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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 17/06/2021 TO 17/06/2021

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
2021/06/17	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	2025 05/08/2021			Bond Future	153.8495	153.8495	153.5014	153.5014	(0.226)	0.0000	0.0000	5,211
2021/06/17	2025 04/11/2021			Bond Future	155.5729	155.5729	155.2203	155.2203	(0.227)	0.0000	0.0000	0
2021/06/17	2025 03/02/2022			Bond Future	155.8443	155.8443	155.4874	155.4874	(0.229)	0.0000	0.0000	0
2021/06/17	2025 05/05/2022			Bond Future	157.7327	157.7327	157.3712	157.3712	(0.229)	0.0000	0.0000	0
2021/06/17	2029 05/08/2021			Bond Future	115.1343	115.1343	114.3402	114.3402	(0.690)	0.0000	0.0000	3,031
2021/06/17	2029 04/11/2021			Bond Future	115.2535	115.2535	114.4501	114.4501	(0.697)	0.0000	0.0000	0
2021/06/17	2029 03/02/2022			Bond Future	116.6200	116.6200	115.8069	115.8069	(0.697)	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
2021/06/17	2029	05/05/2022			Bond Future	116.8396	116.8396	116.0166	116.0166	(0.704)	0.0000	0.0000	0
2021/06/17	2030	05/08/2021	10.42	Call	Bond Future	8,319.5900	8.3196	7,451.0300	7.4510	(10.440)	0	0	0
2021/06/17	2030	05/08/2021	10.42	Put	Bond Future	70.3600	0.0704	85.1900	0.0852	21.077	0	0	0
2021/06/17	2030	05/08/2021	10.41	Call	Bond Future	8,271.1800	8.2712	7,402.7000	7.4027	(10.500)	0	0	0
2021/06/17	2030	05/08/2021	10.41	Put	Bond Future	72.4000	0.0724	87.3100	0.0873	20.594	0	0	0
2021/06/17	2030	05/08/2021	9.15	Call	Bond Future	2,686.2700	2.6863	1,952.4100	1.9524	(27.319)	0	0	0
2021/06/17	2030	05/08/2021	9.15	Put	Bond Future	1,160.4500	1.1605	1,309.9800	1.3100	12.886	0	0	7,500
2021/06/17	2030	05/08/2021	8.50	Put	Bond Future	3,089.2500	3.0893	3,550.4400	3.5504	14.929	0	0	0
2021/06/17	2030	05/08/2021	10.15	Call	Bond Future	7,020.9300	7.0209	6,153.6900	6.1537	(12.352)	0	0	0
2021/06/17	2030	05/08/2021	8.83	Call	Bond Future	1,669.8200	1.6698	1,080.6900	1.0807	(35.281)	0	0	479
2021/06/17	2030	05/08/2021	10.30	Put	Bond Future	98.5600	0.0986	114.1900	0.1142	15.858	0	0	200
2021/06/17	2030	05/08/2021	8.78	Put	Bond Future	2,094.6000	2.0946	2,414.1900	2.4142	15.258	0	0	0
2021/06/17	2030	05/08/2021	8.78	Call	Bond Future	1,535.8500	1.5359	972.0500	0.9720	(36.709)	0	0	200
2021/06/17	2030	05/08/2021	7.70	Put	Bond Future	7,105.4900	7.1055	7,907.8600	7.9079	11.292	0	0	0
2021/06/17	2030	05/08/2021	9.45	Call	Bond Future	3,856.7400	3.8567	3,031.2200	3.0312	(21.405)	0	0	600
2021/06/17	2030	05/08/2021	12.10	Call	Bond Future	16,207.3100	16.2073	15,324.0700	15.3241	(5.450)	0	0	0
2021/06/17	2030	05/08/2021	12.10	Put	Bond Future	0.1400	0.0001	0.2900	0.0003	107.143	0	0	600
2021/06/17	2030	05/08/2021			Bond Future	8.8782	95.0823	9.0349	94.1989	1.765	0.0000	0.0000	101,722
2021/06/17	2030	05/08/2021	10.43	Call	Bond Future	8,368.0100	8.3680	7,499.3600	7.4994	(10.381)	0	0	0
2021/06/17	2030	05/08/2021	10.43	Put	Bond Future	68.3700	0.0684	83.1100	0.0831	21.559	0	0	0
2021/06/17	2030	05/08/2021	8.50	Call	Bond Future	913.1500	0.9131	490.9500	0.4909	(46.236)	0	0	5,000
2021/06/17	2030	05/08/2021	9.50	Call	Bond Future	4,067.3800	4.0674	3,231.2600	3.2313	(20.557)	0	0	0
2021/06/17	2030	05/08/2021	9.50	Put	Bond Future	623.2700	0.6233	670.5400	0.6705	7.584	0	0	0
2021/06/17	2030	05/08/2021	10.15	Put	Bond Future	147.2600	0.1473	163.4100	0.1634	10.967	0	0	479
2021/06/17	2030	05/08/2021	9.75	Call	Bond Future	5,170.1200	5.1701	4,300.1700	4.3002	(16.826)	0	0	0
2021/06/17	2030	05/08/2021	9.75	Put	Bond Future	386.8400	0.3868	400.2800	0.4003	3.474	0	0	479
2021/06/17	2030	05/08/2021	8.83	Put	Bond Future	1,943.4000	1.9434	2,237.6600	2.2377	15.142	0	0	0
2021/06/17	2030	05/08/2021	10.30	Call	Bond Future	7,739.9000	7.7399	6,872.1400	6.8721	(11.212)	0	0	0
2021/06/17	2030	05/08/2021	7.70	Call	Bond Future	111.2700	0.1113	30.2500	0.0302	(72.814)	0	0	200
2021/06/17	2030	05/08/2021	8.95	Put	Bond Future	1,611.8400	1.6118	1,848.7500	1.8488	14.698	0	0	0
2021/06/17	2030	05/08/2021	8.95	Call	Bond Future	2,018.2100	2.0182	1,371.7300	1.3717	(32.032)	0	0	600
2021/06/17	2030	05/08/2021	9.45	Put	Bond Future	683.5400	0.6835	741.4100	0.7414	8.466	0	0	0
2021/06/17	2030	04/11/2021	11.26	Call	Bond Future	11,305.1000	11.3051	10,503.2000	10.5032	(7.093)	0	0	0
2021/06/17	2030	04/11/2021	9.20	Call	Bond Future	3,139.3100	3.1393	2,478.6300	2.4786	(21.045)	0	0	29
2021/06/17	2030	04/11/2021	8.27	Put	Bond Future	5,488.6700	5.4887	6,006.2800	6.0063	9.431	0	0	0
2021/06/17	2030	04/11/2021	8.27	Call	Bond Future	1,026.2600	1.0263	650.4200	0.6504	(36.622)	0	0	300
2021/06/17	2030	04/11/2021	8.77	Put	Bond Future	3,589.5800	3.5896	3,951.4300	3.9514	10.081	0	0	0
2021/06/17	2030	04/11/2021	11.44	Put	Bond Future	113.1000	0.1131	185.4800	0.1855	63.996	0	0	300
2021/06/17	2030	04/11/2021	10.60	Call	Bond Future	8,443.4400	8.4434	7,675.0300	7.6750	(9.101)	0	0	0
2021/06/17	2030	04/11/2021	10.60	Put	Bond Future	448.5500	0.4485	573.5900	0.5736	27.876	0	0	0
2021/06/17	2030	04/11/2021	10.59	Put	Bond Future	455.2500	0.4552	580.1000	0.5801	27.424	0	0	0
2021/06/17	2030	04/11/2021			Bond Future	9.0589	96.1247	9.2226	95.2313	1.807	0.0000	0.0000	0
2021/06/17	2030	04/11/2021	11.26	Put	Bond Future	155.3400	0.1553	246.8900	0.2469	58.935	0	0	29
2021/06/17	2030	04/11/2021	9.90	Put	Bond Future	1,141.6500	1.1417	1,243.1800	1.2432	8.893	0	0	0
2021/06/17	2030	04/11/2021	9.90	Call	Bond Future	5,618.2900	5.6183	4,826.3700	4.8264	(14.095)	0	0	29
2021/06/17	2030	04/11/2021	9.20	Put	Bond Future	2,368.5500	2.3685	2,601.3200	2.6013	9.828	0	0	0
2021/06/17	2030	04/11/2021	8.77	Call	Bond Future	1,986.0100	1.9860	1,454.4100	1.4544	(26.767)	0	0	300

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
2021/06/17	2030	04/11/2021	11.44	Call	Bond Future	12,097.0700	12.0971	11,276.0000	11.2760	(6.787)	0	0	0
2021/06/17	2030	04/11/2021	10.61	Call	Bond Future	8,485.7800	8.4858	7,717.6900	7.7177	(9.051)	0	0	0
2021/06/17	2030	04/11/2021	10.61	Put	Bond Future	441.9300	0.4419	567.2900	0.5673	28.366	0	0	0
2021/06/17	2030	04/11/2021	10.59	Call	Bond Future	8,401.1500	8.4012	7,632.5500	7.6325	(9.149)	0	0	0
2021/06/17	2030	03/02/2022	8.85	Put	Bond Future	4,402.3700	4.4024	4,808.3100	4.8083	9.221	0	0	0
2021/06/17	2030	03/02/2022	8.85	Call	Bond Future	2,258.0900	2.2581	1,759.9400	1.7599	(22.061)	0	0	1,000
2021/06/17	2030	03/02/2022	9.35	Call	Bond Future	3,530.6500	3.5306	2,911.4600	2.9115	(17.538)	0	0	0
2021/06/17	2030	03/02/2022	9.35	Put	Bond Future	2,992.3900	2.9924	3,277.2900	3.2773	9.521	0	0	101
2021/06/17	2030	03/02/2022	8.39	Put	Bond Future	6,066.4200	6.0664	6,594.3900	6.5944	8.703	0	0	0
2021/06/17	2030	03/02/2022	8.39	Call	Bond Future	1,366.1300	1.3661	990.0100	0.9900	(27.532)	0	0	101
2021/06/17	2030	03/02/2022	9.45	Call	Bond Future	3,820.8600	3.8209	3,179.9100	3.1799	(16.775)	0	0	0
2021/06/17	2030	03/02/2022	9.45	Put	Bond Future	2,757.7100	2.7577	3,020.8500	3.0208	9.542	0	0	0
2021/06/17	2030	03/02/2022			Bond Future	9.2482	93.2376	9.4196	92.3335	1.854	0.0000	0.0000	0
2021/06/17	2030	03/02/2022	9.60	Put	Bond Future	2,440.1300	2.4401	2,672.6300	2.6726	9.528	0	0	0
2021/06/17	2030	03/02/2022	9.60	Call	Bond Future	4,283.4800	4.2835	3,611.8900	3.6119	(15.679)	0	0	1,000
2021/06/17	2030	03/02/2022	10.85	Call	Bond Future	8,784.3600	8.7844	8,078.1200	8.0781	(8.040)	0	0	0
2021/06/17	2030	03/02/2022	10.85	Put	Bond Future	758.4600	0.7585	956.3100	0.9563	26.086	0	0	1,000
2021/06/17	2030	03/02/2022	9.78	Call	Bond Future	4,873.4100	4.8734	4,169.0900	4.1691	(14.452)	0	0	0
2021/06/17	2030	03/02/2022	9.78	Put	Bond Future	2,104.9600	2.1050	2,304.7300	2.3047	9.490	0	0	101
2021/06/17	2030	03/02/2022	9.44	Call	Bond Future	3,791.5100	3.7915	3,152.5100	3.1525	(16.853)	0	0	0
2021/06/17	2030	03/02/2022	9.44	Put	Bond Future	2,780.6800	2.7807	3,045.7700	3.0458	9.533	0	0	0
2021/06/17	2030	03/02/2022	9.43	Call	Bond Future	3,761.9900	3.7620	3,125.2500	3.1252	(16.926)	0	0	0
2021/06/17	2030	03/02/2022	9.43	Put	Bond Future	2,803.5100	2.8035	3,070.8600	3.0709	9.536	0	0	0
2021/06/17	2030	05/05/2022	8.89	Put	Bond Future	5,159.4700	5.1595	5,781.7900	5.7818	12.062	0	0	0
2021/06/17	2030	05/05/2022	8.47	Call	Bond Future	1,468.1300	1.4681	1,260.7900	1.2608	(14.123)	0	0	1,073
2021/06/17	2030	05/05/2022	8.14	Put	Bond Future	8,078.7700	8.0788	8,826.1700	8.8262	9.251	0	0	0
