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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 10/06/2021 TO 10/06/2021

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
2021/06/10	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	2025 05/08/2021			Bond Future	153.4373	153.4373	153.4360	153.4360	(0.001)	0.0000	0.0000	5,211
2021/06/10	2025 04/11/2021			Bond Future	155.1497	155.1497	155.1478	155.1478	(0.001)	0.0000	0.0000	0
2021/06/10	2025 03/02/2022			Bond Future	155.3935	155.3935	155.3914	155.3914	(0.001)	0.0000	0.0000	0
2021/06/10	2025 05/05/2022			Bond Future	157.2659	157.2659	157.2635	157.2635	(0.002)	0.0000	0.0000	0
2021/06/10	2029 05/08/2021			Bond Future	114.3349	114.3349	114.3565	114.3565	0.019	0.0000	0.0000	3,031
2021/06/10	2029 04/11/2021			Bond Future	114.4404	114.4404	114.4619	114.4619	0.019	0.0000	0.0000	0
2021/06/10	2029 03/02/2022			Bond Future	115.7808	115.7808	115.8023	115.8023	0.018	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/06/10	2029	05/05/2022			Bond Future	115.9825	115.9825	116.0041	116.0041	0.019	0.0000	0.0000	0
2021/06/10	2030	05/08/2021	10.42	Call	Bond Future	8,827.2300	8.8272	9,062.8600	9.0629	2.669	0	0	0
2021/06/10	2030	05/08/2021	10.42	Put	Bond Future	74.2600	0.0743	62.6900	0.0627	(15.580)	0	0	0
2021/06/10	2030	05/08/2021	10.41	Call	Bond Future	8,778.8200	8.7788	9,014.1900	9.0142	2.681	0	0	0
2021/06/10	2030	05/08/2021	10.41	Put	Bond Future	76.3000	0.0763	64.4700	0.0645	(15.505)	0	0	0
2021/06/10	2030	05/08/2021	9.15	Call	Bond Future	3,113.9800	3.1140	3,267.0200	3.2670	4.915	0	0	0
2021/06/10	2030	05/08/2021	9.15	Put	Bond Future	1,084.4200	1.0844	990.2600	0.9903	(8.683)	0	0	7,500
2021/06/10	2030	05/08/2021	8.50	Put	Bond Future	2,854.9000	2.8549	2,686.1400	2.6861	(5.911)	0	0	0
2021/06/10	2030	05/08/2021	10.15	Call	Bond Future	7,527.1500	7.5272	7,753.6900	7.7537	3.010	0	0	0
2021/06/10	2030	05/08/2021	8.83	Call	Bond Future	2,028.7400	2.0287	2,145.3000	2.1453	5.745	0	0	479
2021/06/10	2030	05/08/2021	10.30	Put	Bond Future	102.2200	0.1022	87.1200	0.0871	(14.772)	0	0	200
2021/06/10	2030	05/08/2021	8.78	Put	Bond Future	1,937.1300	1.9371	1,800.5800	1.8006	(7.049)	0	0	0
2021/06/10	2030	05/08/2021	8.78	Call	Bond Future	1,882.1200	1.8821	1,992.7700	1.9928	5.879	0	0	200
2021/06/10	2030	05/08/2021	7.70	Put	Bond Future	6,673.8200	6.6738	6,442.7000	6.4427	(3.463)	0	0	0
2021/06/10	2030	05/08/2021	9.45	Call	Bond Future	4,327.0700	4.3271	4,509.0900	4.5091	4.207	0	0	600
2021/06/10	2030	05/08/2021	12.10	Call	Bond Future	16,711.1300	16.7111	16,958.2700	16.9583	1.479	0	0	0
