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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 28/06/2021 TO 28/06/2021

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
2021/06/28	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	2025	05/08/2021		Bond Future	153.3853	153.3853	153.1999	153.1999	(0.121)	0.0000	0.0000	5,207
2021/06/28	2025	04/11/2021		Bond Future	155.0934	155.0934	154.9053	154.9053	(0.121)	0.0000	0.0000	0
2021/06/28	2025	03/02/2022		Bond Future	155.3575	155.3575	155.1668	155.1668	(0.123)	0.0000	0.0000	0
2021/06/28	2025	05/05/2022		Bond Future	157.2371	157.2371	157.0439	157.0439	(0.123)	0.0000	0.0000	0
2021/06/28	2029	05/08/2021		Bond Future	114.1063	114.1063	113.8860	113.8860	(0.193)	0.0000	0.0000	3,031
2021/06/28	2029	04/11/2021		Bond Future	114.2081	114.2081	113.9849	113.9849	(0.195)	0.0000	0.0000	0
2021/06/28	2029	03/02/2022		Bond Future	115.5585	115.5585	115.3324	115.3324	(0.196)	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
2021/06/28	2029	05/05/2022			Bond Future	115.7665	115.7665	115.5375	115.5375	(0.198)	0.0000	0.0000	0
2021/06/28	2030	05/08/2021	10.42	Call	Bond Future	7,397.9600	7.3980	7,451.1400	7.4511	0.719	0	0	0
2021/06/28	2030	05/08/2021	10.42	Put	Bond Future	48.0900	0.0481	31.4300	0.0314	(34.643)	0	0	0
2021/06/28	2030	05/08/2021	10.41	Call	Bond Future	7,348.9300	7.3489	7,401.7300	7.4017	0.718	0	0	0
2021/06/28	2030	05/08/2021	10.41	Put	Bond Future	49.5100	0.0495	32.4700	0.0325	(34.417)	0	0	0
2021/06/28	2030	05/08/2021	9.15	Call	Bond Future	1,787.2400	1.7872	1,729.1000	1.7291	(3.253)	0	0	0
2021/06/28	2030	05/08/2021	9.15	Put	Bond Future	1,160.7800	1.1608	1,032.8000	1.0328	(11.025)	0	0	7,500
2021/06/28	2030	05/08/2021	8.50	Put	Bond Future	3,448.2000	3.4482	3,326.2900	3.3263	(3.535)	0	0	0
2021/06/28	2030	05/08/2021	10.15	Call	Bond Future	6,077.5100	6.0775	6,118.4100	6.1184	0.673	0	0	0
2021/06/28	2030	05/08/2021	8.83	Call	Bond Future	919.8800	0.9199	855.4300	0.8554	(7.006)	0	0	479
2021/06/28	2030	05/08/2021	10.30	Put	Bond Future	68.0800	0.0681	46.3400	0.0463	(31.933)	0	0	200
2021/06/28	2030	05/08/2021	8.78	Put	Bond Future	2,272.3500	2.2724	2,140.0600	2.1401	(5.822)	0	0	0
2021/06/28	2030	05/08/2021	8.78	Call	Bond Future	814.2400	0.8142	751.7900	0.7518	(7.670)	0	0	200
2021/06/28	2030	05/08/2021	7.70	Put	Bond Future	7,909.8200	7.9098	7,832.2000	7.8322	(0.981)	0	0	0
2021/06/28	2030	05/08/2021	9.45	Call	Bond Future	2,877.5200	2.8775	2,856.1500	2.8562	(0.743)	0	0	600
2021/06/28	2030	05/08/2021	12.10	Call	Bond Future	15,307.8800	15.3079	15,377.6600	15.3777	0.456	0	0	0
2021/06/28	2030	05/08/2021	12.10	Put	Bond Future	0.0700	0.0001	0.0100	0.0000	(85.714)	0	0	600
2021/06/28	2030	05/08/2021			Bond Future	9.0377	94.1830	9.0252	94.2528	(0.138)	0.0000	0.0000	101,294
2021/06/28	2030	05/08/2021	10.43	Call	Bond Future	7,446.9900	7.4470	7,500.5300	7.5005	0.719	0	0	0
2021/06/28	2030	05/08/2021	10.43	Put	Bond Future	46.7100	0.0467	30.4100	0.0304	(34.896)	0	0	0
2021/06/28	2030	05/08/2021	8.50	Call	Bond Future	372.7400	0.3727	320.6700	0.3207	(13.970)	0	0	5,000
2021/06/28	2030	05/08/2021	9.50	Call	Bond Future	3,081.1500	3.0812	3,066.8200	3.0668	(0.465)	0	0	0
2021/06/28	2030	05/08/2021	9.50	Put	Bond Future	536.4000	0.5364	452.2300	0.4522	(15.692)	0	0	0
2021/06/28	2030	05/08/2021	10.15	Put	Bond Future	103.2000	0.1032	74.2600	0.0743	(28.043)	0	0	479
2021/06/28	2030	05/08/2021	9.75	Call	Bond Future	4,176.2100	4.1762	4,189.4900	4.1895	0.318	0	0	0
2021/06/28	2030	05/08/2021	9.75	Put	Bond Future	292.2900	0.2923	235.7300	0.2357	(19.351)	0	0	479
2021/06/28	2030	05/08/2021	8.83	Put	Bond Future	2,092.8200	2.0928	1,958.5300	1.9585	(6.417)	0	0	0
2021/06/28	2030	05/08/2021	10.30	Call	Bond Future	6,810.0600	6.8101	6,858.1600	6.8582	0.706	0	0	0
2021/06/28	2030	05/08/2021	7.70	Call	Bond Future	16.2400	0.0162	8.4600	0.0085	(47.906)	0	0	200
2021/06/28	2030	05/08/2021	8.95	Put	Bond Future	1,700.4200	1.7004	1,563.5700	1.5636	(8.048)	0	0	0
2021/06/28	2030	05/08/2021	8.95	Call	Bond Future	1,207.4300	1.2074	1,140.4200	1.1404	(5.550)	0	0	600
2021/06/28	2030	05/08/2021	9.45	Put	Bond Future	603.6800	0.6037	512.4700	0.5125	(15.109)	0	0	0
2021/06/28	2030	04/11/2021	11.26	Call	Bond Future	10,458.7400	10.4587	10,470.2500	10.4703	0.110	0	0	0
2021/06/28	2030	04/11/2021	9.20	Call	Bond Future	2,357.3700	2.3574	2,222.7600	2.2228	(5.710)	0	0	29
2021/06/28	2030	04/11/2021	8.27	Put	Bond Future	5,944.2400	5.9442	5,774.9700	5.7750	(2.848)	0	0	0
2021/06/28	2030	04/11/2021	8.27	Call	Bond Future	566.3100	0.5663	467.2400	0.4672	(17.494)	0	0	300
2021/06/28	2030	04/11/2021	8.77	Put	Bond Future	3,859.0700	3.8591	3,654.6900	3.6547	(5.296)	0	0	0
2021/06/28	2030	04/11/2021	11.44	Put	Bond Future	166.9700	0.1670	119.6200	0.1196	(28.358)	0	0	300
2021/06/28	2030	04/11/2021	10.60	Call	Bond Future	7,575.2400	7.5752	7,544.2800	7.5443	(0.409)	0	0	0
2021/06/28	2030	04/11/2021	10.60	Put	Bond Future	495.8700	0.4959	394.7100	0.3947	(20.401)	0	0	0
2021/06/28	2030	04/11/2021	10.59	Put	Bond Future	501.7700	0.5018	399.8300	0.3998	(20.316)	0	0	0
2021/06/28	2030	04/11/2021			Bond Future	9.2267	95.2092	9.2137	95.2794	(0.140)	0.0000	0.0000	0
2021/06/28	2030	04/11/2021	11.26	Put	Bond Future	224.5000	0.2245	165.8100	0.1658	(26.143)	0	0	29
2021/06/28	2030	04/11/2021	9.90	Put	Bond Future	1,132.2700	1.1323	971.9100	0.9719	(14.163)	0	0	0
2021/06/28	2030	04/11/2021	9.90	Call	Bond Future	4,693.3900	4.6934	4,603.2300	4.6032	(1.921)	0	0	29
2021/06/28	2030	04/11/2021	9.20	Put	Bond Future	2,502.1300	2.5021	2,297.3200	2.2973	(8.185)	0	0	0
2021/06/28	2030	04/11/2021	8.77	Call	Bond Future	1,339.9800	1.3400	1,205.8000	1.2058	(10.014)	0	0	300

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2021/06/28	2030	04/11/2021	11.44	Call	Bond Future	11,235.4200	11.2354	11,258.2700	11.2583	0.203	0	0	0
2021/06/28	2030	04/11/2021	10.61	Call	Bond Future	7,618.2400	7.6182	7,588.0700	7.5881	(0.396)	0	0	0
2021/06/28	2030	04/11/2021	10.61	Put	Bond Future	489.9100	0.4899	389.5400	0.3895	(20.487)	0	0	0
2021/06/28	2030	04/11/2021	10.59	Call	Bond Future	7,532.1500	7.5322	7,500.4100	7.5004	(0.421)	0	0	0
2021/06/28	2030	03/02/2022	8.85	Put	Bond Future	4,719.5500	4.7195	4,462.0800	4.4621	(5.455)	0	0	0
2021/06/28	2030	03/02/2022	8.85	Call	Bond Future	1,645.8100	1.6458	1,459.1100	1.4591	(11.344)	0	0	1,000
2021/06/28	2030	03/02/2022	9.35	Call	Bond Future	2,790.2800	2.7903	2,598.2100	2.5982	(6.884)	0	0	0
2021/06/28	2030	03/02/2022	9.35	Put	Bond Future	3,181.4800	3.1815	2,918.6400	2.9186	(8.262)	0	0	101
2021/06/28	2030	03/02/2022	8.39	Put	Bond Future	6,540.0600	6.5401	6,316.0700	6.3161	(3.425)	0	0	0
2021/06/28	2030	03/02/2022	8.39	Call	Bond Future	910.3100	0.9103	757.0900	0.7571	(16.832)	0	0	101
2021/06/28	2030	03/02/2022	9.45	Call	Bond Future	3,057.9100	3.0579	2,867.0800	2.8671	(6.241)	0	0	0
2021/06/28	2030	03/02/2022	9.45	Put	Bond Future	2,924.2200	2.9242	2,662.6200	2.6626	(8.946)	0	0	0
2021/06/28	2030	03/02/2022			Bond Future	9.4245	92.3081	9.4110	92.3789	(0.143)	0.0000	0.0000	0
2021/06/28	2030	03/02/2022	9.60	Put	Bond Future	2,569.9500	2.5700	2,313.4800	2.3135	(9.980)	0	0	0
2021/06/28	2030	03/02/2022	9.60	Call	Bond Future	3,483.8400	3.4838	3,298.1400	3.2981	(5.330)	0	0	1,000
2021/06/28	2030	03/02/2022	10.85	Call	Bond Future	7,962.1400	7.9621	7,872.4800	7.8725	(1.126)	0	0	0
2021/06/28	2030	03/02/2022	10.85	Put	Bond Future	865.7000	0.8657	705.2700	0.7053	(18.532)	0	0	1,000
2021/06/28	2030	03/02/2022	9.78	Call	Bond Future	4,032.1000	4.0321	3,856.7800	3.8568	(4.348)	0	0	0
2021/06/28	2030	03/02/2022	9.78	Put	Bond Future	2,193.1100	2.1931	1,947.0200	1.9470	(11.221)	0	0	101
2021/06/28	2030	03/02/2022	9.44	Call	Bond Future	3,030.5700	3.0306	2,839.4500	2.8394	(6.306)	0	0	0
2021/06/28	2030	03/02/2022	9.44	Put	Bond Future	2,949.2000	2.9492	2,687.3100	2.6873	(8.880)	0	0	0
2021/06/28	2030	03/02/2022	9.43	Call	Bond Future	3,003.3700	3.0034	2,812.2500	2.8123	(6.364)	0	0	0
2021/06/28	2030	03/02/2022	9.43	Put	Bond Future	2,974.3500	2.9744	2,712.4600	2.7125	(8.805)	0	0	0
2021/06/28	2030	05/05/2022	8.89	Put	Bond Future	5,712.4800	5.7125	5,401.5100	5.4015	(5.444)	0	0	0
2021/06/28	2030	05/05/2022	8.47	Call	Bond Future	1,207.2000	1.2072	999.6000	0.9996	(17.197)	0	0	1,073
2021/06/28	2030	05/05/2022	8.14	Put	Bond Future	8,809.4600	8.8095	8,563.0400	8.5630	(2.797)	0	0	0
2021/06/28	2030	05/05/2022	8.14	Call	Bond Future	837.3000	0.8373	662.2600	0.6623	(20.905)	0	0	1,800
