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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 05/08/2021 TO 05/08/2021

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
2021/08/05	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	2025	05/08/2021		Bond Future	153.6677	153.6677	153.6634	153.6634	(0.003)	0.0000	0.0000	0
2021/08/05	2025	04/11/2021		Bond Future	155.3459	155.3459	155.3408	155.3408	(0.003)	0.0000	0.0000	4,840
2021/08/05	2025	03/02/2022		Bond Future	155.6055	155.6055	155.5998	155.5998	(0.004)	0.0000	0.0000	0
2021/08/05	2025	05/05/2022		Bond Future	157.4810	157.4810	157.4750	157.4750	(0.004)	0.0000	0.0000	0
2021/08/05	2025	04/08/2022		Bond Future	157.8352	157.8352	157.8290	157.8290	(0.004)	0.0000	0.0000	0
2021/08/05	2029	05/08/2021		Bond Future	114.1299	114.1299	114.1294	114.1294	0.000	0.0000	0.0000	0
2021/08/05	2029	04/11/2021		Bond Future	114.2068	114.2068	114.2058	114.2058	(0.001)	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
2021/08/05	2029	03/02/2022			Bond Future	115.5513		115.5499		(0.001)	0.0000	0.0000	0
2021/08/05	2029	05/05/2022			Bond Future	115.7546		115.7531		(0.001)	0.0000	0.0000	0
2021/08/05	2029	04/08/2022			Bond Future	117.1930		117.1913		(0.001)	0.0000	0.0000	0
2021/08/05	2030	05/08/2021	10.42	Call	Bond Future	8,368.9400	8.3689	8,295.4700	8.2955	(0.878)	0	0	0
2021/08/05	2030	05/08/2021	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	2030	05/08/2021	10.41	Call	Bond Future	8,318.4900	8.3185	8,245.0200	8.2450	(0.883)	0	0	0
2021/08/05	2030	05/08/2021	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	2030	05/08/2021	9.15	Call	Bond Future	1,645.7100	1.6457	1,572.0600	1.5721	(4.475)	0	0	0
2021/08/05	2030	05/08/2021	9.15	Put	Bond Future	0.1800	0.0002	0.0000	0.0000	(100.000)	0	0	0
2021/08/05	2030	05/08/2021	8.50	Put	Bond Future	2,056.3900	2.0564	2,129.8600	2.1299	3.573	0	0	0
2021/08/05	2030	05/08/2021	10.15	Call	Bond Future	6,993.3800	6.9934	6,919.9100	6.9199	(1.051)	0	0	0
2021/08/05	2030	05/08/2021	8.83	Call	Bond Future	133.7300	0.1337	0.0000	0.0000	(100.000)	0	0	0
2021/08/05	2030	05/08/2021	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	2030	05/08/2021	8.78	Put	Bond Future	491.1800	0.4912	512.5100	0.5125	4.343	0	0	0
2021/08/05	2030	05/08/2021	8.78	Call	Bond Future	52.1400	0.0521	0.0000	0.0000	(100.000)	0	0	0
2021/08/05	2030	05/08/2021	7.70	Put	Bond Future	6,874.5100	6.8745	6,947.9800	6.9480	1.069	0	0	0
2021/08/05	2030	05/08/2021	9.45	Call	Bond Future	3,292.9100	3.2929	3,219.4400	3.2194	(2.231)	0	0	0
2021/08/05	2030	05/08/2021	12.10	Call	Bond Future	16,326.8800	16.3269	16,253.4100	16.2534	(0.450)	0	0	0
2021/08/05	2030	05/08/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	2030	05/08/2021			Bond Future	8.8571	95.2020	8.8700	95.1286	0.146	0.0000	0.0000	0
2021/08/05	2030	05/08/2021	10.43	Call	Bond Future	8,419.3500	8.4193	8,345.8800	8.3459	(0.873)	0	0	0
2021/08/05	2030	05/08/2021	10.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	2030	05/08/2021	8.50	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	2030	05/08/2021	9.50	Call	Bond Future	3,563.8200	3.5638	3,490.3500	3.4904	(2.062)	0	0	0
2021/08/05	2030	05/08/2021	9.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	2030	05/08/2021	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	2030	05/08/2021	9.75	Call	Bond Future	4,902.9900	4.9030	4,829.5200	4.8295	(1.498)	0	0	0
2021/08/05	2030	05/08/2021	9.75	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	2030	05/08/2021	8.83	Put	Bond Future	287.6000	0.2876	227.3400	0.2273	(20.953)	0	0	0
2021/08/05	2030	05/08/2021	10.30	Call	Bond Future	7,761.0500	7.7611	7,687.5800	7.6876	(0.947)	0	0	0
2021/08/05	2030	05/08/2021	7.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	2030	05/08/2021	8.95	Put	Bond Future	41.7300	0.0417	0.0000	0.0000	(100.000)	0	0	0
2021/08/05	2030	05/08/2021	8.95	Call	Bond Future	567.8100	0.5678	452.6100	0.4526	(20.288)	0	0	0
2021/08/05	2030	05/08/2021	9.45	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	2030	04/11/2021	9.30	Put	Bond Future	1,274.0900	1.2741	1,281.4800	1.2815	0.580	0	0	0
2021/08/05	2030	04/11/2021	9.35	Call	Bond Future	2,855.5900	2.8556	2,816.1600	2.8162	(1.381)	0	0	0
2021/08/05	2030	04/11/2021	9.35	Put	Bond Future	1,180.9000	1.1809	1,187.4700	1.1875	0.556	0	0	9,100
2021/08/05	2030	04/11/2021	11.26	Call	Bond Future	11,281.8300	11.2818	11,235.2600	11.2353	(0.413)	0	0	0
2021/08/05	2030	04/11/2021	9.20	Call	Bond Future	2,345.8200	2.3458	2,309.0200	2.3090	(1.569)	0	0	29
2021/08/05	2030	04/11/2021	8.27	Put	Bond Future	4,761.5600	4.7616	4,793.7800	4.7938	0.677	0	0	0
2021/08/05	2030	04/11/2021	8.27	Call	Bond Future	392.6100	0.3926	378.8300	0.3788	(3.510)	0	0	300
2021/08/05	2030	04/11/2021	8.77	Put	Bond Future	2,698.2300	2.6982	2,717.2900	2.7173	0.706	0	0	0
2021/08/05	2030	04/11/2021	11.44	Put	Bond Future	24.2600	0.0243	23.8300	0.0238	(1.772)	0	0	300
2021/08/05	2030	04/11/2021	10.60	Call	Bond Future	8,236.4000	8.2364	8,189.5600	8.1896	(0.569)	0	0	0
2021/08/05	2030	04/11/2021	10.60	Put	Bond Future	148.0500	0.1480	147.2100	0.1472	(0.567)	0	0	0
2021/08/05	2030	04/11/2021	10.59	Put	Bond Future	150.6900	0.1507	149.8500	0.1498	(0.557)	0	0	0
2021/08/05	2030	04/11/2021			Bond Future	9.0419	96.2182	9.0502	96.1722	0.093	0.0000	0.0000	97,539

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
2021/08/05	2030	04/11/2021	8.75	Put	Bond Future	2,767.7100	2.7677	2,787.2800	2.7873	0.707	0	0	0
2021/08/05	2030	04/11/2021	8.75	Call	Bond Future	1,145.3000	1.1453	1,118.8700	1.1189	(2.308)	0	0	3,250
2021/08/05	2030	04/11/2021	9.30	Call	Bond Future	2,679.6300	2.6796	2,641.0200	2.6410	(1.441)	0	0	0
2021/08/05	2030	04/11/2021	11.26	Put	Bond Future	38.6100	0.0386	38.0400	0.0380	(1.476)	0	0	29
2021/08/05	2030	04/11/2021	9.90	Put	Bond Future	492.6400	0.4926	493.4700	0.4935	0.168	0	0	0
2021/08/05	2030	04/11/2021	9.90	Call	Bond Future	5,062.7400	5.0627	5,017.5700	5.0176	(0.892)	0	0	29
2021/08/05	2030	04/11/2021	9.20	Put	Bond Future	1,481.6000	1.4816	1,490.8000	1.4908	0.621	0	0	0
2021/08/05	2030	04/11/2021	8.77	Call	Bond Future	1,188.1200	1.1881	1,161.1800	1.1612	(2.267)	0	0	300
2021/08/05	2030	04/11/2021	11.44	Call	Bond Future	12,101.6900	12.1017	12,055.2600	12.0553	(0.384)	0	0	0
2021/08/05	2030	04/11/2021	10.61	Call	Bond Future	8,282.7600	8.2828	8,235.9100	8.2359	(0.566)	0	0	0
2021/08/05	2030	04/11/2021	10.61	Put	Bond Future	145.4500	0.1454	144.6000	0.1446	(0.584)	0	0	0
2021/08/05	2030	04/11/2021	10.59	Call	Bond Future	8,190.0500	8.1900	8,143.2100	8.1432	(0.572)	0	0	0
2021/08/05	2030	03/02/2022	8.85	Put	Bond Future	3,629.1900	3.6292	3,651.8600	3.6519	0.625	0	0	0
2021/08/05	2030	03/02/2022	8.85	Call	Bond Future	1,570.6200	1.5706	1,546.4400	1.5464	(1.540)	0	0	1,000
2021/08/05	2030	03/02/2022	9.35	Call	Bond Future	2,835.6100	2.8356	2,802.9400	2.8029	(1.152)	0	0	0
2021/08/05	2030	03/02/2022	9.35	Put	Bond Future	2,211.6400	2.2116	2,225.8200	2.2258	0.641	0	0	101
2021/08/05	2030	03/02/2022	8.39	Put	Bond Future	5,386.0000	5.3860	5,417.1700	5.4172	0.579	0	0	0
2021/08/05	2030	03/02/2022	8.39	Call	Bond Future	771.4200	0.7714	755.7400	0.7557	(2.033)	0	0	101
2021/08/05	2030	03/02/2022	9.45	Call	Bond Future	3,135.8900	3.1359	3,101.7400	3.1017	(1.089)	0	0	0
2021/08/05	2030	03/02/2022	9.45	Put	Bond Future	1,987.0300	1.9870	1,999.7300	1.9997	0.639	0	0	0
2021/08/05	2030	03/02/2022			Bond Future	9.2321	93.3233	9.2409	93.2764	0.096	0.0000	0.0000	0
2021/08/05	2030	03/02/2022	9.60	Put	Bond Future	1,692.1800	1.6922	1,702.8300	1.7028	0.629	0	0	0
2021/08/05	2030	03/02/2022	9.60	Call	Bond Future	3,621.2400	3.6212	3,585.0400	3.5850	(1.000)	0	0	1,000
2021/08/05	2030	03/02/2022	10.85	Call	Bond Future	8,547.6000	8.5476	8,502.2700	8.5023	(0.530)	0	0	0
2021/08/05	2030	03/02/2022	10.85	Put	Bond Future	435.9900	0.4360	437.5100	0.4375	0.349	0	0	1,000
2021/08/05	2030	03/02/2022	9.78	Call	Bond Future	4,247.6100	4.2476	4,209.2500	4.2093	(0.903)	0	0	0
2021/08/05	2030	03/02/2022	9.78	Put	Bond Future	1,393.4500	1.3934	1,401.9400	1.4019	0.609	0	0	101
2021/08/05	2030	03/02/2022	9.44	Call	Bond Future	3,105.2000	3.1052	3,071.1900	3.0712	(1.095)	0	0	0
2021/08/05	2030	03/02/2022	9.44	Put	Bond Future	2,008.6600	2.0087	2,021.5000	2.0215	0.639	0	0	0
2021/08/05	2030	03/02/2022	9.43	Call	Bond Future	3,074.6500	3.0746	3,040.7900	3.0408	(1.101)	0	0	0
2021/08/05	2030	03/02/2022	9.43	Put	Bond Future	2,030.4600	2.0305	2,043.4500	2.0434	0.640	0	0	0
2021/08/05	2030	05/05/2022	8.81	Put	Bond Future	4,751.1000	4.7511	4,778.1600	4.7782	0.570	0	0	0
2021/08/05	2030	05/05/2022	8.89	Put	Bond Future	4,475.4600	4.4755	4,501.2900	4.5013	0.577	0	0	0
2021/08/05	2030	05/05/2022	8.47	Call	Bond Future	940.4900	0.9405	925.1400	0.9251	(1.632)	0	0	1,073
2021/08/05	2030	05/05/2022	8.14	Put	Bond Future	7,549.8200	7.5498	7,586.1900	7.5862	0.482	0	0	0
2021/08/05	2030	05/05/2022	8.14	Call	Bond Future	599.9800	0.6000	588.7900	0.5888	(1.865)	0	0	1,800
2021/08/05	2030	05/05/2022	9.95	Call	Bond Future	4,444.7600	4.4448	4,408.7100	4.4087	(0.811)	0	0	0
2021/08/05	2030	05/05/2022	10.21	Call	Bond Future	5,348.6400	5.3486	5,310.0700	5.3101	(0.721)	0	0	0
2021/08/05	2030	05/05/2022	10.21	Put	Bond Future	1,467.6700	1.4677	1,476.6600	1.4767	0.613	0	0	0
2021/08/05	2030	05/05/2022			Bond Future	9.4329	94.4268	9.4421	94.3792	0.098	0.0000	0.0000	0
2021/08/05	2030	05/05/2022	8.81	Call	Bond Future	1,482.6400	1.4826	1,462.1400	1.4621	(1.383)	0	0	200
2021/08/05	2030	05/05/2022	7.73	Put	Bond Future	9,611.5700	9.6116	9,652.1100	9.6521	0.422	0	0	0
2021/08/05	2030	05/05/2022	7.73	Call	Bond Future	320.4000	0.3204	313.3800	0.3134	(2.191)	0	0	200
2021/08/05	2030	05/05/2022	8.89	Call	Bond Future	1,634.9300	1.6349	1,613.2000	1.6132	(1.329)	0	0	1,800
2021/08/05	2030	05/05/2022	11.04	Call	Bond Future	8,518.6500	8.5187	8,474.8500	8.4749	(0.514)	0	0	0