2021/06/10	2030	05/08/2021	12.10	Put	Bond Future	0.2200	0.0002	0.1600	0.0002	(27.273)	0	0	600
2021/06/10	2030	05/08/2021			Bond Future	8.7896	95.5861	8.7464	95.8333	(0.492)	0.0000	0.0000	101,673
2021/06/10	2030	05/08/2021	10.43	Call	Bond Future	8,875.6400	8.8756	9,111.5400	9.1115	2.658	0	0	0
2021/06/10	2030	05/08/2021	10.43	Put	Bond Future	72.2600	0.0723	60.9600	0.0610	(15.638)	0	0	0
2021/06/10	2030	05/08/2021	8.50	Call	Bond Future	1,182.5400	1.1825	1,260.9800	1.2610	6.633	0	0	5,000
2021/06/10	2030	05/08/2021	9.50	Call	Bond Future	4,542.8400	4.5428	4,729.0600	4.7291	4.099	0	0	0
2021/06/10	2030	05/08/2021	9.50	Put	Bond Future	594.9900	0.5950	534.0100	0.5340	(10.249)	0	0	0
2021/06/10	2030	05/08/2021	10.15	Put	Bond Future	149.7400	0.1497	129.0800	0.1291	(13.797)	0	0	479
2021/06/10	2030	05/08/2021	9.75	Call	Bond Future	5,664.3200	5.6643	5,868.6300	5.8686	3.607	0	0	0
2021/06/10	2030	05/08/2021	9.75	Put	Bond Future	377.3000	0.3773	334.4100	0.3344	(11.368)	0	0	479
2021/06/10	2030	05/08/2021	8.83	Put	Bond Future	1,798.5800	1.7986	1,667.9400	1.6679	(7.264)	0	0	0
2021/06/10	2030	05/08/2021	10.30	Call	Bond Future	8,247.3000	8.2473	8,479.4000	8.4794	2.814	0	0	0
2021/06/10	2030	05/08/2021	7.70	Call	Bond Future	183.3400	0.1833	199.4200	0.1994	8.771	0	0	200
2021/06/10	2030	05/08/2021	8.95	Put	Bond Future	1,495.4200	1.4954	1,378.8700	1.3789	(7.794)	0	0	0
2021/06/10	2030	05/08/2021	8.95	Call	Bond Future	2,405.5300	2.4055	2,536.1800	2.5362	5.431	0	0	600
2021/06/10	2030	05/08/2021	9.45	Put	Bond Future	650.1300	0.6501	584.9500	0.5849	(10.026)	0	0	0
2021/06/10	2030	04/11/2021	11.26	Call	Bond Future	11,801.6000	11.8016	12,037.8400	12.0378	2.002	0	0	0
2021/06/10	2030	04/11/2021	9.20	Call	Bond Future	3,485.3500	3.4854	3,624.1500	3.6242	3.982	0	0	29
2021/06/10	2030	04/11/2021	8.27	Put	Bond Future	5,171.4200	5.1714	4,989.0100	4.9890	(3.527)	0	0	0
2021/06/10	2030	04/11/2021	8.27	Call	Bond Future	1,214.2700	1.2143	1,281.4600	1.2815	5.533	0	0	300
2021/06/10	2030	04/11/2021	8.77	Put	Bond Future	3,360.3100	3.3603	3,215.8400	3.2158	(4.299)	0	0	0
2021/06/10	2030	04/11/2021	11.44	Put	Bond Future	107.0500	0.1071	96.8100	0.0968	(9.566)	0	0	300
2021/06/10	2030	04/11/2021	10.60	Call	Bond Future	8,920.2800	8.9203	9,138.2100	9.1382	2.443	0	0	0
2021/06/10	2030	04/11/2021	10.60	Put	Bond Future	420.1300	0.4201	388.4600	0.3885	(7.538)	0	0	0
2021/06/10	2030	04/11/2021	10.59	Put	Bond Future	426.3800	0.4264	394.3400	0.3943	(7.514)	0	0	0
2021/06/10	2030	04/11/2021			Bond Future	8.9672	96.6300	8.9221	96.8796	(0.503)	0.0000	0.0000	0
2021/06/10	2030	04/11/2021	11.26	Put	Bond Future	146.5800	0.1466	133.2200	0.1332	(9.114)	0	0	29
