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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 14/07/2021 TO 14/07/2021

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
2021/07/14	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	2025	05/08/2021		Bond Future	153.1995	153.1995	153.3793	153.3793	0.117	0.0000	0.0000	4,073
2021/07/14	2025	04/11/2021		Bond Future	154.8825	154.8825	155.0620	155.0620	0.116	0.0000	0.0000	838
2021/07/14	2025	03/02/2022		Bond Future	155.1307	155.1307	155.3114	155.3114	0.116	0.0000	0.0000	0
2021/07/14	2025	05/05/2022		Bond Future	157.0011	157.0011	157.1832	157.1832	0.116	0.0000	0.0000	0
2021/07/14	2025	04/08/2022		Bond Future	157.0200	157.0200	157.0200	157.0200	0.000	0.0000	0.0000	0
2021/07/14	2029	05/08/2021		Bond Future	113.9943	113.9943	113.7777	113.7777	(0.190)	0.0000	0.0000	2,437
2021/07/14	2029	04/11/2021		Bond Future	114.0778	114.0778	113.8572	113.8572	(0.193)	0.0000	0.0000	757

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
2021/07/14	2029	03/02/2022			Bond Future	115.4171	115.4171	115.1929	115.1929	(0.194)	0.0000	0.0000	0
2021/07/14	2029	05/05/2022			Bond Future	115.6180	115.6180	115.3910	115.3910	(0.196)	0.0000	0.0000	0
2021/07/14	2029	04/08/2022			Bond Future	115.4200	115.4200	115.4200	115.4200	0.000	0.0000	0.0000	0
2021/07/14	2030	05/08/2021	10.42	Call	Bond Future	7,354.5700	7.3546	7,333.4900	7.3335	(0.287)	0	0	0
2021/07/14	2030	05/08/2021	10.42	Put	Bond Future	5.7100	0.0057	2.6700	0.0027	(53.240)	0	0	0
2021/07/14	2030	05/08/2021	10.41	Call	Bond Future	7,304.4100	7.3044	7,283.1900	7.2832	(0.291)	0	0	0
2021/07/14	2030	05/08/2021	10.41	Put	Bond Future	6.0000	0.0060	2.8200	0.0028	(53.000)	0	0	0
2021/07/14	2030	05/08/2021	9.15	Call	Bond Future	1,409.7800	1.4098	1,286.2000	1.2862	(8.766)	0	0	0
2021/07/14	2030	05/08/2021	9.15	Put	Bond Future	784.3300	0.7843	678.7900	0.6788	(13.456)	0	0	7,500
2021/07/14	2030	05/08/2021	8.50	Put	Bond Future	3,224.4800	3.2245	3,182.5000	3.1825	(1.302)	0	0	0
2021/07/14	2030	05/08/2021	10.15	Call	Bond Future	5,993.6500	5.9937	5,966.5400	5.9665	(0.452)	0	0	0
2021/07/14	2030	05/08/2021	8.83	Call	Bond Future	568.3500	0.5684	452.1300	0.4521	(20.449)	0	0	479
2021/07/14	2030	05/08/2021	10.30	Put	Bond Future	10.1700	0.0102	5.1400	0.0051	(49.459)	0	0	200
2021/07/14	2030	05/08/2021	8.78	Put	Bond Future	1,937.4300	1.9374	1,845.8100	1.8458	(4.729)	0	0	0
2021/07/14	2030	05/08/2021	8.78	Call	Bond Future	478.3100	0.4783	368.6500	0.3687	(22.927)	0	0	200
2021/07/14	2030	05/08/2021	7.70	Put	Bond Future	7,895.2800	7.8953	7,912.7500	7.9127	0.221	0	0	0
2021/07/14	2030	05/08/2021	9.45	Call	Bond Future	2,583.1700	2.5832	2,496.4800	2.4965	(3.356)	0	0	600
2021/07/14	2030	05/08/2021	12.10	Call	Bond Future	15,306.8000	15.3068	15,288.7600	15.2888	(0.118)	0	0	0
2021/07/14	2030	05/08/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	600
2021/07/14	2030	05/08/2021			Bond Future	9.0379	94.1819	9.0411	94.1639	0.036	0.0000	0.0000	100,361
2021/07/14	2030	05/08/2021	10.43	Call	Bond Future	7,404.7100	7.4047	7,383.7600	7.3838	(0.283)	0	0	0
2021/07/14	2030	05/08/2021	10.43	Put	Bond Future	5.4400	0.0054	2.5300	0.0025	(53.493)	0	0	0
2021/07/14	2030	05/08/2021	8.50	Call	Bond Future	148.0100	0.1480	87.9900	0.0880	(40.551)	0	0	5,000
2021/07/14	2030	05/08/2021	9.50	Call	Bond Future	2,805.5500	2.8056	2,725.9600	2.7260	(2.837)	0	0	0
2021/07/14	2030	05/08/2021	9.50	Put	Bond Future	261.8100	0.2618	200.2600	0.2003	(23.509)	0	0	0
2021/07/14	2030	05/08/2021	10.15	Put	Bond Future	20.3500	0.0204	11.2800	0.0113	(44.570)	0	0	479
2021/07/14	2030	05/08/2021	9.75	Call	Bond Future	3,989.1500	3.9892	3,937.4500	3.9375	(1.296)	0	0	0
2021/07/14	2030	05/08/2021	9.75	Put	Bond Future	106.2400	0.1062	72.5800	0.0726	(31.683)	0	0	479
2021/07/14	2030	05/08/2021	8.83	Put	Bond Future	1,742.3000	1.7423	1,644.1200	1.6441	(5.635)	0	0	0
2021/07/14	2030	05/08/2021	10.30	Call	Bond Future	6,751.1400	6.7511	6,728.0700	6.7281	(0.342)	0	0	0
2021/07/14	2030	05/08/2021	7.70	Call	Bond Future	0.6900	0.0007	0.1200	0.0001	(82.609)	0	0	200
2021/07/14	2030	05/08/2021	8.95	Put	Bond Future	1,323.4500	1.3234	1,214.9800	1.2150	(8.196)	0	0	0
2021/07/14	2030	05/08/2021	8.95	Call	Bond Future	829.4500	0.8294	702.9400	0.7029	(15.252)	0	0	600
2021/07/14	2030	05/08/2021	9.45	Put	Bond Future	310.3400	0.3103	241.6900	0.2417	(22.121)	0	0	0
2021/07/14	2030	04/11/2021	11.26	Call	Bond Future	10,388.4300	10.3884	10,314.7100	10.3147	(0.710)	0	0	0
2021/07/14	2030	04/11/2021	9.20	Call	Bond Future	2,205.6100	2.2056	1,976.5800	1.9766	(10.384)	0	0	29
2021/07/14	2030	04/11/2021	8.27	Put	Bond Future	5,870.0000	5.8700	5,750.5500	5.7505	(2.035)	0	0	0
2021/07/14	2030	04/11/2021	8.27	Call	Bond Future	476.5600	0.4766	337.4300	0.3374	(29.195)	0	0	300
2021/07/14	2030	04/11/2021	8.77	Put	Bond Future	3,739.0000	3.7390	3,552.5100	3.5525	(4.988)	0	0	0
2021/07/14	2030	04/11/2021	11.44	Put	Bond Future	122.5200	0.1225	80.0300	0.0800	(34.680)	0	0	300
2021/07/14	2030	04/11/2021	10.60	Call	Bond Future	7,471.6000	7.4716	7,351.9800	7.3520	(1.601)	0	0	0
2021/07/14	2030	04/11/2021	10.60	Put	Bond Future	407.7400	0.4077	307.8000	0.3078	(24.511)	0	0	0
2021/07/14	2030	04/11/2021	10.59	Put	Bond Future	413.0900	0.4131	312.3000	0.3123	(24.399)	0	0	0
2021/07/14	2030	04/11/2021			Bond Future	9.2295	95.1937	9.2332	95.1740	0.039	0.0000	0.0000	159
2021/07/14	2030	04/11/2021	11.26	Put	Bond Future	169.7000	0.1697	115.6600	0.1157	(31.844)	0	0	29
2021/07/14	2030	04/11/2021	9.90	Put	Bond Future	1,006.8800	1.0069	839.3700	0.8394	(16.637)	0	0	0
2021/07/14	2030	04/11/2021	9.90	Call	Bond Future	4,552.4900	4.5525	4,365.3000	4.3653	(4.112)	0	0	29

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2021/07/14	2030	04/11/2021	9.20	Put	Bond Future	2,365.8800	2.3659	2,156.5300	2.1565	(8.849)	0	0	0
2021/07/14	2030	04/11/2021	8.77	Call	Bond Future	1,204.4000	1.2044	998.2300	0.9982	(17.118)	0	0	300
2021/07/14	2030	04/11/2021	11.44	Call	Bond Future	11,175.4600	11.1755	11,113.2900	11.1133	(0.556)	0	0	0
2021/07/14	2030	04/11/2021	10.61	Call	Bond Future	7,515.1600	7.5152	7,396.4100	7.3964	(1.580)	0	0	0
2021/07/14	2030	04/11/2021	10.61	Put	Bond Future	402.3400	0.4023	303.2700	0.3033	(24.623)	0	0	0
2021/07/14	2030	04/11/2021	10.59	Call	Bond Future	7,427.9600	7.4280	7,307.4900	7.3075	(1.622)	0	0	0
2021/07/14	2030	03/02/2022	8.85	Put	Bond Future	4,706.4800	4.7065	4,439.7600	4.4398	(5.667)	0	0	0
2021/07/14	2030	03/02/2022	8.85	Call	Bond Future	1,608.8600	1.6089	1,321.3500	1.3213	(17.870)	0	0	1,000
2021/07/14	2030	03/02/2022	9.35	Call	Bond Future	2,735.8700	2.7359	2,428.5200	2.4285	(11.234)	0	0	0
2021/07/14	2030	03/02/2022	9.35	Put	Bond Future	3,150.9500	3.1510	2,864.3900	2.8644	(9.094)	0	0	101
2021/07/14	2030	03/02/2022	8.39	Put	Bond Future	6,526.3600	6.5264	6,334.5900	6.3346	(2.938)	0	0	0
2021/07/14	2030	03/02/2022	8.39	Call	Bond Future	872.7300	0.8727	660.1700	0.6602	(24.356)	0	0	101
2021/07/14	2030	03/02/2022	9.45	Call	Bond Future	3,002.1800	3.0022	2,693.3900	2.6934	(10.286)	0	0	0
2021/07/14	2030	03/02/2022	9.45	Put	Bond Future	2,892.3700	2.8924	2,604.3700	2.6044	(9.957)	0	0	0
2021/07/14	2030	03/02/2022			Bond Future	9.4290	92.2842	9.4330	92.2634	0.042	0.0000	0.0000	0
2021/07/14	2030	03/02/2022	9.60	Put	Bond Future	2,541.9500	2.5419	2,250.5200	2.2505	(11.465)	0	0	0
2021/07/14	2030	03/02/2022	9.60	Call	Bond Future	3,431.9600	3.4320	3,119.7400	3.1197	(9.097)	0	0	1,000
2021/07/14	2030	03/02/2022	10.85	Call	Bond Future	7,924.8200	7.9248	7,697.6000	7.6976	(2.867)	0	0	0
2021/07/14	2030	03/02/2022	10.85	Put	Bond Future	852.2600	0.8523	645.8300	0.6458	(24.221)	0	0	1,000
2021/07/14	2030	03/02/2022	9.78	Call	Bond Future	3,988.5400	3.9885	3,674.7100	3.6747	(7.868)	0	0	0
2021/07/14	2030	03/02/2022	9.78	Put	Bond Future	2,173.4300	2.1734	1,880.3900	1.8804	(13.483)	0	0	101
2021/07/14	2030	03/02/2022	9.44	Call	Bond Future	2,974.9700	2.9750	2,666.1300	2.6661	(10.381)	0	0	0
2021/07/14	2030	03/02/2022	9.44	Put	Bond Future	2,917.4800	2.9175	2,629.4300	2.6294	(9.873)	0	0	0
2021/07/14	2030	03/02/2022	9.43	Call	Bond Future	2,947.8900	2.9479	2,639.3000	2.6393	(10.468)	0	0	0
2021/07/14	2030	03/02/2022	9.43	Put	Bond Future	2,942.7500	2.9427	2,654.9500	2.6550	(9.780)	0	0	0
2021/07/14	2030	05/05/2022	8.89	Put	Bond Future	5,594.0200	5.5940	5,324.9900	5.3250	(4.809)	0	0	0
2021/07/14	2030	05/05/2022	8.47	Call	Bond Future	1,056.5000	1.0565	843.0800	0.8431	(20.201)	0	0	1,073
2021/07/14	2030	05/05/2022	8.14	Put	Bond Future	8,712.3100	8.7123	8,562.3600	8.5624	(1.721)	0	0	0
2021/07/14	2030	05/05/2022	8.14	Call	Bond Future	711.9700	0.7120	540.4200	0.5404	(24.095)	0	0	1,800
2021/07/14	2030	05/05/2022	9.95	Call	Bond Future	4,236.8500	4.2369	3,912.1500	3.9121	(7.664)	0	0	0
2021/07/14	2030	05/05/2022	10.21	Call	Bond Future	5,056.1500	5.0562	4,728.3600	4.7284	(6.483)	0	0	0
2021/07/14	2030	05/05/2022	10.21	Put	Bond Future	2,225.6800	2.2257	1,919.4900	1.9195	(13.757)	0	0	0
2021/07/14	2030	05/05/2022			Bond Future	9.6390	93.3763	9.6433	93.3547	0.044	0.0000	0.0000	0
2021/07/14	2030	05/05/2022	8.89	Call	Bond Future	1,702.9900	1.7030	1,412.3600	1.4124	(17.066)	0	0	1,800
2021/07/14	2030	05/05/2022	11.04	Call	Bond Future	7,979.6900	7.9797	7,712.5800	7.7126	(3.347)	0	0	0
2021/07/14	2030	05/05/2022	11.04	Put	Bond Future	1,231.9400	1.2319	986.4300	0.9864	(19.929)	0	0	1,800
2021/07/14	2030	05/05/2022	9.35	Call	Bond Future	2,648.0900	2.6481	2,331.4500	2.3315	(11.957)	0	0	0
2021/07/14	2030	05/05/2022	9.35	Put	Bond Future	4,125.1600	4.1252	3,830.1200	3.8301	(7.152)	0	0	1,073
