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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 12/07/2021 TO 12/07/2021

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days ClosingPrice	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/12	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	2025	05/08/2021		Bond Future	153.3086	153.3086	153.2815	153.2815	(0.018)	0.0000	0.0000	4,808
2021/07/12	2025	04/11/2021		Bond Future	154.9978	154.9978	154.9697	154.9697	(0.018)	0.0000	0.0000	0
2021/07/12	2025	03/02/2022		Bond Future	155.2502	155.2502	155.2213	155.2213	(0.019)	0.0000	0.0000	0
2021/07/12	2025	05/05/2022		Bond Future	157.1236	157.1236	157.0941	157.0941	(0.019)	0.0000	0.0000	0
2021/07/12	2025	04/08/2022		Bond Future	157.0200	157.0200	157.0200	157.0200	0.000	0.0000	0.0000	0
2021/07/12	2029	05/08/2021		Bond Future	113.9141	113.9141	113.9352	113.9352	0.019	0.0000	0.0000	3,031
2021/07/12	2029	04/11/2021		Bond Future	114.0005	114.0005	114.0213	114.0213	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
2021/07/12	2029	03/02/2022			Bond Future	115.3408	115.3408	115.3616	115.3616	0.018	0.0000	0.0000	0
2021/07/12	2029	05/05/2022			Bond Future	115.5420	115.5420	115.5628	115.5628	0.018	0.0000	0.0000	0
2021/07/12	2029	04/08/2022			Bond Future	115.4200	115.4200	115.4200	115.4200	0.000	0.0000	0.0000	0
2021/07/12	2030	05/08/2021	10.42	Call	Bond Future	8,044.1500	8.0441	7,940.0800	7.9401	(1.294)	0	0	0
2021/07/12	2030	05/08/2021	10.42	Put	Bond Future	5.9400	0.0059	3.8200	0.0038	(35.690)	0	0	0
2021/07/12	2030	05/08/2021	10.41	Call	Bond Future	7,993.9700	7.9940	7,889.8200	7.8898	(1.303)	0	0	0
2021/07/12	2030	05/08/2021	10.41	Put	Bond Future	6.2100	0.0062	4.0100	0.0040	(35.427)	0	0	0
2021/07/12	2030	05/08/2021	9.15	Call	Bond Future	1,935.3000	1.9353	1,806.0900	1.8061	(6.676)	0	0	0
2021/07/12	2030	05/08/2021	9.15	Put	Bond Future	620.5000	0.6205	593.2400	0.5932	(4.393)	0	0	7,500
2021/07/12	2030	05/08/2021	8.50	Put	Bond Future	2,696.7200	2.6967	2,736.3100	2.7363	1.468	0	0	0
2021/07/12	2030	05/08/2021	10.15	Call	Bond Future	6,681.7600	6.6818	6,574.4600	6.5745	(1.606)	0	0	0
2021/07/12	2030	05/08/2021	8.83	Call	Bond Future	918.8600	0.9189	810.8300	0.8108	(11.757)	0	0	479
2021/07/12	2030	05/08/2021	10.30	Put	Bond Future	10.0800	0.0101	6.8200	0.0068	(32.341)	0	0	200
2021/07/12	2030	05/08/2021	8.78	Put	Bond Future	1,568.3700	1.5684	1,568.0900	1.5681	(0.018)	0	0	0
2021/07/12	2030	05/08/2021	8.78	Call	Bond Future	798.6000	0.7986	696.3700	0.6964	(12.801)	0	0	200
2021/07/12	2030	05/08/2021	7.70	Put	Bond Future	7,209.3000	7.2093	7,309.1900	7.3092	1.386	0	0	0
2021/07/12	2030	05/08/2021	9.45	Call	Bond Future	3,211.1000	3.2111	3,084.0000	3.0840	(3.958)	0	0	600
2021/07/12	2030	05/08/2021	12.10	Call	Bond Future	15,996.1500	15.9962	15,894.2000	15.8942	(0.637)	0	0	0
2021/07/12	2030	05/08/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	600
2021/07/12	2030	05/08/2021			Bond Future	8.9154	94.8713	8.9335	94.7693	0.202	0.0000	0.0000	102,134
2021/07/12	2030	05/08/2021	10.43	Call	Bond Future	8,094.3000	8.0943	7,990.3100	7.9903	(1.285)	0	0	0
2021/07/12	2030	05/08/2021	10.43	Put	Bond Future	5.6800	0.0057	3.6400	0.0036	(35.915)	0	0	0
2021/07/12	2030	05/08/2021	8.50	Call	Bond Future	309.6000	0.3096	247.2400	0.2472	(20.142)	0	0	5,000
2021/07/12	2030	05/08/2021	9.50	Call	Bond Future	3,444.2500	3.4443	3,318.6300	3.3186	(3.647)	0	0	0
2021/07/12	2030	05/08/2021	9.50	Put	Bond Future	211.1600	0.2112	187.4900	0.1875	(11.210)	0	0	0
2021/07/12	2030	05/08/2021	10.15	Put	Bond Future	19.1100	0.0191	13.7600	0.0138	(27.996)	0	0	479
2021/07/12	2030	05/08/2021	9.75	Call	Bond Future	4,661.6600	4.6617	4,544.3100	4.5443	(2.517)	0	0	0
2021/07/12	2030	05/08/2021	9.75	Put	Bond Future	89.4000	0.0894	74.0000	0.0740	(17.226)	0	0	479
2021/07/12	2030	05/08/2021	8.83	Put	Bond Future	1,403.4600	1.4035	1,397.3800	1.3974	(0.433)	0	0	0
2021/07/12	2030	05/08/2021	10.30	Call	Bond Future	7,440.4000	7.4404	7,335.1900	7.3352	(1.414)	0	0	0
2021/07/12	2030	05/08/2021	7.70	Call	Bond Future	4.0600	0.0041	2.0000	0.0020	(50.739)	0	0	200
2021/07/12	2030	05/08/2021	8.95	Put	Bond Future	1,055.6200	1.0556	1,038.2100	1.0382	(1.649)	0	0	0
2021/07/12	2030	05/08/2021	8.95	Call	Bond Future	1,250.9700	1.2510	1,131.6100	1.1316	(9.541)	0	0	600
2021/07/12	2030	05/08/2021	9.45	Put	Bond Future	248.9200	0.2489	223.7700	0.2238	(10.104)	0	0	0
2021/07/12	2030	04/11/2021	11.26	Call	Bond Future	11,064.9400	11.0649	10,957.3300	10.9573	(0.973)	0	0	0
2021/07/12	2030	04/11/2021	9.20	Call	Bond Future	2,612.8400	2.6128	2,526.6600	2.5267	(3.298)	0	0	29
2021/07/12	2030	04/11/2021	8.27	Put	Bond Future	5,328.4800	5.3285	5,390.7000	5.3907	1.168	0	0	0
2021/07/12	2030	04/11/2021	8.27	Call	Bond Future	634.9400	0.6349	593.6700	0.5937	(6.500)	0	0	300
2021/07/12	2030	04/11/2021	8.77	Put	Bond Future	3,328.5600	3.3286	3,364.7300	3.3647	1.087	0	0	0
2021/07/12	2030	04/11/2021	11.44	Put	Bond Future	105.4200	0.1054	101.9500	0.1020	(3.292)	0	0	300
2021/07/12	2030	04/11/2021	10.60	Call	Bond Future	8,113.4800	8.1135	8,005.3300	8.0053	(1.333)	0	0	0
2021/07/12	2030	04/11/2021	10.60	Put	Bond Future	349.7200	0.3497	345.0600	0.3451	(1.332)	0	0	0
2021/07/12	2030	04/11/2021	10.59	Put	Bond Future	354.3000	0.3543	349.6500	0.3497	(1.312)	0	0	0
2021/07/12	2030	04/11/2021			Bond Future	9.1011	95.8936	9.1200	95.7901	0.208	0.0000	0.0000	0
2021/07/12	2030	04/11/2021	11.26	Put	Bond Future	146.3100	0.1463	142.1900	0.1422	(2.816)	0	0	29
2021/07/12	2030	04/11/2021	9.90	Put	Bond Future	866.6700	0.8667	866.5300	0.8665	(0.016)	0	0	0
2021/07/12	2030	04/11/2021	9.90	Call	Bond Future	5,112.1800	5.1122	5,008.5500	5.0086	(2.027)	0	0	29

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2021/07/12	2030	04/11/2021	9.20	Put	Bond Future	2,073.2100		2.0732	2,090.5200	2.0905	0.835	0	0	0
2021/07/12	2030	04/11/2021	8.77	Call	Bond Future	1,493.8600		1.4939	1,426.5400	1.4265	(4.506)	0	0	300
2021/07/12	2030	04/11/2021	11.44	Call	Bond Future	11,858.2600		11.8583	11,751.3000	11.7513	(0.902)	0	0	0
2021/07/12	2030	04/11/2021	10.61	Call	Bond Future	8,157.8200		8.1578	8,049.6600	8.0497	(1.326)	0	0	0
2021/07/12	2030	04/11/2021	10.61	Put	Bond Future	345.1000		0.3451	340.4300	0.3404	(1.353)	0	0	0
2021/07/12	2030	04/11/2021	10.59	Call	Bond Future	8,069.0700		8.0691	7,960.9300	7.9609	(1.340)	0	0	0
2021/07/12	2030	03/02/2022	8.85	Put	Bond Future	4,284.5700		4.2846	4,329.1800	4.3292	1.041	0	0	0
2021/07/12	2030	03/02/2022	8.85	Call	Bond Future	1,896.5700		1.8966	1,836.2100	1.8362	(3.183)	0	0	1,000
2021/07/12	2030	03/02/2022	9.35	Call	Bond Future	3,128.2400		3.1282	3,051.2900	3.0513	(2.460)	0	0	0
2021/07/12	2030	03/02/2022	9.35	Put	Bond Future	2,833.7000		2.8337	2,861.7200	2.8617	0.989	0	0	101
2021/07/12	2030	03/02/2022	8.39	Put	Bond Future	6,009.9600		6.0100	6,071.6500	6.0716	1.026	0	0	0
2021/07/12	2030	03/02/2022	8.39	Call	Bond Future	1,065.9500		1.0659	1,022.6700	1.0227	(4.060)	0	0	101
2021/07/12	2030	03/02/2022	9.45	Call	Bond Future	3,414.5400		3.4145	3,334.7000	3.3347	(2.338)	0	0	0
2021/07/12	2030	03/02/2022	9.45	Put	Bond Future	2,595.1100		2.5951	2,620.2400	2.6202	0.968	0	0	0
2021/07/12	2030	03/02/2022			Bond Future	9.2942		92.9939	9.3141	92.8889	0.214	0.0000	0.0000	0
2021/07/12	2030	03/02/2022	9.60	Put	Bond Future	2,273.6900		2.2737	2,294.7600	2.2948	0.927	0	0	0
2021/07/12	2030	03/02/2022	9.60	Call	Bond Future	3,873.3200		3.8733	3,789.4200	3.7894	(2.166)	0	0	1,000
2021/07/12	2030	03/02/2022	10.85	Call	Bond Future	8,534.9900		8.5350	8,431.8400	8.4318	(1.209)	0	0	0
2021/07/12	2030	03/02/2022	10.85	Put	Bond Future	752.8100		0.7528	754.6300	0.7546	0.242	0	0	1,000
2021/07/12	2030	03/02/2022	9.78	Call	Bond Future	4,462.5500		4.4625	4,374.3000	4.3743	(1.978)	0	0	0
2021/07/12	2030	03/02/2022	9.78	Put	Bond Future	1,937.8200		1.9378	1,954.5400	1.9545	0.863	0	0	101
2021/07/12	2030	03/02/2022	9.44	Call	Bond Future	3,385.3500		3.3854	3,305.7900	3.3058	(2.350)	0	0	0
2021/07/12	2030	03/02/2022	9.44	Put	Bond Future	2,618.2400		2.6182	2,643.6500	2.6437	0.970	0	0	0
2021/07/12	2030	03/02/2022	9.43	Call	Bond Future	3,356.2900		3.3563	3,277.0100	3.2770	(2.362)	0	0	0
2021/07/12	2030	03/02/2022	9.43	Put	Bond Future	2,641.5300		2.6415	2,667.2200	2.6672	0.973	0	0	0
2021/07/12	2030	05/05/2022	8.89	Put	Bond Future	5,147.6500		5.1476	5,199.7900	5.1998	1.013	0	0	0
2021/07/12	2030	05/05/2022	8.47	Call	Bond Future	1,255.2400		1.2552	1,213.8600	1.2139	(3.297)	0	0	1,073
2021/07/12	2030	05/05/2022	8.14	Put	Bond Future	8,142.6900		8.1427	8,216.8700	8.2169	0.911	0	0	0
2021/07/12	2030	05/05/2022	8.14	Call	Bond Future	861.3500		0.8614	829.0800	0.8291	(3.746)	0	0	1,800
2021/07/12	2030	05/05/2022	9.95	Call	Bond Future	4,695.0700		4.6951	4,612.4500	4.6125	(1.760)	0	0	0
2021/07/12	2030	05/05/2022	10.21	Call	Bond Future	5,552.6500		5.5526	5,464.8900	5.4649	(1.581)	0	0	0
2021/07/12	2030	05/05/2022	10.21	Put	Bond Future	2,003.1800		2.0032	2,021.8700	2.0219	0.933	0	0	0
2021/07/12	2030	05/05/2022			Bond Future	9.4976		94.0953	9.5185	93.9889	0.220	0.0000	0.0000	0
2021/07/12	2030	05/05/2022	8.89	Call	Bond Future	1,975.6200		1.9756	1,921.3100	1.9213	(2.749)	0	0	1,800
2021/07/12	2030	05/05/2022	11.04	Call	Bond Future	8,569.1600		8.5692	8,470.2400	8.4702	(1.154)	0	0	0
2021/07/12	2030	05/05/2022	11.04	Put	Bond Future	1,102.4100		1.1024	1,109.9400	1.1099	0.683	0	0	1,800
2021/07/12	2030	05/05/2022	9.35	Call	Bond Future	3,004.5400		3.0045	2,936.7100	2.9367	(2.258)	0	0	0