2021/06/10	2030	04/11/2021	9.90	Put	Bond Future	1,066.4800	1.0665	1,001.5700	1.0016	(6.086)	0	0	0
2021/06/10	2030	04/11/2021	9.90	Call	Bond Future	6,048.3800	6.0484	6,233.0700	6.2331	3.054	0	0	29
2021/06/10	2030	04/11/2021	9.20	Put	Bond Future	2,209.3300	2.2093	2,098.5300	2.0985	(5.015)	0	0	0
2021/06/10	2030	04/11/2021	8.77	Call	Bond Future	2,262.0000	2.2620	2,367.1300	2.3671	4.648	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
2021/06/10	2030	04/11/2021	11.44	Call	Bond Future	12,596.2800	12.5963	12,835.6400	12.8356	1.900	0	0	0
2021/06/10	2030	04/11/2021	10.61	Call	Bond Future	8,963.0600	8.9631	9,181.3700	9.1814	2.436	0	0	0
2021/06/10	2030	04/11/2021	10.61	Put	Bond Future	413.9500	0.4140	382.6600	0.3827	(7.559)	0	0	0
2021/06/10	2030	04/11/2021	10.59	Call	Bond Future	8,877.5400	8.8775	9,095.1000	9.0951	2.451	0	0	0
2021/06/10	2030	03/02/2022	8.85	Put	Bond Future	4,156.3600	4.1564	4,009.2200	4.0092	(3.540)	0	0	0
2021/06/10	2030	03/02/2022	8.85	Call	Bond Future	2,509.2500	2.5093	2,614.3700	2.6144	4.189	0	0	1,000
2021/06/10	2030	03/02/2022	9.35	Call	Bond Future	3,848.3300	3.8483	3,986.0800	3.9861	3.579	0	0	0
2021/06/10	2030	03/02/2022	9.35	Put	Bond Future	2,812.9000	2.8129	2,698.3900	2.6984	(4.071)	0	0	101
2021/06/10	2030	03/02/2022	8.39	Put	Bond Future	5,755.4000	5.7554	5,578.4500	5.5785	(3.075)	0	0	0
2021/06/10	2030	03/02/2022	8.39	Call	Bond Future	1,552.2800	1.5523	1,627.5900	1.6276	4.852	0	0	101
2021/06/10	2030	03/02/2022	9.45	Call	Bond Future	4,150.7500	4.1507	4,294.7700	4.2948	3.470	0	0	0
2021/06/10	2030	03/02/2022	9.45	Put	Bond Future	2,590.4300	2.5904	2,482.1900	2.4822	(4.178)	0	0	0
2021/06/10	2030	03/02/2022			Bond Future	9.1548	93.7347	9.1077	93.9870	(0.515)	0.0000	0.0000	0
2021/06/10	2030	03/02/2022	9.60	Put	Bond Future	2,290.2900	2.2903	2,191.1100	2.1911	(4.330)	0	0	0
2021/06/10	2030	03/02/2022	9.60	Call	Bond Future	4,630.8100	4.6308	4,783.8900	4.7839	3.306	0	0	1,000
2021/06/10	2030	03/02/2022	10.85	Call	Bond Future	9,232.2300	9.2322	9,443.9300	9.4439	2.293	0	0	0
2021/06/10	2030	03/02/2022	10.85	Put	Bond Future	709.1600	0.7092	668.6000	0.6686	(5.719)	0	0	1,000
2021/06/10	2030	03/02/2022	9.78	Call	Bond Future	5,240.0900	5.2401	5,403.4200	5.4034	3.117	0	0	0
2021/06/10	2030	03/02/2022	9.78	Put	Bond Future	1,974.4700	1.9745	1,885.5400	1.8855	(4.504)	0	0	101
2021/06/10	2030	03/02/2022	9.44	Call	Bond Future	4,120.2000	4.1202	4,263.6000	4.2636	3.480	0	0	0
2021/06/10	2030	03/02/2022	9.44	Put	Bond Future	2,612.2000	2.6122	2,503.3400	2.5033	(4.167)	0	0	0
2021/06/10	2030	03/02/2022	9.43	Call	Bond Future	4,089.4700	4.0895	4,232.2400	4.2322	3.491	0	0	0
