	2.9527	2,749.1200	2.7491	(6.894)	0	0	0
2021/08/04	R214	04/08/2022			Bond Future	11.2172	66.3265	11.3248	65.7434	0.959	0.0000	0.0000	0
2021/08/04	R214	04/08/2022	10.98	Call	Bond Future	2,927.1000	2.9271	2,724.7200	2.7247	(6.914)	0	0	0
2021/08/04	R214	04/08/2022	10.99	Put	Bond Future	4,212.5200	4.2125	4,591.9900	4.5920	9.008	0	0	0
2021/08/04	R214	04/08/2022	10.97	Call	Bond Future	2,901.6300	2.9016	2,700.4200	2.7004	(6.934)	0	0	0
2021/08/04	R214	04/08/2022	10.97	Put	Bond Future	4,274.2400	4.2742	4,656.0500	4.6561	8.933	0	0	0
2021/08/04	R248	05/08/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	R248	05/08/2021	12.52	Call	Bond Future	13,277.2300	13.2772	12,724.2600	12.7243	(4.165)	0	0	0
2021/08/04	R248	05/08/2021	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	R248	05/08/2021	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	R248	05/08/2021	11.20	Call	Bond Future	5,025.4400	5.0254	4,472.4700	4.4725	(11.003)	0	0	0
2021/08/04	R248	05/08/2021	10.50	Put	Bond Future	399.3800	0.3994	684.6500	0.6847	71.428	0	0	0
2021/08/04	R248	05/08/2021	10.30	Call	Bond Future	10.1600	0.0102	0.0400	0.0000	(99.606)	0	0	0
2021/08/04	R248	05/08/2021	10.90	Put	Bond Future	0.7300	0.0007	0.1400	0.0001	(80.822)	0	0	0
2021/08/04	R248	05/08/2021	10.90	Call	Bond Future	2,909.0500	2.9090	2,355.4900	2.3555	(19.029)	0	0	0
2021/08/04	R248	05/08/2021	10.60	Put	Bond Future	125.1700	0.1252	205.0800	0.2051	63.841	0	0	0
2021/08/04	R248	05/08/2021	10.60	Call	Bond Future	815.0600	0.8151	342.0000	0.3420	(58.040)	0	0	0
2021/08/04	R248	05/08/2021			Bond Future	10.5095	88.2494	10.5819	87.6964	0.689	0.0000	0.0000	62,616
2021/08/04	R248	05/08/2021	12.51	Call	Bond Future	13,220.5900	13.2206	12,667.6200	12.6676	(4.183)	0	0	0
2021/08/04	R248	05/08/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	R248	05/08/2021	12.50	Call	Bond Future	13,163.8600	13.1639	12,610.8900	12.6109	(4.201)	0	0	0
2021/08/04	R248	05/08/2021	10.00	Put	Bond Future	4,076.3100	4.0763	4,629.2800	4.6293	13.565	0	0	0
2021/08/04	R248	05/08/2021	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/04	R248	05/08/2021	10.50	Call	Bond Future	326.2100	0.3262	58.5100	0.0585	(82.064)	0	0	0
2021/08/04	R248	05/08/2021	10.30	Put	Bond Future	1,646.2500	1.6463	2,189.1000	2.1891	32.975	0	0	0
2021/08/04	R248	04/11/2021	10.20	Put	Bond Future	4,655.0100	4.6550	5,097.4400	5.0974	9.504	0	0	0
2021/08/04	R248	04/11/2021	10.80	Put	Bond Future	2,022.6600	2.0227	2,310.0800	2.3101	14.210	0	0	0
2021/08/04	R248	04/11/2021	10.80	Call	Bond Future	2,928.3100	2.9283	2,655.0700	2.6551	(9.331)	0	0	1,050
2021/08/04	R248	04/11/2021	12.85	Call	Bond Future	13,909.6500	13.9096	13,375.0200	13.3750	(3.844)	0	0	0
2021/08/04	R248	04/11/2021	12.85	Put	Bond Future	86.0600	0.0861	112.0900	0.1121	30.246	0	0	0
2021/08/04	R248	04/11/2021			Bond Future	10.6776	84.7818	10.7531	84.2212	0.707	0.0000	0.0000	167,643
2021/08/04	R248	04/11/2021	10.20	Call	Bond Future	948.3500	0.9483	830.1200	0.8301	(12.467)	0	0	1,050
2021/08/04	R248	04/11/2021	10.30	Put	Bond Future	4,102.8500	4.1029	4,521.2300	4.5212	10.197	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
2021/08/04	R248	04/11/2021	10.30	Call	Bond Future	1,195.6400	1.1956	1,053.3600	1.0534	(11.900)	0	0	0