2021/08/05	2030	05/05/2022	11.04	Put	Bond Future	720.4000	0.7204	724.1600	0.7242	0.522	0	0	1,800
2021/08/05	2030	05/05/2022	9.35	Call	Bond Future	2,678.2300	2.6782	2,649.6500	2.6496	(1.067)	0	0	0
2021/08/05	2030	05/05/2022	9.35	Put	Bond Future	3,104.8000	3.1048	3,123.7800	3.1238	0.611	0	0	1,073

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2021/08/05	2030	05/05/2022	8.47	Put	Bond Future	6,055.1100	6.0551	6,087.3200	6.0873	0.532	0	0	0
2021/08/05	2030	05/05/2022	9.95	Put	Bond Future	1,838.6100	1.8386	1,850.1200	1.8501	0.626	0	0	1,073
2021/08/05	2030	05/05/2022	10.20	Call	Bond Future	5,312.7700	5.3128	5,274.2900	5.2743	(0.724)	0	0	0
2021/08/05	2030	05/05/2022	10.20	Put	Bond Future	1,480.4000	1.4804	1,489.4800	1.4895	0.613	0	0	200
2021/08/05	2030	05/05/2022	10.19	Call	Bond Future	5,276.9700	5.2770	5,238.5800	5.2386	(0.728)	0	0	0
2021/08/05	2030	05/05/2022	10.19	Put	Bond Future	1,493.2300	1.4932	1,502.4000	1.5024	0.614	0	0	0
2021/08/05	2030	04/08/2022	9.56	Call	Bond Future	3,008.8100	3.0088	2,980.5200	2.9805	(0.940)	0	0	0
2021/08/05	2030	04/08/2022	9.56	Put	Bond Future	3,450.9400	3.4509	3,470.9300	3.4709	0.579	0	0	0
2021/08/05	2030	04/08/2022			Bond Future	9.6491	91.5265	9.6588	91.4782	0.101	0.0000	0.0000	0
2021/08/05	2030	04/08/2022	9.55	Call	Bond Future	2,983.7300	2.9837	2,955.5700	2.9556	(0.944)	0	0	0
2021/08/05	2030	04/08/2022	9.55	Put	Bond Future	3,475.6700	3.4757	3,495.7900	3.4958	0.579	0	0	0
2021/08/05	2030	04/08/2022	9.54	Call	Bond Future	2,958.7600	2.9588	2,930.7200	2.9307	(0.948)	0	0	0
2021/08/05	2030	04/08/2022	9.54	Put	Bond Future	3,500.5400	3.5005	3,520.7800	3.5208	0.578	0	0	0
2021/08/05	2032	05/08/2021	11.37	Call	Bond Future	10,246.1400	10.2461	10,197.7400	10.1977	(0.472)	0	0	0
2021/08/05	2032	05/08/2021	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	2032	05/08/2021			Bond Future	9.5772	94.2443	9.5850	94.1959	0.082	0.0000	0.0000	0
2021/08/05	2032	05/08/2021	11.36	Call	Bond Future	10,193.4500	10.1935	10,145.0500	10.1450	(0.475)	0	0	0
2021/08/05	2032	05/08/2021	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	2032	05/08/2021	11.35	Call	Bond Future	10,140.7100	10.1407	10,092.3100	10.0923	(0.477)	0	0	0
2021/08/05	2032	05/08/2021	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	2032	04/11/2021	9.83	Call	Bond Future	2,249.7700	2.2498	2,245.6500	2.2456	(0.183)	0	0	700
2021/08/05	2032	04/11/2021	11.70	Call	Bond Future	10,756.5200	10.7565	10,766.3700	10.7664	0.092	0	0	0
2021/08/05	2032	04/11/2021	11.71	Put	Bond Future	96.5900	0.0966	93.3300	0.0933	(3.375)	0	0	0
2021/08/05	2032	04/11/2021	11.69	Call	Bond Future	10,707.5100	10.7075	10,717.3300	10.7173	0.092	0	0	0
2021/08/05	2032	04/11/2021			Bond Future	9.7701	91.1057	9.7679	91.1189	(0.022)	0.0000	0.0000	123,210
2021/08/05	2032	04/11/2021	9.33	Put	Bond Future	3,622.1800	3.6222	3,603.6500	3.6037	(0.512)	0	0	0
2021/08/05	2032	04/11/2021	9.33	Call	Bond Future	924.8100	0.9248	919.4400	0.9194	(0.581)	0	0	700
2021/08/05	2032	04/11/2021	9.83	Put	Bond Future	1,891.0500	1.8910	1,873.7700	1.8738	(0.914)	0	0	0
2021/08/05	2032	04/11/2021	12.81	Call	Bond Future	16,026.2300	16.0262	16,039.0300	16.0390	0.080	0	0	0
2021/08/05	2032	04/11/2021	12.81	Put	Bond Future	6.1200	0.0061	5.7600	0.0058	(5.882)	0	0	700
2021/08/05	2032	04/11/2021	11.70	Put	Bond Future	98.2100	0.0982	94.9000	0.0949	(3.370)	0	0	0
2021/08/05	2032	04/11/2021	11.71	Call	Bond Future	10,805.5500	10.8056	10,815.4500	10.8155	0.092	0	0	0
2021/08/05	2032	04/11/2021	11.69	Put	Bond Future	99.8900	0.0999	96.5500	0.0965	(3.344)	0	0	0
2021/08/05	2032	03/02/2022	11.13	Call	Bond Future	7,293.7900	7.2938	7,298.6200	7.2986	0.066	0	0	0
2021/08/05	2032	03/02/2022	11.13	Put	Bond Future	835.6800	0.8357	827.5000	0.8275	(0.979)	0	0	210
2021/08/05	2032	03/02/2022	10.53	Call	Bond Future	4,759.6100	4.7596	4,761.4500	4.7614	0.039	0	0	0
2021/08/05	2032	03/02/2022	10.53	Put	Bond Future	1,546.9400	1.5469	1,535.7700	1.5358	(0.722)	0	0	210
2021/08/05	2032	03/02/2022	10.35	Put	Bond Future	1,865.3200	1.8653	1,853.2200	1.8532	(0.649)	0	0	400
2021/08/05	2032	03/02/2022	9.58	Put	Bond Future	4,011.3700	4.0114	3,996.3100	3.9963	(0.375)	0	0	0
2021/08/05	2032	03/02/2022	9.58	Call	Bond Future	1,726.2100	1.7262	1,724.1600	1.7242	(0.119)	0	0	400
2021/08/05	2032	03/02/2022	10.66	Call	Bond Future	5,284.7700	5.2848	5,287.2700	5.2873	0.047	0	0	0
2021/08/05	2032	03/02/2022	10.66	Put	Bond Future	1,354.5400	1.3545	1,344.0300	1.3440	(0.776)	0	0	97
2021/08/05	2032	03/02/2022	10.45	Put	Bond Future	1,680.8500	1.6809	1,669.2600	1.6693	(0.690)	0	0	198
2021/08/05	2032	03/02/2022	9.81	Call	Bond Future	2,324.7300	2.3247	2,323.2800	2.3233	(0.062)	0	0	0
2021/08/05	2032	03/02/2022	9.81	Put	Bond Future	3,236.6700	3.2367	3,222.2100	3.2222	(0.447)	0	0	198
2021/08/05	2032	03/02/2022	8.91	Put	Bond Future	6,992.0600	6.9921	6,976.9400	6.9769	(0.216)	0	0	0
2021/08/05	2032	03/02/2022	10.43	Call	Bond Future	4,371.5800	4.3716	4,372.9000	4.3729	0.030	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
2021/08/05	2032	03/02/2022	10.43	Put	Bond Future	1,716.4200	1.7164	1,704.7300	1.7047	(0.681)	0	0	0
2021/08/05	2032	03/02/2022	10.42	Call	Bond Future	4,333.4900	4.3335	4,334.7500	4.3348	0.029	0	0	0
2021/08/05	2032	03/02/2022	10.42	Put	Bond Future	1,734.3500	1.7344	1,722.6000	1.7226	(0.677)	0	0	0
2021/08/05	2032	03/02/2022			Bond Future	9.9653	92.1565	9.9631	92.1695	(0.022)	0.0000	0.0000	0
2021/08/05	2032	03/02/2022	9.62	Put	Bond Future	3,868.1700	3.8682	3,853.1900	3.8532	(0.387)	0	0	0
2021/08/05	2032	03/02/2022	9.62	Call	Bond Future	1,823.8200	1.8238	1,821.8500	1.8219	(0.108)	0	0	210
2021/08/05	2032	03/02/2022	10.95	Call	Bond Future	6,507.3700	6.5074	6,511.3300	6.5113	0.061	0	0	0
2021/08/05	2032	03/02/2022	10.95	Put	Bond Future	1,005.2700	1.0053	996.2200	0.9962	(0.900)	0	0	400
2021/08/05	2032	03/02/2022	10.35	Call	Bond Future	4,070.9700	4.0710	4,071.8800	4.0719	0.022	0	0	0
2021/08/05	2032	03/02/2022	10.14	Call	Bond Future	3,332.8100	3.3328	3,332.6900	3.3327	(0.004)	0	0	0
2021/08/05	2032	03/02/2022	10.14	Put	Bond Future	2,322.1300	2.3221	2,309.0000	2.3090	(0.565)	0	0	97
2021/08/05	2032	03/02/2022	9.14	Put	Bond Future	5,832.0500	5.8321	5,816.7300	5.8167	(0.263)	0	0	0
2021/08/05	2032	03/02/2022	9.14	Call	Bond Future	841.2800	0.8413	838.9700	0.8390	(0.275)	0	0	97
2021/08/05	2032	03/02/2022	10.45	Call	Bond Future	4,447.9000	4.4479	4,449.3200	4.4493	0.032	0	0	0
2021/08/05	2032	03/02/2022	8.91	Call	Bond Future	544.6900	0.5447	542.5800	0.5426	(0.387)	0	0	198
2021/08/05	2032	03/02/2022	10.44	Call	Bond Future	4,409.5600	4.4096	4,410.9300	4.4109	0.031	0	0	0
2021/08/05	2032	03/02/2022	10.44	Put	Bond Future	1,698.4300	1.6984	1,686.7900	1.6868	(0.685)	0	0	0
2021/08/05	2032	05/05/2022	11.03	Call	Bond Future	6,274.7300	6.2747	6,278.8100	6.2788	0.065	0	0	0
2021/08/05	2032	05/05/2022	11.03	Put	Bond Future	1,569.2800	1.5693	1,560.3500	1.5603	(0.569)	0	0	0
2021/08/05	2032	05/05/2022	11.02	Put	Bond Future	1,582.4700	1.5825	1,573.5000	1.5735	(0.567)	0	0	0
2021/08/05	2032	05/05/2022			Bond Future	10.1670	89.0996	10.1647	89.1126	(0.023)	0.0000	0.0000	0
2021/08/05	2032	05/05/2022	11.04	Call	Bond Future	6,314.1700	6.3142	6,318.2900	6.3183	0.065	0	0	0
2021/08/05	2032	05/05/2022	11.04	Put	Bond Future	1,556.2000	1.5562	1,547.3100	1.5473	(0.571)	0	0	0
2021/08/05	2032	05/05/2022	11.02	Call	Bond Future	6,235.3500	6.2353	6,239.3900	6.2394	0.065	0	0	0
2021/08/05	2032	04/08/2022	10.21	Put	Bond Future	4,152.3500	4.1524	4,140.5700	4.1406	(0.284)	0	0	0
2021/08/05	2032	04/08/2022	10.22	Call	Bond Future	3,256.6300	3.2566	3,257.9200	3.2579	0.040	0	0	0
2021/08/05	2032	04/08/2022	10.20	Put	Bond Future	4,181.4100	4.1814	4,169.6000	4.1696	(0.282)	0	0	0
2021/08/05	2032	04/08/2022			Bond Future	10.3770	90.1371	10.3746	90.1501	(0.023)	0.0000	0.0000	0
2021/08/05	2032	04/08/2022	10.21	Call	Bond Future	3,229.9500	3.2300	3,231.2200	3.2312	0.039	0	0	0
2021/08/05	2032	04/08/2022	10.22	Put	Bond Future	4,123.4400	4.1234	4,111.6800	4.1117	(0.285)	0	0	0
2021/08/05	2032	04/08/2022	10.20	Call	Bond Future	3,203.3800	3.2034	3,204.6200	3.2046	0.039	0	0	0
2021/08/05	2033	05/08/2021			Bond Future	107.8264	107.8264	107.8284	107.8284	0.002	0.0000	0.0000	0
2021/08/05	2033	04/11/2021			Bond Future	107.7560	107.7560	107.7574	107.7574	0.001	0.0000	0.0000	8,979
2021/08/05	2033	03/02/2022			Bond Future	109.0243	109.0243	109.0255	109.0255	0.001	0.0000	0.0000	0
2021/08/05	2033	05/05/2022			Bond Future	109.0699	109.0699	109.0709	109.0709	0.001	0.0000	0.0000	0
2021/08/05	2033	04/08/2022			Bond Future	110.4253	110.4253	110.4261	110.4261	0.001	0.0000	0.0000	0
2021/08/05	2037	05/08/2021	12.27	Call	Bond Future	11,245.5400	11.2455	11,023.2400	11.0232	(1.977)	0	0	0
2021/08/05	2037	05/08/2021	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	2037	05/08/2021	12.28	Call	Bond Future	11,300.1200	11.3001	11,077.8200	11.0778	(1.967)	0	0	0
2021/08/05	2037	05/08/2021	12.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	2037	05/08/2021			Bond Future	10.4221	85.6360	10.4550	85.4138	0.316	0.0000	0.0000	0
2021/08/05	2037	05/08/2021	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	2037	05/08/2021	12.26	Call	Bond Future	11,190.8900	11.1909	10,968.5900	10.9686	(1.986)	0	0	0
2021/08/05	2037	04/11/2021	12.30	Call	Bond Future	10,315.6400	10.3156	10,259.6600	10.2597	(0.543)	0	0	0
2021/08/05	2037	04/11/2021	12.30	Put	Bond Future	191.3000	0.1913	189.9500	0.1900	(0.706)	0	0	600
2021/08/05	2037	04/11/2021	11.49	Put	Bond Future	651.0700	0.6511	651.6400	0.6516	0.088	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
2021/08/05	2037	04/11/2021	11.49	Call	Bond Future	6,171.2500	6.1713	6,117.1900	6.1172	(0.876)	0	0	600
2021/08/05	2037	04/11/2021	12.82	Put	Bond Future	72.0800	0.0721	71.1200	0.0711	(1.332)	0	0	0