2021/06/17	2030	05/05/2022	8.14	Call	Bond Future	1,048.8600	1.0489	881.2900	0.8813	(15.976)	0	0	1,800
2021/06/17	2030	05/05/2022	9.95	Call	Bond Future	5,030.0200	5.0300	4,509.6200	4.5096	(10.346)	0	0	0
2021/06/17	2030	05/05/2022	10.21	Call	Bond Future	5,888.0200	5.8880	5,321.7200	5.3217	(9.618)	0	0	0
2021/06/17	2030	05/05/2022	10.21	Put	Bond Future	2,087.1200	2.0871	2,435.7900	2.4358	16.706	0	0	0
2021/06/17	2030	05/05/2022			Bond Future	9.4485	94.3467	9.6281	93.4318	1.901	0.0000	0.0000	0
2021/06/17	2030	05/05/2022	8.89	Call	Bond Future	2,238.8700	2.2389	1,946.2200	1.9462	(13.071)	0	0	1,800
2021/06/17	2030	05/05/2022	11.04	Call	Bond Future	8,768.7600	8.7688	8,209.6800	8.2097	(6.376)	0	0	0
2021/06/17	2030	05/05/2022	11.04	Put	Bond Future	1,050.5800	1.0506	1,406.4700	1.4065	33.876	0	0	1,800
2021/06/17	2030	05/05/2022	9.35	Call	Bond Future	3,308.9500	3.3089	2,915.1900	2.9152	(11.900)	0	0	0
2021/06/17	2030	05/05/2022	9.35	Put	Bond Future	3,815.5900	3.8156	4,336.8000	4.3368	13.660	0	0	1,073
2021/06/17	2030	05/05/2022	8.47	Put	Bond Future	6,662.8200	6.6628	7,370.4500	7.3704	10.621	0	0	0
2021/06/17	2030	05/05/2022	9.95	Put	Bond Future	2,503.9400	2.5039	2,898.5100	2.8985	15.758	0	0	1,073
2021/06/17	2030	05/05/2022	10.20	Call	Bond Future	5,854.0300	5.8540	5,289.5200	5.2895	(9.643)	0	0	0
2021/06/17	2030	05/05/2022	10.20	Put	Bond Future	2,101.7300	2.1017	2,452.1900	2.4522	16.675	0	0	0
2021/06/17	2030	05/05/2022	10.19	Call	Bond Future	5,820.4200	5.8204	5,257.3900	5.2574	(9.673)	0	0	0
2021/06/17	2030	05/05/2022	10.19	Put	Bond Future	2,116.7500	2.1168	2,468.6900	2.4687	16.626	0	0	0
2021/06/17	2032	05/08/2021	11.37	Call	Bond Future	10,415.3200	10.4153	9,624.7900	9.6248	(7.590)	0	0	0
2021/06/17	2032	05/08/2021	11.37	Put	Bond Future	46.3600	0.0464	62.4100	0.0624	34.620	0	0	0
2021/06/17	2032	05/08/2021			Bond Future	9.5574	94.3671	9.6882	93.5605	1.369	0.0000	0.0000	120,492
2021/06/17	2032	05/08/2021	11.36	Call	Bond Future	10,363.9900	10.3640	9,573.5800	9.5736	(7.627)	0	0	0
2021/06/17	2032	05/08/2021	11.36	Put	Bond Future	47.7200	0.0477	63.8900	0.0639	33.885	0	0	0

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2021/06/17	2032	05/08/2021	11.35	Call	Bond Future	10,312.6300	10.3126	9,522.3200	9.5223	(7.664)	0	0	0
2021/06/17	2032	05/08/2021	11.35	Put	Bond Future	49.1000	0.0491	65.3700	0.0654	33.136	0	0	0
2021/06/17	2032	04/11/2021	9.83	Call	Bond Future	3,412.5200	3.4125	2,745.8700	2.7459	(19.535)	0	0	700
2021/06/17	2032	04/11/2021	11.70	Call	Bond Future	11,136.6100	11.1366	10,448.1500	10.4482	(6.182)	0	0	0
2021/06/17	2032	04/11/2021	11.71	Put	Bond Future	322.8300	0.3228	450.4600	0.4505	39.535	0	0	0
2021/06/17	2032	04/11/2021	11.69	Call	Bond Future	11,090.8400	11.0908	10,402.1900	10.4022	(6.209)	0	0	0
2021/06/17	2032	04/11/2021			Bond Future	9.7451	91.2563	9.8814	90.4405	1.399	0.0000	0.0000	21
2021/06/17	2032	04/11/2021	9.33	Put	Bond Future	4,554.8000	4.5548	4,825.8500	4.8258	5.951	0	0	0
2021/06/17	2032	04/11/2021	9.33	Call	Bond Future	2,008.0500	2.0081	1,463.2700	1.4633	(27.130)	0	0	700
2021/06/17	2032	04/11/2021	9.83	Put	Bond Future	2,903.1800	2.9032	3,052.3600	3.0524	5.139	0	0	0
2021/06/17	2032	04/11/2021	12.81	Call	Bond Future	16,222.4700	16.2225	15,440.9800	15.4410	(4.817)	0	0	0
2021/06/17	2032	04/11/2021	12.81	Put	Bond Future	51.7400	0.0517	86.0800	0.0861	66.370	0	0	700
2021/06/17	2032	04/11/2021	11.70	Put	Bond Future	327.6800	0.3277	455.0500	0.4551	38.870	0	0	0
2021/06/17	2032	04/11/2021	11.71	Call	Bond Future	11,182.4100	11.1824	10,494.2100	10.4942	(6.154)	0	0	0
2021/06/17	2032	04/11/2021	11.69	Put	Bond Future	332.6000	0.3326	459.7800	0.4598	38.238	0	0	0
2021/06/17	2032	03/02/2022	11.13	Call	Bond Future	8,061.7000	8.0617	7,379.0700	7.3791	(8.468)	0	0	0
2021/06/17	2032	03/02/2022	11.13	Put	Bond Future	1,442.8700	1.4429	1,585.7800	1.5858	9.905	0	0	210
2021/06/17	2032	03/02/2022	10.53	Call	Bond Future	5,720.6800	5.7207	5,065.6500	5.0656	(11.450)	0	0	0
2021/06/17	2032	03/02/2022	10.53	Put	Bond Future	2,347.2900	2.3473	2,517.8000	2.5178	7.264	0	0	210
2021/06/17	2032	03/02/2022	10.35	Put	Bond Future	2,701.9000	2.7019	2,899.3000	2.8993	7.306	0	0	400
2021/06/17	2032	03/02/2022	9.58	Put	Bond Future	4,853.4400	4.8534	5,193.9200	5.1939	7.015	0	0	0
2021/06/17	2032	03/02/2022	9.58	Call	Bond Future	2,729.0000	2.7290	2,243.9400	2.2439	(17.774)	0	0	400
2021/06/17	2032	03/02/2022	10.66	Call	Bond Future	6,214.5300	6.2145	5,543.8900	5.5439	(10.791)	0	0	0
2021/06/17	2032	03/02/2022	10.66	Put	Bond Future	2,123.5800	2.1236	2,278.4800	2.2785	7.294	0	0	97
2021/06/17	2032	03/02/2022	10.45	Put	Bond Future	2,498.4500	2.4984	2,680.2200	2.6802	7.275	0	0	198
2021/06/17	2032	03/02/2022	9.81	Call	Bond Future	3,351.9700	3.3520	2,822.8600	2.8229	(15.785)	0	0	0
2021/06/17	2032	03/02/2022	9.81	Put	Bond Future	4,103.1900	4.1032	4,399.6200	4.3996	7.224	0	0	198
2021/06/17	2032	03/02/2022	8.91	Put	Bond Future	7,616.7000	7.6167	8,087.2600	8.0873	6.178	0	0	0
2021/06/17	2032	03/02/2022	10.43	Call	Bond Future	5,353.9600	5.3540	4,713.1700	4.7132	(11.969)	0	0	0
2021/06/17	2032	03/02/2022	10.43	Put	Bond Future	2,538.0800	2.5381	2,722.8300	2.7228	7.279	0	0	0
2021/06/17	2032	03/02/2022	10.42	Call	Bond Future	5,317.8200	5.3178	4,678.6800	4.6787	(12.019)	0	0	0
2021/06/17	2032	03/02/2022	10.42	Put	Bond Future	2,557.9600	2.5580	2,744.3600	2.7444	7.287	0	0	0
2021/06/17	2032	03/02/2022			Bond Future	9.9378	92.3172	10.0799	91.4917	1.430	0.0000	0.0000	0
2021/06/17	2032	03/02/2022	9.62	Put	Bond Future	4,715.9100	4.7159	5,049.0600	5.0491	7.064	0	0	0
2021/06/17	2032	03/02/2022	9.62	Call	Bond Future	2,832.2800	2.8323	2,339.8900	2.3399	(17.385)	0	0	210
2021/06/17	2032	03/02/2022	10.95	Call	Bond Future	7,361.6500	7.3616	6,657.5700	6.6576	(9.564)	0	0	0
2021/06/17	2032	03/02/2022	10.95	Put	Bond Future	1,698.8300	1.6988	1,820.2900	1.8203	7.150	0	0	400
2021/06/17	2032	03/02/2022	10.35	Call	Bond Future	5,068.2700	5.0683	4,440.1300	4.4401	(12.394)	0	0	0
2021/06/17	2032	03/02/2022	10.14	Call	Bond Future	4,357.1900	4.3572	3,765.3000	3.7653	(13.584)	0	0	0
2021/06/17	2032	03/02/2022	10.14	Put	Bond Future	3,185.7900	3.1858	3,419.4400	3.4194	7.334	0	0	97
2021/06/17	2032	03/02/2022	9.14	Put	Bond Future	6,559.7300	6.5597	6,985.6100	6.9856	6.492	0	0	0
2021/06/17	2032	03/02/2022	9.14	Call	Bond Future	1,729.6800	1.7297	1,330.0200	1.3300	(23.106)	0	0	97
2021/06/17	2032	03/02/2022	10.45	Call	Bond Future	5,426.2200	5.4262	4,782.4500	4.7825	(11.864)	0	0	0
2021/06/17	2032	03/02/2022	8.91	Call	Bond Future	1,330.0500	1.3300	975.0700	0.9751	(26.689)	0	0	198
2021/06/17	2032	03/02/2022	10.44	Call	Bond Future	5,389.9100	5.3899	4,747.7600	4.7478	(11.914)	0	0	0
2021/06/17	2032	03/02/2022	10.44	Put	Bond Future	2,518.0600	2.5181	2,701.4500	2.7014	7.283	0	0	0
2021/06/17	2032	05/05/2022	11.03	Call	Bond Future	7,188.1300	7.1881	6,595.9600	6.5960	(8.238)	0	0	0
2021/06/17	2032	05/05/2022	11.03	Put	Bond Future	2,313.6500	2.3137	2,556.9700	2.5570	10.517	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
2021/06/17	2032	05/05/2022	11.02	Put	Bond Future	2,332.0500	2.3321	2,573.4900	2.5735	10.353	0	0	0
2021/06/17	2032	05/05/2022			Bond Future	10.1372	89.2686	10.2854	88.4331	1.463	0.0000	0.0000	0
2021/06/17	2032	05/05/2022	11.04	Call	Bond Future	7,222.3500	7.2224	6,632.0500	6.6321	(8.173)	0	0	0
2021/06/17	2032	05/05/2022	11.04	Put	Bond Future	2,295.3500	2.2953	2,540.5400	2.5405	10.682	0	0	0
2021/06/17	2032	05/05/2022	11.02	Call	Bond Future	7,153.9600	7.1540	6,559.9100	6.5599	(8.304)	0	0	0
2021/06/17	2033	05/08/2021			Bond Future	108.9955	108.9955	109.0184	109.0184	0.021	0.0000	0.0000	9,059
2021/06/17	2033	04/11/2021			Bond Future	108.9667	108.9667	108.9894	108.9894	0.021	0.0000	0.0000	0
2021/06/17	2033	03/02/2022			Bond Future	110.2585	110.2585	110.2814	110.2814	0.021	0.0000	0.0000	0
2021/06/17	2033	05/05/2022			Bond Future	110.3223	110.3223	110.3454	110.3454	0.021	0.0000	0.0000	0
2021/06/17	2037	05/08/2021	12.27	Call	Bond Future	11,464.3600	11.4644	10,759.2500	10.7592	(6.150)	0	0	0
2021/06/17	2037	05/08/2021	12.27	Put	Bond Future	60.3200	0.0603	63.7400	0.0637	5.670	0	0	0
2021/06/17	2037	05/08/2021	12.28	Call	Bond Future	11,517.3600	11.5174	10,812.5000	10.8125	(6.120)	0	0	0
2021/06/17	2037	05/08/2021	12.26	Put	Bond Future	61.9300	0.0619	65.1000	0.0651	5.119	0	0	0
2021/06/17	2037	05/08/2021			Bond Future	10.3987	85.7945	10.5038	85.0860	1.011	0.0000	0.0000	126,163