2021/06/10	2030	03/02/2022	9.43	Put	Bond Future	2,633.8200	2.6338	2,524.3300	2.5243	(4.157)	0	0	0
2021/06/10	2030	05/05/2022	8.89	Put	Bond Future	4,891.7600	4.8918	4,737.6200	4.7376	(3.151)	0	0	0
2021/06/10	2030	05/05/2022	8.47	Call	Bond Future	1,644.9400	1.6449	1,721.2600	1.7213	4.640	0	0	1,073
2021/06/10	2030	05/05/2022	8.14	Put	Bond Future	7,722.4300	7.7224	7,526.7600	7.5268	(2.534)	0	0	0
2021/06/10	2030	05/05/2022	8.14	Call	Bond Future	1,189.3500	1.1894	1,248.7700	1.2488	4.996	0	0	1,800
2021/06/10	2030	05/05/2022	9.95	Call	Bond Future	5,378.7800	5.3788	5,539.9200	5.5399	2.996	0	0	0
2021/06/10	2030	05/05/2022	10.21	Call	Bond Future	6,260.0100	6.2600	6,433.5200	6.4335	2.772	0	0	0
2021/06/10	2030	05/05/2022	10.21	Put	Bond Future	1,962.2800	1.9623	1,880.7000	1.8807	(4.157)	0	0	0
2021/06/10	2030	05/05/2022			Bond Future	9.3519	94.8436	9.3026	95.0986	(0.527)	0.0000	0.0000	0
2021/06/10	2030	05/05/2022	8.89	Call	Bond Future	2,467.9900	2.4680	2,568.9400	2.5689	4.090	0	0	1,800
2021/06/10	2030	05/05/2022	11.04	Call	Bond Future	9,198.5500	9.1986	9,405.6000	9.4056	2.251	0	0	0
2021/06/10	2030	05/05/2022	11.04	Put	Bond Future	983.5400	0.9835	935.5000	0.9355	(4.884)	0	0	1,800
2021/06/10	2030	05/05/2022	9.35	Call	Bond Future	3,593.8300	3.5938	3,722.0700	3.7221	3.568	0	0	0
2021/06/10	2030	05/05/2022	9.35	Put	Bond Future	3,603.6400	3.6036	3,476.7900	3.4768	(3.520)	0	0	1,073
2021/06/10	2030	05/05/2022	8.47	Put	Bond Future	6,342.8000	6.3428	6,164.0300	6.1640	(2.818)	0	0	0
2021/06/10	2030	05/05/2022	9.95	Put	Bond Future	2,355.8700	2.3559	2,261.9200	2.2619	(3.988)	0	0	1,073
2021/06/10	2030	05/05/2022	10.20	Call	Bond Future	6,225.1700	6.2252	6,398.2300	6.3982	2.780	0	0	0
2021/06/10	2030	05/05/2022	10.20	Put	Bond Future	1,976.0400	1.9760	1,894.0100	1.8940	(4.151)	0	0	0
2021/06/10	2030	05/05/2022	10.19	Call	Bond Future	6,190.7200	6.1907	6,363.3200	6.3633	2.788	0	0	0
2021/06/10	2030	05/05/2022	10.19	Put	Bond Future	1,990.2200	1.9902	1,907.7300	1.9077	(4.145)	0	0	0
2021/06/10	2032	05/08/2021	11.37	Call	Bond Future	11,002.2700	11.0023	11,232.4900	11.2325	2.092	0	0	0
2021/06/10	2032	05/08/2021	11.37	Put	Bond Future	50.2200	0.0502	42.6300	0.0426	(15.114)	0	0	0
2021/06/10	2032	05/08/2021			Bond Future	9.4638	94.9502	9.4258	95.1880	(0.401)	0.0000	0.0000	120,358
2021/06/10	2032	05/08/2021	11.36	Call	Bond Future	10,950.9700	10.9510	11,181.0100	11.1810	2.101	0	0	0
2021/06/10	2032	05/08/2021	11.36	Put	Bond Future	51.6100	0.0516	43.8400	0.0438	(15.055)	0	0	0

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2021/06/10	2032	05/08/2021	11.35	Call	Bond Future	10,899.6400	10.8996	11,129.5000	11.1295	2.109	0	0	0
