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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/07/2021 TO 09/07/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/09	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	2025	05/08/2021		Bond Future	153.1791	153.1791	153.3086	153.3086	0.085	0.0000	0.0000	4,808
2021/07/09	2025	04/11/2021		Bond Future	154.8675	154.8675	154.9978	154.9978	0.084	0.0000	0.0000	0
2021/07/09	2025	03/02/2022		Bond Future	155.1192	155.1192	155.2502	155.2502	0.084	0.0000	0.0000	0
2021/07/09	2025	05/05/2022		Bond Future	156.9913	156.9913	157.1236	157.1236	0.084	0.0000	0.0000	0
2021/07/09	2025	04/08/2022		Bond Future	157.0200	157.0200	157.0200	157.0200	0.000	0.0000	0.0000	0
2021/07/09	2029	05/08/2021		Bond Future	113.8930	113.8930	113.9141	113.9141	0.019	0.0000	0.0000	3,031
2021/07/09	2029	04/11/2021		Bond Future	113.9797	113.9797	114.0005	114.0005	0.018	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/09	2029	03/02/2022			Bond Future	115.3201	115.3201	115.3408	115.3408	0.018	0.0000	0.0000	0
2021/07/09	2029	05/05/2022			Bond Future	115.5216	115.5216	115.5420	115.5420	0.018	0.0000	0.0000	0
2021/07/09	2029	04/08/2022			Bond Future	115.4200	115.4200	115.4200	115.4200	0.000	0.0000	0.0000	0
2021/07/09	2030	05/08/2021	10.42	Call	Bond Future	7,918.8200	7.9188	8,044.1500	8.0441	1.583	0	0	0
2021/07/09	2030	05/08/2021	10.42	Put	Bond Future	7.8000	0.0078	5.9400	0.0059	(23.846)	0	0	0
2021/07/09	2030	05/08/2021	10.41	Call	Bond Future	7,868.7200	7.8687	7,993.9700	7.9940	1.592	0	0	0
2021/07/09	2030	05/08/2021	10.41	Put	Bond Future	8.1500	0.0082	6.2100	0.0062	(23.804)	0	0	0
2021/07/09	2030	05/08/2021	9.15	Call	Bond Future	1,869.4600	1.8695	1,935.3000	1.9353	3.522	0	0	0
2021/07/09	2030	05/08/2021	9.15	Put	Bond Future	681.8500	0.6819	620.5000	0.6205	(8.998)	0	0	7,500
2021/07/09	2030	05/08/2021	8.50	Put	Bond Future	2,812.9000	2.8129	2,696.7200	2.6967	(4.130)	0	0	0
2021/07/09	2030	05/08/2021	10.15	Call	Bond Future	6,559.4700	6.5595	6,681.7600	6.6818	1.864	0	0	0
2021/07/09	2030	05/08/2021	8.83	Call	Bond Future	884.6800	0.8847	918.8600	0.9189	3.864	0	0	479
2021/07/09	2030	05/08/2021	10.30	Put	Bond Future	12.9800	0.0130	10.0800	0.0101	(22.342)	0	0	200
2021/07/09	2030	05/08/2021	8.78	Put	Bond Future	1,665.7600	1.6658	1,568.3700	1.5684	(5.847)	0	0	0
2021/07/09	2030	05/08/2021	8.78	Call	Bond Future	768.8000	0.7688	798.6000	0.7986	3.876	0	0	200
2021/07/09	2030	05/08/2021	7.70	Put	Bond Future	7,336.5700	7.3366	7,209.3000	7.2093	(1.735)	0	0	0
2021/07/09	2030	05/08/2021	9.45	Call	Bond Future	3,118.2300	3.1182	3,211.1000	3.2111	2.978	0	0	600
2021/07/09	2030	05/08/2021	12.10	Call	Bond Future	15,868.9600	15.8690	15,996.1500	15.9962	0.802	0	0	0
2021/07/09	2030	05/08/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	600
2021/07/09	2030	05/08/2021			Bond Future	8.9379	94.7441	8.9154	94.8713	(0.252)	0.0000	0.0000	101,865
2021/07/09	2030	05/08/2021	10.43	Call	Bond Future	7,968.9100	7.9689	8,094.3000	8.0943	1.573	0	0	0
2021/07/09	2030	05/08/2021	10.43	Put	Bond Future	7.4800	0.0075	5.6800	0.0057	(24.064)	0	0	0
2021/07/09	2030	05/08/2021	8.50	Call	Bond Future	298.5900	0.2986	309.6000	0.3096	3.687	0	0	5,000
2021/07/09	2030	05/08/2021	9.50	Call	Bond Future	3,347.7100	3.3477	3,444.2500	3.4443	2.884	0	0	0
2021/07/09	2030	05/08/2021	9.50	Put	Bond Future	241.8100	0.2418	211.1600	0.2112	(12.675)	0	0	0
2021/07/09	2030	05/08/2021	10.15	Put	Bond Future	24.0100	0.0240	19.1100	0.0191	(20.408)	0	0	479
2021/07/09	2030	05/08/2021	9.75	Call	Bond Future	4,550.8800	4.5509	4,661.6600	4.6617	2.434	0	0	0
2021/07/09	2030	05/08/2021	9.75	Put	Bond Future	105.8100	0.1058	89.4000	0.0894	(15.509)	0	0	479
2021/07/09	2030	05/08/2021	8.83	Put	Bond Future	1,496.4700	1.4965	1,403.4600	1.4035	(6.215)	0	0	0
2021/07/09	2030	05/08/2021	10.30	Call	Bond Future	7,316.1100	7.3161	7,440.4000	7.4404	1.699	0	0	0
2021/07/09	2030	05/08/2021	7.70	Call	Bond Future	4.1400	0.0041	4.0600	0.0041	(1.932)	0	0	200
2021/07/09	2030	05/08/2021	8.95	Put	Bond Future	1,137.2200	1.1372	1,055.6200	1.0556	(7.175)	0	0	0
2021/07/09	2030	05/08/2021	8.95	Call	Bond Future	1,205.3800	1.2054	1,250.9700	1.2510	3.782	0	0	600
2021/07/09	2030	05/08/2021	9.45	Put	Bond Future	283.2400	0.2832	248.9200	0.2489	(12.117)	0	0	0
2021/07/09	2030	04/11/2021	11.26	Call	Bond Future	10,946.1900	10.9462	11,064.9400	11.0649	1.085	0	0	0
2021/07/09	2030	04/11/2021	9.20	Call	Bond Future	2,552.8900	2.5529	2,612.8400	2.6128	2.348	0	0	29
2021/07/09	2030	04/11/2021	8.27	Put	Bond Future	5,436.7000	5.4367	5,328.4800	5.3285	(1.991)	0	0	0
2021/07/09	2030	04/11/2021	8.27	Call	Bond Future	615.0200	0.6150	634.9400	0.6349	3.239	0	0	300
2021/07/09	2030	04/11/2021	8.77	Put	Bond Future	3,416.9000	3.4169	3,328.5600	3.3286	(2.585)	0	0	0
2021/07/09	2030	04/11/2021	11.44	Put	Bond Future	112.6400	0.1126	105.4200	0.1054	(6.410)	0	0	300
2021/07/09	2030	04/11/2021	10.60	Call	Bond Future	8,004.4700	8.0045	8,113.4800	8.1135	1.362	0	0	0
2021/07/09	2030	04/11/2021	10.60	Put	Bond Future	368.8500	0.3688	349.7200	0.3497	(5.186)	0	0	0
2021/07/09	2030	04/11/2021	10.59	Put	Bond Future	373.6300	0.3736	354.3000	0.3543	(5.174)	0	0	0
2021/07/09	2030	04/11/2021			Bond Future	9.1245	95.7655	9.1011	95.8936	(0.257)	0.0000	0.0000	0
2021/07/09	2030	04/11/2021	11.26	Put	Bond Future	155.7000	0.1557	146.3100	0.1463	(6.031)	0	0	29
2021/07/09	2030	04/11/2021	9.90	Put	Bond Future	904.9300	0.9049	866.6700	0.8667	(4.228)	0	0	0
2021/07/09	2030	04/11/2021	9.90	Call	Bond Future	5,022.3000	5.0223	5,112.1800	5.1122	1.790	0	0	29

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/09	2030	04/11/2021	9.20	Put	Bond Future	2,141.4000	2.1414	2,073.2100	2.0732	(3.184)	0	0	0
2021/07/09	2030	04/11/2021	8.77	Call	Bond Future	1,454.0600	1.4541	1,493.8600	1.4939	2.737	0	0	300
2021/07/09	2030	04/11/2021	11.44	Call	Bond Future	11,737.3400	11.7373	11,858.2600	11.8583	1.030	0	0	0
2021/07/09	2030	04/11/2021	10.61	Call	Bond Future	8,048.6100	8.0486	8,157.8200	8.1578	1.357	0	0	0
2021/07/09	2030	04/11/2021	10.61	Put	Bond Future	364.0300	0.3640	345.1000	0.3451	(5.200)	0	0	0
2021/07/09	2030	04/11/2021	10.59	Call	Bond Future	7,960.2600	7.9603	8,069.0700	8.0691	1.367	0	0	0
2021/07/09	2030	03/02/2022	8.85	Put	Bond Future	4,370.7600	4.3708	4,284.5700	4.2846	(1.972)	0	0	0
2021/07/09	2030	03/02/2022	8.85	Call	Bond Future	1,853.5000	1.8535	1,896.5700	1.8966	2.324	0	0	1,000
2021/07/09	2030	03/02/2022	9.35	Call	Bond Future	3,067.0600	3.0671	3,128.2400	3.1282	1.995	0	0	0
2021/07/09	2030	03/02/2022	9.35	Put	Bond Future	2,901.7800	2.9018	2,833.7000	2.8337	(2.346)	0	0	101
2021/07/09	2030	03/02/2022	8.39	Put	Bond Future	6,111.4400	6.1114	6,009.9600	6.0100	(1.660)	0	0	0
2021/07/09	2030	03/02/2022	8.39	Call	Bond Future	1,038.1700	1.0382	1,065.9500	1.0659	2.676	0	0	101
2021/07/09	2030	03/02/2022	9.45	Call	Bond Future	3,349.7500	3.3498	3,414.5400	3.4145	1.934	0	0	0
2021/07/09	2030	03/02/2022	9.45	Put	Bond Future	2,659.5800	2.6596	2,595.1100	2.5951	(2.424)	0	0	0
2021/07/09	2030	03/02/2022			Bond Future	9.3187	92.8646	9.2942	92.9939	(0.262)	0.0000	0.0000	0
2021/07/09	2030	03/02/2022	9.60	Put	Bond Future	2,332.8700	2.3329	2,273.6900	2.2737	(2.537)	0	0	0
2021/07/09	2030	03/02/2022	9.60	Call	Bond Future	3,803.2400	3.8032	3,873.3200	3.8733	1.843	0	0	1,000
2021/07/09	2030	03/02/2022	10.85	Call	Bond Future	8,431.7100	8.4317	8,534.9900	8.5350	1.225	0	0	0
2021/07/09	2030	03/02/2022	10.85	Put	Bond Future	778.7900	0.7788	752.8100	0.7528	(3.336)	0	0	1,000
2021/07/09	2030	03/02/2022	9.78	Call	Bond Future	4,386.4000	4.3864	4,462.5500	4.4625	1.736	0	0	0
2021/07/09	2030	03/02/2022	9.78	Put	Bond Future	1,990.9300	1.9909	1,937.8200	1.9378	(2.668)	0	0	101
2021/07/09	2030	03/02/2022	9.44	Call	Bond Future	3,320.9200	3.3209	3,385.3500	3.3854	1.940	0	0	0
2021/07/09	2030	03/02/2022	9.44	Put	Bond Future	2,683.0700	2.6831	2,618.2400	2.6182	(2.416)	0	0	0
2021/07/09	2030	03/02/2022	9.43	Call	Bond Future	3,292.2200	3.2922	3,356.2900	3.3563	1.946	0	0	0
2021/07/09	2030	03/02/2022	9.43	Put	Bond Future	2,706.7200	2.7067	2,641.5300	2.6415	(2.408)	0	0	0
2021/07/09	2030	05/05/2022	8.89	Put	Bond Future	5,235.7300	5.2357	5,147.6500	5.1476	(1.682)	0	0	0
2021/07/09	2030	05/05/2022	8.47	Call	Bond Future	1,224.9100	1.2249	1,255.2400	1.2552	2.476	0	0	1,073
2021/07/09	2030	05/05/2022	8.14	Put	Bond Future	8,251.0600	8.2511	8,142.6900	8.1427	(1.313)	0	0	0
2021/07/09	2030	05/05/2022	8.14	Call	Bond Future	839.0500	0.8391	861.3500	0.8614	2.658	0	0	1,800
2021/07/09	2030	05/05/2022	9.95	Call	Bond Future	4,619.7300	4.6197	4,695.0700	4.6951	1.631	0	0	0
2021/07/09	2030	05/05/2022	10.21	Call	Bond Future	5,470.2400	5.4702	5,552.6500	5.5526	1.507	0	0	0
2021/07/09	2030	05/05/2022	10.21	Put	Bond Future	2,051.4400	2.0514	2,003.1800	2.0032	(2.352)	0	0	0
2021/07/09	2030	05/05/2022			Bond Future	9.5232	93.9646	9.4976	94.0953	(0.269)	0.0000	0.0000	0
2021/07/09	2030	05/05/2022	8.89	Call	Bond Future	1,933.0300	1.9330	1,975.6200	1.9756	2.203	0	0	1,800
2021/07/09	2030	05/05/2022	11.04	Call	Bond Future	8,468.8100	8.4688	8,569.1600	8.5692	1.185	0	0	0
2021/07/09	2030	05/05/2022	11.04	Put	Bond Future	1,132.7300	1.1327	1,102.4100	1.1024	(2.677)	0	0	1,800
2021/07/09	2030	05/05/2022	9.35	Call	Bond Future	2,947.5300	2.9475	3,004.5400	3.0045	1.934	0	0	0
2021/07/09	2030	05/05/2022	9.35	Put	Bond Future	3,836.2700	3.8363	3,762.6100	3.7626	(1.920)	0	0	1,073