2021/07/14	2030	05/05/2022	8.47	Put	Bond Future	7,221.6200	7.2216	7,029.8000	7.0298	(2.656)	0	0	0
2021/07/14	2030	05/05/2022	9.95	Put	Bond Future	2,681.2000	2.6812	2,378.1000	2.3781	(11.305)	0	0	1,073
2021/07/14	2030	05/05/2022	10.20	Call	Bond Future	5,023.4300	5.0234	4,695.6200	4.6956	(6.526)	0	0	0
2021/07/14	2030	05/05/2022	10.20	Put	Bond Future	2,241.5600	2.2416	1,935.3500	1.9353	(13.661)	0	0	0
2021/07/14	2030	05/05/2022	10.19	Call	Bond Future	4,990.7800	4.9908	4,662.9600	4.6630	(6.569)	0	0	0
2021/07/14	2030	05/05/2022	10.19	Put	Bond Future	2,257.5400	2.2575	1,951.3200	1.9513	(13.564)	0	0	0
2021/07/14	2030	04/08/2022	9.56	Call	Bond Future	99.6500	0.0996	99.6500	0.0996	0.000	0	0	0
2021/07/14	2030	04/08/2022	9.56	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	2030	04/08/2022			Bond Future	9.5400	92.0683	9.5400	92.0683	0.000	0.0000	0.0000	0
2021/07/14	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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2021/07/14	2030	04/08/2022	9.55	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	2030	04/08/2022	9.54	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	2030	04/08/2022	9.54	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	2032	05/08/2021	11.37	Call	Bond Future	9,320.4800	9.3205	9,267.3800	9.2674	(0.570)	0	0	0
2021/07/14	2032	05/08/2021	11.37	Put	Bond Future	2.2700	0.0023	0.6900	0.0007	(69.604)	0	0	0
2021/07/14	2032	05/08/2021			Bond Future	9.7281	93.3163	9.7365	93.2648	0.087	0.0000	0.0000	122,112
2021/07/14	2032	05/08/2021	11.36	Call	Bond Future	9,267.9000	9.2679	9,214.7300	9.2147	(0.574)	0	0	0
2021/07/14	2032	05/08/2021	11.36	Put	Bond Future	2.3800	0.0024	0.7300	0.0007	(69.328)	0	0	0
2021/07/14	2032	05/08/2021	11.35	Call	Bond Future	9,215.2800	9.2153	9,162.0400	9.1620	(0.578)	0	0	0
2021/07/14	2032	05/08/2021	11.35	Put	Bond Future	2.5000	0.0025	0.7800	0.0008	(68.800)	0	0	0
2021/07/14	2032	04/11/2021	9.83	Call	Bond Future	2,331.5800	2.3316	1,940.6100	1.9406	(16.768)	0	0	700
2021/07/14	2032	04/11/2021	11.70	Call	Bond Future	10,066.9800	10.0670	9,875.6900	9.8757	(1.900)	0	0	0
2021/07/14	2032	04/11/2021	11.71	Put	Bond Future	336.3200	0.3363	199.6500	0.1996	(40.637)	0	0	0
2021/07/14	2032	04/11/2021	11.69	Call	Bond Future	10,020.3100	10.0203	9,827.8800	9.8279	(1.920)	0	0	0
2021/07/14	2032	04/11/2021			Bond Future	9.9263	90.1741	9.9353	90.1206	0.091	0.0000	0.0000	57
2021/07/14	2032	04/11/2021	9.33	Put	Bond Future	4,761.0300	4.7610	4,466.3800	4.4664	(6.189)	0	0	0
2021/07/14	2032	04/11/2021	9.33	Call	Bond Future	1,132.0400	1.1320	783.9000	0.7839	(30.753)	0	0	700
2021/07/14	2032	04/11/2021	9.83	Put	Bond Future	2,904.4800	2.9045	2,567.0000	2.5670	(11.619)	0	0	0
2021/07/14	2032	04/11/2021	12.81	Call	Bond Future	15,138.7500	15.1388	15,059.1200	15.0591	(0.526)	0	0	0
2021/07/14	2032	04/11/2021	12.81	Put	Bond Future	50.2600	0.0503	24.1200	0.0241	(52.010)	0	0	700
2021/07/14	2032	04/11/2021	11.70	Put	Bond Future	340.2900	0.3403	202.4900	0.2025	(40.495)	0	0	0
2021/07/14	2032	04/11/2021	11.71	Call	Bond Future	10,113.6600	10.1137	9,923.5000	9.9235	(1.880)	0	0	0
2021/07/14	2032	04/11/2021	11.69	Put	Bond Future	344.3100	0.3443	205.3700	0.2054	(40.353)	0	0	0
2021/07/14	2032	03/02/2022	11.13	Call	Bond Future	6,986.2900	6.9863	6,565.4500	6.5654	(6.024)	0	0	0
2021/07/14	2032	03/02/2022	11.13	Put	Bond Future	1,473.0700	1.4731	1,107.1700	1.1072	(24.839)	0	0	210
2021/07/14	2032	03/02/2022	10.53	Call	Bond Future	4,681.5800	4.6816	4,196.3600	4.1964	(10.364)	0	0	0
2021/07/14	2032	03/02/2022	10.53	Put	Bond Future	2,413.8000	2.4138	1,983.5200	1.9835	(17.826)	0	0	210
2021/07/14	2032	03/02/2022	10.35	Put	Bond Future	2,802.6400	2.8026	2,371.2900	2.3713	(15.391)	0	0	400
2021/07/14	2032	03/02/2022	9.58	Put	Bond Future	5,165.6100	5.1656	4,751.8700	4.7519	(8.010)	0	0	0
2021/07/14	2032	03/02/2022	9.58	Call	Bond Future	1,935.5600	1.9356	1,466.8800	1.4669	(24.214)	0	0	400
2021/07/14	2032	03/02/2022	10.66	Call	Bond Future	5,155.6300	5.1556	4,676.2600	4.6763	(9.298)	0	0	0
2021/07/14	2032	03/02/2022	10.66	Put	Bond Future	2,170.2900	2.1703	1,745.8600	1.7459	(19.556)	0	0	97
2021/07/14	2032	03/02/2022	10.45	Put	Bond Future	2,579.3400	2.5793	2,147.5500	2.1475	(16.740)	0	0	198
2021/07/14	2032	03/02/2022	9.81	Call	Bond Future	2,487.2400	2.4872	2,003.7700	2.0038	(19.438)	0	0	0
2021/07/14	2032	03/02/2022	9.81	Put	Bond Future	4,344.0700	4.3441	3,915.5400	3.9155	(9.865)	0	0	198
2021/07/14	2032	03/02/2022	8.91	Put	Bond Future	8,160.6400	8.1606	7,937.8900	7.9379	(2.730)	0	0	0
2021/07/14	2032	03/02/2022	10.43	Call	Bond Future	4,332.9400	4.3329	3,846.1700	3.8462	(11.234)	0	0	0
2021/07/14	2032	03/02/2022	10.43	Put	Bond Future	2,622.6700	2.6227	2,190.8400	2.1908	(16.465)	0	0	0
2021/07/14	2032	03/02/2022	10.42	Call	Bond Future	4,298.9500	4.2989	3,812.0700	3.8121	(11.326)	0	0	0
2021/07/14	2032	03/02/2022	10.42	Put	Bond Future	2,644.7000	2.6447	2,212.7600	2.2128	(16.332)	0	0	0
2021/07/14	2032	03/02/2022			Bond Future	10.1286	91.2116	10.1381	91.1567	0.094	0.0000	0.0000	0
2021/07/14	2032	03/02/2022	9.62	Put	Bond Future	5,015.3200	5.0153	4,597.9900	4.5980	(8.321)	0	0	0
2021/07/14	2032	03/02/2022	9.62	Call	Bond Future	2,026.0800	2.0261	1,553.8100	1.5538	(23.310)	0	0	210
2021/07/14	2032	03/02/2022	10.95	Call	Bond Future	6,264.7300	6.2647	5,819.5900	5.8196	(7.105)	0	0	0
2021/07/14	2032	03/02/2022	10.95	Put	Bond Future	1,707.5200	1.7075	1,317.3200	1.3173	(22.852)	0	0	400
2021/07/14	2032	03/02/2022	10.35	Call	Bond Future	4,063.4000	4.0634	3,577.1100	3.5771	(11.968)	0	0	0
2021/07/14	2032	03/02/2022	10.14	Call	Bond Future	3,400.1200	3.4001	2,914.0800	2.9141	(14.295)	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
2021/07/14	2032	03/02/2022	10.14	Put	Bond Future	3,334.3300	3.3343	2,903.2300	2.9032	(12.929)	0	0	97
2021/07/14	2032	03/02/2022	9.14	Put	Bond Future	7,020.9100	7.0209	6,714.4600	6.7145	(4.365)	0	0	0
2021/07/14	2032	03/02/2022	9.14	Call	Bond Future	1,085.2500	1.0853	723.8600	0.7239	(33.300)	0	0	97
2021/07/14	2032	03/02/2022	10.45	Call	Bond Future	4,401.5000	4.4015	3,914.7700	3.9148	(11.058)	0	0	0
2021/07/14	2032	03/02/2022	8.91	Call	Bond Future	768.3800	0.7684	490.6900	0.4907	(36.140)	0	0	198
2021/07/14	2032	03/02/2022	10.44	Call	Bond Future	4,367.3000	4.3673	3,880.4100	3.8804	(11.149)	0	0	0
2021/07/14	2032	03/02/2022	10.44	Put	Bond Future	2,601.0600	2.6011	2,169.1100	2.1691	(16.607)	0	0	0
2021/07/14	2032	05/05/2022	11.03	Call	Bond Future	6,155.5600	6.1556	5,719.8100	5.7198	(7.079)	0	0	0
2021/07/14	2032	05/05/2022	11.03	Put	Bond Future	2,405.4300	2.4054	2,025.7800	2.0258	(15.783)	0	0	0
2021/07/14	2032	05/05/2022	11.02	Put	Bond Future	2,421.7900	2.4218	2,041.3200	2.0413	(15.710)	0	0	0
2021/07/14	2032	05/05/2022			Bond Future	10.3371	88.1442	10.3472	88.0881	0.097	0.0000	0.0000	0
2021/07/14	2032	05/05/2022	11.04	Call	Bond Future	6,191.5300	6.1915	5,756.6300	5.7566	(7.024)	0	0	0
2021/07/14	2032	05/05/2022	11.04	Put	Bond Future	2,388.8800	2.3889	2,010.0800	2.0101	(15.857)	0	0	0
2021/07/14	2032	05/05/2022	11.02	Call	Bond Future	6,119.3500	6.1193	5,682.7800	5.6828	(7.134)	0	0	0
2021/07/14	2032	04/08/2022	10.21	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	2032	04/08/2022	10.22	Call	Bond Future	55.5900	0.0556	55.5900	0.0556	0.000	0	0	0
2021/07/14	2032	04/08/2022	10.20	Put	Bond Future	55.6300	0.0556	55.6300	0.0556	0.000	0	0	0
2021/07/14	2032	04/08/2022			Bond Future	10.2100	91.0595	10.2100	91.0595	0.000	0.0000	0.0000	0
2021/07/14	2032	04/08/2022	10.21	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	2032	04/08/2022	10.22	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	2032	04/08/2022	10.20	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	2033	05/08/2021			Bond Future	107.5704	107.5704	107.7238	107.7238	0.143	0.0000	0.0000	2,357
2021/07/14	2033	04/11/2021			Bond Future	107.5041	107.5041	107.6576	107.6576	0.143	0.0000	0.0000	8,010
2021/07/14	2033	03/02/2022			Bond Future	108.7661	108.7661	108.9205	108.9205	0.142	0.0000	0.0000	0
2021/07/14	2033	05/05/2022			Bond Future	108.8080	108.8080	108.9642	108.9642	0.144	0.0000	0.0000	0
2021/07/14	2033	04/08/2022			Bond Future	108.6600	108.6600	108.6600	108.6600	0.000	0.0000	0.0000	0
2021/07/14	2037	05/08/2021	12.27	Call	Bond Future	10,272.3300	10.2723	10,148.9500	10.1489	(1.201)	0	0	0
2021/07/14	2037	05/08/2021	12.27	Put	Bond Future	2.8900	0.0029	1.5900	0.0016	(44.983)	0	0	0
2021/07/14	2037	05/08/2021	12.28	Call	Bond Future	10,326.7600	10.3268	10,203.4500	10.2035	(1.194)	0	0	0
2021/07/14	2037	05/08/2021	12.26	Put	Bond Future	3.0500	0.0031	1.6600	0.0017	(45.574)	0	0	0
2021/07/14	2037	05/08/2021			Bond Future	10.5676	84.6600	10.5860	84.5379	0.174	0.0000	0.0000	125,260
2021/07/14	2037	05/08/2021	12.28	Put	Bond Future	2.7400	0.0027	1.5100	0.0015	(44.891)	0	0	0
2021/07/14	2037	05/08/2021	12.26	Call	Bond Future	10,217.8400	10.2178	10,094.3700	10.0944	(1.208)	0	0	0
2021/07/14	2037	04/11/2021	12.30	Call	Bond Future	9,684.5700	9.6846	9,389.8000	9.3898	(3.044)	0	0	0
2021/07/14	2037	04/11/2021	12.30	Put	Bond Future	540.8900	0.5409	370.7600	0.3708	(31.454)	0	0	600
2021/07/14	2037	04/11/2021	11.49	Put	Bond Future	1,319.7200	1.3197	1,028.0500	1.0281	(22.101)	0	0	0
2021/07/14	2037	04/11/2021	11.49	Call	Bond Future	5,859.2400	5.8592	5,442.9300	5.4429	(7.105)	0	0	600
2021/07/14	2037	04/11/2021	12.82	Put	Bond Future	269.4300	0.2694	188.9400	0.1889	(29.874)	0	0	0
2021/07/14	2037	04/11/2021	12.83	Call	Bond Future	12,202.1200	12.2021	11,997.8500	11.9979	(1.674)	0	0	0