2021/06/17	2037	05/08/2021	12.28	Put	Bond Future	58.7400	0.0587	62.4100	0.0624	6.248	0	0	0
2021/06/17	2037	05/08/2021	12.26	Call	Bond Future	11,411.3200	11.4113	10,705.9600	10.7060	(6.181)	0	0	0
2021/06/17	2037	04/11/2021	12.30	Call	Bond Future	10,947.7600	10.9478	10,276.5400	10.2765	(6.131)	0	0	0
2021/06/17	2037	04/11/2021	12.30	Put	Bond Future	638.3200	0.6383	683.7200	0.6837	7.112	0	0	600
2021/06/17	2037	04/11/2021	11.49	Put	Bond Future	1,639.1000	1.6391	1,479.7900	1.4798	(9.719)	0	0	0
2021/06/17	2037	04/11/2021	11.49	Call	Bond Future	7,344.3800	7.3444	6,468.4500	6.4685	(11.927)	0	0	600
2021/06/17	2037	04/11/2021	12.82	Put	Bond Future	321.5600	0.3216	373.4700	0.3735	16.143	0	0	0
2021/06/17	2037	04/11/2021	12.83	Call	Bond Future	13,419.7300	13.4197	12,754.4300	12.7544	(4.958)	0	0	0
2021/06/17	2037	04/11/2021			Bond Future	10.5803	86.7352	10.6895	86.0186	1.032	0.0000	0.0000	0
2021/06/17	2037	04/11/2021	12.82	Call	Bond Future	13,372.9500	13.3730	12,708.2400	12.7082	(4.971)	0	0	0
2021/06/17	2037	04/11/2021	12.83	Put	Bond Future	317.1500	0.3171	368.4700	0.3685	16.182	0	0	0
2021/06/17	2037	04/11/2021	12.81	Call	Bond Future	13,326.1600	13.3262	12,662.0600	12.6621	(4.983)	0	0	0
2021/06/17	2037	04/11/2021	12.81	Put	Bond Future	326.0100	0.3260	378.5300	0.3785	16.110	0	0	0
2021/06/17	2037	03/02/2022	11.46	Call	Bond Future	6,870.3900	6.8704	6,111.6200	6.1116	(11.044)	0	0	0
2021/06/17	2037	03/02/2022	11.47	Put	Bond Future	2,583.5200	2.5835	2,549.4400	2.5494	(1.319)	0	0	0
2021/06/17	2037	03/02/2022	11.45	Call	Bond Future	6,829.9400	6.8299	6,071.2600	6.0713	(11.108)	0	0	0
2021/06/17	2037	03/02/2022			Bond Future	10.7695	83.4888	10.8831	82.7635	1.054	0.0000	0.0000	0
2021/06/17	2037	03/02/2022	11.46	Put	Bond Future	2,602.1600	2.6022	2,568.6300	2.5686	(1.289)	0	0	0
2021/06/17	2037	03/02/2022	11.47	Call	Bond Future	6,911.1400	6.9111	6,151.8200	6.1518	(10.987)	0	0	0
2021/06/17	2037	03/02/2022	11.45	Put	Bond Future	2,621.1700	2.6212	2,587.7300	2.5877	(1.276)	0	0	0
2021/06/17	2037	05/05/2022	11.84	Put	Bond Future	2,742.2400	2.7422	2,884.9900	2.8850	5.206	0	0	0
2021/06/17	2037	05/05/2022	11.82	Call	Bond Future	7,875.4700	7.8755	7,285.9600	7.2860	(7.485)	0	0	0
2021/06/17	2037	05/05/2022	11.83	Call	Bond Future	7,915.4000	7.9154	7,324.8900	7.3249	(7.460)	0	0	0
2021/06/17	2037	05/05/2022			Bond Future	10.9652	84.4823	11.0833	83.7483	1.077	0.0000	0.0000	0
2021/06/17	2037	05/05/2022	11.84	Call	Bond Future	7,955.1000	7.9551	7,363.8600	7.3639	(7.432)	0	0	0
2021/06/17	2037	05/05/2022	11.82	Put	Bond Future	2,776.1900	2.7762	2,920.6700	2.9207	5.204	0	0	0
2021/06/17	2037	05/05/2022	11.83	Put	Bond Future	2,759.3000	2.7593	2,902.7800	2.9028	5.200	0	0	0
2021/06/17	2038	05/08/2021			Bond Future	122.6273	122.6273	121.3540	121.3540	(1.038)	0.0000	0.0000	7,713
2021/06/17	2038	04/11/2021			Bond Future	124.0011	124.0011	122.7129	122.7129	(1.039)	0.0000	0.0000	0
2021/06/17	2038	03/02/2022			Bond Future	123.7016	123.7016	122.3982	122.3982	(1.054)	0.0000	0.0000	0
2021/06/17	2038	05/05/2022			Bond Future	125.2008	125.2008	123.8813	123.8813	(1.054)	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
2021/06/17	2040	05/08/2021	12.48	Call	Bond Future	12,491.4700	12.4915	11,966.0100	11.9660	(4.207)	0	0	0
2021/06/17	2040	05/08/2021	12.49	Put	Bond Future	50.9100	0.0509	64.2600	0.0643	26.223	0	0	0
2021/06/17	2040	05/08/2021	12.47	Call	Bond Future	12,436.0600	12.4361	11,910.4900	11.9105	(4.226)	0	0	0
2021/06/17	2040	05/08/2021	11.05	Put	Bond Future	1,102.0600	1.1021	1,017.1000	1.0171	(7.709)	0	0	0
2021/06/17	2040	05/08/2021	11.05	Call	Bond Future	4,643.5200	4.6435	4,019.8500	4.0199	(13.431)	0	0	900
2021/06/17	2040	05/08/2021			Bond Future	10.5464	87.7964	10.6209	87.2577	0.706	0.0000	0.0000	86,088
2021/06/17	2040	05/08/2021	12.48	Put	Bond Future	52.3000	0.0523	65.5500	0.0655	25.335	0	0	0
2021/06/17	2040	05/08/2021	12.49	Call	Bond Future	12,546.8400	12.5468	12,021.4800	12.0215	(4.187)	0	0	0
2021/06/17	2040	05/08/2021	12.47	Put	Bond Future	53.7200	0.0537	66.8600	0.0669	24.460	0	0	0
2021/06/17	2040	05/08/2021	11.55	Put	Bond Future	474.6500	0.4747	407.0100	0.4070	(14.251)	0	0	0
2021/06/17	2040	05/08/2021	11.55	Call	Bond Future	7,312.1300	7.3121	6,705.7800	6.7058	(8.292)	0	0	900
2021/06/17	2040	05/08/2021	14.80	Call	Bond Future	23,921.0000	23.9210	23,382.3000	23.3823	(2.252)	0	0	0
2021/06/17	2040	05/08/2021	14.80	Put	Bond Future	0.0200	0.0000	0.0300	0.0000	50.000	0	0	900
2021/06/17	2040	04/11/2021	12.90	Call	Bond Future	13,835.3900	13.8354	13,343.9900	13.3440	(3.552)	0	0	0
2021/06/17	2040	04/11/2021	12.90	Put	Bond Future	376.3200	0.3763	429.8700	0.4299	14.230	0	0	0
2021/06/17	2040	04/11/2021	12.89	Call	Bond Future	13,786.5700	13.7866	13,295.7400	13.2957	(3.560)	0	0	0
2021/06/17	2040	04/11/2021	12.89	Put	Bond Future	381.4100	0.3814	435.5300	0.4355	14.189	0	0	0
2021/06/17	2040	04/11/2021			Bond Future	10.7241	88.7591	10.8015	88.2141	0.722	0.0000	0.0000	0
2021/06/17	2040	04/11/2021	12.91	Call	Bond Future	13,884.2100	13.8842	13,392.2300	13.3922	(3.543)	0	0	0
2021/06/17	2040	04/11/2021	12.91	Put	Bond Future	371.3000	0.3713	424.2700	0.4243	14.266	0	0	0
2021/06/17	2040	03/02/2022	11.58	Put	Bond Future	2,837.5200	2.8375	2,655.0400	2.6550	(6.431)	0	0	0
2021/06/17	2040	03/02/2022	11.59	Call	Bond Future	7,308.6700	7.3087	6,574.6700	6.5747	(10.043)	0	0	0
2021/06/17	2040	03/02/2022	11.57	Put	Bond Future	2,857.5200	2.8575	2,675.0400	2.6750	(6.386)	0	0	0
2021/06/17	2040	03/02/2022			Bond Future	10.9091	85.2859	10.9897	84.7344	0.738	0.0000	0.0000	0
2021/06/17	2040	03/02/2022	11.58	Call	Bond Future	7,265.3100	7.2653	6,531.3100	6.5313	(10.103)	0	0	0
2021/06/17	2040	03/02/2022	11.59	Put	Bond Future	2,817.6700	2.8177	2,635.1900	2.6352	(6.476)	0	0	0
2021/06/17	2040	03/02/2022	11.57	Call	Bond Future	7,222.0200	7.2220	6,488.0200	6.4880	(10.163)	0	0	0
2021/06/17	2040	05/05/2022	10.57	Put	Bond Future	7,130.1100	7.1301	7,345.4900	7.3455	3.021	0	0	0
2021/06/17	2040	05/05/2022	10.57	Call	Bond Future	3,459.1900	3.4592	3,116.3100	3.1163	(9.912)	0	0	1,200
2021/06/17	2040	05/05/2022	13.04	Call	Bond Future	12,819.0100	12.8190	12,660.8000	12.6608	(1.234)	0	0	0
2021/06/17	2040	05/05/2022	13.04	Put	Bond Future	1,263.1600	1.2632	1,663.2100	1.6632	31.671	0	0	1,200
2021/06/17	2040	05/05/2022	11.91	Put	Bond Future	3,068.8600	3.0689	3,179.4000	3.1794	3.602	0	0	0
2021/06/17	2040	05/05/2022	11.92	Call	Bond Future	8,273.0000	8.2730	7,824.5100	7.8245	(5.421)	0	0	0
2021/06/17	2040	05/05/2022	11.92	Put	Bond Future	3,050.4300	3.0504	3,160.2000	3.1602	3.599	0	0	0
2021/06/17	2040	05/05/2022			Bond Future	11.0998	86.3009	11.1836	85.7426	0.755	0.0000	0.0000	0
2021/06/17	2040	05/05/2022	9.82	Put	Bond Future	11,041.9200	11.0419	11,349.4400	11.3494	2.785	0	0	0
2021/06/17	2040	05/05/2022	9.82	Call	Bond Future	1,732.0800	1.7321	1,481.3400	1.4813	(14.476)	0	0	1,200
2021/06/17	2040	05/05/2022	11.91	Call	Bond Future	8,230.9000	8.2309	7,783.1800	7.7832	(5.440)	0	0	0
2021/06/17	2040	05/05/2022	11.90	Call	Bond Future	8,189.1200	8.1891	7,741.9000	7.7419	(5.461)	0	0	0
2021/06/17	2040	05/05/2022	11.90	Put	Bond Future	3,087.6900	3.0877	3,198.7300	3.1987	3.596	0	0	0
2021/06/17	2044	05/08/2021	12.60	Put	Bond Future	45.5200	0.0455	59.2600	0.0593	30.185	0	0	0
2021/06/17	2044	05/08/2021	12.61	Call	Bond Future	12,980.9900	12.9810	12,520.6500	12.5207	(3.546)	0	0	0
2021/06/17	2044	05/08/2021	12.61	Put	Bond Future	44.3100	0.0443	57.7600	0.0578	30.354	0	0	0
2021/06/17	2044	05/08/2021			Bond Future	10.5966	84.5415	10.6610	84.0677	0.608	0.0000	0.0000	59,604
2021/06/17	2044	05/08/2021	12.60	Call	Bond Future	12,926.5100	12.9265	12,466.4600	12.4665	(3.559)	0	0	0
2021/06/17	2044	05/08/2021	12.59	Call	Bond Future	12,871.9700	12.8720	12,412.2300	12.4122	(3.572)	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
2021/06/17	2044	05/08/2021	12.59	Put	Bond Future	46.7500	0.0467	60.8000	0.0608	30.053	0	0	0
2021/06/17	2044	04/11/2021	12.91	Call	Bond Future	13,732.5000	13.7325	13,299.1400	13.2991	(3.156)	0	0	0
2021/06/17	2044	04/11/2021	12.91	Put	Bond Future	406.5800	0.4066	452.5600	0.4526	11.309	0	0	0
2021/06/17	2044	04/11/2021			Bond Future	10.7660	85.4685	10.8329	84.9891	0.621	0.0000	0.0000	0
2021/06/17	2044	04/11/2021	12.90	Call	Bond Future	13,684.3700	13.6844	13,251.4900	13.2515	(3.163)	0	0	0
2021/06/17	2044	04/11/2021	12.90	Put	Bond Future	411.9300	0.4119	458.3900	0.4584	11.279	0	0	0