2021/07/09	2030	05/05/2022	8.47	Put	Bond Future	6,801.7000	6.8017	6,701.3600	6.7014	(1.475)	0	0	0
2021/07/09	2030	05/05/2022	9.95	Put	Bond Future	2,475.7500	2.4757	2,420.4200	2.4204	(2.235)	0	0	1,073
2021/07/09	2030	05/05/2022	10.20	Call	Bond Future	5,436.3800	5.4364	5,518.5400	5.5185	1.511	0	0	0
2021/07/09	2030	05/05/2022	10.20	Put	Bond Future	2,066.1800	2.0662	2,017.6700	2.0177	(2.348)	0	0	0
2021/07/09	2030	05/05/2022	10.19	Call	Bond Future	5,402.6000	5.4026	5,484.4900	5.4845	1.516	0	0	0
2021/07/09	2030	05/05/2022	10.19	Put	Bond Future	2,081.0300	2.0810	2,032.2500	2.0322	(2.344)	0	0	0
2021/07/09	2030	04/08/2022	9.56	Call	Bond Future	99.6500	0.0996	99.6500	0.0996	0.000	0	0	0
2021/07/09	2030	04/08/2022	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	2030	04/08/2022			Bond Future	9.5400	92.0683	9.5400	92.0683	0.000	0.0000	0.0000	0
2021/07/09	2030	04/08/2022	9.55	Call	Bond Future	49.8400	0.0498	49.8400	0.0498	0.000	0	0	0

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2021/07/09	2030	04/08/2022	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	2030	04/08/2022	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	2030	04/08/2022	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	2032	05/08/2021	11.37	Call	Bond Future	10,028.5800	10.0286	10,103.7800	10.1038	0.750	0	0	0
2021/07/09	2032	05/08/2021	11.37	Put	Bond Future	3.2900	0.0033	2.5500	0.0026	(22.492)	0	0	0
2021/07/09	2032	05/08/2021			Bond Future	9.6129	94.0234	9.6006	94.0994	(0.128)	0.0000	0.0000	120,860
2021/07/09	2032	05/08/2021	11.36	Call	Bond Future	9,976.0400	9.9760	10,051.2100	10.0512	0.754	0	0	0
2021/07/09	2032	05/08/2021	11.36	Put	Bond Future	3.4400	0.0034	2.6700	0.0027	(22.384)	0	0	0
2021/07/09	2032	05/08/2021	11.35	Call	Bond Future	9,923.4500	9.9235	9,998.6000	9.9986	0.757	0	0	0
2021/07/09	2032	05/08/2021	11.35	Put	Bond Future	3.5900	0.0036	2.8000	0.0028	(22.006)	0	0	0
2021/07/09	2032	04/11/2021	9.83	Call	Bond Future	2,748.3800	2.7484	2,777.2800	2.7773	1.052	0	0	700
2021/07/09	2032	04/11/2021	11.70	Call	Bond Future	10,751.0200	10.7510	10,816.3600	10.8164	0.608	0	0	0
2021/07/09	2032	04/11/2021	11.71	Put	Bond Future	302.7700	0.3028	291.7900	0.2918	(3.627)	0	0	0
2021/07/09	2032	04/11/2021	11.69	Call	Bond Future	10,703.8900	10.7039	10,769.1300	10.7691	0.609	0	0	0
2021/07/09	2032	04/11/2021			Bond Future	9.8057	90.8921	9.7930	90.9685	(0.130)	0.0000	0.0000	57
2021/07/09	2032	04/11/2021	9.33	Put	Bond Future	4,320.6100	4.3206	4,260.4300	4.2604	(1.393)	0	0	0
2021/07/09	2032	04/11/2021	9.33	Call	Bond Future	1,409.6700	1.4097	1,425.9000	1.4259	1.151	0	0	700
2021/07/09	2032	04/11/2021	9.83	Put	Bond Future	2,603.2300	2.6032	2,555.7200	2.5557	(1.825)	0	0	0
2021/07/09	2032	04/11/2021	12.81	Call	Bond Future	15,852.2100	15.8522	15,926.1900	15.9262	0.467	0	0	0
2021/07/09	2032	04/11/2021	12.81	Put	Bond Future	45.6700	0.0457	43.2400	0.0432	(5.321)	0	0	700
2021/07/09	2032	04/11/2021	11.70	Put	Bond Future	306.2800	0.3063	295.2100	0.2952	(3.614)	0	0	0
2021/07/09	2032	04/11/2021	11.71	Call	Bond Future	10,798.1600	10.7982	10,863.5900	10.8636	0.606	0	0	0
2021/07/09	2032	04/11/2021	11.69	Put	Bond Future	309.8400	0.3098	298.6700	0.2987	(3.605)	0	0	0
2021/07/09	2032	03/02/2022	11.13	Call	Bond Future	7,573.7000	7.5737	7,626.1900	7.6262	0.693	0	0	0
2021/07/09	2032	03/02/2022	11.13	Put	Bond Future	1,332.2600	1.3323	1,307.8100	1.3078	(1.835)	0	0	210
2021/07/09	2032	03/02/2022	10.53	Call	Bond Future	5,185.4700	5.1855	5,227.9600	5.2280	0.819	0	0	0
2021/07/09	2032	03/02/2022	10.53	Put	Bond Future	2,189.4700	2.1895	2,155.0200	2.1550	(1.573)	0	0	210
2021/07/09	2032	03/02/2022	10.35	Put	Bond Future	2,547.0500	2.5471	2,509.1300	2.5091	(1.489)	0	0	400
2021/07/09	2032	03/02/2022	9.58	Put	Bond Future	4,753.8300	4.7538	4,700.1700	4.7002	(1.129)	0	0	0
2021/07/09	2032	03/02/2022	9.58	Call	Bond Future	2,252.0000	2.2520	2,275.2800	2.2753	1.034	0	0	400
2021/07/09	2032	03/02/2022	10.66	Call	Bond Future	5,680.3000	5.6803	5,725.1700	5.7252	0.790	0	0	0
2021/07/09	2032	03/02/2022	10.66	Put	Bond Future	1,966.7400	1.9667	1,934.6700	1.9347	(1.631)	0	0	97
2021/07/09	2032	03/02/2022	10.45	Put	Bond Future	2,341.4500	2.3415	2,305.4800	2.3055	(1.536)	0	0	198
2021/07/09	2032	03/02/2022	9.81	Call	Bond Future	2,853.0500	2.8531	2,880.9800	2.8810	0.979	0	0	0
2021/07/09	2032	03/02/2022	9.81	Put	Bond Future	3,981.6600	3.9817	3,932.6500	3.9326	(1.231)	0	0	198
2021/07/09	2032	03/02/2022	8.91	Put	Bond Future	7,607.2000	7.6072	7,541.6300	7.5416	(0.862)	0	0	0
2021/07/09	2032	03/02/2022	10.43	Call	Bond Future	4,819.7900	4.8198	4,860.3800	4.8604	0.842	0	0	0
2021/07/09	2032	03/02/2022	10.43	Put	Bond Future	2,381.3000	2.3813	2,344.9500	2.3450	(1.526)	0	0	0
2021/07/09	2032	03/02/2022	10.42	Call	Bond Future	4,784.0600	4.7841	4,824.4500	4.8244	0.844	0	0	0
2021/07/09	2032	03/02/2022	10.42	Put	Bond Future	2,401.5900	2.4016	2,365.0400	2.3650	(1.522)	0	0	0
2021/07/09	2032	03/02/2022			Bond Future	10.0026	91.9399	9.9893	92.0168	(0.132)	0.0000	0.0000	0
2021/07/09	2032	03/02/2022	9.62	Put	Bond Future	4,612.2100	4.6122	4,559.3400	4.5593	(1.146)	0	0	0
2021/07/09	2032	03/02/2022	9.62	Call	Bond Future	2,351.1900	2.3512	2,375.2600	2.3753	1.024	0	0	210
2021/07/09	2032	03/02/2022	10.95	Call	Bond Future	6,830.3900	6.8304	6,880.1600	6.8802	0.729	0	0	0
2021/07/09	2032	03/02/2022	10.95	Put	Bond Future	1,544.9600	1.5450	1,517.7900	1.5178	(1.759)	0	0	400
2021/07/09	2032	03/02/2022	10.35	Call	Bond Future	4,536.0300	4.5360	4,575.0500	4.5750	0.860	0	0	0
2021/07/09	2032	03/02/2022	10.14	Call	Bond Future	3,833.1300	3.8331	3,867.8900	3.8679	0.907	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/09	2032	03/02/2022	10.14	Put	Bond Future	3,039.1200	3.0391	2,996.9400	2.9969	(1.388)	0	0	97
2021/07/09	2032	03/02/2022	9.14	Put	Bond Future	6,513.3900	6.5134	6,451.4900	6.4515	(0.950)	0	0	0
2021/07/09	2032	03/02/2022	9.14	Call	Bond Future	1,305.9500	1.3059	1,320.9900	1.3210	1.152	0	0	97
2021/07/09	2032	03/02/2022	10.45	Call	Bond Future	4,891.8300	4.8918	4,932.8000	4.9328	0.838	0	0	0
2021/07/09	2032	03/02/2022	8.91	Call	Bond Future	943.1600	0.9432	954.5300	0.9545	1.206	0	0	198
2021/07/09	2032	03/02/2022	10.44	Call	Bond Future	4,855.8900	4.8559	4,896.6700	4.8967	0.840	0	0	0
2021/07/09	2032	03/02/2022	10.44	Put	Bond Future	2,361.4300	2.3614	2,325.2700	2.3253	(1.531)	0	0	0
2021/07/09	2032	05/05/2022	11.03	Call	Bond Future	6,687.8900	6.6879	6,735.6100	6.7356	0.714	0	0	0
2021/07/09	2032	05/05/2022	11.03	Put	Bond Future	2,199.8200	2.1998	2,169.8700	2.1699	(1.361)	0	0	0
2021/07/09	2032	05/05/2022	11.02	Put	Bond Future	2,214.9100	2.2149	2,184.8100	2.1848	(1.359)	0	0	0
2021/07/09	2032	05/05/2022			Bond Future	10.2055	88.8822	10.1917	88.9599	(0.135)	0.0000	0.0000	0
2021/07/09	2032	05/05/2022	11.04	Call	Bond Future	6,725.1500	6.7251	6,773.0100	6.7730	0.712	0	0	0
2021/07/09	2032	05/05/2022	11.04	Put	Bond Future	2,184.5600	2.1846	2,154.7500	2.1547	(1.365)	0	0	0
2021/07/09	2032	05/05/2022	11.02	Call	Bond Future	6,650.4100	6.6504	6,697.9800	6.6980	0.715	0	0	0
2021/07/09	2032	04/08/2022	10.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	2032	04/08/2022	10.22	Call	Bond Future	55.5900	0.0556	55.5900	0.0556	0.000	0	0	0
2021/07/09	2032	04/08/2022	10.20	Put	Bond Future	55.6300	0.0556	55.6300	0.0556	0.000	0	0	0
2021/07/09	2032	04/08/2022			Bond Future	10.2100	91.0595	10.2100	91.0595	0.000	0.0000	0.0000	0
2021/07/09	2032	04/08/2022	10.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	2032	04/08/2022	10.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	2032	04/08/2022	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	2033	05/08/2021			Bond Future	107.6031	107.6031	107.9506	107.9506	0.323	0.0000	0.0000	8,979
2021/07/09	2033	04/11/2021			Bond Future	107.5411	107.5411	107.8920	107.8920	0.326	0.0000	0.0000	0
2021/07/09	2033	03/02/2022			Bond Future	108.8057	108.8057	109.1604	109.1604	0.326	0.0000	0.0000	0
2021/07/09	2033	05/05/2022			Bond Future	108.8498	108.8498	109.2082	109.2082	0.329	0.0000	0.0000	0
2021/07/09	2033	04/08/2022			Bond Future	108.6600	108.6600	108.6600	108.6600	0.000	0.0000	0.0000	0
2021/07/09	2037	05/08/2021	12.27	Call	Bond Future	11,589.7900	11.5898	11,398.3800	11.3984	(1.652)	0	0	0
2021/07/09	2037	05/08/2021	12.27	Put	Bond Future	2.8000	0.0028	2.6800	0.0027	(4.286)	0	0	0
2021/07/09	2037	05/08/2021	12.28	Call	Bond Future	11,644.2400	11.6442	11,452.8300	11.4528	(1.644)	0	0	0
2021/07/09	2037	05/08/2021	12.26	Put	Bond Future	2.9400	0.0029	2.8100	0.0028	(4.422)	0	0	0
2021/07/09	2037	05/08/2021			Bond Future	10.3717	85.9775	10.3999	85.7862	0.272	0.0000	0.0000	125,353
2021/07/09	2037	05/08/2021	12.28	Put	Bond Future	2.6700	0.0027	2.5500	0.0026	(4.494)	0	0	0
2021/07/09	2037	05/08/2021	12.26	Call	Bond Future	11,535.2800	11.5353	11,343.8600	11.3439	(1.659)	0	0	0
2021/07/09	2037	04/11/2021	12.30	Call	Bond Future	10,909.3900	10.9094	10,728.1600	10.7282	(1.661)	0	0	0
2021/07/09	2037	04/11/2021	12.30	Put	Bond Future	430.6900	0.4307	443.2900	0.4433	2.926	0	0	600
2021/07/09	2037	04/11/2021	11.49	Put	Bond Future	1,055.2000	1.0552	1,087.3400	1.0873	3.046	0	0	0
2021/07/09	2037	04/11/2021	11.49	Call	Bond Future	6,929.7400	6.9297	6,768.0500	6.7680	(2.333)	0	0	600
2021/07/09	2037	04/11/2021	12.82	Put	Bond Future	212.8000	0.2128	219.0000	0.2190	2.914	0	0	0
2021/07/09	2037	04/11/2021	12.83	Call	Bond Future	13,481.3200	13.4813	13,293.5900	13.2936	(1.393)	0	0	0