2021/06/28	2030	05/05/2022	9.95	Call	Bond Future	4,394.1100	4.3941	4,156.0900	4.1561	(5.417)	0	0	0
2021/06/28	2030	05/05/2022	10.21	Call	Bond Future	5,191.6300	5.1916	4,971.9800	4.9720	(4.231)	0	0	0
2021/06/28	2030	05/05/2022	10.21	Put	Bond Future	2,332.9800	2.3330	2,041.9500	2.0419	(12.475)	0	0	0
2021/06/28	2030	05/05/2022			Bond Future	9.6335	93.4045	9.6194	93.4759	(0.146)	0.0000	0.0000	0
2021/06/28	2030	05/05/2022	8.89	Call	Bond Future	1,849.6300	1.8496	1,610.0400	1.6100	(12.953)	0	0	1,800
2021/06/28	2030	05/05/2022	11.04	Call	Bond Future	8,093.0000	8.0930	7,937.0700	7.9371	(1.927)	0	0	0
2021/06/28	2030	05/05/2022	11.04	Put	Bond Future	1,317.0700	1.3171	1,089.7600	1.0898	(17.259)	0	0	1,800
2021/06/28	2030	05/05/2022	9.35	Call	Bond Future	2,814.0100	2.8140	2,559.9500	2.5600	(9.028)	0	0	0
2021/06/28	2030	05/05/2022	9.35	Put	Bond Future	4,262.9000	4.2629	3,937.4600	3.9375	(7.634)	0	0	1,073
2021/06/28	2030	05/05/2022	8.47	Put	Bond Future	7,344.1400	7.3441	7,065.1600	7.0652	(3.799)	0	0	0
2021/06/28	2030	05/05/2022	9.95	Put	Bond Future	2,810.2800	2.8103	2,500.8800	2.5009	(11.010)	0	0	1,073
2021/06/28	2030	05/05/2022	10.20	Call	Bond Future	5,159.9600	5.1600	4,939.2900	4.9393	(4.277)	0	0	0
2021/06/28	2030	05/05/2022	10.20	Put	Bond Future	2,349.9100	2.3499	2,057.8600	2.0579	(12.428)	0	0	0
2021/06/28	2030	05/05/2022	10.19	Call	Bond Future	5,128.3600	5.1284	4,906.6800	4.9067	(4.323)	0	0	0
2021/06/28	2030	05/05/2022	10.19	Put	Bond Future	2,366.9400	2.3669	2,073.8800	2.0739	(12.381)	0	0	0
2021/06/28	2032	05/08/2021	11.37	Call	Bond Future	9,359.1400	9.3591	9,356.4100	9.3564	(0.029)	0	0	0
2021/06/28	2032	05/08/2021	11.37	Put	Bond Future	35.3100	0.0353	19.0800	0.0191	(45.964)	0	0	0
2021/06/28	2032	05/08/2021			Bond Future	9.7272	93.3220	9.7250	93.3355	(0.023)	0.0000	0.0000	120,231
2021/06/28	2032	05/08/2021	11.36	Call	Bond Future	9,307.4400	9.3074	9,304.3500	9.3043	(0.033)	0	0	0
2021/06/28	2032	05/08/2021	11.36	Put	Bond Future	36.3000	0.0363	19.7100	0.0197	(45.702)	0	0	0

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2021/06/28	2032	05/08/2021	11.35	Call	Bond Future	9,255.7400	9.2557	9,252.2500	9.2523	(0.038)	0	0	0
2021/06/28	2032	05/08/2021	11.35	Put	Bond Future	37.3400	0.0373	20.3500	0.0204	(45.501)	0	0	0
2021/06/28	2032	04/11/2021	9.83	Call	Bond Future	2,491.7000	2.4917	2,290.7700	2.2908	(8.064)	0	0	700
2021/06/28	2032	04/11/2021	11.70	Call	Bond Future	10,150.5900	10.1506	10,073.9300	10.0739	(0.755)	0	0	0
2021/06/28	2032	04/11/2021	11.71	Put	Bond Future	399.9500	0.3999	310.7400	0.3107	(22.305)	0	0	0
2021/06/28	2032	04/11/2021	11.69	Call	Bond Future	10,104.2900	10.1043	10,026.9600	10.0270	(0.765)	0	0	0
2021/06/28	2032	04/11/2021			Bond Future	9.9230	90.1937	9.9207	90.2069	(0.022)	0.0000	0.0000	21
2021/06/28	2032	04/11/2021	9.33	Put	Bond Future	4,853.9600	4.8540	4,662.1600	4.6622	(3.951)	0	0	0
2021/06/28	2032	04/11/2021	9.33	Call	Bond Future	1,244.5800	1.2446	1,066.0000	1.0660	(14.349)	0	0	700
2021/06/28	2032	04/11/2021	9.83	Put	Bond Future	3,044.9900	3.0450	2,830.8400	2.8308	(7.033)	0	0	0
2021/06/28	2032	04/11/2021	12.81	Call	Bond Future	15,188.0700	15.1881	15,173.9200	15.1739	(0.093)	0	0	0
2021/06/28	2032	04/11/2021	12.81	Put	Bond Future	79.9700	0.0800	52.6000	0.0526	(34.225)	0	0	700
2021/06/28	2032	04/11/2021	11.70	Put	Bond Future	404.2900	0.4043	314.4100	0.3144	(22.232)	0	0	0
2021/06/28	2032	04/11/2021	11.71	Call	Bond Future	10,196.9000	10.1969	10,120.9100	10.1209	(0.745)	0	0	0
2021/06/28	2032	04/11/2021	11.69	Put	Bond Future	408.6800	0.4087	318.1300	0.3181	(22.157)	0	0	0
2021/06/28	2032	03/02/2022	11.13	Call	Bond Future	7,073.4400	7.0734	6,869.8800	6.8699	(2.878)	0	0	0
2021/06/28	2032	03/02/2022	11.13	Put	Bond Future	1,532.6300	1.5326	1,316.0100	1.3160	(14.134)	0	0	210
2021/06/28	2032	03/02/2022	10.53	Call	Bond Future	4,787.6300	4.7876	4,539.4400	4.5394	(5.184)	0	0	0
2021/06/28	2032	03/02/2022	10.53	Put	Bond Future	2,492.2600	2.4923	2,231.0100	2.2310	(10.482)	0	0	210
2021/06/28	2032	03/02/2022	10.35	Put	Bond Future	2,893.9400	2.8939	2,624.1200	2.6241	(9.324)	0	0	400
2021/06/28	2032	03/02/2022	9.58	Put	Bond Future	5,230.5200	5.2305	4,966.1700	4.9662	(5.054)	0	0	0
2021/06/28	2032	03/02/2022	9.58	Call	Bond Future	2,028.0600	2.0281	1,776.7700	1.7768	(12.391)	0	0	400
2021/06/28	2032	03/02/2022	10.66	Call	Bond Future	5,253.4200	5.2534	5,014.4400	5.0144	(4.549)	0	0	0
2021/06/28	2032	03/02/2022	10.66	Put	Bond Future	2,240.4900	2.2405	1,988.4500	1.9884	(11.249)	0	0	97
2021/06/28	2032	03/02/2022	10.45	Put	Bond Future	2,663.3100	2.6633	2,397.7300	2.3977	(9.972)	0	0	198
2021/06/28	2032	03/02/2022	9.81	Call	Bond Future	2,596.1100	2.5961	2,334.8100	2.3348	(10.065)	0	0	0
2021/06/28	2032	03/02/2022	9.81	Put	Bond Future	4,425.3500	4.4254	4,150.9900	4.1510	(6.200)	0	0	198
2021/06/28	2032	03/02/2022	8.91	Put	Bond Future	8,225.3900	8.2254	8,036.4200	8.0364	(2.297)	0	0	0
2021/06/28	2032	03/02/2022	10.43	Call	Bond Future	4,446.0900	4.4461	4,192.6300	4.1926	(5.701)	0	0	0
2021/06/28	2032	03/02/2022	10.43	Put	Bond Future	2,708.2300	2.7082	2,441.7100	2.4417	(9.841)	0	0	0
2021/06/28	2032	03/02/2022	10.42	Call	Bond Future	4,412.6200	4.4126	4,158.7200	4.1587	(5.754)	0	0	0
2021/06/28	2032	03/02/2022	10.42	Put	Bond Future	2,730.7800	2.7308	2,463.8200	2.4638	(9.776)	0	0	0
2021/06/28	2032	03/02/2022			Bond Future	10.1238	91.2392	10.1215	91.2523	(0.022)	0.0000	0.0000	0
2021/06/28	2032	03/02/2022	9.62	Put	Bond Future	5,083.3600	5.0834	4,816.7200	4.8167	(5.245)	0	0	0
2021/06/28	2032	03/02/2022	9.62	Call	Bond Future	2,121.7100	2.1217	1,868.1300	1.8681	(11.952)	0	0	210
2021/06/28	2032	03/02/2022	10.95	Call	Bond Future	6,356.5900	6.3566	6,138.8100	6.1388	(3.426)	0	0	0
2021/06/28	2032	03/02/2022	10.95	Put	Bond Future	1,771.7900	1.7718	1,540.9500	1.5409	(13.029)	0	0	400
2021/06/28	2032	03/02/2022	10.35	Call	Bond Future	4,182.2900	4.1823	3,925.5300	3.9255	(6.139)	0	0	0
2021/06/28	2032	03/02/2022	10.14	Call	Bond Future	3,523.9200	3.5239	3,261.8400	3.2618	(7.437)	0	0	0
2021/06/28	2032	03/02/2022	10.14	Put	Bond Future	3,430.5400	3.4305	3,155.4000	3.1554	(8.020)	0	0	97
2021/06/28	2032	03/02/2022	9.14	Put	Bond Future	7,080.7500	7.0808	6,859.1900	6.8592	(3.129)	0	0	0
2021/06/28	2032	03/02/2022	9.14	Call	Bond Future	1,172.6800	1.1727	964.1800	0.9642	(17.780)	0	0	97
2021/06/28	2032	03/02/2022	10.45	Call	Bond Future	4,513.0600	4.5131	4,260.5400	4.2605	(5.595)	0	0	0
2021/06/28	2032	03/02/2022	8.91	Call	Bond Future	860.7200	0.8607	684.8100	0.6848	(20.438)	0	0	198
2021/06/28	2032	03/02/2022	10.44	Call	Bond Future	4,479.3900	4.4794	4,226.3900	4.2264	(5.648)	0	0	0
2021/06/28	2032	03/02/2022	10.44	Put	Bond Future	2,685.5600	2.6856	2,419.5000	2.4195	(9.907)	0	0	0
2021/06/28	2032	05/05/2022	11.03	Call	Bond Future	6,310.9900	6.3110	6,117.6000	6.1176	(3.064)	0	0	0
2021/06/28	2032	05/05/2022	11.03	Put	Bond Future	2,529.0800	2.5291	2,322.5800	2.3226	(8.165)	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
2021/06/28	2032	05/05/2022	11.02	Put	Bond Future	2,545.8600	2.5459	2,338.9200	2.3389	(8.128)	0	0	0
2021/06/28	2032	05/05/2022			Bond Future	10.3314	88.1760	10.3291	88.1891	(0.023)	0.0000	0.0000	0
2021/06/28	2032	05/05/2022	11.04	Call	Bond Future	6,346.8300	6.3468	6,153.8900	6.1539	(3.040)	0	0	0
2021/06/28	2032	05/05/2022	11.04	Put	Bond Future	2,512.4000	2.5124	2,306.3500	2.3063	(8.201)	0	0	0
2021/06/28	2032	05/05/2022	11.02	Call	Bond Future	6,275.2000	6.2752	6,081.3700	6.0814	(3.089)	0	0	0
2021/06/28	2033	05/08/2021			Bond Future	107.8611	107.8611	107.2324	107.2324	(0.583)	0.0000	0.0000	9,059
2021/06/28	2033	04/11/2021			Bond Future	107.8140	107.8140	107.1780	107.1780	(0.590)	0.0000	0.0000	0
2021/06/28	2033	03/02/2022			Bond Future	109.0887	109.0887	108.4449	108.4449	(0.590)	0.0000	0.0000	0
2021/06/28	2033	05/05/2022			Bond Future	109.1395	109.1395	108.4877	108.4877	(0.597)	0.0000	0.0000	0
2021/06/28	2037	05/08/2021	12.27	Call	Bond Future	10,670.0400	10.6700	10,576.2700	10.5763	(0.879)	0	0	0
2021/06/28	2037	05/08/2021	12.27	Put	Bond Future	27.8300	0.0278	21.2000	0.0212	(23.823)	0	0	0
2021/06/28	2037	05/08/2021	12.28	Call	Bond Future	10,723.8600	10.7239	10,630.2500	10.6303	(0.873)	0	0	0
2021/06/28	2037	05/08/2021	12.26	Put	Bond Future	28.6200	0.0286	21.8100	0.0218	(23.795)	0	0	0
2021/06/28	2037	05/08/2021			Bond Future	10.5117	85.0327	10.5248	84.9456	0.124	0.0000	0.0000	126,501