2021/08/05	2037	04/11/2021	12.83	Call	Bond Future	12,988.0000	12.9880	12,932.4200	12.9324	(0.428)	0	0	0
2021/08/05	2037	04/11/2021			Bond Future	10.6084	86.5501	10.6167	86.4955	0.078	0.0000	0.0000	126,488
2021/08/05	2037	04/11/2021	12.82	Call	Bond Future	12,938.3700	12.9384	12,882.7800	12.8828	(0.430)	0	0	0
2021/08/05	2037	04/11/2021	12.83	Put	Bond Future	70.5200	0.0705	69.5700	0.0696	(1.347)	0	0	0
2021/08/05	2037	04/11/2021	12.81	Call	Bond Future	12,888.7200	12.8887	12,833.1200	12.8331	(0.431)	0	0	0
2021/08/05	2037	04/11/2021	12.81	Put	Bond Future	73.6700	0.0737	72.7000	0.0727	(1.317)	0	0	0
2021/08/05	2037	03/02/2022	11.46	Call	Bond Future	5,677.3900	5.6774	5,630.2000	5.6302	(0.831)	0	0	0
2021/08/05	2037	03/02/2022	11.47	Put	Bond Future	1,588.7200	1.5887	1,597.0000	1.5970	0.521	0	0	0
2021/08/05	2037	03/02/2022	11.45	Call	Bond Future	5,633.5400	5.6335	5,586.4600	5.5865	(0.836)	0	0	0
2021/08/05	2037	03/02/2022			Bond Future	10.8000	83.2936	10.8087	83.2380	0.080	0.0000	0.0000	0
2021/08/05	2037	03/02/2022	11.46	Put	Bond Future	1,604.3800	1.6044	1,612.7700	1.6128	0.523	0	0	0
2021/08/05	2037	03/02/2022	11.47	Call	Bond Future	5,721.1200	5.7211	5,673.8200	5.6738	(0.827)	0	0	0
2021/08/05	2037	03/02/2022	11.45	Put	Bond Future	1,619.9900	1.6200	1,628.4900	1.6285	0.525	0	0	0
2021/08/05	2037	05/05/2022	11.84	Put	Bond Future	1,843.8000	1.8438	1,853.5700	1.8536	0.530	0	0	0
2021/08/05	2037	05/05/2022	11.82	Call	Bond Future	6,768.6200	6.7686	6,722.2500	6.7223	(0.685)	0	0	0
2021/08/05	2037	05/05/2022	11.83	Call	Bond Future	6,810.6700	6.8107	6,764.2100	6.7642	(0.682)	0	0	0
2021/08/05	2037	05/05/2022			Bond Future	10.9978	84.2787	11.0068	84.2224	0.082	0.0000	0.0000	0
2021/08/05	2037	05/05/2022	11.84	Call	Bond Future	6,853.0300	6.8530	6,806.4800	6.8065	(0.679)	0	0	0
2021/08/05	2037	05/05/2022	11.82	Put	Bond Future	1,872.9700	1.8730	1,882.9200	1.8829	0.531	0	0	0
2021/08/05	2037	05/05/2022	11.83	Put	Bond Future	1,858.2000	1.8582	1,868.0600	1.8681	0.531	0	0	0
2021/08/05	2037	04/08/2022	10.91	Put	Bond Future	5,050.1400	5.0501	5,075.9700	5.0760	0.511	0	0	0
2021/08/05	2037	04/08/2022	10.89	Call	Bond Future	3,162.4900	3.1625	3,131.4800	3.1315	(0.981)	0	0	0
2021/08/05	2037	04/08/2022	10.89	Put	Bond Future	5,119.9400	5.1199	5,146.0600	5.1461	0.510	0	0	0
2021/08/05	2037	04/08/2022	10.90	Call	Bond Future	3,190.2000	3.1902	3,159.0400	3.1590	(0.977)	0	0	0
2021/08/05	2037	04/08/2022			Bond Future	11.2076	81.0033	11.2170	80.9462	0.084	0.0000	0.0000	0
2021/08/05	2037	04/08/2022	10.10	Put	Bond Future	8,541.4400	8.5414	8,579.7200	8.5797	0.448	0	0	0
2021/08/05	2037	04/08/2022	10.10	Call	Bond Future	1,401.8300	1.4018	1,382.9800	1.3830	(1.345)	0	0	50
2021/08/05	2037	04/08/2022	10.91	Call	Bond Future	3,218.0100	3.2180	3,186.7100	3.1867	(0.973)	0	0	0
2021/08/05	2037	04/08/2022	11.42	Call	Bond Future	4,783.4400	4.7834	4,745.1000	4.7451	(0.802)	0	0	0
2021/08/05	2037	04/08/2022	11.42	Put	Bond Future	3,512.4100	3.5124	3,531.2000	3.5312	0.535	0	0	50
2021/08/05	2037	04/08/2022	10.90	Put	Bond Future	5,084.9500	5.0850	5,110.9200	5.1109	0.511	0	0	50
2021/08/05	2038	05/08/2021			Bond Future	119.2378	119.2378	119.2408	119.2408	0.002	0.0000	0.0000	0
2021/08/05	2038	04/11/2021			Bond Future	120.5399	120.5399	120.7796	120.7796	0.199	0.0000	0.0000	7,634
2021/08/05	2038	03/02/2022			Bond Future	120.1939	120.1939	120.4360	120.4360	0.201	0.0000	0.0000	0
2021/08/05	2038	05/05/2022			Bond Future	121.6427	121.6427	121.8875	121.8875	0.201	0.0000	0.0000	0
2021/08/05	2038	04/08/2022			Bond Future	121.3515	121.3515	121.5992	121.5992	0.204	0.0000	0.0000	0
2021/08/05	2040	05/08/2021	12.48	Call	Bond Future	12,144.9100	12.1449	11,979.1500	11.9791	(1.365)	0	0	0
2021/08/05	2040	05/08/2021	12.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	2040	05/08/2021	12.47	Call	Bond Future	12,088.0800	12.0881	11,922.3200	11.9223	(1.371)	0	0	0
2021/08/05	2040	05/08/2021	11.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	2040	05/08/2021	11.05	Call	Bond Future	3,247.2000	3.2472	3,081.4400	3.0814	(5.105)	0	0	0
2021/08/05	2040	05/08/2021			Bond Future	10.5870	87.5022	10.6100	87.3364	0.217	0.0000	0.0000	0
2021/08/05	2040	05/08/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	2040	05/08/2021	12.49	Call	Bond Future	12,201.6700	12.2017	12,035.9100	12.0359	(1.359)	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
2021/08/05	2040	05/08/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	2040	05/08/2021	11.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	2040	05/08/2021	11.55	Call	Bond Future	6,543.2200	6.5432	6,377.4600	6.3775	(2.533)	0	0	0
2021/08/05	2040	05/08/2021	14.80	Call	Bond Future	23,626.7200	23.6267	23,460.9600	23.4610	(0.702)	0	0	0
2021/08/05	2040	05/08/2021	14.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	2040	04/11/2021	12.90	Call	Bond Future	13,233.6500	13.2337	13,280.1200	13.2801	0.351	0	0	0
2021/08/05	2040	04/11/2021	12.90	Put	Bond Future	97.5300	0.0975	93.0400	0.0930	(4.604)	0	0	0
2021/08/05	2040	04/11/2021	12.89	Call	Bond Future	13,181.8000	13.1818	13,228.1900	13.2282	0.352	0	0	0
2021/08/05	2040	04/11/2021	12.89	Put	Bond Future	99.5900	0.0996	95.0200	0.0950	(4.589)	0	0	0
2021/08/05	2040	04/11/2021			Bond Future	10.7699	88.4361	10.7627	88.4871	(0.067)	0.0000	0.0000	85,801
2021/08/05	2040	04/11/2021	12.91	Call	Bond Future	13,285.4700	13.2855	13,332.0100	13.3320	0.350	0	0	0
2021/08/05	2040	04/11/2021	12.91	Put	Bond Future	95.5100	0.0955	91.0900	0.0911	(4.628)	0	0	0
2021/08/05	2040	03/02/2022	11.58	Put	Bond Future	1,739.4000	1.7394	1,715.9600	1.7160	(1.348)	0	0	0
2021/08/05	2040	03/02/2022	11.59	Call	Bond Future	5,878.4500	5.8785	5,906.3500	5.9063	0.475	0	0	0
2021/08/05	2040	03/02/2022	11.57	Put	Bond Future	1,756.6700	1.7567	1,733.0800	1.7331	(1.343)	0	0	0
2021/08/05	2040	03/02/2022			Bond Future	10.9579	84.9510	10.9505	85.0023	(0.068)	0.0000	0.0000	0
2021/08/05	2040	03/02/2022	11.58	Call	Bond Future	5,832.3300	5.8323	5,860.0900	5.8601	0.476	0	0	0
2021/08/05	2040	03/02/2022	11.59	Put	Bond Future	1,722.3100	1.7223	1,699.0100	1.6990	(1.353)	0	0	0
2021/08/05	2040	03/02/2022	11.57	Call	Bond Future	5,786.3100	5.7863	5,813.9200	5.8139	0.477	0	0	0
2021/08/05	2040	05/05/2022	10.57	Put	Bond Future	6,187.2000	6.1872	6,147.6400	6.1476	(0.639)	0	0	0
2021/08/05	2040	05/05/2022	10.57	Call	Bond Future	2,171.1800	2.1712	2,183.3600	2.1834	0.561	0	0	1,200
2021/08/05	2040	05/05/2022	13.04	Call	Bond Future	12,156.0800	12.1561	12,195.4600	12.1955	0.324	0	0	0
2021/08/05	2040	05/05/2022	13.04	Put	Bond Future	945.3300	0.9453	932.9700	0.9330	(1.307)	0	0	1,200
2021/08/05	2040	05/05/2022	11.91	Put	Bond Future	2,163.1700	2.1632	2,140.9800	2.1410	(1.026)	0	0	0
2021/08/05	2040	05/05/2022	11.92	Call	Bond Future	7,024.0300	7.0240	7,053.6900	7.0537	0.422	0	0	0
2021/08/05	2040	05/05/2022	11.92	Put	Bond Future	2,146.5600	2.1466	2,124.4800	2.1245	(1.029)	0	0	0
2021/08/05	2040	05/05/2022			Bond Future	11.1515	85.9558	11.1438	86.0075	(0.070)	0.0000	0.0000	0
2021/08/05	2040	05/05/2022	9.82	Put	Bond Future	10,398.7900	10.3988	10,351.5600	10.3516	(0.454)	0	0	0
2021/08/05	2040	05/05/2022	9.82	Call	Bond Future	743.8500	0.7439	748.3600	0.7484	0.606	0	0	1,200
2021/08/05	2040	05/05/2022	11.91	Call	Bond Future	6,980.1100	6.9801	7,009.6600	7.0097	0.423	0	0	0
2021/08/05	2040	05/05/2022	11.90	Call	Bond Future	6,936.2400	6.9362	6,965.6800	6.9657	0.424	0	0	0
2021/08/05	2040	05/05/2022	11.90	Put	Bond Future	2,179.9100	2.1799	2,157.6100	2.1576	(1.023)	0	0	0
2021/08/05	2040	04/08/2022	11.05	Call	Bond Future	3,428.8800	3.4289	3,446.6800	3.4467	0.519	0	0	0
2021/08/05	2040	04/08/2022	11.05	Put	Bond Future	5,449.6100	5.4496	5,415.2200	5.4152	(0.631)	0	0	0
2021/08/05	2040	04/08/2022			Bond Future	11.3567	82.4491	11.3486	82.5013	(0.071)	0.0000	0.0000	0
2021/08/05	2040	04/08/2022	11.04	Call	Bond Future	3,399.3900	3.3994	3,417.0700	3.4171	0.520	0	0	0
2021/08/05	2040	04/08/2022	11.04	Put	Bond Future	5,487.3100	5.4873	5,452.8000	5.4528	(0.629)	0	0	0
2021/08/05	2040	04/08/2022	11.03	Call	Bond Future	3,370.0300	3.3700	3,387.5800	3.3876	0.521	0	0	0
2021/08/05	2040	04/08/2022	11.03	Put	Bond Future	5,525.2300	5.5252	5,490.5900	5.4906	(0.627)	0	0	0
2021/08/05	2044	05/08/2021	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	2044	05/08/2021	12.61	Call	Bond Future	12,492.2600	12.4923	12,323.6400	12.3236	(1.350)	0	0	0
2021/08/05	2044	05/08/2021	12.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	2044	05/08/2021			Bond Future	10.6569	84.0970	10.6800	83.9284	0.216	0.0000	0.0000	0
2021/08/05	2044	05/08/2021	12.60	Call	Bond Future	12,436.5700	12.4366	12,267.9500	12.2680	(1.356)	0	0	0
2021/08/05	2044	05/08/2021	12.59	Call	Bond Future	12,380.8000	12.3808	12,212.1800	12.2122	(1.362)	0	0	0
2021/08/05	2044	05/08/2021	12.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	2044	04/11/2021	12.91	Call	Bond Future	12,966.0100	12.9660	13,012.0500	13.0120	0.355	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
2021/08/05	2044	04/11/2021	12.91	Put	Bond Future	113.8600	0.1139	108.8000	0.1088	(4.444)	0	0	0
2021/08/05	2044	04/11/2021			Bond Future	10.8321	84.9947	10.8249	85.0458	(0.066)	0.0000	0.0000	61,271
2021/08/05	2044	04/11/2021	12.90	Call	Bond Future	12,914.8500	12.9148	12,960.8100	12.9608	0.356	0	0	0
2021/08/05	2044	04/11/2021	12.90	Put	Bond Future	116.1800	0.1162	111.0400	0.1110	(4.424)	0	0	0
2021/08/05	2044	04/11/2021	12.89	Call	Bond Future	12,863.6600	12.8637	12,909.5400	12.9095	0.357	0	0	0
2021/08/05	2044	04/11/2021	12.89	Put	Bond Future	118.5400	0.1185	113.3200	0.1133	(4.404)	0	0	0
2021/08/05	2044	03/02/2022	11.60	Call	Bond Future	5,736.3800	5.7364	5,763.6900	5.7637	0.476	0	0	0
2021/08/05	2044	03/02/2022	11.60	Put	Bond Future	1,821.6500	1.8216	1,797.6000	1.7976	(1.320)	0	0	0
2021/08/05	2044	03/02/2022	11.59	Call	Bond Future	5,690.5000	5.6905	5,717.6600	5.7177	0.477	0	0	0