2021/07/09	2037	04/11/2021			Bond Future	10.5547	86.9045	10.5840	86.7107	0.278	0.0000	0.0000	0
2021/07/09	2037	04/11/2021	12.82	Call	Bond Future	13,433.4500	13.4335	13,245.8200	13.2458	(1.397)	0	0	0
2021/07/09	2037	04/11/2021	12.83	Put	Bond Future	209.4800	0.2095	215.5800	0.2156	2.912	0	0	0
2021/07/09	2037	04/11/2021	12.81	Call	Bond Future	13,385.5700	13.3856	13,198.0400	13.1980	(1.401)	0	0	0
2021/07/09	2037	04/11/2021	12.81	Put	Bond Future	216.1600	0.2162	222.4600	0.2225	2.915	0	0	0
2021/07/09	2037	03/02/2022	11.46	Call	Bond Future	6,527.0700	6.5271	6,382.7500	6.3827	(2.211)	0	0	0
2021/07/09	2037	03/02/2022	11.47	Put	Bond Future	2,079.5000	2.0795	2,131.1000	2.1311	2.481	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/09	2037	03/02/2022	11.45	Call	Bond Future	6,484.8100	6.4848	6,340.8800	6.3409	(2.219)	0	0	0
2021/07/09	2037	03/02/2022			Bond Future	10.7443	83.6513	10.7748	83.4550	0.284	0.0000	0.0000	0
2021/07/09	2037	03/02/2022	11.46	Put	Bond Future	2,096.3500	2.0963	2,148.3300	2.1483	2.480	0	0	0
2021/07/09	2037	03/02/2022	11.47	Call	Bond Future	6,569.6100	6.5696	6,424.9100	6.4249	(2.203)	0	0	0
2021/07/09	2037	03/02/2022	11.45	Put	Bond Future	2,113.5500	2.1135	2,165.9200	2.1659	2.478	0	0	0
2021/07/09	2037	05/05/2022	11.84	Put	Bond Future	2,358.4000	2.3584	2,410.7100	2.4107	2.218	0	0	0
2021/07/09	2037	05/05/2022	11.82	Call	Bond Future	7,649.6600	7.6497	7,503.8200	7.5038	(1.906)	0	0	0
2021/07/09	2037	05/05/2022	11.83	Call	Bond Future	7,690.5000	7.6905	7,544.3500	7.5443	(1.900)	0	0	0
2021/07/09	2037	05/05/2022			Bond Future	10.9396	84.6424	10.9713	84.4436	0.290	0.0000	0.0000	0
2021/07/09	2037	05/05/2022	11.84	Call	Bond Future	7,731.3900	7.7314	7,584.9200	7.5849	(1.894)	0	0	0
2021/07/09	2037	05/05/2022	11.82	Put	Bond Future	2,390.2500	2.3903	2,443.1900	2.4432	2.215	0	0	0
2021/07/09	2037	05/05/2022	11.83	Put	Bond Future	2,374.2700	2.3743	2,426.9000	2.4269	2.217	0	0	0
2021/07/09	2037	04/08/2022	10.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	2037	04/08/2022	10.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	2037	04/08/2022	10.89	Put	Bond Future	62.7000	0.0627	62.7000	0.0627	0.000	0	0	0
2021/07/09	2037	04/08/2022	10.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	2037	04/08/2022			Bond Future	10.9000	82.8980	10.9000	82.8980	0.000	0.0000	0.0000	0
2021/07/09	2037	04/08/2022	10.91	Call	Bond Future	62.6200	0.0626	62.6200	0.0626	0.000	0	0	0
2021/07/09	2037	04/08/2022	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	2038	05/08/2021			Bond Future	118.8756	118.8756	119.3730	119.3730	0.418	0.0000	0.0000	7,723
2021/07/09	2038	04/11/2021			Bond Future	120.1858	120.1858	120.6884	120.6884	0.418	0.0000	0.0000	0
2021/07/09	2038	03/02/2022			Bond Future	119.8337	119.8337	120.3411	120.3411	0.423	0.0000	0.0000	0
2021/07/09	2038	05/05/2022			Bond Future	121.2802	121.2802	121.7935	121.7935	0.423	0.0000	0.0000	0
2021/07/09	2038	04/08/2022			Bond Future	121.2500	121.2500	121.2500	121.2500	0.000	0.0000	0.0000	0
2021/07/09	2040	05/08/2021	12.48	Call	Bond Future	12,556.9200	12.5569	12,461.8500	12.4618	(0.757)	0	0	0
2021/07/09	2040	05/08/2021	12.49	Put	Bond Future	2.2300	0.0022	1.9500	0.0020	(12.556)	0	0	0
2021/07/09	2040	05/08/2021	12.47	Call	Bond Future	12,500.1900	12.5002	12,405.1100	12.4051	(0.761)	0	0	0
2021/07/09	2040	05/08/2021	11.05	Put	Bond Future	399.1600	0.3992	396.6900	0.3967	(0.619)	0	0	0
2021/07/09	2040	05/08/2021	11.05	Call	Bond Future	4,056.0400	4.0560	3,958.7900	3.9588	(2.398)	0	0	900
2021/07/09	2040	05/08/2021			Bond Future	10.5306	87.9118	10.5436	87.8170	0.124	0.0000	0.0000	85,651
2021/07/09	2040	05/08/2021	12.48	Put	Bond Future	2.3300	0.0023	2.0400	0.0020	(12.446)	0	0	0
2021/07/09	2040	05/08/2021	12.49	Call	Bond Future	12,613.5800	12.6136	12,518.5200	12.5185	(0.754)	0	0	0
2021/07/09	2040	05/08/2021	12.47	Put	Bond Future	2.4300	0.0024	2.1300	0.0021	(12.346)	0	0	0
2021/07/09	2040	05/08/2021	11.55	Put	Bond Future	86.0900	0.0861	82.8200	0.0828	(3.798)	0	0	0
2021/07/09	2040	05/08/2021	11.55	Call	Bond Future	7,038.9900	7.0390	6,940.9400	6.9409	(1.393)	0	0	900
2021/07/09	2040	05/08/2021	14.80	Call	Bond Future	24,036.4000	24.0364	23,941.6200	23.9416	(0.394)	0	0	0
2021/07/09	2040	05/08/2021	14.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2021/07/09	2040	04/11/2021	12.90	Call	Bond Future	13,819.0400	13.8190	13,723.6900	13.7237	(0.690)	0	0	0
2021/07/09	2040	04/11/2021	12.90	Put	Bond Future	259.3900	0.2594	260.2400	0.2602	0.328	0	0	0
2021/07/09	2040	04/11/2021	12.89	Call	Bond Future	13,769.1000	13.7691	13,673.7900	13.6738	(0.692)	0	0	0
2021/07/09	2040	04/11/2021	12.89	Put	Bond Future	263.3600	0.2634	264.2500	0.2643	0.338	0	0	0
2021/07/09	2040	04/11/2021			Bond Future	10.7099	88.8597	10.7235	88.7635	0.127	0.0000	0.0000	0
2021/07/09	2040	04/11/2021	12.91	Call	Bond Future	13,868.9500	13.8689	13,773.5900	13.7736	(0.688)	0	0	0
2021/07/09	2040	04/11/2021	12.91	Put	Bond Future	255.4600	0.2555	256.3000	0.2563	0.329	0	0	0
2021/07/09	2040	03/02/2022	11.58	Put	Bond Future	2,342.6200	2.3426	2,364.0000	2.3640	0.913	0	0	0
2021/07/09	2040	03/02/2022	11.59	Call	Bond Future	6,907.7300	6.9077	6,831.3700	6.8314	(1.105)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/09	2040	03/02/2022	11.57	Put	Bond Future	2,361.4600	2.3615	2,383.0200	2.3830	0.913	0	0	0
2021/07/09	2040	03/02/2022			Bond Future	10.8957	85.3787	10.9098	85.2812	0.130	0.0000	0.0000	0
2021/07/09	2040	03/02/2022	11.58	Call	Bond Future	6,863.2200	6.8632	6,787.0400	6.7870	(1.110)	0	0	0
2021/07/09	2040	03/02/2022	11.59	Put	Bond Future	2,323.9200	2.3239	2,345.1200	2.3451	0.912	0	0	0
2021/07/09	2040	03/02/2022	11.57	Call	Bond Future	6,818.7700	6.8188	6,742.7700	6.7428	(1.115)	0	0	0
2021/07/09	2040	05/05/2022	10.57	Put	Bond Future	6,667.2100	6.6672	6,718.8900	6.7189	0.775	0	0	0
2021/07/09	2040	05/05/2022	10.57	Call	Bond Future	3,085.8600	3.0859	3,038.5900	3.0386	(1.532)	0	0	1,200
2021/07/09	2040	05/05/2022	13.04	Call	Bond Future	12,969.1300	12.9691	12,880.7900	12.8808	(0.681)	0	0	0
2021/07/09	2040	05/05/2022	13.04	Put	Bond Future	1,323.7100	1.3237	1,334.3200	1.3343	0.802	0	0	1,200
2021/07/09	2040	05/05/2022	11.91	Put	Bond Future	2,693.9600	2.6940	2,717.1500	2.7171	0.861	0	0	0
2021/07/09	2040	05/05/2022	11.92	Call	Bond Future	7,988.1700	7.9882	7,912.2500	7.9123	(0.950)	0	0	0
2021/07/09	2040	05/05/2022	11.92	Put	Bond Future	2,676.0300	2.6760	2,699.0600	2.6991	0.861	0	0	0
2021/07/09	2040	05/05/2022			Bond Future	11.0865	86.3905	11.1013	86.2915	0.133	0.0000	0.0000	0
2021/07/09	2040	05/05/2022	9.82	Put	Bond Future	10,590.1900	10.5902	10,661.1000	10.6611	0.670	0	0	0
2021/07/09	2040	05/05/2022	9.82	Call	Bond Future	1,369.9200	1.3699	1,341.8800	1.3419	(2.047)	0	0	1,200
2021/07/09	2040	05/05/2022	11.91	Call	Bond Future	7,945.5700	7.9456	7,869.8100	7.8698	(0.953)	0	0	0
2021/07/09	2040	05/05/2022	11.90	Call	Bond Future	7,902.7400	7.9027	7,827.1300	7.8271	(0.957)	0	0	0
2021/07/09	2040	05/05/2022	11.90	Put	Bond Future	2,711.7400	2.7117	2,735.0800	2.7351	0.861	0	0	0
2021/07/09	2040	04/08/2022	11.05	Call	Bond Future	67.1900	0.0672	67.1900	0.0672	0.000	0	0	0
2021/07/09	2040	04/08/2022	11.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	2040	04/08/2022			Bond Future	11.0400	84.5370	11.0400	84.5370	0.000	0.0000	0.0000	0
2021/07/09	2040	04/08/2022	11.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	2040	04/08/2022	11.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	2040	04/08/2022	11.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	2040	04/08/2022	11.03	Put	Bond Future	67.2800	0.0673	67.2800	0.0673	0.000	0	0	0
2021/07/09	2044	05/08/2021	12.60	Put	Bond Future	1.8900	0.0019	1.6000	0.0016	(15.344)	0	0	0
2021/07/09	2044	05/08/2021	12.61	Call	Bond Future	12,890.6700	12.8907	12,830.9000	12.8309	(0.464)	0	0	0
2021/07/09	2044	05/08/2021	12.61	Put	Bond Future	1.8000	0.0018	1.5200	0.0015	(15.556)	0	0	0
2021/07/09	2044	05/08/2021			Bond Future	10.6030	84.4936	10.6111	84.4342	0.076	0.0000	0.0000	62,494
2021/07/09	2044	05/08/2021	12.60	Call	Bond Future	12,835.0700	12.8351	12,775.2900	12.7753	(0.466)	0	0	0
2021/07/09	2044	05/08/2021	12.59	Call	Bond Future	12,779.3900	12.7794	12,719.6100	12.7196	(0.468)	0	0	0
2021/07/09	2044	05/08/2021	12.59	Put	Bond Future	1.9800	0.0020	1.6900	0.0017	(14.646)	0	0	0
2021/07/09	2044	04/11/2021	12.91	Call	Bond Future	13,546.4500	13.5464	13,484.7000	13.4847	(0.456)	0	0	0
2021/07/09	2044	04/11/2021	12.91	Put	Bond Future	284.4400	0.2844	283.1400	0.2831	(0.457)	0	0	0
2021/07/09	2044	04/11/2021			Bond Future	10.7748	85.4045	10.7833	85.3441	0.078	0.0000	0.0000	0
2021/07/09	2044	04/11/2021	12.90	Call	Bond Future	13,497.2400	13.4972	13,435.4800	13.4355	(0.458)	0	0	0
2021/07/09	2044	04/11/2021	12.90	Put	Bond Future	288.7100	0.2887	287.4000	0.2874	(0.454)	0	0	0
2021/07/09	2044	04/11/2021	12.89	Call	Bond Future	13,448.0100	13.4480	13,386.2500	13.3863	(0.459)	0	0	0
2021/07/09	2044	04/11/2021	12.89	Put	Bond Future	293.0300	0.2930	291.7200	0.2917	(0.447)	0	0	0
2021/07/09	2044	03/02/2022	11.60	Call	Bond Future	6,659.7600	6.6598	6,608.7100	6.6087	(0.767)	0	0	0
2021/07/09	2044	03/02/2022	11.60	Put	Bond Future	2,331.1100	2.3311	2,341.4600	2.3415	0.444	0	0	0
2021/07/09	2044	03/02/2022	11.59	Call	Bond Future	6,615.1100	6.6151	6,564.1800	6.5642	(0.770)	0	0	0