2021/08/04	R248	04/11/2021	9.60	Put	Bond Future	8,942.3000	8.9423	9,478.9200	9.4789	6.001	0	0	0
2021/08/04	R248	04/11/2021	9.60	Call	Bond Future	159.1900	0.1592	135.1500	0.1352	(15.101)	0	0	0
2021/08/04	R248	04/11/2021	12.84	Call	Bond Future	13,857.4500	13.8574	13,323.2700	13.3233	(3.855)	0	0	0
2021/08/04	R248	04/11/2021	12.84	Put	Bond Future	87.8900	0.0879	114.3700	0.1144	30.129	0	0	0
2021/08/04	R248	04/11/2021	12.83	Call	Bond Future	13,805.2100	13.8052	13,271.4800	13.2715	(3.866)	0	0	0
2021/08/04	R248	04/11/2021	12.83	Put	Bond Future	89.7600	0.0898	116.6900	0.1167	30.002	0	0	0
2021/08/04	R248	03/02/2022	9.80	Put	Bond Future	0.0000	0.0000	9,412.6500	9.4126	100.000	0	0	0
2021/08/04	R248	03/02/2022	9.80	Call	Bond Future	0.0000	0.0000	552.2100	0.5522	100.000	0	0	1,300
2021/08/04	R248	03/02/2022	10.50	Put	Bond Future	0.0000	0.0000	5,183.8500	5.1838	100.000	0	0	0
2021/08/04	R248	03/02/2022	10.50	Call	Bond Future	0.0000	0.0000	2,003.9600	2.0040	100.000	0	0	1,300
2021/08/04	R248	03/02/2022	11.48	Call	Bond Future	6,015.1000	6.0151	5,783.8000	5.7838	(3.845)	0	0	0
2021/08/04	R248	03/02/2022	11.49	Put	Bond Future	1,633.4000	1.6334	1,968.8900	1.9689	20.539	0	0	0
2021/08/04	R248	03/02/2022	11.47	Call	Bond Future	5,967.1200	5.9671	5,736.8100	5.7368	(3.860)	0	0	0
2021/08/04	R248	03/02/2022			Bond Future	10.8498	85.7605	10.9285	85.1923	0.725	0.0000	0.0000	0
2021/08/04	R248	03/02/2022	11.48	Put	Bond Future	1,651.0400	1.6510	1,987.9600	1.9880	20.407	0	0	0
2021/08/04	R248	03/02/2022	11.49	Call	Bond Future	6,063.3800	6.0634	5,830.6500	5.8307	(3.838)	0	0	0
2021/08/04	R248	03/02/2022	11.47	Put	Bond Future	1,669.0900	1.6691	2,007.0000	2.0070	20.245	0	0	0
2021/08/04	R248	05/05/2022	11.80	Call	Bond Future	7,264.8000	7.2648	6,903.9300	6.9039	(4.967)	0	0	0
2021/08/04	R248	05/05/2022	11.79	Call	Bond Future	7,218.4500	7.2185	6,858.8600	6.8589	(4.982)	0	0	0
2021/08/04	R248	05/05/2022	11.79	Put	Bond Future	2,073.4500	2.0734	2,289.4100	2.2894	10.415	0	0	0
2021/08/04	R248	05/05/2022			Bond Future	11.0192	82.3600	11.1011	81.7844	0.743	0.0000	0.0000	0
2021/08/04	R248	05/05/2022	11.80	Put	Bond Future	2,056.8900	2.0569	2,271.5700	2.2716	10.437	0	0	0
2021/08/04	R248	05/05/2022	11.81	Call	Bond Future	7,310.9700	7.3110	6,949.0600	6.9491	(4.950)	0	0	0
2021/08/04	R248	05/05/2022	11.81	Put	Bond Future	2,040.2300	2.0402	2,253.8700	2.2539	10.471	0	0	0
2021/08/04	R248	04/08/2022	10.98	Call	Bond Future	3,666.9500	3.6669	3,480.7000	3.4807	(5.079)	0	0	0
2021/08/04	R248	04/08/2022	10.98	Put	Bond Future	5,177.8800	5.1779	5,574.6000	5.5746	7.662	0	0	0
2021/08/04	R248	04/08/2022	10.99	Call	Bond Future	3,699.5000	3.6995	3,511.7900	3.5118	(5.074)	0	0	0
2021/08/04	R248	04/08/2022	10.99	Put	Bond Future	5,139.4200	5.1394	5,534.6800	5.5347	7.691	0	0	0
2021/08/04	R248	04/08/2022			Bond Future	11.1961	83.3160	11.2814	82.7331	0.762	0.0000	0.0000	0
2021/08/04	R248	04/08/2022	11.00	Call	Bond Future	3,732.1800	3.7322	3,543.3400	3.5433	(5.060)	0	0	0
2021/08/04	R248	04/08/2022	11.00	Put	Bond Future	5,101.1900	5.1012	5,495.3200	5.4953	7.726	0	0	0

Total

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