2021/07/12	2030	05/05/2022	9.35	Put	Bond Future	3,762.6100		3.7626	3,801.2300	3.8012	1.026	0	0	1,073
2021/07/12	2030	05/05/2022	8.47	Put	Bond Future	6,701.3600		6.7014	6,766.4300	6.7664	0.971	0	0	0
2021/07/12	2030	05/05/2022	9.95	Put	Bond Future	2,420.4200		2.4204	2,444.2500	2.4443	0.985	0	0	1,073
2021/07/12	2030	05/05/2022	10.20	Call	Bond Future	5,518.5400		5.5185	5,430.9600	5.4310	(1.587)	0	0	0
2021/07/12	2030	05/05/2022	10.20	Put	Bond Future	2,017.6700		2.0177	2,036.5400	2.0365	0.935	0	0	0
2021/07/12	2030	05/05/2022	10.19	Call	Bond Future	5,484.4900		5.4845	5,397.0900	5.3971	(1.594)	0	0	0
2021/07/12	2030	05/05/2022	10.19	Put	Bond Future	2,032.2500		2.0322	2,051.3000	2.0513	0.937	0	0	0
2021/07/12	2030	04/08/2022	9.56	Call	Bond Future	99.6500		0.0996	99.6500	0.0996	0.000	0	0	0
2021/07/12	2030	04/08/2022	9.56	Put	Bond Future	0.0000		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	2030	04/08/2022			Bond Future	9.5400		92.0683	9.5400	92.0683	0.000	0.0000	0.0000	0
2021/07/12	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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2021/07/12	2030	04/08/2022	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	2030	04/08/2022	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	2030	04/08/2022	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	2032	05/08/2021	11.37	Call	Bond Future	10,103.7800	10.1038	9,991.1200	9.9911	(1.115)	0	0	0
2021/07/12	2032	05/08/2021	11.37	Put	Bond Future	2.5500	0.0026	1.4900	0.0015	(41.569)	0	0	0
2021/07/12	2032	05/08/2021			Bond Future	9.6006	94.0994	9.6187	93.9878	0.188	0.0000	0.0000	122,486
2021/07/12	2032	05/08/2021	11.36	Call	Bond Future	10,051.2100	10.0512	9,938.5100	9.9385	(1.121)	0	0	0
2021/07/12	2032	05/08/2021	11.36	Put	Bond Future	2.6700	0.0027	1.5700	0.0016	(41.199)	0	0	0
2021/07/12	2032	05/08/2021	11.35	Call	Bond Future	9,998.6000	9.9986	9,885.8500	9.8859	(1.128)	0	0	0
2021/07/12	2032	05/08/2021	11.35	Put	Bond Future	2.8000	0.0028	1.6500	0.0017	(41.071)	0	0	0
2021/07/12	2032	04/11/2021	9.83	Call	Bond Future	2,777.2800	2.7773	2,683.8400	2.6838	(3.364)	0	0	700
2021/07/12	2032	04/11/2021	11.70	Call	Bond Future	10,816.3600	10.8164	10,696.8300	10.6968	(1.105)	0	0	0
2021/07/12	2032	04/11/2021	11.71	Put	Bond Future	291.7900	0.2918	285.5000	0.2855	(2.156)	0	0	0
2021/07/12	2032	04/11/2021	11.69	Call	Bond Future	10,769.1300	10.7691	10,649.5800	10.6496	(1.110)	0	0	0
2021/07/12	2032	04/11/2021			Bond Future	9.7930	90.9685	9.8119	90.8553	0.193	0.0000	0.0000	57
2021/07/12	2032	04/11/2021	9.33	Put	Bond Future	4,260.4300	4.2604	4,305.0100	4.3050	1.046	0	0	0
2021/07/12	2032	04/11/2021	9.33	Call	Bond Future	1,425.9000	1.4259	1,357.2500	1.3572	(4.815)	0	0	700
2021/07/12	2032	04/11/2021	9.83	Put	Bond Future	2,555.7200	2.5557	2,575.5100	2.5755	0.774	0	0	0
2021/07/12	2032	04/11/2021	12.81	Call	Bond Future	15,926.1900	15.9262	15,810.7800	15.8108	(0.725)	0	0	0
2021/07/12	2032	04/11/2021	12.81	Put	Bond Future	43.2400	0.0432	41.0600	0.0411	(5.042)	0	0	700
2021/07/12	2032	04/11/2021	11.70	Put	Bond Future	295.2100	0.2952	288.9100	0.2889	(2.134)	0	0	0
2021/07/12	2032	04/11/2021	11.71	Call	Bond Future	10,863.5900	10.8636	10,744.0700	10.7441	(1.100)	0	0	0
2021/07/12	2032	04/11/2021	11.69	Put	Bond Future	298.6700	0.2987	292.3500	0.2923	(2.116)	0	0	0
2021/07/12	2032	03/02/2022	11.13	Call	Bond Future	7,626.1900	7.6262	7,517.1200	7.5171	(1.430)	0	0	0
2021/07/12	2032	03/02/2022	11.13	Put	Bond Future	1,307.8100	1.3078	1,313.5600	1.3136	0.440	0	0	210
2021/07/12	2032	03/02/2022	10.53	Call	Bond Future	5,227.9600	5.2280	5,129.3500	5.1293	(1.886)	0	0	0
2021/07/12	2032	03/02/2022	10.53	Put	Bond Future	2,155.0200	2.1550	2,171.2300	2.1712	0.752	0	0	210
2021/07/12	2032	03/02/2022	10.35	Put	Bond Future	2,509.1300	2.5091	2,529.7300	2.5297	0.821	0	0	400
2021/07/12	2032	03/02/2022	9.58	Put	Bond Future	4,700.1700	4.7002	4,745.9300	4.7459	0.974	0	0	0
2021/07/12	2032	03/02/2022	9.58	Call	Bond Future	2,275.2800	2.2753	2,206.2200	2.2062	(3.035)	0	0	400
2021/07/12	2032	03/02/2022	10.66	Call	Bond Future	5,725.1700	5.7252	5,623.7500	5.6238	(1.771)	0	0	0
2021/07/12	2032	03/02/2022	10.66	Put	Bond Future	1,934.6700	1.9347	1,948.0700	1.9481	0.693	0	0	97
2021/07/12	2032	03/02/2022	10.45	Put	Bond Future	2,305.4800	2.3055	2,323.5700	2.3236	0.785	0	0	198
2021/07/12	2032	03/02/2022	9.81	Call	Bond Future	2,880.9800	2.8810	2,803.3800	2.8034	(2.694)	0	0	0
2021/07/12	2032	03/02/2022	9.81	Put	Bond Future	3,932.6500	3.9326	3,969.8700	3.9699	0.946	0	0	198
2021/07/12	2032	03/02/2022	8.91	Put	Bond Future	7,541.6300	7.5416	7,614.8300	7.6148	0.971	0	0	0
2021/07/12	2032	03/02/2022	10.43	Call	Bond Future	4,860.3800	4.8604	4,764.1300	4.7641	(1.980)	0	0	0
2021/07/12	2032	03/02/2022	10.43	Put	Bond Future	2,344.9500	2.3450	2,363.5200	2.3635	0.792	0	0	0
2021/07/12	2032	03/02/2022	10.42	Call	Bond Future	4,824.4500	4.8244	4,728.4500	4.7285	(1.990)	0	0	0
2021/07/12	2032	03/02/2022	10.42	Put	Bond Future	2,365.0400	2.3650	2,383.8600	2.3839	0.796	0	0	0
2021/07/12	2032	03/02/2022			Bond Future	9.9893	92.0168	10.0091	91.9020	0.198	0.0000	0.0000	0
2021/07/12	2032	03/02/2022	9.62	Put	Bond Future	4,559.3400	4.5593	4,603.5700	4.6036	0.970	0	0	0
2021/07/12	2032	03/02/2022	9.62	Call	Bond Future	2,375.2600	2.3753	2,304.6700	2.3047	(2.972)	0	0	210
2021/07/12	2032	03/02/2022	10.95	Call	Bond Future	6,880.1600	6.8802	6,773.6000	6.7736	(1.549)	0	0	0
2021/07/12	2032	03/02/2022	10.95	Put	Bond Future	1,517.7900	1.5178	1,526.0500	1.5260	0.544	0	0	400
2021/07/12	2032	03/02/2022	10.35	Call	Bond Future	4,575.0500	4.5750	4,480.8300	4.4808	(2.059)	0	0	0
2021/07/12	2032	03/02/2022	10.14	Call	Bond Future	3,867.8900	3.8679	3,779.5400	3.7795	(2.284)	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
2021/07/12	2032	03/02/2022	10.14	Put	Bond Future	2,996.9400	2.9969	3,023.4100	3.0234	0.883	0	0	97
2021/07/12	2032	03/02/2022	9.14	Put	Bond Future	6,451.4900	6.4515	6,515.3600	6.5154	0.990	0	0	0
2021/07/12	2032	03/02/2022	9.14	Call	Bond Future	1,320.9900	1.3210	1,270.0400	1.2700	(3.857)	0	0	97
2021/07/12	2032	03/02/2022	10.45	Call	Bond Future	4,932.8000	4.9328	4,836.0700	4.8361	(1.961)	0	0	0
2021/07/12	2032	03/02/2022	8.91	Call	Bond Future	954.5300	0.9545	912.9100	0.9129	(4.360)	0	0	198
2021/07/12	2032	03/02/2022	10.44	Call	Bond Future	4,896.6700	4.8967	4,800.1800	4.8002	(1.971)	0	0	0
2021/07/12	2032	03/02/2022	10.44	Put	Bond Future	2,325.2700	2.3253	2,343.6000	2.3436	0.788	0	0	0
2021/07/12	2032	05/05/2022	11.03	Call	Bond Future	6,735.6100	6.7356	6,636.7200	6.6367	(1.468)	0	0	0
2021/07/12	2032	05/05/2022	11.03	Put	Bond Future	2,169.8700	2.1699	2,187.2500	2.1872	0.801	0	0	0
2021/07/12	2032	05/05/2022	11.02	Put	Bond Future	2,184.8100	2.1848	2,202.3600	2.2024	0.803	0	0	0
2021/07/12	2032	05/05/2022			Bond Future	10.1917	88.9599	10.2124	88.8436	0.202	0.0000	0.0000	0
2021/07/12	2032	05/05/2022	11.04	Call	Bond Future	6,773.0100	6.7730	6,673.9400	6.6739	(1.463)	0	0	0
2021/07/12	2032	05/05/2022	11.04	Put	Bond Future	2,154.7500	2.1547	2,171.9500	2.1719	0.798	0	0	0
2021/07/12	2032	05/05/2022	11.02	Call	Bond Future	6,697.9800	6.6980	6,599.2600	6.5993	(1.474)	0	0	0
2021/07/12	2032	04/08/2022	10.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	2032	04/08/2022	10.22	Call	Bond Future	55.5900	0.0556	55.5900	0.0556	0.000	0	0	0
2021/07/12	2032	04/08/2022	10.20	Put	Bond Future	55.6300	0.0556	55.6300	0.0556	0.000	0	0	0
2021/07/12	2032	04/08/2022			Bond Future	10.2100	91.0595	10.2100	91.0595	0.000	0.0000	0.0000	0
2021/07/12	2032	04/08/2022	10.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	2032	04/08/2022	10.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	2032	04/08/2022	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	2033	05/08/2021			Bond Future	107.9506	107.9506	108.2992	108.2992	0.323	0.0000	0.0000	8,979
2021/07/12	2033	04/11/2021			Bond Future	107.8920	107.8920	108.2440	108.2440	0.326	0.0000	0.0000	0
2021/07/12	2033	03/02/2022			Bond Future	109.1604	109.1604	109.5163	109.5163	0.326	0.0000	0.0000	0
2021/07/12	2033	05/05/2022			Bond Future	109.2082	109.2082	109.5681	109.5681	0.330	0.0000	0.0000	0
2021/07/12	2033	04/08/2022			Bond Future	108.6600	108.6600	108.6600	108.6600	0.000	0.0000	0.0000	0
2021/07/12	2037	05/08/2021	12.27	Call	Bond Future	11,398.3800	11.3984	11,036.3800	11.0364	(3.176)	0	0	0
2021/07/12	2037	05/08/2021	12.27	Put	Bond Future	2.6800	0.0027	1.8900	0.0019	(29.478)	0	0	0
2021/07/12	2037	05/08/2021	12.28	Call	Bond Future	11,452.8300	11.4528	11,090.8600	11.0909	(3.161)	0	0	0
2021/07/12	2037	05/08/2021	12.26	Put	Bond Future	2.8100	0.0028	2.0000	0.0020	(28.826)	0	0	0
2021/07/12	2037	05/08/2021			Bond Future	10.3999	85.7862	10.4533	85.4250	0.514	0.0000	0.0000	125,353
2021/07/12	2037	05/08/2021	12.28	Put	Bond Future	2.5500	0.0026	1.7900	0.0018	(29.804)	0	0	0
2021/07/12	2037	05/08/2021	12.26	Call	Bond Future	11,343.8600	11.3439	10,981.8400	10.9818	(3.191)	0	0	0
2021/07/12	2037	04/11/2021	12.30	Call	Bond Future	10,728.1600	10.7282	10,379.9100	10.3799	(3.246)	0	0	0
2021/07/12	2037	04/11/2021	12.30	Put	Bond Future	443.2900	0.4433	460.4700	0.4605	3.876	0	0	600
2021/07/12	2037	04/11/2021	11.49	Put	Bond Future	1,087.3400	1.0873	1,138.8900	1.1389	4.741	0	0	0
2021/07/12	2037	04/11/2021	11.49	Call	Bond Future	6,768.0500	6.7680	6,454.1700	6.4542	(4.638)	0	0	600
2021/07/12	2037	04/11/2021	12.82	Put	Bond Future	219.0000	0.2190	226.2900	0.2263	3.329	0	0	0