2021/06/28	2037	05/08/2021	12.28	Put	Bond Future	27.0700	0.0271	20.6000	0.0206	(23.901)	0	0	0
2021/06/28	2037	05/08/2021	12.26	Call	Bond Future	10,616.1800	10.6162	10,522.2300	10.5222	(0.885)	0	0	0
2021/06/28	2037	04/11/2021	12.30	Call	Bond Future	10,105.3400	10.1053	9,920.8300	9.9208	(1.826)	0	0	0
2021/06/28	2037	04/11/2021	12.30	Put	Bond Future	571.7300	0.5717	475.7200	0.4757	(16.793)	0	0	600
2021/06/28	2037	04/11/2021	11.49	Put	Bond Future	1,327.2300	1.3272	1,169.1300	1.1691	(11.912)	0	0	0
2021/06/28	2037	04/11/2021	11.49	Call	Bond Future	6,256.6800	6.2567	6,010.0800	6.0101	(3.941)	0	0	600
2021/06/28	2037	04/11/2021	12.82	Put	Bond Future	329.3100	0.3293	264.4100	0.2644	(19.708)	0	0	0
2021/06/28	2037	04/11/2021	12.83	Call	Bond Future	12,651.4400	12.6514	12,498.6400	12.4986	(1.208)	0	0	0
2021/06/28	2037	04/11/2021			Bond Future	10.6986	85.9594	10.7121	85.8709	0.127	0.0000	0.0000	0
2021/06/28	2037	04/11/2021	12.82	Call	Bond Future	12,604.8700	12.6049	12,451.4700	12.4515	(1.217)	0	0	0
2021/06/28	2037	04/11/2021	12.83	Put	Bond Future	324.6900	0.3247	260.3900	0.2604	(19.804)	0	0	0
2021/06/28	2037	04/11/2021	12.81	Call	Bond Future	12,558.3100	12.5583	12,404.3100	12.4043	(1.226)	0	0	0
2021/06/28	2037	04/11/2021	12.81	Put	Bond Future	333.9900	0.3340	268.4900	0.2685	(19.611)	0	0	0
2021/06/28	2037	03/02/2022	11.46	Call	Bond Future	5,910.1400	5.9101	5,574.2000	5.5742	(5.684)	0	0	0
2021/06/28	2037	03/02/2022	11.47	Put	Bond Future	2,410.0200	2.4100	2,164.6000	2.1646	(10.183)	0	0	0
2021/06/28	2037	03/02/2022	11.45	Call	Bond Future	5,870.5500	5.8705	5,534.1200	5.5341	(5.731)	0	0	0
2021/06/28	2037	03/02/2022			Bond Future	10.8930	82.7010	10.9071	82.6112	0.130	0.0000	0.0000	0
2021/06/28	2037	03/02/2022	11.46	Put	Bond Future	2,429.7400	2.4297	2,183.6000	2.1836	(10.130)	0	0	0
2021/06/28	2037	03/02/2022	11.47	Call	Bond Future	5,949.8100	5.9498	5,614.5900	5.6146	(5.634)	0	0	0
2021/06/28	2037	03/02/2022	11.45	Put	Bond Future	2,449.6100	2.4496	2,202.9800	2.2030	(10.068)	0	0	0
2021/06/28	2037	05/05/2022	11.84	Put	Bond Future	2,754.1100	2.7541	2,565.3800	2.5654	(6.853)	0	0	0
2021/06/28	2037	05/05/2022	11.82	Call	Bond Future	7,089.8700	7.0899	6,809.3300	6.8093	(3.957)	0	0	0
2021/06/28	2037	05/05/2022	11.83	Call	Bond Future	7,128.9500	7.1289	6,848.7000	6.8487	(3.931)	0	0	0
2021/06/28	2037	05/05/2022			Bond Future	11.0938	83.6834	11.1085	83.5925	0.133	0.0000	0.0000	0
2021/06/28	2037	05/05/2022	11.84	Call	Bond Future	7,168.0800	7.1681	6,888.4100	6.8884	(3.902)	0	0	0
2021/06/28	2037	05/05/2022	11.82	Put	Bond Future	2,789.4800	2.7895	2,599.8800	2.5999	(6.797)	0	0	0
2021/06/28	2037	05/05/2022	11.83	Put	Bond Future	2,771.7400	2.7717	2,582.4300	2.5824	(6.830)	0	0	0
2021/06/28	2038	05/08/2021			Bond Future	120.2815	120.2815	119.1190	119.1190	(0.966)	0.0000	0.0000	7,713
2021/06/28	2038	04/11/2021			Bond Future	121.6210	121.6210	120.4451	120.4451	(0.967)	0.0000	0.0000	0
2021/06/28	2038	03/02/2022			Bond Future	121.2933	121.2933	120.1031	120.1031	(0.981)	0.0000	0.0000	0
2021/06/28	2038	05/05/2022			Bond Future	122.7609	122.7609	121.5561	121.5561	(0.981)	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
2021/06/28	2040	05/08/2021	12.48	Call	Bond Future	11,792.2300	11.7922	11,655.3900	11.6554	(1.160)	0	0	0
2021/06/28	2040	05/08/2021	12.49	Put	Bond Future	24.6900	0.0247	18.2800	0.0183	(25.962)	0	0	0
2021/06/28	2040	05/08/2021	12.47	Call	Bond Future	11,736.1000	11.7361	11,599.0700	11.5991	(1.168)	0	0	0
2021/06/28	2040	05/08/2021	11.05	Put	Bond Future	830.2400	0.8302	725.0200	0.7250	(12.673)	0	0	0
2021/06/28	2040	05/08/2021	11.05	Call	Bond Future	3,699.3900	3.6994	3,463.9100	3.4639	(6.365)	0	0	900
2021/06/28	2040	05/08/2021			Bond Future	10.6395	87.1241	10.6577	86.9938	0.171	0.0000	0.0000	85,663
2021/06/28	2040	05/08/2021	12.48	Put	Bond Future	25.3700	0.0254	18.7900	0.0188	(25.936)	0	0	0
2021/06/28	2040	05/08/2021	12.49	Call	Bond Future	11,848.3100	11.8483	11,711.6400	11.7116	(1.153)	0	0	0
2021/06/28	2040	05/08/2021	12.47	Put	Bond Future	26.0700	0.0261	19.3000	0.0193	(25.969)	0	0	0
2021/06/28	2040	05/08/2021	11.55	Put	Bond Future	274.0100	0.2740	218.1200	0.2181	(20.397)	0	0	0
2021/06/28	2040	05/08/2021	11.55	Call	Bond Future	6,439.1800	6.4392	6,253.0300	6.2530	(2.891)	0	0	900
2021/06/28	2040	05/08/2021	14.80	Call	Bond Future	23,248.6700	23.2487	23,118.4100	23.1184	(0.560)	0	0	0
2021/06/28	2040	05/08/2021	14.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2021/06/28	2040	04/11/2021	12.90	Call	Bond Future	13,133.3000	13.1333	12,955.7200	12.9557	(1.352)	0	0	0
2021/06/28	2040	04/11/2021	12.90	Put	Bond Future	359.7600	0.3598	314.2400	0.3142	(12.653)	0	0	0
2021/06/28	2040	04/11/2021	12.89	Call	Bond Future	13,082.9500	13.0830	12,906.5000	12.9065	(1.349)	0	0	0
2021/06/28	2040	04/11/2021	12.89	Put	Bond Future	363.3200	0.3633	318.9300	0.3189	(12.218)	0	0	0
2021/06/28	2040	04/11/2021			Bond Future	10.8216	88.0735	10.8405	87.9415	0.175	0.0000	0.0000	0
2021/06/28	2040	04/11/2021	12.91	Call	Bond Future	13,183.6200	13.1836	13,004.9300	13.0049	(1.355)	0	0	0
2021/06/28	2040	04/11/2021	12.91	Put	Bond Future	356.2400	0.3562	309.6100	0.3096	(13.089)	0	0	0
2021/06/28	2040	03/02/2022	11.58	Put	Bond Future	2,527.9000	2.5279	2,381.7200	2.3817	(5.783)	0	0	0
2021/06/28	2040	03/02/2022	11.59	Call	Bond Future	6,301.6700	6.3017	6,022.9500	6.0229	(4.423)	0	0	0
2021/06/28	2040	03/02/2022	11.57	Put	Bond Future	2,548.5800	2.5486	2,401.5200	2.4015	(5.770)	0	0	0
2021/06/28	2040	03/02/2022			Bond Future	11.0110	84.5894	11.0307	84.4555	0.179	0.0000	0.0000	0
2021/06/28	2040	03/02/2022	11.58	Call	Bond Future	6,259.2200	6.2592	5,979.1300	5.9791	(4.475)	0	0	0
2021/06/28	2040	03/02/2022	11.59	Put	Bond Future	2,507.1400	2.5071	2,362.3300	2.3623	(5.776)	0	0	0
2021/06/28	2040	03/02/2022	11.57	Call	Bond Future	6,216.6100	6.2166	5,935.6400	5.9356	(4.520)	0	0	0
2021/06/28	2040	05/05/2022	10.57	Put	Bond Future	7,281.0400	7.2810	7,024.9100	7.0249	(3.518)	0	0	0
2021/06/28	2040	05/05/2022	10.57	Call	Bond Future	2,903.6400	2.9036	2,511.9100	2.5119	(13.491)	0	0	1,200
2021/06/28	2040	05/05/2022	13.04	Call	Bond Future	12,387.8800	12.3879	12,055.6800	12.0557	(2.682)	0	0	0
2021/06/28	2040	05/05/2022	13.04	Put	Bond Future	1,538.5100	1.5385	1,341.9100	1.3419	(12.779)	0	0	1,200
2021/06/28	2040	05/05/2022	11.91	Put	Bond Future	3,042.5000	3.0425	2,759.9000	2.7599	(9.288)	0	0	0
2021/06/28	2040	05/05/2022	11.92	Call	Bond Future	7,539.1800	7.5392	7,121.7100	7.1217	(5.537)	0	0	0
2021/06/28	2040	05/05/2022	11.92	Put	Bond Future	3,023.0900	3.0231	2,741.2200	2.7412	(9.324)	0	0	0
2021/06/28	2040	05/05/2022			Bond Future	11.2060	85.5944	11.2265	85.4588	0.183	0.0000	0.0000	0
2021/06/28	2040	05/05/2022	9.82	Put	Bond Future	11,342.3800	11.3424	11,231.8300	11.2318	(0.975)	0	0	0
2021/06/28	2040	05/05/2022	9.82	Call	Bond Future	1,326.0600	1.3261	1,079.9100	1.0799	(18.563)	0	0	1,200
2021/06/28	2040	05/05/2022	11.91	Call	Bond Future	7,498.0600	7.4981	7,079.8600	7.0799	(5.577)	0	0	0
2021/06/28	2040	05/05/2022	11.90	Call	Bond Future	7,456.7100	7.4567	7,037.7800	7.0378	(5.618)	0	0	0
2021/06/28	2040	05/05/2022	11.90	Put	Bond Future	3,061.7600	3.0618	2,778.4300	2.7784	(9.254)	0	0	0
2021/06/28	2044	05/08/2021	12.60	Put	Bond Future	19.4600	0.0195	17.5900	0.0176	(9.609)	0	0	0
2021/06/28	2044	05/08/2021	12.61	Call	Bond Future	12,451.8100	12.4518	12,279.1900	12.2792	(1.386)	0	0	0
2021/06/28	2044	05/08/2021	12.61	Put	Bond Future	18.9400	0.0189	17.1600	0.0172	(9.398)	0	0	0
2021/06/28	2044	05/08/2021			Bond Future	10.6651	84.0376	10.6884	83.8668	0.219	0.0000	0.0000	62,468
2021/06/28	2044	05/08/2021	12.60	Call	Bond Future	12,396.6400	12.3966	12,223.9300	12.2239	(1.393)	0	0	0
2021/06/28	2044	05/08/2021	12.59	Call	Bond Future	12,341.4100	12.3414	12,168.6000	12.1686	(1.400)	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
2021/06/28	2044	05/08/2021	12.59	Put	Bond Future	20.0000	0.0200	18.0300	0.0180	(9.850)	0	0	0
2021/06/28	2044	04/11/2021	12.91	Call	Bond Future	13,171.9000	13.1719	12,965.0500	12.9651	(1.570)	0	0	0
2021/06/28	2044	04/11/2021	12.91	Put	Bond Future	360.9700	0.3610	327.1600	0.3272	(9.366)	0	0	0
2021/06/28	2044	04/11/2021			Bond Future	10.8379	84.9535	10.8622	84.7804	0.224	0.0000	0.0000	0
2021/06/28	2044	04/11/2021	12.90	Call	Bond Future	13,121.8800	13.1219	12,916.3700	12.9164	(1.566)	0	0	0