2021/08/05	2044	03/02/2022	11.59	Put	Bond Future	1,839.6700	1.8397	1,815.4700	1.8155	(1.315)	0	0	0
2021/08/05	2044	03/02/2022			Bond Future	11.0119	81.5951	11.0045	81.6464	(0.067)	0.0000	0.0000	0
2021/08/05	2044	03/02/2022	11.61	Call	Bond Future	5,782.5600	5.7826	5,810.0100	5.8100	0.475	0	0	0
2021/08/05	2044	03/02/2022	11.61	Put	Bond Future	1,804.0200	1.8040	1,780.1100	1.7801	(1.325)	0	0	0
2021/08/05	2044	05/05/2022	11.92	Call	Bond Future	6,886.9000	6.8869	6,916.0800	6.9161	0.424	0	0	0
2021/08/05	2044	05/05/2022	11.92	Put	Bond Future	2,243.5700	2.2436	2,220.9600	2.2210	(1.008)	0	0	0
2021/08/05	2044	05/05/2022	11.91	Call	Bond Future	6,843.1100	6.8431	6,872.1800	6.8722	0.425	0	0	0
2021/08/05	2044	05/05/2022	11.91	Put	Bond Future	2,260.8600	2.2609	2,238.1400	2.2381	(1.005)	0	0	0
2021/08/05	2044	05/05/2022			Bond Future	11.1967	82.5602	11.1890	82.6120	(0.069)	0.0000	0.0000	0
2021/08/05	2044	05/05/2022	11.93	Call	Bond Future	6,930.9900	6.9310	6,960.2800	6.9603	0.423	0	0	0
2021/08/05	2044	05/05/2022	11.93	Put	Bond Future	2,226.6700	2.2267	2,204.1700	2.2042	(1.010)	0	0	0
2021/08/05	2044	04/08/2022	11.09	Call	Bond Future	3,455.7900	3.4558	3,473.7200	3.4737	0.519	0	0	0
2021/08/05	2044	04/08/2022	11.09	Put	Bond Future	5,479.2600	5.4793	5,444.7900	5.4448	(0.629)	0	0	0
2021/08/05	2044	04/08/2022	11.08	Call	Bond Future	3,425.9700	3.4260	3,443.7800	3.4438	0.520	0	0	0
2021/08/05	2044	04/08/2022	11.08	Put	Bond Future	5,517.8600	5.5179	5,483.2700	5.4833	(0.627)	0	0	0
2021/08/05	2044	04/08/2022			Bond Future	11.3922	79.1390	11.3843	79.1914	(0.070)	0.0000	0.0000	0
2021/08/05	2044	04/08/2022	11.10	Call	Bond Future	3,485.7300	3.4857	3,503.7900	3.5038	0.518	0	0	0
2021/08/05	2044	04/08/2022	11.10	Put	Bond Future	5,440.8800	5.4409	5,406.5400	5.4065	(0.631)	0	0	0
2021/08/05	2046	05/08/2021			Bond Future	108.3374	108.3374	108.3403	108.3403	0.003	0.0000	0.0000	0
2021/08/05	2046	04/11/2021			Bond Future	107.6831	107.6831	107.6854	107.6854	0.002	0.0000	0.0000	18,100
2021/08/05	2046	03/02/2022			Bond Future	108.9508	108.9508	108.9527	108.9527	0.002	0.0000	0.0000	0
2021/08/05	2046	05/05/2022			Bond Future	108.3953	108.3953	108.3973	108.3973	0.002	0.0000	0.0000	0
2021/08/05	2046	04/08/2022			Bond Future	109.7425	109.7425	109.7444	109.7444	0.002	0.0000	0.0000	0
2021/08/05	2050	05/08/2021			Bond Future	109.8830	109.8830	109.8859	109.8859	0.003	0.0000	0.0000	0
2021/08/05	2050	04/11/2021			Bond Future	111.0829	111.0829	111.0854	111.0854	0.002	0.0000	0.0000	10,845
2021/08/05	2050	03/02/2022			Bond Future	110.4294	110.4294	110.4314	110.4314	0.002	0.0000	0.0000	0
2021/08/05	2050	05/05/2022			Bond Future	111.7606	111.7606	111.7624	111.7624	0.002	0.0000	0.0000	0
2021/08/05	2050	04/08/2022			Bond Future	111.1466	111.1466	111.1485	111.1485	0.002	0.0000	0.0000	0
2021/08/05	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	AL37	05/08/2021			Index Future	798.1160	798.1160	797.8600	797.8600	(0.032)	0.0000	0.0000	0
2021/08/05	AL37	04/11/2021			Index Future	806.7290	806.7290	807.1400	807.1400	0.051	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
2021/08/05	AL37	03/02/2022			Index Future	816.0310	816.0310	816.4440	816.4440	0.051	0.0000	0.0000	0
2021/08/05	AL37	05/05/2022			Index Future	825.6710	825.6710	826.0870	826.0870	0.050	0.0000	0.0000	0
2021/08/05	AL37	04/08/2022			Index Future	835.6330	835.6330	836.0530	836.0530	0.050	0.0000	0.0000	0
2021/08/05	AL7T	05/08/2021			Index Future	913.6300	913.6300	912.8750	912.8750	(0.083)	0.0000	0.0000	0
2021/08/05	AL7T	04/11/2021			Index Future	923.4900	923.4900	923.1140	923.1140	(0.041)	0.0000	0.0000	0
2021/08/05	AL7T	03/02/2022			Index Future	934.1380	934.1380	933.7540	933.7540	(0.041)	0.0000	0.0000	0
2021/08/05	AL7T	05/05/2022			Index Future	945.1730	945.1730	944.7840	944.7840	(0.041)	0.0000	0.0000	0
2021/08/05	AL7T	04/08/2022			Index Future	956.5770	956.5770	956.1820	956.1820	(0.041)	0.0000	0.0000	0
2021/08/05	ALBI	05/08/2021			Index Future	801.9890	801.9890	801.0220	801.0220	(0.121)	0.0000	0.0000	0
2021/08/05	ALBI	04/11/2021			Index Future	810.6450	810.6450	810.6690	810.6690	0.003	0.0000	0.0000	115
2021/08/05	ALBI	03/02/2022			Index Future	819.9910	819.9910	820.0130	820.0130	0.003	0.0000	0.0000	0
2021/08/05	ALBI	05/05/2022			Index Future	829.6780	829.6780	829.6990	829.6990	0.003	0.0000	0.0000	0
2021/08/05	ALBI	04/08/2022			Index Future	839.6880	839.6880	839.7090	839.7090	0.003	0.0000	0.0000	0
2021/08/05	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	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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2021/08/05	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/05	ES33	05/08/2021			Bond Future	11.1076	79.3277	11.1400	79.1516	0.292	0.0000	0.0000	0
2021/08/05	ES33	04/11/2021			Bond Future	11.3403	76.4190	11.3481	76.3779	0.069	0.0000	0.0000	350
2021/08/05	ES33	03/02/2022			Bond Future	11.5812	77.3189	11.5894	77.2770	0.071	0.0000	0.0000	0
2021/08/05	ES33	05/05/2022			Bond Future	11.8252	74.4736	11.8337	74.4312	0.072	0.0000	0.0000	0
2021/08/05	ES33	04/08/2022			Bond Future	12.0801	75.3519	12.0890	75.3088	0.074	0.0000	0.0000	0
2021/08/05	ES42	05/08/2021			Bond Future	11.6875	77.8027	11.7050	77.6952	0.150	0.0000	0.0000	0
2021/08/05	ES42	04/11/2021			Bond Future	11.9100	74.3946	11.8970	74.4717	(0.109)	0.0000	0.0000	4,779
2021/08/05	ES42	03/02/2022			Bond Future	12.1331	75.2712	12.1196	75.3490	(0.111)	0.0000	0.0000	0
2021/08/05	ES42	05/05/2022			Bond Future	12.3671	71.9206	12.3530	71.9992	(0.114)	0.0000	0.0000	0
2021/08/05	ES42	04/08/2022			Bond Future	12.6048	72.7670	12.5902	72.8465	(0.116)	0.0000	0.0000	0
2021/08/05	GOVI	05/08/2021	719.14	Call	GOVI	730,500.0000	73.0500	721,290.0000	72.1290	(1.261)	0	0	0
2021/08/05	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	GOVI	05/08/2021	719.13	Call	GOVI	730,600.0000	73.0600	721,390.0000	72.1390	(1.261)	0	0	0
2021/08/05	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	GOVI	05/08/2021			GOVI	792.1900	792.1900	791.2690	791.2690	(0.116)	0.0000	0.0000	0
2021/08/05	GOVI	05/08/2021	719.15	Call	GOVI	730,400.0000	73.0400	721,190.0000	72.1190	(1.261)	0	0	0
2021/08/05	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	GOVI	04/11/2021	728.41	Call	GOVI	723,300.0000	72.3300	723,310.0000	72.3310	0.001	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
2021/08/05	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	GOVI	04/11/2021	728.40	Call	GOVI	723,400.0000	72.3400	723,410.0000	72.3410	0.001	0	0	0
2021/08/05	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	GOVI	04/11/2021			GOVI	800.7400	800.7400	800.7410	800.7410	0.000	0.0000	0.0000	984
2021/08/05	GOVI	04/11/2021	728.42	Call	GOVI	723,200.0000	72.3200	723,210.0000	72.3210	0.001	0	0	0
2021/08/05	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	GOVI	03/02/2022	792.76	Call	GOVI	172,120.0000	17.2120	172,110.0000	17.2110	(0.006)	0	0	0
2021/08/05	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	GOVI	03/02/2022			GOVI	809.9720	809.9720	809.9710	809.9710	0.000	0.0000	0.0000	0
2021/08/05	GOVI	03/02/2022	792.75	Call	GOVI	172,220.0000	17.2220	172,210.0000	17.2210	(0.006)	0	0	0
2021/08/05	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	GOVI	03/02/2022	792.74	Call	GOVI	172,320.0000	17.2320	172,310.0000	17.2310	(0.006)	0	0	0
2021/08/05	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	GOVI	05/05/2022	788.25	Call	GOVI	312,910.0000	31.2910	312,880.0000	31.2880	(0.010)	0	0	0
2021/08/05	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	GOVI	05/05/2022			GOVI	819.5410	819.5410	819.5380	819.5380	0.000	0.0000	0.0000	0
2021/08/05	GOVI	05/05/2022	788.24	Call	GOVI	313,010.0000	31.3010	312,980.0000	31.2980	(0.010)	0	0	0
2021/08/05	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	GOVI	05/05/2022	788.23	Call	GOVI	313,110.0000	31.3110	313,080.0000	31.3080	(0.010)	0	0	0
2021/08/05	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	GOVI	04/08/2022	819.28	Call	GOVI	101,490.0000	10.1490	101,450.0000	10.1450	(0.039)	0	0	0
2021/08/05	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	GOVI	04/08/2022			GOVI	829.4290	829.4290	829.4250	829.4250	0.000	0.0000	0.0000	0
2021/08/05	GOVI	04/08/2022	819.27	Call	GOVI	101,590.0000	10.1590	101,550.0000	10.1550	(0.039)	0	0	0
2021/08/05	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	GOVI	04/08/2022	819.26	Call	GOVI	101,690.0000	10.1690	101,650.0000	10.1650	(0.039)	0	0	0
2021/08/05	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/08/05	IGOV	05/08/2021			Index Future	292.3300	292.3300	292.3290	292.3290	0.000	0.0000	0.0000	0
2021/08/05	IGOV	04/11/2021			Index Future	295.5580	295.5580	295.6240	295.6240	0.022	0.0000	0.0000	475
2021/08/05	IGOV	03/02/2022			Index Future	299.0370	299.0370	299.1030	299.1030	0.022	0.0000	0.0000	0
2021/08/05	IGOV	05/05/2022			Index Future	302.6410	302.6410	302.7070	302.7070	0.022	0.0000	0.0000	0
2021/08/05	IGOV	04/08/2022			Index Future	306.3630	306.3630	306.4300	306.4300	0.022	0.0000	0.0000	0
2021/08/05	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/08/05	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/08/05	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/08/05	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/08/05	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/08/05	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/08/05	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/08/05	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/08/05	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/08/05	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/08/05	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0