2021/07/12	2037	04/11/2021	12.83	Call	Bond Future	13,293.5900	13.2936	12,935.3200	12.9353	(2.695)	0	0	0
2021/07/12	2037	04/11/2021			Bond Future	10.5840	86.7107	10.6395	86.3452	0.524	0.0000	0.0000	0
2021/07/12	2037	04/11/2021	12.82	Call	Bond Future	13,245.8200	13.2458	12,887.6800	12.8877	(2.704)	0	0	0
2021/07/12	2037	04/11/2021	12.83	Put	Bond Future	215.5800	0.2156	222.7400	0.2227	3.321	0	0	0
2021/07/12	2037	04/11/2021	12.81	Call	Bond Future	13,198.0400	13.1980	12,840.0400	12.8400	(2.713)	0	0	0
2021/07/12	2037	04/11/2021	12.81	Put	Bond Future	222.4600	0.2225	229.8900	0.2299	3.340	0	0	0
2021/07/12	2037	03/02/2022	11.46	Call	Bond Future	6,382.7500	6.3827	6,104.4600	6.1045	(4.360)	0	0	0
2021/07/12	2037	03/02/2022	11.47	Put	Bond Future	2,131.1000	2.1311	2,222.0000	2.2220	4.265	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
2021/07/12	2037	03/02/2022	11.45	Call	Bond Future	6,340.8800	6.3409	6,063.3200	6.0633	(4.377)	0	0	0
2021/07/12	2037	03/02/2022			Bond Future	10.7748	83.4550	10.8326	83.0851	0.536	0.0000	0.0000	0
2021/07/12	2037	03/02/2022	11.46	Put	Bond Future	2,148.3300	2.1483	2,239.9600	2.2400	4.265	0	0	0
2021/07/12	2037	03/02/2022	11.47	Call	Bond Future	6,424.9100	6.4249	6,145.8900	6.1459	(4.343)	0	0	0
2021/07/12	2037	03/02/2022	11.45	Put	Bond Future	2,165.9200	2.1659	2,258.2800	2.2583	4.264	0	0	0
2021/07/12	2037	05/05/2022	11.84	Put	Bond Future	2,410.7100	2.4107	2,504.4600	2.5045	3.889	0	0	0
2021/07/12	2037	05/05/2022	11.82	Call	Bond Future	7,503.8200	7.5038	7,224.3300	7.2243	(3.725)	0	0	0
2021/07/12	2037	05/05/2022	11.83	Call	Bond Future	7,544.3500	7.5443	7,264.2500	7.2642	(3.713)	0	0	0
2021/07/12	2037	05/05/2022			Bond Future	10.9713	84.4436	11.0314	84.0692	0.548	0.0000	0.0000	0
2021/07/12	2037	05/05/2022	11.84	Call	Bond Future	7,584.9200	7.5849	7,304.2200	7.3042	(3.701)	0	0	0
2021/07/12	2037	05/05/2022	11.82	Put	Bond Future	2,443.1900	2.4432	2,538.1500	2.5381	3.887	0	0	0
2021/07/12	2037	05/05/2022	11.83	Put	Bond Future	2,426.9000	2.4269	2,521.2500	2.5213	3.888	0	0	0
2021/07/12	2037	04/08/2022	10.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	2037	04/08/2022	10.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	2037	04/08/2022	10.89	Put	Bond Future	62.7000	0.0627	62.7000	0.0627	0.000	0	0	0
2021/07/12	2037	04/08/2022	10.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	2037	04/08/2022			Bond Future	10.9000	82.8980	10.9000	82.8980	0.000	0.0000	0.0000	0
2021/07/12	2037	04/08/2022	10.91	Call	Bond Future	62.6200	0.0626	62.6200	0.0626	0.000	0	0	0
2021/07/12	2037	04/08/2022	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	2038	05/08/2021			Bond Future	119.3730	119.3730	119.3990	119.3990	0.022	0.0000	0.0000	7,723
2021/07/12	2038	04/11/2021			Bond Future	120.6884	120.6884	120.7141	120.7141	0.021	0.0000	0.0000	0
2021/07/12	2038	03/02/2022			Bond Future	120.3411	120.3411	120.3668	120.3668	0.021	0.0000	0.0000	0
2021/07/12	2038	05/05/2022			Bond Future	121.7935	121.7935	121.8192	121.8192	0.021	0.0000	0.0000	0
2021/07/12	2038	04/08/2022			Bond Future	121.2500	121.2500	121.2500	121.2500	0.000	0.0000	0.0000	0
2021/07/12	2040	05/08/2021	12.48	Call	Bond Future	12,461.8500	12.4618	12,037.4100	12.0374	(3.406)	0	0	0
2021/07/12	2040	05/08/2021	12.49	Put	Bond Future	1.9500	0.0020	1.3800	0.0014	(29.231)	0	0	0
2021/07/12	2040	05/08/2021	12.47	Call	Bond Future	12,405.1100	12.4051	11,980.6500	11.9807	(3.422)	0	0	0
2021/07/12	2040	05/08/2021	11.05	Put	Bond Future	396.6900	0.3967	413.7100	0.4137	4.291	0	0	0
2021/07/12	2040	05/08/2021	11.05	Call	Bond Future	3,958.7900	3.9588	3,551.9600	3.5520	(10.277)	0	0	900
2021/07/12	2040	05/08/2021			Bond Future	10.5436	87.8170	10.6021	87.3932	0.555	0.0000	0.0000	85,651
2021/07/12	2040	05/08/2021	12.48	Put	Bond Future	2.0400	0.0020	1.4500	0.0014	(28.922)	0	0	0
2021/07/12	2040	05/08/2021	12.49	Call	Bond Future	12,518.5200	12.5185	12,094.1000	12.0941	(3.390)	0	0	0
2021/07/12	2040	05/08/2021	12.47	Put	Bond Future	2.1300	0.0021	1.5200	0.0015	(28.638)	0	0	0
2021/07/12	2040	05/08/2021	11.55	Put	Bond Future	82.8200	0.0828	78.6600	0.0787	(5.023)	0	0	0
2021/07/12	2040	05/08/2021	11.55	Call	Bond Future	6,940.9400	6.9409	6,512.9300	6.5129	(6.166)	0	0	900
2021/07/12	2040	05/08/2021	14.80	Call	Bond Future	23,941.6200	23.9416	23,517.7700	23.5178	(1.770)	0	0	0
2021/07/12	2040	05/08/2021	14.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2021/07/12	2040	04/11/2021	12.90	Call	Bond Future	13,723.6900	13.7237	13,306.1200	13.3061	(3.043)	0	0	0
2021/07/12	2040	04/11/2021	12.90	Put	Bond Future	260.2400	0.2602	271.4900	0.2715	4.323	0	0	0
2021/07/12	2040	04/11/2021	12.89	Call	Bond Future	13,673.7900	13.6738	13,256.4000	13.2564	(3.052)	0	0	0
2021/07/12	2040	04/11/2021	12.89	Put	Bond Future	264.2500	0.2643	275.6800	0.2757	4.325	0	0	0
2021/07/12	2040	04/11/2021			Bond Future	10.7235	88.7635	10.7843	88.3346	0.567	0.0000	0.0000	0
2021/07/12	2040	04/11/2021	12.91	Call	Bond Future	13,773.5900	13.7736	13,355.8300	13.3558	(3.033)	0	0	0
2021/07/12	2040	04/11/2021	12.91	Put	Bond Future	256.3000	0.2563	267.3600	0.2674	4.315	0	0	0
2021/07/12	2040	03/02/2022	11.58	Put	Bond Future	2,364.0000	2.3640	2,475.6200	2.4756	4.722	0	0	0
2021/07/12	2040	03/02/2022	11.59	Call	Bond Future	6,831.3700	6.8314	6,508.1200	6.5081	(4.732)	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
2021/07/12	2040	03/02/2022	11.57	Put	Bond Future	2,383.0200	2.3830	2,495.5100	2.4955	4.720	0	0	0
2021/07/12	2040	03/02/2022			Bond Future	10.9098	85.2812	10.9731	84.8472	0.580	0.0000	0.0000	0
2021/07/12	2040	03/02/2022	11.58	Call	Bond Future	6,787.0400	6.7870	6,464.6500	6.4647	(4.750)	0	0	0
2021/07/12	2040	03/02/2022	11.59	Put	Bond Future	2,345.1200	2.3451	2,455.8800	2.4559	4.723	0	0	0
2021/07/12	2040	03/02/2022	11.57	Call	Bond Future	6,742.7700	6.7428	6,421.2500	6.4213	(4.768)	0	0	0
2021/07/12	2040	05/05/2022	10.57	Put	Bond Future	6,718.8900	6.7189	6,963.2900	6.9633	3.638	0	0	0
2021/07/12	2040	05/05/2022	10.57	Call	Bond Future	3,038.5900	3.0386	2,843.6700	2.8437	(6.415)	0	0	1,200
2021/07/12	2040	05/05/2022	13.04	Call	Bond Future	12,880.7900	12.8808	12,498.4600	12.4985	(2.968)	0	0	0
2021/07/12	2040	05/05/2022	13.04	Put	Bond Future	1,334.3200	1.3343	1,391.3100	1.3913	4.271	0	0	1,200
2021/07/12	2040	05/05/2022	11.91	Put	Bond Future	2,717.1500	2.7171	2,833.6700	2.8337	4.288	0	0	0
2021/07/12	2040	05/05/2022	11.92	Call	Bond Future	7,912.2500	7.9123	7,588.7300	7.5887	(4.089)	0	0	0
2021/07/12	2040	05/05/2022	11.92	Put	Bond Future	2,699.0600	2.6991	2,814.8600	2.8149	4.290	0	0	0
2021/07/12	2040	05/05/2022			Bond Future	11.1013	86.2915	11.1671	85.8522	0.593	0.0000	0.0000	0
2021/07/12	2040	05/05/2022	9.82	Put	Bond Future	10,661.1000	10.6611	10,987.7900	10.9878	3.064	0	0	0
2021/07/12	2040	05/05/2022	9.82	Call	Bond Future	1,341.8800	1.3419	1,229.2500	1.2292	(8.393)	0	0	1,200
2021/07/12	2040	05/05/2022	11.91	Call	Bond Future	7,869.8100	7.8698	7,547.0100	7.5470	(4.102)	0	0	0
2021/07/12	2040	05/05/2022	11.90	Call	Bond Future	7,827.1300	7.8271	7,505.0600	7.5051	(4.115)	0	0	0
2021/07/12	2040	05/05/2022	11.90	Put	Bond Future	2,735.0800	2.7351	2,852.3300	2.8523	4.287	0	0	0
2021/07/12	2040	04/08/2022	11.05	Call	Bond Future	67.1900	0.0672	67.1900	0.0672	0.000	0	0	0
2021/07/12	2040	04/08/2022	11.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	2040	04/08/2022			Bond Future	11.0400	84.5370	11.0400	84.5370	0.000	0.0000	0.0000	0
2021/07/12	2040	04/08/2022	11.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	2040	04/08/2022	11.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	2040	04/08/2022	11.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	2040	04/08/2022	11.03	Put	Bond Future	67.2800	0.0673	67.2800	0.0673	0.000	0	0	0
2021/07/12	2044	05/08/2021	12.60	Put	Bond Future	1.6000	0.0016	1.1200	0.0011	(30.000)	0	0	0
2021/07/12	2044	05/08/2021	12.61	Call	Bond Future	12,830.9000	12.8309	12,399.8300	12.3998	(3.360)	0	0	0
2021/07/12	2044	05/08/2021	12.61	Put	Bond Future	1.5200	0.0015	1.0600	0.0011	(30.263)	0	0	0
2021/07/12	2044	05/08/2021			Bond Future	10.6111	84.4342	10.6697	84.0035	0.552	0.0000	0.0000	62,566
2021/07/12	2044	05/08/2021	12.60	Call	Bond Future	12,775.2900	12.7753	12,344.2000	12.3442	(3.374)	0	0	0
2021/07/12	2044	05/08/2021	12.59	Call	Bond Future	12,719.6100	12.7196	12,288.4900	12.2885	(3.389)	0	0	0
2021/07/12	2044	05/08/2021	12.59	Put	Bond Future	1.6900	0.0017	1.1800	0.0012	(30.178)	0	0	0
2021/07/12	2044	04/11/2021	12.91	Call	Bond Future	13,484.7000	13.4847	13,061.5700	13.0616	(3.138)	0	0	0
2021/07/12	2044	04/11/2021	12.91	Put	Bond Future	283.1400	0.2831	295.7300	0.2957	4.447	0	0	0
2021/07/12	2044	04/11/2021			Bond Future	10.7833	85.3441	10.8442	84.9084	0.565	0.0000	0.0000	0
2021/07/12	2044	04/11/2021	12.90	Call	Bond Future	13,435.4800	13.4355	13,012.5600	13.0126	(3.148)	0	0	0
2021/07/12	2044	04/11/2021	12.90	Put	Bond Future	287.4000	0.2874	300.2000	0.3002	4.454	0	0	0
2021/07/12	2044	04/11/2021	12.89	Call	Bond Future	13,386.2500	13.3863	12,963.5400	12.9635	(3.158)	0	0	0
2021/07/12	2044	04/11/2021	12.89	Put	Bond Future	291.7200	0.2917	304.7300	0.3047	4.460	0	0	0
2021/07/12	2044	03/02/2022	11.60	Call	Bond Future	6,608.7100	6.6087	6,283.0000	6.2830	(4.928)	0	0	0
2021/07/12	2044	03/02/2022	11.60	Put	Bond Future	2,341.4600	2.3415	2,456.7900	2.4568	4.926	0	0	0
2021/07/12	2044	03/02/2022	11.59	Call	Bond Future	6,564.1800	6.5642	6,239.3700	6.2394	(4.948)	0	0	0
