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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 02/08/2021 TO 02/08/2021

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
2021/08/02	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	2025	05/08/2021		Bond Future	153.3837	153.3837	153.3799	153.3799	(0.003)	0.0000	0.0000	3,759
2021/08/02	2025	04/11/2021		Bond Future	155.0548	155.0548	155.0500	155.0500	(0.003)	0.0000	0.0000	4,840
2021/08/02	2025	03/02/2022		Bond Future	155.3023	155.3023	155.2969	155.2969	(0.003)	0.0000	0.0000	0
2021/08/02	2025	05/05/2022		Bond Future	157.1753	157.1753	157.1695	157.1695	(0.004)	0.0000	0.0000	0
2021/08/02	2025	04/08/2022		Bond Future	157.5118	157.5118	157.5055	157.5055	(0.004)	0.0000	0.0000	0
2021/08/02	2029	05/08/2021		Bond Future	113.4166	113.4166	113.4958	113.4958	0.070	0.0000	0.0000	2,127
2021/08/02	2029	04/11/2021		Bond Future	113.4828	113.4828	113.5622	113.5622	0.070	0.0000	0.0000	2,964

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/02	2029	03/02/2022			Bond Future	114.8122	114.8122	114.8922	114.8922	0.070	0.0000	0.0000	0
2021/08/02	2029	05/05/2022			Bond Future	115.0079	115.0079	115.0884	115.0884	0.070	0.0000	0.0000	0
2021/08/02	2029	04/08/2022			Bond Future	116.4262	116.4262	116.5076	116.5076	0.070	0.0000	0.0000	0
2021/08/02	2030	05/08/2021	10.42	Call	Bond Future	8,554.4700	8.5545	8,881.0500	8.8811	3.818	0	0	0
2021/08/02	2030	05/08/2021	10.42	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	2030	05/08/2021	10.41	Call	Bond Future	8,504.0200	8.5040	8,830.6000	8.8306	3.840	0	0	0
2021/08/02	2030	05/08/2021	10.41	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	2030	05/08/2021	9.15	Call	Bond Future	1,868.3800	1.8684	2,159.5500	2.1596	15.584	0	0	0
2021/08/02	2030	05/08/2021	9.15	Put	Bond Future	37.3200	0.0373	1.9100	0.0019	(94.882)	0	0	7,500
2021/08/02	2030	05/08/2021	8.50	Put	Bond Future	1,892.5100	1.8925	1,551.8900	1.5519	(17.998)	0	0	0
2021/08/02	2030	05/08/2021	10.15	Call	Bond Future	7,178.9100	7.1789	7,505.4900	7.5055	4.549	0	0	0
2021/08/02	2030	05/08/2021	8.83	Call	Bond Future	477.9700	0.4780	537.0600	0.5371	12.363	0	0	479
2021/08/02	2030	05/08/2021	10.30	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2021/08/02	2030	05/08/2021	8.78	Put	Bond Future	595.6500	0.5956	289.0200	0.2890	(51.478)	0	0	0
2021/08/02	2030	05/08/2021	8.78	Call	Bond Future	342.1400	0.3421	362.0900	0.3621	5.831	0	0	200
2021/08/02	2030	05/08/2021	7.70	Put	Bond Future	6,688.9800	6.6890	6,362.4000	6.3624	(4.882)	0	0	0
2021/08/02	2030	05/08/2021	9.45	Call	Bond Future	3,480.1900	3.4802	3,805.0300	3.8050	9.334	0	0	600
2021/08/02	2030	05/08/2021	12.10	Call	Bond Future	16,512.4100	16.5124	16,838.9900	16.8390	1.978	0	0	0
2021/08/02	2030	05/08/2021	12.10	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	600
2021/08/02	2030	05/08/2021			Bond Future	8.8244	95.3876	8.7672	95.7141	(0.648)	0.0000	0.0000	29,123
2021/08/02	2030	05/08/2021	10.43	Call	Bond Future	8,604.8800	8.6049	8,931.4600	8.9315	3.795	0	0	0
2021/08/02	2030	05/08/2021	10.43	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	2030	05/08/2021	8.50	Call	Bond Future	21.6500	0.0217	7.6100	0.0076	(64.850)	0	0	5,000
2021/08/02	2030	05/08/2021	9.50	Call	Bond Future	3,750.3600	3.7504	4,075.9300	4.0759	8.681	0	0	0
2021/08/02	2030	05/08/2021	9.50	Put	Bond Future	1.0100	0.0010	0.0000	0.0000	(100.000)	0	0	0
2021/08/02	2030	05/08/2021	10.15	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	479
2021/08/02	2030	05/08/2021	9.75	Call	Bond Future	5,088.5600	5.0886	5,415.1000	5.4151	6.417	0	0	0
2021/08/02	2030	05/08/2021	9.75	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	479
2021/08/02	2030	05/08/2021	8.83	Put	Bond Future	446.3100	0.4463	178.8200	0.1788	(59.934)	0	0	0
2021/08/02	2030	05/08/2021	10.30	Call	Bond Future	7,946.5800	7.9466	8,273.1600	8.2732	4.110	0	0	0
2021/08/02	2030	05/08/2021	7.70	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	200
2021/08/02	2030	05/08/2021	8.95	Put	Bond Future	199.0700	0.1991	43.3800	0.0434	(78.209)	0	0	0
2021/08/02	2030	05/08/2021	8.95	Call	Bond Future	910.6800	0.9107	1,081.5700	1.0816	18.765	0	0	600
2021/08/02	2030	05/08/2021	9.45	Put	Bond Future	1.7500	0.0018	0.0100	0.0000	(99.429)	0	0	0
2021/08/02	2030	04/11/2021	9.30	Put	Bond Future	1,224.1600	1.2242	1,081.8700	1.0819	(11.623)	0	0	0
2021/08/02	2030	04/11/2021	9.35	Call	Bond Future	2,994.0700	2.9941	3,188.3900	3.1884	6.490	0	0	0
2021/08/02	2030	04/11/2021	9.35	Put	Bond Future	1,134.3000	1.1343	999.1100	0.9991	(11.918)	0	0	9,100
2021/08/02	2030	04/11/2021	11.26	Call	Bond Future	11,466.2900	11.4663	11,786.9900	11.7870	2.797	0	0	0
2021/08/02	2030	04/11/2021	9.20	Call	Bond Future	2,473.5100	2.4735	2,646.0100	2.6460	6.974	0	0	29
2021/08/02	2030	04/11/2021	8.27	Put	Bond Future	4,620.5800	4.6206	4,335.4900	4.3355	(6.170)	0	0	0
2021/08/02	2030	04/11/2021	8.27	Call	Bond Future	436.7100	0.4367	481.1300	0.4811	10.172	0	0	300
2021/08/02	2030	04/11/2021	8.77	Put	Bond Future	2,603.7400	2.6037	2,381.3600	2.3814	(8.541)	0	0	0
2021/08/02	2030	04/11/2021	11.44	Put	Bond Future	23.9600	0.0240	18.0400	0.0180	(24.708)	0	0	300
2021/08/02	2030	04/11/2021	10.60	Call	Bond Future	8,417.1800	8.4172	8,719.4100	8.7194	3.591	0	0	0
2021/08/02	2030	04/11/2021	10.60	Put	Bond Future	143.7500	0.1438	116.4700	0.1165	(18.977)	0	0	0
2021/08/02	2030	04/11/2021	10.59	Put	Bond Future	146.2800	0.1463	118.6000	0.1186	(18.923)	0	0	0
2021/08/02	2030	04/11/2021			Bond Future	9.0083	96.4033	8.9486	96.7328	(0.662)	0.0000	0.0000	97,513

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/02	2030	04/11/2021	8.75	Put	Bond Future	2,671.4800	2.6715	2,446.1700	2.4462	(8.434)	0	0	0
2021/08/02	2030	04/11/2021	8.75	Call	Bond Future	1,234.1500	1.2342	1,338.3500	1.3384	8.443	0	0	3,250
2021/08/02	2030	04/11/2021	9.30	Call	Bond Future	2,814.7800	2.8148	3,002.0000	3.0020	6.651	0	0	0
2021/08/02	2030	04/11/2021	11.26	Put	Bond Future	37.9900	0.0380	29.1800	0.0292	(23.190)	0	0	29
2021/08/02	2030	04/11/2021	9.90	Put	Bond Future	473.6200	0.4736	402.1600	0.4022	(15.088)	0	0	0
2021/08/02	2030	04/11/2021	9.90	Call	Bond Future	5,228.8000	5.2288	5,486.8500	5.4868	4.935	0	0	29
2021/08/02	2030	04/11/2021	9.20	Put	Bond Future	1,424.2100	1.4242	1,267.2000	1.2672	(11.024)	0	0	0
2021/08/02	2030	04/11/2021	8.77	Call	Bond Future	1,278.7100	1.2787	1,385.8400	1.3858	8.378	0	0	300
2021/08/02	2030	04/11/2021	11.44	Call	Bond Future	12,286.4700	12.2865	12,610.0600	12.6101	2.634	0	0	0
2021/08/02	2030	04/11/2021	10.61	Call	Bond Future	8,463.6500	8.4637	8,766.2700	8.7663	3.576	0	0	0
2021/08/02	2030	04/11/2021	10.61	Put	Bond Future	141.2600	0.1413	114.3700	0.1144	(19.036)	0	0	0
2021/08/02	2030	04/11/2021	10.59	Call	Bond Future	8,370.7200	8.3707	8,672.5500	8.6725	3.606	0	0	0
2021/08/02	2030	03/02/2022	8.85	Put	Bond Future	3,510.1400	3.5101	3,292.3600	3.2924	(6.204)	0	0	0
2021/08/02	2030	03/02/2022	8.85	Call	Bond Future	1,633.2500	1.6332	1,748.4500	1.7484	7.053	0	0	1,000
2021/08/02	2030	03/02/2022	9.35	Call	Bond Future	2,929.6800	2.9297	3,101.2600	3.1013	5.857	0	0	0
2021/08/02	2030	03/02/2022	9.35	Put	Bond Future	2,124.0300	2.1240	1,962.6300	1.9626	(7.599)	0	0	101
2021/08/02	2030	03/02/2022	8.39	Put	Bond Future	5,242.3300	5.2423	4,977.1600	4.9772	(5.058)	0	0	0
2021/08/02	2030	03/02/2022	8.39	Call	Bond Future	809.4300	0.8094	877.2400	0.8772	8.378	0	0	101
2021/08/02	2030	03/02/2022	9.45	Call	Bond Future	3,237.2400	3.2372	3,419.8100	3.4198	5.640	0	0	0
2021/08/02	2030	03/02/2022	9.45	Put	Bond Future	1,906.7000	1.9067	1,756.2900	1.7563	(7.888)	0	0	0
2021/08/02	2030	03/02/2022			Bond Future	9.1979	93.5050	9.1355	93.8379	(0.678)	0.0000	0.0000	0
2021/08/02	2030	03/02/2022	9.60	Put	Bond Future	1,620.3900	1.6204	1,485.7700	1.4858	(8.308)	0	0	0
2021/08/02	2030	03/02/2022	9.60	Call	Bond Future	3,731.1300	3.7311	3,929.4900	3.9295	5.316	0	0	1,000
2021/08/02	2030	03/02/2022	10.85	Call	Bond Future	8,705.0700	8.7051	8,991.7300	8.9917	3.293	0	0	0
2021/08/02	2030	03/02/2022	10.85	Put	Bond Future	411.7800	0.4118	365.4600	0.3655	(11.249)	0	0	1,000
2021/08/02	2030	03/02/2022	9.78	Call	Bond Future	4,366.2600	4.3663	4,582.2600	4.5823	4.947	0	0	0
2021/08/02	2030	03/02/2022	9.78	Put	Bond Future	1,330.4200	1.3304	1,213.4400	1.2134	(8.793)	0	0	101
2021/08/02	2030	03/02/2022	9.44	Call	Bond Future	3,205.9300	3.2059	3,387.4100	3.3874	5.661	0	0	0
2021/08/02	2030	03/02/2022	9.44	Put	Bond Future	1,927.7100	1.9277	1,776.2100	1.7762	(7.859)	0	0	0
2021/08/02	2030	03/02/2022	9.43	Call	Bond Future	3,174.5100	3.1745	3,354.9000	3.3549	5.682	0	0	0
2021/08/02	2030	03/02/2022	9.43	Put	Bond Future	1,948.6400	1.9486	1,796.0500	1.7960	(7.831)	0	0	0
2021/08/02	2030	05/05/2022	8.89	Put	Bond Future	4,360.9500	4.3610	4,136.7900	4.1368	(5.140)	0	0	0
2021/08/02	2030	05/05/2022	8.47	Call	Bond Future	989.7200	0.9897	1,065.0300	1.0650	7.609	0	0	1,073
2021/08/02	2030	05/05/2022	8.14	Put	Bond Future	7,398.9500	7.3989	7,114.3100	7.1143	(3.847)	0	0	0
2021/08/02	2030	05/05/2022	8.14	Call	Bond Future	633.8100	0.6338	685.8900	0.6859	8.217	0	0	1,800
2021/08/02	2030	05/05/2022	9.95	Call	Bond Future	4,566.8900	4.5669	4,777.5600	4.7776	4.613	0	0	0
2021/08/02	2030	05/05/2022	10.21	Call	Bond Future	5,480.8300	5.4808	5,711.3100	5.7113	4.205	0	0	0
2021/08/02	2030	05/05/2022	10.21	Put	Bond Future	1,415.1600	1.4152	1,308.9200	1.3089	(7.507)	0	0	0
2021/08/02	2030	05/05/2022			Bond Future	9.3969	94.6115	9.3316	94.9482	(0.695)	0.0000	0.0000	0
2021/08/02	2030	05/05/2022	8.89	Call	Bond Future	1,705.1200	1.7051	1,817.6800	1.8177	6.601	0	0	1,800
2021/08/02	2030	05/05/2022	11.04	Call	Bond Future	8,674.3200	8.6743	8,951.3900	8.9514	3.194	0	0	0