2021/06/10	2032	05/08/2021	11.35	Put	Bond Future	53.0200	0.0530	45.0700	0.0451	(14.994)	0	0	0
2021/06/10	2032	04/11/2021	9.83	Call	Bond Future	3,804.4400	3.8044	3,932.2200	3.9322	3.359	0	0	700
2021/06/10	2032	04/11/2021	11.70	Call	Bond Future	11,702.4900	11.7025	11,920.9100	11.9209	1.866	0	0	0
2021/06/10	2032	04/11/2021	11.71	Put	Bond Future	303.4400	0.3034	282.0000	0.2820	(7.066)	0	0	0
2021/06/10	2032	04/11/2021	11.69	Call	Bond Future	11,656.3900	11.6564	11,874.5400	11.8745	1.872	0	0	0
2021/06/10	2032	04/11/2021			Bond Future	9.6483	91.8419	9.6088	92.0820	(0.409)	0.0000	0.0000	21
2021/06/10	2032	04/11/2021	9.33	Put	Bond Future	4,268.5600	4.2686	4,120.1500	4.1201	(3.477)	0	0	0
2021/06/10	2032	04/11/2021	9.33	Call	Bond Future	2,307.4000	2.3074	2,399.1100	2.3991	3.975	0	0	700
2021/06/10	2032	04/11/2021	9.83	Put	Bond Future	2,709.5100	2.7095	2,597.1700	2.5972	(4.146)	0	0	0
2021/06/10	2032	04/11/2021	12.81	Call	Bond Future	16,805.8700	16.8059	17,041.3400	17.0413	1.401	0	0	0
2021/06/10	2032	04/11/2021	12.81	Put	Bond Future	49.5500	0.0496	44.9000	0.0449	(9.384)	0	0	700
2021/06/10	2032	04/11/2021	11.70	Put	Bond Future	307.9700	0.3080	286.2700	0.2863	(7.046)	0	0	0
2021/06/10	2032	04/11/2021	11.71	Call	Bond Future	11,748.6100	11.7486	11,967.2900	11.9673	1.861	0	0	0
2021/06/10	2032	04/11/2021	11.69	Put	Bond Future	312.5600	0.3126	290.5900	0.2906	(7.029)	0	0	0
2021/06/10	2032	03/02/2022	11.13	Call	Bond Future	8,549.7400	8.5497	8,734.2700	8.7343	2.158	0	0	0
2021/06/10	2032	03/02/2022	11.13	Put	Bond Future	1,351.8800	1.3519	1,293.7900	1.2938	(4.297)	0	0	210
2021/06/10	2032	03/02/2022	10.53	Call	Bond Future	6,152.6600	6.1527	6,310.8200	6.3108	2.571	0	0	0
2021/06/10	2032	03/02/2022	10.53	Put	Bond Future	2,200.2400	2.2002	2,115.7800	2.1158	(3.839)	0	0	210
2021/06/10	2032	03/02/2022	10.35	Put	Bond Future	2,533.8400	2.5338	2,440.1200	2.4401	(3.699)	0	0	400
2021/06/10	2032	03/02/2022	9.58	Put	Bond Future	4,576.5600	4.5766	4,437.7000	4.4377	(3.034)	0	0	0
2021/06/10	2032	03/02/2022	9.58	Call	Bond Future	3,031.1500	3.0312	3,134.9100	3.1349	3.423	0	0	400
2021/06/10	2032	03/02/2022	10.66	Call	Bond Future	6,660.3800	6.6604	6,824.7700	6.8248	2.468	0	0	0
2021/06/10	2032	03/02/2022	10.66	Put	Bond Future	1,990.4000	1.9904	1,912.1700	1.9122	(3.930)	0	0	97
2021/06/10	2032	03/02/2022	10.45	Put	Bond Future	2,342.3100	2.3423	2,253.8200	2.2538	(3.778)	0	0	198
2021/06/10	2032	03/02/2022	9.81	Call	Bond Future	3,689.3100	3.6893	3,807.1200	3.8071	3.193	0	0	0
2021/06/10	2032	03/02/2022	9.81	Put	Bond Future	3,861.5000	3.8615	3,736.6900	3.7367	(3.232)	0	0	198