2021/07/14	2037	04/11/2021			Bond Future	10.7586	85.5695	10.7779	85.4448	0.179	0.0000	0.0000	500
2021/07/14	2037	04/11/2021	12.82	Call	Bond Future	12,155.0600	12.1551	11,949.9300	11.9499	(1.688)	0	0	0
2021/07/14	2037	04/11/2021	12.83	Put	Bond Future	265.3000	0.2653	185.6700	0.1857	(30.015)	0	0	0
2021/07/14	2037	04/11/2021	12.81	Call	Bond Future	12,108.0100	12.1080	11,902.0200	11.9020	(1.701)	0	0	0
2021/07/14	2037	04/11/2021	12.81	Put	Bond Future	273.6200	0.2736	192.2700	0.1923	(29.731)	0	0	0
2021/07/14	2037	03/02/2022	11.46	Call	Bond Future	5,575.1800	5.5752	5,017.8200	5.0178	(9.997)	0	0	0
2021/07/14	2037	03/02/2022	11.47	Put	Bond Future	2,476.9800	2.4770	2,046.9400	2.0469	(17.361)	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
2021/07/14	2037	03/02/2022	11.45	Call	Bond Future	5,535.7500	5.5358	4,977.7400	4.9777	(10.080)	0	0	0
2021/07/14	2037	03/02/2022			Bond Future	10.9566	82.2991	10.9768	82.1722	0.184	0.0000	0.0000	0
2021/07/14	2037	03/02/2022	11.46	Put	Bond Future	2,496.6300	2.4966	2,066.1600	2.0662	(17.242)	0	0	0
2021/07/14	2037	03/02/2022	11.47	Call	Bond Future	5,614.9200	5.6149	5,057.9900	5.0580	(9.919)	0	0	0
2021/07/14	2037	03/02/2022	11.45	Put	Bond Future	2,516.6600	2.5167	2,085.5400	2.0855	(17.131)	0	0	0
2021/07/14	2037	05/05/2022	11.84	Put	Bond Future	2,754.3800	2.7544	2,281.3100	2.2813	(17.175)	0	0	0
2021/07/14	2037	05/05/2022	11.82	Call	Bond Future	6,681.0900	6.6811	6,077.0500	6.0771	(9.041)	0	0	0
2021/07/14	2037	05/05/2022	11.83	Call	Bond Future	6,719.6100	6.7196	6,116.4900	6.1165	(8.976)	0	0	0
2021/07/14	2037	05/05/2022			Bond Future	11.1606	83.2733	11.1816	83.1444	0.189	0.0000	0.0000	0
2021/07/14	2037	05/05/2022	11.84	Call	Bond Future	6,758.1900	6.7582	6,156.2700	6.1563	(8.907)	0	0	0
2021/07/14	2037	05/05/2022	11.82	Put	Bond Future	2,790.8600	2.7909	2,315.6700	2.3157	(17.027)	0	0	0
2021/07/14	2037	05/05/2022	11.83	Put	Bond Future	2,772.5600	2.7726	2,298.2900	2.2983	(17.106)	0	0	0
2021/07/14	2037	04/08/2022	10.91	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	2037	04/08/2022	10.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	2037	04/08/2022	10.89	Put	Bond Future	62.7000	0.0627	62.7000	0.0627	0.000	0	0	0
2021/07/14	2037	04/08/2022	10.90	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	2037	04/08/2022			Bond Future	10.9000	82.8980	10.9000	82.8980	0.000	0.0000	0.0000	0
2021/07/14	2037	04/08/2022	10.91	Call	Bond Future	62.6200	0.0626	62.6200	0.0626	0.000	0	0	0
2021/07/14	2037	04/08/2022	10.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	2038	05/08/2021			Bond Future	118.9513	118.9513	119.0294	119.0294	0.066	0.0000	0.0000	7,535
2021/07/14	2038	04/11/2021			Bond Future	120.2580	120.2580	120.3354	120.3354	0.064	0.0000	0.0000	2,683
2021/07/14	2038	03/02/2022			Bond Future	119.9036	119.9036	119.9814	119.9814	0.065	0.0000	0.0000	0
2021/07/14	2038	05/05/2022			Bond Future	121.3495	121.3495	121.4275	121.4275	0.064	0.0000	0.0000	0
2021/07/14	2038	04/08/2022			Bond Future	121.2500	121.2500	121.2500	121.2500	0.000	0.0000	0.0000	0
2021/07/14	2040	05/08/2021	12.48	Call	Bond Future	11,183.8000	11.1838	11,123.4400	11.1234	(0.540)	0	0	0
2021/07/14	2040	05/08/2021	12.49	Put	Bond Future	2.1900	0.0022	1.4900	0.0015	(31.963)	0	0	0
2021/07/14	2040	05/08/2021	12.47	Call	Bond Future	11,127.0800	11.1271	11,066.6700	11.0667	(0.543)	0	0	0
2021/07/14	2040	05/08/2021	11.05	Put	Bond Future	581.6200	0.5816	428.1600	0.4282	(26.385)	0	0	0
2021/07/14	2040	05/08/2021	11.05	Call	Bond Future	2,865.4100	2.8654	2,652.3300	2.6523	(7.436)	0	0	900
2021/07/14	2040	05/08/2021			Bond Future	10.7215	86.5387	10.7299	86.4791	0.078	0.0000	0.0000	85,691
2021/07/14	2040	05/08/2021	12.48	Put	Bond Future	2.3000	0.0023	1.5600	0.0016	(32.174)	0	0	0
2021/07/14	2040	05/08/2021	12.49	Call	Bond Future	11,240.4500	11.2405	11,180.1300	11.1801	(0.537)	0	0	0
2021/07/14	2040	05/08/2021	12.47	Put	Bond Future	2.4100	0.0024	1.6200	0.0016	(32.780)	0	0	0
2021/07/14	2040	05/08/2021	11.55	Put	Bond Future	117.1000	0.1171	71.5600	0.0716	(38.890)	0	0	0
2021/07/14	2040	05/08/2021	11.55	Call	Bond Future	5,696.9100	5.6969	5,591.7500	5.5917	(1.846)	0	0	900
2021/07/14	2040	05/08/2021	14.80	Call	Bond Future	22,663.3100	22.6633	22,603.6900	22.6037	(0.263)	0	0	0
2021/07/14	2040	05/08/2021	14.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2021/07/14	2040	04/11/2021	12.90	Call	Bond Future	12,493.6500	12.4937	12,327.0200	12.3270	(1.334)	0	0	0
2021/07/14	2040	04/11/2021	12.90	Put	Bond Future	325.2000	0.3252	220.1800	0.2202	(32.294)	0	0	0
2021/07/14	2040	04/11/2021	12.89	Call	Bond Future	12,444.6400	12.4446	12,275.7200	12.2757	(1.357)	0	0	0
2021/07/14	2040	04/11/2021	12.89	Put	Bond Future	330.1000	0.3301	222.7900	0.2228	(32.508)	0	0	0
2021/07/14	2040	04/11/2021			Bond Future	10.9087	87.4685	10.9176	87.4068	0.082	0.0000	0.0000	0
2021/07/14	2040	04/11/2021	12.91	Call	Bond Future	12,542.6500	12.5427	12,378.3300	12.3783	(1.310)	0	0	0
2021/07/14	2040	04/11/2021	12.91	Put	Bond Future	320.3600	0.3204	217.6500	0.2177	(32.061)	0	0	0
2021/07/14	2040	03/02/2022	11.58	Put	Bond Future	2,767.2600	2.7673	2,279.0900	2.2791	(17.641)	0	0	0
2021/07/14	2040	03/02/2022	11.59	Call	Bond Future	5,920.4600	5.9205	5,370.4200	5.3704	(9.290)	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
2021/07/14	2040	03/02/2022	11.57	Put	Bond Future	2,789.0500	2.7890	2,299.3600	2.2994	(17.558)	0	0	0
2021/07/14	2040	03/02/2022			Bond Future	11.1027	83.9697	11.1121	83.9066	0.085	0.0000	0.0000	0
2021/07/14	2040	03/02/2022	11.58	Call	Bond Future	5,878.8700	5.8789	5,327.5300	5.3275	(9.378)	0	0	0
2021/07/14	2040	03/02/2022	11.59	Put	Bond Future	2,745.6400	2.7456	2,258.7700	2.2588	(17.732)	0	0	0
2021/07/14	2040	03/02/2022	11.57	Call	Bond Future	5,837.3700	5.8374	5,284.5100	5.2845	(9.471)	0	0	0
2021/07/14	2040	05/05/2022	10.57	Put	Bond Future	7,515.2000	7.5152	7,022.3500	7.0224	(6.558)	0	0	0
2021/07/14	2040	05/05/2022	10.57	Call	Bond Future	2,507.1100	2.5071	1,949.8400	1.9498	(22.228)	0	0	1,200
2021/07/14	2040	05/05/2022	13.04	Call	Bond Future	11,765.3400	11.7653	11,335.4600	11.3355	(3.654)	0	0	0
2021/07/14	2040	05/05/2022	13.04	Put	Bond Future	1,546.6600	1.5467	1,181.2000	1.1812	(23.629)	0	0	1,200
2021/07/14	2040	05/05/2022	11.91	Put	Bond Future	3,123.7500	3.1238	2,585.5500	2.5856	(17.229)	0	0	0
2021/07/14	2040	05/05/2022	11.92	Call	Bond Future	6,988.7600	6.9888	6,387.7700	6.3878	(8.599)	0	0	0
2021/07/14	2040	05/05/2022	11.92	Put	Bond Future	3,103.3600	3.1034	2,566.7900	2.5668	(17.290)	0	0	0
2021/07/14	2040	05/05/2022			Bond Future	11.3020	84.9637	11.3119	84.8993	0.087	0.0000	0.0000	0
2021/07/14	2040	05/05/2022	9.82	Put	Bond Future	11,692.5200	11.6925	11,441.6600	11.4417	(2.145)	0	0	0
2021/07/14	2040	05/05/2022	9.82	Call	Bond Future	1,045.5100	1.0455	730.2300	0.7302	(30.156)	0	0	1,200
2021/07/14	2040	05/05/2022	11.91	Call	Bond Future	6,948.6200	6.9486	6,346.0000	6.3460	(8.673)	0	0	0
2021/07/14	2040	05/05/2022	11.90	Call	Bond Future	6,908.2400	6.9082	6,304.3000	6.3043	(8.742)	0	0	0
2021/07/14	2040	05/05/2022	11.90	Put	Bond Future	3,143.9800	3.1440	2,604.4600	2.6045	(17.160)	0	0	0
2021/07/14	2040	04/08/2022	11.05	Call	Bond Future	67.1900	0.0672	67.1900	0.0672	0.000	0	0	0
2021/07/14	2040	04/08/2022	11.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	2040	04/08/2022			Bond Future	11.0400	84.5370	11.0400	84.5370	0.000	0.0000	0.0000	0
2021/07/14	2040	04/08/2022	11.04	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	2040	04/08/2022	11.04	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	2040	04/08/2022	11.03	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	2040	04/08/2022	11.03	Put	Bond Future	67.2800	0.0673	67.2800	0.0673	0.000	0	0	0
2021/07/14	2044	05/08/2021	12.60	Put	Bond Future	1.7900	0.0018	2.2200	0.0022	24.022	0	0	0
2021/07/14	2044	05/08/2021	12.61	Call	Bond Future	11,534.0900	11.5341	11,472.1900	11.4722	(0.537)	0	0	0
2021/07/14	2044	05/08/2021	12.61	Put	Bond Future	1.6900	0.0017	2.1400	0.0021	26.627	0	0	0
2021/07/14	2044	05/08/2021			Bond Future	10.7892	83.1372	10.7979	83.0748	0.080	0.0000	0.0000	66,878
2021/07/14	2044	05/08/2021	12.60	Call	Bond Future	11,478.5000	11.4785	11,416.5800	11.4166	(0.539)	0	0	0
2021/07/14	2044	05/08/2021	12.59	Call	Bond Future	11,422.8300	11.4228	11,360.8900	11.3609	(0.542)	0	0	0
2021/07/14	2044	05/08/2021	12.59	Put	Bond Future	1.8900	0.0019	2.3000	0.0023	21.693	0	0	0
2021/07/14	2044	04/11/2021	12.91	Call	Bond Future	12,241.7900	12.2418	12,074.3500	12.0743	(1.368)	0	0	0
2021/07/14	2044	04/11/2021	12.91	Put	Bond Future	354.0100	0.3540	250.8100	0.2508	(29.152)	0	0	0
2021/07/14	2044	04/11/2021			Bond Future	10.9686	84.0303	10.9778	83.9661	0.084	0.0000	0.0000	0
2021/07/14	2044	04/11/2021	12.90	Call	Bond Future	12,193.5200	12.1935	12,023.6500	12.0237	(1.393)	0	0	0
2021/07/14	2044	04/11/2021	12.90	Put	Bond Future	359.2200	0.3592	253.5900	0.2536	(29.405)	0	0	0
2021/07/14	2044	04/11/2021	12.89	Call	Bond Future	12,145.2600	12.1453	11,972.9600	11.9730	(1.419)	0	0	0
2021/07/14	2044	04/11/2021	12.89	Put	Bond Future	364.5100	0.3645	256.4500	0.2564	(29.645)	0	0	0
2021/07/14	2044	03/02/2022	11.60	Call	Bond Future	5,692.2900	5.6923	5,129.5100	5.1295	(9.887)	0	0	0
2021/07/14	2044	03/02/2022	11.60	Put	Bond Future	2,755.4300	2.7554	2,258.4800	2.2585	(18.035)	0	0	0
2021/07/14	2044	03/02/2022	11.59	Call	Bond Future	5,650.6600	5.6507	5,087.0200	5.0870	(9.975)	0	0	0
2021/07/14	2044	03/02/2022	11.59	Put	Bond Future	2,777.7000	2.7777	2,279.8900	2.2799	(17.922)	0	0	0