2021/07/09	2044	03/02/2022	11.59	Put	Bond Future	2,350.3600	2.3504	2,360.8300	2.3608	0.445	0	0	0
2021/07/09	2044	03/02/2022			Bond Future	10.9525	82.0090	10.9613	81.9476	0.080	0.0000	0.0000	0
2021/07/09	2044	03/02/2022	11.61	Call	Bond Future	6,704.7000	6.7047	6,653.5400	6.6535	(0.763)	0	0	0
2021/07/09	2044	03/02/2022	11.61	Put	Bond Future	2,312.2400	2.3122	2,322.4800	2.3225	0.443	0	0	0
2021/07/09	2044	05/05/2022	11.92	Call	Bond Future	7,842.8200	7.8428	7,792.5600	7.7926	(0.641)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/09	2044	05/05/2022	11.92	Put	Bond Future	2,778.8700	2.7789	2,790.9300	2.7909	0.434	0	0	0
2021/07/09	2044	05/05/2022	11.91	Call	Bond Future	7,800.3000	7.8003	7,750.1400	7.7501	(0.643)	0	0	0
2021/07/09	2044	05/05/2022	11.91	Put	Bond Future	2,797.4300	2.7974	2,809.5900	2.8096	0.435	0	0	0
2021/07/09	2044	05/05/2022			Bond Future	11.1347	82.9808	11.1438	82.9185	0.082	0.0000	0.0000	0
2021/07/09	2044	05/05/2022	11.93	Call	Bond Future	7,885.6400	7.8856	7,835.2900	7.8353	(0.639)	0	0	0
2021/07/09	2044	05/05/2022	11.93	Put	Bond Future	2,760.7000	2.7607	2,772.6700	2.7727	0.434	0	0	0
2021/07/09	2044	04/08/2022	11.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	2044	04/08/2022	11.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	2044	04/08/2022	11.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	2044	04/08/2022	11.08	Put	Bond Future	68.4200	0.0684	68.4200	0.0684	0.000	0	0	0
2021/07/09	2044	04/08/2022			Bond Future	11.0900	81.1625	11.0900	81.1625	0.000	0.0000	0.0000	0
2021/07/09	2044	04/08/2022	11.10	Call	Bond Future	68.3200	0.0683	68.3200	0.0683	0.000	0	0	0
2021/07/09	2044	04/08/2022	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	2046	05/08/2021			Bond Future	108.4156	108.4156	108.8969	108.8969	0.444	0.0000	0.0000	18,098
2021/07/09	2046	04/11/2021			Bond Future	107.7741	107.7741	108.2603	108.2603	0.451	0.0000	0.0000	0
2021/07/09	2046	03/02/2022			Bond Future	109.0417	109.0417	109.5334	109.5334	0.451	0.0000	0.0000	0
2021/07/09	2046	05/05/2022			Bond Future	108.4878	108.4878	108.9846	108.9846	0.458	0.0000	0.0000	0
2021/07/09	2046	04/08/2022			Bond Future	108.4600	108.4600	108.4600	108.4600	0.000	0.0000	0.0000	0
2021/07/09	2050	05/08/2021			Bond Future	110.4420	110.4420	110.8818	110.8818	0.398	0.0000	0.0000	11,059
2021/07/09	2050	04/11/2021			Bond Future	111.6594	111.6594	112.1035	112.1035	0.398	0.0000	0.0000	0
2021/07/09	2050	03/02/2022			Bond Future	111.0109	111.0109	111.4597	111.4597	0.404	0.0000	0.0000	0
2021/07/09	2050	05/05/2022			Bond Future	112.3508	112.3508	112.8048	112.8048	0.404	0.0000	0.0000	0
2021/07/09	2050	04/08/2022			Bond Future	112.3300	112.3300	112.3300	112.3300	0.000	0.0000	0.0000	0
2021/07/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	AL37	05/08/2021			Index Future	792.5750	792.5750	793.7980	793.7980	0.154	0.0000	0.0000	0
2021/07/09	AL37	04/11/2021			Index Future	801.2070	801.2070	802.4400	802.4400	0.154	0.0000	0.0000	0
2021/07/09	AL37	03/02/2022			Index Future	810.4330	810.4330	811.6780	811.6780	0.154	0.0000	0.0000	0
2021/07/09	AL37	05/05/2022			Index Future	820.0200	820.0200	821.2780	821.2780	0.153	0.0000	0.0000	0
2021/07/09	AL37	04/08/2022			Index Future	819.2700	819.2700	819.2700	819.2700	0.000	0.0000	0.0000	0
2021/07/09	AL7T	05/08/2021			Index Future	909.7060	909.7060	910.8200	910.8200	0.122	0.0000	0.0000	0
2021/07/09	AL7T	04/11/2021			Index Future	919.6140	919.6140	920.7350	920.7350	0.122	0.0000	0.0000	0
2021/07/09	AL7T	03/02/2022			Index Future	930.2040	930.2040	931.3350	931.3350	0.122	0.0000	0.0000	0
2021/07/09	AL7T	05/05/2022			Index Future	941.2070	941.2070	942.3500	942.3500	0.121	0.0000	0.0000	0
2021/07/09	AL7T	04/08/2022			Index Future	940.6900	940.6900	940.6900	940.6900	0.000	0.0000	0.0000	0
2021/07/09	ALBI	05/08/2021			Index Future	801.3220	801.3220	801.4030	801.4030	0.010	0.0000	0.0000	114
2021/07/09	ALBI	04/11/2021			Index Future	810.0490	810.0490	810.1280	810.1280	0.010	0.0000	0.0000	0
2021/07/09	ALBI	03/02/2022			Index Future	819.3770	819.3770	819.4540	819.4540	0.009	0.0000	0.0000	0



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2021/07/09	ALBI	05/05/2022			Index Future	829.0690	829.0690	829.1460	829.1460	0.009	0.0000	0.0000	0
2021/07/09	ALBI	04/08/2022			Index Future	829.9900	829.9900	829.9900	829.9900	0.000	0.0000	0.0000	0
2021/07/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/07/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/09	ES33	05/08/2021			Bond Future	11.0742	79.5099	11.0868	79.4410	0.114	0.0000	0.0000	350
2021/07/09	ES33	04/11/2021			Bond Future	11.3040	76.6113	11.3172	76.5413	0.117	0.0000	0.0000	0
2021/07/09	ES33	03/02/2022			Bond Future	11.5434	77.5128	11.5573	77.4417	0.120	0.0000	0.0000	0
2021/07/09	ES33	05/05/2022			Bond Future	11.7855	74.6714	11.7999	74.5993	0.123	0.0000	0.0000	0
2021/07/09	ES33	04/08/2022			Bond Future	11.7500	76.9683	11.7500	76.9683	0.000	0.0000	0.0000	0
2021/07/09	ES42	05/08/2021			Bond Future	11.6048	78.3131	11.6227	78.2024	0.154	0.0000	0.0000	4,779
2021/07/09	ES42	04/11/2021			Bond Future	11.8225	74.9185	11.8411	74.8062	0.158	0.0000	0.0000	0
2021/07/09	ES42	03/02/2022			Bond Future	12.0419	75.8007	12.0614	75.6869	0.162	0.0000	0.0000	0
2021/07/09	ES42	05/05/2022			Bond Future	12.2715	72.4578	12.2919	72.3425	0.166	0.0000	0.0000	0
2021/07/09	ES42	04/08/2022			Bond Future	12.2200	74.9034	12.2200	74.9034	0.000	0.0000	0.0000	0
2021/07/09	GOVI	05/08/2021	719.14	Call	GOVI	721,110.0000	72.1110	722,580.0000	72.2580	0.204	0	0	0
2021/07/09	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	GOVI	05/08/2021	719.13	Call	GOVI	721,210.0000	72.1210	722,680.0000	72.2680	0.204	0	0	0
2021/07/09	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	GOVI	05/08/2021			GOVI	791.2510	791.2510	791.3980	791.3980	0.019	0.0000	0.0000	985
2021/07/09	GOVI	05/08/2021	719.15	Call	GOVI	721,010.0000	72.1010	722,480.0000	72.2480	0.204	0	0	0
2021/07/09	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	GOVI	04/11/2021	728.41	Call	GOVI	714,580.0000	71.4580	716,030.0000	71.6030	0.203	0	0	0
2021/07/09	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	GOVI	04/11/2021	728.40	Call	GOVI	714,680.0000	71.4680	716,130.0000	71.6130	0.203	0	0	0
2021/07/09	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	GOVI	04/11/2021			GOVI	799.8680	799.8680	800.0130	800.0130	0.018	0.0000	0.0000	0
2021/07/09	GOVI	04/11/2021	728.42	Call	GOVI	714,480.0000	71.4480	715,930.0000	71.5930	0.203	0	0	0
2021/07/09	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	GOVI	03/02/2022	792.76	Call	GOVI	163,190.0000	16.3190	164,640.0000	16.4640	0.889	0	0	0
2021/07/09	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	GOVI	03/02/2022			GOVI	809.0790	809.0790	809.2240	809.2240	0.018	0.0000	0.0000	0
2021/07/09	GOVI	03/02/2022	792.75	Call	GOVI	163,290.0000	16.3290	164,740.0000	16.4740	0.888	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/09	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	GOVI	03/02/2022	792.74	Call	GOVI	163,390.0000	16.3390	164,840.0000	16.4840	0.887	0	0	0
2021/07/09	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	GOVI	05/05/2022	788.25	Call	GOVI	304,000.0000	30.4000	305,440.0000	30.5440	0.474	0	0	0
2021/07/09	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	GOVI	05/05/2022			GOVI	818.6500	818.6500	818.7940	818.7940	0.018	0.0000	0.0000	0
2021/07/09	GOVI	05/05/2022	788.24	Call	GOVI	304,100.0000	30.4100	305,540.0000	30.5540	0.474	0	0	0
2021/07/09	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	GOVI	05/05/2022	788.23	Call	GOVI	304,200.0000	30.4200	305,640.0000	30.5640	0.473	0	0	0
2021/07/09	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	GOVI	04/08/2022	819.28	Call	GOVI	1,900.0000	0.1900	1,900.0000	0.1900	0.000	0	0	0
2021/07/09	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	GOVI	04/08/2022			GOVI	819.4700	819.4700	819.4700	819.4700	0.000	0.0000	0.0000	0
2021/07/09	GOVI	04/08/2022	819.27	Call	GOVI	2,000.0000	0.2000	2,000.0000	0.2000	0.000	0	0	0
2021/07/09	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	GOVI	04/08/2022	819.26	Call	GOVI	2,100.0000	0.2100	2,100.0000	0.2100	0.000	0	0	0
2021/07/09	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/07/09	IGOV	05/08/2021			Index Future	291.5570	291.5570	292.2920	292.2920	0.252	0.0000	0.0000	459
2021/07/09	IGOV	04/11/2021			Index Future	294.8040	294.8040	295.5470	295.5470	0.252	0.0000	0.0000	16
2021/07/09	IGOV	03/02/2022			Index Future	298.2710	298.2710	299.0210	299.0210	0.251	0.0000	0.0000	0
2021/07/09	IGOV	05/05/2022			Index Future	301.8690	301.8690	302.6280	302.6280	0.251	0.0000	0.0000	0
2021/07/09	IGOV	04/08/2022			Index Future	301.7900	301.7900	301.7900	301.7900	0.000	0.0000	0.0000	0