2021/07/12	2044	03/02/2022	11.59	Put	Bond Future	2,360.8300	2.3608	2,477.0600	2.4771	4.923	0	0	0
2021/07/12	2044	03/02/2022			Bond Future	10.9613	81.9476	11.0247	81.5065	0.578	0.0000	0.0000	0
2021/07/12	2044	03/02/2022	11.61	Call	Bond Future	6,653.5400	6.6535	6,326.9200	6.3269	(4.909)	0	0	0
2021/07/12	2044	03/02/2022	11.61	Put	Bond Future	2,322.4800	2.3225	2,436.9000	2.4369	4.927	0	0	0
2021/07/12	2044	05/05/2022	11.92	Call	Bond Future	7,792.5600	7.7926	7,466.5000	7.4665	(4.184)	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
2021/07/12	2044	05/05/2022	11.92	Put	Bond Future	2,790.9300	2.7909	2,911.2400	2.9112	4.311	0	0	0
2021/07/12	2044	05/05/2022	11.91	Call	Bond Future	7,750.1400	7.7501	7,424.8300	7.4248	(4.197)	0	0	0
2021/07/12	2044	05/05/2022	11.91	Put	Bond Future	2,809.5900	2.8096	2,930.6500	2.9306	4.309	0	0	0
2021/07/12	2044	05/05/2022			Bond Future	11.1438	82.9185	11.2098	82.4721	0.592	0.0000	0.0000	0
2021/07/12	2044	05/05/2022	11.93	Call	Bond Future	7,835.2900	7.8353	7,508.4900	7.5085	(4.171)	0	0	0
2021/07/12	2044	05/05/2022	11.93	Put	Bond Future	2,772.6700	2.7727	2,892.2400	2.8922	4.312	0	0	0
2021/07/12	2044	04/08/2022	11.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	2044	04/08/2022	11.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	2044	04/08/2022	11.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	2044	04/08/2022	11.08	Put	Bond Future	68.4200	0.0684	68.4200	0.0684	0.000	0	0	0
2021/07/12	2044	04/08/2022			Bond Future	11.0900	81.1625	11.0900	81.1625	0.000	0.0000	0.0000	0
2021/07/12	2044	04/08/2022	11.10	Call	Bond Future	68.3200	0.0683	68.3200	0.0683	0.000	0	0	0
2021/07/12	2044	04/08/2022	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	2046	05/08/2021			Bond Future	108.8969	108.8969	109.6584	109.6584	0.699	0.0000	0.0000	18,098
2021/07/12	2046	04/11/2021			Bond Future	108.2603	108.2603	109.0297	109.0297	0.711	0.0000	0.0000	0
2021/07/12	2046	03/02/2022			Bond Future	109.5334	109.5334	110.3114	110.3114	0.710	0.0000	0.0000	0
2021/07/12	2046	05/05/2022			Bond Future	108.9846	108.9846	109.7718	109.7718	0.722	0.0000	0.0000	0
2021/07/12	2046	04/08/2022			Bond Future	108.4600	108.4600	108.4600	108.4600	0.000	0.0000	0.0000	0
2021/07/12	2050	05/08/2021			Bond Future	110.8818	110.8818	110.9055	110.9055	0.021	0.0000	0.0000	11,059
2021/07/12	2050	04/11/2021			Bond Future	112.1035	112.1035	112.1269	112.1269	0.021	0.0000	0.0000	0
2021/07/12	2050	03/02/2022			Bond Future	111.4597	111.4597	111.4832	111.4832	0.021	0.0000	0.0000	0
2021/07/12	2050	05/05/2022			Bond Future	112.8048	112.8048	112.8284	112.8284	0.021	0.0000	0.0000	0
2021/07/12	2050	04/08/2022			Bond Future	112.3300	112.3300	112.3300	112.3300	0.000	0.0000	0.0000	0
2021/07/12	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	AL37	05/08/2021			Index Future	793.7980	793.7980	792.9280	792.9280	(0.110)	0.0000	0.0000	0
2021/07/12	AL37	04/11/2021			Index Future	802.4400	802.4400	801.5490	801.5490	(0.111)	0.0000	0.0000	0
2021/07/12	AL37	03/02/2022			Index Future	811.6780	811.6780	810.7700	810.7700	(0.112)	0.0000	0.0000	0
2021/07/12	AL37	05/05/2022			Index Future	821.2780	821.2780	820.3540	820.3540	(0.113)	0.0000	0.0000	0
2021/07/12	AL37	04/08/2022			Index Future	819.2700	819.2700	819.2700	819.2700	0.000	0.0000	0.0000	0
2021/07/12	AL7T	05/08/2021			Index Future	910.8200	910.8200	910.0550	910.0550	(0.084)	0.0000	0.0000	0
2021/07/12	AL7T	04/11/2021			Index Future	920.7350	920.7350	919.9500	919.9500	(0.085)	0.0000	0.0000	0
2021/07/12	AL7T	03/02/2022			Index Future	931.3350	931.3350	930.5330	930.5330	(0.086)	0.0000	0.0000	0
2021/07/12	AL7T	05/05/2022			Index Future	942.3500	942.3500	941.5330	941.5330	(0.087)	0.0000	0.0000	0
2021/07/12	AL7T	04/08/2022			Index Future	940.6900	940.6900	940.6900	940.6900	0.000	0.0000	0.0000	0
2021/07/12	ALBI	05/08/2021			Index Future	801.4030	801.4030	799.4750	799.4750	(0.241)	0.0000	0.0000	114
2021/07/12	ALBI	04/11/2021			Index Future	810.1280	810.1280	808.1680	808.1680	(0.242)	0.0000	0.0000	0
2021/07/12	ALBI	03/02/2022			Index Future	819.4540	819.4540	817.4650	817.4650	(0.243)	0.0000	0.0000	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
2021/07/12	ALBI	05/05/2022			Index Future	829.1460	829.1460	827.1290	827.1290	(0.243)	0.0000	0.0000	0
2021/07/12	ALBI	04/08/2022			Index Future	829.9900	829.9900	829.9900	829.9900	0.000	0.0000	0.0000	0
2021/07/12	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/07/12	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	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
2021/07/12	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/12	ES33	05/08/2021			Bond Future	11.0868	79.4410	11.1399	79.1521	0.479	0.0000	0.0000	350
2021/07/12	ES33	04/11/2021			Bond Future	11.3172	76.5413	11.3726	76.2489	0.489	0.0000	0.0000	0
2021/07/12	ES33	03/02/2022			Bond Future	11.5573	77.4417	11.6151	77.1456	0.500	0.0000	0.0000	0
2021/07/12	ES33	05/05/2022			Bond Future	11.7999	74.5993	11.8602	74.2995	0.511	0.0000	0.0000	0
2021/07/12	ES33	04/08/2022			Bond Future	11.7500	76.9683	11.7500	76.9683	0.000	0.0000	0.0000	0
2021/07/12	ES42	05/08/2021			Bond Future	11.6227	78.2024	11.6810	77.8425	0.502	0.0000	0.0000	4,779
2021/07/12	ES42	04/11/2021			Bond Future	11.8411	74.8062	11.9020	74.4420	0.514	0.0000	0.0000	0
2021/07/12	ES42	03/02/2022			Bond Future	12.0614	75.6869	12.1250	75.3181	0.527	0.0000	0.0000	0
2021/07/12	ES42	05/05/2022			Bond Future	12.2919	72.3425	12.3584	71.9691	0.541	0.0000	0.0000	0
2021/07/12	ES42	04/08/2022			Bond Future	12.2200	74.9034	12.2200	74.9034	0.000	0.0000	0.0000	0
2021/07/12	GOVI	05/08/2021	719.14	Call	GOVI	722,580.0000	72.2580	704,170.0000	70.4170	(2.548)	0	0	0
2021/07/12	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	GOVI	05/08/2021	719.13	Call	GOVI	722,680.0000	72.2680	704,270.0000	70.4270	(2.547)	0	0	0
2021/07/12	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	GOVI	05/08/2021			GOVI	791.3980	791.3980	789.5570	789.5570	(0.233)	0.0000	0.0000	985
2021/07/12	GOVI	05/08/2021	719.15	Call	GOVI	722,480.0000	72.2480	704,070.0000	70.4070	(2.548)	0	0	0
2021/07/12	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	GOVI	04/11/2021	728.41	Call	GOVI	716,030.0000	71.6030	697,320.0000	69.7320	(2.613)	0	0	0
2021/07/12	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	GOVI	04/11/2021	728.40	Call	GOVI	716,130.0000	71.6130	697,420.0000	69.7420	(2.613)	0	0	0
2021/07/12	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	GOVI	04/11/2021			GOVI	800.0130	800.0130	798.1420	798.1420	(0.234)	0.0000	0.0000	0
2021/07/12	GOVI	04/11/2021	728.42	Call	GOVI	715,930.0000	71.5930	697,220.0000	69.7220	(2.613)	0	0	0
2021/07/12	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	GOVI	03/02/2022	792.76	Call	GOVI	164,640.0000	16.4640	145,640.0000	14.5640	(11.540)	0	0	0
2021/07/12	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	GOVI	03/02/2022			GOVI	809.2240	809.2240	807.3240	807.3240	(0.235)	0.0000	0.0000	0
2021/07/12	GOVI	03/02/2022	792.75	Call	GOVI	164,740.0000	16.4740	145,740.0000	14.5740	(11.533)	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
2021/07/12	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	GOVI	03/02/2022	792.74	Call	GOVI	164,840.0000	16.4840	145,840.0000	14.5840	(11.526)	0	0	0
2021/07/12	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	GOVI	05/05/2022	788.25	Call	GOVI	305,440.0000	30.5440	286,180.0000	28.6180	(6.306)	0	0	0
2021/07/12	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	GOVI	05/05/2022			GOVI	818.7940	818.7940	816.8680	816.8680	(0.235)	0.0000	0.0000	0
2021/07/12	GOVI	05/05/2022	788.24	Call	GOVI	305,540.0000	30.5540	286,280.0000	28.6280	(6.304)	0	0	0
2021/07/12	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	GOVI	05/05/2022	788.23	Call	GOVI	305,640.0000	30.5640	286,380.0000	28.6380	(6.302)	0	0	0
2021/07/12	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	GOVI	04/08/2022	819.28	Call	GOVI	1,900.0000	0.1900	1,900.0000	0.1900	0.000	0	0	0
2021/07/12	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	GOVI	04/08/2022			GOVI	819.4700	819.4700	819.4700	819.4700	0.000	0.0000	0.0000	0
2021/07/12	GOVI	04/08/2022	819.27	Call	GOVI	2,000.0000	0.2000	2,000.0000	0.2000	0.000	0	0	0
2021/07/12	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	GOVI	04/08/2022	819.26	Call	GOVI	2,100.0000	0.2100	2,100.0000	0.2100	0.000	0	0	0
2021/07/12	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/07/12	IGOV	05/08/2021			Index Future	292.2920	292.2920	292.7070	292.7070	0.142	0.0000	0.0000	459
2021/07/12	IGOV	04/11/2021			Index Future	295.5470	295.5470	295.9620	295.9620	0.140	0.0000	0.0000	16
2021/07/12	IGOV	03/02/2022			Index Future	299.0210	299.0210	299.4380	299.4380	0.139	0.0000	0.0000	0
2021/07/12	IGOV	05/05/2022			Index Future	302.6280	302.6280	303.0490	303.0490	0.139	0.0000	0.0000	0
2021/07/12	IGOV	04/08/2022			Index Future	301.7900	301.7900	301.7900	301.7900	0.000	0.0000	0.0000	0