2021/07/14	2044	03/02/2022			Bond Future	11.1543	80.6172	11.1640	80.5514	0.087	0.0000	0.0000	0
2021/07/14	2044	03/02/2022	11.61	Call	Bond Future	5,734.2300	5.7342	5,171.8700	5.1719	(9.807)	0	0	0
2021/07/14	2044	03/02/2022	11.61	Put	Bond Future	2,733.5600	2.7336	2,237.0300	2.2370	(18.164)	0	0	0
2021/07/14	2044	05/05/2022	11.92	Call	Bond Future	6,863.8900	6.8639	6,244.6200	6.2446	(9.022)	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
2021/07/14	2044	05/05/2022	11.92	Put	Bond Future	3,209.2100	3.2092	2,657.0500	2.6570	(17.205)	0	0	0
2021/07/14	2044	05/05/2022	11.91	Call	Bond Future	6,823.8300	6.8238	6,203.2500	6.2033	(9.094)	0	0	0
2021/07/14	2044	05/05/2022	11.91	Put	Bond Future	3,230.2300	3.2302	2,676.7600	2.6768	(17.134)	0	0	0
2021/07/14	2044	05/05/2022			Bond Future	11.3447	81.5715	11.3549	81.5044	0.090	0.0000	0.0000	0
2021/07/14	2044	05/05/2022	11.93	Call	Bond Future	6,904.2700	6.9043	6,286.3200	6.2863	(8.950)	0	0	0
2021/07/14	2044	05/05/2022	11.93	Put	Bond Future	3,188.6000	3.1886	2,637.7600	2.6378	(17.275)	0	0	0
2021/07/14	2044	04/08/2022	11.09	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	2044	04/08/2022	11.09	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	2044	04/08/2022	11.08	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	2044	04/08/2022	11.08	Put	Bond Future	68.4200	0.0684	68.4200	0.0684	0.000	0	0	0
2021/07/14	2044	04/08/2022			Bond Future	11.0900	81.1625	11.0900	81.1625	0.000	0.0000	0.0000	0
2021/07/14	2044	04/08/2022	11.10	Call	Bond Future	68.3200	0.0683	68.3200	0.0683	0.000	0	0	0
2021/07/14	2044	04/08/2022	11.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	2046	05/08/2021			Bond Future	108.9416	108.9416	108.6452	108.6452	(0.272)	0.0000	0.0000	17,463
2021/07/14	2046	04/11/2021			Bond Future	108.3019	108.3019	108.0007	108.0007	(0.278)	0.0000	0.0000	635
2021/07/14	2046	03/02/2022			Bond Future	109.5736	109.5736	109.2678	109.2678	(0.279)	0.0000	0.0000	0
2021/07/14	2046	05/05/2022			Bond Future	109.0242	109.0242	108.7149	108.7149	(0.284)	0.0000	0.0000	0
2021/07/14	2046	04/08/2022			Bond Future	108.4600	108.4600	108.4600	108.4600	0.000	0.0000	0.0000	0
2021/07/14	2050	05/08/2021			Bond Future	110.7187	110.7187	109.7553	109.7553	(0.870)	0.0000	0.0000	10,116
2021/07/14	2050	04/11/2021			Bond Future	111.9349	111.9349	110.9593	110.9593	(0.872)	0.0000	0.0000	1,485
2021/07/14	2050	03/02/2022			Bond Future	111.2873	111.2873	110.2996	110.2996	(0.887)	0.0000	0.0000	0
2021/07/14	2050	05/05/2022			Bond Future	112.6291	112.6291	111.6292	111.6292	(0.888)	0.0000	0.0000	0
2021/07/14	2050	04/08/2022			Bond Future	112.3300	112.3300	112.3300	112.3300	0.000	0.0000	0.0000	0
2021/07/14	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	AL37	05/08/2021			Index Future	789.3870	789.3870	788.4840	788.4840	(0.114)	0.0000	0.0000	0
2021/07/14	AL37	04/11/2021			Index Future	797.9460	797.9460	797.0290	797.0290	(0.115)	0.0000	0.0000	0
2021/07/14	AL37	03/02/2022			Index Future	807.1130	807.1130	806.1840	806.1840	(0.115)	0.0000	0.0000	0
2021/07/14	AL37	05/05/2022			Index Future	816.6480	816.6480	815.7060	815.7060	(0.115)	0.0000	0.0000	0
2021/07/14	AL37	04/08/2022			Index Future	819.2700	819.2700	819.2700	819.2700	0.000	0.0000	0.0000	0
2021/07/14	AL7T	05/08/2021			Index Future	904.1100	904.1100	903.5230	903.5230	(0.065)	0.0000	0.0000	0
2021/07/14	AL7T	04/11/2021			Index Future	913.9130	913.9130	913.3150	913.3150	(0.065)	0.0000	0.0000	0
2021/07/14	AL7T	03/02/2022			Index Future	924.4130	924.4130	923.8060	923.8060	(0.066)	0.0000	0.0000	0
2021/07/14	AL7T	05/05/2022			Index Future	935.3330	935.3330	934.7170	934.7170	(0.066)	0.0000	0.0000	0
2021/07/14	AL7T	04/08/2022			Index Future	940.6900	940.6900	940.6900	940.6900	0.000	0.0000	0.0000	0
2021/07/14	ALBI	05/08/2021			Index Future	793.8770	793.8770	793.1170	793.1170	(0.096)	0.0000	0.0000	114
2021/07/14	ALBI	04/11/2021			Index Future	802.4850	802.4850	801.7130	801.7130	(0.096)	0.0000	0.0000	0
2021/07/14	ALBI	03/02/2022			Index Future	811.7050	811.7050	810.9210	810.9210	(0.097)	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
2021/07/14	ALBI	05/05/2022			Index Future	821.2930	821.2930	820.4990	820.4990	(0.097)	0.0000	0.0000	0
2021/07/14	ALBI	04/08/2022			Index Future	829.9900	829.9900	829.9900	829.9900	0.000	0.0000	0.0000	0
2021/07/14	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/07/14	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	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	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/14	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/14	ES33	05/08/2021			Bond Future	11.2489	78.5641	11.2662	78.4713	0.154	0.0000	0.0000	0
2021/07/14	ES33	04/11/2021			Bond Future	11.4865	75.6522	11.5047	75.5573	0.159	0.0000	0.0000	350
2021/07/14	ES33	03/02/2022			Bond Future	11.7341	76.5409	11.7533	76.4441	0.163	0.0000	0.0000	0
2021/07/14	ES33	05/05/2022			Bond Future	11.9846	73.6869	12.0047	73.5885	0.168	0.0000	0.0000	0
2021/07/14	ES33	04/08/2022			Bond Future	11.7500	76.9683	11.7500	76.9683	0.000	0.0000	0.0000	0
2021/07/14	ES42	05/08/2021			Bond Future	11.8002	77.1155	11.8079	77.0694	0.064	0.0000	0.0000	0
2021/07/14	ES42	04/11/2021			Bond Future	12.0268	73.7048	12.0350	73.6572	0.068	0.0000	0.0000	4,779
2021/07/14	ES42	03/02/2022			Bond Future	12.2554	74.5713	12.2640	74.5223	0.070	0.0000	0.0000	0
2021/07/14	ES42	05/05/2022			Bond Future	12.4948	71.2127	12.5039	71.1627	0.073	0.0000	0.0000	0
2021/07/14	ES42	04/08/2022			Bond Future	12.2200	74.9034	12.2200	74.9034	0.000	0.0000	0.0000	0
2021/07/14	GOVI	05/08/2021	719.14	Call	GOVI	649,300.0000	64.9300	641,980.0000	64.1980	(1.127)	0	0	0
2021/07/14	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	GOVI	05/08/2021	719.13	Call	GOVI	649,400.0000	64.9400	642,080.0000	64.2080	(1.127)	0	0	0
2021/07/14	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	GOVI	05/08/2021			GOVI	784.0700	784.0700	783.3380	783.3380	(0.093)	0.0000	0.0000	980
2021/07/14	GOVI	05/08/2021	719.15	Call	GOVI	649,200.0000	64.9200	641,880.0000	64.1880	(1.128)	0	0	0
2021/07/14	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	GOVI	04/11/2021	728.41	Call	GOVI	641,620.0000	64.1620	634,180.0000	63.4180	(1.160)	0	0	0
2021/07/14	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	GOVI	04/11/2021	728.40	Call	GOVI	641,720.0000	64.1720	634,280.0000	63.4280	(1.159)	0	0	0
2021/07/14	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	GOVI	04/11/2021			GOVI	792.5720	792.5720	791.8280	791.8280	(0.094)	0.0000	0.0000	0
2021/07/14	GOVI	04/11/2021	728.42	Call	GOVI	641,520.0000	64.1520	634,080.0000	63.4080	(1.160)	0	0	0
2021/07/14	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	GOVI	03/02/2022	792.76	Call	GOVI	89,170.0000	8.9170	81,630.0000	8.1630	(8.456)	0	0	0
2021/07/14	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	GOVI	03/02/2022			GOVI	801.6770	801.6770	800.9230	800.9230	(0.094)	0.0000	0.0000	0
2021/07/14	GOVI	03/02/2022	792.75	Call	GOVI	89,270.0000	8.9270	81,730.0000	8.1730	(8.446)	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
2021/07/14	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	GOVI	03/02/2022	792.74	Call	GOVI	89,370.0000	8.9370	81,830.0000	8.1830	(8.437)	0	0	0
2021/07/14	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	GOVI	05/05/2022	788.25	Call	GOVI	228,980.0000	22.8980	221,330.0000	22.1330	(3.341)	0	0	0
2021/07/14	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	GOVI	05/05/2022			GOVI	811.1480	811.1480	810.3830	810.3830	(0.094)	0.0000	0.0000	0
2021/07/14	GOVI	05/05/2022	788.24	Call	GOVI	229,080.0000	22.9080	221,430.0000	22.1430	(3.339)	0	0	0
2021/07/14	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	GOVI	05/05/2022	788.23	Call	GOVI	229,180.0000	22.9180	221,530.0000	22.1530	(3.338)	0	0	0
2021/07/14	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	GOVI	04/08/2022	819.28	Call	GOVI	1,900.0000	0.1900	1,900.0000	0.1900	0.000	0	0	0
2021/07/14	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	GOVI	04/08/2022			GOVI	819.4700	819.4700	819.4700	819.4700	0.000	0.0000	0.0000	0
2021/07/14	GOVI	04/08/2022	819.27	Call	GOVI	2,000.0000	0.2000	2,000.0000	0.2000	0.000	0	0	0
2021/07/14	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	GOVI	04/08/2022	819.26	Call	GOVI	2,100.0000	0.2100	2,100.0000	0.2100	0.000	0	0	0
2021/07/14	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/07/14	IGOV	05/08/2021			Index Future	291.9590	291.9590	291.5270	291.5270	(0.148)	0.0000	0.0000	459
2021/07/14	IGOV	04/11/2021			Index Future	295.1970	295.1970	294.7590	294.7590	(0.148)	0.0000	0.0000	16
2021/07/14	IGOV	03/02/2022			Index Future	298.6600	298.6600	298.2160	298.2160	(0.149)	0.0000	0.0000	0
2021/07/14	IGOV	05/05/2022			Index Future	302.2590	302.2590	301.8090	301.8090	(0.149)	0.0000	0.0000	0
2021/07/14	IGOV	04/08/2022			Index Future	301.7900	301.7900	301.7900	301.7900	0.000	0.0000	0.0000	0