2021/07/09	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/07/09	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/07/09	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/07/09	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/07/09	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/07/09	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/07/09	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/07/09	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/07/09	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/07/09	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/07/09	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/07/09	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/07/09	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/07/09	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/07/09	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/07/09	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/07/09	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/07/09	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/07/09	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/07/09	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/07/09	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/07/09	JBAF	21/07/2021			Jibar Tradeable Future	3.7150	96.2850	3.7050	96.2950	(0.269)	0.0000	0.0000	0
2021/07/09	JBAF	18/08/2021			Jibar Tradeable Future	3.8200	96.1800	3.8100	96.1900	(0.262)	0.0000	0.0000	0
2021/07/09	JBAF	15/09/2021			Jibar Tradeable Future	3.8600	96.1400	3.8550	96.1450	(0.130)	0.0000	0.0000	30,000
2021/07/09	JBAF	20/10/2021			Jibar Tradeable Future	4.0600	95.9400	4.0300	95.9700	(0.739)	0.0000	0.0000	0
2021/07/09	JBAF	17/11/2021			Jibar Tradeable Future	4.1000	95.9000	4.0900	95.9100	(0.244)	0.0000	0.0000	0
2021/07/09	JBAF	15/12/2021			Jibar Tradeable Future	4.2850	95.7150	4.2650	95.7350	(0.467)	0.0000	0.0000	0
2021/07/09	JBAF	16/03/2022			Jibar Tradeable Future	4.6100	95.3900	4.5700	95.4300	(0.868)	0.0000	0.0000	0
2021/07/09	JBAF	15/06/2022			Jibar Tradeable Future	4.9750	95.0250	4.9450	95.0550	(0.603)	0.0000	0.0000	471
2021/07/09	JBAF	21/09/2022			Jibar Tradeable Future	5.1650	94.8350	5.1350	94.8650	(0.581)	0.0000	0.0000	0
2021/07/09	JBAF	21/12/2022			Jibar Tradeable Future	5.5300	94.4700	5.4900	94.5100	(0.723)	0.0000	0.0000	0
2021/07/09	JBAF	15/03/2023			Jibar Tradeable Future	5.7050	94.2950	5.6550	94.3450	(0.876)	0.0000	0.0000	0
2021/07/09	JBAF	21/06/2023			Jibar Tradeable Future	5.7650	94.2350	5.7050	94.2950	(1.041)	0.0000	0.0000	0
2021/07/09	R023	05/08/2021	5.30	Call	Bond Future	187.1200	0.1871	197.5000	0.1975	5.547	0	0	0
2021/07/09	R023	05/08/2021	5.30	Put	Bond Future	72.3700	0.0724	63.9900	0.0640	(11.579)	0	0	0
2021/07/09	R023	05/08/2021	5.29	Call	Bond Future	176.9300	0.1769	186.9500	0.1870	5.663	0	0	0
2021/07/09	R023	05/08/2021	5.29	Put	Bond Future	77.2900	0.0773	68.5500	0.0686	(11.308)	0	0	0
2021/07/09	R023	05/08/2021			Bond Future	5.2241	107.1734	5.2117	107.1922	(0.237)	0.0000	0.0000	15,368
2021/07/09	R023	05/08/2021	5.31	Call	Bond Future	197.5600	0.1976	208.3000	0.2083	5.436	0	0	0
2021/07/09	R023	05/08/2021	5.31	Put	Bond Future	67.7100	0.0677	59.6900	0.0597	(11.845)	0	0	0
2021/07/09	R023	04/11/2021	4.91	Call	Bond Future	31.0700	0.0311	32.9000	0.0329	5.890	0	0	0
2021/07/09	R023	04/11/2021	4.91	Put	Bond Future	649.4200	0.6494	632.7700	0.6328	(2.564)	0	0	0
2021/07/09	R023	04/11/2021	4.90	Call	Bond Future	29.5600	0.0296	31.3200	0.0313	5.954	0	0	0
2021/07/09	R023	04/11/2021	4.90	Put	Bond Future	660.7500	0.6608	644.0300	0.6440	(2.530)	0	0	0
2021/07/09	R023	04/11/2021			Bond Future	5.3936	104.4214	5.3790	104.4399	(0.269)	0.0000	0.0000	0
2021/07/09	R023	04/11/2021	4.92	Call	Bond Future	32.6300	0.0326	34.5500	0.0346	5.884	0	0	0
2021/07/09	R023	04/11/2021	4.92	Put	Bond Future	638.1400	0.6381	621.5800	0.6216	(2.595)	0	0	0
2021/07/09	R023	03/02/2022	5.08	Call	Bond Future	88.2200	0.0882	91.9000	0.0919	4.171	0	0	0
2021/07/09	R023	03/02/2022	5.08	Put	Bond Future	615.7900	0.6158	601.0900	0.6011	(2.387)	0	0	0
2021/07/09	R023	03/02/2022			Bond Future	5.5910	105.6244	5.5732	105.6428	(0.320)	0.0000	0.0000	0
2021/07/09	R023	03/02/2022	5.07	Call	Bond Future	85.2400	0.0852	88.8300	0.0888	4.212	0	0	0
2021/07/09	R023	03/02/2022	5.07	Put	Bond Future	623.1800	0.6232	608.3900	0.6084	(2.373)	0	0	0
2021/07/09	R023	03/02/2022	5.06	Call	Bond Future	82.3300	0.0823	85.8300	0.0858	4.251	0	0	0
2021/07/09	R023	03/02/2022	5.06	Put	Bond Future	630.6300	0.6306	615.7500	0.6158	(2.360)	0	0	0
2021/07/09	R023	05/05/2022	6.31	Call	Bond Future	600.8800	0.6009	612.2700	0.6123	1.896	0	0	0
2021/07/09	R023	05/05/2022	6.31	Put	Bond Future	233.3400	0.2333	226.3300	0.2263	(3.004)	0	0	0
2021/07/09	R023	05/05/2022			Bond Future	5.8427	102.9645	5.8194	102.9829	(0.399)	0.0000	0.0000	0
2021/07/09	R023	05/05/2022	6.30	Call	Bond Future	595.4900	0.5955	606.8300	0.6068	1.904	0	0	0
2021/07/09	R023	05/05/2022	6.30	Put	Bond Future	235.7900	0.2358	228.7300	0.2287	(2.994)	0	0	0
2021/07/09	R023	05/05/2022	6.29	Call	Bond Future	590.1100	0.5901	601.4000	0.6014	1.913	0	0	0
2021/07/09	R023	05/05/2022	6.29	Put	Bond Future	238.2600	0.2383	231.1500	0.2311	(2.984)	0	0	0
2021/07/09	R023	04/08/2022	6.05	Call	Bond Future	5.5100	0.0055	5.5100	0.0055	0.000	0	0	0
2021/07/09	R023	04/08/2022	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	R023	04/08/2022			Bond Future	6.0400	104.3163	6.0400	104.3163	0.000	0.0000	0.0000	0
2021/07/09	R023	04/08/2022	6.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/09	R023	04/08/2022	6.04	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	R023	04/08/2022	6.03	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	R023	04/08/2022	6.03	Put	Bond Future		5.5000	0.0055	5.5000	0.0055	0	0	0
2021/07/09	R035	05/08/2021	5.31	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	R035	05/08/2021	5.31	Put	Bond Future	43,511.9300	43.5119	43,600.1300	43.6001	0.203	0	0	0
2021/07/09	R035	05/08/2021	11.37	Call	Bond Future	7,717.6100	7.7176	7,627.2700	7.6273	(1.171)	0	0	0
2021/07/09	R035	05/08/2021	11.37	Put	Bond Future	39.9500	0.0400	37.8100	0.0378	(5.357)	0	0	100
2021/07/09	R035	05/08/2021			Bond Future	10.1628	94.5788	10.1758	94.4906	0.128	0.0000	0.0000	81,593
2021/07/09	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	R035	05/08/2021	5.30	Put	Bond Future	43,628.5100	43.6285	43,716.7100	43.7167	0.202	0	0	0
2021/07/09	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	R035	05/08/2021	5.29	Put	Bond Future	43,745.2200	43.7452	43,833.4200	43.8334	0.202	0	0	0
2021/07/09	R035	05/08/2021	10.77	Call	Bond Future	4,267.8000	4.2678	4,176.5000	4.1765	(2.139)	0	0	0
2021/07/09	R035	05/08/2021	10.77	Put	Bond Future	282.8000	0.2828	279.7000	0.2797	(1.096)	0	0	100
2021/07/09	R035	05/08/2021	10.02	Put	Bond Future	1,968.4500	1.9684	1,997.2200	1.9972	1.462	0	0	0
2021/07/09	R035	05/08/2021	10.02	Call	Bond Future	993.0700	0.9931	933.6400	0.9336	(5.984)	0	0	100
2021/07/09	R035	04/11/2021	11.20	Put	Bond Future	1,186.8300	1.1868	1,197.5000	1.1975	0.899	0	0	350
2021/07/09	R035	04/11/2021	10.60	Call	Bond Future	3,881.2700	3.8813	3,815.3600	3.8154	(1.698)	0	0	0
2021/07/09	R035	04/11/2021	10.60	Put	Bond Future	2,290.0600	2.2901	2,313.6600	2.3137	1.031	0	0	350
2021/07/09	R035	04/11/2021	10.11	Put	Bond Future	3,845.6500	3.8456	3,884.9600	3.8850	1.022	0	0	0
2021/07/09	R035	04/11/2021	10.11	Call	Bond Future	2,206.6700	2.2067	2,156.4700	2.1565	(2.275)	0	0	350
2021/07/09	R035	04/11/2021	10.12	Put	Bond Future	3,807.2300	3.8072	3,846.1900	3.8462	1.023	0	0	0
2021/07/09	R035	04/11/2021	10.12	Call	Bond Future	2,235.8600	2.2359	2,185.3100	2.1853	(2.261)	0	0	400
2021/07/09	R035	04/11/2021	10.62	Put	Bond Future	2,240.7100	2.2407	2,263.7600	2.2638	1.029	0	0	0
2021/07/09	R035	04/11/2021	10.62	Call	Bond Future	3,960.2500	3.9602	3,893.7900	3.8938	(1.678)	0	0	400
2021/07/09	R035	04/11/2021	11.75	Put	Bond Future	644.2800	0.6443	648.7000	0.6487	0.686	0	0	782
2021/07/09	R035	04/11/2021	11.08	Call	Bond Future	5,953.1100	5.9531	5,876.2800	5.8763	(1.291)	0	0	0
2021/07/09	R035	04/11/2021	11.08	Put	Bond Future	1,355.2200	1.3552	1,367.9000	1.3679	0.936	0	0	782
2021/07/09	R035	04/11/2021	10.23	Put	Bond Future	3,402.8000	3.4028	3,437.9200	3.4379	1.032	0	0	0
2021/07/09	R035	04/11/2021	12.53	Call	Bond Future	13,062.8300	13.0628	12,974.0900	12.9741	(0.679)	0	0	0
2021/07/09	R035	04/11/2021	12.53	Put	Bond Future	242.3600	0.2424	243.1300	0.2431	0.318	0	0	0
2021/07/09	R035	04/11/2021			Bond Future	10.3555	91.1238	10.3690	91.0342	0.131	0.0000	0.0000	0
2021/07/09	R035	04/11/2021	11.20	Call	Bond Future	6,513.0700	6.5131	6,434.2300	6.4342	(1.210)	0	0	0
2021/07/09	R035	04/11/2021	13.82	Call	Bond Future	19,204.6100	19.2046	19,114.9800	19.1150	(0.467)	0	0	0
2021/07/09	R035	04/11/2021	13.82	Put	Bond Future	25.3200	0.0253	25.2000	0.0252	(0.474)	0	0	400
2021/07/09	R035	04/11/2021	11.75	Call	Bond Future	9,194.8600	9.1949	9,109.7700	9.1098	(0.925)	0	0	0
2021/07/09	R035	04/11/2021	10.23	Call	Bond Future	2,570.4400	2.5704	2,516.0500	2.5160	(2.116)	0	0	782
2021/07/09	R035	04/11/2021	12.52	Call	Bond Future	13,014.0400	13.0140	12,925.3200	12.9253	(0.682)	0	0	0
2021/07/09	R035	04/11/2021	12.52	Put	Bond Future	246.1800	0.2462	246.9700	0.2470	0.321	0	0	0
2021/07/09	R035	04/11/2021	12.51	Call	Bond Future	12,965.2400	12.9652	12,876.5500	12.8765	(0.684)	0	0	0
2021/07/09	R035	04/11/2021	12.51	Put	Bond Future	250.0500	0.2500	250.8700	0.2509	0.328	0	0	0
2021/07/09	R035	03/02/2022	11.05	Put	Bond Future	2,547.1400	2.5471	2,570.7700	2.5708	0.928	0	0	1,600
2021/07/09	R035	03/02/2022	10.35	Put	Bond Future	4,491.1900	4.4912	4,531.0700	4.5311	0.888	0	0	0
2021/07/09	R035	03/02/2022	10.35	Call	Bond Future	3,163.2600	3.1633	3,112.2900	3.1123	(1.611)	0	0	1,600
2021/07/09	R035	03/02/2022	11.28	Call	Bond Future	6,588.5900	6.5886	6,517.1900	6.5172	(1.084)	0	0	0
2021/07/09	R035	03/02/2022	11.28	Put	Bond Future	2,118.0100	2.1180	2,137.4600	2.1375	0.918	0	0	200