2021/08/02	2030	05/05/2022	11.04	Put	Bond Future	691.3700	0.6914	631.7200	0.6317	(8.628)	0	0	1,800
2021/08/02	2030	05/05/2022	9.35	Call	Bond Future	2,771.8000	2.7718	2,928.3300	2.9283	5.647	0	0	0
2021/08/02	2030	05/05/2022	9.35	Put	Bond Future	3,013.6700	3.0137	2,833.4800	2.8335	(5.979)	0	0	1,073
2021/08/02	2030	05/05/2022	8.47	Put	Bond Future	5,919.6400	5.9196	5,658.2300	5.6582	(4.416)	0	0	0
2021/08/02	2030	05/05/2022	9.95	Put	Bond Future	1,776.0400	1.7760	1,649.9900	1.6500	(7.097)	0	0	1,073
2021/08/02	2030	05/05/2022	10.20	Call	Bond Future	5,444.5600	5.4446	5,674.3200	5.6743	4.220	0	0	0
2021/08/02	2030	05/05/2022	10.20	Put	Bond Future	1,427.4900	1.4275	1,320.5300	1.3205	(7.493)	0	0	0

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2021/08/02	2030	05/05/2022	10.19	Call	Bond Future	5,408.3500	5.4084	5,637.4100	5.6374	4.235	0	0	0
2021/08/02	2030	05/05/2022	10.19	Put	Bond Future	1,439.9100	1.4399	1,332.2500	1.3322	(7.477)	0	0	0
2021/08/02	2030	04/08/2022	9.56	Call	Bond Future	3,015.6500	3.0156	3,177.5300	3.1775	5.368	0	0	0
2021/08/02	2030	04/08/2022	9.56	Put	Bond Future	3,279.7100	3.2797	3,100.7100	3.1007	(5.458)	0	0	0
2021/08/02	2030	04/08/2022			Bond Future	9.6131	91.7046	9.5446	92.0455	(0.713)	0.0000	0.0000	0
2021/08/02	2030	04/08/2022	9.55	Call	Bond Future	2,990.4800	2.9905	3,151.5000	3.1515	5.384	0	0	0
2021/08/02	2030	04/08/2022	9.55	Put	Bond Future	3,304.3500	3.3044	3,124.4900	3.1245	(5.443)	0	0	0
2021/08/02	2030	04/08/2022	9.54	Call	Bond Future	2,965.4300	2.9654	3,125.5900	3.1256	5.401	0	0	0
2021/08/02	2030	04/08/2022	9.54	Put	Bond Future	3,329.1400	3.3291	3,148.4200	3.1484	(5.428)	0	0	0
2021/08/02	2032	05/08/2021	11.37	Call	Bond Future	10,319.6700	10.3197	10,769.7600	10.7698	4.361	0	0	0
2021/08/02	2032	05/08/2021	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	2032	05/08/2021			Bond Future	9.5653	94.3178	9.4929	94.7679	(0.757)	0.0000	0.0000	10,094
2021/08/02	2032	05/08/2021	11.36	Call	Bond Future	10,266.9800	10.2670	10,717.0700	10.7171	4.384	0	0	0
2021/08/02	2032	05/08/2021	11.36	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	2032	05/08/2021	11.35	Call	Bond Future	10,214.2400	10.2142	10,664.3300	10.6643	4.406	0	0	0
2021/08/02	2032	05/08/2021	11.35	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	2032	04/11/2021	9.83	Call	Bond Future	2,308.5400	2.3085	2,531.4500	2.5315	9.656	0	0	700
2021/08/02	2032	04/11/2021	11.70	Call	Bond Future	10,831.1800	10.8312	11,262.4800	11.2625	3.982	0	0	0
2021/08/02	2032	04/11/2021	11.71	Put	Bond Future	99.2800	0.0993	76.5600	0.0766	(22.885)	0	0	0
2021/08/02	2032	04/11/2021	11.69	Call	Bond Future	10,782.1400	10.7821	11,213.1200	11.2131	3.997	0	0	0
2021/08/02	2032	04/11/2021			Bond Future	9.7582	91.1777	9.6829	91.6320	(0.771)	0.0000	0.0000	123,210
2021/08/02	2032	04/11/2021	9.33	Put	Bond Future	3,588.9300	3.5889	3,254.5900	3.2546	(9.316)	0	0	0
2021/08/02	2032	04/11/2021	9.33	Call	Bond Future	963.5200	0.9635	1,083.5200	1.0835	12.454	0	0	700
2021/08/02	2032	04/11/2021	9.83	Put	Bond Future	1,877.8600	1.8779	1,646.4300	1.6464	(12.324)	0	0	0
2021/08/02	2032	04/11/2021	12.81	Call	Bond Future	16,098.5900	16.0986	16,550.8400	16.5508	2.809	0	0	0
2021/08/02	2032	04/11/2021	12.81	Put	Bond Future	6.5200	0.0065	4.4300	0.0044	(32.055)	0	0	700
2021/08/02	2032	04/11/2021	11.70	Put	Bond Future	100.9100	0.1009	77.8700	0.0779	(22.832)	0	0	0
2021/08/02	2032	04/11/2021	11.71	Call	Bond Future	10,880.2000	10.8802	11,311.8200	11.3118	3.967	0	0	0
2021/08/02	2032	04/11/2021	11.69	Put	Bond Future	102.5600	0.1026	79.2000	0.0792	(22.777)	0	0	0
2021/08/02	2032	03/02/2022	11.13	Call	Bond Future	7,338.1200	7.3381	7,701.1700	7.7012	4.947	0	0	0
2021/08/02	2032	03/02/2022	11.13	Put	Bond Future	812.4000	0.8124	716.2200	0.7162	(11.839)	0	0	210
2021/08/02	2032	03/02/2022	10.53	Call	Bond Future	4,794.3200	4.7943	5,096.3800	5.0964	6.300	0	0	0
2021/08/02	2032	03/02/2022	10.53	Put	Bond Future	1,514.0400	1.5140	1,356.8700	1.3569	(10.381)	0	0	210
2021/08/02	2032	03/02/2022	10.35	Put	Bond Future	1,829.3600	1.8294	1,648.7700	1.6488	(9.872)	0	0	400
2021/08/02	2032	03/02/2022	9.58	Put	Bond Future	3,958.3700	3.9584	3,661.3100	3.6613	(7.505)	0	0	0
2021/08/02	2032	03/02/2022	9.58	Call	Bond Future	1,740.8200	1.7408	1,902.9900	1.9030	9.316	0	0	400
2021/08/02	2032	03/02/2022	10.66	Call	Bond Future	5,321.6800	5.3217	5,639.0800	5.6391	5.964	0	0	0
2021/08/02	2032	03/02/2022	10.66	Put	Bond Future	1,323.8400	1.3238	1,182.0100	1.1820	(10.714)	0	0	97
2021/08/02	2032	03/02/2022	10.45	Put	Bond Future	1,646.5600	1.6466	1,479.2700	1.4793	(10.160)	0	0	198
2021/08/02	2032	03/02/2022	9.81	Call	Bond Future	2,343.2600	2.3433	2,541.3400	2.5413	8.453	0	0	0
2021/08/02	2032	03/02/2022	9.81	Put	Bond Future	3,187.5900	3.1876	2,926.4400	2.9264	(8.193)	0	0	198
2021/08/02	2032	03/02/2022	8.91	Put	Bond Future	6,931.9800	6.9320	6,541.7500	6.5417	(5.629)	0	0	0
2021/08/02	2032	03/02/2022	10.43	Call	Bond Future	4,404.6200	4.4046	4,693.9500	4.6939	6.569	0	0	0
2021/08/02	2032	03/02/2022	10.43	Put	Bond Future	1,681.8500	1.6819	1,511.9500	1.5119	(10.102)	0	0	0
2021/08/02	2032	03/02/2022	10.42	Call	Bond Future	4,366.2600	4.3663	4,654.2800	4.6543	6.596	0	0	0
2021/08/02	2032	03/02/2022	10.42	Put	Bond Future	1,699.5100	1.6995	1,528.3000	1.5283	(10.074)	0	0	0
2021/08/02	2032	03/02/2022			Bond Future	9.9538	92.2241	9.8753	92.6834	(0.788)	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
2021/08/02	2032	03/02/2022	9.62	Put	Bond Future	3,815.6300	3.8156	3,524.7900	3.5248	(7.622)	0	0	0
2021/08/02	2032	03/02/2022	9.62	Call	Bond Future	1,838.8900	1.8389	2,007.2800	2.0073	9.157	0	0	210
2021/08/02	2032	03/02/2022	10.95	Call	Bond Future	6,548.7300	6.5487	6,896.0900	6.8961	5.304	0	0	0
2021/08/02	2032	03/02/2022	10.95	Put	Bond Future	979.0200	0.9790	867.1500	0.8672	(11.427)	0	0	400
2021/08/02	2032	03/02/2022	10.35	Call	Bond Future	4,102.6200	4.1026	4,381.2600	4.3813	6.792	0	0	0
2021/08/02	2032	03/02/2022	10.14	Call	Bond Future	3,359.9100	3.3599	3,608.5500	3.6086	7.400	0	0	0
2021/08/02	2032	03/02/2022	10.14	Put	Bond Future	2,281.6200	2.2816	2,071.0300	2.0710	(9.230)	0	0	97
2021/08/02	2032	03/02/2022	9.14	Put	Bond Future	5,774.8000	5.7748	5,412.6200	5.4126	(6.272)	0	0	0
2021/08/02	2032	03/02/2022	9.14	Call	Bond Future	851.6400	0.8516	948.6900	0.9487	11.396	0	0	97
2021/08/02	2032	03/02/2022	10.45	Call	Bond Future	4,481.2200	4.4812	4,773.1600	4.7732	6.515	0	0	0
2021/08/02	2032	03/02/2022	8.91	Call	Bond Future	552.2200	0.5522	621.2200	0.6212	12.495	0	0	198
2021/08/02	2032	03/02/2022	10.44	Call	Bond Future	4,442.8600	4.4429	4,733.5000	4.7335	6.542	0	0	0
2021/08/02	2032	03/02/2022	10.44	Put	Bond Future	1,664.1200	1.6641	1,495.5300	1.4955	(10.131)	0	0	0
2021/08/02	2032	05/05/2022	11.03	Call	Bond Future	6,322.9000	6.3229	6,649.6700	6.6497	5.168	0	0	0
2021/08/02	2032	05/05/2022	11.03	Put	Bond Future	1,548.1900	1.5482	1,410.5100	1.4105	(8.893)	0	0	0
2021/08/02	2032	05/05/2022	11.02	Put	Bond Future	1,561.2100	1.5612	1,422.6200	1.4226	(8.877)	0	0	0
2021/08/02	2032	05/05/2022			Bond Future	10.1548	89.1688	10.0730	89.6333	(0.805)	0.0000	0.0000	0
2021/08/02	2032	05/05/2022	11.04	Call	Bond Future	6,362.5100	6.3625	6,690.1900	6.6902	5.150	0	0	0
2021/08/02	2032	05/05/2022	11.04	Put	Bond Future	1,535.2800	1.5353	1,398.5100	1.3985	(8.908)	0	0	0
2021/08/02	2032	05/05/2022	11.02	Call	Bond Future	6,283.3500	6.2834	6,609.2100	6.6092	5.186	0	0	0
2021/08/02	2032	04/08/2022	10.21	Put	Bond Future	4,033.1500	4.0331	3,779.7900	3.7798	(6.282)	0	0	0
2021/08/02	2032	04/08/2022	10.22	Call	Bond Future	3,199.2000	3.1992	3,417.1200	3.4171	6.812	0	0	0
2021/08/02	2032	04/08/2022	10.20	Put	Bond Future	4,062.0800	4.0621	3,807.5600	3.8076	(6.266)	0	0	0
2021/08/02	2032	04/08/2022			Bond Future	10.3658	90.1987	10.2805	90.6689	(0.823)	0.0000	0.0000	0
2021/08/02	2032	04/08/2022	10.21	Call	Bond Future	3,172.3700	3.1724	3,389.1400	3.3891	6.833	0	0	0
2021/08/02	2032	04/08/2022	10.22	Put	Bond Future	4,004.3900	4.0044	3,752.1800	3.7522	(6.298)	0	0	0
2021/08/02	2032	04/08/2022	10.20	Call	Bond Future	3,145.6700	3.1457	3,361.2800	3.3613	6.854	0	0	0
2021/08/02	2033	05/08/2021			Bond Future	107.2763	107.2763	107.0644	107.0644	(0.197)	0.0000	0.0000	2,137
2021/08/02	2033	04/11/2021			Bond Future	107.1971	107.1971	106.9823	106.9823	(0.200)	0.0000	0.0000	8,979
2021/08/02	2033	03/02/2022			Bond Future	108.4527	108.4527	108.2351	108.2351	(0.201)	0.0000	0.0000	0
2021/08/02	2033	05/05/2022			Bond Future	108.4925	108.4925	108.2719	108.2719	(0.203)	0.0000	0.0000	0
2021/08/02	2033	04/08/2022			Bond Future	109.8304	109.8304	109.6070	109.6070	(0.203)	0.0000	0.0000	0
2021/08/02	2037	05/08/2021	12.27	Call	Bond Future	11,398.2700	11.3983	11,856.1100	11.8561	4.017	0	0	0
2021/08/02	2037	05/08/2021	12.27	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	2037	05/08/2021	12.28	Call	Bond Future	11,452.8500	11.4529	11,910.6900	11.9107	3.998	0	0	0
2021/08/02	2037	05/08/2021	12.26	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	2037	05/08/2021			Bond Future	10.3995	85.7888	10.3323	86.2466	(0.647)	0.0000	0.0000	52,679
2021/08/02	2037	05/08/2021	12.28	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	2037	05/08/2021	12.26	Call	Bond Future	11,343.6200	11.3436	11,801.4600	11.8015	4.036	0	0	0
2021/08/02	2037	04/11/2021	12.30	Call	Bond Future	10,442.1600	10.4422	10,870.2900	10.8703	4.100	0	0	0
2021/08/02	2037	04/11/2021	12.30	Put	Bond Future	165.6800	0.1657	131.6200	0.1316	(20.558)	0	0	600
2021/08/02	2037	04/11/2021	11.49	Put	Bond Future	577.8000	0.5778	482.1300	0.4821	(16.558)	0	0	0
2021/08/02	2037	04/11/2021	11.49	Call	Bond Future	6,250.1200	6.2501	6,616.6400	6.6166	5.864	0	0	600