2021/06/17	2044	04/11/2021	12.89	Call	Bond Future	13,636.2400	13.6362	13,203.8500	13.2038	(3.171)	0	0	0
2021/06/17	2044	04/11/2021	12.89	Put	Bond Future	417.3500	0.4173	464.3000	0.4643	11.250	0	0	0
2021/06/17	2044	03/02/2022	11.60	Call	Bond Future	7,315.1600	7.3152	6,589.2200	6.5892	(9.924)	0	0	0
2021/06/17	2044	03/02/2022	11.60	Put	Bond Future	2,913.3400	2.9133	2,672.4800	2.6725	(8.267)	0	0	0
2021/06/17	2044	03/02/2022	11.59	Call	Bond Future	7,271.6900	7.2717	6,545.5500	6.5455	(9.986)	0	0	0
2021/06/17	2044	03/02/2022	11.59	Put	Bond Future	2,933.7700	2.9338	2,692.7100	2.6927	(8.217)	0	0	0
2021/06/17	2044	03/02/2022			Bond Future	10.9421	82.0822	11.0116	81.5971	0.636	0.0000	0.0000	0
2021/06/17	2044	03/02/2022	11.61	Call	Bond Future	7,358.6800	7.3587	6,632.9600	6.6330	(9.862)	0	0	0
2021/06/17	2044	03/02/2022	11.61	Put	Bond Future	2,893.0500	2.8931	2,652.4100	2.6524	(8.318)	0	0	0
2021/06/17	2044	05/05/2022	11.92	Call	Bond Future	8,286.4300	8.2864	7,733.4900	7.7335	(6.673)	0	0	0
2021/06/17	2044	05/05/2022	11.92	Put	Bond Future	3,144.3200	3.1443	3,082.3300	3.0823	(1.971)	0	0	0
2021/06/17	2044	05/05/2022	11.91	Call	Bond Future	8,244.4900	8.2445	7,691.6300	7.6916	(6.706)	0	0	0
2021/06/17	2044	05/05/2022	11.91	Put	Bond Future	3,163.4600	3.1635	3,101.5500	3.1015	(1.957)	0	0	0
2021/06/17	2044	05/05/2022			Bond Future	11.1232	83.0590	11.1956	82.5680	0.651	0.0000	0.0000	0
2021/06/17	2044	05/05/2022	11.93	Call	Bond Future	8,328.6800	8.3287	7,775.3800	7.7754	(6.643)	0	0	0
2021/06/17	2044	05/05/2022	11.93	Put	Bond Future	3,125.5800	3.1256	3,063.2300	3.0632	(1.995)	0	0	0
2021/06/17	2046	05/08/2021			Bond Future	113.3654	113.3654	111.9435	111.9435	(1.254)	0.0000	0.0000	18,098
2021/06/17	2046	04/11/2021			Bond Future	112.7962	112.7962	111.3580	111.3580	(1.275)	0.0000	0.0000	0
2021/06/17	2046	03/02/2022			Bond Future	114.1338	114.1338	112.6783	112.6783	(1.275)	0.0000	0.0000	0
2021/06/17	2046	05/05/2022			Bond Future	113.6417	113.6417	112.1685	112.1685	(1.296)	0.0000	0.0000	0
2021/06/17	2050	05/08/2021			Bond Future	116.1561	116.1561	115.7363	115.7363	(0.361)	0.0000	0.0000	11,059
2021/06/17	2050	04/11/2021			Bond Future	117.4570	117.4570	117.0320	117.0320	(0.362)	0.0000	0.0000	0
2021/06/17	2050	03/02/2022			Bond Future	116.8839	116.8839	116.4538	116.4538	(0.368)	0.0000	0.0000	0
2021/06/17	2050	05/05/2022			Bond Future	118.3004	118.3004	117.8647	117.8647	(0.368)	0.0000	0.0000	0
2021/06/17	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	AL37	05/08/2021			Index Future	799.2290	799.2290	794.3340	794.3340	(0.612)	0.0000	0.0000	0
2021/06/17	AL37	04/11/2021			Index Future	808.0810	808.0810	803.1250	803.1250	(0.613)	0.0000	0.0000	0
2021/06/17	AL37	03/02/2022			Index Future	817.4680	817.4680	812.4500	812.4500	(0.614)	0.0000	0.0000	0
2021/06/17	AL37	05/05/2022			Index Future	827.1790	827.1790	822.0990	822.0990	(0.614)	0.0000	0.0000	0
2021/06/17	AL7T	05/08/2021			Index Future	913.3400	913.3400	905.2880	905.2880	(0.882)	0.0000	0.0000	0
2021/06/17	AL7T	04/11/2021			Index Future	923.4560	923.4560	915.3070	915.3070	(0.882)	0.0000	0.0000	0
2021/06/17	AL7T	03/02/2022			Index Future	934.1830	934.1830	925.9340	925.9340	(0.883)	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
2021/06/17	AL7T	05/05/2022			Index Future	945.2810	945.2810	936.9310	936.9310	(0.883)	0.0000	0.0000	0
2021/06/17	ALBI	05/08/2021			Index Future	803.6900	803.6900	798.3490	798.3490	(0.665)	0.0000	0.0000	114
2021/06/17	ALBI	04/11/2021			Index Future	812.5910	812.5910	807.1850	807.1850	(0.665)	0.0000	0.0000	0
2021/06/17	ALBI	03/02/2022			Index Future	822.0300	822.0300	816.5570	816.5570	(0.666)	0.0000	0.0000	0
2021/06/17	ALBI	05/05/2022			Index Future	831.7960	831.7960	826.2550	826.2550	(0.666)	0.0000	0.0000	0
2021/06/17	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/06/17	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	C214	28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/06/17	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/17	ES33	05/08/2021			Bond Future	11.0600	79.5876	11.1546	79.0727	0.855	0.0000	0.0000	350
2021/06/17	ES33	04/11/2021			Bond Future	11.2901	76.6850	11.3887	76.1641	0.873	0.0000	0.0000	0
2021/06/17	ES33	03/02/2022			Bond Future	11.5311	77.5764	11.6339	77.0493	0.892	0.0000	0.0000	0
2021/06/17	ES33	05/05/2022			Bond Future	11.7754	74.7218	11.8827	74.1883	0.911	0.0000	0.0000	0
2021/06/17	ES42	05/08/2021			Bond Future	11.5923	78.3907	11.6667	77.9306	0.641	0.0000	0.0000	4,779
2021/06/17	ES42	04/11/2021			Bond Future	11.8103	74.9920	11.8879	74.5266	0.657	0.0000	0.0000	0
2021/06/17	ES42	03/02/2022			Bond Future	12.0310	75.8643	12.1120	75.3933	0.673	0.0000	0.0000	0
2021/06/17	ES42	05/05/2022			Bond Future	12.2626	72.5083	12.3472	72.0315	0.690	0.0000	0.0000	0
2021/06/17	GOVI	05/08/2021	719.14	Call	GOVI	744,810.0000	74.4810	691,520.0000	69.1520	(7.155)	0	0	0
2021/06/17	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/17	GOVI	05/08/2021	719.13	Call	GOVI	744,910.0000	74.4910	691,620.0000	69.1620	(7.154)	0	0	0
2021/06/17	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/17	GOVI	05/08/2021			GOVI	793.6210	793.6210	788.2920	788.2920	(0.671)	0.0000	0.0000	976
2021/06/17	GOVI	05/08/2021	719.15	Call	GOVI	744,710.0000	74.4710	691,420.0000	69.1420	(7.156)	0	0	0
2021/06/17	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/17	GOVI	04/11/2021	728.41	Call	GOVI	740,010.0000	74.0010	686,070.0000	68.6070	(7.289)	0	0	0
2021/06/17	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/17	GOVI	04/11/2021	728.40	Call	GOVI	740,110.0000	74.0110	686,170.0000	68.6170	(7.288)	0	0	0
2021/06/17	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/17	GOVI	04/11/2021			GOVI	802.4110	802.4110	797.0170	797.0170	(0.672)	0.0000	0.0000	0
2021/06/17	GOVI	04/11/2021	728.42	Call	GOVI	739,910.0000	73.9910	685,970.0000	68.5970	(7.290)	0	0	0
2021/06/17	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/17	GOVI	03/02/2022	792.76	Call	GOVI	189,710.0000	18.9710	135,110.0000	13.5110	(28.781)	0	0	0
2021/06/17	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/17	GOVI	03/02/2022			GOVI	811.7310	811.7310	806.2710	806.2710	(0.673)	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
2021/06/17	GOVI	03/02/2022	792.75	Call	GOVI	189,810.0000	18.9810	135,210.0000	13.5210	(28.766)	0	0	0
2021/06/17	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/17	GOVI	03/02/2022	792.74	Call	GOVI	189,910.0000	18.9910	135,310.0000	13.5310	(28.750)	0	0	0
2021/06/17	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/17	GOVI	05/05/2022	788.25	Call	GOVI	331,250.0000	33.1250	275,970.0000	27.5970	(16.688)	0	0	0
2021/06/17	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/17	GOVI	05/05/2022			GOVI	821.3750	821.3750	815.8470	815.8470	(0.673)	0.0000	0.0000	0
2021/06/17	GOVI	05/05/2022	788.24	Call	GOVI	331,350.0000	33.1350	276,070.0000	27.6070	(16.683)	0	0	0
2021/06/17	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/17	GOVI	05/05/2022	788.23	Call	GOVI	331,450.0000	33.1450	276,170.0000	27.6170	(16.678)	0	0	0
2021/06/17	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/17	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/06/17	IGOV	05/08/2021			Index Future	297.1800	297.1800	295.7860	295.7860	(0.469)	0.0000	0.0000	450
2021/06/17	IGOV	04/11/2021			Index Future	300.5450	300.5450	299.1320	299.1320	(0.470)	0.0000	0.0000	16
2021/06/17	IGOV	03/02/2022			Index Future	304.1080	304.1080	302.6770	302.6770	(0.471)	0.0000	0.0000	0
2021/06/17	IGOV	05/05/2022			Index Future	307.7930	307.7930	306.3430	306.3430	(0.471)	0.0000	0.0000	0
2021/06/17	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/06/17	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/06/17	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/06/17	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/06/17	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/06/17	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/06/17	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/06/17	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/06/17	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/06/17	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/06/17	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/06/17	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/06/17	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/06/17	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/06/17	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/06/17	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/06/17	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/06/17	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/06/17	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/06/17	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/06/17	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/06/17	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/06/17	JBAF	21/07/2021			Jibar Tradeable Future	3.7250	96.2750	3.7250	96.2750	0.000	0.0000	0.0000	0