2021/07/09	R035	03/02/2022	10.26	Put	Bond Future	4,817.0200	4.8170	4,859.2900	4.8593	0.878	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/09	R035	03/02/2022	10.26	Call	Bond Future	2,897.6400	2.8976	2,849.0600	2.8491	(1.677)	0	0	200
2021/07/09	R035	03/02/2022	11.73	Call	Bond Future	8,564.1400	8.5641	8,486.3200	8.4863	(0.909)	0	0	0
2021/07/09	R035	03/02/2022	11.73	Put	Bond Future	1,481.2200	1.4812	1,494.2500	1.4943	0.880	0	0	280
2021/07/09	R035	03/02/2022	11.03	Call	Bond Future	5,554.6800	5.5547	5,487.8500	5.4878	(1.203)	0	0	0
2021/07/09	R035	03/02/2022	11.39	Call	Bond Future	7,058.7300	7.0587	6,985.5500	6.9855	(1.037)	0	0	0
2021/07/09	R035	03/02/2022	11.39	Put	Bond Future	1,938.4100	1.9384	1,956.0800	1.9561	0.912	0	0	683
2021/07/09	R035	03/02/2022	10.65	Call	Bond Future	4,133.7600	4.1338	4,075.2500	4.0752	(1.415)	0	0	0
2021/07/09	R035	03/02/2022	11.23	Call	Bond Future	6,377.7200	6.3777	6,307.1700	6.3072	(1.106)	0	0	0
2021/07/09	R035	03/02/2022	11.23	Put	Bond Future	2,204.9100	2.2049	2,225.2100	2.2252	0.921	0	0	0
2021/07/09	R035	03/02/2022	11.22	Call	Bond Future	6,335.6200	6.3356	6,265.2500	6.2652	(1.111)	0	0	0
2021/07/09	R035	03/02/2022	11.22	Put	Bond Future	2,222.5500	2.2225	2,243.0300	2.2430	0.921	0	0	0
2021/07/09	R035	03/02/2022			Bond Future	10.5552	92.1738	10.5694	92.0830	0.135	0.0000	0.0000	0
2021/07/09	R035	03/02/2022	11.05	Call	Bond Future	5,635.1800	5.6352	5,567.9600	5.5680	(1.193)	0	0	0
2021/07/09	R035	03/02/2022	11.88	Call	Bond Future	9,245.1200	9.2451	9,165.6200	9.1656	(0.860)	0	0	0
2021/07/09	R035	03/02/2022	11.88	Put	Bond Future	1,317.8000	1.3178	1,329.1500	1.3291	0.861	0	0	1,800
2021/07/09	R035	03/02/2022	11.03	Put	Bond Future	2,588.4200	2.5884	2,612.4400	2.6124	0.928	0	0	280
2021/07/09	R035	03/02/2022	10.10	Put	Bond Future	5,434.3400	5.4343	5,481.0100	5.4810	0.859	0	0	0
2021/07/09	R035	03/02/2022	10.10	Call	Bond Future	2,449.6700	2.4497	2,405.4900	2.4055	(1.804)	0	0	280
2021/07/09	R035	03/02/2022	10.65	Put	Bond Future	3,529.7800	3.5298	3,562.1200	3.5621	0.916	0	0	683
2021/07/09	R035	03/02/2022	9.70	Put	Bond Future	7,226.1500	7.2262	7,284.2600	7.2843	0.804	0	0	0
2021/07/09	R035	03/02/2022	9.70	Call	Bond Future	1,498.7100	1.4987	1,465.9700	1.4660	(2.185)	0	0	683
2021/07/09	R035	03/02/2022	11.24	Call	Bond Future	6,419.6400	6.4196	6,348.9200	6.3489	(1.102)	0	0	0
2021/07/09	R035	03/02/2022	11.24	Put	Bond Future	2,187.1600	2.1872	2,207.2900	2.2073	0.920	0	0	0
2021/07/09	R035	05/05/2022	11.64	Call	Bond Future	7,685.2400	7.6852	7,613.9700	7.6140	(0.927)	0	0	0
2021/07/09	R035	05/05/2022	11.64	Put	Bond Future	2,404.0000	2.4040	2,424.8100	2.4248	0.866	0	0	0
2021/07/09	R035	05/05/2022	11.63	Call	Bond Future	7,644.7300	7.6447	7,573.6100	7.5736	(0.930)	0	0	0
2021/07/09	R035	05/05/2022	11.63	Put	Bond Future	2,420.4200	2.4204	2,441.3800	2.4414	0.866	0	0	0
2021/07/09	R035	05/05/2022			Bond Future	10.7529	88.7873	10.7677	88.6952	0.138	0.0000	0.0000	0
2021/07/09	R035	05/05/2022	11.65	Call	Bond Future	7,726.0800	7.7261	7,654.6700	7.6547	(0.924)	0	0	0
2021/07/09	R035	05/05/2022	11.65	Put	Bond Future	2,387.9700	2.3880	2,408.6400	2.4086	0.866	0	0	0
2021/07/09	R035	04/08/2022	10.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	R035	04/08/2022	10.72	Put	Bond Future	61.9400	0.0619	61.9400	0.0619	0.000	0	0	0
2021/07/09	R035	04/08/2022	10.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	R035	04/08/2022	10.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	R035	04/08/2022			Bond Future	10.7300	91.2325	10.7300	91.2325	0.000	0.0000	0.0000	0
2021/07/09	R035	04/08/2022	10.74	Call	Bond Future	61.8700	0.0619	61.8700	0.0619	0.000	0	0	0
2021/07/09	R035	04/08/2022	10.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	R186	05/08/2021	8.62	Call	Bond Future	5,066.3600	5.0664	5,240.6000	5.2406	3.439	0	0	0
2021/07/09	R186	05/08/2021	8.62	Put	Bond Future	11.1200	0.0111	7.7800	0.0078	(30.036)	0	0	0
2021/07/09	R186	05/08/2021	8.61	Call	Bond Future	5,022.5600	5.0226	5,196.6500	5.1966	3.466	0	0	0
2021/07/09	R186	05/08/2021	8.61	Put	Bond Future	11.6600	0.0117	8.1700	0.0082	(29.931)	0	0	0
2021/07/09	R186	05/08/2021			Bond Future	7.5118	114.4328	7.4740	114.6104	(0.503)	0.0000	0.0000	88,865
2021/07/09	R186	05/08/2021	8.63	Call	Bond Future	5,110.1300	5.1101	5,284.5100	5.2845	3.412	0	0	0
2021/07/09	R186	05/08/2021	8.63	Put	Bond Future	10.5900	0.0106	7.3900	0.0074	(30.217)	0	0	0
2021/07/09	R186	04/11/2021	7.77	Call	Bond Future	1,792.4200	1.7924	1,882.9600	1.8830	5.051	0	0	0
2021/07/09	R186	04/11/2021	8.10	Call	Bond Future	2,682.7700	2.6828	2,797.6300	2.7976	4.281	0	0	0
2021/07/09	R186	04/11/2021	8.10	Put	Bond Future	932.8700	0.9329	868.7500	0.8688	(6.873)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/09	R186	04/11/2021	8.09	Call	Bond Future	2,652.9600	2.6530	2,767.1300	2.7671	4.303	0	0	0
2021/07/09	R186	04/11/2021	8.09	Put	Bond Future	946.8000	0.9468	881.9900	0.8820	(6.845)	0	0	0
2021/07/09	R186	04/11/2021			Bond Future	7.7038	115.6661	7.6638	115.8450	(0.520)	0.0000	0.0000	0
2021/07/09	R186	04/11/2021	7.77	Put	Bond Future	1,497.7300	1.4977	1,409.2900	1.4093	(5.905)	0	0	15,177
2021/07/09	R186	04/11/2021	8.77	Call	Bond Future	4,960.8400	4.9608	5,111.2700	5.1113	3.032	0	0	0
2021/07/09	R186	04/11/2021	8.77	Put	Bond Future	329.0900	0.3291	300.5400	0.3005	(8.675)	0	0	15,177
2021/07/09	R186	04/11/2021	8.11	Call	Bond Future	2,712.7300	2.7127	2,828.2700	2.8283	4.259	0	0	0
2021/07/09	R186	04/11/2021	8.11	Put	Bond Future	919.1000	0.9191	855.6600	0.8557	(6.902)	0	0	0
2021/07/09	R186	03/02/2022	7.30	Call	Bond Future	987.3800	0.9874	1,040.7500	1.0408	5.405	0	0	0
2021/07/09	R186	03/02/2022	7.30	Put	Bond Future	3,575.3500	3.5754	3,448.0400	3.4480	(3.561)	0	0	0
2021/07/09	R186	03/02/2022			Bond Future	7.9031	111.7165	7.8604	111.8972	(0.540)	0.0000	0.0000	0
2021/07/09	R186	03/02/2022	7.29	Call	Bond Future	973.6000	0.9736	1,026.4300	1.0264	5.426	0	0	0
2021/07/09	R186	03/02/2022	7.29	Put	Bond Future	3,605.1200	3.6051	3,477.2700	3.4773	(3.546)	0	0	0
2021/07/09	R186	03/02/2022	7.28	Call	Bond Future	960.2600	0.9603	1,012.5500	1.0125	5.445	0	0	0
2021/07/09	R186	03/02/2022	7.28	Put	Bond Future	3,635.3400	3.6353	3,506.9500	3.5069	(3.532)	0	0	0
2021/07/09	R186	05/05/2022	8.32	Call	Bond Future	2,792.4100	2.7924	2,892.6800	2.8927	3.591	0	0	0
2021/07/09	R186	05/05/2022	8.32	Put	Bond Future	1,988.0500	1.9881	1,905.6900	1.9057	(4.143)	0	0	0
2021/07/09	R186	05/05/2022			Bond Future	8.1179	113.0395	8.0723	113.2221	(0.562)	0.0000	0.0000	0
2021/07/09	R186	05/05/2022	8.31	Call	Bond Future	2,769.7200	2.7697	2,869.5100	2.8695	3.603	0	0	0
2021/07/09	R186	05/05/2022	8.31	Put	Bond Future	2,004.9800	2.0050	1,922.1400	1.9221	(4.132)	0	0	0
2021/07/09	R186	05/05/2022	8.30	Call	Bond Future	2,746.7100	2.7467	2,846.0200	2.8460	3.616	0	0	0
2021/07/09	R186	05/05/2022	8.30	Put	Bond Future	2,021.6100	2.0216	1,938.2900	1.9383	(4.121)	0	0	0
2021/07/09	R186	04/08/2022	8.15	Call	Bond Future	38.0700	0.0381	38.0700	0.0381	0.000	0	0	0
2021/07/09	R186	04/08/2022	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	R186	04/08/2022			Bond Future	8.1400	109.8897	8.1400	109.8897	0.000	0.0000	0.0000	0
2021/07/09	R186	04/08/2022	8.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	R186	04/08/2022	8.13	Put	Bond Future	38.0800	0.0381	38.0800	0.0381	0.000	0	0	0
2021/07/09	R186	04/08/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	R186	04/08/2022	8.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	R197	05/08/2021			Bond Future	321.6895	321.6895	321.8790	321.8790	0.059	0.0000	0.0000	1,117
2021/07/09	R197	04/11/2021			Bond Future	325.2351	325.2351	325.4253	325.4253	0.058	0.0000	0.0000	0
2021/07/09	R197	03/02/2022			Bond Future	320.9105	320.9105	321.1012	321.1012	0.059	0.0000	0.0000	0
2021/07/09	R197	05/05/2022			Bond Future	324.7843	324.7843	324.9768	324.9768	0.059	0.0000	0.0000	0
2021/07/09	R197	04/08/2022			Bond Future	324.7400	324.7400	324.7400	324.7400	0.000	0.0000	0.0000	0
2021/07/09	R202	05/08/2021			Bond Future	235.9872	235.9872	237.0900	237.0900	0.467	0.0000	0.0000	9,635
2021/07/09	R202	04/11/2021			Bond Future	238.5881	238.5881	239.7020	239.7020	0.467	0.0000	0.0000	0
2021/07/09	R202	03/02/2022			Bond Future	237.0652	237.0652	238.1913	238.1913	0.475	0.0000	0.0000	0
2021/07/09	R202	05/05/2022			Bond Future	239.9265	239.9265	241.0658	241.0658	0.475	0.0000	0.0000	0
2021/07/09	R202	04/08/2022			Bond Future	239.8800	239.8800	239.8800	239.8800	0.000	0.0000	0.0000	0
2021/07/09	R209	05/08/2021	11.81	Call	Bond Future	9,166.9800	9.1670	9,088.0600	9.0881	(0.861)	0	0	0
2021/07/09	R209	05/08/2021	11.81	Put	Bond Future	4.5500	0.0046	4.1000	0.0041	(9.890)	0	0	0
2021/07/09	R209	05/08/2021			Bond Future	10.1055	73.1159	10.1188	73.0374	0.131	0.0000	0.0000	28,694
2021/07/09	R209	05/08/2021	11.80	Call	Bond Future	9,118.5500	9.1186	9,039.6100	9.0396	(0.866)	0	0	0
2021/07/09	R209	05/08/2021	11.80	Put	Bond Future	4.7500	0.0048	4.2800	0.0043	(9.895)	0	0	0
2021/07/09	R209	05/08/2021	11.79	Call	Bond Future	9,070.0600	9.0701	8,991.1100	8.9911	(0.870)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/09	R209	05/08/2021	11.79	Put	Bond Future	4.9500	0.0050	4.4700	0.0045	(9.697)	0	0	0
2021/07/09	R209	04/11/2021	10.00	Call	Bond Future	1,791.1300	1.7911	1,747.9600	1.7480	(2.410)	0	0	0
2021/07/09	R209	04/11/2021	10.00	Put	Bond Future	3,409.5400	3.4095	3,446.0800	3.4461	1.072	0	0	3,100
2021/07/09	R209	04/11/2021	12.00	Call	Bond Future	9,403.0100	9.4030	9,325.3900	9.3254	(0.825)	0	0	0