2021/07/14	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/07/14	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/07/14	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/07/14	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/07/14	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/07/14	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/07/14	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/07/14	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/07/14	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/07/14	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/07/14	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/07/14	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/07/14	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/07/14	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/07/14	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/07/14	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/07/14	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/07/14	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/07/14	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/07/14	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/07/14	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
2021/07/14	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/07/14	JBAF	21/07/2021			Jibar Tradeable Future	3.7050	96.2950	3.7050	96.2950	0.000	0.0000	0.0000	0
2021/07/14	JBAF	18/08/2021			Jibar Tradeable Future	3.8200	96.1800	3.8200	96.1800	0.000	0.0000	0.0000	0
2021/07/14	JBAF	15/09/2021			Jibar Tradeable Future	3.8650	96.1350	3.8750	96.1250	0.259	0.0000	0.0000	30,000
2021/07/14	JBAF	20/10/2021			Jibar Tradeable Future	4.0700	95.9300	4.0900	95.9100	0.491	0.0000	0.0000	0
2021/07/14	JBAF	17/11/2021			Jibar Tradeable Future	4.1100	95.8900	4.1400	95.8600	0.730	0.0000	0.0000	0
2021/07/14	JBAF	15/12/2021			Jibar Tradeable Future	4.3150	95.6850	4.3650	95.6350	1.159	0.0000	0.0000	0
2021/07/14	JBAF	16/03/2022			Jibar Tradeable Future	4.6300	95.3700	4.6900	95.3100	1.296	0.0000	0.0000	0
2021/07/14	JBAF	15/06/2022			Jibar Tradeable Future	5.0450	94.9550	5.0950	94.9050	0.991	0.0000	0.0000	471
2021/07/14	JBAF	21/09/2022			Jibar Tradeable Future	5.2150	94.7850	5.2950	94.7050	1.534	0.0000	0.0000	0
2021/07/14	JBAF	21/12/2022			Jibar Tradeable Future	5.6100	94.3900	5.6600	94.3400	0.891	0.0000	0.0000	0
2021/07/14	JBAF	15/03/2023			Jibar Tradeable Future	5.7600	94.2400	5.8400	94.1600	1.389	0.0000	0.0000	0
2021/07/14	JBAF	21/06/2023			Jibar Tradeable Future	5.8850	94.1150	5.8450	94.1550	(0.680)	0.0000	0.0000	0
2021/07/14	R023	05/08/2021	5.30	Call	Bond Future	175.7100	0.1757	188.5400	0.1885	7.302	0	0	0
2021/07/14	R023	05/08/2021	5.30	Put	Bond Future	62.3400	0.0623	82.1700	0.0822	31.809	0	0	0
2021/07/14	R023	05/08/2021	5.29	Call	Bond Future	165.4000	0.1654	178.6700	0.1787	8.023	0	0	0
2021/07/14	R023	05/08/2021	5.29	Put	Bond Future	67.1400	0.0671	87.4100	0.0874	30.191	0	0	0
2021/07/14	R023	05/08/2021			Bond Future	5.2250	107.1721	5.2296	107.1651	0.089	0.0000	0.0000	15,246
2021/07/14	R023	05/08/2021	5.31	Call	Bond Future	186.3000	0.1863	198.6600	0.1987	6.634	0	0	0
2021/07/14	R023	05/08/2021	5.31	Put	Bond Future	57.8300	0.0578	77.1900	0.0772	33.477	0	0	0
2021/07/14	R023	04/11/2021	4.91	Call	Bond Future	28.2600	0.0283	27.3000	0.0273	(3.397)	0	0	0
2021/07/14	R023	04/11/2021	4.91	Put	Bond Future	651.9200	0.6519	659.6100	0.6596	1.180	0	0	0
2021/07/14	R023	04/11/2021	4.90	Call	Bond Future	26.8400	0.0268	25.9300	0.0259	(3.390)	0	0	0
2021/07/14	R023	04/11/2021	4.90	Put	Bond Future	663.3400	0.6633	671.0800	0.6711	1.167	0	0	0
2021/07/14	R023	04/11/2021			Bond Future	5.3977	104.4161	5.4045	104.4074	0.126	0.0000	0.0000	0
2021/07/14	R023	04/11/2021	4.92	Call	Bond Future	29.7300	0.0297	28.6200	0.0286	(3.734)	0	0	0
2021/07/14	R023	04/11/2021	4.92	Put	Bond Future	640.5500	0.6406	648.0900	0.6481	1.177	0	0	0
2021/07/14	R023	03/02/2022	5.08	Call	Bond Future	84.1200	0.0841	64.6700	0.0647	(23.122)	0	0	0
2021/07/14	R023	03/02/2022	5.08	Put	Bond Future	619.2300	0.6192	609.5000	0.6095	(1.571)	0	0	0
2021/07/14	R023	03/02/2022			Bond Future	5.5984	105.6169	5.6078	105.6072	0.169	0.0000	0.0000	0
2021/07/14	R023	03/02/2022	5.07	Call	Bond Future	81.2200	0.0812	62.1000	0.0621	(23.541)	0	0	0
2021/07/14	R023	03/02/2022	5.07	Put	Bond Future	626.7000	0.6267	617.3000	0.6173	(1.500)	0	0	0
2021/07/14	R023	03/02/2022	5.06	Call	Bond Future	78.3900	0.0784	59.8100	0.0598	(23.702)	0	0	0
2021/07/14	R023	03/02/2022	5.06	Put	Bond Future	634.2300	0.6342	625.3700	0.6254	(1.397)	0	0	0
2021/07/14	R023	05/05/2022	6.31	Call	Bond Future	592.1000	0.5921	548.7600	0.5488	(7.320)	0	0	0
2021/07/14	R023	05/05/2022	6.31	Put	Bond Future	233.4300	0.2334	200.5300	0.2005	(14.094)	0	0	0
2021/07/14	R023	05/05/2022			Bond Future	5.8540	102.9557	5.8672	102.9452	0.226	0.0000	0.0000	0
2021/07/14	R023	05/05/2022	6.30	Call	Bond Future	586.7300	0.5867	542.9600	0.5430	(7.460)	0	0	0
2021/07/14	R023	05/05/2022	6.30	Put	Bond Future	235.9000	0.2359	202.5700	0.2026	(14.129)	0	0	0
2021/07/14	R023	05/05/2022	6.29	Call	Bond Future	581.3800	0.5814	537.1800	0.5372	(7.603)	0	0	0
2021/07/14	R023	05/05/2022	6.29	Put	Bond Future	238.4000	0.2384	204.6400	0.2046	(14.161)	0	0	0
2021/07/14	R023	04/08/2022	6.05	Call	Bond Future	5.5100	0.0055	5.5100	0.0055	0.000	0	0	0
2021/07/14	R023	04/08/2022	6.05	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	R023	04/08/2022			Bond Future	6.0400	104.3163	6.0400	104.3163	0.000	0.0000	0.0000	0
2021/07/14	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
2021/07/14	R023	04/08/2022	6.04	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	R023	04/08/2022	6.03	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	R023	04/08/2022	6.03	Put	Bond Future		5.5000	0.0055	5.5000	0.0055	0	0	0
2021/07/14	R035	05/08/2021	5.31	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	R035	05/08/2021	5.31	Put	Bond Future	44,591.5000	44.5915	44,681.0500	44.6810	0.201	0	0	0
2021/07/14	R035	05/08/2021	11.37	Call	Bond Future	6,643.4900	6.6435	6,536.5300	6.5365	(1.610)	0	0	0
2021/07/14	R035	05/08/2021	11.37	Put	Bond Future	45.4000	0.0454	27.9900	0.0280	(38.348)	0	0	100
2021/07/14	R035	05/08/2021			Bond Future	10.3234	93.4992	10.3369	93.4096	0.130	0.0000	0.0000	81,434
2021/07/14	R035	05/08/2021	5.30	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	R035	05/08/2021	5.30	Put	Bond Future	44,708.0800	44.7081	44,797.6300	44.7976	0.200	0	0	0
2021/07/14	R035	05/08/2021	5.29	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	R035	05/08/2021	5.29	Put	Bond Future	44,824.7900	44.8248	44,914.3400	44.9143	0.200	0	0	0
2021/07/14	R035	05/08/2021	10.77	Call	Bond Future	3,277.0100	3.2770	3,105.9000	3.1059	(5.222)	0	0	0
2021/07/14	R035	05/08/2021	10.77	Put	Bond Future	371.5800	0.3716	290.0200	0.2900	(21.950)	0	0	100
2021/07/14	R035	05/08/2021	10.02	Put	Bond Future	2,567.0400	2.5670	2,491.4800	2.4915	(2.943)	0	0	0
2021/07/14	R035	05/08/2021	10.02	Call	Bond Future	512.0900	0.5121	346.9800	0.3470	(32.242)	0	0	100
2021/07/14	R035	04/11/2021	11.20	Put	Bond Future	1,411.9000	1.4119	1,098.4000	1.0984	(22.204)	0	0	350
2021/07/14	R035	04/11/2021	10.60	Call	Bond Future	3,192.2800	3.1923	2,747.0300	2.7470	(13.948)	0	0	0
2021/07/14	R035	04/11/2021	10.60	Put	Bond Future	2,695.6200	2.6956	2,342.2600	2.3423	(13.109)	0	0	350
2021/07/14	R035	04/11/2021	10.11	Put	Bond Future	4,445.2600	4.4453	4,129.8100	4.1298	(7.096)	0	0	0
2021/07/14	R035	04/11/2021	10.11	Call	Bond Future	1,711.7300	1.7117	1,304.3900	1.3044	(23.797)	0	0	350
2021/07/14	R035	04/11/2021	10.12	Put	Bond Future	4,402.6900	4.4027	4,085.9600	4.0860	(7.194)	0	0	0
2021/07/14	R035	04/11/2021	10.12	Call	Bond Future	1,736.7700	1.7368	1,328.1500	1.3281	(23.528)	0	0	400
2021/07/14	R035	04/11/2021	10.62	Put	Bond Future	2,639.0300	2.6390	2,284.4100	2.2844	(13.438)	0	0	0
2021/07/14	R035	04/11/2021	10.62	Call	Bond Future	3,264.0200	3.2640	2,817.5100	2.8175	(13.680)	0	0	400
2021/07/14	R035	04/11/2021	11.75	Put	Bond Future	767.5900	0.7676	543.3400	0.5433	(29.215)	0	0	782
2021/07/14	R035	04/11/2021	11.08	Call	Bond Future	5,113.5100	5.1135	4,688.8900	4.6889	(8.304)	0	0	0
2021/07/14	R035	04/11/2021	11.08	Put	Bond Future	1,610.1700	1.6102	1,277.4400	1.2774	(20.664)	0	0	782
2021/07/14	R035	04/11/2021	10.23	Put	Bond Future	3,952.8000	3.9528	3,627.1700	3.6272	(8.238)	0	0	0
2021/07/14	R035	04/11/2021	12.53	Call	Bond Future	12,014.8600	12.0149	11,831.3900	11.8314	(1.527)	0	0	0
2021/07/14	R035	04/11/2021	12.53	Put	Bond Future	288.9400	0.2889	197.3600	0.1974	(31.695)	0	0	0
2021/07/14	R035	04/11/2021			Bond Future	10.5230	90.0292	10.5372	89.9373	0.135	0.0000	0.0000	0
2021/07/14	R035	04/11/2021	11.20	Call	Bond Future	5,643.5900	5.6436	5,238.2000	5.2382	(7.183)	0	0	0
2021/07/14	R035	04/11/2021	13.82	Call	Bond Future	18,115.1900	18.1152	18,007.5700	18.0076	(0.594)	0	0	0
2021/07/14	R035	04/11/2021	13.82	Put	Bond Future	30.4500	0.0304	14.7200	0.0147	(51.658)	0	0	400
2021/07/14	R035	04/11/2021	11.75	Call	Bond Future	8,223.6200	8.2236	7,907.4800	7.9075	(3.844)	0	0	0
2021/07/14	R035	04/11/2021	10.23	Call	Bond Future	2,025.8900	2.0259	1,608.3700	1.6084	(20.609)	0	0	782
2021/07/14	R035	04/11/2021	12.52	Call	Bond Future	11,966.7600	11.9668	11,782.3000	11.7823	(1.541)	0	0	0
2021/07/14	R035	04/11/2021	12.52	Put	Bond Future	293.4500	0.2934	200.8800	0.2009	(31.545)	0	0	0
2021/07/14	R035	04/11/2021	12.51	Call	Bond Future	11,918.6600	11.9187	11,733.2100	11.7332	(1.556)	0	0	0
2021/07/14	R035	04/11/2021	12.51	Put	Bond Future	298.0200	0.2980	204.4600	0.2045	(31.394)	0	0	0
2021/07/14	R035	03/02/2022	11.05	Put	Bond Future	2,919.7600	2.9198	2,460.8000	2.4608	(15.719)	0	0	1,600
2021/07/14	R035	03/02/2022	10.35	Put	Bond Future	5,067.1700	5.0672	4,636.7500	4.6368	(8.494)	0	0	0
2021/07/14	R035	03/02/2022	10.35	Call	Bond Future	2,630.1200	2.6301	2,105.9700	2.1060	(19.929)	0	0	1,600
2021/07/14	R035	03/02/2022	11.28	Call	Bond Future	5,796.8100	5.7968	5,255.8700	5.2559	(9.332)	0	0	0
2021/07/14	R035	03/02/2022	11.28	Put	Bond Future	2,435.3500	2.4353	1,988.1400	1.9881	(18.363)	0	0	200