2021/06/17	JBAF	18/08/2021			Jibar Tradeable Future	3.7600	96.2400	3.8100	96.1900	1.330	0.0000	0.0000	0
2021/06/17	JBAF	15/09/2021			Jibar Tradeable Future	3.8050	96.1950	3.8450	96.1550	1.051	0.0000	0.0000	30,000
2021/06/17	JBAF	20/10/2021			Jibar Tradeable Future	3.8900	96.1100	3.9700	96.0300	2.057	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
2021/06/17	JBAF	17/11/2021			Jibar Tradeable Future	3.9200	96.0800	4.0200	95.9800	2.551	0.0000	0.0000	0
2021/06/17	JBAF	15/12/2021			Jibar Tradeable Future	4.0500	95.9500	4.1600	95.8400	2.716	0.0000	0.0000	0
2021/06/17	JBAF	16/03/2022			Jibar Tradeable Future	4.2850	95.7150	4.4500	95.5500	3.851	0.0000	0.0000	0
2021/06/17	JBAF	15/06/2022			Jibar Tradeable Future	4.5900	95.4100	4.7450	95.2550	3.377	0.0000	0.0000	471
2021/06/17	JBAF	21/09/2022			Jibar Tradeable Future	4.7700	95.2300	4.9400	95.0600	3.564	0.0000	0.0000	0
2021/06/17	JBAF	21/12/2022			Jibar Tradeable Future	5.0250	94.9750	5.2000	94.8000	3.483	0.0000	0.0000	0
2021/06/17	JBAF	15/03/2023			Jibar Tradeable Future	5.1950	94.8050	5.3250	94.6750	2.502	0.0000	0.0000	0
2021/06/17	JBAF	21/06/2023			Jibar Tradeable Future	5.3840	94.6160	5.5450	94.4550	2.990	0.0000	0.0000	0
2021/06/17	R023	05/08/2021	5.30	Call	Bond Future	355.9900	0.3560	249.8300	0.2498	(29.821)	0	0	0
2021/06/17	R023	05/08/2021	5.30	Put	Bond Future	105.1600	0.1052	129.1500	0.1291	22.813	0	0	0
2021/06/17	R023	05/08/2021	5.29	Call	Bond Future	344.7100	0.3447	240.8100	0.2408	(30.141)	0	0	0
2021/06/17	R023	05/08/2021	5.29	Put	Bond Future	108.9900	0.1090	135.2400	0.1352	24.085	0	0	0
2021/06/17	R023	05/08/2021			Bond Future	5.1342	107.3095	5.2201	107.1794	1.675	0.0000	0.0000	15,414
2021/06/17	R023	05/08/2021	5.31	Call	Bond Future	367.3900	0.3674	259.0200	0.2590	(29.497)	0	0	0
2021/06/17	R023	05/08/2021	5.31	Put	Bond Future	101.4600	0.1015	123.2400	0.1232	21.467	0	0	0
2021/06/17	R023	04/11/2021	4.91	Call	Bond Future	125.6100	0.1256	76.6500	0.0767	(38.978)	0	0	0
2021/06/17	R023	04/11/2021	4.91	Put	Bond Future	587.4400	0.5874	670.4800	0.6705	14.136	0	0	0
2021/06/17	R023	04/11/2021	4.90	Call	Bond Future	121.7500	0.1218	73.8100	0.0738	(39.376)	0	0	0
2021/06/17	R023	04/11/2021	4.90	Put	Bond Future	596.4200	0.5964	680.4800	0.6805	14.094	0	0	0
2021/06/17	R023	04/11/2021			Bond Future	5.2708	104.5779	5.3743	104.4459	1.964	0.0000	0.0000	0
2021/06/17	R023	04/11/2021	4.92	Call	Bond Future	129.7700	0.1298	79.3900	0.0794	(38.823)	0	0	0
2021/06/17	R023	04/11/2021	4.92	Put	Bond Future	578.7600	0.5788	660.3800	0.6604	14.103	0	0	0
2021/06/17	R023	03/02/2022	5.08	Call	Bond Future	202.5100	0.2025	133.2900	0.1333	(34.181)	0	0	0
2021/06/17	R023	03/02/2022	5.08	Put	Bond Future	561.3600	0.5614	625.9700	0.6260	11.510	0	0	0
2021/06/17	R023	03/02/2022			Bond Future	5.4272	105.7931	5.5571	105.6593	2.394	0.0000	0.0000	0
2021/06/17	R023	03/02/2022	5.07	Call	Bond Future	198.3700	0.1984	129.9700	0.1300	(34.481)	0	0	0
2021/06/17	R023	03/02/2022	5.07	Put	Bond Future	567.5900	0.5676	633.0200	0.6330	11.528	0	0	0
2021/06/17	R023	03/02/2022	5.06	Call	Bond Future	194.2900	0.1943	126.7100	0.1267	(34.783)	0	0	0
2021/06/17	R023	03/02/2022	5.06	Put	Bond Future	573.8700	0.5739	640.1200	0.6401	11.544	0	0	0
2021/06/17	R023	05/05/2022	6.31	Call	Bond Future	729.8800	0.7299	623.6700	0.6237	(14.552)	0	0	0
2021/06/17	R023	05/05/2022	6.31	Put	Bond Future	186.4700	0.1865	215.8500	0.2159	15.756	0	0	0
2021/06/17	R023	05/05/2022			Bond Future	5.6201	103.1404	5.7917	103.0048	3.053	0.0000	0.0000	0
2021/06/17	R023	05/05/2022	6.30	Call	Bond Future	724.0400	0.7240	617.7900	0.6178	(14.675)	0	0	0
2021/06/17	R023	05/05/2022	6.30	Put	Bond Future	188.4700	0.1885	217.8100	0.2178	15.567	0	0	0
2021/06/17	R023	05/05/2022	6.29	Call	Bond Future	718.2000	0.7182	611.9200	0.6119	(14.798)	0	0	0
2021/06/17	R023	05/05/2022	6.29	Put	Bond Future	190.4800	0.1905	219.7900	0.2198	15.387	0	0	0
2021/06/17	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/17	R035	05/08/2021	5.31	Put	Bond Future	43,482.5000	43.4825	44,225.9800	44.2260	1.710	0	0	0
2021/06/17	R035	05/08/2021	11.37	Call	Bond Future	7,978.7800	7.9788	7,220.2900	7.2203	(9.506)	0	0	0
2021/06/17	R035	05/08/2021	11.37	Put	Bond Future	271.6900	0.2717	256.6800	0.2567	(5.525)	0	0	100
2021/06/17	R035	05/08/2021			Bond Future	10.1585	94.6082	10.2687	93.8647	1.086	0.0000	0.0000	82,805
2021/06/17	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/17	R035	05/08/2021	5.30	Put	Bond Future	43,599.0800	43.5991	44,342.5600	44.3426	1.705	0	0	0
2021/06/17	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/17	R035	05/08/2021	5.29	Put	Bond Future	43,715.7900	43.7158	44,459.2700	44.4593	1.701	0	0	0
2021/06/17	R035	05/08/2021	10.77	Call	Bond Future	4,887.7500	4.8877	4,091.7400	4.0917	(16.286)	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
2021/06/17	R035	05/08/2021	10.77	Put	Bond Future	873.3200	0.8733	820.7900	0.8208	(6.015)	0	0	100
2021/06/17	R035	05/08/2021	10.02	Put	Bond Future	2,757.4700	2.7575	2,926.3900	2.9264	6.126	0	0	0
2021/06/17	R035	05/08/2021	10.02	Call	Bond Future	1,811.5200	1.8115	1,236.9600	1.2370	(31.717)	0	0	100
2021/06/17	R035	04/11/2021	11.20	Put	Bond Future	1,656.3400	1.6563	1,591.1900	1.5912	(3.933)	0	0	350
2021/06/17	R035	04/11/2021	10.60	Call	Bond Future	4,501.8700	4.5019	3,727.3200	3.7273	(17.205)	0	0	0
2021/06/17	R035	04/11/2021	10.60	Put	Bond Future	2,864.2400	2.8642	2,841.6800	2.8417	(0.788)	0	0	350
2021/06/17	R035	04/11/2021	10.11	Put	Bond Future	4,429.2300	4.4292	4,507.5700	4.5076	1.769	0	0	0
2021/06/17	R035	04/11/2021	10.11	Call	Bond Future	2,836.6700	2.8367	2,163.0200	2.1630	(23.748)	0	0	350
2021/06/17	R035	04/11/2021	10.12	Put	Bond Future	4,391.5000	4.3915	4,467.3600	4.4674	1.727	0	0	0
2021/06/17	R035	04/11/2021	10.12	Call	Bond Future	2,866.5500	2.8665	2,190.4200	2.1904	(23.587)	0	0	400
2021/06/17	R035	04/11/2021	10.62	Put	Bond Future	2,812.5700	2.8126	2,787.5100	2.7875	(0.891)	0	0	0
2021/06/17	R035	04/11/2021	10.62	Call	Bond Future	4,578.5300	4.5785	3,801.4800	3.8015	(16.972)	0	0	400
2021/06/17	R035	04/11/2021	11.75	Put	Bond Future	882.3100	0.8823	933.6100	0.9336	5.814	0	0	782
2021/06/17	R035	04/11/2021	11.08	Call	Bond Future	6,491.5700	6.4916	5,680.4400	5.6804	(12.495)	0	0	0
2021/06/17	R035	04/11/2021	11.08	Put	Bond Future	1,847.2600	1.8473	1,788.1200	1.7881	(3.201)	0	0	782
2021/06/17	R035	04/11/2021	10.23	Put	Bond Future	3,993.8900	3.9939	4,041.0300	4.0410	1.180	0	0	0
2021/06/17	R035	04/11/2021	12.53	Call	Bond Future	13,179.0200	13.1790	12,514.8100	12.5148	(5.040)	0	0	0
2021/06/17	R035	04/11/2021	12.53	Put	Bond Future	312.1300	0.3121	399.9100	0.3999	28.123	0	0	0
2021/06/17	R035	04/11/2021			Bond Future	10.3484	91.1702	10.4631	90.4182	1.108	0.0000	0.0000	0
2021/06/17	R035	04/11/2021	11.20	Call	Bond Future	7,029.0000	7.0290	6,211.8600	6.2119	(11.625)	0	0	0
2021/06/17	R035	04/11/2021	13.82	Call	Bond Future	19,265.6500	19.2657	18,531.0300	18.5310	(3.813)	0	0	0
2021/06/17	R035	04/11/2021	13.82	Put	Bond Future	39.9400	0.0399	57.3100	0.0573	43.490	0	0	400
2021/06/17	R035	04/11/2021	11.75	Call	Bond Future	9,479.3100	9.4793	8,778.6200	8.7786	(7.392)	0	0	0
2021/06/17	R035	04/11/2021	10.23	Call	Bond Future	3,207.9500	3.2080	2,503.1000	2.5031	(21.972)	0	0	782
2021/06/17	R035	04/11/2021	12.52	Call	Bond Future	13,130.9100	13.1309	12,467.6400	12.4676	(5.051)	0	0	0
2021/06/17	R035	04/11/2021	12.52	Put	Bond Future	316.6300	0.3166	405.3500	0.4053	28.020	0	0	0
2021/06/17	R035	04/11/2021	12.51	Call	Bond Future	13,082.8000	13.0828	12,420.4800	12.4205	(5.063)	0	0	0
2021/06/17	R035	04/11/2021	12.51	Put	Bond Future	321.1900	0.3212	410.8600	0.4109	27.918	0	0	0