2021/08/02	2037	04/11/2021	12.82	Put	Bond Future	71.6000	0.0716	55.0900	0.0551	(23.059)	0	0	0
2021/08/02	2037	04/11/2021	12.83	Call	Bond Future	13,139.6800	13.1397	13,585.6600	13.5857	3.394	0	0	0
2021/08/02	2037	04/11/2021			Bond Future	10.5853	86.7023	10.5156	87.1644	(0.659)	0.0000	0.0000	126,409

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/02	2037	04/11/2021	12.82	Call	Bond Future	13,090.0300	13.0900	13,535.7100	13.5357	3.405	0	0	0
2021/08/02	2037	04/11/2021	12.83	Put	Bond Future	70.0600	0.0701	53.8500	0.0538	(23.137)	0	0	0
2021/08/02	2037	04/11/2021	12.81	Call	Bond Future	13,040.3700	13.0404	13,485.7400	13.4857	3.415	0	0	0
2021/08/02	2037	04/11/2021	12.81	Put	Bond Future	73.1800	0.0732	56.3600	0.0564	(22.984)	0	0	0
2021/08/02	2037	03/02/2022	11.46	Call	Bond Future	5,766.4200	5.7664	6,083.6000	6.0836	5.500	0	0	0
2021/08/02	2037	03/02/2022	11.47	Put	Bond Future	1,529.3300	1.5293	1,380.4100	1.3804	(9.738)	0	0	0
2021/08/02	2037	03/02/2022	11.45	Call	Bond Future	5,722.3100	5.7223	6,038.3400	6.0383	5.523	0	0	0
2021/08/02	2037	03/02/2022			Bond Future	10.7768	83.4425	10.7043	83.9097	(0.672)	0.0000	0.0000	0
2021/08/02	2037	03/02/2022	11.46	Put	Bond Future	1,544.5200	1.5445	1,394.4700	1.3945	(9.715)	0	0	0
2021/08/02	2037	03/02/2022	11.47	Call	Bond Future	5,810.6200	5.8106	6,128.9300	6.1289	5.478	0	0	0
2021/08/02	2037	03/02/2022	11.45	Put	Bond Future	1,559.8700	1.5599	1,408.6700	1.4087	(9.693)	0	0	0
2021/08/02	2037	05/05/2022	11.84	Put	Bond Future	1,794.5100	1.7945	1,650.4500	1.6504	(8.028)	0	0	0
2021/08/02	2037	05/05/2022	11.82	Call	Bond Future	6,870.6800	6.8707	7,197.3100	7.1973	4.754	0	0	0
2021/08/02	2037	05/05/2022	11.83	Call	Bond Future	6,913.0700	6.9131	7,240.6100	7.2406	4.738	0	0	0
2021/08/02	2037	05/05/2022			Bond Future	10.9735	84.4302	10.8982	84.9027	(0.686)	0.0000	0.0000	0
2021/08/02	2037	05/05/2022	11.84	Call	Bond Future	6,955.2800	6.9553	7,283.7300	7.2837	4.722	0	0	0
2021/08/02	2037	05/05/2022	11.82	Put	Bond Future	1,823.4900	1.8235	1,677.6100	1.6776	(8.000)	0	0	0
2021/08/02	2037	05/05/2022	11.83	Put	Bond Future	1,809.0600	1.8091	1,664.0900	1.6641	(8.014)	0	0	0
2021/08/02	2037	04/08/2022	10.91	Put	Bond Future	4,927.1400	4.9271	4,656.2200	4.6562	(5.499)	0	0	0
2021/08/02	2037	04/08/2022	10.89	Call	Bond Future	3,184.1900	3.1842	3,389.1600	3.3892	6.437	0	0	0
2021/08/02	2037	04/08/2022	10.89	Put	Bond Future	4,996.2500	4.9963	4,722.9800	4.7230	(5.470)	0	0	0
2021/08/02	2037	04/08/2022	10.90	Call	Bond Future	3,212.2300	3.2122	3,418.3800	3.4184	6.418	0	0	0
2021/08/02	2037	04/08/2022			Bond Future	11.1836	81.1487	11.1052	81.6269	(0.701)	0.0000	0.0000	0
2021/08/02	2037	04/08/2022	10.91	Call	Bond Future	3,240.4000	3.2404	3,447.7200	3.4477	6.398	0	0	0
2021/08/02	2037	04/08/2022	10.90	Put	Bond Future	4,961.5900	4.9616	4,689.5000	4.6895	(5.484)	0	0	0
2021/08/02	2038	05/08/2021			Bond Future	117.8204	117.8204	118.2878	118.2878	0.397	0.0000	0.0000	6,475
2021/08/02	2038	04/11/2021			Bond Future	119.1041	119.1041	119.5757	119.5757	0.396	0.0000	0.0000	7,564
2021/08/02	2038	03/02/2022			Bond Future	118.7345	118.7345	119.2112	119.2112	0.402	0.0000	0.0000	0
2021/08/02	2038	05/05/2022			Bond Future	120.1666	120.1666	120.6489	120.6489	0.401	0.0000	0.0000	0
2021/08/02	2038	04/08/2022			Bond Future	119.8467	119.8467	120.3344	120.3344	0.407	0.0000	0.0000	0
2021/08/02	2040	05/08/2021	12.48	Call	Bond Future	12,455.4500	12.4555	12,909.1000	12.9091	3.642	0	0	0
2021/08/02	2040	05/08/2021	12.49	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	2040	05/08/2021	12.47	Call	Bond Future	12,398.6200	12.3986	12,852.2700	12.8523	3.659	0	0	0
2021/08/02	2040	05/08/2021	11.05	Put	Bond Future	15.5700	0.0156	0.2700	0.0003	(98.266)	0	0	0
2021/08/02	2040	05/08/2021	11.05	Call	Bond Future	3,573.3100	3.5733	4,011.6600	4.0117	12.267	0	0	900
2021/08/02	2040	05/08/2021			Bond Future	10.5442	87.8127	10.4820	88.2663	(0.590)	0.0000	0.0000	30,891
2021/08/02	2040	05/08/2021	12.48	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	2040	05/08/2021	12.49	Call	Bond Future	12,512.2100	12.5122	12,965.8600	12.9659	3.626	0	0	0
2021/08/02	2040	05/08/2021	12.47	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	2040	05/08/2021	11.55	Put	Bond Future	0.0900	0.0001	0.0000	0.0000	(100.000)	0	0	0
2021/08/02	2040	05/08/2021	11.55	Call	Bond Future	6,853.8500	6.8538	7,307.4100	7.3074	6.618	0	0	900
2021/08/02	2040	05/08/2021	14.80	Call	Bond Future	23,937.2600	23.9373	24,390.9100	24.3909	1.895	0	0	0
2021/08/02	2040	05/08/2021	14.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2021/08/02	2040	04/11/2021	12.90	Call	Bond Future	13,539.5300	13.5395	13,977.8900	13.9779	3.238	0	0	0
2021/08/02	2040	04/11/2021	12.90	Put	Bond Future	91.8600	0.0919	72.1700	0.0722	(21.435)	0	0	0
2021/08/02	2040	04/11/2021	12.89	Call	Bond Future	13,487.5600	13.4876	13,925.5700	13.9256	3.248	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/02	2040	04/11/2021	12.89	Put	Bond Future	93.8000	0.0938	73.7600	0.0738	(21.365)	0	0	0
2021/08/02	2040	04/11/2021			Bond Future	10.7257	88.7477	10.6613	89.2057	(0.601)	0.0000	0.0000	83,747
2021/08/02	2040	04/11/2021	12.91	Call	Bond Future	13,591.4700	13.5915	14,030.1700	14.0302	3.228	0	0	0
2021/08/02	2040	04/11/2021	12.91	Put	Bond Future	89.9600	0.0900	70.6100	0.0706	(21.510)	0	0	0
2021/08/02	2040	03/02/2022	11.58	Put	Bond Future	1,628.5700	1.6286	1,478.0100	1.4780	(9.245)	0	0	0
2021/08/02	2040	03/02/2022	11.59	Call	Bond Future	6,078.3700	6.0784	6,391.9200	6.3919	5.158	0	0	0
2021/08/02	2040	03/02/2022	11.57	Put	Bond Future	1,644.9500	1.6450	1,493.2300	1.4932	(9.223)	0	0	0
2021/08/02	2040	03/02/2022			Bond Future	10.9128	85.2611	10.8458	85.7241	(0.614)	0.0000	0.0000	0
2021/08/02	2040	03/02/2022	11.58	Call	Bond Future	6,031.5800	6.0316	6,343.9800	6.3440	5.179	0	0	0
2021/08/02	2040	03/02/2022	11.59	Put	Bond Future	1,612.1500	1.6122	1,462.7400	1.4627	(9.268)	0	0	0
2021/08/02	2040	03/02/2022	11.57	Call	Bond Future	5,984.6700	5.9847	6,295.9100	6.2959	5.201	0	0	0
2021/08/02	2040	05/05/2022	10.57	Put	Bond Future	5,903.5500	5.9036	5,592.7300	5.5927	(5.265)	0	0	0
2021/08/02	2040	05/05/2022	10.57	Call	Bond Future	2,202.1500	2.2022	2,359.5800	2.3596	7.149	0	0	1,200
2021/08/02	2040	05/05/2022	13.04	Call	Bond Future	12,354.7200	12.3547	12,750.2200	12.7502	3.201	0	0	0
2021/08/02	2040	05/05/2022	13.04	Put	Bond Future	829.3500	0.8294	756.6000	0.7566	(8.772)	0	0	1,200
2021/08/02	2040	05/05/2022	11.91	Put	Bond Future	1,957.1200	1.9571	1,808.9900	1.8090	(7.569)	0	0	0
2021/08/02	2040	05/05/2022	11.92	Call	Bond Future	7,133.6000	7.1336	7,454.6500	7.4547	4.501	0	0	0
2021/08/02	2040	05/05/2022	11.92	Put	Bond Future	1,941.5100	1.9415	1,794.3100	1.7943	(7.582)	0	0	0
2021/08/02	2040	05/05/2022			Bond Future	11.1044	86.2704	11.0348	86.7386	(0.627)	0.0000	0.0000	0
2021/08/02	2040	05/05/2022	9.82	Put	Bond Future	10,129.0700	10.1291	9,731.9800	9.7320	(3.920)	0	0	0
2021/08/02	2040	05/05/2022	9.82	Call	Bond Future	788.7500	0.7888	859.9100	0.8599	9.022	0	0	1,200
2021/08/02	2040	05/05/2022	11.91	Call	Bond Future	7,088.6800	7.0887	7,408.8000	7.4088	4.516	0	0	0
2021/08/02	2040	05/05/2022	11.90	Call	Bond Future	7,043.8100	7.0438	7,363.0100	7.3630	4.532	0	0	0
2021/08/02	2040	05/05/2022	11.90	Put	Bond Future	1,972.8600	1.9729	1,823.8100	1.8238	(7.555)	0	0	0
2021/08/02	2040	04/08/2022	11.05	Call	Bond Future	3,520.4400	3.5204	3,726.5300	3.7265	5.854	0	0	0
2021/08/02	2040	04/08/2022	11.05	Put	Bond Future	5,230.8800	5.2309	4,963.0700	4.9631	(5.120)	0	0	0
2021/08/02	2040	04/08/2022			Bond Future	11.3088	82.7594	11.2363	83.2333	(0.642)	0.0000	0.0000	0
2021/08/02	2040	04/08/2022	11.04	Call	Bond Future	3,490.2000	3.4902	3,695.1200	3.6951	5.871	0	0	0
2021/08/02	2040	04/08/2022	11.04	Put	Bond Future	5,267.8300	5.2678	4,998.8500	4.9988	(5.106)	0	0	0
2021/08/02	2040	04/08/2022	11.03	Call	Bond Future	3,460.4100	3.4604	3,664.1700	3.6642	5.888	0	0	0
2021/08/02	2040	04/08/2022	11.03	Put	Bond Future	5,305.3200	5.3053	5,035.1800	5.0352	(5.092)	0	0	0
2021/08/02	2044	05/08/2021	12.60	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	2044	05/08/2021	12.61	Call	Bond Future	12,885.1000	12.8851	13,420.4000	13.4204	4.154	0	0	0
2021/08/02	2044	05/08/2021	12.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	2044	05/08/2021			Bond Future	10.6036	84.4899	10.5314	85.0252	(0.680)	0.0000	0.0000	26,994
2021/08/02	2044	05/08/2021	12.60	Call	Bond Future	12,829.4100	12.8294	13,364.7100	13.3647	4.172	0	0	0
2021/08/02	2044	05/08/2021	12.59	Call	Bond Future	12,773.6400	12.7736	13,308.9400	13.3089	4.191	0	0	0
2021/08/02	2044	05/08/2021	12.59	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	2044	04/11/2021	12.91	Call	Bond Future	13,350.9600	13.3510	13,867.6100	13.8676	3.870	0	0	0
2021/08/02	2044	04/11/2021	12.91	Put	Bond Future	103.9800	0.1040	80.1000	0.0801	(22.966)	0	0	0
2021/08/02	2044	04/11/2021			Bond Future	10.7769	85.3895	10.7022	85.9300	(0.694)	0.0000	0.0000	52,707
2021/08/02	2044	04/11/2021	12.90	Call	Bond Future	13,299.6100	13.2996	13,815.8500	13.8159	3.882	0	0	0
2021/08/02	2044	04/11/2021	12.90	Put	Bond Future	106.1100	0.1061	81.8200	0.0818	(22.891)	0	0	0
2021/08/02	2044	04/11/2021	12.89	Call	Bond Future	13,248.2300	13.2482	13,764.0500	13.7640	3.894	0	0	0
2021/08/02	2044	04/11/2021	12.89	Put	Bond Future	108.2800	0.1083	83.5700	0.0836	(22.820)	0	0	0
2021/08/02	2044	03/02/2022	11.60	Call	Bond Future	5,989.3900	5.9894	6,360.5400	6.3605	6.197	0	0	0
2021/08/02	2044	03/02/2022	11.60	Put	Bond Future	1,680.1900	1.6802	1,504.8900	1.5049	(10.433)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/02	2044	03/02/2022	11.59	Call	Bond Future	5,942.3900	5.9424	6,312.1800	6.3122	6.223	0	0	0