2021/07/14	R035	03/02/2022	10.26	Put	Bond Future	5,421.5100	5.4215	4,998.2400	4.9982	(7.807)	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
2021/07/14	R035	03/02/2022	10.26	Call	Bond Future	2,393.0100	2.3930	1,876.0100	1.8760	(21.605)	0	0	200
2021/07/14	R035	03/02/2022	11.73	Call	Bond Future	7,683.6500	7.6837	7,201.9300	7.2019	(6.269)	0	0	0
2021/07/14	R035	03/02/2022	11.73	Put	Bond Future	1,709.8500	1.7099	1,321.8600	1.3219	(22.691)	0	0	280
2021/07/14	R035	03/02/2022	11.03	Call	Bond Future	4,823.3000	4.8233	4,269.9100	4.2699	(11.473)	0	0	0
2021/07/14	R035	03/02/2022	11.39	Call	Bond Future	6,242.8800	6.2429	5,716.9700	5.7170	(8.424)	0	0	0
2021/07/14	R035	03/02/2022	11.39	Put	Bond Future	2,231.6800	2.2317	1,799.5000	1.7995	(19.366)	0	0	683
2021/07/14	R035	03/02/2022	10.65	Call	Bond Future	3,508.4600	3.5085	2,969.8700	2.9699	(15.351)	0	0	0
2021/07/14	R035	03/02/2022	11.23	Call	Bond Future	5,597.3800	5.5974	5,051.4400	5.0514	(9.753)	0	0	0
2021/07/14	R035	03/02/2022	11.23	Put	Bond Future	2,533.6900	2.5337	2,081.4800	2.0815	(17.848)	0	0	0
2021/07/14	R035	03/02/2022	11.22	Call	Bond Future	5,557.6000	5.5576	5,011.4700	5.0115	(9.827)	0	0	0
2021/07/14	R035	03/02/2022	11.22	Put	Bond Future	2,553.6500	2.5537	2,101.2500	2.1013	(17.716)	0	0	0
2021/07/14	R035	03/02/2022			Bond Future	10.7300	91.0647	10.7449	90.9710	0.139	0.0000	0.0000	0
2021/07/14	R035	03/02/2022	11.05	Call	Bond Future	4,898.6800	4.8987	4,345.9900	4.3460	(11.282)	0	0	0
2021/07/14	R035	03/02/2022	11.88	Call	Bond Future	8,340.4700	8.3405	7,880.8600	7.8809	(5.511)	0	0	0
2021/07/14	R035	03/02/2022	11.88	Put	Bond Future	1,522.2700	1.5223	1,156.3900	1.1564	(24.035)	0	0	1,800
2021/07/14	R035	03/02/2022	11.03	Put	Bond Future	2,966.1600	2.9662	2,506.5000	2.5065	(15.497)	0	0	280
2021/07/14	R035	03/02/2022	10.10	Put	Bond Future	6,090.3500	6.0903	5,686.2900	5.6863	(6.634)	0	0	0
2021/07/14	R035	03/02/2022	10.10	Call	Bond Future	1,996.5600	1.9966	1,498.7700	1.4988	(24.932)	0	0	280
2021/07/14	R035	03/02/2022	10.65	Put	Bond Future	4,013.6000	4.0136	3,568.7400	3.5687	(11.084)	0	0	683
2021/07/14	R035	03/02/2022	9.70	Put	Bond Future	8,010.9600	8.0110	7,711.1800	7.7112	(3.742)	0	0	0
2021/07/14	R035	03/02/2022	9.70	Call	Bond Future	1,174.4000	1.1744	780.8900	0.7809	(33.507)	0	0	683
2021/07/14	R035	03/02/2022	11.24	Call	Bond Future	5,636.9800	5.6370	5,091.7700	5.0918	(9.672)	0	0	0
2021/07/14	R035	03/02/2022	11.24	Put	Bond Future	2,513.6200	2.5136	2,062.1400	2.0621	(17.961)	0	0	0
2021/07/14	R035	05/05/2022	11.64	Call	Bond Future	6,881.3500	6.8813	6,298.4400	6.2984	(8.471)	0	0	0
2021/07/14	R035	05/05/2022	11.64	Put	Bond Future	2,723.3500	2.7233	2,235.8900	2.2359	(17.899)	0	0	0
2021/07/14	R035	05/05/2022	11.63	Call	Bond Future	6,842.7300	6.8427	6,258.5100	6.2585	(8.538)	0	0	0
2021/07/14	R035	05/05/2022	11.63	Put	Bond Future	2,741.6600	2.7417	2,252.8900	2.2529	(17.828)	0	0	0
2021/07/14	R035	05/05/2022			Bond Future	10.9350	87.6641	10.9506	87.5686	0.143	0.0000	0.0000	0
2021/07/14	R035	05/05/2022	11.65	Call	Bond Future	6,920.3200	6.9203	6,338.7300	6.3387	(8.404)	0	0	0
2021/07/14	R035	05/05/2022	11.65	Put	Bond Future	2,705.4500	2.7055	2,219.3100	2.2193	(17.969)	0	0	0
2021/07/14	R035	04/08/2022	10.72	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	R035	04/08/2022	10.72	Put	Bond Future	61.9400	0.0619	61.9400	0.0619	0.000	0	0	0
2021/07/14	R035	04/08/2022	10.73	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	R035	04/08/2022	10.73	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	R035	04/08/2022			Bond Future	10.7300	91.2325	10.7300	91.2325	0.000	0.0000	0.0000	0
2021/07/14	R035	04/08/2022	10.74	Call	Bond Future	61.8700	0.0619	61.8700	0.0619	0.000	0	0	0
2021/07/14	R035	04/08/2022	10.74	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	R186	05/08/2021	8.62	Call	Bond Future	4,569.5300	4.5695	4,456.0200	4.4560	(2.484)	0	0	0
2021/07/14	R186	05/08/2021	8.62	Put	Bond Future	10.2300	0.0102	7.7200	0.0077	(24.536)	0	0	0
2021/07/14	R186	05/08/2021	8.61	Call	Bond Future	4,525.7500	4.5257	4,412.1300	4.4121	(2.511)	0	0	0
2021/07/14	R186	05/08/2021	8.61	Put	Bond Future	10.7900	0.0108	8.1700	0.0082	(24.282)	0	0	0
2021/07/14	R186	05/08/2021			Bond Future	7.6177	113.9369	7.6415	113.8259	0.312	0.0000	0.0000	87,548
2021/07/14	R186	05/08/2021	8.63	Call	Bond Future	4,613.2900	4.6133	4,499.9000	4.4999	(2.458)	0	0	0
2021/07/14	R186	05/08/2021	8.63	Put	Bond Future	9.6900	0.0097	7.3000	0.0073	(24.665)	0	0	0
2021/07/14	R186	04/11/2021	7.77	Call	Bond Future	1,499.2900	1.4993	1,386.6300	1.3866	(7.514)	0	0	0
2021/07/14	R186	04/11/2021	8.10	Call	Bond Future	2,321.9900	2.3220	2,195.5600	2.1956	(5.445)	0	0	0
2021/07/14	R186	04/11/2021	8.10	Put	Bond Future	1,077.6400	1.0776	1,065.0400	1.0650	(1.169)	0	0	0

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2021/07/14	R186	04/11/2021	8.09	Call	Bond Future	2,294.0300	2.2940	2,167.8900	2.1679	(5.499)	0	0	0
2021/07/14	R186	04/11/2021	8.09	Put	Bond Future	1,093.4200	1.0934	1,081.1100	1.0811	(1.126)	0	0	0
2021/07/14	R186	04/11/2021			Bond Future	7.8175	115.1605	7.8432	115.0467	0.328	0.0000	0.0000	0
2021/07/14	R186	04/11/2021	7.77	Put	Bond Future	1,710.1500	1.7101	1,711.3200	1.7113	0.068	0	0	15,177
2021/07/14	R186	04/11/2021	8.77	Call	Bond Future	4,509.8200	4.5098	4,378.4500	4.3785	(2.913)	0	0	0
2021/07/14	R186	04/11/2021	8.77	Put	Bond Future	383.6200	0.3836	366.0800	0.3661	(4.572)	0	0	15,177
2021/07/14	R186	04/11/2021	8.11	Call	Bond Future	2,350.1100	2.3501	2,223.4100	2.2234	(5.391)	0	0	0
2021/07/14	R186	04/11/2021	8.11	Put	Bond Future	1,062.0300	1.0620	1,049.1600	1.0492	(1.212)	0	0	0
2021/07/14	R186	03/02/2022	7.30	Call	Bond Future	815.8400	0.8158	738.0800	0.7381	(9.531)	0	0	0
2021/07/14	R186	03/02/2022	7.30	Put	Bond Future	3,917.4900	3.9175	3,955.9100	3.9559	0.981	0	0	0
2021/07/14	R186	03/02/2022			Bond Future	8.0250	111.2028	8.0526	111.0866	0.345	0.0000	0.0000	0
2021/07/14	R186	03/02/2022	7.29	Call	Bond Future	803.7400	0.8037	726.8600	0.7269	(9.565)	0	0	0
2021/07/14	R186	03/02/2022	7.29	Put	Bond Future	3,948.9400	3.9489	3,988.2400	3.9882	0.995	0	0	0
2021/07/14	R186	03/02/2022	7.28	Call	Bond Future	792.0300	0.7920	715.4900	0.7155	(9.664)	0	0	0
2021/07/14	R186	03/02/2022	7.28	Put	Bond Future	3,980.7900	3.9808	4,020.4300	4.0204	0.996	0	0	0
2021/07/14	R186	05/05/2022	8.32	Call	Bond Future	2,487.7200	2.4877	2,393.4600	2.3935	(3.789)	0	0	0
2021/07/14	R186	05/05/2022	8.32	Put	Bond Future	2,204.4500	2.2044	2,228.3900	2.2284	1.086	0	0	0
2021/07/14	R186	05/05/2022			Bond Future	8.2486	112.5184	8.2784	112.4002	0.361	0.0000	0.0000	0
2021/07/14	R186	05/05/2022	8.31	Call	Bond Future	2,466.4100	2.4664	2,372.4500	2.3725	(3.810)	0	0	0
2021/07/14	R186	05/05/2022	8.31	Put	Bond Future	2,222.7600	2.2228	2,247.0000	2.2470	1.091	0	0	0
2021/07/14	R186	05/05/2022	8.30	Call	Bond Future	2,444.7800	2.4448	2,351.1400	2.3511	(3.830)	0	0	0
2021/07/14	R186	05/05/2022	8.30	Put	Bond Future	2,240.7700	2.2408	2,265.3300	2.2653	1.096	0	0	0
2021/07/14	R186	04/08/2022	8.15	Call	Bond Future	38.0700	0.0381	38.0700	0.0381	0.000	0	0	0
2021/07/14	R186	04/08/2022	8.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	R186	04/08/2022			Bond Future	8.1400	109.8897	8.1400	109.8897	0.000	0.0000	0.0000	0
2021/07/14	R186	04/08/2022	8.13	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	R186	04/08/2022	8.13	Put	Bond Future	38.0800	0.0381	38.0800	0.0381	0.000	0	0	0
2021/07/14	R186	04/08/2022	8.14	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	R186	04/08/2022	8.14	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	R197	05/08/2021			Bond Future	321.9609	321.9609	321.5509	321.5509	(0.127)	0.0000	0.0000	1,110
2021/07/14	R197	04/11/2021			Bond Future	325.4976	325.4976	325.0784	325.0784	(0.129)	0.0000	0.0000	950
2021/07/14	R197	03/02/2022			Bond Future	321.1687	321.1687	320.7434	320.7434	(0.132)	0.0000	0.0000	0
2021/07/14	R197	05/05/2022			Bond Future	325.0419	325.0419	324.6096	324.6096	(0.133)	0.0000	0.0000	0
2021/07/14	R197	04/08/2022			Bond Future	324.7400	324.7400	324.7400	324.7400	0.000	0.0000	0.0000	0
2021/07/14	R202	05/08/2021			Bond Future	235.7563	235.7563	236.1367	236.1367	0.161	0.0000	0.0000	9,315
2021/07/14	R202	04/11/2021			Bond Future	238.3459	238.3459	238.7272	238.7272	0.160	0.0000	0.0000	1,625
2021/07/14	R202	03/02/2022			Bond Future	236.8150	236.8150	237.1994	237.1994	0.162	0.0000	0.0000	0
2021/07/14	R202	05/05/2022			Bond Future	239.6706	239.6706	240.0583	240.0583	0.162	0.0000	0.0000	0
2021/07/14	R202	04/08/2022			Bond Future	239.8800	239.8800	239.8800	239.8800	0.000	0.0000	0.0000	0
2021/07/14	R209	05/08/2021	11.81	Call	Bond Future	8,132.0900	8.1321	8,018.1300	8.0181	(1.401)	0	0	0
2021/07/14	R209	05/08/2021	11.81	Put	Bond Future	4.6100	0.0046	2.2900	0.0023	(50.325)	0	0	0
2021/07/14	R209	05/08/2021			Bond Future	10.2818	72.0809	10.3011	71.9693	0.187	0.0000	0.0000	28,703
2021/07/14	R209	05/08/2021	11.80	Call	Bond Future	8,083.6800	8.0837	7,969.6200	7.9696	(1.411)	0	0	0
2021/07/14	R209	05/08/2021	11.80	Put	Bond Future	4.8300	0.0048	2.4100	0.0024	(50.104)	0	0	0
2021/07/14	R209	05/08/2021	11.79	Call	Bond Future	8,035.2300	8.0352	7,921.0500	7.9211	(1.421)	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
2021/07/14	R209	05/08/2021	11.79	Put	Bond Future	5.0700	0.0051	2.5300	0.0025	(50.099)	0	0	0
2021/07/14	R209	04/11/2021	10.00	Call	Bond Future	1,340.5500	1.3406	987.5700	0.9876	(26.331)	0	0	0