2021/06/17	R035	03/02/2022	11.05	Put	Bond Future	2,902.7200	2.9027	3,005.5300	3.0055	3.542	0	0	1,600
2021/06/17	R035	03/02/2022	10.35	Put	Bond Future	4,868.6500	4.8687	5,078.0500	5.0781	4.301	0	0	0
2021/06/17	R035	03/02/2022	10.35	Call	Bond Future	3,596.7700	3.5968	3,045.1700	3.0452	(15.336)	0	0	1,600
2021/06/17	R035	03/02/2022	11.28	Call	Bond Future	6,980.8100	6.9808	6,302.4500	6.3025	(9.717)	0	0	0
2021/06/17	R035	03/02/2022	11.28	Put	Bond Future	2,454.1800	2.4542	2,536.8200	2.5368	3.367	0	0	200
2021/06/17	R035	03/02/2022	10.26	Put	Bond Future	5,190.2700	5.1903	5,418.9600	5.4190	4.406	0	0	0
2021/06/17	R035	03/02/2022	10.26	Call	Bond Future	3,326.9400	3.3269	2,794.6300	2.7946	(16.000)	0	0	200
2021/06/17	R035	03/02/2022	11.73	Call	Bond Future	8,837.9200	8.8379	8,204.7000	8.2047	(7.165)	0	0	0
2021/06/17	R035	03/02/2022	11.73	Put	Bond Future	1,698.9500	1.6990	1,826.7300	1.8267	7.521	0	0	280
2021/06/17	R035	03/02/2022	11.03	Call	Bond Future	5,967.7800	5.9678	5,311.4300	5.3114	(10.998)	0	0	0
2021/06/17	R035	03/02/2022	11.39	Call	Bond Future	7,443.3400	7.4433	6,754.3100	6.7543	(9.257)	0	0	0
2021/06/17	R035	03/02/2022	11.39	Put	Bond Future	2,266.9700	2.2670	2,338.9400	2.3389	3.175	0	0	683
2021/06/17	R035	03/02/2022	10.65	Call	Bond Future	4,568.6100	4.5686	3,962.4100	3.9624	(13.269)	0	0	0
2021/06/17	R035	03/02/2022	11.23	Call	Bond Future	6,773.6400	6.7736	6,100.0800	6.1001	(9.944)	0	0	0
2021/06/17	R035	03/02/2022	11.23	Put	Bond Future	2,544.7800	2.5448	2,632.2200	2.6322	3.436	0	0	0
2021/06/17	R035	03/02/2022	11.22	Call	Bond Future	6,732.6800	6.7327	6,060.0000	6.0600	(9.991)	0	0	0
2021/06/17	R035	03/02/2022	11.22	Put	Bond Future	2,563.5600	2.5636	2,651.8800	2.6519	3.445	0	0	0
2021/06/17	R035	03/02/2022			Bond Future	10.5464	92.2299	10.6659	91.4689	1.133	0.0000	0.0000	0
2021/06/17	R035	03/02/2022	11.05	Call	Bond Future	6,046.8100	6.0468	5,388.6200	5.3886	(10.885)	0	0	0
2021/06/17	R035	03/02/2022	11.88	Call	Bond Future	9,458.8600	9.4589	8,862.9700	8.8630	(6.300)	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
2021/06/17	R035	03/02/2022	11.88	Put	Bond Future	1,475.4900	1.4755	1,640.6000	1.6406	11.190	0	0	1,800
2021/06/17	R035	03/02/2022	11.03	Put	Bond Future	2,945.4700	2.9455	3,050.1200	3.0501	3.553	0	0	280
2021/06/17	R035	03/02/2022	10.10	Put	Bond Future	5,801.6500	5.8016	6,061.6000	6.0616	4.481	0	0	0
2021/06/17	R035	03/02/2022	10.10	Call	Bond Future	2,873.0300	2.8730	2,371.9800	2.3720	(17.440)	0	0	280
2021/06/17	R035	03/02/2022	10.65	Put	Bond Future	3,908.5800	3.9086	4,063.3800	4.0634	3.961	0	0	683
2021/06/17	R035	03/02/2022	9.70	Put	Bond Future	7,562.4800	7.5625	7,908.3500	7.9084	4.573	0	0	0
2021/06/17	R035	03/02/2022	9.70	Call	Bond Future	1,891.0900	1.8911	1,475.9600	1.4760	(21.952)	0	0	683
2021/06/17	R035	03/02/2022	11.24	Call	Bond Future	6,814.6700	6.8147	6,140.5000	6.1405	(9.893)	0	0	0
2021/06/17	R035	03/02/2022	11.24	Put	Bond Future	2,526.1400	2.5261	2,612.9700	2.6130	3.437	0	0	0
2021/06/17	R035	05/05/2022	11.64	Call	Bond Future	7,962.9500	7.9629	7,450.0100	7.4500	(6.442)	0	0	0
2021/06/17	R035	05/05/2022	11.64	Put	Bond Future	2,620.5400	2.6205	2,877.7600	2.8778	9.816	0	0	0
2021/06/17	R035	05/05/2022	11.63	Call	Bond Future	7,922.4900	7.9225	7,411.1400	7.4111	(6.454)	0	0	0
2021/06/17	R035	05/05/2022	11.63	Put	Bond Future	2,637.0100	2.6370	2,895.8200	2.8958	9.815	0	0	0
2021/06/17	R035	05/05/2022			Bond Future	10.7431	88.8485	10.8674	88.0783	1.158	0.0000	0.0000	0
2021/06/17	R035	05/05/2022	11.65	Call	Bond Future	8,003.4600	8.0035	7,489.2400	7.4892	(6.425)	0	0	0
2021/06/17	R035	05/05/2022	11.65	Put	Bond Future	2,604.1800	2.6042	2,860.1200	2.8601	9.828	0	0	0
2021/06/17	R186	05/08/2021	8.62	Call	Bond Future	6,105.7200	6.1057	5,394.1100	5.3941	(11.655)	0	0	0
2021/06/17	R186	05/08/2021	8.62	Put	Bond Future	43.9700	0.0440	55.8700	0.0559	27.064	0	0	0
2021/06/17	R186	05/08/2021	8.61	Call	Bond Future	6,062.9500	6.0629	5,351.4900	5.3515	(11.735)	0	0	0
2021/06/17	R186	05/08/2021	8.61	Put	Bond Future	45.5400	0.0455	57.5900	0.0576	26.460	0	0	0
2021/06/17	R186	05/08/2021			Bond Future	7.2986	115.4393	7.4516	114.7158	2.097	0.0000	0.0000	87,924
2021/06/17	R186	05/08/2021	8.63	Call	Bond Future	6,148.5000	6.1485	5,436.7400	5.4367	(11.576)	0	0	0
2021/06/17	R186	05/08/2021	8.63	Put	Bond Future	42.4500	0.0425	54.2000	0.0542	27.680	0	0	0
2021/06/17	R186	04/11/2021	7.77	Call	Bond Future	2,678.9900	2.6790	2,026.4600	2.0265	(24.357)	0	0	0
2021/06/17	R186	04/11/2021	8.10	Call	Bond Future	3,674.6700	3.6747	2,967.2100	2.9672	(19.252)	0	0	0
2021/06/17	R186	04/11/2021	8.10	Put	Bond Future	886.6300	0.8866	911.1200	0.9111	2.762	0	0	0
2021/06/17	R186	04/11/2021	8.09	Call	Bond Future	3,642.3800	3.6424	2,936.0400	2.9360	(19.392)	0	0	0
2021/06/17	R186	04/11/2021	8.09	Put	Bond Future	898.0800	0.8981	923.6900	0.9237	2.852	0	0	0
2021/06/17	R186	04/11/2021			Bond Future	7.4725	116.7042	7.6353	115.9723	2.179	0.0000	0.0000	0
2021/06/17	R186	04/11/2021	7.77	Put	Bond Future	1,346.1600	1.3462	1,425.5800	1.4256	5.900	0	0	15,177
2021/06/17	R186	04/11/2021	8.77	Call	Bond Future	6,005.2900	6.0053	5,281.8700	5.2819	(12.046)	0	0	0
2021/06/17	R186	04/11/2021	8.77	Put	Bond Future	335.4000	0.3354	343.9300	0.3439	2.543	0	0	15,177
2021/06/17	R186	04/11/2021	8.11	Call	Bond Future	3,707.0700	3.7071	2,998.2600	2.9983	(19.120)	0	0	0
2021/06/17	R186	04/11/2021	8.11	Put	Bond Future	875.3000	0.8753	898.4400	0.8984	2.644	0	0	0
2021/06/17	R186	03/02/2022	7.30	Call	Bond Future	1,550.5200	1.5505	1,105.4500	1.1055	(28.705)	0	0	0
2021/06/17	R186	03/02/2022	7.30	Put	Bond Future	3,077.2100	3.0772	3,372.8700	3.3729	9.608	0	0	0
2021/06/17	R186	03/02/2022			Bond Future	7.6537	112.7778	7.8275	112.0370	2.271	0.0000	0.0000	0
2021/06/17	R186	03/02/2022	7.29	Call	Bond Future	1,532.8600	1.5329	1,090.5700	1.0906	(28.854)	0	0	0
2021/06/17	R186	03/02/2022	7.29	Put	Bond Future	3,103.1000	3.1031	3,401.5400	3.4015	9.617	0	0	0
2021/06/17	R186	03/02/2022	7.28	Call	Bond Future	1,515.3300	1.5153	1,075.8300	1.0758	(29.004)	0	0	0
2021/06/17	R186	03/02/2022	7.28	Put	Bond Future	3,129.1300	3.1291	3,430.3600	3.4304	9.627	0	0	0
2021/06/17	R186	05/05/2022	8.32	Call	Bond Future	3,652.2200	3.6522	3,136.7600	3.1368	(14.114)	0	0	0
2021/06/17	R186	05/05/2022	8.32	Put	Bond Future	1,768.4500	1.7684	2,002.6800	2.0027	13.245	0	0	0
2021/06/17	R186	05/05/2022			Bond Future	7.8496	114.1189	8.0356	113.3692	2.370	0.0000	0.0000	0
2021/06/17	R186	05/05/2022	8.31	Call	Bond Future	3,626.3500	3.6263	3,111.7100	3.1117	(14.192)	0	0	0
2021/06/17	R186	05/05/2022	8.31	Put	Bond Future	1,782.2000	1.7822	2,017.2500	2.0172	13.189	0	0	0
2021/06/17	R186	05/05/2022	8.30	Call	Bond Future	3,600.1500	3.6001	3,087.1600	3.0872	(14.249)	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
2021/06/17	R186	05/05/2022	8.30	Put	Bond Future	1,795.6400	1.7956	2,032.3400	2.0323	13.182	0	0	0
2021/06/17	R197	05/08/2021			Bond Future	321.6130	321.6130	321.4717	321.4717	(0.044)	0.0000	0.0000	1,120
2021/06/17	R197	04/11/2021			Bond Future	325.2152	325.2152	325.0710	325.0710	(0.044)	0.0000	0.0000	0
2021/06/17	R197	03/02/2022			Bond Future	320.9045	320.9045	320.7586	320.7586	(0.045)	0.0000	0.0000	0
2021/06/17	R197	05/05/2022			Bond Future	324.7938	324.7938	324.6456	324.6456	(0.046)	0.0000	0.0000	0
2021/06/17	R202	05/08/2021			Bond Future	239.2857	239.2857	237.9064	237.9064	(0.576)	0.0000	0.0000	9,436
2021/06/17	R202	04/11/2021			Bond Future	241.9658	241.9658	240.5700	240.5700	(0.577)	0.0000	0.0000	0
2021/06/17	R202	03/02/2022			Bond Future	240.4967	240.4967	239.0845	239.0845	(0.587)	0.0000	0.0000	0
2021/06/17	R202	05/05/2022			Bond Future	243.4111	243.4111	241.9812	241.9812	(0.587)	0.0000	0.0000	0
2021/06/17	R209	05/08/2021	11.81	Call	Bond Future	9,425.1700	9.4252	8,847.6800	8.8477	(6.127)	0	0	0
2021/06/17	R209	05/08/2021	11.81	Put	Bond Future	84.2300	0.0842	69.0200	0.0690	(18.058)	0	0	0
2021/06/17	R209	05/08/2021			Bond Future	10.0755	73.2944	10.1705	72.7321	0.943	0.0000	0.0000	28,681
2021/06/17	R209	05/08/2021	11.80	Call	Bond Future	9,378.6400	9.3786	8,800.5700	8.8006	(6.164)	0	0	0
2021/06/17	R209	05/08/2021	11.80	Put	Bond Future	86.3300	0.0863	70.5400	0.0705	(18.290)	0	0	0
2021/06/17	R209	05/08/2021	11.79	Call	Bond Future	9,332.1100	9.3321	8,753.4400	8.7534	(6.201)	0	0	0
2021/06/17	R209	05/08/2021	11.79	Put	Bond Future	88.4900	0.0885	72.1000	0.0721	(18.522)	0	0	0