2021/07/12	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/07/12	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/07/12	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/07/12	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/07/12	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/07/12	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/07/12	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/07/12	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/07/12	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/07/12	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/07/12	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/07/12	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/07/12	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/07/12	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/07/12	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/07/12	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/07/12	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/07/12	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/07/12	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/07/12	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/07/12	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
2021/07/12	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/07/12	JBAF	21/07/2021			Jibar Tradeable Future	3.7050	96.2950	3.7050	96.2950	0.000	0.0000	0.0000	0
2021/07/12	JBAF	18/08/2021			Jibar Tradeable Future	3.8100	96.1900	3.8100	96.1900	0.000	0.0000	0.0000	0
2021/07/12	JBAF	15/09/2021			Jibar Tradeable Future	3.8550	96.1450	3.8650	96.1350	0.259	0.0000	0.0000	30,000
2021/07/12	JBAF	20/10/2021			Jibar Tradeable Future	4.0300	95.9700	4.0500	95.9500	0.496	0.0000	0.0000	0
2021/07/12	JBAF	17/11/2021			Jibar Tradeable Future	4.0900	95.9100	4.1000	95.9000	0.244	0.0000	0.0000	0
2021/07/12	JBAF	15/12/2021			Jibar Tradeable Future	4.2650	95.7350	4.2950	95.7050	0.703	0.0000	0.0000	0
2021/07/12	JBAF	16/03/2022			Jibar Tradeable Future	4.5700	95.4300	4.6000	95.4000	0.656	0.0000	0.0000	0
2021/07/12	JBAF	15/06/2022			Jibar Tradeable Future	4.9450	95.0550	4.9950	95.0050	1.011	0.0000	0.0000	471
2021/07/12	JBAF	21/09/2022			Jibar Tradeable Future	5.1350	94.8650	5.1950	94.8050	1.168	0.0000	0.0000	0
2021/07/12	JBAF	21/12/2022			Jibar Tradeable Future	5.4900	94.5100	5.5700	94.4300	1.457	0.0000	0.0000	0
2021/07/12	JBAF	15/03/2023			Jibar Tradeable Future	5.6550	94.3450	5.7350	94.2650	1.415	0.0000	0.0000	0
2021/07/12	JBAF	21/06/2023			Jibar Tradeable Future	5.7050	94.2950	5.7950	94.2050	1.578	0.0000	0.0000	0
2021/07/12	R023	05/08/2021	5.30	Call	Bond Future	197.5000	0.1975	182.5500	0.1825	(7.570)	0	0	0
2021/07/12	R023	05/08/2021	5.30	Put	Bond Future	63.9900	0.0640	62.1300	0.0621	(2.907)	0	0	0
2021/07/12	R023	05/08/2021	5.29	Call	Bond Future	186.9500	0.1870	172.1400	0.1721	(7.922)	0	0	0
2021/07/12	R023	05/08/2021	5.29	Put	Bond Future	68.5500	0.0686	66.8300	0.0668	(2.509)	0	0	0
2021/07/12	R023	05/08/2021			Bond Future	5.2117	107.1922	5.2203	107.1791	0.166	0.0000	0.0000	15,246
2021/07/12	R023	05/08/2021	5.31	Call	Bond Future	208.3000	0.2083	193.2300	0.1932	(7.235)	0	0	0
2021/07/12	R023	05/08/2021	5.31	Put	Bond Future	59.6900	0.0597	57.7100	0.0577	(3.317)	0	0	0
2021/07/12	R023	04/11/2021	4.91	Call	Bond Future	32.9000	0.0329	29.8600	0.0299	(9.240)	0	0	0
2021/07/12	R023	04/11/2021	4.91	Put	Bond Future	632.7700	0.6328	643.4400	0.6434	1.686	0	0	0
2021/07/12	R023	04/11/2021	4.90	Call	Bond Future	31.3200	0.0313	28.3900	0.0284	(9.355)	0	0	0
2021/07/12	R023	04/11/2021	4.90	Put	Bond Future	644.0300	0.6440	654.8100	0.6548	1.674	0	0	0
2021/07/12	R023	04/11/2021			Bond Future	5.3790	104.4399	5.3898	104.4261	0.200	0.0000	0.0000	0
2021/07/12	R023	04/11/2021	4.92	Call	Bond Future	34.5500	0.0346	31.4000	0.0314	(9.117)	0	0	0
2021/07/12	R023	04/11/2021	4.92	Put	Bond Future	621.5800	0.6216	632.1400	0.6321	1.699	0	0	0
2021/07/12	R023	03/02/2022	5.08	Call	Bond Future	91.9000	0.0919	87.1900	0.0872	(5.125)	0	0	0
2021/07/12	R023	03/02/2022	5.08	Put	Bond Future	601.0900	0.6011	610.5600	0.6106	1.575	0	0	0
2021/07/12	R023	03/02/2022			Bond Future	5.5732	105.6428	5.5869	105.6286	0.247	0.0000	0.0000	0
2021/07/12	R023	03/02/2022	5.07	Call	Bond Future	88.8300	0.0888	84.2300	0.0842	(5.178)	0	0	0
2021/07/12	R023	03/02/2022	5.07	Put	Bond Future	608.3900	0.6084	617.9700	0.6180	1.575	0	0	0
2021/07/12	R023	03/02/2022	5.06	Call	Bond Future	85.8300	0.0858	81.3200	0.0813	(5.255)	0	0	0
2021/07/12	R023	03/02/2022	5.06	Put	Bond Future	615.7500	0.6158	625.4200	0.6254	1.570	0	0	0
2021/07/12	R023	05/05/2022	6.31	Call	Bond Future	612.2700	0.6123	600.9700	0.6010	(1.846)	0	0	0
2021/07/12	R023	05/05/2022	6.31	Put	Bond Future	226.3300	0.2263	229.5700	0.2296	1.432	0	0	0
2021/07/12	R023	05/05/2022			Bond Future	5.8194	102.9829	5.8378	102.9684	0.317	0.0000	0.0000	0
2021/07/12	R023	05/05/2022	6.30	Call	Bond Future	606.8300	0.6068	595.5600	0.5956	(1.857)	0	0	0
2021/07/12	R023	05/05/2022	6.30	Put	Bond Future	228.7300	0.2287	232.0000	0.2320	1.430	0	0	0
2021/07/12	R023	05/05/2022	6.29	Call	Bond Future	601.4000	0.6014	590.1700	0.5902	(1.867)	0	0	0
2021/07/12	R023	05/05/2022	6.29	Put	Bond Future	231.1500	0.2311	234.4600	0.2345	1.432	0	0	0
2021/07/12	R023	04/08/2022	6.05	Call	Bond Future	5.5100	0.0055	5.5100	0.0055	0.000	0	0	0
2021/07/12	R023	04/08/2022	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	R023	04/08/2022			Bond Future	6.0400	104.3163	6.0400	104.3163	0.000	0.0000	0.0000	0
2021/07/12	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/12	R023	04/08/2022	6.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	R023	04/08/2022	6.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	R023	04/08/2022	6.03	Put	Bond Future	5.5000	0.0055	5.5000	0.0055	0.000	0	0	0
2021/07/12	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	R035	05/08/2021	5.31	Put	Bond Future	43,600.1300	43.6001	43,892.9500	43.8930	0.672	0	0	0
2021/07/12	R035	05/08/2021	11.37	Call	Bond Future	7,627.2700	7.6273	7,328.5100	7.3285	(3.917)	0	0	0
2021/07/12	R035	05/08/2021	11.37	Put	Bond Future	37.8100	0.0378	31.8700	0.0319	(15.710)	0	0	100
2021/07/12	R035	05/08/2021			Bond Future	10.1758	94.4906	10.2192	94.1977	0.426	0.0000	0.0000	81,593
2021/07/12	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	R035	05/08/2021	5.30	Put	Bond Future	43,716.7100	43.7167	44,009.5300	44.0095	0.670	0	0	0
2021/07/12	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	R035	05/08/2021	5.29	Put	Bond Future	43,833.4200	43.8334	44,126.2400	44.1262	0.668	0	0	0
2021/07/12	R035	05/08/2021	10.77	Call	Bond Future	4,176.5000	4.1765	3,876.8300	3.8768	(7.175)	0	0	0
2021/07/12	R035	05/08/2021	10.77	Put	Bond Future	279.7000	0.2797	272.8500	0.2729	(2.449)	0	0	100
2021/07/12	R035	05/08/2021	10.02	Put	Bond Future	1,997.2200	1.9972	2,107.1200	2.1071	5.503	0	0	0
2021/07/12	R035	05/08/2021	10.02	Call	Bond Future	933.6400	0.9336	750.7200	0.7507	(19.592)	0	0	100
2021/07/12	R035	04/11/2021	11.20	Put	Bond Future	1,197.5000	1.1975	1,237.2400	1.2372	3.319	0	0	350
2021/07/12	R035	04/11/2021	10.60	Call	Bond Future	3,815.3600	3.8154	3,603.3300	3.6033	(5.557)	0	0	0
2021/07/12	R035	04/11/2021	10.60	Put	Bond Future	2,313.6600	2.3137	2,398.0100	2.3980	3.646	0	0	350
2021/07/12	R035	04/11/2021	10.11	Put	Bond Future	3,884.9600	3.8850	4,022.2100	4.0222	3.533	0	0	0
2021/07/12	R035	04/11/2021	10.11	Call	Bond Future	2,156.4700	2.1565	1,997.3400	1.9973	(7.379)	0	0	350
2021/07/12	R035	04/11/2021	10.12	Put	Bond Future	3,846.1900	3.8462	3,982.2600	3.9823	3.538	0	0	0
2021/07/12	R035	04/11/2021	10.12	Call	Bond Future	2,185.3100	2.1853	2,025.0000	2.0250	(7.336)	0	0	400
2021/07/12	R035	04/11/2021	10.62	Put	Bond Future	2,263.7600	2.2638	2,346.2200	2.3462	3.643	0	0	0
2021/07/12	R035	04/11/2021	10.62	Call	Bond Future	3,893.7900	3.8938	3,679.8700	3.6799	(5.494)	0	0	400
2021/07/12	R035	04/11/2021	11.75	Put	Bond Future	648.7000	0.6487	666.2600	0.6663	2.707	0	0	782
2021/07/12	R035	04/11/2021	11.08	Call	Bond Future	5,876.2800	5.8763	5,626.6300	5.6266	(4.248)	0	0	0
2021/07/12	R035	04/11/2021	11.08	Put	Bond Future	1,367.9000	1.3679	1,414.6300	1.4146	3.416	0	0	782
2021/07/12	R035	04/11/2021	10.23	Put	Bond Future	3,437.9200	3.4379	3,561.2000	3.5612	3.586	0	0	0
2021/07/12	R035	04/11/2021	12.53	Call	Bond Future	12,974.0900	12.9741	12,681.7100	12.6817	(2.254)	0	0	0
2021/07/12	R035	04/11/2021	12.53	Put	Bond Future	243.1300	0.2431	247.1300	0.2471	1.645	0	0	0
2021/07/12	R035	04/11/2021			Bond Future	10.3690	91.0342	10.4142	90.7379	0.435	0.0000	0.0000	0
2021/07/12	R035	04/11/2021	11.20	Call	Bond Future	6,434.2300	6.4342	6,177.5900	6.1776	(3.989)	0	0	0
2021/07/12	R035	04/11/2021	13.82	Call	Bond Future	19,114.9800	19.1150	18,818.4200	18.8184	(1.551)	0	0	0
2021/07/12	R035	04/11/2021	13.82	Put	Bond Future	25.2000	0.0252	25.0200	0.0250	(0.714)	0	0	400
2021/07/12	R035	04/11/2021	11.75	Call	Bond Future	9,109.7700	9.1098	8,830.9500	8.8310	(3.061)	0	0	0
2021/07/12	R035	04/11/2021	10.23	Call	Bond Future	2,516.0500	2.5160	2,342.9500	2.3429	(6.880)	0	0	782
2021/07/12	R035	04/11/2021	12.52	Call	Bond Future	12,925.3200	12.9253	12,633.0400	12.6330	(2.261)	0	0	0
2021/07/12	R035	04/11/2021	12.52	Put	Bond Future	246.9700	0.2470	251.0700	0.2511	1.660	0	0	0
2021/07/12	R035	04/11/2021	12.51	Call	Bond Future	12,876.5500	12.8765	12,584.3600	12.5844	(2.269)	0	0	0
2021/07/12	R035	04/11/2021	12.51	Put	Bond Future	250.8700	0.2509	255.0600	0.2551	1.670	0	0	0
2021/07/12	R035	03/02/2022	11.05	Put	Bond Future	2,570.7700	2.5708	2,653.3300	2.6533	3.211	0	0	1,600
2021/07/12	R035	03/02/2022	10.35	Put	Bond Future	4,531.0700	4.5311	4,668.1200	4.6681	3.025	0	0	0
2021/07/12	R035	03/02/2022	10.35	Call	Bond Future	3,112.2900	3.1123	2,949.2200	2.9492	(5.240)	0	0	1,600
2021/07/12	R035	03/02/2022	11.28	Call	Bond Future	6,517.1900	6.5172	6,285.4800	6.2855	(3.555)	0	0	0