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2021/08/05	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/08/05	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/08/05	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/08/05	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/08/05	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/08/05	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/08/05	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/08/05	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/08/05	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/08/05	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/08/05	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/08/05	JBAF	18/08/2021			Jibar Tradeable Future	3.6850	96.3150	3.6950	96.3050	0.271	0.0000	0.0000	0
2021/08/05	JBAF	15/09/2021			Jibar Tradeable Future	3.7150	96.2850	3.7250	96.2750	0.269	0.0000	0.0000	30,000
2021/08/05	JBAF	20/10/2021			Jibar Tradeable Future	3.8000	96.2000	3.8100	96.1900	0.263	0.0000	0.0000	0
2021/08/05	JBAF	17/11/2021			Jibar Tradeable Future	3.8300	96.1700	3.8300	96.1700	0.000	0.0000	0.0000	0
2021/08/05	JBAF	15/12/2021			Jibar Tradeable Future	3.9550	96.0450	3.9650	96.0350	0.253	0.0000	0.0000	0
2021/08/05	JBAF	19/01/2022			Jibar Tradeable Future	4.0000	96.0000	4.0100	95.9900	0.250	0.0000	0.0000	0
2021/08/05	JBAF	16/03/2022			Jibar Tradeable Future	4.1800	95.8200	4.2100	95.7900	0.718	0.0000	0.0000	0
2021/08/05	JBAF	15/06/2022			Jibar Tradeable Future	4.5300	95.4700	4.5650	95.4350	0.773	0.0000	0.0000	471
2021/08/05	JBAF	21/09/2022			Jibar Tradeable Future	4.7300	95.2700	4.7800	95.2200	1.057	0.0000	0.0000	0
2021/08/05	JBAF	21/12/2022			Jibar Tradeable Future	5.0200	94.9800	5.0700	94.9300	0.996	0.0000	0.0000	0
2021/08/05	JBAF	15/03/2023			Jibar Tradeable Future	5.2050	94.7950	5.2650	94.7350	1.153	0.0000	0.0000	0
2021/08/05	JBAF	21/06/2023			Jibar Tradeable Future	5.4150	94.5850	5.4750	94.5250	1.108	0.0000	0.0000	0
2021/08/05	R023	05/08/2021	5.30	Call	Bond Future	490.0900	0.4901	484.7700	0.4848	(1.086)	0	0	0
2021/08/05	R023	05/08/2021	5.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	R023	05/08/2021	5.29	Call	Bond Future	474.9800	0.4750	469.6600	0.4697	(1.120)	0	0	0
2021/08/05	R023	05/08/2021	5.29	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	R023	05/08/2021			Bond Future	4.9765	107.5488	4.9800	107.5435	0.070	0.0000	0.0000	0
2021/08/05	R023	05/08/2021	5.31	Call	Bond Future	505.1900	0.5052	499.8700	0.4999	(1.053)	0	0	0
2021/08/05	R023	05/08/2021	5.31	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	R023	04/11/2021	4.91	Call	Bond Future	104.5900	0.1046	81.9400	0.0819	(21.656)	0	0	0
2021/08/05	R023	04/11/2021	4.91	Put	Bond Future	354.7000	0.3547	407.0600	0.4071	14.762	0	0	0
2021/08/05	R023	04/11/2021	4.90	Call	Bond Future	99.8800	0.0999	77.9500	0.0780	(21.956)	0	0	0
2021/08/05	R023	04/11/2021	4.90	Put	Bond Future	362.8300	0.3628	415.9100	0.4159	14.629	0	0	0
2021/08/05	R023	04/11/2021			Bond Future	5.1051	104.7896	5.1637	104.7146	1.149	0.0000	0.0000	13,768
2021/08/05	R023	04/11/2021	4.92	Call	Bond Future	109.6100	0.1096	86.2300	0.0862	(21.330)	0	0	0
2021/08/05	R023	04/11/2021	4.92	Put	Bond Future	346.8800	0.3469	398.5100	0.3985	14.884	0	0	0
2021/08/05	R023	03/02/2022	5.08	Call	Bond Future	178.8600	0.1789	149.2700	0.1493	(16.544)	0	0	0
2021/08/05	R023	03/02/2022	5.08	Put	Bond Future	333.1100	0.3331	379.7500	0.3798	14.001	0	0	0
2021/08/05	R023	03/02/2022			Bond Future	5.2290	105.9977	5.3028	105.9215	1.411	0.0000	0.0000	0
2021/08/05	R023	03/02/2022	5.07	Call	Bond Future	174.1600	0.1742	145.0800	0.1451	(16.697)	0	0	0
2021/08/05	R023	03/02/2022	5.07	Put	Bond Future	338.7800	0.3388	385.9300	0.3859	13.918	0	0	0
2021/08/05	R023	03/02/2022	5.06	Call	Bond Future	169.2400	0.1692	140.6800	0.1407	(16.875)	0	0	0
2021/08/05	R023	03/02/2022	5.06	Put	Bond Future	344.2200	0.3442	391.8900	0.3919	13.849	0	0	0
2021/08/05	R023	05/05/2022	6.31	Call	Bond Future	822.4000	0.8224	759.4800	0.7595	(7.651)	0	0	0

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2021/08/05	R023	05/05/2022	6.31	Put	Bond Future	79.2600	0.0793	93.6600	0.0937	18.168	0	0	0
2021/08/05	R023	05/05/2022			Bond Future	5.3681	103.3401	5.4655	103.2628	1.816	0.0000	0.0000	0
2021/08/05	R023	05/05/2022	6.30	Call	Bond Future	815.5200	0.8155	752.7700	0.7528	(7.694)	0	0	0
2021/08/05	R023	05/05/2022	6.30	Put	Bond Future	80.2200	0.0802	94.7900	0.0948	18.163	0	0	0
2021/08/05	R023	05/05/2022	6.29	Call	Bond Future	808.6400	0.8086	746.0500	0.7461	(7.740)	0	0	0
2021/08/05	R023	05/05/2022	6.29	Put	Bond Future	81.1900	0.0812	95.9200	0.0959	18.143	0	0	0
2021/08/05	R023	04/08/2022	6.05	Call	Bond Future	417.2800	0.4173	367.1500	0.3672	(12.014)	0	0	0
2021/08/05	R023	04/08/2022	6.05	Put	Bond Future	158.5900	0.1586	187.6000	0.1876	18.292	0	0	0
2021/08/05	R023	04/08/2022			Bond Future	5.5814	104.5694	5.7246	104.4903	2.564	0.0000	0.0000	0
2021/08/05	R023	04/08/2022	6.04	Call	Bond Future	413.3200	0.4133	363.4300	0.3634	(12.071)	0	0	0
2021/08/05	R023	04/08/2022	6.04	Put	Bond Future	160.1400	0.1601	189.3900	0.1894	18.265	0	0	0
2021/08/05	R023	04/08/2022	6.03	Call	Bond Future	409.3900	0.4094	359.7300	0.3597	(12.130)	0	0	0
2021/08/05	R023	04/08/2022	6.03	Put	Bond Future	161.7100	0.1617	191.1900	0.1912	18.230	0	0	0
2021/08/05	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	R035	05/08/2021	5.31	Put	Bond Future	43,541.7500	43.5418	43,696.1100	43.6961	0.355	0	0	0
2021/08/05	R035	05/08/2021	11.37	Call	Bond Future	7,647.8400	7.6478	7,493.4800	7.4935	(2.018)	0	0	0
2021/08/05	R035	05/08/2021	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	R035	05/08/2021			Bond Future	10.1672	94.5489	10.1900	94.3946	0.224	0.0000	0.0000	0
2021/08/05	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	R035	05/08/2021	5.30	Put	Bond Future	43,658.3300	43.6583	43,812.6900	43.8127	0.354	0	0	0
2021/08/05	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	R035	05/08/2021	5.29	Put	Bond Future	43,775.0400	43.7750	43,929.4000	43.9294	0.353	0	0	0
2021/08/05	R035	05/08/2021	10.77	Call	Bond Future	3,955.1800	3.9552	3,800.8200	3.8008	(3.903)	0	0	0
2021/08/05	R035	05/08/2021	10.77	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	R035	05/08/2021	10.02	Put	Bond Future	1,017.2100	1.0172	1,159.5600	1.1596	13.994	0	0	0
2021/08/05	R035	05/08/2021	10.02	Call	Bond Future	12.0100	0.0120	0.0000	0.0000	(100.000)	0	0	0
2021/08/05	R035	04/11/2021	11.20	Put	Bond Future	694.7200	0.6947	695.4300	0.6954	0.102	0	0	350
2021/08/05	R035	04/11/2021	10.60	Call	Bond Future	3,200.9300	3.2009	3,155.4200	3.1554	(1.422)	0	0	0
2021/08/05	R035	04/11/2021	10.60	Put	Bond Future	1,649.6500	1.6497	1,658.0600	1.6581	0.510	0	0	350
2021/08/05	R035	04/11/2021	10.11	Put	Bond Future	3,205.8400	3.2058	3,226.7300	3.2267	0.652	0	0	0
2021/08/05	R035	04/11/2021	10.11	Call	Bond Future	1,526.9300	1.5269	1,493.9000	1.4939	(2.163)	0	0	350
2021/08/05	R035	04/11/2021	10.12	Put	Bond Future	3,165.6600	3.1657	3,186.2500	3.1863	0.650	0	0	0
2021/08/05	R035	04/11/2021	10.12	Call	Bond Future	1,554.3600	1.5544	1,521.0300	1.5210	(2.144)	0	0	400
2021/08/05	R035	04/11/2021	10.62	Put	Bond Future	1,603.6700	1.6037	1,611.6900	1.6117	0.500	0	0	0
2021/08/05	R035	04/11/2021	10.62	Call	Bond Future	3,283.2800	3.2833	3,237.3800	3.2374	(1.398)	0	0	400
2021/08/05	R035	04/11/2021	11.75	Put	Bond Future	299.6600	0.2997	298.4300	0.2984	(0.410)	0	0	782
2021/08/05	R035	04/11/2021	11.08	Call	Bond Future	5,386.0200	5.3860	5,333.7500	5.3338	(0.970)	0	0	0
2021/08/05	R035	04/11/2021	11.08	Put	Bond Future	828.0600	0.8281	829.7100	0.8297	0.199	0	0	782
2021/08/05	R035	04/11/2021	10.23	Put	Bond Future	2,747.2800	2.7473	2,764.6500	2.7646	0.632	0	0	0
2021/08/05	R035	04/11/2021	12.53	Call	Bond Future	12,856.4700	12.8565	12,801.5400	12.8015	(0.427)	0	0	0
2021/08/05	R035	04/11/2021	12.53	Put	Bond Future	75.9300	0.0759	74.9200	0.0749	(1.330)	0	0	0
2021/08/05	R035	04/11/2021			Bond Future	10.3615	91.0838	10.3697	91.0299	0.079	0.0000	0.0000	81,508
2021/08/05	R035	04/11/2021	11.20	Call	Bond Future	5,981.0300	5.9810	5,927.8200	5.9278	(0.890)	0	0	0
2021/08/05	R035	04/11/2021	13.82	Call	Bond Future	19,142.2700	19.1423	19,088.2500	19.0883	(0.282)	0	0	0
2021/08/05	R035	04/11/2021	13.82	Put	Bond Future	2.9100	0.0029	2.8100	0.0028	(3.436)	0	0	400
2021/08/05	R035	04/11/2021	11.75	Call	Bond Future	8,810.3100	8.8103	8,755.1600	8.7552	(0.626)	0	0	0
2021/08/05	R035	04/11/2021	10.23	Call	Bond Future	1,874.9900	1.8750	1,838.4400	1.8384	(1.949)	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
2021/08/05	R035	04/11/2021	12.52	Call	Bond Future	12,805.5600	12.8056	12,750.6200	12.7506	(0.429)	0	0	0
2021/08/05	R035	04/11/2021	12.52	Put	Bond Future	77.6300	0.0776	76.6100	0.0766	(1.314)	0	0	0
2021/08/05	R035	04/11/2021	12.51	Call	Bond Future	12,754.6200	12.7546	12,699.6700	12.6997	(0.431)	0	0	0
2021/08/05	R035	04/11/2021	12.51	Put	Bond Future	79.3600	0.0794	78.3300	0.0783	(1.298)	0	0	0
2021/08/05	R035	03/02/2022	11.05	Put	Bond Future	1,916.7200	1.9167	1,927.0200	1.9270	0.537	0	0	1,600
2021/08/05	R035	03/02/2022	10.35	Put	Bond Future	3,817.5700	3.8176	3,839.7000	3.8397	0.580	0	0	0
2021/08/05	R035	03/02/2022	10.35	Call	Bond Future	2,449.8300	2.4498	2,417.1500	2.4172	(1.334)	0	0	1,600
2021/08/05	R035	03/02/2022	11.28	Call	Bond Future	5,962.1600	5.9622	5,914.9500	5.9150	(0.792)	0	0	0
2021/08/05	R035	03/02/2022	11.28	Put	Bond Future	1,531.3900	1.5314	1,538.9900	1.5390	0.496	0	0	200
2021/08/05	R035	03/02/2022	10.26	Put	Bond Future	4,151.9900	4.1520	4,175.9700	4.1760	0.578	0	0	0
2021/08/05	R035	03/02/2022	10.26	Call	Bond Future	2,192.8000	2.1928	2,161.9700	2.1620	(1.406)	0	0	200
2021/08/05	R035	03/02/2022	11.73	Call	Bond Future	8,032.2400	8.0322	7,981.3200	7.9813	(0.634)	0	0	0
2021/08/05	R035	03/02/2022	11.73	Put	Bond Future	989.1300	0.9891	993.0200	0.9930	0.393	0	0	280
2021/08/05	R035	03/02/2022	11.03	Call	Bond Future	4,880.8300	4.8808	4,836.5800	4.8366	(0.907)	0	0	0