2021/06/17	R209	04/11/2021	10.00	Call	Bond Future	2,542.5100	2.5425	1,838.8800	1.8389	(27.675)	0	0	0
2021/06/17	R209	04/11/2021	10.00	Put	Bond Future	3,967.5400	3.9675	3,832.5600	3.8326	(3.402)	0	0	3,100
2021/06/17	R209	04/11/2021	12.00	Call	Bond Future	9,760.6600	9.7607	9,184.5900	9.1846	(5.902)	0	0	0
2021/06/17	R209	04/11/2021	12.00	Put	Bond Future	515.1300	0.5151	507.7100	0.5077	(1.440)	0	0	9,000
2021/06/17	R209	04/11/2021	10.50	Call	Bond Future	4,014.8700	4.0149	3,243.8700	3.2439	(19.204)	0	0	0
2021/06/17	R209	04/11/2021	12.19	Call	Bond Future	10,538.5600	10.5386	9,989.5800	9.9896	(5.209)	0	0	0
2021/06/17	R209	04/11/2021	12.19	Put	Bond Future	400.9000	0.4009	420.5700	0.4206	4.906	0	0	0
2021/06/17	R209	04/11/2021	12.17	Call	Bond Future	10,456.4500	10.4564	9,904.9300	9.9049	(5.274)	0	0	0
2021/06/17	R209	04/11/2021			Bond Future	10.2417	70.9575	10.3402	70.3888	0.961	0.0000	0.0000	4,785
2021/06/17	R209	04/11/2021	10.50	Put	Bond Future	2,536.4000	2.5364	2,334.0500	2.3341	(7.978)	0	0	9,400
2021/06/17	R209	04/11/2021	9.50	Put	Bond Future	5,928.0000	5.9280	5,916.3100	5.9163	(0.197)	0	0	0
2021/06/17	R209	04/11/2021	9.50	Call	Bond Future	1,424.0600	1.4241	843.7200	0.8437	(40.752)	0	0	6,000
2021/06/17	R209	04/11/2021	12.18	Call	Bond Future	10,497.5000	10.4975	9,947.3000	9.9473	(5.241)	0	0	0
2021/06/17	R209	04/11/2021	12.18	Put	Bond Future	406.3200	0.4063	424.7700	0.4248	4.541	0	0	0
2021/06/17	R209	04/11/2021	12.17	Put	Bond Future	411.8000	0.4118	428.9300	0.4289	4.160	0	0	0
2021/06/17	R209	03/02/2022	11.03	Call	Bond Future	5,878.8900	5.8789	5,071.1800	5.0712	(13.739)	0	0	0
2021/06/17	R209	03/02/2022	11.03	Put	Bond Future	2,488.0500	2.4881	2,255.8600	2.2559	(9.332)	0	0	0
2021/06/17	R209	03/02/2022	11.02	Call	Bond Future	5,843.2700	5.8433	5,035.8100	5.0358	(13.819)	0	0	0
2021/06/17	R209	03/02/2022	11.02	Put	Bond Future	2,505.3100	2.5053	2,273.3700	2.2734	(9.258)	0	0	0
2021/06/17	R209	03/02/2022			Bond Future	10.4109	71.7824	10.5129	71.2069	0.980	0.0000	0.0000	0
2021/06/17	R209	03/02/2022	11.04	Call	Bond Future	5,914.3500	5.9143	5,106.4200	5.1064	(13.661)	0	0	0
2021/06/17	R209	03/02/2022	11.04	Put	Bond Future	2,470.6800	2.4707	2,238.2700	2.2383	(9.407)	0	0	0
2021/06/17	R209	05/05/2022	11.44	Call	Bond Future	7,005.3900	7.0054	6,432.6500	6.4326	(8.176)	0	0	0
2021/06/17	R209	05/05/2022	11.44	Put	Bond Future	2,486.1600	2.4862	2,495.8700	2.4959	0.391	0	0	0
2021/06/17	R209	05/05/2022	11.43	Call	Bond Future	6,970.0700	6.9701	6,398.3700	6.3984	(8.202)	0	0	0
2021/06/17	R209	05/05/2022	11.43	Put	Bond Future	2,501.1600	2.5012	2,511.9100	2.5119	0.430	0	0	0
2021/06/17	R209	05/05/2022			Bond Future	10.5840	69.4947	10.6898	68.9123	1.000	0.0000	0.0000	0
2021/06/17	R209	05/05/2022	11.45	Call	Bond Future	7,040.7600	7.0408	6,467.2000	6.4672	(8.146)	0	0	0
2021/06/17	R209	05/05/2022	11.45	Put	Bond Future	2,471.2600	2.4713	2,480.1500	2.4801	0.360	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
2021/06/17	R210	05/08/2021			Bond Future	210.9327	210.9327	210.0683	210.0683	(0.410)	0.0000	0.0000	1,486
2021/06/17	R210	04/11/2021			Bond Future	210.5076	210.5076	209.6328	209.6328	(0.416)	0.0000	0.0000	0
2021/06/17	R210	03/02/2022			Bond Future	213.0037	213.0037	212.1179	212.1179	(0.416)	0.0000	0.0000	0
2021/06/17	R210	05/05/2022			Bond Future	212.7419	212.7419	211.8455	211.8455	(0.421)	0.0000	0.0000	0
2021/06/17	R212	05/08/2021			Bond Future	172.7118	172.7118	172.7332	172.7332	0.012	0.0000	0.0000	2,207
2021/06/17	R212	04/11/2021			Bond Future	174.6466	174.6466	174.6676	174.6676	0.012	0.0000	0.0000	0
2021/06/17	R213	05/08/2021	10.85	Call	Bond Future	8,762.0800	8.7621	7,917.4000	7.9174	(9.640)	0	0	0
2021/06/17	R213	05/08/2021	10.85	Put	Bond Future	66.5700	0.0666	77.3500	0.0774	16.193	0	0	0
2021/06/17	R213	05/08/2021	10.84	Call	Bond Future	8,714.4100	8.7144	7,869.7500	7.8698	(9.693)	0	0	0
2021/06/17	R213	05/08/2021	10.84	Put	Bond Future	68.4400	0.0684	79.2400	0.0792	15.780	0	0	0
2021/06/17	R213	05/08/2021	10.14	Put	Bond Future	371.0000	0.3710	382.2900	0.3823	3.043	0	0	0
2021/06/17	R213	05/08/2021	9.34	Put	Bond Future	1,525.9900	1.5260	1,703.3500	1.7034	11.623	0	0	0
2021/06/17	R213	05/08/2021	9.34	Call	Bond Future	2,246.7200	2.2467	1,568.6200	1.5686	(30.182)	0	0	0
2021/06/17	R213	05/08/2021			Bond Future	9.2126	89.2525	9.3640	88.3970	1.643	0.0000	0.0000	9,050
2021/06/17	R213	05/08/2021	10.86	Call	Bond Future	8,809.7600	8.8098	7,965.0800	7.9651	(9.588)	0	0	0
2021/06/17	R213	05/08/2021	10.86	Put	Bond Future	64.7500	0.0647	75.5300	0.0755	16.649	0	0	0
2021/06/17	R213	05/08/2021	10.78	Call	Bond Future	8,428.5100	8.4285	7,583.7800	7.5838	(10.022)	0	0	0
2021/06/17	R213	05/08/2021	10.78	Put	Bond Future	80.6600	0.0807	91.3900	0.0914	13.303	0	0	0
2021/06/17	R213	05/08/2021	10.14	Call	Bond Future	5,443.4100	5.4434	4,599.2400	4.5992	(15.508)	0	0	0
2021/06/17	R213	04/11/2021	11.10	Put	Bond Future	397.2500	0.3973	504.1300	0.5041	26.905	0	0	0
2021/06/17	R213	04/11/2021	11.11	Call	Bond Future	9,230.9300	9.2309	8,472.8900	8.4729	(8.212)	0	0	0
2021/06/17	R213	04/11/2021	11.09	Put	Bond Future	403.1100	0.4031	509.6600	0.5097	26.432	0	0	0
2021/06/17	R213	04/11/2021			Bond Future	9.3929	86.7011	9.5506	85.8359	1.679	0.0000	0.0000	0
2021/06/17	R213	04/11/2021	11.10	Call	Bond Future	9,188.7800	9.1888	8,430.4200	8.4304	(8.253)	0	0	0
2021/06/17	R213	04/11/2021	11.11	Put	Bond Future	391.4500	0.3915	498.6500	0.4987	27.385	0	0	0
2021/06/17	R213	04/11/2021	11.09	Call	Bond Future	9,146.6600	9.1467	8,387.9700	8.3880	(8.295)	0	0	0
2021/06/17	R213	03/02/2022	10.67	Call	Bond Future	7,004.6400	7.0046	6,294.6300	6.2946	(10.136)	0	0	0
2021/06/17	R213	03/02/2022	10.67	Put	Bond Future	1,423.0500	1.4231	1,588.5300	1.5885	11.629	0	0	220
2021/06/17	R213	03/02/2022	10.60	Put	Bond Future	1,522.4200	1.5224	1,676.9600	1.6770	10.151	0	0	430
2021/06/17	R213	03/02/2022	10.00	Call	Bond Future	4,663.2600	4.6633	4,001.5600	4.0016	(14.190)	0	0	0
2021/06/17	R213	03/02/2022	10.00	Put	Bond Future	2,457.9800	2.4580	2,671.7700	2.6718	8.698	0	0	430
2021/06/17	R213	03/02/2022	9.22	Put	Bond Future	4,449.3100	4.4493	4,825.0600	4.8251	8.445	0	0	0
2021/06/17	R213	03/02/2022	8.80	Put	Bond Future	5,939.4200	5.9394	6,410.4900	6.4105	7.931	0	0	0
2021/06/17	R213	03/02/2022	8.80	Call	Bond Future	1,618.7500	1.6188	1,214.3300	1.2143	(24.983)	0	0	102
2021/06/17	R213	03/02/2022	9.58	Put	Bond Future	3,404.6900	3.4047	3,700.7500	3.7007	8.696	0	0	200
2021/06/17	R213	03/02/2022	8.63	Put	Bond Future	6,628.9500	6.6289	7,139.3800	7.1394	7.700	0	0	0
2021/06/17	R213	03/02/2022	8.63	Call	Bond Future	1,330.9300	1.3309	965.8700	0.9659	(27.429)	0	0	200
2021/06/17	R213	03/02/2022	9.98	Call	Bond Future	4,598.7200	4.5987	3,940.4700	3.9405	(14.314)	0	0	0
2021/06/17	R213	03/02/2022	9.98	Put	Bond Future	2,497.0700	2.4971	2,714.3100	2.7143	8.700	0	0	0
2021/06/17	R213	03/02/2022			Bond Future	9.5812	87.7087	9.7458	86.8332	1.717	0.0000	0.0000	0
2021/06/17	R213	03/02/2022	10.17	Call	Bond Future	5,236.0800	5.2361	4,548.0600	4.5481	(13.140)	0	0	0
2021/06/17	R213	03/02/2022	10.17	Put	Bond Future	2,156.7300	2.1567	2,344.2000	2.3442	8.692	0	0	220
2021/06/17	R213	03/02/2022	9.15	Put	Bond Future	4,676.6600	4.6767	5,068.3100	5.0683	8.375	0	0	0
2021/06/17	R213	03/02/2022	9.15	Call	Bond Future	2,325.8300	2.3258	1,841.9900	1.8420	(20.803)	0	0	220
2021/06/17	R213	03/02/2022	10.60	Call	Bond Future	6,759.7500	6.7598	6,038.8000	6.0388	(10.665)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/06/17	R213	03/02/2022	9.22	Call	Bond Future	2,485.7300		2.4857	1,985.9900	1.9860	(20.104)	0	0	430
2021/06/17	R213	03/02/2022	10.25	Call	Bond Future	5,513.6400		5.5136	4,814.2500	4.8143	(12.685)	0	0	0
2021/06/17	R213	03/02/2022	10.25	Put	Bond Future	2,027.1100		2.0271	2,203.2100	2.2032	8.687	0	0	102
2021/06/17	R213	03/02/2022	9.76	Call	Bond Future	3,911.8900		3.9119	3,294.9900	3.2950	(15.770)	0	0	0
2021/06/17	R213	03/02/2022	9.76	Put	Bond Future	2,961.2900		2.9613	3,219.8800	3.2199	8.732	0	0	102
2021/06/17	R213	03/02/2022	10.15	Call	Bond Future	5,167.3800		5.1674	4,482.4300	4.4824	(13.255)	0	0	0
2021/06/17	R213	03/02/2022	10.15	Put	Bond Future	2,190.2400		2.1902	2,380.7800	2.3808	8.700	0	0	200
2021/06/17	R213	03/02/2022	9.58	Call	Bond Future	3,398.1000		3.3981	2,818.6700	2.8187	(17.052)	0	0	0
2021/06/17	R213	03/02/2022	9.97	Call	Bond Future	4,566.4600		4.5665	3,910.0900	3.9101	(14.374)	0	0	0