2021/08/02	2044	03/02/2022	11.59	Put	Bond Future	1,697.0900	1.6971	1,520.4300	1.5204	(10.410)	0	0	0
2021/08/02	2044	03/02/2022			Bond Future	10.9553	81.9895	10.8776	82.5360	(0.709)	0.0000	0.0000	0
2021/08/02	2044	03/02/2022	11.61	Call	Bond Future	6,036.4700	6.0365	6,408.9800	6.4090	6.171	0	0	0
2021/08/02	2044	03/02/2022	11.61	Put	Bond Future	1,663.4600	1.6635	1,489.5200	1.4895	(10.457)	0	0	0
2021/08/02	2044	05/05/2022	11.92	Call	Bond Future	7,048.1000	7.0481	7,428.2600	7.4283	5.394	0	0	0
2021/08/02	2044	05/05/2022	11.92	Put	Bond Future	2,004.8400	2.0048	1,832.2400	1.8322	(8.609)	0	0	0
2021/08/02	2044	05/05/2022	11.91	Call	Bond Future	7,003.1300	7.0031	7,382.1900	7.3822	5.413	0	0	0
2021/08/02	2044	05/05/2022	11.91	Put	Bond Future	2,020.9500	2.0209	1,847.2500	1.8472	(8.595)	0	0	0
2021/08/02	2044	05/05/2022			Bond Future	11.1377	82.9601	11.0569	83.5129	(0.725)	0.0000	0.0000	0
2021/08/02	2044	05/05/2022	11.93	Call	Bond Future	7,093.1200	7.0931	7,474.3700	7.4744	5.375	0	0	0
2021/08/02	2044	05/05/2022	11.93	Put	Bond Future	1,988.8700	1.9889	1,817.3600	1.8174	(8.623)	0	0	0
2021/08/02	2044	04/08/2022	11.09	Call	Bond Future	3,514.8900	3.5149	3,764.2400	3.7642	7.094	0	0	0
2021/08/02	2044	04/08/2022	11.09	Put	Bond Future	5,141.3900	5.1414	4,831.3100	4.8313	(6.031)	0	0	0
2021/08/02	2044	04/08/2022	11.08	Call	Bond Future	3,483.8100	3.4838	3,731.7400	3.7317	7.117	0	0	0
2021/08/02	2044	04/08/2022	11.08	Put	Bond Future	5,178.7300	5.1787	4,867.2300	4.8672	(6.015)	0	0	0
2021/08/02	2044	04/08/2022			Bond Future	11.3319	79.5360	11.2478	80.0954	(0.743)	0.0000	0.0000	0
2021/08/02	2044	04/08/2022	11.10	Call	Bond Future	3,546.1000	3.5461	3,796.8600	3.7969	7.071	0	0	0
2021/08/02	2044	04/08/2022	11.10	Put	Bond Future	5,104.2800	5.1043	4,795.6100	4.7956	(6.047)	0	0	0
2021/08/02	2046	05/08/2021			Bond Future	107.3259	107.3259	107.1499	107.1499	(0.164)	0.0000	0.0000	7,557
2021/08/02	2046	04/11/2021			Bond Future	106.6578	106.6578	106.4792	106.4792	(0.167)	0.0000	0.0000	18,100
2021/08/02	2046	03/02/2022			Bond Future	107.9072	107.9072	107.7262	107.7262	(0.168)	0.0000	0.0000	0
2021/08/02	2046	05/05/2022			Bond Future	107.3406	107.3406	107.1569	107.1569	(0.171)	0.0000	0.0000	0
2021/08/02	2046	04/08/2022			Bond Future	108.6646	108.6646	108.4786	108.4786	(0.171)	0.0000	0.0000	0
2021/08/02	2050	05/08/2021			Bond Future	108.4408	108.4408	109.0513	109.0513	0.563	0.0000	0.0000	5,724
2021/08/02	2050	04/11/2021			Bond Future	109.6223	109.6223	110.2386	110.2386	0.562	0.0000	0.0000	10,845
2021/08/02	2050	03/02/2022			Bond Future	108.9455	108.9455	109.5686	109.5686	0.572	0.0000	0.0000	0
2021/08/02	2050	05/05/2022			Bond Future	110.2595	110.2595	110.8900	110.8900	0.572	0.0000	0.0000	0
2021/08/02	2050	04/08/2022			Bond Future	109.6178	109.6178	110.2555	110.2555	0.582	0.0000	0.0000	0
2021/08/02	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	AL37	05/08/2021			Index Future	798.7070	798.7070	800.4080	800.4080	0.213	0.0000	0.0000	0
2021/08/02	AL37	04/11/2021			Index Future	807.3020	807.3020	809.0070	809.0070	0.211	0.0000	0.0000	0
2021/08/02	AL37	03/02/2022			Index Future	816.5600	816.5600	818.2780	818.2780	0.210	0.0000	0.0000	0
2021/08/02	AL37	05/05/2022			Index Future	826.2110	826.2110	827.9440	827.9440	0.210	0.0000	0.0000	0
2021/08/02	AL37	04/08/2022			Index Future	836.1020	836.1020	837.8530	837.8530	0.209	0.0000	0.0000	0
2021/08/02	AL7T	05/08/2021			Index Future	915.0320	915.0320	918.8610	918.8610	0.418	0.0000	0.0000	0
2021/08/02	AL7T	04/11/2021			Index Future	924.8780	924.8780	928.7330	928.7330	0.417	0.0000	0.0000	0
2021/08/02	AL7T	03/02/2022			Index Future	935.4850	935.4850	939.3760	939.3760	0.416	0.0000	0.0000	0

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2021/08/02	AL7T	05/05/2022			Index Future	946.5420	946.5420	950.4730	950.4730	0.415	0.0000	0.0000	0
2021/08/02	AL7T	04/08/2022			Index Future	957.8730	957.8730	961.8480	961.8480	0.415	0.0000	0.0000	0
2021/08/02	ALBI	05/08/2021			Index Future	803.7900	803.7900	807.2770	807.2770	0.434	0.0000	0.0000	29
2021/08/02	ALBI	04/11/2021			Index Future	812.4390	812.4390	815.9500	815.9500	0.432	0.0000	0.0000	115
2021/08/02	ALBI	03/02/2022			Index Future	821.7560	821.7560	825.3000	825.3000	0.431	0.0000	0.0000	0
2021/08/02	ALBI	05/05/2022			Index Future	831.4690	831.4690	835.0500	835.0500	0.431	0.0000	0.0000	0
2021/08/02	ALBI	04/08/2022			Index Future	841.4220	841.4220	845.0440	845.0440	0.430	0.0000	0.0000	0
2021/08/02	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/08/02	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

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2021/08/02	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/08/02	ES33	05/08/2021			Bond Future	11.0933	79.4058	11.0305	79.7490	(0.566)	0.0000	0.0000	0
2021/08/02	ES33	04/11/2021			Bond Future	11.3258	76.4960	11.2605	76.8425	(0.576)	0.0000	0.0000	350
2021/08/02	ES33	03/02/2022			Bond Future	11.5669	77.3924	11.4988	77.7428	(0.588)	0.0000	0.0000	0
2021/08/02	ES33	05/05/2022			Bond Future	11.8101	74.5489	11.7391	74.9032	(0.601)	0.0000	0.0000	0
2021/08/02	ES33	04/08/2022			Bond Future	12.0658	75.4209	11.9917	75.7796	(0.614)	0.0000	0.0000	0
2021/08/02	ES42	05/08/2021			Bond Future	11.6222	78.2054	11.5545	78.6264	(0.582)	0.0000	0.0000	0
2021/08/02	ES42	04/11/2021			Bond Future	11.8422	74.7998	11.7717	75.2249	(0.595)	0.0000	0.0000	4,779
2021/08/02	ES42	03/02/2022			Bond Future	12.0631	75.6770	11.9896	76.1068	(0.609)	0.0000	0.0000	0
2021/08/02	ES42	05/05/2022			Bond Future	12.2938	72.3318	12.2171	72.7667	(0.624)	0.0000	0.0000	0
2021/08/02	ES42	04/08/2022			Bond Future	12.5296	73.1764	12.4495	73.6165	(0.639)	0.0000	0.0000	0
2021/08/02	GOVI	05/08/2021	719.14	Call	GOVI	747,990.0000	74.7990	782,300.0000	78.2300	4.587	0	0	0
2021/08/02	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	GOVI	05/08/2021	719.13	Call	GOVI	748,090.0000	74.8090	782,400.0000	78.2400	4.586	0	0	0
2021/08/02	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	GOVI	05/08/2021			GOVI	793.9390	793.9390	797.3700	797.3700	0.432	0.0000	0.0000	18
2021/08/02	GOVI	05/08/2021	719.15	Call	GOVI	747,890.0000	74.7890	782,200.0000	78.2200	4.588	0	0	0
2021/08/02	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	GOVI	04/11/2021	728.41	Call	GOVI	740,720.0000	74.0720	775,270.0000	77.5270	4.664	0	0	0
2021/08/02	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	GOVI	04/11/2021	728.40	Call	GOVI	740,820.0000	74.0820	775,370.0000	77.5370	4.664	0	0	0
2021/08/02	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	GOVI	04/11/2021			GOVI	802.4820	802.4820	805.9370	805.9370	0.431	0.0000	0.0000	979
2021/08/02	GOVI	04/11/2021	728.42	Call	GOVI	740,620.0000	74.0620	775,170.0000	77.5170	4.665	0	0	0
2021/08/02	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	GOVI	03/02/2022	792.76	Call	GOVI	189,260.0000	18.9260	224,120.0000	22.4120	18.419	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/02	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	GOVI	03/02/2022			GOVI	811.6860	811.6860	815.1720	815.1720	0.429	0.0000	0.0000	0
2021/08/02	GOVI	03/02/2022	792.75	Call	GOVI	189,360.0000	18.9360	224,220.0000	22.4220	18.409	0	0	0
2021/08/02	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	GOVI	03/02/2022	792.74	Call	GOVI	189,460.0000	18.9460	224,320.0000	22.4320	18.400	0	0	0
2021/08/02	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	GOVI	05/05/2022	788.25	Call	GOVI	330,290.0000	33.0290	365,520.0000	36.5520	10.666	0	0	0
2021/08/02	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	GOVI	05/05/2022			GOVI	821.2790	821.2790	824.8020	824.8020	0.429	0.0000	0.0000	0
2021/08/02	GOVI	05/05/2022	788.24	Call	GOVI	330,390.0000	33.0390	365,620.0000	36.5620	10.663	0	0	0
2021/08/02	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	GOVI	05/05/2022	788.23	Call	GOVI	330,490.0000	33.0490	365,720.0000	36.5720	10.660	0	0	0
2021/08/02	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	GOVI	04/08/2022	819.28	Call	GOVI	118,310.0000	11.8310	153,930.0000	15.3930	30.107	0	0	0
2021/08/02	GOVI	04/08/2022	819.28	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	GOVI	04/08/2022			GOVI	831.1110	831.1110	834.6730	834.6730	0.429	0.0000	0.0000	0
2021/08/02	GOVI	04/08/2022	819.27	Call	GOVI	118,410.0000	11.8410	154,030.0000	15.4030	30.082	0	0	0
2021/08/02	GOVI	04/08/2022	819.27	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	GOVI	04/08/2022	819.26	Call	GOVI	118,510.0000	11.8510	154,130.0000	15.4130	30.057	0	0	0
2021/08/02	GOVI	04/08/2022	819.26	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/08/02	IGOV	05/08/2021			Index Future	290.2820	290.2820	290.6810	290.6810	0.137	0.0000	0.0000	3
2021/08/02	IGOV	04/11/2021			Index Future	293.4770	293.4770	293.8770	293.8770	0.136	0.0000	0.0000	475
2021/08/02	IGOV	03/02/2022			Index Future	296.9150	296.9150	297.3160	297.3160	0.135	0.0000	0.0000	0
2021/08/02	IGOV	05/05/2022			Index Future	300.4950	300.4950	300.8990	300.8990	0.134	0.0000	0.0000	0
2021/08/02	IGOV	04/08/2022			Index Future	304.1610	304.1610	304.5700	304.5700	0.134	0.0000	0.0000	0