2021/06/28	2044	04/11/2021	12.90	Put	Bond Future	364.4300	0.3644	331.9600	0.3320	(8.910)	0	0	0
2021/06/28	2044	04/11/2021	12.89	Call	Bond Future	13,071.8900	13.0719	12,867.6800	12.8677	(1.562)	0	0	0
2021/06/28	2044	04/11/2021	12.89	Put	Bond Future	367.9900	0.3680	336.8200	0.3368	(8.470)	0	0	0
2021/06/28	2044	03/02/2022	11.60	Call	Bond Future	6,369.0500	6.3690	6,071.6800	6.0717	(4.669)	0	0	0
2021/06/28	2044	03/02/2022	11.60	Put	Bond Future	2,491.1500	2.4912	2,368.9900	2.3690	(4.904)	0	0	0
2021/06/28	2044	03/02/2022	11.59	Call	Bond Future	6,325.9800	6.3260	6,027.4000	6.0274	(4.720)	0	0	0
2021/06/28	2044	03/02/2022	11.59	Put	Bond Future	2,511.9800	2.5120	2,388.6100	2.3886	(4.911)	0	0	0
2021/06/28	2044	03/02/2022			Bond Future	11.0172	81.5582	11.0426	81.3830	0.230	0.0000	0.0000	0
2021/06/28	2044	03/02/2022	11.61	Call	Bond Future	6,411.9700	6.4120	6,116.0500	6.1161	(4.615)	0	0	0
2021/06/28	2044	03/02/2022	11.61	Put	Bond Future	2,470.2600	2.4703	2,349.5500	2.3496	(4.887)	0	0	0
2021/06/28	2044	05/05/2022	11.92	Call	Bond Future	7,610.1900	7.6102	7,173.3900	7.1734	(5.740)	0	0	0
2021/06/28	2044	05/05/2022	11.92	Put	Bond Future	2,999.7900	2.9998	2,740.4500	2.7405	(8.645)	0	0	0
2021/06/28	2044	05/05/2022	11.91	Call	Bond Future	7,568.5300	7.5685	7,130.8300	7.1308	(5.783)	0	0	0
2021/06/28	2044	05/05/2022	11.91	Put	Bond Future	3,019.2100	3.0192	2,758.9700	2.7590	(8.619)	0	0	0
2021/06/28	2044	05/05/2022			Bond Future	11.2016	82.5273	11.2280	82.3498	0.235	0.0000	0.0000	0
2021/06/28	2044	05/05/2022	11.93	Call	Bond Future	7,651.8800	7.6519	7,215.7400	7.2157	(5.700)	0	0	0
2021/06/28	2044	05/05/2022	11.93	Put	Bond Future	2,980.4900	2.9805	2,721.8100	2.7218	(8.679)	0	0	0
2021/06/28	2046	05/08/2021			Bond Future	110.0552	110.0552	109.7067	109.7067	(0.317)	0.0000	0.0000	18,098
2021/06/28	2046	04/11/2021			Bond Future	109.4445	109.4445	109.0913	109.0913	(0.323)	0.0000	0.0000	0
2021/06/28	2046	03/02/2022			Bond Future	110.7387	110.7387	110.3811	110.3811	(0.323)	0.0000	0.0000	0
2021/06/28	2046	05/05/2022			Bond Future	110.2086	110.2086	109.8467	109.8467	(0.328)	0.0000	0.0000	0
2021/06/28	2050	05/08/2021			Bond Future	111.8150	111.8150	110.5792	110.5792	(1.105)	0.0000	0.0000	11,059
2021/06/28	2050	04/11/2021			Bond Future	113.0601	113.0601	111.8099	111.8099	(1.106)	0.0000	0.0000	0
2021/06/28	2050	03/02/2022			Bond Future	112.4352	112.4352	111.1700	111.1700	(1.125)	0.0000	0.0000	0
2021/06/28	2050	05/05/2022			Bond Future	113.7956	113.7956	112.5149	112.5149	(1.125)	0.0000	0.0000	0
2021/06/28	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	AL37	05/08/2021			Index Future	792.5480	792.5480	793.7730	793.7730	0.155	0.0000	0.0000	0
2021/06/28	AL37	04/11/2021			Index Future	801.2700	801.2700	802.4990	802.4990	0.153	0.0000	0.0000	0
2021/06/28	AL37	03/02/2022			Index Future	810.5490	810.5490	811.7850	811.7850	0.152	0.0000	0.0000	0
2021/06/28	AL37	05/05/2022			Index Future	820.1620	820.1620	821.4080	821.4080	0.152	0.0000	0.0000	0
2021/06/28	AL7T	05/08/2021			Index Future	904.1400	904.1400	904.7610	904.7610	0.069	0.0000	0.0000	0
2021/06/28	AL7T	04/11/2021			Index Future	914.0900	914.0900	914.7070	914.7070	0.067	0.0000	0.0000	0
2021/06/28	AL7T	03/02/2022			Index Future	924.6750	924.6750	925.2910	925.2910	0.067	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
2021/06/28	AL7T	05/05/2022			Index Future	935.6410	935.6410	936.2600	936.2600	0.066	0.0000	0.0000	0
2021/06/28	ALBI	05/08/2021			Index Future	797.2530	797.2530	797.1710	797.1710	(0.010)	0.0000	0.0000	114
2021/06/28	ALBI	04/11/2021			Index Future	806.0270	806.0270	805.9350	805.9350	(0.011)	0.0000	0.0000	0
2021/06/28	ALBI	03/02/2022			Index Future	815.3610	815.3610	815.2610	815.2610	(0.012)	0.0000	0.0000	0
2021/06/28	ALBI	05/05/2022			Index Future	825.0300	825.0300	824.9250	824.9250	(0.013)	0.0000	0.0000	0
2021/06/28	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/06/28	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	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
2021/06/28	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/28	ES33	05/08/2021			Bond Future	11.1884	78.8895	11.2011	78.8211	0.113	0.0000	0.0000	350
2021/06/28	ES33	04/11/2021			Bond Future	11.4213	75.9928	11.4346	75.9233	0.116	0.0000	0.0000	0
2021/06/28	ES33	03/02/2022			Bond Future	11.6648	76.8919	11.6787	76.8214	0.119	0.0000	0.0000	0
2021/06/28	ES33	05/05/2022			Bond Future	11.9117	74.0453	11.9262	73.9738	0.122	0.0000	0.0000	0
2021/06/28	ES42	05/08/2021			Bond Future	11.6765	77.8701	11.6944	77.7598	0.154	0.0000	0.0000	4,779
2021/06/28	ES42	04/11/2021			Bond Future	11.8958	74.4794	11.9145	74.3677	0.158	0.0000	0.0000	0
2021/06/28	ES42	03/02/2022			Bond Future	12.1175	75.3613	12.1371	75.2479	0.162	0.0000	0.0000	0
2021/06/28	ES42	05/05/2022			Bond Future	12.3501	72.0153	12.3707	71.9004	0.166	0.0000	0.0000	0
2021/06/28	GOVI	05/08/2021	719.14	Call	GOVI	681,400.0000	68.1400	680,750.0000	68.0750	(0.095)	0	0	0
2021/06/28	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/28	GOVI	05/08/2021	719.13	Call	GOVI	681,500.0000	68.1500	680,850.0000	68.0850	(0.095)	0	0	0
2021/06/28	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/28	GOVI	05/08/2021			GOVI	787.2800	787.2800	787.2150	787.2150	(0.008)	0.0000	0.0000	981
2021/06/28	GOVI	05/08/2021	719.15	Call	GOVI	681,300.0000	68.1300	680,650.0000	68.0650	(0.095)	0	0	0
2021/06/28	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/28	GOVI	04/11/2021	728.41	Call	GOVI	675,340.0000	67.5340	674,580.0000	67.4580	(0.113)	0	0	0
2021/06/28	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/28	GOVI	04/11/2021	728.40	Call	GOVI	675,440.0000	67.5440	674,680.0000	67.4680	(0.113)	0	0	0
2021/06/28	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/28	GOVI	04/11/2021			GOVI	795.9440	795.9440	795.8680	795.8680	(0.010)	0.0000	0.0000	0
2021/06/28	GOVI	04/11/2021	728.42	Call	GOVI	675,240.0000	67.5240	674,480.0000	67.4480	(0.113)	0	0	0
2021/06/28	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/28	GOVI	03/02/2022	792.76	Call	GOVI	124,010.0000	12.4010	123,180.0000	12.3180	(0.669)	0	0	0
2021/06/28	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/28	GOVI	03/02/2022			GOVI	805.1610	805.1610	805.0780	805.0780	(0.010)	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
2021/06/28	GOVI	03/02/2022	792.75	Call	GOVI	124,110.0000	12.4110	123,280.0000	12.3280	(0.669)	0	0	0
2021/06/28	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/28	GOVI	03/02/2022	792.74	Call	GOVI	124,210.0000	12.4210	123,380.0000	12.3380	(0.668)	0	0	0
2021/06/28	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/28	GOVI	05/05/2022	788.25	Call	GOVI	264,600.0000	26.4600	263,720.0000	26.3720	(0.333)	0	0	0
2021/06/28	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/28	GOVI	05/05/2022			GOVI	814.7100	814.7100	814.6220	814.6220	(0.011)	0.0000	0.0000	0
2021/06/28	GOVI	05/05/2022	788.24	Call	GOVI	264,700.0000	26.4700	263,820.0000	26.3820	(0.332)	0	0	0
2021/06/28	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/28	GOVI	05/05/2022	788.23	Call	GOVI	264,800.0000	26.4800	263,920.0000	26.3920	(0.332)	0	0	0
2021/06/28	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/28	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/06/28	IGOV	05/08/2021			Index Future	293.1800	293.1800	292.1370	292.1370	(0.356)	0.0000	0.0000	451
2021/06/28	IGOV	04/11/2021			Index Future	296.4790	296.4790	295.4210	295.4210	(0.357)	0.0000	0.0000	16
2021/06/28	IGOV	03/02/2022			Index Future	299.9840	299.9840	298.9110	298.9110	(0.358)	0.0000	0.0000	0
2021/06/28	IGOV	05/05/2022			Index Future	303.6120	303.6120	302.5250	302.5250	(0.358)	0.0000	0.0000	0
2021/06/28	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/06/28	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/06/28	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/06/28	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/06/28	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/06/28	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/06/28	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/06/28	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/06/28	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/06/28	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/06/28	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/06/28	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/06/28	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/06/28	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/06/28	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/06/28	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/06/28	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/06/28	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/06/28	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/06/28	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/06/28	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/06/28	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/06/28	JBAF	21/07/2021			Jibar Tradeable Future	3.7250	96.2750	3.7250	96.2750	0.000	0.0000	0.0000	0