2021/07/12	R035	03/02/2022	11.28	Put	Bond Future	2,137.4600	2.1375	2,205.8700	2.2059	3.201	0	0	200
2021/07/12	R035	03/02/2022	10.26	Put	Bond Future	4,859.2900	4.8593	5,004.2700	5.0043	2.984	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
2021/07/12	R035	03/02/2022	10.26	Call	Bond Future	2,849.0600	2.8491	2,693.9200	2.6939	(5.445)	0	0	200
2021/07/12	R035	03/02/2022	11.73	Call	Bond Future	8,486.3200	8.4863	8,232.6600	8.2327	(2.989)	0	0	0
2021/07/12	R035	03/02/2022	11.73	Put	Bond Future	1,494.2500	1.4943	1,540.7100	1.5407	3.109	0	0	280
2021/07/12	R035	03/02/2022	11.03	Call	Bond Future	5,487.8500	5.4878	5,271.6200	5.2716	(3.940)	0	0	0
2021/07/12	R035	03/02/2022	11.39	Call	Bond Future	6,985.5500	6.9855	6,747.8000	6.7478	(3.403)	0	0	0
2021/07/12	R035	03/02/2022	11.39	Put	Bond Future	1,956.0800	1.9561	2,018.4500	2.0184	3.189	0	0	683
2021/07/12	R035	03/02/2022	10.65	Call	Bond Future	4,075.2500	4.0752	3,887.0400	3.8870	(4.618)	0	0	0
2021/07/12	R035	03/02/2022	11.23	Call	Bond Future	6,307.1700	6.3072	6,078.3700	6.0784	(3.628)	0	0	0
2021/07/12	R035	03/02/2022	11.23	Put	Bond Future	2,225.2100	2.2252	2,296.5300	2.2965	3.205	0	0	0
2021/07/12	R035	03/02/2022	11.22	Call	Bond Future	6,265.2500	6.2652	6,037.0300	6.0370	(3.643)	0	0	0
2021/07/12	R035	03/02/2022	11.22	Put	Bond Future	2,243.0300	2.2430	2,314.9300	2.3149	3.205	0	0	0
2021/07/12	R035	03/02/2022			Bond Future	10.5694	92.0830	10.6165	91.7828	0.445	0.0000	0.0000	0
2021/07/12	R035	03/02/2022	11.05	Call	Bond Future	5,567.9600	5.5680	5,350.4000	5.3504	(3.907)	0	0	0
2021/07/12	R035	03/02/2022	11.88	Call	Bond Future	9,165.6200	9.1656	8,906.1600	8.9062	(2.831)	0	0	0
2021/07/12	R035	03/02/2022	11.88	Put	Bond Future	1,329.1500	1.3291	1,369.8100	1.3698	3.059	0	0	1,800
2021/07/12	R035	03/02/2022	11.03	Put	Bond Future	2,612.4400	2.6124	2,696.3300	2.6963	3.211	0	0	280
2021/07/12	R035	03/02/2022	10.10	Put	Bond Future	5,481.0100	5.4810	5,640.5400	5.6405	2.911	0	0	0
2021/07/12	R035	03/02/2022	10.10	Call	Bond Future	2,405.4900	2.4055	2,264.9000	2.2649	(5.845)	0	0	280
2021/07/12	R035	03/02/2022	10.65	Put	Bond Future	3,562.1200	3.5621	3,674.0300	3.6740	3.142	0	0	683
2021/07/12	R035	03/02/2022	9.70	Put	Bond Future	7,284.2600	7.2843	7,481.2200	7.4812	2.704	0	0	0
2021/07/12	R035	03/02/2022	9.70	Call	Bond Future	1,465.9700	1.4660	1,362.8100	1.3628	(7.037)	0	0	683
2021/07/12	R035	03/02/2022	11.24	Call	Bond Future	6,348.9200	6.3489	6,119.5200	6.1195	(3.613)	0	0	0
2021/07/12	R035	03/02/2022	11.24	Put	Bond Future	2,207.2900	2.2073	2,278.0100	2.2780	3.204	0	0	0
2021/07/12	R035	05/05/2022	11.64	Call	Bond Future	7,613.9700	7.6140	7,382.3500	7.3824	(3.042)	0	0	0
2021/07/12	R035	05/05/2022	11.64	Put	Bond Future	2,424.8100	2.4248	2,496.9900	2.4970	2.977	0	0	0
2021/07/12	R035	05/05/2022	11.63	Call	Bond Future	7,573.6100	7.5736	7,342.4700	7.3425	(3.052)	0	0	0
2021/07/12	R035	05/05/2022	11.63	Put	Bond Future	2,441.3800	2.4414	2,514.0400	2.5140	2.976	0	0	0
2021/07/12	R035	05/05/2022			Bond Future	10.7677	88.6952	10.8167	88.3915	0.455	0.0000	0.0000	0
2021/07/12	R035	05/05/2022	11.65	Call	Bond Future	7,654.6700	7.6547	7,422.5700	7.4226	(3.032)	0	0	0
2021/07/12	R035	05/05/2022	11.65	Put	Bond Future	2,408.6400	2.4086	2,480.3400	2.4803	2.977	0	0	0
2021/07/12	R035	04/08/2022	10.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	R035	04/08/2022	10.72	Put	Bond Future	61.9400	0.0619	61.9400	0.0619	0.000	0	0	0
2021/07/12	R035	04/08/2022	10.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	R035	04/08/2022	10.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	R035	04/08/2022			Bond Future	10.7300	91.2325	10.7300	91.2325	0.000	0.0000	0.0000	0
2021/07/12	R035	04/08/2022	10.74	Call	Bond Future	61.8700	0.0619	61.8700	0.0619	0.000	0	0	0
2021/07/12	R035	04/08/2022	10.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	R186	05/08/2021	8.62	Call	Bond Future	5,240.6000	5.2406	5,081.2700	5.0813	(3.040)	0	0	0
2021/07/12	R186	05/08/2021	8.62	Put	Bond Future	7.7800	0.0078	5.9800	0.0060	(23.136)	0	0	0
2021/07/12	R186	05/08/2021	8.61	Call	Bond Future	5,196.6500	5.1966	5,037.2600	5.0373	(3.067)	0	0	0
2021/07/12	R186	05/08/2021	8.61	Put	Bond Future	8.1700	0.0082	6.3100	0.0063	(22.766)	0	0	0
2021/07/12	R186	05/08/2021			Bond Future	7.4740	114.6104	7.5075	114.4529	0.448	0.0000	0.0000	88,865
2021/07/12	R186	05/08/2021	8.63	Call	Bond Future	5,284.5100	5.2845	5,125.2500	5.1252	(3.014)	0	0	0
2021/07/12	R186	05/08/2021	8.63	Put	Bond Future	7.3900	0.0074	5.6600	0.0057	(23.410)	0	0	0
2021/07/12	R186	04/11/2021	7.77	Call	Bond Future	1,882.9600	1.8830	1,775.0300	1.7750	(5.732)	0	0	0
2021/07/12	R186	04/11/2021	8.10	Call	Bond Future	2,797.6300	2.7976	2,669.9600	2.6700	(4.564)	0	0	0
2021/07/12	R186	04/11/2021	8.10	Put	Bond Future	868.7500	0.8688	900.7800	0.9008	3.687	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
2021/07/12	R186	04/11/2021	8.09	Call	Bond Future	2,767.1300	2.7671	2,639.9800	2.6400	(4.595)	0	0	0
2021/07/12	R186	04/11/2021	8.09	Put	Bond Future	881.9900	0.8820	914.5400	0.9145	3.691	0	0	0
2021/07/12	R186	04/11/2021			Bond Future	7.6638	115.8450	7.6995	115.6853	0.467	0.0000	0.0000	0
2021/07/12	R186	04/11/2021	7.77	Put	Bond Future	1,409.2900	1.4093	1,461.0600	1.4611	3.673	0	0	15,177
2021/07/12	R186	04/11/2021	8.77	Call	Bond Future	5,111.2700	5.1113	4,960.6200	4.9606	(2.947)	0	0	0
2021/07/12	R186	04/11/2021	8.77	Put	Bond Future	300.5400	0.3005	309.5900	0.3096	3.011	0	0	15,177
2021/07/12	R186	04/11/2021	8.11	Call	Bond Future	2,828.2700	2.8283	2,700.0900	2.7001	(4.532)	0	0	0
2021/07/12	R186	04/11/2021	8.11	Put	Bond Future	855.6600	0.8557	887.1800	0.8872	3.684	0	0	0
2021/07/12	R186	03/02/2022	7.30	Call	Bond Future	1,040.7500	1.0408	976.2700	0.9763	(6.196)	0	0	0
2021/07/12	R186	03/02/2022	7.30	Put	Bond Future	3,448.0400	3.4480	3,545.4200	3.5454	2.824	0	0	0
2021/07/12	R186	03/02/2022			Bond Future	7.8604	111.8972	7.8987	111.7353	0.486	0.0000	0.0000	0
2021/07/12	R186	03/02/2022	7.29	Call	Bond Future	1,026.4300	1.0264	962.5200	0.9625	(6.226)	0	0	0
2021/07/12	R186	03/02/2022	7.29	Put	Bond Future	3,477.2700	3.4773	3,575.2200	3.5752	2.817	0	0	0
2021/07/12	R186	03/02/2022	7.28	Call	Bond Future	1,012.5500	1.0125	949.1900	0.9492	(6.257)	0	0	0
2021/07/12	R186	03/02/2022	7.28	Put	Bond Future	3,506.9500	3.5069	3,605.4500	3.6055	2.809	0	0	0
2021/07/12	R186	05/05/2022	8.32	Call	Bond Future	2,892.6800	2.8927	2,787.3000	2.7873	(3.643)	0	0	0
2021/07/12	R186	05/05/2022	8.32	Put	Bond Future	1,905.6900	1.9057	1,964.3100	1.9643	3.076	0	0	0
2021/07/12	R186	05/05/2022			Bond Future	8.0723	113.2221	8.1132	113.0581	0.508	0.0000	0.0000	0
2021/07/12	R186	05/05/2022	8.31	Call	Bond Future	2,869.5100	2.8695	2,764.5500	2.7645	(3.658)	0	0	0
2021/07/12	R186	05/05/2022	8.31	Put	Bond Future	1,922.1400	1.9221	1,981.1800	1.9812	3.072	0	0	0
2021/07/12	R186	05/05/2022	8.30	Call	Bond Future	2,846.0200	2.8460	2,741.4900	2.7415	(3.673)	0	0	0
2021/07/12	R186	05/05/2022	8.30	Put	Bond Future	1,938.2900	1.9383	1,997.7600	1.9978	3.068	0	0	0
2021/07/12	R186	04/08/2022	8.15	Call	Bond Future	38.0700	0.0381	38.0700	0.0381	0.000	0	0	0
2021/07/12	R186	04/08/2022	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	R186	04/08/2022			Bond Future	8.1400	109.8897	8.1400	109.8897	0.000	0.0000	0.0000	0
2021/07/12	R186	04/08/2022	8.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	R186	04/08/2022	8.13	Put	Bond Future	38.0800	0.0381	38.0800	0.0381	0.000	0	0	0
2021/07/12	R186	04/08/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	R186	04/08/2022	8.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	R197	05/08/2021			Bond Future	321.8790	321.8790	321.9229	321.9229	0.014	0.0000	0.0000	1,117
2021/07/12	R197	04/11/2021			Bond Future	325.4253	325.4253	325.4683	325.4683	0.013	0.0000	0.0000	0
2021/07/12	R197	03/02/2022			Bond Future	321.1012	321.1012	321.1437	321.1437	0.013	0.0000	0.0000	0
2021/07/12	R197	05/05/2022			Bond Future	324.9768	324.9768	325.0193	325.0193	0.013	0.0000	0.0000	0
2021/07/12	R197	04/08/2022			Bond Future	324.7400	324.7400	324.7400	324.7400	0.000	0.0000	0.0000	0
2021/07/12	R202	05/08/2021			Bond Future	237.0900	237.0900	237.1387	237.1387	0.021	0.0000	0.0000	9,635
2021/07/12	R202	04/11/2021			Bond Future	239.7020	239.7020	239.7504	239.7504	0.020	0.0000	0.0000	0
2021/07/12	R202	03/02/2022			Bond Future	238.1913	238.1913	238.2394	238.2394	0.020	0.0000	0.0000	0
2021/07/12	R202	05/05/2022			Bond Future	241.0658	241.0658	241.1140	241.1140	0.020	0.0000	0.0000	0
2021/07/12	R202	04/08/2022			Bond Future	239.8800	239.8800	239.8800	239.8800	0.000	0.0000	0.0000	0
2021/07/12	R209	05/08/2021	11.81	Call	Bond Future	9,088.0600	9.0881	8,770.2600	8.7703	(3.497)	0	0	0
2021/07/12	R209	05/08/2021	11.81	Put	Bond Future	4.1000	0.0041	3.0800	0.0031	(24.878)	0	0	0
2021/07/12	R209	05/08/2021			Bond Future	10.1188	73.0374	10.1724	72.7206	0.530	0.0000	0.0000	28,694
2021/07/12	R209	05/08/2021	11.80	Call	Bond Future	9,039.6100	9.0396	8,721.7700	8.7218	(3.516)	0	0	0
2021/07/12	R209	05/08/2021	11.80	Put	Bond Future	4.2800	0.0043	3.2200	0.0032	(24.766)	0	0	0
2021/07/12	R209	05/08/2021	11.79	Call	Bond Future	8,991.1100	8.9911	8,673.2400	8.6732	(3.535)	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
2021/07/12	R209	05/08/2021	11.79	Put	Bond Future	4.4700	0.0045	3.3800	0.0034	(24.385)	0	0	0
2021/07/12	R209	04/11/2021	10.00	Call	Bond Future	1,747.9600	1.7480	1,589.2800	1.5893	(9.078)	0	0	0