2021/08/02	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/08/02	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/08/02	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/08/02	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/08/02	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/08/02	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/08/02	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/08/02	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/08/02	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/08/02	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/08/02	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/08/02	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/08/02	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/08/02	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/08/02	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/08/02	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/08/02	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/08/02	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/02	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/08/02	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/08/02	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/08/02	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/08/02	JBAF	18/08/2021			Jibar Tradeable Future	3.6950	96.3050	3.6850	96.3150	(0.271)	0.0000	0.0000	0
2021/08/02	JBAF	15/09/2021			Jibar Tradeable Future	3.7150	96.2850	3.7050	96.2950	(0.269)	0.0000	0.0000	30,000
2021/08/02	JBAF	20/10/2021			Jibar Tradeable Future	3.8100	96.1900	3.7800	96.2200	(0.787)	0.0000	0.0000	0
2021/08/02	JBAF	17/11/2021			Jibar Tradeable Future	3.8300	96.1700	3.8000	96.2000	(0.783)	0.0000	0.0000	0
2021/08/02	JBAF	15/12/2021			Jibar Tradeable Future	3.9750	96.0250	3.9250	96.0750	(1.258)	0.0000	0.0000	0
2021/08/02	JBAF	19/01/2022			Jibar Tradeable Future	4.0100	95.9900	3.9600	96.0400	(1.247)	0.0000	0.0000	0
2021/08/02	JBAF	16/03/2022			Jibar Tradeable Future	4.1900	95.8100	4.1400	95.8600	(1.193)	0.0000	0.0000	0
2021/08/02	JBAF	15/06/2022			Jibar Tradeable Future	4.5400	95.4600	4.4800	95.5200	(1.322)	0.0000	0.0000	471
2021/08/02	JBAF	21/09/2022			Jibar Tradeable Future	4.7400	95.2600	4.6700	95.3300	(1.477)	0.0000	0.0000	0
2021/08/02	JBAF	21/12/2022			Jibar Tradeable Future	5.0300	94.9700	4.9600	95.0400	(1.392)	0.0000	0.0000	0
2021/08/02	JBAF	15/03/2023			Jibar Tradeable Future	5.2150	94.7850	5.1350	94.8650	(1.534)	0.0000	0.0000	0
2021/08/02	JBAF	21/06/2023			Jibar Tradeable Future	5.4600	94.5400	5.3650	94.6350	(1.740)	0.0000	0.0000	0
2021/08/02	R023	05/08/2021	5.30	Call	Bond Future	529.4100	0.5294	539.3900	0.5394	1.885	0	0	0
2021/08/02	R023	05/08/2021	5.30	Put	Bond Future	0.0300	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/08/02	R023	05/08/2021	5.29	Call	Bond Future	514.3100	0.5143	524.2800	0.5243	1.939	0	0	0
2021/08/02	R023	05/08/2021	5.29	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/08/02	R023	05/08/2021			Bond Future	4.9506	107.5881	4.9441	107.5981	(0.133)	0.0000	0.0000	3,363
2021/08/02	R023	05/08/2021	5.31	Call	Bond Future	544.5000	0.5445	554.4900	0.5545	1.835	0	0	0
2021/08/02	R023	05/08/2021	5.31	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/08/02	R023	04/11/2021	4.91	Call	Bond Future	116.6700	0.1167	116.9800	0.1170	0.266	0	0	0
2021/08/02	R023	04/11/2021	4.91	Put	Bond Future	329.6700	0.3297	320.4600	0.3205	(2.794)	0	0	0
2021/08/02	R023	04/11/2021	4.90	Call	Bond Future	111.5900	0.1116	111.8500	0.1119	0.233	0	0	0
2021/08/02	R023	04/11/2021	4.90	Put	Bond Future	337.4300	0.3374	328.1700	0.3282	(2.744)	0	0	0
2021/08/02	R023	04/11/2021			Bond Future	5.0761	104.8267	5.0687	104.8363	(0.146)	0.0000	0.0000	13,768
2021/08/02	R023	04/11/2021	4.92	Call	Bond Future	121.8800	0.1219	122.2400	0.1222	0.295	0	0	0
2021/08/02	R023	04/11/2021	4.92	Put	Bond Future	322.0400	0.3220	312.8800	0.3129	(2.844)	0	0	0
2021/08/02	R023	03/02/2022	5.08	Call	Bond Future	189.2400	0.1892	191.2500	0.1913	1.062	0	0	0
2021/08/02	R023	03/02/2022	5.08	Put	Bond Future	311.9400	0.3119	304.6800	0.3047	(2.327)	0	0	0
2021/08/02	R023	03/02/2022			Bond Future	5.1985	106.0293	5.1895	106.0386	(0.172)	0.0000	0.0000	0
2021/08/02	R023	03/02/2022	5.07	Call	Bond Future	184.3300	0.1843	186.2800	0.1863	1.058	0	0	0
2021/08/02	R023	03/02/2022	5.07	Put	Bond Future	317.4000	0.3174	310.0800	0.3101	(2.306)	0	0	0
2021/08/02	R023	03/02/2022	5.06	Call	Bond Future	179.2000	0.1792	181.1000	0.1811	1.060	0	0	0
2021/08/02	R023	03/02/2022	5.06	Put	Bond Future	322.6300	0.3226	315.2600	0.3153	(2.284)	0	0	0
2021/08/02	R023	05/05/2022	6.31	Call	Bond Future	855.6100	0.8556	862.0300	0.8620	0.750	0	0	0
2021/08/02	R023	05/05/2022	6.31	Put	Bond Future	79.5800	0.0796	76.8300	0.0768	(3.456)	0	0	0
2021/08/02	R023	05/05/2022			Bond Future	5.3266	103.3730	5.3151	103.3822	(0.217)	0.0000	0.0000	0
2021/08/02	R023	05/05/2022	6.30	Call	Bond Future	848.9400	0.8489	855.3300	0.8553	0.753	0	0	0
2021/08/02	R023	05/05/2022	6.30	Put	Bond Future	80.7500	0.0807	77.9700	0.0780	(3.443)	0	0	0
2021/08/02	R023	05/05/2022	6.29	Call	Bond Future	842.2700	0.8423	848.6400	0.8486	0.756	0	0	0
2021/08/02	R023	05/05/2022	6.29	Put	Bond Future	81.9300	0.0819	79.1300	0.0791	(3.418)	0	0	0
2021/08/02	R023	04/08/2022	6.05	Call	Bond Future	426.9000	0.4269	432.1400	0.4321	1.227	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/02	R023	04/08/2022	6.05	Put	Bond Future	144.4600	0.1445	140.4400	0.1404	(2.783)	0	0	0
2021/08/02	R023	04/08/2022			Bond Future	5.5386	104.5932	5.5218	104.6024	(0.302)	0.0000	0.0000	0
2021/08/02	R023	04/08/2022	6.04	Call	Bond Future	422.8600	0.4229	428.0700	0.4281	1.232	0	0	0
2021/08/02	R023	04/08/2022	6.04	Put	Bond Future	145.9300	0.1459	141.8800	0.1419	(2.775)	0	0	0
2021/08/02	R023	04/08/2022	6.03	Call	Bond Future	418.8400	0.4188	424.0200	0.4240	1.237	0	0	0
2021/08/02	R023	04/08/2022	6.03	Put	Bond Future	147.4100	0.1474	143.3300	0.1433	(2.768)	0	0	0
2021/08/02	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	R035	05/08/2021	5.31	Put	Bond Future	43,325.5200	43.3255	42,900.2000	42.9002	(0.982)	0	0	0
2021/08/02	R035	05/08/2021	11.37	Call	Bond Future	7,864.0700	7.8641	8,289.3900	8.2894	5.408	0	0	0
2021/08/02	R035	05/08/2021	11.37	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	100
2021/08/02	R035	05/08/2021			Bond Future	10.1353	94.7652	10.0730	95.1905	(0.615)	0.0000	0.0000	48,190
2021/08/02	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	R035	05/08/2021	5.30	Put	Bond Future	43,442.1000	43.4421	43,016.7800	43.0168	(0.979)	0	0	0
2021/08/02	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	R035	05/08/2021	5.29	Put	Bond Future	43,558.8100	43.5588	43,133.4900	43.1335	(0.976)	0	0	0
2021/08/02	R035	05/08/2021	10.77	Call	Bond Future	4,174.4300	4.1744	4,596.7400	4.5967	10.117	0	0	0
2021/08/02	R035	05/08/2021	10.77	Put	Bond Future	3.0200	0.0030	0.0100	0.0000	(99.669)	0	0	100
2021/08/02	R035	05/08/2021	10.02	Put	Bond Future	1,024.9200	1.0249	592.6400	0.5926	(42.177)	0	0	0
2021/08/02	R035	05/08/2021	10.02	Call	Bond Future	235.9500	0.2359	228.9900	0.2290	(2.950)	0	0	100
2021/08/02	R035	04/11/2021	11.20	Put	Bond Future	609.7000	0.6097	514.9400	0.5149	(15.542)	0	0	350
2021/08/02	R035	04/11/2021	10.60	Call	Bond Future	3,292.5700	3.2926	3,536.5700	3.5366	7.411	0	0	0
2021/08/02	R035	04/11/2021	10.60	Put	Bond Future	1,525.0000	1.5250	1,339.6800	1.3397	(12.152)	0	0	350
2021/08/02	R035	04/11/2021	10.11	Put	Bond Future	3,030.2600	3.0303	2,748.5600	2.7486	(9.296)	0	0	0
2021/08/02	R035	04/11/2021	10.11	Call	Bond Future	1,567.6400	1.5676	1,715.2600	1.7153	9.417	0	0	350
2021/08/02	R035	04/11/2021	10.12	Put	Bond Future	2,991.7500	2.9918	2,712.0300	2.7120	(9.350)	0	0	0
2021/08/02	R035	04/11/2021	10.12	Call	Bond Future	1,596.7400	1.5967	1,746.3400	1.7463	9.369	0	0	400
2021/08/02	R035	04/11/2021	10.62	Put	Bond Future	1,479.4800	1.4795	1,297.8800	1.2979	(12.275)	0	0	0
2021/08/02	R035	04/11/2021	10.62	Call	Bond Future	3,375.3800	3.3754	3,623.1000	3.6231	7.339	0	0	400
2021/08/02	R035	04/11/2021	11.75	Put	Bond Future	258.9200	0.2589	211.4700	0.2115	(18.326)	0	0	782
2021/08/02	R035	04/11/2021	11.08	Call	Bond Future	5,506.0500	5.5061	5,826.2000	5.8262	5.815	0	0	0
2021/08/02	R035	04/11/2021	11.08	Put	Bond Future	731.8000	0.7318	622.6300	0.6226	(14.918)	0	0	782
2021/08/02	R035	04/11/2021	10.23	Put	Bond Future	2,592.4600	2.5925	2,334.6000	2.3346	(9.947)	0	0	0
2021/08/02	R035	04/11/2021	12.53	Call	Bond Future	13,070.9600	13.0710	13,483.9400	13.4839	3.160	0	0	0
2021/08/02	R035	04/11/2021	12.53	Put	Bond Future	74.1300	0.0741	57.7900	0.0578	(22.042)	0	0	0
2021/08/02	R035	04/11/2021			Bond Future	10.3287	91.3001	10.2640	91.7294	(0.627)	0.0000	0.0000	81,503
2021/08/02	R035	04/11/2021	11.20	Call	Bond Future	6,112.3000	6.1123	6,446.8600	6.4469	5.474	0	0	0
2021/08/02	R035	04/11/2021	13.82	Call	Bond Future	19,358.5500	19.3586	19,786.9400	19.7869	2.213	0	0	0
2021/08/02	R035	04/11/2021	13.82	Put	Bond Future	2.9000	0.0029	1.9700	0.0020	(32.069)	0	0	400
2021/08/02	R035	04/11/2021	11.75	Call	Bond Future	8,985.8600	8.9859	9,367.7300	9.3677	4.250	0	0	0
2021/08/02	R035	04/11/2021	10.23	Call	Bond Future	1,936.4600	1.9365	2,107.9200	2.1079	8.854	0	0	782
2021/08/02	R035	04/11/2021	12.52	Call	Bond Future	13,020.0000	13.0200	13,432.6700	13.4327	3.170	0	0	0
2021/08/02	R035	04/11/2021	12.52	Put	Bond Future	75.7800	0.0758	59.1300	0.0591	(21.971)	0	0	0
2021/08/02	R035	04/11/2021	12.51	Call	Bond Future	12,969.0100	12.9690	13,381.3700	13.3814	3.180	0	0	0
2021/08/02	R035	04/11/2021	12.51	Put	Bond Future	77.4600	0.0775	60.5000	0.0605	(21.895)	0	0	0
2021/08/02	R035	03/02/2022	11.05	Put	Bond Future	1,830.6400	1.8306	1,670.1600	1.6702	(8.766)	0	0	1,600
2021/08/02	R035	03/02/2022	10.35	Put	Bond Future	3,684.0500	3.6840	3,428.6900	3.4287	(6.932)	0	0	0
2021/08/02	R035	03/02/2022	10.35	Call	Bond Future	2,529.9400	2.5299	2,708.5200	2.7085	7.059	0	0	1,600

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/02	R035	03/02/2022	11.28	Call	Bond Future	6,102.0700	6.1021	6,400.7900	6.4008	4.895	0	0	0
2021/08/02	R035	03/02/2022	11.28	Put	Bond Future	1,457.6700	1.4577	1,322.4500	1.3225	(9.276)	0	0	200
2021/08/02	R035	03/02/2022	10.26	Put	Bond Future	4,011.8300	4.0118	3,743.4500	3.7435	(6.690)	0	0	0