2021/06/28	JBAF	18/08/2021			Jibar Tradeable Future	3.7900	96.2100	3.7750	96.2250	(0.396)	0.0000	0.0000	0
2021/06/28	JBAF	15/09/2021			Jibar Tradeable Future	3.8350	96.1650	3.8250	96.1750	(0.261)	0.0000	0.0000	30,000
2021/06/28	JBAF	20/10/2021			Jibar Tradeable Future	3.9500	96.0500	3.9270	96.0730	(0.582)	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
2021/06/28	JBAF	17/11/2021			Jibar Tradeable Future	4.0000	96.0000	4.0190	95.9810	0.475	0.0000	0.0000	0
2021/06/28	JBAF	15/12/2021			Jibar Tradeable Future	4.1350	95.8650	4.0990	95.9010	(0.871)	0.0000	0.0000	0
2021/06/28	JBAF	16/03/2022			Jibar Tradeable Future	4.4200	95.5800	4.4400	95.5600	0.452	0.0000	0.0000	0
2021/06/28	JBAF	15/06/2022			Jibar Tradeable Future	4.7750	95.2250	4.7140	95.2860	(1.277)	0.0000	0.0000	471
2021/06/28	JBAF	21/09/2022			Jibar Tradeable Future	4.9650	95.0350	5.0000	95.0000	0.705	0.0000	0.0000	0
2021/06/28	JBAF	21/12/2022			Jibar Tradeable Future	5.3200	94.6800	5.2330	94.7670	(1.635)	0.0000	0.0000	0
2021/06/28	JBAF	15/03/2023			Jibar Tradeable Future	5.4750	94.5250	5.4690	94.5310	(0.110)	0.0000	0.0000	0
2021/06/28	JBAF	21/06/2023			Jibar Tradeable Future	5.6350	94.3650	5.6850	94.3150	0.887	0.0000	0.0000	0
2021/06/28	R023	05/08/2021	5.30	Call	Bond Future	174.7400	0.1747	177.2700	0.1773	1.448	0	0	0
2021/06/28	R023	05/08/2021	5.30	Put	Bond Future	141.3600	0.1414	141.0500	0.1411	(0.219)	0	0	0
2021/06/28	R023	05/08/2021	5.29	Call	Bond Future	166.8000	0.1668	169.3000	0.1693	1.499	0	0	0
2021/06/28	R023	05/08/2021	5.29	Put	Bond Future	148.5300	0.1485	148.1900	0.1482	(0.229)	0	0	0
2021/06/28	R023	05/08/2021			Bond Future	5.2779	107.0921	5.2760	107.0949	(0.036)	0.0000	0.0000	15,414
2021/06/28	R023	05/08/2021	5.31	Call	Bond Future	182.9000	0.1829	185.4800	0.1855	1.411	0	0	0
2021/06/28	R023	05/08/2021	5.31	Put	Bond Future	134.4200	0.1344	134.1600	0.1342	(0.193)	0	0	0
2021/06/28	R023	04/11/2021	4.91	Call	Bond Future	51.5800	0.0516	44.1400	0.0441	(14.424)	0	0	0
2021/06/28	R023	04/11/2021	4.91	Put	Bond Future	740.1700	0.7402	730.3200	0.7303	(1.331)	0	0	0
2021/06/28	R023	04/11/2021	4.90	Call	Bond Future	50.1300	0.0501	42.9400	0.0429	(14.343)	0	0	0
2021/06/28	R023	04/11/2021	4.90	Put	Bond Future	751.5600	0.7516	741.9600	0.7420	(1.277)	0	0	0
2021/06/28	R023	04/11/2021			Bond Future	5.4488	104.3511	5.4468	104.3535	(0.035)	0.0000	0.0000	0
2021/06/28	R023	04/11/2021	4.92	Call	Bond Future	53.0800	0.0531	45.5100	0.0455	(14.261)	0	0	0
2021/06/28	R023	04/11/2021	4.92	Put	Bond Future	728.8300	0.7288	718.8500	0.7189	(1.369)	0	0	0
2021/06/28	R023	03/02/2022	5.08	Call	Bond Future	100.1100	0.1001	89.3500	0.0894	(10.748)	0	0	0
2021/06/28	R023	03/02/2022	5.08	Put	Bond Future	691.9100	0.6919	679.0200	0.6790	(1.863)	0	0	0
2021/06/28	R023	03/02/2022			Bond Future	5.6535	105.5602	5.6514	105.5623	(0.037)	0.0000	0.0000	0
2021/06/28	R023	03/02/2022	5.07	Call	Bond Future	98.0700	0.0981	87.6400	0.0876	(10.635)	0	0	0
2021/06/28	R023	03/02/2022	5.07	Put	Bond Future	700.2400	0.7002	687.6800	0.6877	(1.794)	0	0	0
2021/06/28	R023	03/02/2022	5.06	Call	Bond Future	95.8300	0.0958	85.7400	0.0857	(10.529)	0	0	0
2021/06/28	R023	03/02/2022	5.06	Put	Bond Future	708.3600	0.7084	696.1400	0.6961	(1.725)	0	0	0
2021/06/28	R023	05/05/2022	6.31	Call	Bond Future	538.7500	0.5388	520.5300	0.5205	(3.382)	0	0	0
2021/06/28	R023	05/05/2022	6.31	Put	Bond Future	233.0500	0.2330	212.8400	0.2128	(8.672)	0	0	0
2021/06/28	R023	05/05/2022			Bond Future	5.9212	102.9027	5.9186	102.9047	(0.043)	0.0000	0.0000	0
2021/06/28	R023	05/05/2022	6.30	Call	Bond Future	533.1100	0.5331	514.8400	0.5148	(3.427)	0	0	0
2021/06/28	R023	05/05/2022	6.30	Put	Bond Future	235.2500	0.2352	214.9900	0.2150	(8.612)	0	0	0
2021/06/28	R023	05/05/2022	6.29	Call	Bond Future	527.4800	0.5275	509.1600	0.5092	(3.473)	0	0	0
2021/06/28	R023	05/05/2022	6.29	Put	Bond Future	237.4700	0.2375	217.1600	0.2172	(8.553)	0	0	0
2021/06/28	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/28	R035	05/08/2021	5.31	Put	Bond Future	44,349.5800	44.3496	44,436.9400	44.4369	0.197	0	0	0
2021/06/28	R035	05/08/2021	11.37	Call	Bond Future	7,008.9600	7.0090	6,890.5900	6.8906	(1.689)	0	0	0
2021/06/28	R035	05/08/2021	11.37	Put	Bond Future	168.9500	0.1689	137.9400	0.1379	(18.355)	0	0	100
2021/06/28	R035	05/08/2021			Bond Future	10.2872	93.7411	10.3003	93.6538	0.127	0.0000	0.0000	82,172
2021/06/28	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/28	R035	05/08/2021	5.30	Put	Bond Future	44,466.1600	44.4662	44,553.5200	44.5535	0.196	0	0	0
2021/06/28	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/28	R035	05/08/2021	5.29	Put	Bond Future	44,582.8700	44.5829	44,670.2300	44.6702	0.196	0	0	0
2021/06/28	R035	05/08/2021	10.77	Call	Bond Future	3,813.6600	3.8137	3,660.7300	3.6607	(4.010)	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
2021/06/28	R035	05/08/2021	10.77	Put	Bond Future	666.3100	0.6663	600.7400	0.6007	(9.841)	0	0	100
2021/06/28	R035	05/08/2021	10.02	Put	Bond Future	2,796.3400	2.7963	2,750.9300	2.7509	(1.624)	0	0	0
2021/06/28	R035	05/08/2021	10.02	Call	Bond Future	983.3100	0.9833	850.5400	0.8505	(13.502)	0	0	100
2021/06/28	R035	04/11/2021	11.20	Put	Bond Future	1,387.5000	1.3875	1,294.3100	1.2943	(6.716)	0	0	350
2021/06/28	R035	04/11/2021	10.60	Call	Bond Future	3,438.9000	3.4389	3,210.9100	3.2109	(6.630)	0	0	0
2021/06/28	R035	04/11/2021	10.60	Put	Bond Future	2,683.9100	2.6839	2,544.6200	2.5446	(5.190)	0	0	350
2021/06/28	R035	04/11/2021	10.11	Put	Bond Future	4,352.9500	4.3530	4,261.7900	4.2618	(2.094)	0	0	0
2021/06/28	R035	04/11/2021	10.11	Call	Bond Future	1,877.7500	1.8778	1,697.8900	1.6979	(9.578)	0	0	350
2021/06/28	R035	04/11/2021	10.12	Put	Bond Future	4,312.9100	4.3129	4,220.1300	4.2201	(2.151)	0	0	0
2021/06/28	R035	04/11/2021	10.12	Call	Bond Future	1,905.3200	1.9053	1,723.8400	1.7238	(9.525)	0	0	400
2021/06/28	R035	04/11/2021	10.62	Put	Bond Future	2,627.7700	2.6278	2,488.2600	2.4883	(5.309)	0	0	0
2021/06/28	R035	04/11/2021	10.62	Call	Bond Future	3,511.0900	3.5111	3,282.8800	3.2829	(6.500)	0	0	400
2021/06/28	R035	04/11/2021	11.75	Put	Bond Future	764.7400	0.7647	697.3500	0.6973	(8.812)	0	0	782
2021/06/28	R035	04/11/2021	11.08	Call	Bond Future	5,345.6600	5.3457	5,152.9700	5.1530	(3.605)	0	0	0
2021/06/28	R035	04/11/2021	11.08	Put	Bond Future	1,583.9900	1.5840	1,480.0000	1.4800	(6.565)	0	0	782
2021/06/28	R035	04/11/2021	10.23	Put	Bond Future	3,890.7400	3.8907	3,782.0300	3.7820	(2.794)	0	0	0
2021/06/28	R035	04/11/2021	12.53	Call	Bond Future	12,319.8800	12.3199	12,186.5400	12.1865	(1.082)	0	0	0
2021/06/28	R035	04/11/2021	12.53	Put	Bond Future	335.6300	0.3356	290.9900	0.2910	(13.300)	0	0	0
2021/06/28	R035	04/11/2021			Bond Future	10.4832	90.2875	10.4968	90.1988	0.130	0.0000	0.0000	0
2021/06/28	R035	04/11/2021	11.20	Call	Bond Future	5,877.5200	5.8775	5,695.6300	5.6956	(3.095)	0	0	0
2021/06/28	R035	04/11/2021	13.82	Call	Bond Future	18,391.6000	18.3916	18,285.8900	18.2859	(0.575)	0	0	0
2021/06/28	R035	04/11/2021	13.82	Put	Bond Future	48.5300	0.0485	31.5200	0.0315	(35.050)	0	0	400
2021/06/28	R035	04/11/2021	11.75	Call	Bond Future	8,479.1000	8.4791	8,323.0100	8.3230	(1.841)	0	0	0
2021/06/28	R035	04/11/2021	10.23	Call	Bond Future	2,222.1600	2.2222	2,024.7500	2.0247	(8.884)	0	0	782
2021/06/28	R035	04/11/2021	12.52	Call	Bond Future	12,270.7500	12.2708	12,138.4200	12.1384	(1.078)	0	0	0
2021/06/28	R035	04/11/2021	12.52	Put	Bond Future	339.1100	0.3391	295.4800	0.2955	(12.866)	0	0	0
2021/06/28	R035	04/11/2021	12.51	Call	Bond Future	12,221.6100	12.2216	12,090.3100	12.0903	(1.074)	0	0	0
2021/06/28	R035	04/11/2021	12.51	Put	Bond Future	342.6400	0.3426	300.0400	0.3000	(12.433)	0	0	0