2021/08/05	R035	03/02/2022	11.39	Call	Bond Future	6,455.9400	6.4559	6,407.6400	6.4076	(0.748)	0	0	0
2021/08/05	R035	03/02/2022	11.39	Put	Bond Future	1,375.4300	1.3754	1,381.9400	1.3819	0.473	0	0	683
2021/08/05	R035	03/02/2022	10.65	Call	Bond Future	3,416.8000	3.4168	3,378.4500	3.3785	(1.122)	0	0	0
2021/08/05	R035	03/02/2022	11.23	Call	Bond Future	5,741.0900	5.7411	5,694.4100	5.6944	(0.813)	0	0	0
2021/08/05	R035	03/02/2022	11.23	Put	Bond Future	1,608.0900	1.6081	1,616.2200	1.6162	0.506	0	0	0
2021/08/05	R035	03/02/2022	11.22	Call	Bond Future	5,697.1300	5.6971	5,650.5700	5.6506	(0.817)	0	0	0
2021/08/05	R035	03/02/2022	11.22	Put	Bond Future	1,623.8700	1.6239	1,632.1200	1.6321	0.508	0	0	0
2021/08/05	R035	03/02/2022			Bond Future	10.5614	92.1340	10.5700	92.0792	0.081	0.0000	0.0000	0
2021/08/05	R035	03/02/2022	11.05	Call	Bond Future	4,964.9500	4.9650	4,920.4400	4.9204	(0.896)	0	0	0
2021/08/05	R035	03/02/2022	11.88	Call	Bond Future	8,744.1100	8.7441	8,692.3200	8.6923	(0.592)	0	0	0
2021/08/05	R035	03/02/2022	11.88	Put	Bond Future	856.6000	0.8566	859.6200	0.8596	0.353	0	0	1,800
2021/08/05	R035	03/02/2022	11.03	Put	Bond Future	1,954.3800	1.9544	1,964.9400	1.9649	0.540	0	0	280
2021/08/05	R035	03/02/2022	10.10	Put	Bond Future	4,791.0100	4.7910	4,818.4400	4.8184	0.573	0	0	0
2021/08/05	R035	03/02/2022	10.10	Call	Bond Future	1,766.5300	1.7665	1,739.1500	1.7391	(1.550)	0	0	280
2021/08/05	R035	03/02/2022	10.65	Put	Bond Future	2,852.6300	2.8526	2,869.0900	2.8691	0.577	0	0	683
2021/08/05	R035	03/02/2022	9.70	Put	Bond Future	6,683.8600	6.6839	6,720.2900	6.7203	0.545	0	0	0
2021/08/05	R035	03/02/2022	9.70	Call	Bond Future	916.6100	0.9166	898.2300	0.8982	(2.005)	0	0	683
2021/08/05	R035	03/02/2022	11.24	Call	Bond Future	5,785.1200	5.7851	5,738.3400	5.7383	(0.809)	0	0	0
2021/08/05	R035	03/02/2022	11.24	Put	Bond Future	1,592.4500	1.5925	1,600.4800	1.6005	0.504	0	0	0
2021/08/05	R035	05/05/2022	11.64	Call	Bond Future	7,032.4300	7.0324	6,986.0400	6.9860	(0.660)	0	0	0
2021/08/05	R035	05/05/2022	11.64	Put	Bond Future	1,793.3900	1.7934	1,802.6600	1.8027	0.517	0	0	0
2021/08/05	R035	05/05/2022	11.63	Call	Bond Future	6,989.8300	6.9898	6,943.5200	6.9435	(0.663)	0	0	0
2021/08/05	R035	05/05/2022	11.63	Put	Bond Future	1,807.7200	1.8077	1,817.0700	1.8171	0.517	0	0	0
2021/08/05	R035	05/05/2022			Bond Future	10.7597	88.7451	10.7686	88.6895	0.083	0.0000	0.0000	0
2021/08/05	R035	05/05/2022	11.65	Call	Bond Future	7,074.8400	7.0748	7,028.3500	7.0284	(0.657)	0	0	0
2021/08/05	R035	05/05/2022	11.65	Put	Bond Future	1,778.9300	1.7789	1,788.1000	1.7881	0.515	0	0	0
2021/08/05	R035	04/08/2022	10.64	Call	Bond Future	3,136.4100	3.1364	3,105.9900	3.1060	(0.970)	0	0	0
2021/08/05	R035	04/08/2022	10.64	Put	Bond Future	5,152.8200	5.1528	5,178.8200	5.1788	0.505	0	0	100
2021/08/05	R035	04/08/2022	9.84	Put	Bond Future	8,595.6900	8.5957	8,633.7700	8.6338	0.443	0	0	0
2021/08/05	R035	04/08/2022	9.84	Call	Bond Future	1,373.2900	1.3733	1,354.9500	1.3550	(1.335)	0	0	100
2021/08/05	R035	04/08/2022	10.72	Call	Bond Future	3,360.4000	3.3604	3,328.8100	3.3288	(0.940)	0	0	0
2021/08/05	R035	04/08/2022	10.72	Put	Bond Future	4,879.0600	4.8791	4,903.8900	4.9039	0.509	0	0	0
2021/08/05	R035	04/08/2022	11.13	Put	Bond Future	3,649.6600	3.6497	3,668.9200	3.6689	0.528	0	0	100
2021/08/05	R035	04/08/2022	10.73	Call	Bond Future	3,388.9000	3.3889	3,357.1700	3.3572	(0.936)	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
2021/08/05	R035	04/08/2022	10.73	Put	Bond Future	4,845.6200	4.8456	4,870.3100	4.8703	0.510	0	0	0
2021/08/05	R035	04/08/2022			Bond Future	10.9682	89.7758	10.9775	89.7194	0.085	0.0000	0.0000	0
2021/08/05	R035	04/08/2022	10.74	Call	Bond Future	3,417.8900	3.4179	3,386.0100	3.3860	(0.933)	0	0	0
2021/08/05	R035	04/08/2022	10.74	Put	Bond Future	4,812.7400	4.8127	4,837.2800	4.8373	0.510	0	0	0
2021/08/05	R035	04/08/2022	11.13	Call	Bond Future	4,619.9400	4.6199	4,582.7800	4.5828	(0.804)	0	0	0
2021/08/05	R186	05/08/2021	8.62	Call	Bond Future	5,855.6400	5.8556	5,818.0500	5.8180	(0.642)	0	0	0
2021/08/05	R186	05/08/2021	8.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	R186	05/08/2021	8.61	Call	Bond Future	5,811.3000	5.8113	5,773.7100	5.7737	(0.647)	0	0	0
2021/08/05	R186	05/08/2021	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	R186	05/08/2021			Bond Future	7.3421	115.2332	7.3500	115.1956	0.108	0.0000	0.0000	0
2021/08/05	R186	05/08/2021	8.63	Call	Bond Future	5,899.9400	5.8999	5,862.3500	5.8624	(0.637)	0	0	0
2021/08/05	R186	05/08/2021	8.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	R186	04/11/2021	7.77	Call	Bond Future	1,973.5600	1.9736	2,002.8200	2.0028	1.483	0	0	0
2021/08/05	R186	04/11/2021	8.10	Call	Bond Future	3,021.1700	3.0212	3,059.6600	3.0597	1.274	0	0	0
2021/08/05	R186	04/11/2021	8.10	Put	Bond Future	474.0700	0.4741	455.4300	0.4554	(3.932)	0	0	0
2021/08/05	R186	04/11/2021	8.09	Call	Bond Future	2,986.6500	2.9867	3,024.9000	3.0249	1.281	0	0	0
2021/08/05	R186	04/11/2021	8.09	Put	Bond Future	483.2900	0.4833	464.4100	0.4644	(3.907)	0	0	0
2021/08/05	R186	04/11/2021			Bond Future	7.5259	116.4633	7.5132	116.5204	(0.169)	0.0000	0.0000	74,875
2021/08/05	R186	04/11/2021	7.77	Put	Bond Future	881.6700	0.8817	853.8000	0.8538	(3.161)	0	0	15,177
2021/08/05	R186	04/11/2021	8.77	Call	Bond Future	5,547.8800	5.5479	5,598.3800	5.5984	0.910	0	0	0
2021/08/05	R186	04/11/2021	8.77	Put	Bond Future	118.9300	0.1189	112.3000	0.1123	(5.575)	0	0	15,177
2021/08/05	R186	04/11/2021	8.11	Call	Bond Future	3,055.8200	3.0558	3,094.5700	3.0946	1.268	0	0	0
2021/08/05	R186	04/11/2021	8.11	Put	Bond Future	464.9900	0.4650	446.6100	0.4466	(3.953)	0	0	0
2021/08/05	R186	03/02/2022	7.30	Call	Bond Future	1,017.0600	1.0171	1,032.8800	1.0329	1.555	0	0	0
2021/08/05	R186	03/02/2022	7.30	Put	Bond Future	2,797.5800	2.7976	2,755.9800	2.7560	(1.487)	0	0	0
2021/08/05	R186	03/02/2022			Bond Future	7.7131	112.5240	7.6996	112.5814	(0.174)	0.0000	0.0000	0
2021/08/05	R186	03/02/2022	7.29	Call	Bond Future	1,001.6000	1.0016	1,017.2200	1.0172	1.560	0	0	0
2021/08/05	R186	03/02/2022	7.29	Put	Bond Future	2,825.6700	2.8257	2,783.8700	2.7839	(1.479)	0	0	0
2021/08/05	R186	03/02/2022	7.28	Call	Bond Future	986.2900	0.9863	1,001.7200	1.0017	1.564	0	0	0
2021/08/05	R186	03/02/2022	7.28	Put	Bond Future	2,853.9200	2.8539	2,811.9300	2.8119	(1.471)	0	0	0
2021/08/05	R186	05/05/2022	8.32	Call	Bond Future	3,027.1400	3.0271	3,059.9900	3.0600	1.085	0	0	0
2021/08/05	R186	05/05/2022	8.32	Put	Bond Future	1,408.0300	1.4080	1,382.9400	1.3829	(1.782)	0	0	0
2021/08/05	R186	05/05/2022			Bond Future	7.9151	113.8542	7.9007	113.9122	(0.181)	0.0000	0.0000	0
2021/08/05	R186	05/05/2022	8.31	Call	Bond Future	3,001.1300	3.0011	3,033.8200	3.0338	1.089	0	0	0
2021/08/05	R186	05/05/2022	8.31	Put	Bond Future	1,421.6400	1.4216	1,396.3900	1.3964	(1.776)	0	0	0
2021/08/05	R186	05/05/2022	8.30	Call	Bond Future	2,975.2100	2.9752	3,007.7400	3.0077	1.093	0	0	0
2021/08/05	R186	05/05/2022	8.30	Put	Bond Future	1,435.3600	1.4354	1,409.9500	1.4100	(1.770)	0	0	0
2021/08/05	R186	04/08/2022	8.15	Call	Bond Future	2,359.0300	2.3590	2,386.0900	2.3861	1.147	0	0	0
2021/08/05	R186	04/08/2022	8.15	Put	Bond Future	2,299.6000	2.2996	2,268.1100	2.2681	(1.369)	0	0	0
2021/08/05	R186	04/08/2022			Bond Future	8.1344	109.9110	8.1190	109.9696	(0.189)	0.0000	0.0000	0
2021/08/05	R186	04/08/2022	8.13	Call	Bond Future	2,318.5900	2.3186	2,345.3400	2.3453	1.154	0	0	0
2021/08/05	R186	04/08/2022	8.13	Put	Bond Future	2,335.3100	2.3353	2,303.5100	2.3035	(1.362)	0	0	0
2021/08/05	R186	04/08/2022	8.14	Call	Bond Future	2,338.5400	2.3385	2,365.4500	2.3654	1.151	0	0	0
2021/08/05	R186	04/08/2022	8.14	Put	Bond Future	2,317.1800	2.3172	2,285.5400	2.2855	(1.365)	0	0	0
2021/08/05	R197	05/08/2021			Bond Future	322.4437	322.4437	322.4269	322.4269	(0.005)	0.0000	0.0000	0
2021/08/05	R197	04/11/2021			Bond Future	325.9651	325.9651	325.9464	325.9464	(0.006)	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
2021/08/05	R197	03/02/2022			Bond Future	321.6515	321.6515	321.6316	321.6316	(0.006)	0.0000	0.0000	0
2021/08/05	R197	05/05/2022			Bond Future	325.5290	325.5290	325.5083	325.5083	(0.006)	0.0000	0.0000	0
2021/08/05	R197	04/08/2022			Bond Future	321.2577	321.2577	321.2364	321.2364	(0.007)	0.0000	0.0000	0
2021/08/05	R202	05/08/2021			Bond Future	236.1413	236.1413	236.1459	236.1459	0.002	0.0000	0.0000	0
2021/08/05	R202	04/11/2021			Bond Future	238.7203	238.7203	238.7237	238.7237	0.001	0.0000	0.0000	9,704
2021/08/05	R202	03/02/2022			Bond Future	237.2009	237.2009	237.2036	237.2036	0.001	0.0000	0.0000	0
2021/08/05	R202	05/05/2022			Bond Future	240.0601	240.0601	240.0623	240.0623	0.001	0.0000	0.0000	0
2021/08/05	R202	04/08/2022			Bond Future	238.6256	238.6256	238.6278	238.6278	0.001	0.0000	0.0000	0
2021/08/05	R209	05/08/2021	11.81	Call	Bond Future	8,858.3600	8.8584	8,663.9500	8.6639	(2.195)	0	0	0
2021/08/05	R209	05/08/2021	11.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	R209	05/08/2021			Bond Future	10.1570	72.8118	10.1900	72.6174	0.325	0.0000	0.0000	0
2021/08/05	R209	05/08/2021	11.80	Call	Bond Future	8,809.7300	8.8097	8,615.3200	8.6153	(2.207)	0	0	0
2021/08/05	R209	05/08/2021	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	R209	05/08/2021	11.79	Call	Bond Future	8,761.0400	8.7610	8,566.6300	8.5666	(2.219)	0	0	0
2021/08/05	R209	05/08/2021	11.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	R209	04/11/2021	10.00	Call	Bond Future	1,114.6000	1.1146	1,087.8100	1.0878	(2.404)	0	0	0
2021/08/05	R209	04/11/2021	10.00	Put	Bond Future	3,047.9200	3.0479	3,069.3600	3.0694	0.703	0	0	3,100
2021/08/05	R209	04/11/2021	12.00	Call	Bond Future	8,891.6200	8.8916	8,842.3400	8.8423	(0.554)	0	0	0
2021/08/05	R209	04/11/2021	12.00	Put	Bond Future	154.3800	0.1544	153.3300	0.1533	(0.680)	0	0	9,000