2021/07/09	R209	04/11/2021	12.00	Put	Bond Future	350.8600	0.3509	352.9500	0.3530	0.596	0	0	9,000
2021/07/09	R209	04/11/2021	10.50	Call	Bond Future	3,256.3600	3.2564	3,198.3700	3.1984	(1.781)	0	0	0
2021/07/09	R209	04/11/2021	12.19	Call	Bond Future	10,226.8400	10.2268	10,148.5200	10.1485	(0.766)	0	0	0
2021/07/09	R209	04/11/2021	12.19	Put	Bond Future	282.5600	0.2826	283.9500	0.2839	0.492	0	0	0
2021/07/09	R209	04/11/2021	12.17	Call	Bond Future	10,140.3100	10.1403	10,062.0600	10.0621	(0.772)	0	0	0
2021/07/09	R209	04/11/2021			Bond Future	10.2751	70.7641	10.2889	70.6844	0.134	0.0000	0.0000	4,785
2021/07/09	R209	04/11/2021	10.50	Put	Bond Future	1,971.2700	1.9713	1,992.9900	1.9930	1.102	0	0	9,400
2021/07/09	R209	04/11/2021	9.50	Put	Bond Future	5,465.7300	5.4657	5,519.5600	5.5196	0.985	0	0	0
2021/07/09	R209	04/11/2021	9.50	Call	Bond Future	768.4100	0.7684	742.5300	0.7425	(3.368)	0	0	6,000
2021/07/09	R209	04/11/2021	12.18	Call	Bond Future	10,183.5800	10.1836	10,105.3000	10.1053	(0.769)	0	0	0
2021/07/09	R209	04/11/2021	12.18	Put	Bond Future	285.7800	0.2858	287.2100	0.2872	0.500	0	0	0
2021/07/09	R209	04/11/2021	12.17	Put	Bond Future	289.0400	0.2890	290.5000	0.2905	0.505	0	0	0
2021/07/09	R209	03/02/2022	11.03	Call	Bond Future	5,162.8700	5.1629	5,101.4400	5.1014	(1.190)	0	0	0
2021/07/09	R209	03/02/2022	11.03	Put	Bond Future	1,974.7400	1.9747	1,994.1000	1.9941	0.980	0	0	0
2021/07/09	R209	03/02/2022	11.02	Call	Bond Future	5,126.4600	5.1265	5,065.2000	5.0652	(1.195)	0	0	0
2021/07/09	R209	03/02/2022	11.02	Put	Bond Future	1,991.2100	1.9912	2,010.7400	2.0107	0.981	0	0	0
2021/07/09	R209	03/02/2022			Bond Future	10.4467	71.5797	10.4610	71.4989	0.137	0.0000	0.0000	0
2021/07/09	R209	03/02/2022	11.04	Call	Bond Future	5,199.1600	5.1992	5,137.5600	5.1376	(1.185)	0	0	0
2021/07/09	R209	03/02/2022	11.04	Put	Bond Future	1,958.2000	1.9582	1,977.3900	1.9774	0.980	0	0	0
2021/07/09	R209	05/05/2022	11.44	Call	Bond Future	6,480.9200	6.4809	6,418.2000	6.4182	(0.968)	0	0	0
2021/07/09	R209	05/05/2022	11.44	Put	Bond Future	2,170.3100	2.1703	2,189.4700	2.1895	0.883	0	0	0
2021/07/09	R209	05/05/2022	11.43	Call	Bond Future	6,445.6400	6.4456	6,383.0500	6.3830	(0.971)	0	0	0
2021/07/09	R209	05/05/2022	11.43	Put	Bond Future	2,185.3500	2.1853	2,204.6400	2.2046	0.883	0	0	0
2021/07/09	R209	05/05/2022			Bond Future	10.6217	69.2861	10.6366	69.2042	0.140	0.0000	0.0000	0
2021/07/09	R209	05/05/2022	11.45	Call	Bond Future	6,516.4800	6.5165	6,453.6200	6.4536	(0.965)	0	0	0
2021/07/09	R209	05/05/2022	11.45	Put	Bond Future	2,155.6000	2.1556	2,174.6200	2.1746	0.882	0	0	0
2021/07/09	R209	04/08/2022	10.57	Put	Bond Future	55.2000	0.0552	55.2000	0.0552	0.000	0	0	0
2021/07/09	R209	04/08/2022	10.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	R209	04/08/2022	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	R209	04/08/2022			Bond Future	10.5800	71.3016	10.5800	71.3016	0.000	0.0000	0.0000	0
2021/07/09	R209	04/08/2022	10.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	R209	04/08/2022	10.59	Call	Bond Future	55.1300	0.0551	55.1300	0.0551	0.000	0	0	0
2021/07/09	R209	04/08/2022	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	R210	05/08/2021			Bond Future	209.0090	209.0090	209.0470	209.0470	0.018	0.0000	0.0000	1,486
2021/07/09	R210	04/11/2021			Bond Future	208.5289	208.5289	208.5664	208.5664	0.018	0.0000	0.0000	0
2021/07/09	R210	03/02/2022			Bond Future	210.9815	210.9815	211.0188	211.0188	0.018	0.0000	0.0000	0
2021/07/09	R210	05/05/2022			Bond Future	210.6928	210.6928	210.7292	210.7292	0.017	0.0000	0.0000	0
2021/07/09	R210	04/08/2022			Bond Future	210.6500	210.6500	210.6500	210.6500	0.000	0.0000	0.0000	0
2021/07/09	R212	05/08/2021			Bond Future	172.9644	172.9644	173.0186	173.0186	0.031	0.0000	0.0000	2,457
2021/07/09	R212	04/11/2021			Bond Future	174.8710	174.8710	174.9251	174.9251	0.031	0.0000	0.0000	0
2021/07/09	R213	05/08/2021	10.85	Call	Bond Future	8,118.8400	8.1188	8,271.5900	8.2716	1.881	0	0	0



Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/09	R213	05/08/2021	10.85	Put	Bond Future	7.9300	0.0079	5.9000	0.0059	(25.599)	0	0	0
2021/07/09	R213	05/08/2021	10.84	Call	Bond Future	8,069.6400	8.0696	8,222.3200	8.2223	1.892	0	0	0
2021/07/09	R213	05/08/2021	10.84	Put	Bond Future	8.2700	0.0083	6.1700	0.0062	(25.393)	0	0	0
2021/07/09	R213	05/08/2021	10.14	Put	Bond Future	117.7700	0.1178	98.2500	0.0982	(16.575)	0	0	0
2021/07/09	R213	05/08/2021	9.34	Put	Bond Future	1,129.8200	1.1298	1,036.3800	1.0364	(8.270)	0	0	0
2021/07/09	R213	05/08/2021	9.34	Call	Bond Future	1,265.9500	1.2659	1,327.2900	1.3273	4.845	0	0	0
2021/07/09	R213	05/08/2021			Bond Future	9.3158	88.6679	9.2884	88.8227	(0.294)	0.0000	0.0000	9,084
2021/07/09	R213	05/08/2021	10.86	Call	Bond Future	8,168.0200	8.1680	8,320.8400	8.3208	1.871	0	0	0
2021/07/09	R213	05/08/2021	10.86	Put	Bond Future	7.6100	0.0076	5.6500	0.0056	(25.756)	0	0	0
2021/07/09	R213	05/08/2021	10.78	Call	Bond Future	7,773.8800	7.7739	7,926.0400	7.9260	1.957	0	0	0
2021/07/09	R213	05/08/2021	10.78	Put	Bond Future	10.6300	0.0106	8.0100	0.0080	(24.647)	0	0	0
2021/07/09	R213	05/08/2021	10.14	Call	Bond Future	4,605.5800	4.6056	4,740.8400	4.7408	2.937	0	0	0
2021/07/09	R213	04/11/2021	11.10	Put	Bond Future	362.4100	0.3624	341.2900	0.3413	(5.828)	0	0	0
2021/07/09	R213	04/11/2021	11.11	Call	Bond Future	8,590.8900	8.5909	8,726.0200	8.7260	1.573	0	0	0
2021/07/09	R213	04/11/2021	11.09	Put	Bond Future	366.8300	0.3668	345.5000	0.3455	(5.815)	0	0	0
2021/07/09	R213	04/11/2021			Bond Future	9.5033	86.0945	9.4748	86.2506	(0.300)	0.0000	0.0000	0
2021/07/09	R213	04/11/2021	11.10	Call	Bond Future	8,547.3200	8.5473	8,682.2400	8.6822	1.579	0	0	0
2021/07/09	R213	04/11/2021	11.11	Put	Bond Future	358.0300	0.3580	337.1200	0.3371	(5.840)	0	0	0
2021/07/09	R213	04/11/2021	11.09	Call	Bond Future	8,503.7600	8.5038	8,638.4700	8.6385	1.584	0	0	0
2021/07/09	R213	03/02/2022	10.67	Call	Bond Future	6,274.2200	6.2742	6,386.1600	6.3862	1.784	0	0	0
2021/07/09	R213	03/02/2022	10.67	Put	Bond Future	1,314.8500	1.3149	1,269.2400	1.2692	(3.469)	0	0	220
2021/07/09	R213	03/02/2022	10.60	Put	Bond Future	1,397.5000	1.3975	1,349.7100	1.3497	(3.420)	0	0	430
2021/07/09	R213	03/02/2022	10.00	Call	Bond Future	3,931.1700	3.9312	4,018.9600	4.0190	2.233	0	0	0
2021/07/09	R213	03/02/2022	10.00	Put	Bond Future	2,348.1100	2.3481	2,278.3500	2.2784	(2.971)	0	0	430
2021/07/09	R213	03/02/2022	9.22	Put	Bond Future	4,466.5900	4.4666	4,363.0100	4.3630	(2.319)	0	0	0
2021/07/09	R213	03/02/2022	8.80	Put	Bond Future	6,046.8000	6.0468	5,925.8000	5.9258	(2.001)	0	0	0
2021/07/09	R213	03/02/2022	8.80	Call	Bond Future	1,103.9100	1.1039	1,140.4600	1.1405	3.311	0	0	102
2021/07/09	R213	03/02/2022	9.58	Put	Bond Future	3,361.8400	3.3618	3,274.0400	3.2740	(2.612)	0	0	200
2021/07/09	R213	03/02/2022	8.63	Put	Bond Future	6,796.0600	6.7961	6,668.9300	6.6689	(1.871)	0	0	0
2021/07/09	R213	03/02/2022	8.63	Call	Bond Future	875.8200	0.8758	906.2400	0.9062	3.473	0	0	200
2021/07/09	R213	03/02/2022	9.98	Call	Bond Future	3,869.6800	3.8697	3,956.6500	3.9567	2.247	0	0	0
2021/07/09	R213	03/02/2022	9.98	Put	Bond Future	2,390.2500	2.3903	2,319.6700	2.3197	(2.953)	0	0	0
2021/07/09	R213	03/02/2022			Bond Future	9.6979	87.0865	9.6683	87.2440	(0.306)	0.0000	0.0000	0
2021/07/09	R213	03/02/2022	10.17	Call	Bond Future	4,483.8100	4.4838	4,578.4100	4.5784	2.110	0	0	0
2021/07/09	R213	03/02/2022	10.17	Put	Bond Future	2,026.6800	2.0267	1,963.7300	1.9637	(3.106)	0	0	220
2021/07/09	R213	03/02/2022	9.15	Put	Bond Future	4,706.7400	4.7067	4,600.1300	4.6001	(2.265)	0	0	0
2021/07/09	R213	03/02/2022	9.15	Call	Bond Future	1,733.6900	1.7337	1,784.6300	1.7846	2.938	0	0	220
2021/07/09	R213	03/02/2022	10.60	Call	Bond Future	6,012.6100	6.0126	6,122.3700	6.1224	1.825	0	0	0
2021/07/09	R213	03/02/2022	9.22	Call	Bond Future	1,880.7900	1.8808	1,934.7600	1.9348	2.870	0	0	430
2021/07/09	R213	03/02/2022	10.25	Call	Bond Future	4,753.6100	4.7536	4,851.2700	4.8513	2.054	0	0	0
2021/07/09	R213	03/02/2022	10.25	Put	Bond Future	1,889.3000	1.8893	1,829.4100	1.8294	(3.170)	0	0	102
2021/07/09	R213	03/02/2022	9.76	Call	Bond Future	3,221.6300	3.2216	3,299.2300	3.2992	2.409	0	0	0
2021/07/09	R213	03/02/2022	9.76	Put	Bond Future	2,893.2500	2.8932	2,813.3000	2.8133	(2.763)	0	0	102
2021/07/09	R213	03/02/2022	10.15	Call	Bond Future	4,417.3500	4.4174	4,511.1700	4.5112	2.124	0	0	0
2021/07/09	R213	03/02/2022	10.15	Put	Bond Future	2,062.4300	2.0624	1,998.7000	1.9987	(3.090)	0	0	200
2021/07/09	R213	03/02/2022	9.58	Call	Bond Future	2,733.0300	2.7330	2,802.7800	2.8028	2.552	0	0	0
2021/07/09	R213	03/02/2022	9.97	Call	Bond Future	3,838.9800	3.8390	3,925.5300	3.9255	2.255	0	0	0
2021/07/09	R213	03/02/2022	9.97	Put	Bond Future	2,411.4200	2.4114	2,340.4200	2.3404	(2.944)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/09	R213	03/02/2022	9.96	Call	Bond Future	3,808.3900	3.8084	3,894.5200	3.8945	2.262	0	0	0
2021/07/09	R213	03/02/2022	9.96	Put	Bond Future	2,432.7500	2.4328	2,361.3300	2.3613	(2.936)	0	0	0
2021/07/09	R213	05/05/2022	10.65	Put	Bond Future	1,999.2800	1.9993	1,943.8800	1.9439	(2.771)	0	0	0
2021/07/09	R213	05/05/2022	10.63	Call	Bond Future	5,717.1500	5.7172	5,820.4400	5.8204	1.807	0	0	0
2021/07/09	R213	05/05/2022			Bond Future	9.8922	84.5856	9.8613	84.7449	(0.312)	0.0000	0.0000	0
2021/07/09	R213	05/05/2022	10.64	Call	Bond Future	5,751.2600	5.7513	5,854.8600	5.8549	1.801	0	0	0