2021/06/10	2032	03/02/2022	8.91	Put	Bond Future	7,233.5700	7.2336	7,054.8100	7.0548	(2.471)	0	0	0
2021/06/10	2032	03/02/2022	10.43	Call	Bond Future	5,774.5100	5.7745	5,927.6100	5.9276	2.651	0	0	0
2021/06/10	2032	03/02/2022	10.43	Put	Bond Future	2,379.6000	2.3796	2,290.0800	2.2901	(3.762)	0	0	0
2021/06/10	2032	03/02/2022	10.42	Call	Bond Future	5,737.2000	5.7372	5,889.7800	5.8898	2.659	0	0	0
2021/06/10	2032	03/02/2022	10.42	Put	Bond Future	2,398.3100	2.3983	2,308.2700	2.3083	(3.754)	0	0	0
2021/06/10	2032	03/02/2022			Bond Future	9.8392	92.8963	9.7981	93.1389	(0.418)	0.0000	0.0000	0
2021/06/10	2032	03/02/2022	9.62	Put	Bond Future	4,445.2700	4.4453	4,308.8700	4.3089	(3.068)	0	0	0
2021/06/10	2032	03/02/2022	9.62	Call	Bond Future	3,140.6700	3.1407	3,246.8900	3.2469	3.382	0	0	210
2021/06/10	2032	03/02/2022	10.95	Call	Bond Future	7,834.6700	7.8347	8,011.6200	8.0116	2.259	0	0	0
2021/06/10	2032	03/02/2022	10.95	Put	Bond Future	1,592.8200	1.5928	1,527.1500	1.5272	(4.123)	0	0	400
2021/06/10	2032	03/02/2022	10.35	Call	Bond Future	5,479.2400	5.4792	5,628.1400	5.6281	2.718	0	0	0
2021/06/10	2032	03/02/2022	10.14	Call	Bond Future	4,741.2400	4.7412	4,878.5200	4.8785	2.895	0	0	0
2021/06/10	2032	03/02/2022	10.14	Put	Bond Future	2,990.8100	2.9908	2,885.4700	2.8855	(3.522)	0	0	97
2021/06/10	2032	03/02/2022	9.14	Put	Bond Future	6,212.2800	6.2123	6,046.6100	6.0466	(2.667)	0	0	0
2021/06/10	2032	03/02/2022	9.14	Call	Bond Future	1,961.2600	1.9613	2,038.2100	2.0382	3.923	0	0	97
2021/06/10	2032	03/02/2022	10.45	Call	Bond Future	5,849.1100	5.8491	6,003.2400	6.0032	2.635	0	0	0
2021/06/10	2032	03/02/2022	8.91	Call	Bond Future	1,525.9500	1.5259	1,589.8100	1.5898	4.185	0	0	198
2021/06/10	2032	03/02/2022	10.44	Call	Bond Future	5,811.6300	5.8116	5,965.2500	5.9652	2.643	0	0	0
2021/06/10	2032	03/02/2022	10.44	Put	Bond Future	2,360.7500	2.3607	2,271.7500	2.2718	(3.770)	0	0	0
2021/06/10	2032	05/05/2022	11.03	Call	Bond Future	7,631.9500	7.6320	7,801.8200	7.8018	2.226	0	0	0
2021/06/10	2032	05/05/2022	11.03	Put	Bond Future	2,177.6800	2.1777	2,102.1900	2.1022	(3.467)	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
2021/06/10	2032	05/05/2022	11.02	Put	Bond Future	2,195.1900	2.1952	2,119.2700	2.1193	(3.458)	0	0	0
2021/06/10	2032	05/05/2022			Bond Future	10.0353	89.8484	9.9925	90.0937	(0.427)	0.0000	0.0000	0
2021/06/10	2032	05/05/2022	11.04	Call	Bond Future	7,667.0800	7.6671	7,837.3800	7.8374	2.221	0	0	0
2021/06/10	2032	05/05/2022	11.04	Put	Bond Future	2,160.2900	2.1603	2,085.2300	2.0852	(3.475)	0	0	0
2021/06/10	2032	05/05/2022	11.02	Call	Bond Future	7,596.8900	7.5969	7,766.3300	7.7663	2.230	0	0	0