2021/06/28	R035	03/02/2022	11.05	Put	Bond Future	2,913.1700	2.9132	2,651.2900	2.6513	(8.990)	0	0	1,600
2021/06/28	R035	03/02/2022	10.35	Put	Bond Future	5,024.4400	5.0244	4,773.3200	4.7733	(4.998)	0	0	0
2021/06/28	R035	03/02/2022	10.35	Call	Bond Future	2,856.5800	2.8566	2,515.4700	2.5155	(11.941)	0	0	1,600
2021/06/28	R035	03/02/2022	11.28	Call	Bond Future	6,057.7900	6.0578	5,717.6200	5.7176	(5.615)	0	0	0
2021/06/28	R035	03/02/2022	11.28	Put	Bond Future	2,427.1400	2.4271	2,176.9600	2.1770	(10.308)	0	0	200
2021/06/28	R035	03/02/2022	10.26	Put	Bond Future	5,365.5000	5.3655	5,121.2500	5.1213	(4.552)	0	0	0
2021/06/28	R035	03/02/2022	10.26	Call	Bond Future	2,606.1900	2.6062	2,271.9500	2.2719	(12.825)	0	0	200
2021/06/28	R035	03/02/2022	11.73	Call	Bond Future	7,958.0700	7.9581	7,649.9600	7.6500	(3.872)	0	0	0
2021/06/28	R035	03/02/2022	11.73	Put	Bond Future	1,715.0800	1.7151	1,496.9600	1.4970	(12.718)	0	0	280
2021/06/28	R035	03/02/2022	11.03	Call	Bond Future	5,085.7300	5.0857	4,733.3000	4.7333	(6.930)	0	0	0
2021/06/28	R035	03/02/2022	11.39	Call	Bond Future	6,510.1600	6.5102	6,176.8400	6.1768	(5.120)	0	0	0
2021/06/28	R035	03/02/2022	11.39	Put	Bond Future	2,229.7700	2.2298	1,986.4400	1.9864	(10.913)	0	0	683
2021/06/28	R035	03/02/2022	10.65	Call	Bond Future	3,768.8200	3.7688	3,412.5100	3.4125	(9.454)	0	0	0
2021/06/28	R035	03/02/2022	11.23	Call	Bond Future	5,856.9500	5.8570	5,513.8700	5.5139	(5.858)	0	0	0
2021/06/28	R035	03/02/2022	11.23	Put	Bond Future	2,524.0700	2.5241	2,270.9800	2.2710	(10.027)	0	0	0
2021/06/28	R035	03/02/2022	11.22	Call	Bond Future	5,817.4100	5.8174	5,473.8700	5.4739	(5.905)	0	0	0
2021/06/28	R035	03/02/2022	11.22	Put	Bond Future	2,544.2700	2.5443	2,290.7200	2.2907	(9.966)	0	0	0
2021/06/28	R035	03/02/2022			Bond Future	10.6873	91.3339	10.7015	91.2439	0.133	0.0000	0.0000	0
2021/06/28	R035	03/02/2022	11.05	Call	Bond Future	5,161.2800	5.1613	4,809.4100	4.8094	(6.817)	0	0	0
2021/06/28	R035	03/02/2022	11.88	Call	Bond Future	8,619.2000	8.6192	8,322.5700	8.3226	(3.442)	0	0	0

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2021/06/28	R035	03/02/2022	11.88	Put	Bond Future	1,531.8100		1.5318	1,325.1700	1.3252	(13.490)	0	0	1,800
2021/06/28	R035	03/02/2022	11.03	Put	Bond Future	2,959.4000		2.9594	2,696.9600	2.6970	(8.868)	0	0	280
2021/06/28	R035	03/02/2022	10.10	Put	Bond Future	6,009.3900		6.0094	5,782.3100	5.7823	(3.779)	0	0	0
2021/06/28	R035	03/02/2022	10.10	Call	Bond Future	2,184.7900		2.1848	1,867.7200	1.8677	(14.513)	0	0	280
2021/06/28	R035	03/02/2022	10.65	Put	Bond Future	4,004.7700		4.0048	3,738.4500	3.7385	(6.650)	0	0	683
2021/06/28	R035	03/02/2022	9.70	Put	Bond Future	7,887.1400		7.8871	7,720.7900	7.7208	(2.109)	0	0	0
2021/06/28	R035	03/02/2022	9.70	Call	Bond Future	1,319.7700		1.3198	1,063.4300	1.0634	(19.423)	0	0	683
2021/06/28	R035	03/02/2022	11.24	Call	Bond Future	5,896.5800		5.8966	5,553.9700	5.5540	(5.810)	0	0	0
2021/06/28	R035	03/02/2022	11.24	Put	Bond Future	2,504.0300		2.5040	2,251.4100	2.2514	(10.089)	0	0	0
2021/06/28	R035	05/05/2022	11.64	Call	Bond Future	7,221.4900		7.2215	6,833.6100	6.8336	(5.371)	0	0	0
2021/06/28	R035	05/05/2022	11.64	Put	Bond Future	2,787.4100		2.7874	2,490.7600	2.4908	(10.642)	0	0	0
2021/06/28	R035	05/05/2022	11.63	Call	Bond Future	7,182.3200		7.1823	6,793.8900	6.7939	(5.408)	0	0	0
2021/06/28	R035	05/05/2022	11.63	Put	Bond Future	2,805.1700		2.8052	2,507.9700	2.5080	(10.595)	0	0	0
2021/06/28	R035	05/05/2022			Bond Future	10.8899		87.9402	10.9048	87.8489	0.137	0.0000	0.0000	0
2021/06/28	R035	05/05/2022	11.65	Call	Bond Future	7,260.7200		7.2607	6,873.3900	6.8734	(5.335)	0	0	0
2021/06/28	R035	05/05/2022	11.65	Put	Bond Future	2,769.7700		2.7698	2,473.6700	2.4737	(10.690)	0	0	0
2021/06/28	R186	05/08/2021	8.62	Call	Bond Future	5,109.8700		5.1099	5,250.4000	5.2504	2.750	0	0	0
2021/06/28	R186	05/08/2021	8.62	Put	Bond Future	35.4700		0.0355	21.3000	0.0213	(39.949)	0	0	0
2021/06/28	R186	05/08/2021	8.61	Call	Bond Future	5,066.8000		5.0668	5,206.9100	5.2069	2.765	0	0	0
2021/06/28	R186	05/08/2021	8.61	Put	Bond Future	36.7400		0.0367	22.1500	0.0221	(39.711)	0	0	0
2021/06/28	R186	05/08/2021			Bond Future	7.5077		114.4520	7.4748	114.6067	(0.438)	0.0000	0.0000	87,248
2021/06/28	R186	05/08/2021	8.63	Call	Bond Future	5,152.9200		5.1529	5,293.8600	5.2939	2.735	0	0	0
2021/06/28	R186	05/08/2021	8.63	Put	Bond Future	34.2200		0.0342	20.4600	0.0205	(40.210)	0	0	0
2021/06/28	R186	04/11/2021	7.77	Call	Bond Future	1,783.6100		1.7836	1,777.0500	1.7771	(0.368)	0	0	0
2021/06/28	R186	04/11/2021	8.10	Call	Bond Future	2,682.2800		2.6823	2,706.3800	2.7064	0.898	0	0	0
2021/06/28	R186	04/11/2021	8.10	Put	Bond Future	899.9400		0.8999	768.1600	0.7682	(14.643)	0	0	0
2021/06/28	R186	04/11/2021	8.09	Call	Bond Future	2,652.1900		2.6522	2,675.2900	2.6753	0.871	0	0	0
2021/06/28	R186	04/11/2021	8.09	Put	Bond Future	913.5900		0.9136	780.8100	0.7808	(14.534)	0	0	0
2021/06/28	R186	04/11/2021			Bond Future	7.6966		115.6985	7.6617	115.8544	(0.453)	0.0000	0.0000	0
2021/06/28	R186	04/11/2021	7.77	Put	Bond Future	1,456.4800		1.4565	1,294.0400	1.2940	(11.153)	0	0	15,177
2021/06/28	R186	04/11/2021	8.77	Call	Bond Future	4,978.3800		4.9784	5,066.4900	5.0665	1.770	0	0	0
2021/06/28	R186	04/11/2021	8.77	Put	Bond Future	314.1900		0.3142	246.4200	0.2464	(21.570)	0	0	15,177
2021/06/28	R186	04/11/2021	8.11	Call	Bond Future	2,712.5300		2.7125	2,737.6400	2.7376	0.926	0	0	0
2021/06/28	R186	04/11/2021	8.11	Put	Bond Future	886.4600		0.8865	755.6900	0.7557	(14.752)	0	0	0
2021/06/28	R186	03/02/2022	7.30	Call	Bond Future	932.9200		0.9329	873.4200	0.8734	(6.378)	0	0	0
2021/06/28	R186	03/02/2022	7.30	Put	Bond Future	3,480.8300		3.4808	3,263.9200	3.2639	(6.232)	0	0	0
2021/06/28	R186	03/02/2022			Bond Future	7.8937		111.7566	7.8565	111.9140	(0.471)	0.0000	0.0000	0
2021/06/28	R186	03/02/2022	7.29	Call	Bond Future	919.6000		0.9196	860.0900	0.8601	(6.471)	0	0	0
2021/06/28	R186	03/02/2022	7.29	Put	Bond Future	3,511.0600		3.5111	3,294.1400	3.2941	(6.178)	0	0	0
2021/06/28	R186	03/02/2022	7.28	Call	Bond Future	906.4100		0.9064	846.9100	0.8469	(6.564)	0	0	0
2021/06/28	R186	03/02/2022	7.28	Put	Bond Future	3,541.4300		3.5414	3,324.5200	3.3245	(6.125)	0	0	0
2021/06/28	R186	05/05/2022	8.32	Call	Bond Future	2,851.2800		2.8513	2,804.1000	2.8041	(1.655)	0	0	0
2021/06/28	R186	05/05/2022	8.32	Put	Bond Future	2,002.9700		2.0030	1,796.7500	1.7968	(10.296)	0	0	0
2021/06/28	R186	05/05/2022			Bond Future	8.1069		113.0834	8.0672	113.2425	(0.490)	0.0000	0.0000	0
2021/06/28	R186	05/05/2022	8.31	Call	Bond Future	2,827.6600		2.8277	2,779.9000	2.7799	(1.689)	0	0	0
2021/06/28	R186	05/05/2022	8.31	Put	Bond Future	2,018.9700		2.0190	1,812.1700	1.8122	(10.243)	0	0	0
2021/06/28	R186	05/05/2022	8.30	Call	Bond Future	2,804.1300		2.8041	2,755.8000	2.7558	(1.724)	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
2021/06/28	R186	05/05/2022	8.30	Put	Bond Future	2,035.0800	2.0351	1,827.7100	1.8277	(10.190)	0	0	0
2021/06/28	R197	05/08/2021			Bond Future	321.5699	321.5699	321.6157	321.6157	0.014	0.0000	0.0000	1,120
2021/06/28	R197	04/11/2021			Bond Future	325.1507	325.1507	325.1956	325.1956	0.014	0.0000	0.0000	0
2021/06/28	R197	03/02/2022			Bond Future	320.8450	320.8450	320.8893	320.8893	0.014	0.0000	0.0000	0
2021/06/28	R197	05/05/2022			Bond Future	324.7276	324.7276	324.7719	324.7719	0.014	0.0000	0.0000	0
2021/06/28	R202	05/08/2021			Bond Future	236.6492	236.6492	235.7607	235.7607	(0.375)	0.0000	0.0000	9,436
2021/06/28	R202	04/11/2021			Bond Future	239.2845	239.2845	238.3850	238.3850	(0.376)	0.0000	0.0000	0
2021/06/28	R202	03/02/2022			Bond Future	237.7846	237.7846	236.8736	236.8736	(0.383)	0.0000	0.0000	0
2021/06/28	R202	05/05/2022			Bond Future	240.6616	240.6616	239.7392	239.7392	(0.383)	0.0000	0.0000	0
2021/06/28	R209	05/08/2021	11.81	Call	Bond Future	8,575.4200	8.5754	8,484.8500	8.4849	(1.056)	0	0	0
2021/06/28	R209	05/08/2021	11.81	Put	Bond Future	36.4600	0.0365	23.7300	0.0237	(34.915)	0	0	0
2021/06/28	R209	05/08/2021			Bond Future	10.2113	72.4924	10.2246	72.4146	0.130	0.0000	0.0000	28,812
2021/06/28	R209	05/08/2021	11.80	Call	Bond Future	8,527.8100	8.5278	8,436.9300	8.4369	(1.066)	0	0	0
2021/06/28	R209	05/08/2021	11.80	Put	Bond Future	37.4800	0.0375	24.4400	0.0244	(34.792)	0	0	0
2021/06/28	R209	05/08/2021	11.79	Call	Bond Future	8,480.1700	8.4802	8,388.9900	8.3890	(1.075)	0	0	0