2021/08/02	R035	03/02/2022	10.26	Call	Bond Future	2,266.2700	2.2663	2,431.8300	2.4318	7.305	0	0	200
2021/08/02	R035	03/02/2022	11.73	Call	Bond Future	8,192.0900	8.1921	8,530.6800	8.5307	4.133	0	0	0
2021/08/02	R035	03/02/2022	11.73	Put	Bond Future	935.3500	0.9353	840.0000	0.8400	(10.194)	0	0	280
2021/08/02	R035	03/02/2022	11.03	Call	Bond Future	5,007.2900	5.0073	5,278.3900	5.2784	5.414	0	0	0
2021/08/02	R035	03/02/2022	11.39	Call	Bond Future	6,601.1000	6.6011	6,910.7300	6.9107	4.691	0	0	0
2021/08/02	R035	03/02/2022	11.39	Put	Bond Future	1,306.9600	1.3070	1,182.6500	1.1827	(9.511)	0	0	683
2021/08/02	R035	03/02/2022	10.65	Call	Bond Future	3,517.6000	3.5176	3,739.1200	3.7391	6.297	0	0	0
2021/08/02	R035	03/02/2022	11.23	Call	Bond Future	5,878.4400	5.8784	6,171.9600	6.1720	4.993	0	0	0
2021/08/02	R035	03/02/2022	11.23	Put	Bond Future	1,531.8100	1.5318	1,391.3900	1.3914	(9.167)	0	0	0
2021/08/02	R035	03/02/2022	11.22	Call	Bond Future	5,834.1100	5.8341	6,126.5500	6.1265	5.013	0	0	0
2021/08/02	R035	03/02/2022	11.22	Put	Bond Future	1,547.2200	1.5472	1,405.7200	1.4057	(9.145)	0	0	0
2021/08/02	R035	03/02/2022			Bond Future	10.5281	92.3476	10.4607	92.7816	(0.640)	0.0000	0.0000	0
2021/08/02	R035	03/02/2022	11.05	Call	Bond Future	5,092.5000	5.0925	5,365.9600	5.3660	5.370	0	0	0
2021/08/02	R035	03/02/2022	11.88	Call	Bond Future	8,909.4200	8.9094	9,258.6900	9.2587	3.920	0	0	0
2021/08/02	R035	03/02/2022	11.88	Put	Bond Future	808.2800	0.8083	723.6100	0.7236	(10.475)	0	0	1,800
2021/08/02	R035	03/02/2022	11.03	Put	Bond Future	1,867.2100	1.8672	1,704.3700	1.7044	(8.721)	0	0	280
2021/08/02	R035	03/02/2022	10.10	Put	Bond Future	4,640.6200	4.6406	4,349.2600	4.3493	(6.278)	0	0	0
2021/08/02	R035	03/02/2022	10.10	Call	Bond Future	1,829.7700	1.8298	1,972.3500	1.9724	7.792	0	0	280
2021/08/02	R035	03/02/2022	10.65	Put	Bond Future	2,739.8000	2.7398	2,527.3800	2.5274	(7.753)	0	0	683
2021/08/02	R035	03/02/2022	9.70	Put	Bond Future	6,509.6500	6.5097	6,164.1700	6.1642	(5.307)	0	0	0
2021/08/02	R035	03/02/2022	9.70	Call	Bond Future	956.0300	0.9560	1,044.4900	1.0445	9.253	0	0	683
2021/08/02	R035	03/02/2022	11.24	Call	Bond Future	5,923.0800	5.9231	6,217.6500	6.2176	4.973	0	0	0
2021/08/02	R035	03/02/2022	11.24	Put	Bond Future	1,516.7800	1.5168	1,377.4100	1.3774	(9.189)	0	0	0
2021/08/02	R035	05/05/2022	11.64	Call	Bond Future	7,185.1100	7.1851	7,492.3100	7.4923	4.276	0	0	0
2021/08/02	R035	05/05/2022	11.64	Put	Bond Future	1,729.0400	1.7290	1,597.4100	1.5974	(7.613)	0	0	0
2021/08/02	R035	05/05/2022	11.63	Call	Bond Future	7,142.0500	7.1421	7,448.4300	7.4484	4.290	0	0	0
2021/08/02	R035	05/05/2022	11.63	Put	Bond Future	1,742.9100	1.7429	1,610.4600	1.6105	(7.599)	0	0	0
2021/08/02	R035	05/05/2022			Bond Future	10.7248	88.9622	10.6548	89.4010	(0.653)	0.0000	0.0000	0
2021/08/02	R035	05/05/2022	11.65	Call	Bond Future	7,227.9600	7.2280	7,536.0000	7.5360	4.262	0	0	0
2021/08/02	R035	05/05/2022	11.65	Put	Bond Future	1,715.0200	1.7150	1,584.2300	1.5842	(7.626)	0	0	0
2021/08/02	R035	04/08/2022	10.72	Call	Bond Future	3,418.2600	3.4183	3,614.9000	3.6149	5.753	0	0	0
2021/08/02	R035	04/08/2022	10.72	Put	Bond Future	4,725.6200	4.7256	4,478.1200	4.4781	(5.237)	0	0	0
2021/08/02	R035	04/08/2022	10.73	Call	Bond Future	3,447.2800	3.4473	3,645.0100	3.6450	5.736	0	0	0
2021/08/02	R035	04/08/2022	10.73	Put	Bond Future	4,692.7000	4.6927	4,446.2900	4.4463	(5.251)	0	0	0
2021/08/02	R035	04/08/2022			Bond Future	10.9333	89.9871	10.8603	90.4313	(0.667)	0.0000	0.0000	0
2021/08/02	R035	04/08/2022	10.74	Call	Bond Future	3,476.7800	3.4768	3,675.5900	3.6756	5.718	0	0	0
2021/08/02	R035	04/08/2022	10.74	Put	Bond Future	4,660.3300	4.6603	4,415.0000	4.4150	(5.264)	0	0	0
2021/08/02	R186	05/08/2021	8.62	Call	Bond Future	5,938.9400	5.9389	6,163.2000	6.1632	3.776	0	0	0
2021/08/02	R186	05/08/2021	8.62	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	R186	05/08/2021	8.61	Call	Bond Future	5,894.6000	5.8946	6,118.8600	6.1189	3.804	0	0	0
2021/08/02	R186	05/08/2021	8.61	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	R186	05/08/2021			Bond Future	7.3245	115.3165	7.2772	115.5408	(0.645)	0.0000	0.0000	41,937
2021/08/02	R186	05/08/2021	8.63	Call	Bond Future	5,983.2400	5.9832	6,207.5000	6.2075	3.748	0	0	0
2021/08/02	R186	05/08/2021	8.63	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

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2021/08/02	R186	04/11/2021	7.77	Call	Bond Future	2,037.0500	2.0371	2,164.5500	2.1646	6.259	0	0	0
2021/08/02	R186	04/11/2021	8.10	Call	Bond Future	3,094.0700	3.0941	3,255.9500	3.2560	5.232	0	0	0
2021/08/02	R186	04/11/2021	8.10	Put	Bond Future	465.7800	0.4658	401.6800	0.4017	(13.762)	0	0	0
2021/08/02	R186	04/11/2021	8.09	Call	Bond Future	3,059.3200	3.0593	3,220.2900	3.2203	5.262	0	0	0
2021/08/02	R186	04/11/2021	8.09	Put	Bond Future	474.7700	0.4748	409.7600	0.4098	(13.693)	0	0	0
2021/08/02	R186	04/11/2021			Bond Future	7.5079	116.5445	7.4578	116.7704	(0.667)	0.0000	0.0000	74,811
2021/08/02	R186	04/11/2021	7.77	Put	Bond Future	863.9700	0.8640	765.4900	0.7655	(11.399)	0	0	15,177
2021/08/02	R186	04/11/2021	8.77	Call	Bond Future	5,628.0000	5.6280	5,832.1800	5.8322	3.628	0	0	0
2021/08/02	R186	04/11/2021	8.77	Put	Bond Future	117.8600	0.1179	96.0600	0.0961	(18.497)	0	0	15,177
2021/08/02	R186	04/11/2021	8.11	Call	Bond Future	3,128.7800	3.1288	3,291.5700	3.2916	5.203	0	0	0
2021/08/02	R186	04/11/2021	8.11	Put	Bond Future	456.7600	0.4568	393.5700	0.3936	(13.834)	0	0	0
2021/08/02	R186	03/02/2022	7.30	Call	Bond Future	1,036.5400	1.0365	1,106.8500	1.1069	6.783	0	0	0
2021/08/02	R186	03/02/2022	7.30	Put	Bond Future	2,741.4900	2.7415	2,583.5800	2.5836	(5.760)	0	0	0
2021/08/02	R186	03/02/2022			Bond Future	7.6954	112.5995	7.6420	112.8277	(0.693)	0.0000	0.0000	0
2021/08/02	R186	03/02/2022	7.29	Call	Bond Future	1,020.8100	1.0208	1,090.3100	1.0903	6.808	0	0	0
2021/08/02	R186	03/02/2022	7.29	Put	Bond Future	2,769.3100	2.7693	2,610.5900	2.6106	(5.731)	0	0	0
2021/08/02	R186	03/02/2022	7.28	Call	Bond Future	1,005.2400	1.0052	1,073.9400	1.0739	6.834	0	0	0
2021/08/02	R186	03/02/2022	7.28	Put	Bond Future	2,797.3000	2.7973	2,637.7800	2.6378	(5.703)	0	0	0
2021/08/02	R186	05/05/2022	8.32	Call	Bond Future	3,083.1400	3.0831	3,220.4300	3.2204	4.453	0	0	0
2021/08/02	R186	05/05/2022	8.32	Put	Bond Future	1,386.5100	1.3865	1,293.1000	1.2931	(6.737)	0	0	0
2021/08/02	R186	05/05/2022			Bond Future	7.8959	113.9317	7.8388	114.1625	(0.722)	0.0000	0.0000	0
2021/08/02	R186	05/05/2022	8.31	Call	Bond Future	3,056.9200	3.0569	3,193.5700	3.1936	4.470	0	0	0
2021/08/02	R186	05/05/2022	8.31	Put	Bond Future	1,399.9100	1.3999	1,305.8600	1.3059	(6.718)	0	0	0
2021/08/02	R186	05/05/2022	8.30	Call	Bond Future	3,030.7900	3.0308	3,166.8000	3.1668	4.488	0	0	0
2021/08/02	R186	05/05/2022	8.30	Put	Bond Future	1,413.4200	1.4134	1,318.7300	1.3187	(6.699)	0	0	0
2021/08/02	R186	04/08/2022	8.15	Call	Bond Future	2,339.4500	2.3394	2,453.4300	2.4534	4.872	0	0	0
2021/08/02	R186	04/08/2022	8.15	Put	Bond Future	2,212.0900	2.2121	2,092.4300	2.0924	(5.409)	0	0	0
2021/08/02	R186	04/08/2022			Bond Future	8.1166	109.9789	8.0553	110.2126	(0.754)	0.0000	0.0000	0
2021/08/02	R186	04/08/2022	8.13	Call	Bond Future	2,298.6000	2.2986	2,411.3400	2.4113	4.905	0	0	0
2021/08/02	R186	04/08/2022	8.13	Put	Bond Future	2,247.3900	2.2474	2,126.4900	2.1265	(5.380)	0	0	0
2021/08/02	R186	04/08/2022	8.14	Call	Bond Future	2,318.7500	2.3188	2,432.1200	2.4321	4.889	0	0	0
2021/08/02	R186	04/08/2022	8.14	Put	Bond Future	2,229.4600	2.2295	2,109.1900	2.1092	(5.395)	0	0	0
2021/08/02	R197	05/08/2021			Bond Future	322.0450	322.0450	322.2419	322.2419	0.061	0.0000	0.0000	1,022
2021/08/02	R197	04/11/2021			Bond Future	325.5535	325.5535	325.7507	325.7507	0.061	0.0000	0.0000	1,274
2021/08/02	R197	03/02/2022			Bond Future	321.2176	321.2176	321.4157	321.4157	0.062	0.0000	0.0000	0
2021/08/02	R197	05/05/2022			Bond Future	325.0923	325.0923	325.2922	325.2922	0.062	0.0000	0.0000	0
2021/08/02	R197	04/08/2022			Bond Future	320.7894	320.7894	320.9897	320.9897	0.062	0.0000	0.0000	0
2021/08/02	R202	05/08/2021			Bond Future	234.7241	234.7241	234.7292	234.7292	0.002	0.0000	0.0000	3,560
2021/08/02	R202	04/11/2021			Bond Future	237.2812	237.2812	237.2851	237.2851	0.002	0.0000	0.0000	9,704
2021/08/02	R202	03/02/2022			Bond Future	235.7322	235.7322	235.7351	235.7351	0.001	0.0000	0.0000	0
2021/08/02	R202	05/05/2022			Bond Future	238.5752	238.5752	238.5779	238.5779	0.001	0.0000	0.0000	0
2021/08/02	R202	04/08/2022			Bond Future	237.1022	237.1022	237.1038	237.1038	0.001	0.0000	0.0000	0
2021/08/02	R209	05/08/2021	11.81	Call	Bond Future	8,966.0700	8.9661	9,334.3300	9.3343	4.107	0	0	0
2021/08/02	R209	05/08/2021	11.81	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	R209	05/08/2021			Bond Future	10.1387	72.9195	10.0766	73.2878	(0.613)	0.0000	0.0000	11,398

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/02	R209	05/08/2021	11.80	Call	Bond Future	8,917.4400	8.9174	9,285.7000	9.2857	4.130	0	0	0
2021/08/02	R209	05/08/2021	11.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	R209	05/08/2021	11.79	Call	Bond Future	8,868.7500	8.8688	9,237.0100	9.2370	4.152	0	0	0
2021/08/02	R209	05/08/2021	11.79	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	R209	04/11/2021	10.00	Call	Bond Future	1,167.3000	1.1673	1,280.0600	1.2801	9.660	0	0	0
2021/08/02	R209	04/11/2021	10.00	Put	Bond Future	2,993.5600	2.9936	2,734.5400	2.7345	(8.653)	0	0	3,100
2021/08/02	R209	04/11/2021	12.00	Call	Bond Future	8,998.5600	8.9986	9,340.6600	9.3407	3.802	0	0	0
2021/08/02	R209	04/11/2021	12.00	Put	Bond Future	154.2600	0.1543	124.5800	0.1246	(19.240)	0	0	9,000