2021/07/09	R213	05/05/2022	10.64	Put	Bond Future	2,013.6000	2.0136	1,957.9000	1.9579	(2.766)	0	0	0
2021/07/09	R213	05/05/2022	10.65	Call	Bond Future	5,785.4300	5.7854	5,889.3300	5.8893	1.796	0	0	0
2021/07/09	R213	05/05/2022	10.63	Put	Bond Future	2,028.0300	2.0280	1,972.0200	1.9720	(2.762)	0	0	0
2021/07/09	R213	04/08/2022	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	R213	04/08/2022	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	R213	04/08/2022	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	R213	04/08/2022			Bond Future	9.8900	86.6177	9.8900	86.6177	0.000	0.0000	0.0000	0
2021/07/09	R213	04/08/2022	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	R213	04/08/2022	9.90	Call	Bond Future	50.6800	0.0507	50.6800	0.0507	0.000	0	0	0
2021/07/09	R213	04/08/2022	9.88	Put	Bond Future	50.7100	0.0507	50.7100	0.0507	0.000	0	0	0
2021/07/09	R214	05/08/2021	12.03	Put	Bond Future	11.1200	0.0111	10.5100	0.0105	(5.486)	0	0	0
2021/07/09	R214	05/08/2021	12.01	Call	Bond Future	8,134.7100	8.1347	8,023.5700	8.0236	(1.366)	0	0	0
2021/07/09	R214	05/08/2021			Bond Future	10.5202	69.8213	10.5385	69.7108	0.174	0.0000	0.0000	17,880
2021/07/09	R214	05/08/2021	12.02	Call	Bond Future	8,183.3300	8.1833	8,072.2100	8.0722	(1.358)	0	0	0
2021/07/09	R214	05/08/2021	12.02	Put	Bond Future	11.5700	0.0116	10.9400	0.0109	(5.445)	0	0	0
2021/07/09	R214	05/08/2021	12.03	Call	Bond Future	8,231.9000	8.2319	8,120.8000	8.1208	(1.350)	0	0	0
2021/07/09	R214	05/08/2021	12.01	Put	Bond Future	12.0300	0.0120	11.3800	0.0114	(5.403)	0	0	0
2021/07/09	R214	04/11/2021	12.47	Call	Bond Future	9,683.3700	9.6834	9,576.3700	9.5764	(1.105)	0	0	0
2021/07/09	R214	04/11/2021	12.46	Call	Bond Future	9,641.1500	9.6412	9,534.2200	9.5342	(1.109)	0	0	0
2021/07/09	R214	04/11/2021	12.46	Put	Bond Future	381.9700	0.3820	387.0600	0.3871	1.333	0	0	0
2021/07/09	R214	04/11/2021			Bond Future	10.6888	67.2968	10.7079	67.1848	0.178	0.0000	0.0000	0
2021/07/09	R214	04/11/2021	12.47	Put	Bond Future	377.9600	0.3780	382.9800	0.3830	1.328	0	0	0
2021/07/09	R214	04/11/2021	12.48	Call	Bond Future	9,725.5600	9.7256	9,618.5000	9.6185	(1.101)	0	0	0
2021/07/09	R214	04/11/2021	12.48	Put	Bond Future	373.9900	0.3740	378.9500	0.3790	1.326	0	0	0
2021/07/09	R214	03/02/2022	11.40	Put	Bond Future	2,153.6000	2.1536	2,184.8400	2.1848	1.451	0	0	0
2021/07/09	R214	03/02/2022	11.41	Call	Bond Future	5,165.0000	5.1650	5,082.4900	5.0825	(1.597)	0	0	0
2021/07/09	R214	03/02/2022	11.39	Put	Bond Future	2,171.0500	2.1710	2,202.5200	2.2025	1.450	0	0	0
2021/07/09	R214	03/02/2022			Bond Future	10.8625	68.0722	10.8823	67.9587	0.182	0.0000	0.0000	0
2021/07/09	R214	03/02/2022	11.40	Call	Bond Future	5,128.9900	5.1290	5,046.7300	5.0467	(1.604)	0	0	0
2021/07/09	R214	03/02/2022	11.41	Put	Bond Future	2,136.3000	2.1363	2,167.2900	2.1673	1.451	0	0	0
2021/07/09	R214	03/02/2022	11.39	Call	Bond Future	5,093.0600	5.0931	5,011.0300	5.0110	(1.611)	0	0	0
2021/07/09	R214	05/05/2022	11.74	Put	Bond Future	2,366.0600	2.3661	2,397.3300	2.3973	1.322	0	0	0
2021/07/09	R214	05/05/2022	11.75	Call	Bond Future	6,179.0500	6.1790	6,095.2300	6.0952	(1.357)	0	0	0
2021/07/09	R214	05/05/2022	11.73	Put	Bond Future	2,382.1300	2.3821	2,413.6100	2.4136	1.322	0	0	0
2021/07/09	R214	05/05/2022			Bond Future	11.0331	65.5987	11.0536	65.4838	0.186	0.0000	0.0000	0
2021/07/09	R214	05/05/2022	11.74	Call	Bond Future	6,144.1200	6.1441	6,060.4900	6.0605	(1.361)	0	0	0
2021/07/09	R214	05/05/2022	11.75	Put	Bond Future	2,350.0900	2.3501	2,381.1700	2.3812	1.323	0	0	0
2021/07/09	R214	05/05/2022	11.73	Call	Bond Future	6,109.2200	6.1092	6,025.8000	6.0258	(1.365)	0	0	0
2021/07/09	R214	04/08/2022	10.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	R214	04/08/2022	10.99	Call	Bond Future	56.3400	0.0563	56.3400	0.0563	0.000	0	0	0
2021/07/09	R214	04/08/2022			Bond Future	10.9800	67.6426	10.9800	67.6426	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest	
2021/07/09	R214	04/08/2022	10.98	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2021/07/09	R214	04/08/2022	10.99	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2021/07/09	R214	04/08/2022	10.97	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2021/07/09	R214	04/08/2022	10.97	Put	Bond Future		56.4200	0.0564	56.4200	0.0564	0.000	0	0	
2021/07/09	R248	05/08/2021	12.51	Put	Bond Future		2.0400	0.0020	1.7400	0.0017	(14.706)	0	0	0
2021/07/09	R248	05/08/2021	12.52	Call	Bond Future	13,122.3100	13.1223	13,059.1400	13.0591	(0.481)	0	0	0	
2021/07/09	R248	05/08/2021	12.50	Put	Bond Future		2.1400	0.0021	1.8300	0.0018	(14.486)	0	0	0
2021/07/09	R248	05/08/2021	11.20	Put	Bond Future		254.1800	0.2542	246.2700	0.2463	(3.112)	0	0	0
2021/07/09	R248	05/08/2021	11.20	Call	Bond Future		5,122.7600	5.1228	5,051.9700	5.0520	(1.382)	0	0	0
2021/07/09	R248	05/08/2021	10.50	Put	Bond Future		1,698.4300	1.6984	1,702.5700	1.7026	0.244	0	0	0
2021/07/09	R248	05/08/2021	10.30	Call	Bond Future		827.6200	0.8276	781.8400	0.7818	(5.532)	0	0	1,300
2021/07/09	R248	05/08/2021	10.90	Put	Bond Future		606.5100	0.6065	598.4500	0.5984	(1.329)	0	0	0
2021/07/09	R248	05/08/2021	10.90	Call	Bond Future		3,357.9700	3.3580	3,287.0300	3.2870	(2.113)	0	0	1,300
2021/07/09	R248	05/08/2021	10.60	Put	Bond Future		1,337.1100	1.3371	1,336.4200	1.3364	(0.052)	0	0	0
2021/07/09	R248	05/08/2021	10.60	Call	Bond Future		1,870.1400	1.8701	1,806.5700	1.8066	(3.399)	0	0	0
2021/07/09	R248	05/08/2021			Bond Future		10.5300	88.0925	10.5382	88.0297	0.078	0.0000	0.0000	171,055
2021/07/09	R248	05/08/2021	12.51	Call	Bond Future		13,065.7700	13.0658	13,002.5900	13.0026	(0.484)	0	0	0
2021/07/09	R248	05/08/2021	12.52	Put	Bond Future		1.9400	0.0019	1.6500	0.0017	(14.948)	0	0	0
2021/07/09	R248	05/08/2021	12.50	Call	Bond Future		13,009.1400	13.0091	12,945.9500	12.9460	(0.486)	0	0	0
2021/07/09	R248	05/08/2021	10.00	Put	Bond Future		4,488.7800	4.4888	4,528.7900	4.5288	0.891	0	0	0
2021/07/09	R248	05/08/2021	10.00	Call	Bond Future		255.6100	0.2556	232.7400	0.2327	(8.947)	0	0	0
2021/07/09	R248	05/08/2021	10.50	Call	Bond Future		1,468.4000	1.4684	1,409.6600	1.4097	(4.000)	0	0	0
2021/07/09	R248	05/08/2021	10.30	Put	Bond Future		2,620.5700	2.6206	2,637.6700	2.6377	0.653	0	0	0
2021/07/09	R248	04/11/2021	12.85	Call	Bond Future		13,949.7000	13.9497	13,884.5700	13.8846	(0.467)	0	0	0
2021/07/09	R248	04/11/2021	12.85	Put	Bond Future		277.2500	0.2773	276.0600	0.2761	(0.429)	0	0	0
2021/07/09	R248	04/11/2021			Bond Future		10.6979	84.6307	10.7065	84.5668	0.080	0.0000	0.0000	0
2021/07/09	R248	04/11/2021	10.30	Put	Bond Future		4,903.2800	4.9033	4,931.7200	4.9317	0.580	0	0	0
2021/07/09	R248	04/11/2021	10.30	Call	Bond Future		1,844.9300	1.8449	1,809.4300	1.8094	(1.924)	0	0	1,200
2021/07/09	R248	04/11/2021	9.60	Put	Bond Future		9,373.0400	9.3730	9,422.7000	9.4227	0.530	0	0	0
2021/07/09	R248	04/11/2021	9.60	Call	Bond Future		438.7900	0.4388	424.5100	0.4245	(3.254)	0	0	1,200
2021/07/09	R248	04/11/2021	12.84	Call	Bond Future		13,899.8500	13.8998	13,834.7100	13.8347	(0.469)	0	0	0
2021/07/09	R248	04/11/2021	12.84	Put	Bond Future		281.4300	0.2814	280.2300	0.2802	(0.426)	0	0	0
2021/07/09	R248	04/11/2021	12.83	Call	Bond Future		13,849.9600	13.8500	13,784.8300	13.7848	(0.470)	0	0	0
2021/07/09	R248	04/11/2021	12.83	Put	Bond Future		285.6500	0.2857	284.4600	0.2845	(0.417)	0	0	0
2021/07/09	R248	03/02/2022	11.48	Call	Bond Future		6,721.7100	6.7217	6,668.4400	6.6684	(0.793)	0	0	0
2021/07/09	R248	03/02/2022	11.49	Put	Bond Future		2,492.0300	2.4920	2,503.5500	2.5035	0.462	0	0	0
2021/07/09	R248	03/02/2022	11.47	Call	Bond Future		6,676.1100	6.6761	6,622.9700	6.6230	(0.796)	0	0	0
2021/07/09	R248	03/02/2022			Bond Future		10.8711	85.6059	10.8801	85.5410	0.083	0.0000	0.0000	0
2021/07/09	R248	03/02/2022	11.48	Put	Bond Future		2,512.2800	2.5123	2,523.9200	2.5239	0.463	0	0	0
2021/07/09	R248	03/02/2022	11.49	Call	Bond Future		6,767.3800	6.7674	6,713.9900	6.7140	(0.789)	0	0	0
2021/07/09	R248	03/02/2022	11.47	Put	Bond Future		2,532.7100	2.5327	2,544.4800	2.5445	0.465	0	0	0
2021/07/09	R248	05/05/2022	11.80	Call	Bond Future		7,872.9300	7.8729	7,820.2300	7.8202	(0.669)	0	0	0
2021/07/09	R248	05/05/2022	11.79	Call	Bond Future		7,829.1600	7.8292	7,776.5700	7.7766	(0.672)	0	0	0
2021/07/09	R248	05/05/2022	11.79	Put	Bond Future		2,839.3500	2.8394	2,852.6200	2.8526	0.467	0	0	0
2021/07/09	R248	05/05/2022			Bond Future		11.0412	82.2048	11.0505	82.1390	0.085	0.0000	0.0000	0
2021/07/09	R248	05/05/2022	11.80	Put	Bond Future		2,820.2100	2.8202	2,833.3700	2.8334	0.467	0	0	0
2021/07/09	R248	05/05/2022	11.81	Call	Bond Future		7,916.7500	7.9167	7,863.9500	7.8639	(0.667)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/09	R248	05/05/2022	11.81	Put	Bond Future	2,801.2000	2.8012	2,814.2600	2.8143	0.466	0	0	0
2021/07/09	R248	04/08/2022	10.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	R248	04/08/2022	10.98	Put	Bond Future	71.0100	0.0710	71.0100	0.0710	0.000	0	0	0
2021/07/09	R248	04/08/2022	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	R248	04/08/2022	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/09	R248	04/08/2022			Bond Future	10.9900	84.7560	10.9900	84.7560	0.000	0.0000	0.0000	0
2021/07/09	R248	04/08/2022	11.00	Call	Bond Future	70.9100	0.0709	70.9100	0.0709	0.000	0	0	0
2021/07/09	R248	04/08/2022	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

**Total**

**1139678**