2021/07/14	R209	04/11/2021	10.00	Put	Bond Future	4,007.8100	4.0078	3,768.6600	3.7687	(5.967)	0	0	3,100
2021/07/14	R209	04/11/2021	12.00	Call	Bond Future	8,433.8100	8.4338	8,180.4100	8.1804	(3.005)	0	0	0
2021/07/14	R209	04/11/2021	12.00	Put	Bond Future	430.5100	0.4305	290.9400	0.2909	(32.420)	0	0	9,000
2021/07/14	R209	04/11/2021	10.50	Call	Bond Future	2,609.5500	2.6095	2,219.1900	2.2192	(14.959)	0	0	0
2021/07/14	R209	04/11/2021	12.19	Call	Bond Future	9,241.6000	9.2416	9,008.2300	9.0082	(2.525)	0	0	0
2021/07/14	R209	04/11/2021	12.19	Put	Bond Future	346.1700	0.3462	226.6300	0.2266	(34.532)	0	0	0
2021/07/14	R209	04/11/2021	12.17	Call	Bond Future	9,156.6100	9.1566	8,921.2200	8.9212	(2.571)	0	0	0
2021/07/14	R209	04/11/2021			Bond Future	10.4582	69.7152	10.4783	69.6014	0.192	0.0000	0.0000	4,785
2021/07/14	R209	04/11/2021	10.50	Put	Bond Future	2,373.3100	2.3733	2,096.7800	2.0968	(11.652)	0	0	9,400
2021/07/14	R209	04/11/2021	9.50	Put	Bond Future	6,265.7000	6.2657	6,155.5000	6.1555	(1.759)	0	0	0
2021/07/14	R209	04/11/2021	9.50	Call	Bond Future	519.5300	0.5195	295.5000	0.2955	(43.122)	0	0	6,000
2021/07/14	R209	04/11/2021	12.18	Call	Bond Future	9,199.1100	9.1991	8,964.7000	8.9647	(2.548)	0	0	0
2021/07/14	R209	04/11/2021	12.18	Put	Bond Future	350.1600	0.3502	229.5800	0.2296	(34.436)	0	0	0
2021/07/14	R209	04/11/2021	12.17	Put	Bond Future	354.1900	0.3542	232.6300	0.2326	(34.321)	0	0	0
2021/07/14	R209	03/02/2022	11.03	Call	Bond Future	4,436.7200	4.4367	3,950.3900	3.9504	(10.961)	0	0	0
2021/07/14	R209	03/02/2022	11.03	Put	Bond Future	2,310.9000	2.3109	1,940.4200	1.9404	(16.032)	0	0	0
2021/07/14	R209	03/02/2022	11.02	Call	Bond Future	4,402.7200	4.4027	3,916.2000	3.9162	(11.050)	0	0	0
2021/07/14	R209	03/02/2022	11.02	Put	Bond Future	2,329.7800	2.3298	1,959.1100	1.9591	(15.910)	0	0	0
2021/07/14	R209	03/02/2022			Bond Future	10.6368	70.5174	10.6578	70.4015	0.197	0.0000	0.0000	0
2021/07/14	R209	03/02/2022	11.04	Call	Bond Future	4,470.6000	4.4706	3,984.5000	3.9845	(10.873)	0	0	0
2021/07/14	R209	03/02/2022	11.04	Put	Bond Future	2,291.9500	2.2919	1,921.7000	1.9217	(16.154)	0	0	0
2021/07/14	R209	05/05/2022	11.44	Call	Bond Future	5,723.3200	5.7233	5,196.6100	5.1966	(9.203)	0	0	0
2021/07/14	R209	05/05/2022	11.44	Put	Bond Future	2,488.4300	2.4884	2,079.3100	2.0793	(16.441)	0	0	0
2021/07/14	R209	05/05/2022	11.43	Call	Bond Future	5,689.9200	5.6899	5,162.2300	5.1622	(9.274)	0	0	0
2021/07/14	R209	05/05/2022	11.43	Put	Bond Future	2,505.3500	2.5053	2,095.2500	2.0953	(16.369)	0	0	0
2021/07/14	R209	05/05/2022			Bond Future	10.8190	68.2104	10.8408	68.0928	0.202	0.0000	0.0000	0
2021/07/14	R209	05/05/2022	11.45	Call	Bond Future	5,756.9900	5.7570	5,231.0600	5.2311	(9.136)	0	0	0
2021/07/14	R209	05/05/2022	11.45	Put	Bond Future	2,471.8300	2.4718	2,063.4900	2.0635	(16.520)	0	0	0
2021/07/14	R209	04/08/2022	10.57	Put	Bond Future	55.2000	0.0552	55.2000	0.0552	0.000	0	0	0
2021/07/14	R209	04/08/2022	10.58	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	R209	04/08/2022	10.58	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	R209	04/08/2022			Bond Future	10.5800	71.3016	10.5800	71.3016	0.000	0.0000	0.0000	0
2021/07/14	R209	04/08/2022	10.57	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	R209	04/08/2022	10.59	Call	Bond Future	55.1300	0.0551	55.1300	0.0551	0.000	0	0	0
2021/07/14	R209	04/08/2022	10.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	R210	05/08/2021			Bond Future	209.1192	209.1192	209.2335	209.2335	0.055	0.0000	0.0000	1,305
2021/07/14	R210	04/11/2021			Bond Future	208.6325	208.6325	208.7452	208.7452	0.054	0.0000	0.0000	423
2021/07/14	R210	03/02/2022			Bond Future	211.0819	211.0819	211.1941	211.1941	0.053	0.0000	0.0000	0
2021/07/14	R210	05/05/2022			Bond Future	210.7911	210.7911	210.9047	210.9047	0.054	0.0000	0.0000	0
2021/07/14	R210	04/08/2022			Bond Future	210.6500	210.6500	210.6500	210.6500	0.000	0.0000	0.0000	0
2021/07/14	R212	05/08/2021			Bond Future	173.0576	173.0576	173.0750	173.0750	0.010	0.0000	0.0000	2,457
2021/07/14	R212	04/11/2021			Bond Future	174.9587	174.9587	174.9738	174.9738	0.009	0.0000	0.0000	0
2021/07/14	R213	05/08/2021	10.85	Call	Bond Future	7,553.9700	7.5540	7,501.5600	7.5016	(0.694)	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
2021/07/14	R213	05/08/2021	10.85	Put	Bond Future	5.7100	0.0057	1.8100	0.0018	(68.301)	0	0	0
2021/07/14	R213	05/08/2021	10.84	Call	Bond Future	7,504.7100	7.5047	7,452.1300	7.4521	(0.701)	0	0	0
2021/07/14	R213	05/08/2021	10.84	Put	Bond Future	5.9900	0.0060	1.9200	0.0019	(67.947)	0	0	0
2021/07/14	R213	05/08/2021	10.14	Put	Bond Future	117.2900	0.1173	65.7500	0.0658	(43.942)	0	0	0
2021/07/14	R213	05/08/2021	9.34	Put	Bond Future	1,307.7400	1.3077	1,169.6100	1.1696	(10.562)	0	0	0
2021/07/14	R213	05/08/2021	9.34	Call	Bond Future	881.2200	0.8812	694.5800	0.6946	(21.180)	0	0	0
2021/07/14	R213	05/08/2021			Bond Future	9.4161	88.1052	9.4247	88.0567	0.092	0.0000	0.0000	9,022
2021/07/14	R213	05/08/2021	10.86	Call	Bond Future	7,603.2100	7.6032	7,550.9600	7.5510	(0.687)	0	0	0
2021/07/14	R213	05/08/2021	10.86	Put	Bond Future	5.4500	0.0055	1.7100	0.0017	(68.624)	0	0	0
2021/07/14	R213	05/08/2021	10.78	Call	Bond Future	7,208.5600	7.2086	7,154.8100	7.1548	(0.746)	0	0	0
2021/07/14	R213	05/08/2021	10.78	Put	Bond Future	7.9600	0.0080	2.7200	0.0027	(65.829)	0	0	0
2021/07/14	R213	05/08/2021	10.14	Call	Bond Future	4,042.4500	4.0425	3,942.4000	3.9424	(2.475)	0	0	0
2021/07/14	R213	04/11/2021	11.10	Put	Bond Future	396.9200	0.3969	285.7100	0.2857	(28.018)	0	0	0
2021/07/14	R213	04/11/2021	11.11	Call	Bond Future	8,052.9600	8.0530	7,892.2600	7.8923	(1.996)	0	0	0
2021/07/14	R213	04/11/2021	11.09	Put	Bond Future	401.8500	0.4019	289.7900	0.2898	(27.886)	0	0	0
2021/07/14	R213	04/11/2021			Bond Future	9.6083	85.5226	9.6175	85.4723	0.097	0.0000	0.0000	0
2021/07/14	R213	04/11/2021	11.10	Call	Bond Future	8,009.8700	8.0099	7,848.3400	7.8483	(2.017)	0	0	0
2021/07/14	R213	04/11/2021	11.11	Put	Bond Future	392.0600	0.3921	281.6800	0.2817	(28.154)	0	0	0
2021/07/14	R213	04/11/2021	11.09	Call	Bond Future	7,966.8200	7.9668	7,804.4400	7.8044	(2.038)	0	0	0
2021/07/14	R213	03/02/2022	10.67	Call	Bond Future	5,814.5100	5.8145	5,526.8300	5.5268	(4.948)	0	0	0
2021/07/14	R213	03/02/2022	10.67	Put	Bond Future	1,435.4700	1.4355	1,199.5200	1.1995	(16.437)	0	0	220
2021/07/14	R213	03/02/2022	10.60	Put	Bond Future	1,525.4100	1.5254	1,282.7700	1.2828	(15.907)	0	0	430
2021/07/14	R213	03/02/2022	10.00	Call	Bond Future	3,555.7900	3.5558	3,219.3700	3.2194	(9.461)	0	0	0
2021/07/14	R213	03/02/2022	10.00	Put	Bond Future	2,553.0600	2.5531	2,268.3700	2.2684	(11.151)	0	0	430
2021/07/14	R213	03/02/2022	9.22	Put	Bond Future	4,801.4500	4.8014	4,545.2600	4.5453	(5.336)	0	0	0
2021/07/14	R213	03/02/2022	8.80	Put	Bond Future	6,455.0000	6.4550	6,257.6000	6.2576	(3.058)	0	0	0
2021/07/14	R213	03/02/2022	8.80	Call	Bond Future	931.7800	0.9318	682.6500	0.6827	(26.737)	0	0	102
2021/07/14	R213	03/02/2022	9.58	Put	Bond Future	3,634.1100	3.6341	3,353.1200	3.3531	(7.732)	0	0	200
2021/07/14	R213	03/02/2022	8.63	Put	Bond Future	7,230.7400	7.2307	7,065.3100	7.0653	(2.288)	0	0	0
2021/07/14	R213	03/02/2022	8.63	Call	Bond Future	730.1700	0.7302	513.0100	0.5130	(29.741)	0	0	200
2021/07/14	R213	03/02/2022	9.98	Call	Bond Future	3,497.3100	3.4973	3,160.1800	3.1602	(9.640)	0	0	0
2021/07/14	R213	03/02/2022	9.98	Put	Bond Future	2,598.2100	2.5982	2,312.8100	2.3128	(10.984)	0	0	0
2021/07/14	R213	03/02/2022			Bond Future	9.8078	86.5061	9.8177	86.4544	0.100	0.0000	0.0000	0
2021/07/14	R213	03/02/2022	10.17	Call	Bond Future	4,083.9400	4.0839	3,755.3500	3.7554	(8.046)	0	0	0
2021/07/14	R213	03/02/2022	10.17	Put	Bond Future	2,207.1400	2.2071	1,930.2800	1.9303	(12.544)	0	0	220
2021/07/14	R213	03/02/2022	9.15	Put	Bond Future	5,054.0200	5.0540	4,805.6200	4.8056	(4.915)	0	0	0
2021/07/14	R213	03/02/2022	9.15	Call	Bond Future	1,500.6400	1.5006	1,200.5100	1.2005	(20.000)	0	0	220
2021/07/14	R213	03/02/2022	10.60	Call	Bond Future	5,560.1900	5.5602	5,265.8200	5.2658	(5.294)	0	0	0
2021/07/14	R213	03/02/2022	9.22	Call	Bond Future	1,635.3200	1.6353	1,327.4000	1.3274	(18.829)	0	0	430
2021/07/14	R213	03/02/2022	10.25	Call	Bond Future	4,342.9100	4.3429	4,019.1600	4.0192	(7.455)	0	0	0
2021/07/14	R213	03/02/2022	10.25	Put	Bond Future	2,058.9300	2.0589	1,786.9100	1.7869	(13.212)	0	0	102
2021/07/14	R213	03/02/2022	9.76	Call	Bond Future	2,883.7000	2.8837	2,543.5200	2.5435	(11.797)	0	0	0
2021/07/14	R213	03/02/2022	9.76	Put	Bond Future	3,135.6500	3.1356	2,847.2000	2.8472	(9.199)	0	0	102
2021/07/14	R213	03/02/2022	10.15	Call	Bond Future	4,020.2700	4.0203	3,690.5100	3.6905	(8.202)	0	0	0
2021/07/14	R213	03/02/2022	10.15	Put	Bond Future	2,245.6800	2.2457	1,967.6500	1.9676	(12.381)	0	0	200
2021/07/14	R213	03/02/2022	9.58	Call	Bond Future	2,424.9700	2.4250	2,092.2500	2.0922	(13.721)	0	0	0
2021/07/14	R213	03/02/2022	9.97	Call	Bond Future	3,468.1200	3.4681	3,130.7900	3.1308	(9.727)	0	0	0
2021/07/14	R213	03/02/2022	9.97	Put	Bond Future	2,620.8900	2.6209	2,335.2900	2.3353	(10.897)	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
2021/07/14	R213	03/02/2022	9.96	Call	Bond Future	3,439.0400	3.4390	3,101.2700	3.1013	(9.822)	0	0	0
2021/07/14	R213	03/02/2022	9.96	Put	Bond Future	2,643.7300	2.6437	2,357.6900	2.3577	(10.820)	0	0	0
2021/07/14	R213	05/05/2022	10.65	Put	Bond Future	2,164.6500	2.1647	1,893.4800	1.8935	(12.527)	0	0	0
2021/07/14	R213	05/05/2022	10.63	Call	Bond Future	5,296.5000	5.2965	4,971.3800	4.9714	(6.138)	0	0	0