2021/06/28	R209	05/08/2021	11.79	Put	Bond Future	38.5300	0.0385	25.1900	0.0252	(34.622)	0	0	0
2021/06/28	R209	04/11/2021	10.00	Call	Bond Future	1,603.8900	1.6039	1,387.7600	1.3878	(13.475)	0	0	0
2021/06/28	R209	04/11/2021	10.00	Put	Bond Future	3,844.3400	3.8443	3,707.2100	3.7072	(3.567)	0	0	3,100
2021/06/28	R209	04/11/2021	12.00	Call	Bond Future	8,875.6600	8.8757	8,717.6500	8.7176	(1.780)	0	0	0
2021/06/28	R209	04/11/2021	12.00	Put	Bond Future	445.5500	0.4455	366.5400	0.3665	(17.733)	0	0	9,000
2021/06/28	R209	04/11/2021	10.50	Call	Bond Future	2,974.9800	2.9750	2,733.2300	2.7332	(8.126)	0	0	0
2021/06/28	R209	04/11/2021	12.19	Call	Bond Future	9,685.6900	9.6857	9,538.0200	9.5380	(1.525)	0	0	0
2021/06/28	R209	04/11/2021	12.19	Put	Bond Future	363.4500	0.3634	294.7800	0.2948	(18.894)	0	0	0
2021/06/28	R209	04/11/2021	12.17	Call	Bond Future	9,600.5300	9.6005	9,451.8200	9.4518	(1.549)	0	0	0
2021/06/28	R209	04/11/2021			Bond Future	10.3832	70.1420	10.3970	70.0631	0.133	0.0000	0.0000	4,785
2021/06/28	R209	04/11/2021	10.50	Put	Bond Future	2,311.9300	2.3119	2,149.1800	2.1492	(7.040)	0	0	9,400
2021/06/28	R209	04/11/2021	9.50	Put	Bond Future	5,984.0000	5.9840	5,922.3600	5.9224	(1.030)	0	0	0
2021/06/28	R209	04/11/2021	9.50	Call	Bond Future	664.6400	0.6646	524.0000	0.5240	(21.160)	0	0	6,000
2021/06/28	R209	04/11/2021	12.18	Call	Bond Future	9,643.1100	9.6431	9,494.9600	9.4950	(1.536)	0	0	0
2021/06/28	R209	04/11/2021	12.18	Put	Bond Future	367.3500	0.3673	298.2000	0.2982	(18.824)	0	0	0
2021/06/28	R209	04/11/2021	12.17	Put	Bond Future	371.3000	0.3713	301.5900	0.3016	(18.775)	0	0	0
2021/06/28	R209	03/02/2022	11.03	Call	Bond Future	4,786.4200	4.7864	4,563.8700	4.5639	(4.650)	0	0	0
2021/06/28	R209	03/02/2022	11.03	Put	Bond Future	2,222.8600	2.2229	2,080.4600	2.0805	(6.406)	0	0	0
2021/06/28	R209	03/02/2022	11.02	Call	Bond Future	4,752.2400	4.7522	4,528.6700	4.5287	(4.705)	0	0	0
2021/06/28	R209	03/02/2022	11.02	Put	Bond Future	2,241.5600	2.2416	2,098.1400	2.0981	(6.398)	0	0	0
2021/06/28	R209	03/02/2022			Bond Future	10.5580	70.9551	10.5723	70.8750	0.136	0.0000	0.0000	0
2021/06/28	R209	03/02/2022	11.04	Call	Bond Future	4,820.6900	4.8207	4,599.1600	4.5992	(4.595)	0	0	0
2021/06/28	R209	03/02/2022	11.04	Put	Bond Future	2,204.3000	2.2043	2,062.9200	2.0629	(6.414)	0	0	0
2021/06/28	R209	05/05/2022	11.44	Call	Bond Future	6,138.2000	6.1382	5,808.8000	5.8088	(5.366)	0	0	0
2021/06/28	R209	05/05/2022	11.44	Put	Bond Future	2,457.4500	2.4575	2,209.2500	2.2093	(10.100)	0	0	0
2021/06/28	R209	05/05/2022	11.43	Call	Bond Future	6,103.9200	6.1039	5,774.3000	5.7743	(5.400)	0	0	0
2021/06/28	R209	05/05/2022	11.43	Put	Bond Future	2,473.4900	2.4735	2,225.0700	2.2251	(10.043)	0	0	0
2021/06/28	R209	05/05/2022			Bond Future	10.7367	68.6563	10.7516	68.5751	0.139	0.0000	0.0000	0
2021/06/28	R209	05/05/2022	11.45	Call	Bond Future	6,172.3000	6.1723	5,843.5900	5.8436	(5.326)	0	0	0
2021/06/28	R209	05/05/2022	11.45	Put	Bond Future	2,441.2800	2.4413	2,193.7700	2.1938	(10.139)	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
2021/06/28	R210	05/08/2021			Bond Future	209.8618	209.8618	209.9008	209.9008	0.019	0.0000	0.0000	1,486
2021/06/28	R210	04/11/2021			Bond Future	209.4148	209.4148	209.4534	209.4534	0.018	0.0000	0.0000	0
2021/06/28	R210	03/02/2022			Bond Future	211.8910	211.8910	211.9294	211.9294	0.018	0.0000	0.0000	0
2021/06/28	R210	05/05/2022			Bond Future	211.6200	211.6200	211.6586	211.6586	0.018	0.0000	0.0000	0
2021/06/28	R212	05/08/2021			Bond Future	172.8809	172.8809	172.9024	172.9024	0.012	0.0000	0.0000	2,207
2021/06/28	R212	04/11/2021			Bond Future	174.8063	174.8063	174.8273	174.8273	0.012	0.0000	0.0000	0
2021/06/28	R213	05/08/2021	10.85	Call	Bond Future	7,721.4600	7.7215	7,713.1600	7.7132	(0.107)	0	0	0
2021/06/28	R213	05/08/2021	10.85	Put	Bond Future	46.7400	0.0467	26.6200	0.0266	(43.047)	0	0	0
2021/06/28	R213	05/08/2021	10.84	Call	Bond Future	7,673.2600	7.6733	7,664.5100	7.6645	(0.114)	0	0	0
2021/06/28	R213	05/08/2021	10.84	Put	Bond Future	48.0800	0.0481	27.5100	0.0275	(42.783)	0	0	0
2021/06/28	R213	05/08/2021	10.14	Put	Bond Future	295.4900	0.2955	221.3500	0.2214	(25.091)	0	0	0
2021/06/28	R213	05/08/2021	9.34	Put	Bond Future	1,624.3900	1.6244	1,486.5200	1.4865	(8.487)	0	0	0
2021/06/28	R213	05/08/2021	9.34	Call	Bond Future	1,324.3300	1.3243	1,198.2800	1.1983	(9.518)	0	0	0
2021/06/28	R213	05/08/2021			Bond Future	9.3935	88.2317	9.3913	88.2435	(0.022)	0.0000	0.0000	9,084
2021/06/28	R213	05/08/2021	10.86	Call	Bond Future	7,769.6500	7.7697	7,761.8000	7.7618	(0.101)	0	0	0
2021/06/28	R213	05/08/2021	10.86	Put	Bond Future	45.4300	0.0454	25.7600	0.0258	(43.297)	0	0	0
2021/06/28	R213	05/08/2021	10.78	Call	Bond Future	7,383.9900	7.3840	7,372.3700	7.3724	(0.157)	0	0	0
2021/06/28	R213	05/08/2021	10.78	Put	Bond Future	56.9300	0.0569	33.4900	0.0335	(41.173)	0	0	0
2021/06/28	R213	05/08/2021	10.14	Call	Bond Future	4,347.1100	4.3471	4,284.7900	4.2848	(1.434)	0	0	0
2021/06/28	R213	04/11/2021	11.10	Put	Bond Future	450.6600	0.4507	394.5300	0.3945	(12.455)	0	0	0
2021/06/28	R213	04/11/2021	11.11	Call	Bond Future	8,247.3300	8.2473	8,203.1900	8.2032	(0.535)	0	0	0
2021/06/28	R213	04/11/2021	11.09	Put	Bond Future	455.9300	0.4559	399.3900	0.3994	(12.401)	0	0	0
2021/06/28	R213	04/11/2021			Bond Future	9.5823	85.6634	9.5802	85.6750	(0.022)	0.0000	0.0000	0
2021/06/28	R213	04/11/2021	11.10	Call	Bond Future	8,204.4900	8.2045	8,159.9400	8.1599	(0.543)	0	0	0
2021/06/28	R213	04/11/2021	11.11	Put	Bond Future	445.5500	0.4455	389.8300	0.3898	(12.506)	0	0	0
2021/06/28	R213	04/11/2021	11.09	Call	Bond Future	8,161.7800	8.1618	8,116.8200	8.1168	(0.551)	0	0	0
2021/06/28	R213	03/02/2022	10.67	Call	Bond Future	6,053.1700	6.0532	5,871.1400	5.8711	(3.007)	0	0	0
2021/06/28	R213	03/02/2022	10.67	Put	Bond Future	1,524.2500	1.5243	1,330.7300	1.3307	(12.696)	0	0	220
2021/06/28	R213	03/02/2022	10.60	Put	Bond Future	1,614.4400	1.6144	1,415.7600	1.4158	(12.306)	0	0	430
2021/06/28	R213	03/02/2022	10.00	Call	Bond Future	3,786.4400	3.7864	3,566.5000	3.5665	(5.809)	0	0	0
2021/06/28	R213	03/02/2022	10.00	Put	Bond Future	2,633.8300	2.6338	2,402.4000	2.4024	(8.787)	0	0	430
2021/06/28	R213	03/02/2022	9.22	Put	Bond Future	4,837.0700	4.8371	4,611.7600	4.6118	(4.658)	0	0	0
2021/06/28	R213	03/02/2022	8.80	Put	Bond Future	6,449.5000	6.4495	6,258.4700	6.2585	(2.962)	0	0	0
2021/06/28	R213	03/02/2022	8.80	Call	Bond Future	1,076.1600	1.0762	896.6200	0.8966	(16.683)	0	0	102
2021/06/28	R213	03/02/2022	9.58	Put	Bond Future	3,696.2100	3.6962	3,459.8600	3.4599	(6.394)	0	0	200
2021/06/28	R213	03/02/2022	8.63	Put	Bond Future	7,208.1900	7.2082	7,036.3000	7.0363	(2.385)	0	0	0
2021/06/28	R213	03/02/2022	8.63	Call	Bond Future	857.5000	0.8575	697.1000	0.6971	(18.706)	0	0	200
2021/06/28	R213	03/02/2022	9.98	Call	Bond Future	3,727.3800	3.7274	3,506.5500	3.5065	(5.925)	0	0	0
2021/06/28	R213	03/02/2022	9.98	Put	Bond Future	2,678.4000	2.6784	2,446.0800	2.4461	(8.674)	0	0	0
2021/06/28	R213	03/02/2022			Bond Future	9.7793	86.6560	9.7772	86.6675	(0.022)	0.0000	0.0000	0
2021/06/28	R213	03/02/2022	10.17	Call	Bond Future	4,318.9900	4.3190	4,105.5600	4.1056	(4.942)	0	0	0
2021/06/28	R213	03/02/2022	10.17	Put	Bond Future	2,292.3100	2.2923	2,067.3900	2.0674	(9.812)	0	0	220
2021/06/28	R213	03/02/2022	9.15	Put	Bond Future	5,083.3800	5.0834	4,862.4400	4.8624	(4.346)	0	0	0
2021/06/28	R213	03/02/2022	9.15	Call	Bond Future	1,679.8800	1.6799	1,470.4300	1.4704	(12.468)	0	0	220
2021/06/28	R213	03/02/2022	10.60	Call	Bond Future	5,799.1000	5.7991	5,611.9100	5.6119	(3.228)	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
2021/06/28	R213	03/02/2022	9.22	Call	Bond Future	1,820.8200	1.8208	1,607.0000	1.6070	(11.743)	0	0	430
2021/06/28	R213	03/02/2022	10.25	Call	Bond Future	4,579.3400	4.5793	4,369.7700	4.3698	(4.576)	0	0	0
2021/06/28	R213	03/02/2022	10.25	Put	Bond Future	2,145.4800	2.1455	1,924.4200	1.9244	(10.304)	0	0	102
2021/06/28	R213	03/02/2022	9.76	Call	Bond Future	3,105.3400	3.1053	2,878.0000	2.8780	(7.321)	0	0	0
2021/06/28	R213	03/02/2022	9.76	Put	Bond Future	3,207.4100	3.2074	2,968.5800	2.9686	(7.446)	0	0	102
2021/06/28	R213	03/02/2022	10.15	Call	Bond Future	4,254.9000	4.2549	4,040.5800	4.0406	(5.037)	0	0	0
2021/06/28	R213	03/02/2022	10.15	Put	Bond Future	2,330.4300	2.3304	2,104.6200	2.1046	(9.690)	0	0	200
2021/06/28	R213	03/02/2022	9.58	Call	Bond Future	2,636.9500	2.6369	2,412.0900	2.4121	(8.527)	0	0	0