2021/08/05	R209	04/11/2021	10.50	Call	Bond Future	2,506.5200	2.5065	2,467.4800	2.4675	(1.558)	0	0	0
2021/08/05	R209	04/11/2021	12.19	Call	Bond Future	9,743.7300	9.7437	9,694.4800	9.6945	(0.505)	0	0	0
2021/08/05	R209	04/11/2021	12.19	Put	Bond Future	114.3600	0.1144	113.3400	0.1133	(0.892)	0	0	0
2021/08/05	R209	04/11/2021	12.17	Call	Bond Future	9,654.3700	9.6544	9,605.1100	9.6051	(0.510)	0	0	0
2021/08/05	R209	04/11/2021			Bond Future	10.3297	70.4492	10.3381	70.4010	0.081	0.0000	0.0000	33,577
2021/08/05	R209	04/11/2021	10.50	Put	Bond Future	1,536.3400	1.5363	1,545.5300	1.5455	0.598	0	0	9,400
2021/08/05	R209	04/11/2021	9.50	Put	Bond Future	5,332.4000	5.3324	5,368.3100	5.3683	0.673	0	0	0
2021/08/05	R209	04/11/2021	9.50	Call	Bond Future	320.1700	0.3202	307.8500	0.3079	(3.848)	0	0	6,000
2021/08/05	R209	04/11/2021	12.18	Call	Bond Future	9,699.0500	9.6990	9,649.7900	9.6498	(0.508)	0	0	0
2021/08/05	R209	04/11/2021	12.18	Put	Bond Future	116.1600	0.1162	115.1300	0.1151	(0.887)	0	0	0
2021/08/05	R209	04/11/2021	12.17	Put	Bond Future	118.0100	0.1180	116.9800	0.1170	(0.873)	0	0	0
2021/08/05	R209	03/02/2022	11.03	Call	Bond Future	4,415.4800	4.4155	4,375.3300	4.3753	(0.909)	0	0	0
2021/08/05	R209	03/02/2022	11.03	Put	Bond Future	1,545.2900	1.5453	1,554.1800	1.5542	0.575	0	0	0
2021/08/05	R209	03/02/2022	11.02	Call	Bond Future	4,378.2800	4.3783	4,338.2400	4.3382	(0.915)	0	0	0
2021/08/05	R209	03/02/2022	11.02	Put	Bond Future	1,560.9700	1.5610	1,569.9700	1.5700	0.577	0	0	0
2021/08/05	R209	03/02/2022			Bond Future	10.5032	71.2618	10.5119	71.2127	0.083	0.0000	0.0000	0
2021/08/05	R209	03/02/2022	11.04	Call	Bond Future	4,452.7900	4.4528	4,412.5200	4.4125	(0.904)	0	0	0
2021/08/05	R209	03/02/2022	11.04	Put	Bond Future	1,529.7700	1.5298	1,538.5400	1.5385	0.573	0	0	0
2021/08/05	R209	05/05/2022	11.44	Call	Bond Future	5,635.1300	5.6351	5,594.6300	5.5946	(0.719)	0	0	0
2021/08/05	R209	05/05/2022	11.44	Put	Bond Future	1,647.6500	1.6476	1,656.9200	1.6569	0.563	0	0	0
2021/08/05	R209	05/05/2022	11.43	Call	Bond Future	5,598.6300	5.5986	5,558.2200	5.5582	(0.722)	0	0	0
2021/08/05	R209	05/05/2022	11.43	Put	Bond Future	1,661.4700	1.6615	1,670.8300	1.6708	0.563	0	0	0
2021/08/05	R209	05/05/2022			Bond Future	10.6805	68.9630	10.6896	68.9132	0.085	0.0000	0.0000	0
2021/08/05	R209	05/05/2022	11.45	Call	Bond Future	5,671.8900	5.6719	5,631.3000	5.6313	(0.716)	0	0	0
2021/08/05	R209	05/05/2022	11.45	Put	Bond Future	1,634.1400	1.6341	1,643.3200	1.6433	0.562	0	0	0
2021/08/05	R209	04/08/2022	10.57	Put	Bond Future	4,408.7800	4.4088	4,431.5800	4.4316	0.517	0	0	0
2021/08/05	R209	04/08/2022	10.58	Call	Bond Future	2,840.5000	2.8405	2,812.7500	2.8127	(0.977)	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
2021/08/05	R209	04/08/2022	10.58	Put	Bond Future	4,377.9100	4.3779	4,400.5800	4.4006	0.518	0	0	0
2021/08/05	R209	04/08/2022			Bond Future	10.8631	69.7642	10.8726	69.7138	0.087	0.0000	0.0000	0
2021/08/05	R209	04/08/2022	10.57	Call	Bond Future	2,816.1700	2.8162	2,788.5500	2.7886	(0.981)	0	0	0
2021/08/05	R209	04/08/2022	10.59	Call	Bond Future	2,864.9300	2.8649	2,837.0500	2.8370	(0.973)	0	0	0
2021/08/05	R209	04/08/2022	10.59	Put	Bond Future	4,347.2100	4.3472	4,369.7500	4.3698	0.518	0	0	0
2021/08/05	R210	05/08/2021			Bond Future	210.9756	210.9756	210.9735	210.9735	(0.001)	0.0000	0.0000	0
2021/08/05	R210	04/11/2021			Bond Future	210.4940	210.4940	210.4908	210.4908	(0.002)	0.0000	0.0000	1,486
2021/08/05	R210	03/02/2022			Bond Future	212.9720	212.9720	212.9681	212.9681	(0.002)	0.0000	0.0000	0
2021/08/05	R210	05/05/2022			Bond Future	212.7060	212.7060	212.7018	212.7018	(0.002)	0.0000	0.0000	0
2021/08/05	R210	04/08/2022			Bond Future	215.3495	215.3495	215.3449	215.3449	(0.002)	0.0000	0.0000	0
2021/08/05	R212	05/08/2021			Bond Future	173.1678	173.1678	173.1565	173.1565	(0.007)	0.0000	0.0000	0
2021/08/05	R212	04/11/2021			Bond Future	175.0589	175.0589	175.0507	175.0507	(0.005)	0.0000	0.0000	1,025
2021/08/05	R213	05/08/2021	10.85	Call	Bond Future	8,726.9800	8.7270	8,596.6200	8.5966	(1.494)	0	0	0
2021/08/05	R213	05/08/2021	10.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	R213	05/08/2021	10.84	Call	Bond Future	8,677.4400	8.6774	8,547.0800	8.5471	(1.502)	0	0	0
2021/08/05	R213	05/08/2021	10.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	R213	05/08/2021	10.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	R213	05/08/2021	9.34	Put	Bond Future	14.8400	0.0148	0.0000	0.0000	(100.000)	0	0	0
2021/08/05	R213	05/08/2021	9.34	Call	Bond Future	767.0400	0.7670	621.8400	0.6218	(18.930)	0	0	0
2021/08/05	R213	05/08/2021			Bond Future	9.2071	89.2840	9.2300	89.1536	0.249	0.0000	0.0000	0
2021/08/05	R213	05/08/2021	10.86	Call	Bond Future	8,776.4800	8.7765	8,646.1200	8.6461	(1.485)	0	0	0
2021/08/05	R213	05/08/2021	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	R213	05/08/2021	10.78	Call	Bond Future	8,379.3200	8.3793	8,248.9600	8.2490	(1.556)	0	0	0
2021/08/05	R213	05/08/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	R213	05/08/2021	10.14	Call	Bond Future	5,103.8800	5.1039	4,973.5200	4.9735	(2.554)	0	0	0
2021/08/05	R213	04/11/2021	11.10	Put	Bond Future	128.2500	0.1282	130.2600	0.1303	1.567	0	0	0
2021/08/05	R213	04/11/2021	11.11	Call	Bond Future	8,972.3100	8.9723	8,870.8400	8.8708	(1.131)	0	0	0
2021/08/05	R213	04/11/2021	11.09	Put	Bond Future	130.4500	0.1304	132.5000	0.1325	1.571	0	0	0
2021/08/05	R213	04/11/2021			Bond Future	9.3917	86.7079	9.4105	86.6045	0.200	0.0000	0.0000	9,537
2021/08/05	R213	04/11/2021	11.10	Call	Bond Future	8,926.5200	8.9265	8,825.1000	8.8251	(1.136)	0	0	0
2021/08/05	R213	04/11/2021	11.11	Put	Bond Future	126.0900	0.1261	128.0500	0.1280	1.554	0	0	0
2021/08/05	R213	04/11/2021	11.09	Call	Bond Future	8,880.7400	8.8807	8,779.3600	8.7794	(1.142)	0	0	0
2021/08/05	R213	03/02/2022	10.67	Call	Bond Future	6,404.6200	6.4046	6,315.2200	6.3152	(1.396)	0	0	0
2021/08/05	R213	03/02/2022	10.67	Put	Bond Future	824.1600	0.8242	839.7100	0.8397	1.887	0	0	220
2021/08/05	R213	03/02/2022	10.60	Put	Bond Future	886.5700	0.8866	903.3200	0.9033	1.889	0	0	430
2021/08/05	R213	03/02/2022	10.00	Call	Bond Future	3,858.4300	3.8584	3,784.1600	3.7842	(1.925)	0	0	0
2021/08/05	R213	03/02/2022	10.00	Put	Bond Future	1,654.2800	1.6543	1,684.9600	1.6850	1.855	0	0	430
2021/08/05	R213	03/02/2022	9.22	Put	Bond Future	3,611.8000	3.6118	3,669.5700	3.6696	1.599	0	0	0
2021/08/05	R213	03/02/2022	8.80	Put	Bond Future	5,186.8600	5.1869	5,260.6500	5.2607	1.423	0	0	0
2021/08/05	R213	03/02/2022	8.80	Call	Bond Future	865.0600	0.8651	833.9000	0.8339	(3.602)	0	0	102
2021/08/05	R213	03/02/2022	9.58	Put	Bond Future	2,550.6100	2.5506	2,595.0000	2.5950	1.740	0	0	200
2021/08/05	R213	03/02/2022	8.63	Put	Bond Future	5,932.2300	5.9322	6,012.0900	6.0121	1.346	0	0	0
2021/08/05	R213	03/02/2022	8.63	Call	Bond Future	633.0800	0.6331	607.9900	0.6080	(3.963)	0	0	200
2021/08/05	R213	03/02/2022	9.98	Call	Bond Future	3,789.8700	3.7899	3,716.1900	3.7162	(1.944)	0	0	0
2021/08/05	R213	03/02/2022	9.98	Put	Bond Future	1,689.3500	1.6894	1,720.6200	1.7206	1.851	0	0	0

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2021/08/05	R213	03/02/2022			Bond Future		9.5814	87.7076	9.6011	87.6026	0.205	0.0000	0.0000	0
2021/08/05	R213	03/02/2022	10.17	Call	Bond Future	4,467.1700	4.4672	4,388.2700	4.3883	(1.766)	0	0	0	
2021/08/05	R213	03/02/2022	10.17	Put	Bond Future	1,388.9500	1.3890	1,415.0000	1.4150	1.876	0	0	220	
2021/08/05	R213	03/02/2022	9.15	Put	Bond Future	3,848.2300	3.8482	3,908.7000	3.9087	1.571	0	0	0	
2021/08/05	R213	03/02/2022	9.15	Call	Bond Future	1,496.2700	1.4963	1,451.7900	1.4518	(2.973)	0	0	220	
2021/08/05	R213	03/02/2022	10.60	Call	Bond Future	6,122.7700	6.1228	6,034.5700	6.0346	(1.441)	0	0	0	
2021/08/05	R213	03/02/2022	9.22	Call	Bond Future	1,647.0900	1.6471	1,599.9100	1.5999	(2.864)	0	0	430	
2021/08/05	R213	03/02/2022	10.25	Call	Bond Future	4,763.7400	4.7637	4,682.8500	4.6829	(1.698)	0	0	0	
2021/08/05	R213	03/02/2022	10.25	Put	Bond Future	1,278.3400	1.2783	1,302.4000	1.3024	1.882	0	0	102	
2021/08/05	R213	03/02/2022	9.76	Call	Bond Future	3,069.9200	3.0699	3,003.1400	3.0031	(2.175)	0	0	0	
2021/08/05	R213	03/02/2022	9.76	Put	Bond Future	2,120.4500	2.1204	2,158.6200	2.1586	1.800	0	0	102	
2021/08/05	R213	03/02/2022	10.15	Call	Bond Future	4,394.0300	4.3940	4,315.6400	4.3156	(1.784)	0	0	0	
2021/08/05	R213	03/02/2022	10.15	Put	Bond Future	1,418.0200	1.4180	1,444.5800	1.4446	1.873	0	0	200	
2021/08/05	R213	03/02/2022	9.58	Call	Bond Future	2,542.8900	2.5429	2,482.3300	2.4823	(2.382)	0	0	0	
2021/08/05	R213	03/02/2022	9.97	Call	Bond Future	3,755.8900	3.7559	3,682.5000	3.6825	(1.954)	0	0	0	
2021/08/05	R213	03/02/2022	9.97	Put	Bond Future	1,707.2400	1.7072	1,738.8000	1.7388	1.849	0	0	0	
2021/08/05	R213	03/02/2022	9.96	Call	Bond Future	3,722.0300	3.7220	3,648.9400	3.6489	(1.964)	0	0	0	
2021/08/05	R213	03/02/2022	9.96	Put	Bond Future	1,725.3000	1.7253	1,757.1600	1.7572	1.847	0	0	0	
2021/08/05	R213	05/05/2022	10.65	Put	Bond Future	1,399.1900	1.3992	1,423.3100	1.4233	1.724	0	0	0	
2021/08/05	R213	05/05/2022	10.63	Call	Bond Future	5,738.9400	5.7389	5,657.1100	5.6571	(1.426)	0	0	0	
2021/08/05	R213	05/05/2022			Bond Future	9.7710	85.2123	9.7915	85.1059	0.210	0.0000	0.0000	0	
2021/08/05	R213	05/05/2022	10.64	Call	Bond Future	5,775.3500	5.7753	5,693.3200	5.6933	(1.420)	0	0	0	
2021/08/05	R213	05/05/2022	10.64	Put	Bond Future	1,410.9800	1.4110	1,435.3000	1.4353	1.724	0	0	0	
2021/08/05	R213	05/05/2022	10.65	Call	Bond Future	5,812.0500	5.8121	5,729.8200	5.7298	(1.415)	0	0	0	
2021/08/05	R213	05/05/2022	10.63	Put	Bond Future	1,423.1100	1.4231	1,447.6300	1.4476	1.723	0	0	0	
2021/08/05	R213	04/08/2022	9.89	Call	Bond Future	3,068.0000	3.0680	3,010.0300	3.0100	(1.890)	0	0	0	
2021/08/05	R213	04/08/2022	9.90	Put	Bond Future	3,454.2700	3.4543	3,503.8300	3.5038	1.435	0	0	0	