2021/08/02	R209	04/11/2021	10.50	Call	Bond Future	2,585.6900	2.5857	2,783.6400	2.7836	7.656	0	0	0
2021/08/02	R209	04/11/2021	12.19	Call	Bond Future	9,851.1600	9.8512	10,199.8600	10.1999	3.540	0	0	0
2021/08/02	R209	04/11/2021	12.19	Put	Bond Future	114.7300	0.1147	91.6500	0.0916	(20.117)	0	0	0
2021/08/02	R209	04/11/2021	12.17	Call	Bond Future	9,761.7700	9.7618	10,109.8500	10.1099	3.566	0	0	0
2021/08/02	R209	04/11/2021			Bond Future	10.3111	70.5562	10.2468	70.9280	(0.623)	0.0000	0.0000	32,938
2021/08/02	R209	04/11/2021	10.50	Put	Bond Future	1,508.4500	1.5084	1,334.6200	1.3346	(11.524)	0	0	9,400
2021/08/02	R209	04/11/2021	9.50	Put	Bond Future	5,249.8500	5.2499	4,920.6000	4.9206	(6.272)	0	0	0
2021/08/02	R209	04/11/2021	9.50	Call	Bond Future	344.6800	0.3447	387.2100	0.3872	12.339	0	0	6,000
2021/08/02	R209	04/11/2021	12.18	Call	Bond Future	9,806.4800	9.8065	10,154.8700	10.1549	3.553	0	0	0
2021/08/02	R209	04/11/2021	12.18	Put	Bond Future	116.5300	0.1165	93.1400	0.0931	(20.072)	0	0	0
2021/08/02	R209	04/11/2021	12.17	Put	Bond Future	118.3500	0.1184	94.6500	0.0946	(20.025)	0	0	0
2021/08/02	R209	03/02/2022	11.03	Call	Bond Future	4,473.0300	4.4730	4,714.7400	4.7147	5.404	0	0	0
2021/08/02	R209	03/02/2022	11.03	Put	Bond Future	1,498.5900	1.4986	1,364.5100	1.3645	(8.947)	0	0	0
2021/08/02	R209	03/02/2022	11.02	Call	Bond Future	4,435.6400	4.4356	4,676.3200	4.6763	5.426	0	0	0
2021/08/02	R209	03/02/2022	11.02	Put	Bond Future	1,514.0800	1.5141	1,378.9700	1.3790	(8.924)	0	0	0
2021/08/02	R209	03/02/2022			Bond Future	10.4846	71.3660	10.4181	71.7418	(0.635)	0.0000	0.0000	0
2021/08/02	R209	03/02/2022	11.04	Call	Bond Future	4,510.7000	4.5107	4,753.4200	4.7534	5.381	0	0	0
2021/08/02	R209	03/02/2022	11.04	Put	Bond Future	1,483.4300	1.4834	1,350.3600	1.3504	(8.970)	0	0	0
2021/08/02	R209	05/05/2022	11.44	Call	Bond Future	5,706.4000	5.7064	5,965.1000	5.9651	4.534	0	0	0
2021/08/02	R209	05/05/2022	11.44	Put	Bond Future	1,612.8000	1.6128	1,491.4200	1.4914	(7.526)	0	0	0
2021/08/02	R209	05/05/2022	11.43	Call	Bond Future	5,669.4400	5.6694	5,927.3600	5.9274	4.549	0	0	0
2021/08/02	R209	05/05/2022	11.43	Put	Bond Future	1,626.1600	1.6262	1,504.0000	1.5040	(7.512)	0	0	0
2021/08/02	R209	05/05/2022			Bond Future	10.6612	69.0691	10.5922	69.4492	(0.647)	0.0000	0.0000	0
2021/08/02	R209	05/05/2022	11.45	Call	Bond Future	5,743.2100	5.7432	6,002.6900	6.0027	4.518	0	0	0
2021/08/02	R209	05/05/2022	11.45	Put	Bond Future	1,599.3400	1.5993	1,478.7400	1.4787	(7.541)	0	0	0
2021/08/02	R209	04/08/2022	10.57	Put	Bond Future	4,264.0200	4.2640	4,044.2700	4.0443	(5.154)	0	0	0
2021/08/02	R209	04/08/2022	10.58	Call	Bond Future	2,797.0800	2.7971	2,962.9600	2.9630	5.930	0	0	0
2021/08/02	R209	04/08/2022	10.58	Put	Bond Future	4,233.6300	4.2336	4,014.8500	4.0149	(5.168)	0	0	0
2021/08/02	R209	04/08/2022			Bond Future	10.8443	69.8651	10.7727	70.2497	(0.660)	0.0000	0.0000	0
2021/08/02	R209	04/08/2022	10.57	Call	Bond Future	2,772.2700	2.7723	2,937.1800	2.9372	5.949	0	0	0
2021/08/02	R209	04/08/2022	10.59	Call	Bond Future	2,822.0000	2.8220	2,988.8400	2.9888	5.912	0	0	0
2021/08/02	R209	04/08/2022	10.59	Put	Bond Future	4,203.4200	4.2034	3,985.6000	3.9856	(5.182)	0	0	0
2021/08/02	R210	05/08/2021			Bond Future	209.4087	209.4087	209.4076	209.4076	(0.001)	0.0000	0.0000	1,245
2021/08/02	R210	04/11/2021			Bond Future	208.9046	208.9046	208.9024	208.9024	(0.001)	0.0000	0.0000	1,486
2021/08/02	R210	03/02/2022			Bond Future	211.3518	211.3518	211.3489	211.3489	(0.001)	0.0000	0.0000	0
2021/08/02	R210	05/05/2022			Bond Future	211.0688	211.0688	211.0651	211.0651	(0.002)	0.0000	0.0000	0
2021/08/02	R210	04/08/2022			Bond Future	213.6720	213.6720	213.6679	213.6679	(0.002)	0.0000	0.0000	0
2021/08/02	R212	05/08/2021			Bond Future	173.1832	173.1832	173.1892	173.1892	0.004	0.0000	0.0000	505

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/02	R212	04/11/2021			Bond Future	175.0699	175.0699	175.0751	175.0751	0.003	0.0000	0.0000	1,025
2021/08/02	R213	05/08/2021	10.85	Call	Bond Future	8,826.7000	8.8267	9,153.6600	9.1537	3.704	0	0	0
2021/08/02	R213	05/08/2021	10.85	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	R213	05/08/2021	10.84	Call	Bond Future	8,777.1600	8.7772	9,104.1200	9.1041	3.725	0	0	0
2021/08/02	R213	05/08/2021	10.84	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	R213	05/08/2021	10.14	Put	Bond Future	0.0400	0.0000	0.0000	0.0000	(100.000)	0	0	0
2021/08/02	R213	05/08/2021	9.34	Put	Bond Future	173.2600	0.1733	33.7300	0.0337	(80.532)	0	0	0
2021/08/02	R213	05/08/2021	9.34	Call	Bond Future	1,025.1800	1.0252	1,212.6100	1.2126	18.283	0	0	0
2021/08/02	R213	05/08/2021			Bond Future	9.1896	89.3837	9.1323	89.7106	(0.623)	0.0000	0.0000	1,729
2021/08/02	R213	05/08/2021	10.86	Call	Bond Future	8,876.2000	8.8762	9,203.1600	9.2032	3.684	0	0	0
2021/08/02	R213	05/08/2021	10.86	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	R213	05/08/2021	10.78	Call	Bond Future	8,479.0400	8.4790	8,806.0000	8.8060	3.856	0	0	0
2021/08/02	R213	05/08/2021	10.78	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	R213	05/08/2021	10.14	Call	Bond Future	5,203.6400	5.2036	5,530.5600	5.5306	6.283	0	0	0
2021/08/02	R213	04/11/2021	11.10	Put	Bond Future	112.5500	0.1126	90.3700	0.0904	(19.707)	0	0	0
2021/08/02	R213	04/11/2021	11.11	Call	Bond Future	9,055.5000	9.0555	9,363.6200	9.3636	3.403	0	0	0
2021/08/02	R213	04/11/2021	11.09	Put	Bond Future	114.5100	0.1145	92.0000	0.0920	(19.658)	0	0	0
2021/08/02	R213	04/11/2021			Bond Future	9.3739	86.8066	9.3144	87.1365	(0.635)	0.0000	0.0000	9,233
2021/08/02	R213	04/11/2021	11.10	Call	Bond Future	9,009.4900	9.0095	9,317.2800	9.3173	3.416	0	0	0
2021/08/02	R213	04/11/2021	11.11	Put	Bond Future	110.6100	0.1106	88.7600	0.0888	(19.754)	0	0	0
2021/08/02	R213	04/11/2021	11.09	Call	Bond Future	8,963.4700	8.9635	9,270.9300	9.2709	3.430	0	0	0
2021/08/02	R213	03/02/2022	10.67	Call	Bond Future	6,420.2000	6.4202	6,678.6400	6.6786	4.025	0	0	0
2021/08/02	R213	03/02/2022	10.67	Put	Bond Future	744.8600	0.7449	669.8500	0.6698	(10.070)	0	0	220
2021/08/02	R213	03/02/2022	10.60	Put	Bond Future	804.3000	0.8043	724.5900	0.7246	(9.910)	0	0	430
2021/08/02	R213	03/02/2022	10.00	Call	Bond Future	3,850.8400	3.8508	4,053.6300	4.0536	5.266	0	0	0
2021/08/02	R213	03/02/2022	10.00	Put	Bond Future	1,551.8100	1.5518	1,421.1500	1.4212	(8.420)	0	0	430
2021/08/02	R213	03/02/2022	9.22	Put	Bond Future	3,494.1200	3.4941	3,276.3800	3.2764	(6.232)	0	0	0
2021/08/02	R213	03/02/2022	8.80	Put	Bond Future	5,061.2200	5.0612	4,798.5300	4.7985	(5.190)	0	0	0
2021/08/02	R213	03/02/2022	8.80	Call	Bond Future	834.3000	0.8343	905.0600	0.9051	8.481	0	0	102
2021/08/02	R213	03/02/2022	9.58	Put	Bond Future	2,452.2200	2.4522	2,275.6300	2.2756	(7.201)	0	0	200
2021/08/02	R213	03/02/2022	8.63	Put	Bond Future	5,829.9600	5.8300	5,552.3300	5.5523	(4.762)	0	0	0
2021/08/02	R213	03/02/2022	8.63	Call	Bond Future	625.6900	0.6257	681.5100	0.6815	8.921	0	0	200
2021/08/02	R213	03/02/2022	9.98	Call	Bond Future	3,782.8900	3.7829	3,983.6200	3.9836	5.306	0	0	0
2021/08/02	R213	03/02/2022	9.98	Put	Bond Future	1,587.4900	1.5875	1,454.7700	1.4548	(8.360)	0	0	0
2021/08/02	R213	03/02/2022			Bond Future	9.5637	87.8024	9.5017	88.1359	(0.648)	0.0000	0.0000	0
2021/08/02	R213	03/02/2022	10.17	Call	Bond Future	4,460.4500	4.4605	4,679.6900	4.6797	4.915	0	0	0
2021/08/02	R213	03/02/2022	10.17	Put	Bond Future	1,287.3500	1.2874	1,173.1400	1.1731	(8.872)	0	0	220
2021/08/02	R213	03/02/2022	9.15	Put	Bond Future	3,727.3000	3.7273	3,501.6800	3.5017	(6.053)	0	0	0
2021/08/02	R213	03/02/2022	9.15	Call	Bond Future	1,470.2200	1.4702	1,578.0500	1.5781	7.334	0	0	220
2021/08/02	R213	03/02/2022	10.60	Call	Bond Future	6,135.3800	6.1354	6,389.1200	6.3891	4.136	0	0	0
2021/08/02	R213	03/02/2022	9.22	Call	Bond Future	1,624.2900	1.6243	1,740.0000	1.7400	7.124	0	0	430
2021/08/02	R213	03/02/2022	10.25	Call	Bond Future	4,757.7200	4.7577	4,984.2200	4.9842	4.761	0	0	0
2021/08/02	R213	03/02/2022	10.25	Put	Bond Future	1,177.4400	1.1774	1,070.4900	1.0705	(9.083)	0	0	102
2021/08/02	R213	03/02/2022	9.76	Call	Bond Future	3,069.2600	3.0693	3,246.3900	3.2464	5.771	0	0	0
2021/08/02	R213	03/02/2022	9.76	Put	Bond Future	2,024.9100	2.0249	1,868.5900	1.8686	(7.720)	0	0	102
2021/08/02	R213	03/02/2022	10.15	Call	Bond Future	4,387.0600	4.3871	4,604.4400	4.6044	4.955	0	0	0
2021/08/02	R213	03/02/2022	10.15	Put	Bond Future	1,316.1700	1.3162	1,200.1000	1.2001	(8.819)	0	0	200

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/02	R213	03/02/2022	9.58	Call	Bond Future	2,539.3800	2.5394	2,696.2400	2.6962	6.177	0	0	0
2021/08/02	R213	03/02/2022	9.97	Call	Bond Future	3,749.1000	3.7491	3,948.7900	3.9488	5.326	0	0	0
2021/08/02	R213	03/02/2022	9.97	Put	Bond Future	1,605.5700	1.6056	1,471.8100	1.4718	(8.331)	0	0	0
2021/08/02	R213	03/02/2022	9.96	Call	Bond Future	3,715.2100	3.7152	3,913.8600	3.9139	5.347	0	0	0
2021/08/02	R213	03/02/2022	9.96	Put	Bond Future	1,623.6000	1.6236	1,488.8000	1.4888	(8.303)	0	0	0
2021/08/02	R213	05/05/2022	10.65	Put	Bond Future	1,375.1600	1.3752	1,273.5400	1.2735	(7.390)	0	0	0
2021/08/02	R213	05/05/2022	10.63	Call	Bond Future	5,811.2500	5.8113	6,045.5300	6.0455	4.031	0	0	0
2021/08/02	R213	05/05/2022			Bond Future	9.7524	85.3090	9.6878	85.6463	(0.663)	0.0000	0.0000	0
2021/08/02	R213	05/05/2022	10.64	Call	Bond Future	5,847.8500	5.8478	6,082.8200	6.0828	4.018	0	0	0
2021/08/02	R213	05/05/2022	10.64	Put	Bond Future	1,386.7400	1.3867	1,284.4600	1.2845	(7.376)	0	0	0
2021/08/02	R213	05/05/2022	10.65	Call	Bond Future	5,884.7600	5.8848	6,120.3900	6.1204	4.004	0	0	0
2021/08/02	R213	05/05/2022	10.63	Put	Bond Future	1,398.6800	1.3987	1,295.7100	1.2957	(7.362)	0	0	0