2021/07/12	R209	04/11/2021	10.00	Put	Bond Future	3,446.0800	3.4461	3,607.8900	3.6079	4.695	0	0	3,100
2021/07/12	R209	04/11/2021	12.00	Call	Bond Future	9,325.3900	9.3254	9,019.2700	9.0193	(3.283)	0	0	0
2021/07/12	R209	04/11/2021	12.00	Put	Bond Future	352.9500	0.3530	367.3200	0.3673	4.071	0	0	9,000
2021/07/12	R209	04/11/2021	10.50	Call	Bond Future	3,198.3700	3.1984	2,979.3500	2.9794	(6.848)	0	0	0
2021/07/12	R209	04/11/2021	12.19	Call	Bond Future	10,148.5200	10.1485	9,838.8100	9.8388	(3.052)	0	0	0
2021/07/12	R209	04/11/2021	12.19	Put	Bond Future	283.9500	0.2839	294.7300	0.2947	3.796	0	0	0
2021/07/12	R209	04/11/2021	12.17	Call	Bond Future	10,062.0600	10.0621	9,752.6800	9.7527	(3.075)	0	0	0
2021/07/12	R209	04/11/2021			Bond Future	10.2889	70.6844	10.3445	70.3639	0.541	0.0000	0.0000	4,785
2021/07/12	R209	04/11/2021	10.50	Put	Bond Future	1,992.9900	1.9930	2,094.4600	2.0945	5.091	0	0	9,400
2021/07/12	R209	04/11/2021	9.50	Put	Bond Future	5,519.5600	5.5196	5,748.2500	5.7483	4.143	0	0	0
2021/07/12	R209	04/11/2021	9.50	Call	Bond Future	742.5300	0.7425	650.7300	0.6507	(12.363)	0	0	6,000
2021/07/12	R209	04/11/2021	12.18	Call	Bond Future	10,105.3000	10.1053	9,795.7500	9.7958	(3.063)	0	0	0
2021/07/12	R209	04/11/2021	12.18	Put	Bond Future	287.2100	0.2872	298.1500	0.2982	3.809	0	0	0
2021/07/12	R209	04/11/2021	12.17	Put	Bond Future	290.5000	0.2905	301.6100	0.3016	3.824	0	0	0
2021/07/12	R209	03/02/2022	11.03	Call	Bond Future	5,101.4400	5.1014	4,864.6600	4.8647	(4.641)	0	0	0
2021/07/12	R209	03/02/2022	11.03	Put	Bond Future	1,994.1000	1.9941	2,081.7500	2.0818	4.395	0	0	0
2021/07/12	R209	03/02/2022	11.02	Call	Bond Future	5,065.2000	5.0652	4,829.1300	4.8291	(4.661)	0	0	0
2021/07/12	R209	03/02/2022	11.02	Put	Bond Future	2,010.7400	2.0107	2,099.1000	2.0991	4.394	0	0	0
2021/07/12	R209	03/02/2022			Bond Future	10.4610	71.4989	10.5187	71.1745	0.552	0.0000	0.0000	0
2021/07/12	R209	03/02/2022	11.04	Call	Bond Future	5,137.5600	5.1376	4,900.0800	4.9001	(4.622)	0	0	0
2021/07/12	R209	03/02/2022	11.04	Put	Bond Future	1,977.3900	1.9774	2,064.3400	2.0643	4.397	0	0	0
2021/07/12	R209	05/05/2022	11.44	Call	Bond Future	6,418.2000	6.4182	6,174.7000	6.1747	(3.794)	0	0	0
2021/07/12	R209	05/05/2022	11.44	Put	Bond Future	2,189.4700	2.1895	2,274.3500	2.2744	3.877	0	0	0
2021/07/12	R209	05/05/2022	11.43	Call	Bond Future	6,383.0500	6.3830	6,140.1000	6.1401	(3.806)	0	0	0
2021/07/12	R209	05/05/2022	11.43	Put	Bond Future	2,204.6400	2.2046	2,290.0700	2.2901	3.875	0	0	0
2021/07/12	R209	05/05/2022			Bond Future	10.6366	69.2042	10.6964	68.8759	0.563	0.0000	0.0000	0
2021/07/12	R209	05/05/2022	11.45	Call	Bond Future	6,453.6200	6.4536	6,209.5700	6.2096	(3.782)	0	0	0
2021/07/12	R209	05/05/2022	11.45	Put	Bond Future	2,174.6200	2.1746	2,258.9500	2.2590	3.878	0	0	0
2021/07/12	R209	04/08/2022	10.57	Put	Bond Future	55.2000	0.0552	55.2000	0.0552	0.000	0	0	0
2021/07/12	R209	04/08/2022	10.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	R209	04/08/2022	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	R209	04/08/2022			Bond Future	10.5800	71.3016	10.5800	71.3016	0.000	0.0000	0.0000	0
2021/07/12	R209	04/08/2022	10.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	R209	04/08/2022	10.59	Call	Bond Future	55.1300	0.0551	55.1300	0.0551	0.000	0	0	0
2021/07/12	R209	04/08/2022	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	R210	05/08/2021			Bond Future	209.0470	209.0470	209.0850	209.0850	0.018	0.0000	0.0000	1,486
2021/07/12	R210	04/11/2021			Bond Future	208.5664	208.5664	208.6039	208.6039	0.018	0.0000	0.0000	0
2021/07/12	R210	03/02/2022			Bond Future	211.0188	211.0188	211.0560	211.0560	0.018	0.0000	0.0000	0
2021/07/12	R210	05/05/2022			Bond Future	210.7292	210.7292	210.7666	210.7666	0.018	0.0000	0.0000	0
2021/07/12	R210	04/08/2022			Bond Future	210.6500	210.6500	210.6500	210.6500	0.000	0.0000	0.0000	0
2021/07/12	R212	05/08/2021			Bond Future	173.0186	173.0186	173.0397	173.0397	0.012	0.0000	0.0000	2,457
2021/07/12	R212	04/11/2021			Bond Future	174.9251	174.9251	174.9455	174.9455	0.012	0.0000	0.0000	0
2021/07/12	R213	05/08/2021	10.85	Call	Bond Future	8,271.5900	8.2716	8,166.9800	8.1670	(1.265)	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
2021/07/12	R213	05/08/2021	10.85	Put	Bond Future	5.9000	0.0059	3.7800	0.0038	(35.932)	0	0	0
2021/07/12	R213	05/08/2021	10.84	Call	Bond Future	8,222.3200	8.2223	8,117.6200	8.1176	(1.273)	0	0	0
2021/07/12	R213	05/08/2021	10.84	Put	Bond Future	6.1700	0.0062	3.9600	0.0040	(35.818)	0	0	0
2021/07/12	R213	05/08/2021	10.14	Put	Bond Future	98.2500	0.0982	81.5300	0.0815	(17.018)	0	0	0
2021/07/12	R213	05/08/2021	9.34	Put	Bond Future	1,036.3800	1.0364	1,016.5600	1.0166	(1.912)	0	0	0
2021/07/12	R213	05/08/2021	9.34	Call	Bond Future	1,327.2900	1.3273	1,204.9800	1.2050	(9.215)	0	0	0
2021/07/12	R213	05/08/2021			Bond Future	9.2884	88.8227	9.3066	88.7202	0.195	0.0000	0.0000	9,084
2021/07/12	R213	05/08/2021	10.86	Call	Bond Future	8,320.8400	8.3208	8,216.3000	8.2163	(1.256)	0	0	0
2021/07/12	R213	05/08/2021	10.86	Put	Bond Future	5.6500	0.0056	3.6000	0.0036	(36.283)	0	0	0
2021/07/12	R213	05/08/2021	10.78	Call	Bond Future	7,926.0400	7.9260	7,820.8200	7.8208	(1.328)	0	0	0
2021/07/12	R213	05/08/2021	10.78	Put	Bond Future	8.0100	0.0080	5.2800	0.0053	(34.082)	0	0	0
2021/07/12	R213	05/08/2021	10.14	Call	Bond Future	4,740.8400	4.7408	4,621.6300	4.6216	(2.515)	0	0	0
2021/07/12	R213	04/11/2021	11.10	Put	Bond Future	341.2900	0.3413	335.9000	0.3359	(1.579)	0	0	0
2021/07/12	R213	04/11/2021	11.11	Call	Bond Future	8,726.0200	8.7260	8,616.6100	8.6166	(1.254)	0	0	0
2021/07/12	R213	04/11/2021	11.09	Put	Bond Future	345.5000	0.3455	340.1200	0.3401	(1.557)	0	0	0
2021/07/12	R213	04/11/2021			Bond Future	9.4748	86.2506	9.4938	86.1465	0.200	0.0000	0.0000	0
2021/07/12	R213	04/11/2021	11.10	Call	Bond Future	8,682.2400	8.6822	8,572.8200	8.5728	(1.260)	0	0	0
2021/07/12	R213	04/11/2021	11.11	Put	Bond Future	337.1200	0.3371	331.7400	0.3317	(1.596)	0	0	0
2021/07/12	R213	04/11/2021	11.09	Call	Bond Future	8,638.4700	8.6385	8,529.0600	8.5291	(1.267)	0	0	0
2021/07/12	R213	03/02/2022	10.67	Call	Bond Future	6,386.1600	6.3862	6,288.0000	6.2880	(1.537)	0	0	0
2021/07/12	R213	03/02/2022	10.67	Put	Bond Future	1,269.2400	1.2692	1,276.5600	1.2766	0.577	0	0	220
2021/07/12	R213	03/02/2022	10.60	Put	Bond Future	1,349.7100	1.3497	1,358.0300	1.3580	0.616	0	0	430
2021/07/12	R213	03/02/2022	10.00	Call	Bond Future	4,018.9600	4.0190	3,933.6500	3.9337	(2.123)	0	0	0
2021/07/12	R213	03/02/2022	10.00	Put	Bond Future	2,278.3500	2.2784	2,298.5200	2.2985	0.885	0	0	430
2021/07/12	R213	03/02/2022	9.22	Put	Bond Future	4,363.0100	4.3630	4,407.3800	4.4074	1.017	0	0	0
2021/07/12	R213	03/02/2022	8.80	Put	Bond Future	5,925.8000	5.9258	5,986.0700	5.9861	1.017	0	0	0
2021/07/12	R213	03/02/2022	8.80	Call	Bond Future	1,140.4600	1.1405	1,095.2500	1.0953	(3.964)	0	0	102
2021/07/12	R213	03/02/2022	9.58	Put	Bond Future	3,274.0400	3.2740	3,306.1000	3.3061	0.979	0	0	200
2021/07/12	R213	03/02/2022	8.63	Put	Bond Future	6,668.9300	6.6689	6,735.2800	6.7353	0.995	0	0	0
2021/07/12	R213	03/02/2022	8.63	Call	Bond Future	906.2400	0.9062	867.1100	0.8671	(4.318)	0	0	200
2021/07/12	R213	03/02/2022	9.98	Call	Bond Future	3,956.6500	3.9567	3,871.8400	3.8718	(2.143)	0	0	0
2021/07/12	R213	03/02/2022	9.98	Put	Bond Future	2,319.6700	2.3197	2,340.3400	2.3403	0.891	0	0	0
2021/07/12	R213	03/02/2022			Bond Future	9.6683	87.2440	9.6881	87.1385	0.205	0.0000	0.0000	0
2021/07/12	R213	03/02/2022	10.17	Call	Bond Future	4,578.4100	4.5784	4,489.1000	4.4891	(1.951)	0	0	0
2021/07/12	R213	03/02/2022	10.17	Put	Bond Future	1,963.7300	1.9637	1,979.9000	1.9799	0.823	0	0	220
2021/07/12	R213	03/02/2022	9.15	Put	Bond Future	4,600.1300	4.6001	4,647.0900	4.6471	1.021	0	0	0
2021/07/12	R213	03/02/2022	9.15	Call	Bond Future	1,784.6300	1.7846	1,726.1100	1.7261	(3.279)	0	0	220
2021/07/12	R213	03/02/2022	10.60	Call	Bond Future	6,122.3700	6.1224	6,025.2100	6.0252	(1.587)	0	0	0
2021/07/12	R213	03/02/2022	9.22	Call	Bond Future	1,934.7600	1.9348	1,873.6500	1.8737	(3.159)	0	0	430
2021/07/12	R213	03/02/2022	10.25	Call	Bond Future	4,851.2700	4.8513	4,760.2800	4.7603	(1.876)	0	0	0
2021/07/12	R213	03/02/2022	10.25	Put	Bond Future	1,829.4100	1.8294	1,843.9000	1.8439	0.792	0	0	102
2021/07/12	R213	03/02/2022	9.76	Call	Bond Future	3,299.2300	3.2992	3,220.3500	3.2204	(2.391)	0	0	0
2021/07/12	R213	03/02/2022	9.76	Put	Bond Future	2,813.3000	2.8133	2,839.9000	2.8399	0.946	0	0	102
2021/07/12	R213	03/02/2022	10.15	Call	Bond Future	4,511.1700	4.5112	4,422.3100	4.4223	(1.970)	0	0	0
2021/07/12	R213	03/02/2022	10.15	Put	Bond Future	1,998.7000	1.9987	2,015.3200	2.0153	0.832	0	0	200
2021/07/12	R213	03/02/2022	9.58	Call	Bond Future	2,802.7800	2.8028	2,729.3600	2.7294	(2.620)	0	0	0
2021/07/12	R213	03/02/2022	9.97	Call	Bond Future	3,925.5300	3.9255	3,840.9700	3.8410	(2.154)	0	0	0
2021/07/12	R213	03/02/2022	9.97	Put	Bond Future	2,340.4200	2.3404	2,361.3400	2.3613	0.894	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
2021/07/12	R213	03/02/2022	9.96	Call	Bond Future	3,894.5200	3.8945	3,810.2100	3.8102	(2.165)	0	0	0
2021/07/12	R213	03/02/2022	9.96	Put	Bond Future	2,361.3300	2.3613	2,382.5000	2.3825	0.897	0	0	0
2021/07/12	R213	05/05/2022	10.65	Put	Bond Future	1,943.8800	1.9439	1,960.9800	1.9610	0.880	0	0	0
2021/07/12	R213	05/05/2022	10.63	Call	Bond Future	5,820.4400	5.8204	5,731.0000	5.7310	(1.537)	0	0	0
2021/07/12	R213	05/05/2022			Bond Future	9.8613	84.7449	9.8820	84.6380	0.210	0.0000	0.0000	0