2021/08/05	R213	04/08/2022	9.88	Call	Bond Future	3,042.9600	3.0430	2,985.2600	2.9853	(1.896)	0	0	0	
2021/08/05	R213	04/08/2022			Bond Future	9.9714	86.2062	9.9928	86.0984	0.215	0.0000	0.0000	0	
2021/08/05	R213	04/08/2022	9.89	Put	Bond Future	3,479.4500	3.4794	3,529.2900	3.5293	1.432	0	0	0	
2021/08/05	R213	04/08/2022	9.90	Call	Bond Future	3,093.5000	3.0935	3,035.2500	3.0352	(1.883)	0	0	0	
2021/08/05	R213	04/08/2022	9.88	Put	Bond Future	3,505.1200	3.5051	3,555.2300	3.5552	1.430	0	0	0	
2021/08/05	R214	05/08/2021	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2021/08/05	R214	05/08/2021	12.01	Call	Bond Future	7,542.1500	7.5422	7,434.8200	7.4348	(1.423)	0	0	0	
2021/08/05	R214	05/08/2021			Bond Future	10.6170	69.2407	10.6350	69.1334	0.170	0.0000	0.0000	0	
2021/08/05	R214	05/08/2021	12.02	Call	Bond Future	7,591.2300	7.5912	7,483.9000	7.4839	(1.414)	0	0	0	
2021/08/05	R214	05/08/2021	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2021/08/05	R214	05/08/2021	12.03	Call	Bond Future	7,640.2500	7.6402	7,532.9200	7.5329	(1.405)	0	0	0	
2021/08/05	R214	05/08/2021	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0	
2021/08/05	R214	04/11/2021	12.47	Call	Bond Future	8,881.4900	8.8815	8,944.8900	8.9449	0.714	0	0	0	
2021/08/05	R214	04/11/2021	12.46	Call	Bond Future	8,837.7700	8.8378	8,901.0700	8.9011	0.716	0	0	0	
2021/08/05	R214	04/11/2021	12.46	Put	Bond Future	172.6000	0.1726	164.1700	0.1642	(4.884)	0	0	0	
2021/08/05	R214	04/11/2021			Bond Future	10.7904	66.7028	10.7780	66.7745	(0.114)	0.0000	0.0000	18,091	
2021/08/05	R214	04/11/2021	12.47	Put	Bond Future	170.0900	0.1701	161.7600	0.1618	(4.897)	0	0	0	
2021/08/05	R214	04/11/2021	12.48	Call	Bond Future	8,925.1800	8.9252	8,988.6800	8.9887	0.711	0	0	0	
2021/08/05	R214	04/11/2021	12.48	Put	Bond Future	167.6200	0.1676	159.3900	0.1594	(4.910)	0	0	0	
2021/08/05	R214	03/02/2022	11.40	Put	Bond Future	1,814.9900	1.8150	1,782.5200	1.7825	(1.789)	0	0	0	

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/05	R214	03/02/2022	11.41	Call	Bond Future	4,226.1700	4.2262	4,266.1800	4.2662	0.947	0	0	0
2021/08/05	R214	03/02/2022	11.39	Put	Bond Future	1,832.3500	1.8324	1,799.6800	1.7997	(1.783)	0	0	0
2021/08/05	R214	03/02/2022			Bond Future	10.9678	67.4719	10.9550	67.5442	(0.116)	0.0000	0.0000	0
2021/08/05	R214	03/02/2022	11.40	Call	Bond Future	4,190.0500	4.1900	4,229.8600	4.2299	0.950	0	0	0
2021/08/05	R214	03/02/2022	11.41	Put	Bond Future	1,797.8000	1.7978	1,765.5300	1.7655	(1.795)	0	0	0
2021/08/05	R214	03/02/2022	11.39	Call	Bond Future	4,154.0300	4.1540	4,193.6400	4.1936	0.954	0	0	0
2021/08/05	R214	05/05/2022	11.74	Put	Bond Future	2,002.6300	2.0026	1,973.0600	1.9731	(1.477)	0	0	0
2021/08/05	R214	05/05/2022	11.75	Call	Bond Future	5,207.2300	5.2072	5,250.8300	5.2508	0.837	0	0	0
2021/08/05	R214	05/05/2022	11.73	Put	Bond Future	2,018.2800	2.0183	1,988.5500	1.9885	(1.473)	0	0	0
2021/08/05	R214	05/05/2022			Bond Future	11.1425	64.9898	11.1293	65.0628	(0.119)	0.0000	0.0000	0
2021/08/05	R214	05/05/2022	11.74	Call	Bond Future	5,171.8600	5.1719	5,215.3000	5.2153	0.840	0	0	0
2021/08/05	R214	05/05/2022	11.75	Put	Bond Future	1,987.1000	1.9871	1,957.6900	1.9577	(1.480)	0	0	0
2021/08/05	R214	05/05/2022	11.73	Call	Bond Future	5,136.5400	5.1365	5,179.8200	5.1798	0.843	0	0	0
2021/08/05	R214	04/08/2022	10.98	Put	Bond Future	4,623.9300	4.6239	4,578.1000	4.5781	(0.991)	0	0	0
2021/08/05	R214	04/08/2022	10.99	Call	Bond Future	2,749.1200	2.7491	2,777.3200	2.7773	1.026	0	0	0
2021/08/05	R214	04/08/2022			Bond Future	11.3248	65.7434	11.3111	65.8173	(0.121)	0.0000	0.0000	0
2021/08/05	R214	04/08/2022	10.98	Call	Bond Future	2,724.7200	2.7247	2,752.7400	2.7527	1.028	0	0	0
2021/08/05	R214	04/08/2022	10.99	Put	Bond Future	4,591.9900	4.5920	4,546.3400	4.5463	(0.994)	0	0	0
2021/08/05	R214	04/08/2022	10.97	Call	Bond Future	2,700.4200	2.7004	2,728.2700	2.7283	1.031	0	0	0
2021/08/05	R214	04/08/2022	10.97	Put	Bond Future	4,656.0500	4.6561	4,610.0500	4.6100	(0.988)	0	0	0
2021/08/05	R248	05/08/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	R248	05/08/2021	12.52	Call	Bond Future	12,724.2600	12.7243	12,587.3400	12.5873	(1.076)	0	0	0
2021/08/05	R248	05/08/2021	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	R248	05/08/2021	11.20	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	R248	05/08/2021	11.20	Call	Bond Future	4,472.4700	4.4725	4,335.5500	4.3356	(3.061)	0	0	0
2021/08/05	R248	05/08/2021	10.50	Put	Bond Future	684.6500	0.6847	763.0600	0.7631	11.453	0	0	0
2021/08/05	R248	05/08/2021	10.30	Call	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/08/05	R248	05/08/2021	10.90	Put	Bond Future	0.1400	0.0001	0.0000	0.0000	(100.000)	0	0	0
2021/08/05	R248	05/08/2021	10.90	Call	Bond Future	2,355.4900	2.3555	2,218.4300	2.2184	(5.819)	0	0	0
2021/08/05	R248	05/08/2021	10.60	Put	Bond Future	205.0800	0.2051	0.0000	0.0000	(100.000)	0	0	0
2021/08/05	R248	05/08/2021	10.60	Call	Bond Future	342.0000	0.3420	0.0000	0.0000	(100.000)	0	0	0
2021/08/05	R248	05/08/2021			Bond Future	10.5819	87.6964	10.6000	87.5595	0.171	0.0000	0.0000	0
2021/08/05	R248	05/08/2021	12.51	Call	Bond Future	12,667.6200	12.6676	12,530.7000	12.5307	(1.081)	0	0	0
2021/08/05	R248	05/08/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	R248	05/08/2021	12.50	Call	Bond Future	12,610.8900	12.6109	12,473.9700	12.4740	(1.086)	0	0	0
2021/08/05	R248	05/08/2021	10.00	Put	Bond Future	4,629.2800	4.6293	4,766.2000	4.7662	2.958	0	0	0
2021/08/05	R248	05/08/2021	10.00	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/05	R248	05/08/2021	10.50	Call	Bond Future	58.5100	0.0585	0.0000	0.0000	(100.000)	0	0	0
2021/08/05	R248	05/08/2021	10.30	Put	Bond Future	2,189.1000	2.1891	2,325.9800	2.3260	6.253	0	0	0
2021/08/05	R248	04/11/2021	10.20	Put	Bond Future	5,097.4400	5.0974	5,047.7000	5.0477	(0.976)	0	0	0
2021/08/05	R248	04/11/2021	10.80	Put	Bond Future	2,310.0800	2.3101	2,272.2200	2.2722	(1.639)	0	0	0
2021/08/05	R248	04/11/2021	10.80	Call	Bond Future	2,655.0700	2.6551	2,670.0400	2.6700	0.564	0	0	1,050
2021/08/05	R248	04/11/2021	12.85	Call	Bond Future	13,375.0200	13.3750	13,422.8200	13.4228	0.357	0	0	0
2021/08/05	R248	04/11/2021	12.85	Put	Bond Future	112.0900	0.1121	107.0600	0.1071	(4.487)	0	0	0
2021/08/05	R248	04/11/2021			Bond Future	10.7531	84.2212	10.7460	84.2740	(0.066)	0.0000	0.0000	167,643
2021/08/05	R248	04/11/2021	10.20	Call	Bond Future	830.1200	0.8301	833.2100	0.8332	0.372	0	0	1,050
2021/08/05	R248	04/11/2021	10.30	Put	Bond Future	4,521.2300	4.5212	4,472.8900	4.4729	(1.069)	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
2021/08/05	R248	04/11/2021	10.30	Call	Bond Future	1,053.3600	1.0534	1,057.8500	1.0578	0.426	0	0	0
2021/08/05	R248	04/11/2021	9.60	Put	Bond Future	9,478.9200	9.4789	9,425.6600	9.4257	(0.562)	0	0	0
2021/08/05	R248	04/11/2021	9.60	Call	Bond Future	135.1500	0.1352	134.7200	0.1347	(0.318)	0	0	0
2021/08/05	R248	04/11/2021	12.84	Call	Bond Future	13,323.2700	13.3233	13,370.9900	13.3710	0.358	0	0	0
2021/08/05	R248	04/11/2021	12.84	Put	Bond Future	114.3700	0.1144	109.2600	0.1093	(4.468)	0	0	0
2021/08/05	R248	04/11/2021	12.83	Call	Bond Future	13,271.4800	13.2715	13,319.1100	13.3191	0.359	0	0	0
2021/08/05	R248	04/11/2021	12.83	Put	Bond Future	116.6900	0.1167	111.4900	0.1115	(4.456)	0	0	0
2021/08/05	R248	03/02/2022	9.80	Put	Bond Future	9,412.6500	9.4126	9,362.4700	9.3625	(0.533)	0	0	0
2021/08/05	R248	03/02/2022	9.80	Call	Bond Future	552.2100	0.5522	555.1700	0.5552	0.536	0	0	1,300
2021/08/05	R248	03/02/2022	10.50	Put	Bond Future	5,183.8500	5.1838	5,141.9200	5.1419	(0.809)	0	0	0
2021/08/05	R248	03/02/2022	10.50	Call	Bond Future	2,003.9600	2.0040	2,015.1700	2.0152	0.559	0	0	1,300
2021/08/05	R248	03/02/2022	11.48	Call	Bond Future	5,783.8000	5.7838	5,811.2800	5.8113	0.475	0	0	0
2021/08/05	R248	03/02/2022	11.49	Put	Bond Future	1,968.8900	1.9689	1,943.3900	1.9434	(1.295)	0	0	0
2021/08/05	R248	03/02/2022	11.47	Call	Bond Future	5,736.8100	5.7368	5,764.1500	5.7641	0.477	0	0	0
2021/08/05	R248	03/02/2022			Bond Future	10.9285	85.1923	10.9211	85.2455	(0.068)	0.0000	0.0000	0
2021/08/05	R248	03/02/2022	11.48	Put	Bond Future	1,987.9600	1.9880	1,962.3000	1.9623	(1.291)	0	0	0
2021/08/05	R248	03/02/2022	11.49	Call	Bond Future	5,830.6500	5.8307	5,858.2900	5.8583	0.474	0	0	0
2021/08/05	R248	03/02/2022	11.47	Put	Bond Future	2,007.0000	2.0070	1,981.2000	1.9812	(1.286)	0	0	0
2021/08/05	R248	05/05/2022	11.80	Call	Bond Future	6,903.9300	6.9039	6,934.2600	6.9343	0.439	0	0	0
2021/08/05	R248	05/05/2022	11.79	Call	Bond Future	6,858.8600	6.8589	6,889.0800	6.8891	0.441	0	0	0
2021/08/05	R248	05/05/2022	11.79	Put	Bond Future	2,289.4100	2.2894	2,266.0300	2.2660	(1.021)	0	0	0
2021/08/05	R248	05/05/2022			Bond Future	11.1011	81.7844	11.0934	81.8381	(0.069)	0.0000	0.0000	0
2021/08/05	R248	05/05/2022	11.80	Put	Bond Future	2,271.5700	2.2716	2,248.3000	2.2483	(1.024)	0	0	0
2021/08/05	R248	05/05/2022	11.81	Call	Bond Future	6,949.0600	6.9491	6,979.5200	6.9795	0.438	0	0	0
2021/08/05	R248	05/05/2022	11.81	Put	Bond Future	2,253.8700	2.2539	2,230.7300	2.2307	(1.027)	0	0	0
2021/08/05	R248	04/08/2022	10.98	Call	Bond Future	3,480.7000	3.4807	3,499.2600	3.4993	0.533	0	0	0
2021/08/05	R248	04/08/2022	10.98	Put	Bond Future	5,574.6000	5.5746	5,538.9500	5.5389	(0.640)	0	0	0
2021/08/05	R248	04/08/2022	10.99	Call	Bond Future	3,511.7900	3.5118	3,530.4800	3.5305	0.532	0	0	0
2021/08/05	R248	04/08/2022	10.99	Put	Bond Future	5,534.6800	5.5347	5,499.1600	5.4992	(0.642)	0	0	0
2021/08/05	R248	04/08/2022			Bond Future	11.2814	82.7331	11.2735	82.7873	(0.071)	0.0000	0.0000	0
2021/08/05	R248	04/08/2022	11.00	Call	Bond Future	3,543.3400	3.5433	3,562.1600	3.5622	0.531	0	0	0
2021/08/05	R248	04/08/2022	11.00	Put	Bond Future	5,495.3200	5.4953	5,459.9300	5.4599	(0.644)	0	0	0

Total

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