2021/06/28	R213	03/02/2022	9.97	Call	Bond Future	3,697.8800	3.6979	3,476.7600	3.4768	(5.980)	0	0	0
2021/06/28	R213	03/02/2022	9.97	Put	Bond Future	2,700.7700	2.7008	2,468.1600	2.4682	(8.613)	0	0	0
2021/06/28	R213	03/02/2022	9.96	Call	Bond Future	3,668.4900	3.6685	3,446.8200	3.4468	(6.043)	0	0	0
2021/06/28	R213	03/02/2022	9.96	Put	Bond Future	2,723.3000	2.7233	2,490.1400	2.4901	(8.562)	0	0	0
2021/06/28	R213	05/05/2022	10.65	Put	Bond Future	2,310.3100	2.3103	2,049.9600	2.0500	(11.269)	0	0	0
2021/06/28	R213	05/05/2022	10.63	Call	Bond Future	5,597.7600	5.5978	5,347.5000	5.3475	(4.471)	0	0	0
2021/06/28	R213	05/05/2022			Bond Future	9.9765	84.1527	9.9743	84.1642	(0.023)	0.0000	0.0000	0
2021/06/28	R213	05/05/2022	10.64	Call	Bond Future	5,630.4700	5.6305	5,381.0600	5.3811	(4.430)	0	0	0
2021/06/28	R213	05/05/2022	10.64	Put	Bond Future	2,325.7400	2.3257	2,064.8200	2.0648	(11.219)	0	0	0
2021/06/28	R213	05/05/2022	10.65	Call	Bond Future	5,663.5300	5.6635	5,414.6900	5.4147	(4.394)	0	0	0
2021/06/28	R213	05/05/2022	10.63	Put	Bond Future	2,341.5700	2.3416	2,079.8000	2.0798	(11.179)	0	0	0
2021/06/28	R214	05/08/2021	12.03	Put	Bond Future	56.4600	0.0565	50.9200	0.0509	(9.812)	0	0	0
2021/06/28	R214	05/08/2021	12.01	Call	Bond Future	7,791.4200	7.7914	7,675.4800	7.6755	(1.488)	0	0	0
2021/06/28	R214	05/08/2021			Bond Future	10.5852	69.4305	10.6036	69.3204	0.174	0.0000	0.0000	17,880
2021/06/28	R214	05/08/2021	12.02	Call	Bond Future	7,838.9300	7.8389	7,723.2000	7.7232	(1.476)	0	0	0
2021/06/28	R214	05/08/2021	12.02	Put	Bond Future	57.9700	0.0580	52.2500	0.0522	(9.867)	0	0	0
2021/06/28	R214	05/08/2021	12.03	Call	Bond Future	7,886.4400	7.8864	7,770.8900	7.7709	(1.465)	0	0	0
2021/06/28	R214	05/08/2021	12.01	Put	Bond Future	59.5400	0.0595	53.6100	0.0536	(9.960)	0	0	0
2021/06/28	R214	04/11/2021	12.47	Call	Bond Future	9,322.1600	9.3222	9,187.9900	9.1880	(1.439)	0	0	0
2021/06/28	R214	04/11/2021	12.46	Call	Bond Future	9,280.1500	9.2801	9,145.7900	9.1458	(1.448)	0	0	0
2021/06/28	R214	04/11/2021	12.46	Put	Bond Future	408.2200	0.4082	385.4300	0.3854	(5.583)	0	0	0
2021/06/28	R214	04/11/2021			Bond Future	10.7549	66.9096	10.7740	66.7980	0.178	0.0000	0.0000	0
2021/06/28	R214	04/11/2021	12.47	Put	Bond Future	404.0000	0.4040	381.4000	0.3814	(5.594)	0	0	0
2021/06/28	R214	04/11/2021	12.48	Call	Bond Future	9,364.1600	9.3642	9,230.2400	9.2302	(1.430)	0	0	0
2021/06/28	R214	04/11/2021	12.48	Put	Bond Future	399.8400	0.3998	377.4900	0.3775	(5.590)	0	0	0
2021/06/28	R214	03/02/2022	11.40	Put	Bond Future	2,300.1300	2.3001	2,103.3400	2.1033	(8.556)	0	0	0
2021/06/28	R214	03/02/2022	11.41	Call	Bond Future	4,922.6400	4.9226	4,613.2500	4.6132	(6.285)	0	0	0
2021/06/28	R214	03/02/2022	11.39	Put	Bond Future	2,318.9600	2.3190	2,121.7200	2.1217	(8.506)	0	0	0
2021/06/28	R214	03/02/2022			Bond Future	10.9303	67.6849	10.9502	67.5719	0.182	0.0000	0.0000	0
2021/06/28	R214	03/02/2022	11.40	Call	Bond Future	4,888.2100	4.8882	4,578.3600	4.5784	(6.339)	0	0	0
2021/06/28	R214	03/02/2022	11.41	Put	Bond Future	2,281.2500	2.2813	2,084.9200	2.0849	(8.606)	0	0	0
2021/06/28	R214	03/02/2022	11.39	Call	Bond Future	4,853.6600	4.8537	4,543.3600	4.5434	(6.393)	0	0	0
2021/06/28	R214	05/05/2022	11.74	Put	Bond Future	2,564.5200	2.5645	2,421.1400	2.4211	(5.591)	0	0	0
2021/06/28	R214	05/05/2022	11.75	Call	Bond Future	5,986.2300	5.9862	5,729.4100	5.7294	(4.290)	0	0	0
2021/06/28	R214	05/05/2022	11.73	Put	Bond Future	2,582.2600	2.5823	2,437.6300	2.4376	(5.601)	0	0	0
2021/06/28	R214	05/05/2022			Bond Future	11.1030	65.2088	11.1236	65.0943	0.186	0.0000	0.0000	0
2021/06/28	R214	05/05/2022	11.74	Call	Bond Future	5,952.7300	5.9527	5,694.8700	5.6949	(4.332)	0	0	0
2021/06/28	R214	05/05/2022	11.75	Put	Bond Future	2,547.1200	2.5471	2,404.7800	2.4048	(5.588)	0	0	0
2021/06/28	R214	05/05/2022	11.73	Call	Bond Future	5,919.5000	5.9195	5,660.3900	5.6604	(4.377)	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
2021/06/28	R248	05/08/2021	12.51	Put	Bond Future	18.1800	0.0182	24.4800	0.0245	34.653	0	0	0
2021/06/28	R248	05/08/2021	12.52	Call	Bond Future	12,759.0400	12.7590	12,548.1100	12.5481	(1.653)	0	0	0
2021/06/28	R248	05/08/2021	12.50	Put	Bond Future	18.6900	0.0187	25.2700	0.0253	35.206	0	0	0
2021/06/28	R248	05/08/2021	11.20	Put	Bond Future	505.8100	0.5058	495.9900	0.4960	(1.941)	0	0	0
2021/06/28	R248	05/08/2021	11.20	Call	Bond Future	4,995.3600	4.9954	4,768.6000	4.7686	(4.539)	0	0	0
2021/06/28	R248	05/08/2021	10.50	Put	Bond Future	2,240.3900	2.2404	2,232.1100	2.2321	(0.370)	0	0	0
2021/06/28	R248	05/08/2021	10.30	Call	Bond Future	997.4200	0.9974	831.5900	0.8316	(16.626)	0	0	1,300
2021/06/28	R248	05/08/2021	10.90	Put	Bond Future	994.6100	0.9946	968.2400	0.9682	(2.651)	0	0	0
2021/06/28	R248	05/08/2021	10.90	Call	Bond Future	3,367.0400	3.3670	3,123.7300	3.1237	(7.226)	0	0	1,300
2021/06/28	R248	05/08/2021	10.60	Put	Bond Future	1,853.4000	1.8534	1,832.1200	1.8321	(1.148)	0	0	0
2021/06/28	R248	05/08/2021	10.60	Call	Bond Future	2,007.4000	2.0074	1,769.1800	1.7692	(11.867)	0	0	0
2021/06/28	R248	05/08/2021			Bond Future	10.5797	87.7135	10.6083	87.4966	0.271	0.0000	0.0000	171,055
2021/06/28	R248	05/08/2021	12.51	Call	Bond Future	12,702.8800	12.7029	12,492.2400	12.4922	(1.658)	0	0	0
2021/06/28	R248	05/08/2021	12.52	Put	Bond Future	17.7000	0.0177	23.7100	0.0237	33.955	0	0	0
2021/06/28	R248	05/08/2021	12.50	Call	Bond Future	12,646.6600	12.6467	12,436.3000	12.4363	(1.663)	0	0	0
2021/06/28	R248	05/08/2021	10.00	Put	Bond Future	4,997.7700	4.9978	5,132.4200	5.1324	2.694	0	0	0
2021/06/28	R248	05/08/2021	10.00	Call	Bond Future	385.5700	0.3856	303.2800	0.3033	(21.342)	0	0	0
2021/06/28	R248	05/08/2021	10.50	Call	Bond Future	1,631.3300	1.6313	1,406.1100	1.4061	(13.806)	0	0	0
2021/06/28	R248	05/08/2021	10.30	Put	Bond Future	3,169.4000	3.1694	3,220.5100	3.2205	1.613	0	0	0
2021/06/28	R248	04/11/2021	12.85	Call	Bond Future	13,631.9800	13.6320	13,401.7800	13.4018	(1.689)	0	0	0
2021/06/28	R248	04/11/2021	12.85	Put	Bond Future	332.9300	0.3329	322.3600	0.3224	(3.175)	0	0	0
2021/06/28	R248	04/11/2021			Bond Future	10.7482	84.2573	10.7780	84.0377	0.277	0.0000	0.0000	0
2021/06/28	R248	04/11/2021	10.30	Put	Bond Future	5,175.2200	5.1752	5,203.5700	5.2036	0.548	0	0	0
2021/06/28	R248	04/11/2021	10.30	Call	Bond Future	1,743.4700	1.7435	1,552.1900	1.5522	(10.971)	0	0	1,200
2021/06/28	R248	04/11/2021	9.60	Put	Bond Future	9,759.4700	9.7595	9,893.2600	9.8933	1.371	0	0	0
2021/06/28	R248	04/11/2021	9.60	Call	Bond Future	451.8200	0.4518	365.9800	0.3660	(18.999)	0	0	1,200
2021/06/28	R248	04/11/2021	12.84	Call	Bond Future	13,581.2800	13.5813	13,352.4700	13.3525	(1.685)	0	0	0
2021/06/28	R248	04/11/2021	12.84	Put	Bond Future	336.2600	0.3363	327.0800	0.3271	(2.730)	0	0	0
2021/06/28	R248	04/11/2021	12.83	Call	Bond Future	13,530.4700	13.5305	13,303.1400	13.3031	(1.680)	0	0	0
2021/06/28	R248	04/11/2021	12.83	Put	Bond Future	339.5600	0.3396	331.8600	0.3319	(2.268)	0	0	0
2021/06/28	R248	03/02/2022	11.48	Call	Bond Future	6,457.9800	6.4580	6,038.6600	6.0387	(6.493)	0	0	0
2021/06/28	R248	03/02/2022	11.49	Put	Bond Future	2,598.8500	2.5988	2,402.9000	2.4029	(7.540)	0	0	0
2021/06/28	R248	03/02/2022	11.47	Call	Bond Future	6,413.7500	6.4138	5,994.0100	5.9940	(6.544)	0	0	0
2021/06/28	R248	03/02/2022			Bond Future	10.9227	85.2337	10.9537	85.0113	0.284	0.0000	0.0000	0
2021/06/28	R248	03/02/2022	11.48	Put	Bond Future	2,620.7100	2.6207	2,423.8400	2.4238	(7.512)	0	0	0
2021/06/28	R248	03/02/2022	11.49	Call	Bond Future	6,502.0400	6.5020	6,083.6400	6.0836	(6.435)	0	0	0
2021/06/28	R248	03/02/2022	11.47	Put	Bond Future	2,642.5100	2.6425	2,445.2200	2.4452	(7.466)	0	0	0
2021/06/28	R248	05/05/2022	11.80	Call	Bond Future	7,680.3400	7.6803	7,330.3700	7.3304	(4.557)	0	0	0
2021/06/28	R248	05/05/2022	11.79	Call	Bond Future	7,637.2800	7.6373	7,286.7500	7.2867	(4.590)	0	0	0
2021/06/28	R248	05/05/2022	11.79	Put	Bond Future	3,021.5000	3.0215	2,896.2400	2.8962	(4.146)	0	0	0
2021/06/28	R248	05/05/2022			Bond Future	11.0945	81.8308	11.1268	81.6055	0.291	0.0000	0.0000	0
2021/06/28	R248	05/05/2022	11.80	Put	Bond Future	3,001.6500	3.0017	2,876.9500	2.8769	(4.154)	0	0	0
2021/06/28	R248	05/05/2022	11.81	Call	Bond Future	7,723.1800	7.7232	7,373.7800	7.3738	(4.524)	0	0	0
2021/06/28	R248	05/05/2022	11.81	Put	Bond Future	2,981.6600	2.9817	2,857.5300	2.8575	(4.163)	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											1138713	