2021/07/14	R213	05/05/2022			Bond Future	10.0070	83.9974	10.0173	83.9446	0.104	0.0000	0.0000	0
2021/07/14	R213	05/05/2022	10.64	Call	Bond Future	5,329.5300	5.3295	5,004.9700	5.0050	(6.090)	0	0	0
2021/07/14	R213	05/05/2022	10.64	Put	Bond Future	2,180.0500	2.1800	1,908.3100	1.9083	(12.465)	0	0	0
2021/07/14	R213	05/05/2022	10.65	Call	Bond Future	5,362.6200	5.3626	5,038.6300	5.0386	(6.042)	0	0	0
2021/07/14	R213	05/05/2022	10.63	Put	Bond Future	2,195.5600	2.1956	1,923.2600	1.9233	(12.402)	0	0	0
2021/07/14	R213	04/08/2022	9.89	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	R213	04/08/2022	9.90	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	R213	04/08/2022	9.88	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	R213	04/08/2022			Bond Future	9.8900	86.6177	9.8900	86.6177	0.000	0.0000	0.0000	0
2021/07/14	R213	04/08/2022	9.89	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	R213	04/08/2022	9.90	Call	Bond Future	50.6800	0.0507	50.6800	0.0507	0.000	0	0	0
2021/07/14	R213	04/08/2022	9.88	Put	Bond Future	50.7100	0.0507	50.7100	0.0507	0.000	0	0	0
2021/07/14	R214	05/08/2021	12.03	Put	Bond Future	13.6700	0.0137	8.7600	0.0088	(35.918)	0	0	0
2021/07/14	R214	05/08/2021	12.01	Call	Bond Future	6,966.5800	6.9666	6,907.4800	6.9075	(0.848)	0	0	0
2021/07/14	R214	05/08/2021			Bond Future	10.7168	68.6503	10.7259	68.5965	0.085	0.0000	0.0000	17,880
2021/07/14	R214	05/08/2021	12.02	Call	Bond Future	7,015.0400	7.0150	6,956.1800	6.9562	(0.839)	0	0	0
2021/07/14	R214	05/08/2021	12.02	Put	Bond Future	14.2700	0.0143	9.1200	0.0091	(36.090)	0	0	0
2021/07/14	R214	05/08/2021	12.03	Call	Bond Future	7,063.4600	7.0635	7,004.8400	7.0048	(0.830)	0	0	0
2021/07/14	R214	05/08/2021	12.01	Put	Bond Future	14.8900	0.0149	9.5000	0.0095	(36.199)	0	0	0
2021/07/14	R214	04/11/2021	12.47	Call	Bond Future	8,592.8100	8.5928	8,355.7100	8.3557	(2.759)	0	0	0
2021/07/14	R214	04/11/2021	12.46	Call	Bond Future	8,551.6300	8.5516	8,313.1100	8.3131	(2.789)	0	0	0
2021/07/14	R214	04/11/2021	12.46	Put	Bond Future	478.5300	0.4785	295.3400	0.2953	(38.282)	0	0	0
2021/07/14	R214	04/11/2021			Bond Future	10.8931	66.1107	10.9027	66.0554	0.089	0.0000	0.0000	0
2021/07/14	R214	04/11/2021	12.47	Put	Bond Future	473.4800	0.4735	291.7100	0.2917	(38.390)	0	0	0
2021/07/14	R214	04/11/2021	12.48	Call	Bond Future	8,633.9800	8.6340	8,398.3500	8.3984	(2.729)	0	0	0
2021/07/14	R214	04/11/2021	12.48	Put	Bond Future	468.4900	0.4685	288.1900	0.2882	(38.485)	0	0	0
2021/07/14	R214	03/02/2022	11.40	Put	Bond Future	2,553.9900	2.5540	2,138.0600	2.1381	(16.285)	0	0	0
2021/07/14	R214	03/02/2022	11.41	Call	Bond Future	4,361.5500	4.3615	3,889.2800	3.8893	(10.828)	0	0	0
2021/07/14	R214	03/02/2022	11.39	Put	Bond Future	2,574.1800	2.5742	2,157.7700	2.1578	(16.176)	0	0	0
2021/07/14	R214	03/02/2022			Bond Future	11.0747	66.8711	11.0849	66.8145	0.092	0.0000	0.0000	0
2021/07/14	R214	03/02/2022	11.40	Call	Bond Future	4,328.2700	4.3283	3,855.7100	3.8557	(10.918)	0	0	0
2021/07/14	R214	03/02/2022	11.41	Put	Bond Future	2,533.9600	2.5340	2,118.3200	2.1183	(16.403)	0	0	0
2021/07/14	R214	03/02/2022	11.39	Call	Bond Future	4,295.0800	4.2951	3,822.0400	3.8220	(11.014)	0	0	0
2021/07/14	R214	05/05/2022	11.74	Put	Bond Future	2,754.5800	2.7546	2,298.6400	2.2986	(16.552)	0	0	0
2021/07/14	R214	05/05/2022	11.75	Call	Bond Future	5,349.2400	5.3492	4,836.0500	4.8361	(9.594)	0	0	0
2021/07/14	R214	05/05/2022	11.73	Put	Bond Future	2,772.9000	2.7729	2,316.6100	2.3166	(16.455)	0	0	0
2021/07/14	R214	05/05/2022			Bond Future	11.2533	64.3826	11.2639	64.3249	0.094	0.0000	0.0000	0
2021/07/14	R214	05/05/2022	11.74	Call	Bond Future	5,316.5300	5.3165	4,802.9800	4.8030	(9.659)	0	0	0
2021/07/14	R214	05/05/2022	11.75	Put	Bond Future	2,736.3900	2.7364	2,280.8100	2.2808	(16.649)	0	0	0
2021/07/14	R214	05/05/2022	11.73	Call	Bond Future	5,283.8800	5.2839	4,769.9800	4.7700	(9.726)	0	0	0
2021/07/14	R214	04/08/2022	10.98	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	R214	04/08/2022	10.99	Call	Bond Future	56.3400	0.0563	56.3400	0.0563	0.000	0	0	0
2021/07/14	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	
2021/07/14	R214	04/08/2022	10.98	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2021/07/14	R214	04/08/2022	10.99	Put	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2021/07/14	R214	04/08/2022	10.97	Call	Bond Future		0.0000	0.0000	0.0000	0.000	0	0	0	
2021/07/14	R214	04/08/2022	10.97	Put	Bond Future		56.4200	0.0564	56.4200	0.0564	0.000	0	0	
2021/07/14	R248	05/08/2021	12.51	Put	Bond Future		1.9800	0.0020	3.0100	0.0030	52.020	0	0	
2021/07/14	R248	05/08/2021	12.52	Call	Bond Future	11,714.2000	11.7142	11,684.6200	11.6846	(0.253)	0	0	0	
2021/07/14	R248	05/08/2021	12.50	Put	Bond Future		2.0900	0.0021	3.1000	0.0031	48.325	0	0	
2021/07/14	R248	05/08/2021	11.20	Put	Bond Future		365.7300	0.3657	249.0500	0.2491	(31.903)	0	0	
2021/07/14	R248	05/08/2021	11.20	Call	Bond Future		3,826.2600	3.8263	3,678.9600	3.6790	(3.850)	0	0	
2021/07/14	R248	05/08/2021	10.50	Put	Bond Future		2,387.9100	2.3879	2,206.7600	2.2068	(7.586)	0	0	
2021/07/14	R248	05/08/2021	10.30	Call	Bond Future		348.3000	0.3483	207.5400	0.2075	(40.413)	0	0	
2021/07/14	R248	05/08/2021	10.90	Put	Bond Future		886.4300	0.8864	688.7500	0.6888	(22.301)	0	0	
2021/07/14	R248	05/08/2021	10.90	Call	Bond Future		2,229.8400	2.2298	2,001.5400	2.0015	(10.238)	0	0	
2021/07/14	R248	05/08/2021	10.60	Put	Bond Future		1,908.9400	1.9089	1,705.9600	1.7060	(10.633)	0	0	
2021/07/14	R248	05/08/2021	10.60	Call	Bond Future		1,033.9200	1.0339	800.3200	0.8003	(22.594)	0	0	
2021/07/14	R248	05/08/2021			Bond Future		10.7166	86.6845	10.7208	86.6539	0.038	0.0000	0.0000	171,110
2021/07/14	R248	05/08/2021	12.51	Call	Bond Future		11,657.6600	11.6577	11,628.0700	11.6281	(0.254)	0	0	
2021/07/14	R248	05/08/2021	12.52	Put	Bond Future		1.8800	0.0019	2.9200	0.0029	55.319	0	0	
2021/07/14	R248	05/08/2021	12.50	Call	Bond Future		11,601.0400	11.6010	11,571.4300	11.5714	(0.255)	0	0	
2021/07/14	R248	05/08/2021	10.00	Put	Bond Future		5,712.4000	5.7124	5,709.6100	5.7096	(0.049)	0	0	
2021/07/14	R248	05/08/2021	10.00	Call	Bond Future		71.1800	0.0712	37.7700	0.0378	(46.937)	0	0	
2021/07/14	R248	05/08/2021	10.50	Call	Bond Future		749.8300	0.7498	538.0600	0.5381	(28.242)	0	0	
2021/07/14	R248	05/08/2021	10.30	Put	Bond Future		3,549.3000	3.5493	3,439.1600	3.4392	(3.103)	0	0	
2021/07/14	R248	04/11/2021	12.85	Call	Bond Future		12,593.0900	12.5931	12,455.2200	12.4552	(1.095)	0	0	
2021/07/14	R248	04/11/2021	12.85	Put	Bond Future		346.9800	0.3470	241.4000	0.2414	(30.428)	0	0	
2021/07/14	R248	04/11/2021			Bond Future		10.8923	83.2044	10.8968	83.1721	0.041	0.0000	0.0000	0
2021/07/14	R248	04/11/2021	10.30	Put	Bond Future		5,800.4900	5.8005	5,467.6000	5.4676	(5.739)	0	0	
2021/07/14	R248	04/11/2021	10.30	Call	Bond Future		1,315.8000	1.3158	950.6200	0.9506	(27.753)	0	0	
2021/07/14	R248	04/11/2021	9.60	Put	Bond Future		10,621.6600	10.6217	10,573.8800	10.5739	(0.450)	0	0	
2021/07/14	R248	04/11/2021	9.60	Call	Bond Future		261.0700	0.2611	181.0000	0.1810	(30.670)	0	0	
2021/07/14	R248	04/11/2021	12.84	Call	Bond Future		12,544.1900	12.5442	12,403.7900	12.4038	(1.119)	0	0	
2021/07/14	R248	04/11/2021	12.84	Put	Bond Future		352.1100	0.3521	244.0000	0.2440	(30.703)	0	0	
2021/07/14	R248	04/11/2021	12.83	Call	Bond Future		12,495.2700	12.4953	12,352.3700	12.3524	(1.144)	0	0	
2021/07/14	R248	04/11/2021	12.83	Put	Bond Future		357.3000	0.3573	246.6900	0.2467	(30.957)	0	0	
2021/07/14	R248	03/02/2022	11.48	Call	Bond Future		5,731.4100	5.7314	5,163.1000	5.1631	(9.916)	0	0	
2021/07/14	R248	03/02/2022	11.49	Put	Bond Future		2,943.0800	2.9431	2,408.8500	2.4088	(18.152)	0	0	
2021/07/14	R248	03/02/2022	11.47	Call	Bond Future		5,688.9800	5.6890	5,119.7900	5.1198	(10.005)	0	0	
2021/07/14	R248	03/02/2022			Bond Future		11.0737	84.1614	11.0785	84.1280	0.043	0.0000	0.0000	0
2021/07/14	R248	03/02/2022	11.48	Put	Bond Future		2,966.4900	2.9665	2,431.5800	2.4316	(18.032)	0	0	
2021/07/14	R248	03/02/2022	11.49	Call	Bond Future		5,773.9200	5.7739	5,206.2900	5.2063	(9.831)	0	0	
2021/07/14	R248	03/02/2022	11.47	Put	Bond Future		2,990.0900	2.9901	2,454.3000	2.4543	(17.919)	0	0	
2021/07/14	R248	05/05/2022	11.80	Call	Bond Future		6,860.4800	6.8605	6,244.8300	6.2448	(8.974)	0	0	
2021/07/14	R248	05/05/2022	11.79	Call	Bond Future		6,819.3300	6.8193	6,201.9900	6.2020	(9.053)	0	0	
2021/07/14	R248	05/05/2022	11.79	Put	Bond Future		3,292.0900	3.2921	2,709.0700	2.7091	(17.710)	0	0	
2021/07/14	R248	05/05/2022			Bond Future		11.2520	80.7422	11.2571	80.7079	0.045	0.0000	0.0000	0
2021/07/14	R248	05/05/2022	11.80	Put	Bond Future		3,270.3300	3.2703	2,689.0000	2.6890	(17.776)	0	0	
2021/07/14	R248	05/05/2022	11.81	Call	Bond Future		6,901.6900	6.9017	6,287.7500	6.2877	(8.896)	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
2021/07/14	R248	05/05/2022	11.81	Put	Bond Future	3,248.7100	3.2487	2,669.0900	2.6691	(17.842)	0	0	0
2021/07/14	R248	04/08/2022	10.98	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	R248	04/08/2022	10.98	Put	Bond Future	71.0100	0.0710	71.0100	0.0710	0.000	0	0	0
2021/07/14	R248	04/08/2022	10.99	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	R248	04/08/2022	10.99	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/14	R248	04/08/2022			Bond Future	10.9900	84.7560	10.9900	84.7560	0.000	0.0000	0.0000	0
2021/07/14	R248	04/08/2022	11.00	Call	Bond Future	70.9100	0.0709	70.9100	0.0709	0.000	0	0	0
2021/07/14	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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