2021/07/12	R213	05/05/2022	10.64	Call	Bond Future	5,854.8600	5.8549	5,765.2500	5.7652	(1.531)	0	0	0
2021/07/12	R213	05/05/2022	10.64	Put	Bond Future	1,957.9000	1.9579	1,975.1700	1.9752	0.882	0	0	0
2021/07/12	R213	05/05/2022	10.65	Call	Bond Future	5,889.3300	5.8893	5,799.5500	5.7996	(1.524)	0	0	0
2021/07/12	R213	05/05/2022	10.63	Put	Bond Future	1,972.0200	1.9720	1,989.4600	1.9895	0.884	0	0	0
2021/07/12	R213	04/08/2022	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	R213	04/08/2022	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	R213	04/08/2022	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	R213	04/08/2022			Bond Future	9.8900	86.6177	9.8900	86.6177	0.000	0.0000	0.0000	0
2021/07/12	R213	04/08/2022	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	R213	04/08/2022	9.90	Call	Bond Future	50.6800	0.0507	50.6800	0.0507	0.000	0	0	0
2021/07/12	R213	04/08/2022	9.88	Put	Bond Future	50.7100	0.0507	50.7100	0.0507	0.000	0	0	0
2021/07/12	R214	05/08/2021	12.03	Put	Bond Future	10.5100	0.0105	8.7500	0.0088	(16.746)	0	0	0
2021/07/12	R214	05/08/2021	12.01	Call	Bond Future	8,023.5700	8.0236	7,669.3800	7.6694	(4.414)	0	0	0
2021/07/12	R214	05/08/2021			Bond Future	10.5385	69.7108	10.5972	69.3584	0.557	0.0000	0.0000	17,880
2021/07/12	R214	05/08/2021	12.02	Call	Bond Future	8,072.2100	8.0722	7,718.0500	7.7180	(4.387)	0	0	0
2021/07/12	R214	05/08/2021	12.02	Put	Bond Future	10.9400	0.0109	9.1300	0.0091	(16.545)	0	0	0
2021/07/12	R214	05/08/2021	12.03	Call	Bond Future	8,120.8000	8.1208	7,766.6900	7.7667	(4.361)	0	0	0
2021/07/12	R214	05/08/2021	12.01	Put	Bond Future	11.3800	0.0114	9.5400	0.0095	(16.169)	0	0	0
2021/07/12	R214	04/11/2021	12.47	Call	Bond Future	9,576.3700	9.5764	9,237.6100	9.2376	(3.537)	0	0	0
2021/07/12	R214	04/11/2021	12.46	Call	Bond Future	9,534.2200	9.5342	9,195.7000	9.1957	(3.551)	0	0	0
2021/07/12	R214	04/11/2021	12.46	Put	Bond Future	387.0600	0.3871	405.0000	0.4050	4.635	0	0	0
2021/07/12	R214	04/11/2021			Bond Future	10.7079	67.1848	10.7688	66.8283	0.569	0.0000	0.0000	0
2021/07/12	R214	04/11/2021	12.47	Put	Bond Future	382.9800	0.3830	400.6800	0.4007	4.622	0	0	0
2021/07/12	R214	04/11/2021	12.48	Call	Bond Future	9,618.5000	9.6185	9,279.5000	9.2795	(3.524)	0	0	0
2021/07/12	R214	04/11/2021	12.48	Put	Bond Future	378.9500	0.3790	396.4100	0.3964	4.607	0	0	0
2021/07/12	R214	03/02/2022	11.40	Put	Bond Future	2,184.8400	2.1848	2,288.6700	2.2887	4.752	0	0	0
2021/07/12	R214	03/02/2022	11.41	Call	Bond Future	5,082.4900	5.0825	4,824.7700	4.8248	(5.071)	0	0	0
2021/07/12	R214	03/02/2022	11.39	Put	Bond Future	2,202.5200	2.2025	2,307.1500	2.3072	4.750	0	0	0
2021/07/12	R214	03/02/2022			Bond Future	10.8823	67.9587	10.9456	67.5980	0.581	0.0000	0.0000	0
2021/07/12	R214	03/02/2022	11.40	Call	Bond Future	5,046.7300	5.0467	4,789.7900	4.7898	(5.091)	0	0	0
2021/07/12	R214	03/02/2022	11.41	Put	Bond Future	2,167.2900	2.1673	2,270.3400	2.2703	4.755	0	0	0
2021/07/12	R214	03/02/2022	11.39	Call	Bond Future	5,011.0300	5.0110	4,754.8900	4.7549	(5.112)	0	0	0
2021/07/12	R214	05/05/2022	11.74	Put	Bond Future	2,397.3300	2.3973	2,500.6400	2.5006	4.309	0	0	0
2021/07/12	R214	05/05/2022	11.75	Call	Bond Future	6,095.2300	6.0952	5,832.7100	5.8327	(4.307)	0	0	0
2021/07/12	R214	05/05/2022	11.73	Put	Bond Future	2,413.6100	2.4136	2,517.5600	2.5176	4.307	0	0	0
2021/07/12	R214	05/05/2022			Bond Future	11.0536	65.4838	11.1192	65.1186	0.594	0.0000	0.0000	0
2021/07/12	R214	05/05/2022	11.74	Call	Bond Future	6,060.4900	6.0605	5,798.6200	5.7986	(4.321)	0	0	0
2021/07/12	R214	05/05/2022	11.75	Put	Bond Future	2,381.1700	2.3812	2,483.8300	2.4838	4.311	0	0	0
2021/07/12	R214	05/05/2022	11.73	Call	Bond Future	6,025.8000	6.0258	5,764.5700	5.7646	(4.335)	0	0	0
2021/07/12	R214	04/08/2022	10.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	R214	04/08/2022	10.99	Call	Bond Future	56.3400	0.0563	56.3400	0.0563	0.000	0	0	0
2021/07/12	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 Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/12	R214	04/08/2022	10.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	R214	04/08/2022	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	R214	04/08/2022	10.97	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	R214	04/08/2022	10.97	Put	Bond Future	56.4200	0.0564	56.4200	0.0564	0.000	0	0	0
2021/07/12	R248	05/08/2021	12.51	Put	Bond Future	1.7400	0.0017	1.2300	0.0012	(29.310)	0	0	0
2021/07/12	R248	05/08/2021	12.52	Call	Bond Future	13,059.1400	13.0591	12,611.2200	12.6112	(3.430)	0	0	0
2021/07/12	R248	05/08/2021	12.50	Put	Bond Future	1.8300	0.0018	1.3000	0.0013	(28.962)	0	0	0
2021/07/12	R248	05/08/2021	11.20	Put	Bond Future	246.2700	0.2463	251.8200	0.2518	2.254	0	0	0
2021/07/12	R248	05/08/2021	11.20	Call	Bond Future	5,051.9700	5.0520	4,610.0900	4.6101	(8.747)	0	0	0
2021/07/12	R248	05/08/2021	10.50	Put	Bond Future	1,702.5700	1.7026	1,859.2200	1.8592	9.201	0	0	0
2021/07/12	R248	05/08/2021	10.30	Call	Bond Future	781.8400	0.7818	574.5200	0.5745	(26.517)	0	0	1,300
2021/07/12	R248	05/08/2021	10.90	Put	Bond Future	598.4500	0.5984	638.3300	0.6383	6.664	0	0	0
2021/07/12	R248	05/08/2021	10.90	Call	Bond Future	3,287.0300	3.2870	2,879.4800	2.8795	(12.399)	0	0	1,300
2021/07/12	R248	05/08/2021	10.60	Put	Bond Future	1,336.4200	1.3364	1,455.9500	1.4559	8.944	0	0	0
2021/07/12	R248	05/08/2021	10.60	Call	Bond Future	1,806.5700	1.8066	1,478.6700	1.4787	(18.150)	0	0	0
2021/07/12	R248	05/08/2021			Bond Future	10.5382	88.0297	10.5970	87.5822	0.558	0.0000	0.0000	171,055
2021/07/12	R248	05/08/2021	12.51	Call	Bond Future	13,002.5900	13.0026	12,554.6500	12.5546	(3.445)	0	0	0
2021/07/12	R248	05/08/2021	12.52	Put	Bond Future	1.6500	0.0017	1.1600	0.0012	(29.697)	0	0	0
2021/07/12	R248	05/08/2021	12.50	Call	Bond Future	12,945.9500	12.9460	12,497.9900	12.4980	(3.460)	0	0	0
2021/07/12	R248	05/08/2021	10.00	Put	Bond Future	4,528.7900	4.5288	4,887.6500	4.8876	7.924	0	0	0
2021/07/12	R248	05/08/2021	10.00	Call	Bond Future	232.7400	0.2327	144.1700	0.1442	(38.055)	0	0	0
2021/07/12	R248	05/08/2021	10.50	Call	Bond Future	1,409.6600	1.4097	1,118.8800	1.1189	(20.628)	0	0	0
2021/07/12	R248	05/08/2021	10.30	Put	Bond Future	2,637.6700	2.6377	2,877.7800	2.8778	9.103	0	0	0
2021/07/12	R248	04/11/2021	12.85	Call	Bond Future	13,884.5700	13.8846	13,444.5900	13.4446	(3.169)	0	0	0
2021/07/12	R248	04/11/2021	12.85	Put	Bond Future	276.0600	0.2761	288.7600	0.2888	4.600	0	0	0
2021/07/12	R248	04/11/2021			Bond Future	10.7065	84.5668	10.7676	84.1141	0.571	0.0000	0.0000	0
2021/07/12	R248	04/11/2021	10.30	Put	Bond Future	4,931.7200	4.9317	5,189.6100	5.1896	5.229	0	0	0
2021/07/12	R248	04/11/2021	10.30	Call	Bond Future	1,809.4300	1.8094	1,614.6400	1.6146	(10.765)	0	0	1,200
2021/07/12	R248	04/11/2021	9.60	Put	Bond Future	9,422.7000	9.4227	9,804.9300	9.8049	4.056	0	0	0
2021/07/12	R248	04/11/2021	9.60	Call	Bond Future	424.5100	0.4245	354.0600	0.3541	(16.596)	0	0	1,200
2021/07/12	R248	04/11/2021	12.84	Call	Bond Future	13,834.7100	13.8347	13,394.9400	13.3949	(3.179)	0	0	0
2021/07/12	R248	04/11/2021	12.84	Put	Bond Future	280.2300	0.2802	293.1400	0.2931	4.607	0	0	0
2021/07/12	R248	04/11/2021	12.83	Call	Bond Future	13,784.8300	13.7848	13,345.2700	13.3453	(3.189)	0	0	0
2021/07/12	R248	04/11/2021	12.83	Put	Bond Future	284.4600	0.2845	297.5800	0.2976	4.612	0	0	0
2021/07/12	R248	03/02/2022	11.48	Call	Bond Future	6,668.4400	6.6684	6,334.3000	6.3343	(5.011)	0	0	0
2021/07/12	R248	03/02/2022	11.49	Put	Bond Future	2,503.5500	2.5035	2,626.6000	2.6266	4.915	0	0	0
2021/07/12	R248	03/02/2022	11.47	Call	Bond Future	6,622.9700	6.6230	6,289.7800	6.2898	(5.031)	0	0	0
2021/07/12	R248	03/02/2022			Bond Future	10.8801	85.5410	10.9437	85.0828	0.585	0.0000	0.0000	0
2021/07/12	R248	03/02/2022	11.48	Put	Bond Future	2,523.9200	2.5239	2,647.9300	2.6479	4.913	0	0	0
2021/07/12	R248	03/02/2022	11.49	Call	Bond Future	6,713.9900	6.7140	6,378.8900	6.3789	(4.991)	0	0	0
2021/07/12	R248	03/02/2022	11.47	Put	Bond Future	2,544.4800	2.5445	2,669.4400	2.6694	4.911	0	0	0
2021/07/12	R248	05/05/2022	11.80	Call	Bond Future	7,820.2300	7.8202	7,482.8000	7.4828	(4.315)	0	0	0
2021/07/12	R248	05/05/2022	11.79	Call	Bond Future	7,776.5700	7.7766	7,439.9300	7.4399	(4.329)	0	0	0
2021/07/12	R248	05/05/2022	11.79	Put	Bond Future	2,852.6200	2.8526	2,979.6600	2.9797	4.453	0	0	0
2021/07/12	R248	05/05/2022			Bond Future	11.0505	82.1390	11.1167	81.6753	0.599	0.0000	0.0000	0
2021/07/12	R248	05/05/2022	11.80	Put	Bond Future	2,833.3700	2.8334	2,959.6200	2.9596	4.456	0	0	0
2021/07/12	R248	05/05/2022	11.81	Call	Bond Future	7,863.9500	7.8639	7,525.7200	7.5257	(4.301)	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
2021/07/12	R248	05/05/2022	11.81	Put	Bond Future	2,814.2600	2.8143	2,939.7100	2.9397	4.458	0	0	0
2021/07/12	R248	04/08/2022	10.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	R248	04/08/2022	10.98	Put	Bond Future	71.0100	0.0710	71.0100	0.0710	0.000	0	0	0
2021/07/12	R248	04/08/2022	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	R248	04/08/2022	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/12	R248	04/08/2022			Bond Future	10.9900	84.7560	10.9900	84.7560	0.000	0.0000	0.0000	0
2021/07/12	R248	04/08/2022	11.00	Call	Bond Future	70.9100	0.0709	70.9100	0.0709	0.000	0	0	0
2021/07/12	R248	04/08/2022	11.00	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Total

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