2021/08/02	R213	04/08/2022	9.89	Call	Bond Future	3,086.8100	3.0868	3,248.1700	3.2482	5.227	0	0	0
2021/08/02	R213	04/08/2022	9.90	Put	Bond Future	3,383.4400	3.3834	3,204.3000	3.2043	(5.295)	0	0	0
2021/08/02	R213	04/08/2022	9.88	Call	Bond Future	3,061.5400	3.0615	3,222.0500	3.2220	5.243	0	0	0
2021/08/02	R213	04/08/2022			Bond Future	9.9536	86.2961	9.8861	86.6375	(0.678)	0.0000	0.0000	0
2021/08/02	R213	04/08/2022	9.89	Put	Bond Future	3,408.3800	3.4084	3,228.4000	3.2284	(5.281)	0	0	0
2021/08/02	R213	04/08/2022	9.90	Call	Bond Future	3,112.5500	3.1125	3,274.7500	3.2748	5.211	0	0	0
2021/08/02	R213	04/08/2022	9.88	Put	Bond Future	3,433.8200	3.4338	3,252.9900	3.2530	(5.266)	0	0	0
2021/08/02	R214	05/08/2021	12.03	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	R214	05/08/2021	12.01	Call	Bond Future	7,951.3300	7.9513	8,356.8400	8.3568	5.100	0	0	0
2021/08/02	R214	05/08/2021			Bond Future	10.5486	69.6499	10.4815	70.0554	(0.636)	0.0000	0.0000	10,499
2021/08/02	R214	05/08/2021	12.02	Call	Bond Future	8,000.4100	8.0004	8,405.9200	8.4059	5.069	0	0	0
2021/08/02	R214	05/08/2021	12.02	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	R214	05/08/2021	12.03	Call	Bond Future	8,049.4300	8.0494	8,454.9400	8.4549	5.038	0	0	0
2021/08/02	R214	05/08/2021	12.01	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	R214	04/11/2021	12.47	Call	Bond Future	9,274.1500	9.2741	9,653.1100	9.6531	4.086	0	0	0
2021/08/02	R214	04/11/2021	12.46	Call	Bond Future	9,230.1600	9.2302	9,608.7400	9.6087	4.102	0	0	0
2021/08/02	R214	04/11/2021	12.46	Put	Bond Future	153.0900	0.1531	122.2000	0.1222	(20.178)	0	0	0
2021/08/02	R214	04/11/2021			Bond Future	10.7198	67.1147	10.6503	67.5242	(0.648)	0.0000	0.0000	17,602
2021/08/02	R214	04/11/2021	12.47	Put	Bond Future	150.8500	0.1509	120.3400	0.1203	(20.225)	0	0	0
2021/08/02	R214	04/11/2021	12.48	Call	Bond Future	9,318.1300	9.3181	9,697.4700	9.6975	4.071	0	0	0
2021/08/02	R214	04/11/2021	12.48	Put	Bond Future	148.6700	0.1487	118.5400	0.1185	(20.266)	0	0	0
2021/08/02	R214	03/02/2022	11.40	Put	Bond Future	1,574.8200	1.5748	1,425.2500	1.4253	(9.498)	0	0	0
2021/08/02	R214	03/02/2022	11.41	Call	Bond Future	4,399.5500	4.3995	4,665.0700	4.6651	6.035	0	0	0
2021/08/02	R214	03/02/2022	11.39	Put	Bond Future	1,591.2400	1.5912	1,440.5100	1.4405	(9.472)	0	0	0
2021/08/02	R214	03/02/2022			Bond Future	10.8952	67.8847	10.8232	68.2986	(0.661)	0.0000	0.0000	0
2021/08/02	R214	03/02/2022	11.40	Call	Bond Future	4,362.6700	4.3627	4,627.0500	4.6270	6.060	0	0	0
2021/08/02	R214	03/02/2022	11.41	Put	Bond Future	1,558.3900	1.5584	1,409.9600	1.4100	(9.525)	0	0	0
2021/08/02	R214	03/02/2022	11.39	Call	Bond Future	4,325.7100	4.3257	4,588.9300	4.5889	6.085	0	0	0
2021/08/02	R214	05/05/2022	11.74	Put	Bond Future	1,857.1600	1.8572	1,714.3500	1.7144	(7.690)	0	0	0
2021/08/02	R214	05/05/2022	11.75	Call	Bond Future	5,481.0200	5.4810	5,757.7700	5.7578	5.049	0	0	0
2021/08/02	R214	05/05/2022	11.73	Put	Bond Future	1,872.0800	1.8721	1,728.3900	1.7284	(7.675)	0	0	0
2021/08/02	R214	05/05/2022			Bond Future	11.0671	65.4081	10.9925	65.8268	(0.675)	0.0000	0.0000	0
2021/08/02	R214	05/05/2022	11.74	Call	Bond Future	5,444.7100	5.4447	5,720.5900	5.7206	5.067	0	0	0
2021/08/02	R214	05/05/2022	11.75	Put	Bond Future	1,842.5700	1.8426	1,700.6300	1.7006	(7.703)	0	0	0
2021/08/02	R214	05/05/2022	11.73	Call	Bond Future	5,408.6600	5.4087	5,683.6600	5.6837	5.084	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/02	R214	04/08/2022	10.98	Put	Bond Future	4,351.1800	4.3512	4,112.2500	4.1123	(5.491)	0	0	0
2021/08/02	R214	04/08/2022	10.99	Call	Bond Future	2,894.4100	2.8944	3,080.2300	3.0802	6.420	0	0	0
2021/08/02	R214	04/08/2022			Bond Future	11.2476	66.1607	11.1701	66.5844	(0.689)	0.0000	0.0000	0
2021/08/02	R214	04/08/2022	10.98	Call	Bond Future	2,869.2300	2.8692	3,054.0000	3.0540	6.440	0	0	0
2021/08/02	R214	04/08/2022	10.99	Put	Bond Future	4,320.0200	4.3200	4,082.1400	4.0821	(5.506)	0	0	0
2021/08/02	R214	04/08/2022	10.97	Call	Bond Future	2,844.1700	2.8442	3,027.8700	3.0279	6.459	0	0	0
2021/08/02	R214	04/08/2022	10.97	Put	Bond Future	4,382.5400	4.3825	4,142.5400	4.1425	(5.476)	0	0	0
2021/08/02	R248	05/08/2021	12.51	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	R248	05/08/2021	12.52	Call	Bond Future	13,093.5100	13.0935	13,648.3400	13.6483	4.237	0	0	0
2021/08/02	R248	05/08/2021	12.50	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	R248	05/08/2021	11.20	Put	Bond Future	3.7500	0.0038	0.0100	0.0000	(99.733)	0	0	0
2021/08/02	R248	05/08/2021	11.20	Call	Bond Future	4,845.4700	4.8455	5,396.5600	5.3966	11.373	0	0	0
2021/08/02	R248	05/08/2021	10.50	Put	Bond Future	762.4900	0.7625	310.6700	0.3107	(59.256)	0	0	0
2021/08/02	R248	05/08/2021	10.30	Call	Bond Future	83.1300	0.0831	61.9700	0.0620	(25.454)	0	0	1,300
2021/08/02	R248	05/08/2021	10.90	Put	Bond Future	49.0000	0.0490	1.8900	0.0019	(96.143)	0	0	0
2021/08/02	R248	05/08/2021	10.90	Call	Bond Future	2,773.6000	2.7736	3,281.3200	3.2813	18.305	0	0	1,300
2021/08/02	R248	05/08/2021	10.60	Put	Bond Future	423.5000	0.4235	110.0800	0.1101	(74.007)	0	0	0
2021/08/02	R248	05/08/2021	10.60	Call	Bond Future	929.6700	0.9297	1,171.0800	1.1711	25.967	0	0	0
2021/08/02	R248	05/08/2021			Bond Future	10.5335	88.0657	10.4614	88.6205	(0.685)	0.0000	0.0000	62,616
2021/08/02	R248	05/08/2021	12.51	Call	Bond Future	13,036.8700	13.0369	13,591.7000	13.5917	4.256	0	0	0
2021/08/02	R248	05/08/2021	12.52	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/08/02	R248	05/08/2021	12.50	Call	Bond Future	12,980.1400	12.9801	13,534.9700	13.5350	4.274	0	0	0
2021/08/02	R248	05/08/2021	10.00	Put	Bond Future	4,260.9700	4.2610	3,705.2600	3.7053	(13.042)	0	0	0
2021/08/02	R248	05/08/2021	10.00	Call	Bond Future	0.9400	0.0009	0.0600	0.0001	(93.617)	0	0	0
2021/08/02	R248	05/08/2021	10.50	Call	Bond Future	505.6000	0.5056	608.6100	0.6086	20.374	0	0	0
2021/08/02	R248	05/08/2021	10.30	Put	Bond Future	1,902.9400	1.9029	1,326.9500	1.3269	(30.268)	0	0	0
2021/08/02	R248	04/11/2021	10.20	Put	Bond Future	4,833.6000	4.8336	4,401.4300	4.4014	(8.941)	0	0	0
2021/08/02	R248	04/11/2021	10.80	Put	Bond Future	2,156.4300	2.1564	1,881.5700	1.8816	(12.746)	0	0	0
2021/08/02	R248	04/11/2021	10.80	Call	Bond Future	2,872.5200	2.8725	3,157.9200	3.1579	9.936	0	0	1,050
2021/08/02	R248	04/11/2021	12.85	Call	Bond Future	13,736.9500	13.7369	14,273.3100	14.2733	3.905	0	0	0
2021/08/02	R248	04/11/2021	12.85	Put	Bond Future	102.9200	0.1029	79.0200	0.0790	(23.222)	0	0	0
2021/08/02	R248	04/11/2021			Bond Future	10.7031	84.5923	10.6282	85.1525	(0.699)	0.0000	0.0000	167,222
2021/08/02	R248	04/11/2021	10.20	Call	Bond Future	937.3800	0.9374	1,065.4700	1.0655	13.665	0	0	1,050
2021/08/02	R248	04/11/2021	10.30	Put	Bond Future	4,276.0500	4.2761	3,868.4200	3.8684	(9.533)	0	0	0
2021/08/02	R248	04/11/2021	10.30	Call	Bond Future	1,179.2800	1.1793	1,331.9100	1.3319	12.943	0	0	0
2021/08/02	R248	04/11/2021	9.60	Put	Bond Future	9,134.2700	9.1343	8,602.6900	8.6027	(5.820)	0	0	0
2021/08/02	R248	04/11/2021	9.60	Call	Bond Future	161.6000	0.1616	190.2800	0.1903	17.748	0	0	0
2021/08/02	R248	04/11/2021	12.84	Call	Bond Future	13,685.0200	13.6850	14,220.9800	14.2210	3.916	0	0	0
2021/08/02	R248	04/11/2021	12.84	Put	Bond Future	105.0200	0.1050	80.7200	0.0807	(23.138)	0	0	0
2021/08/02	R248	04/11/2021	12.83	Call	Bond Future	13,633.0500	13.6331	14,168.5900	14.1686	3.928	0	0	0
2021/08/02	R248	04/11/2021	12.83	Put	Bond Future	107.1600	0.1072	82.4400	0.0824	(23.068)	0	0	0
2021/08/02	R248	03/02/2022	11.48	Call	Bond Future	5,907.3700	5.9074	6,288.6700	6.2887	6.455	0	0	0
2021/08/02	R248	03/02/2022	11.49	Put	Bond Future	1,722.7800	1.7228	1,539.1600	1.5392	(10.658)	0	0	0
2021/08/02	R248	03/02/2022	11.47	Call	Bond Future	5,859.9800	5.8600	6,239.7900	6.2398	6.481	0	0	0
2021/08/02	R248	03/02/2022			Bond Future	10.8770	85.5628	10.7992	86.1292	(0.715)	0.0000	0.0000	0
2021/08/02	R248	03/02/2022	11.48	Put	Bond Future	1,741.0100	1.7410	1,555.9100	1.5559	(10.632)	0	0	0
2021/08/02	R248	03/02/2022	11.49	Call	Bond Future	5,955.0600	5.9551	6,337.8400	6.3378	6.428	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/08/02	R248	03/02/2022	11.47	Put	Bond Future	1,759.6500	1.7597	1,573.0600	1.5731	(10.604)	0	0	0
2021/08/02	R248	05/05/2022	11.80	Call	Bond Future	7,149.5500	7.1496	7,540.0000	7.5400	5.461	0	0	0
2021/08/02	R248	05/05/2022	11.79	Call	Bond Future	7,103.6400	7.1036	7,492.9500	7.4929	5.480	0	0	0
2021/08/02	R248	05/05/2022	11.79	Put	Bond Future	2,158.3600	2.1584	1,974.7900	1.9748	(8.505)	0	0	0
2021/08/02	R248	05/05/2022			Bond Future	11.0475	82.1603	10.9667	82.7332	(0.732)	0.0000	0.0000	0
2021/08/02	R248	05/05/2022	11.80	Put	Bond Future	2,141.3600	2.1414	1,958.9300	1.9589	(8.519)	0	0	0
2021/08/02	R248	05/05/2022	11.81	Call	Bond Future	7,195.2800	7.1953	7,586.8700	7.5869	5.442	0	0	0
2021/08/02	R248	05/05/2022	11.81	Put	Bond Future	2,124.2600	2.1243	1,942.9700	1.9430	(8.534)	0	0	0
2021/08/02	R248	04/08/2022	10.98	Call	Bond Future	3,592.1500	3.5921	3,849.4600	3.8495	7.163	0	0	0
2021/08/02	R248	04/08/2022	10.98	Put	Bond Future	5,313.4400	5.3134	4,991.0400	4.9910	(6.068)	0	0	0
2021/08/02	R248	04/08/2022	10.99	Call	Bond Future	3,624.1800	3.6242	3,882.9700	3.8830	7.141	0	0	0
2021/08/02	R248	04/08/2022	10.99	Put	Bond Future	5,274.4600	5.2745	4,953.5400	4.9535	(6.084)	0	0	0
2021/08/02	R248	04/08/2022			Bond Future	11.2268	83.1057	11.1426	83.6854	(0.750)	0.0000	0.0000	0
2021/08/02	R248	04/08/2022	11.00	Call	Bond Future	3,656.3400	3.6563	3,916.6100	3.9166	7.118	0	0	0
2021/08/02	R248	04/08/2022	11.00	Put	Bond Future	5,235.7100	5.2357	4,916.2700	4.9163	(6.101)	0	0	0

Total

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