2021/06/17	R213	03/02/2022	9.97	Put	Bond Future	2,516.6800		2.5167	2,735.8000	2.7358	8.707	0	0	0
2021/06/17	R213	03/02/2022	9.96	Call	Bond Future	4,534.2800		4.5343	3,879.5300	3.8795	(14.440)	0	0	0
2021/06/17	R213	03/02/2022	9.96	Put	Bond Future	2,536.4200		2.5364	2,757.1600	2.7572	8.703	0	0	0
2021/06/17	R213	05/05/2022	10.65	Put	Bond Future	2,064.5700		2.0646	2,351.2500	2.3513	13.886	0	0	0
2021/06/17	R213	05/05/2022	10.63	Call	Bond Future	6,415.1400		6.4151	5,819.1800	5.8192	(9.290)	0	0	0
2021/06/17	R213	05/05/2022			Bond Future	9.7696		85.2195	9.9412	84.3334	1.757	0.0000	0.0000	0
2021/06/17	R213	05/05/2022	10.64	Call	Bond Future	6,449.8500		6.4499	5,852.0500	5.8521	(9.268)	0	0	0
2021/06/17	R213	05/05/2022	10.64	Put	Bond Future	2,078.3100		2.0783	2,366.5300	2.3665	13.868	0	0	0
2021/06/17	R213	05/05/2022	10.65	Call	Bond Future	6,484.6000		6.4846	5,885.2600	5.8853	(9.243)	0	0	0
2021/06/17	R213	05/05/2022	10.63	Put	Bond Future	2,092.1400		2.0921	2,382.2000	2.3822	13.864	0	0	0
2021/06/17	R214	05/08/2021	12.03	Put	Bond Future	169.1400		0.1691	114.5000	0.1145	(32.305)	0	0	0
2021/06/17	R214	05/08/2021	12.01	Call	Bond Future	8,451.4400		8.4514	7,944.0000	7.9440	(6.004)	0	0	0
2021/06/17	R214	05/08/2021			Bond Future	10.4950		69.9735	10.5696	69.5235	0.711	0.0000	0.0000	17,880
2021/06/17	R214	05/08/2021	12.02	Call	Bond Future	8,496.7800		8.4968	7,990.7700	7.9908	(5.955)	0	0	0
2021/06/17	R214	05/08/2021	12.02	Put	Bond Future	172.8100		0.1728	116.7800	0.1168	(32.423)	0	0	0
2021/06/17	R214	05/08/2021	12.03	Call	Bond Future	8,542.1300		8.5421	8,037.5100	8.0375	(5.907)	0	0	0
2021/06/17	R214	05/08/2021	12.01	Put	Bond Future	176.5500		0.1766	119.0900	0.1191	(32.546)	0	0	0
2021/06/17	R214	04/11/2021	12.47	Call	Bond Future	10,044.1000		10.0441	9,517.0400	9.5170	(5.247)	0	0	0
2021/06/17	R214	04/11/2021	12.46	Call	Bond Future	10,004.7800		10.0048	9,475.4200	9.4754	(5.291)	0	0	0
2021/06/17	R214	04/11/2021	12.46	Put	Bond Future	579.4400		0.5794	505.2600	0.5053	(12.802)	0	0	0
2021/06/17	R214	04/11/2021			Bond Future	10.6607		67.4630	10.7381	67.0078	0.726	0.0000	0.0000	0
2021/06/17	R214	04/11/2021	12.47	Put	Bond Future	572.5300		0.5725	500.6500	0.5006	(12.555)	0	0	0
2021/06/17	R214	04/11/2021	12.48	Call	Bond Future	10,083.4300		10.0834	9,558.5600	9.5586	(5.205)	0	0	0
2021/06/17	R214	04/11/2021	12.48	Put	Bond Future	565.7000		0.5657	496.0100	0.4960	(12.319)	0	0	0
2021/06/17	R214	03/02/2022	11.40	Put	Bond Future	2,733.4600		2.7335	2,426.2500	2.4263	(11.239)	0	0	0
2021/06/17	R214	03/02/2022	11.41	Call	Bond Future	5,918.4000		5.9184	5,151.1900	5.1512	(12.963)	0	0	0
2021/06/17	R214	03/02/2022	11.39	Put	Bond Future	2,751.9600		2.7520	2,444.5500	2.4446	(11.171)	0	0	0
2021/06/17	R214	03/02/2022			Bond Future	10.8321		68.2471	10.9124	67.7864	0.741	0.0000	0.0000	0
2021/06/17	R214	03/02/2022	11.40	Call	Bond Future	5,883.6700		5.8837	5,115.8300	5.1158	(13.050)	0	0	0
2021/06/17	R214	03/02/2022	11.41	Put	Bond Future	2,714.8800		2.7149	2,408.3000	2.4083	(11.293)	0	0	0
2021/06/17	R214	03/02/2022	11.39	Call	Bond Future	5,848.7900		5.8488	5,080.7500	5.0807	(13.132)	0	0	0
2021/06/17	R214	05/05/2022	11.74	Put	Bond Future	2,832.8700		2.8329	2,686.3400	2.6863	(5.172)	0	0	0
2021/06/17	R214	05/05/2022	11.75	Call	Bond Future	6,825.4400		6.8254	6,212.7300	6.2127	(8.977)	0	0	0
2021/06/17	R214	05/05/2022	11.73	Put	Bond Future	2,849.6100		2.8496	2,703.2800	2.7033	(5.135)	0	0	0
2021/06/17	R214	05/05/2022			Bond Future	11.0010		65.7789	11.0843	65.3127	0.757	0.0000	0.0000	0
2021/06/17	R214	05/05/2022	11.74	Call	Bond Future	6,791.1800		6.7912	6,178.4400	6.1784	(9.023)	0	0	0
2021/06/17	R214	05/05/2022	11.75	Put	Bond Future	2,816.2300		2.8162	2,669.7300	2.6697	(5.202)	0	0	0
2021/06/17	R214	05/05/2022	11.73	Call	Bond Future	6,756.9500		6.7570	6,144.4100	6.1444	(9.065)	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
2021/06/17	R248	05/08/2021	12.51	Put	Bond Future	42.6800	0.0427	64.7900	0.0648	51.804	0	0	0
2021/06/17	R248	05/08/2021	12.52	Call	Bond Future	13,356.5000	13.3565	12,884.7300	12.8847	(3.532)	0	0	0
2021/06/17	R248	05/08/2021	12.50	Put	Bond Future	43.8400	0.0438	66.4100	0.0664	51.483	0	0	0
2021/06/17	R248	05/08/2021	11.20	Put	Bond Future	794.8400	0.7948	705.1200	0.7051	(11.288)	0	0	0
2021/06/17	R248	05/08/2021	11.20	Call	Bond Future	5,858.0100	5.8580	5,274.8700	5.2749	(9.955)	0	0	0
2021/06/17	R248	05/08/2021	10.50	Put	Bond Future	2,485.0300	2.4850	2,444.4700	2.4445	(1.632)	0	0	0
2021/06/17	R248	05/08/2021	10.30	Call	Bond Future	1,734.0900	1.7341	1,269.3700	1.2694	(26.799)	0	0	1,300
2021/06/17	R248	05/08/2021	10.90	Put	Bond Future	1,310.4500	1.3104	1,214.7800	1.2148	(7.301)	0	0	0
2021/06/17	R248	05/08/2021	10.90	Call	Bond Future	4,256.5000	4.2565	3,667.4100	3.6674	(13.840)	0	0	1,300
2021/06/17	R248	05/08/2021	10.60	Put	Bond Future	2,129.1600	2.1292	2,065.8000	2.0658	(2.976)	0	0	0
2021/06/17	R248	05/08/2021	10.60	Call	Bond Future	2,856.7800	2.8568	2,300.0000	2.3000	(19.490)	0	0	0
2021/06/17	R248	05/08/2021			Bond Future	10.5046	88.2871	10.5691	87.7937	0.614	0.0000	0.0000	171,004
2021/06/17	R248	05/08/2021	12.51	Call	Bond Future	13,301.0000	13.3010	12,829.6900	12.8297	(3.543)	0	0	0
2021/06/17	R248	05/08/2021	12.52	Put	Bond Future	41.5400	0.0415	63.1900	0.0632	52.118	0	0	0
2021/06/17	R248	05/08/2021	12.50	Call	Bond Future	13,245.4300	13.2454	12,774.5800	12.7746	(3.555)	0	0	0
2021/06/17	R248	05/08/2021	10.00	Put	Bond Future	4,949.5000	4.9495	5,119.8300	5.1198	3.441	0	0	0
2021/06/17	R248	05/08/2021	10.00	Call	Bond Future	910.9200	0.9109	587.8300	0.5878	(35.469)	0	0	0
2021/06/17	R248	05/08/2021	10.50	Call	Bond Future	2,449.5900	2.4496	1,915.6100	1.9156	(21.799)	0	0	0
2021/06/17	R248	05/08/2021	10.30	Put	Bond Future	3,332.4500	3.3325	3,361.1500	3.3612	0.861	0	0	0
2021/06/17	R248	04/11/2021	12.85	Call	Bond Future	14,259.3200	14.2593	13,824.3500	13.8243	(3.050)	0	0	0
2021/06/17	R248	04/11/2021	12.85	Put	Bond Future	374.6400	0.3746	438.9100	0.4389	17.155	0	0	0
2021/06/17	R248	04/11/2021			Bond Future	10.6695	84.8429	10.7365	84.3437	0.629	0.0000	0.0000	0
2021/06/17	R248	04/11/2021	10.30	Put	Bond Future	5,590.0400	5.5900	5,347.2800	5.3473	(4.343)	0	0	0
2021/06/17	R248	04/11/2021	10.30	Call	Bond Future	2,743.9200	2.7439	2,001.9200	2.0019	(27.042)	0	0	1,200
2021/06/17	R248	04/11/2021	9.60	Put	Bond Future	9,720.6300	9.7206	9,814.6000	9.8146	0.967	0	0	0
2021/06/17	R248	04/11/2021	9.60	Call	Bond Future	998.6100	0.9986	593.3400	0.5933	(40.583)	0	0	1,200
2021/06/17	R248	04/11/2021	12.84	Call	Bond Future	14,210.3300	14.2103	13,776.0000	13.7760	(3.056)	0	0	0
2021/06/17	R248	04/11/2021	12.84	Put	Bond Future	379.6800	0.3797	444.5900	0.4446	17.096	0	0	0
2021/06/17	R248	04/11/2021	12.83	Call	Bond Future	14,161.3100	14.1613	13,727.6300	13.7276	(3.062)	0	0	0
2021/06/17	R248	04/11/2021	12.83	Put	Bond Future	384.7700	0.3848	450.3300	0.4503	17.039	0	0	0
2021/06/17	R248	03/02/2022	11.48	Call	Bond Future	7,357.4100	7.3574	6,748.9800	6.7490	(8.270)	0	0	0
2021/06/17	R248	03/02/2022	11.49	Put	Bond Future	2,903.5600	2.9036	2,800.7500	2.8007	(3.541)	0	0	0
2021/06/17	R248	03/02/2022	11.47	Call	Bond Future	7,312.5900	7.3126	6,703.8100	6.7038	(8.325)	0	0	0
2021/06/17	R248	03/02/2022			Bond Future	10.8404	85.8290	10.9102	85.3238	0.644	0.0000	0.0000	0
2021/06/17	R248	03/02/2022	11.48	Put	Bond Future	2,924.8600	2.9249	2,821.6900	2.8217	(3.527)	0	0	0
2021/06/17	R248	03/02/2022	11.49	Call	Bond Future	7,402.0300	7.4020	6,793.9600	6.7940	(8.215)	0	0	0
2021/06/17	R248	03/02/2022	11.47	Put	Bond Future	2,946.0700	2.9461	2,842.5500	2.8425	(3.514)	0	0	0
2021/06/17	R248	05/05/2022	11.80	Call	Bond Future	8,396.7800	8.3968	7,965.5500	7.9655	(5.136)	0	0	0
2021/06/17	R248	05/05/2022	11.79	Call	Bond Future	8,353.3000	8.3533	7,922.4800	7.9225	(5.157)	0	0	0
2021/06/17	R248	05/05/2022	11.79	Put	Bond Future	3,133.5500	3.1336	3,214.1800	3.2142	2.573	0	0	0
2021/06/17	R248	05/05/2022			Bond Future	11.0087	82.4348	11.0813	81.9233	0.659	0.0000	0.0000	0
2021/06/17	R248	05/05/2022	11.80	Put	Bond Future	3,114.1200	3.1141	3,194.3400	3.1943	2.576	0	0	0
2021/06/17	R248	05/05/2022	11.81	Call	Bond Future	8,440.3100	8.4403	8,008.6800	8.0087	(5.114)	0	0	0
2021/06/17	R248	05/05/2022	11.81	Put	Bond Future	3,094.8200	3.0948	3,174.6400	3.1746	2.579	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
Total											1137716	