2021/06/10	2033	05/08/2021			Bond Future	108.1784	108.1784	108.1464	108.1464	(0.030)	0.0000	0.0000	9,059
2021/06/10	2033	04/11/2021			Bond Future	108.1359	108.1359	108.1033	108.1033	(0.030)	0.0000	0.0000	0
2021/06/10	2033	03/02/2022			Bond Future	109.4024	109.4024	109.3691	109.3691	(0.030)	0.0000	0.0000	0
2021/06/10	2033	05/05/2022			Bond Future	109.4483	109.4483	109.4146	109.4146	(0.031)	0.0000	0.0000	0
2021/06/10	2037	05/08/2021	12.27	Call	Bond Future	12,172.4700	12.1725	12,321.0000	12.3210	1.220	0	0	0
2021/06/10	2037	05/08/2021	12.27	Put	Bond Future	63.9800	0.0640	57.0600	0.0571	(10.816)	0	0	0
2021/06/10	2037	05/08/2021	12.28	Call	Bond Future	12,225.4700	12.2255	12,374.1400	12.3741	1.216	0	0	0
2021/06/10	2037	05/08/2021	12.26	Put	Bond Future	65.6000	0.0656	58.5400	0.0585	(10.762)	0	0	0
2021/06/10	2037	05/08/2021			Bond Future	10.2954	86.4990	10.2728	86.6544	(0.220)	0.0000	0.0000	128,272
2021/06/10	2037	05/08/2021	12.28	Put	Bond Future	62.4000	0.0624	55.6200	0.0556	(10.865)	0	0	0
2021/06/10	2037	05/08/2021	12.26	Call	Bond Future	12,119.4400	12.1194	12,267.8300	12.2678	1.224	0	0	0
2021/06/10	2037	04/11/2021	12.30	Call	Bond Future	11,613.9200	11.6139	11,746.6000	11.7466	1.142	0	0	0
2021/06/10	2037	04/11/2021	12.30	Put	Bond Future	595.9000	0.5959	571.7600	0.5718	(4.051)	0	0	600
2021/06/10	2037	04/11/2021	11.49	Put	Bond Future	1,529.2900	1.5293	1,481.5000	1.4815	(3.125)	0	0	0
2021/06/10	2037	04/11/2021	11.49	Call	Bond Future	7,943.1500	7.9432	8,052.1800	8.0522	1.373	0	0	600
2021/06/10	2037	04/11/2021	12.82	Put	Bond Future	301.2200	0.3012	287.0200	0.2870	(4.714)	0	0	0
2021/06/10	2037	04/11/2021	12.83	Call	Bond Future	14,108.2800	14.1083	14,251.0500	14.2511	1.012	0	0	0
2021/06/10	2037	04/11/2021			Bond Future	10.4737	87.4438	10.4503	87.6006	(0.224)	0.0000	0.0000	0
2021/06/10	2037	04/11/2021	12.82	Call	Bond Future	14,061.1900	14.0612	14,203.8100	14.2038	1.014	0	0	0
2021/06/10	2037	04/11/2021	12.83	Put	Bond Future	297.1200	0.2971	283.0700	0.2831	(4.729)	0	0	0
2021/06/10	2037	04/11/2021	12.81	Call	Bond Future	14,014.0900	14.0141	14,156.5600	14.1566	1.017	0	0	0
2021/06/10	2037	04/11/2021	12.81	Put	Bond Future	305.3600	0.3054	291.0100	0.2910	(4.699)	0	0	0
2021/06/10	2037	03/02/2022	11.46	Call	Bond Future	7,404.7300	7.4047	7,506.8000	7.5068	1.378	0	0	0
2021/06/10	2037	03/02/2022	11.47	Put	Bond Future	2,414.8700	2.4149	2,358.7900	2.3588	(2.322)	0	0	0
2021/06/10	2037	03/02/2022	11.45	Call	Bond Future	7,363.0600	7.3631	7,464.8400	7.4648	1.382	0	0	0
2021/06/10	2037	03/02/2022			Bond Future	10.6607	84.1930	10.6364	84.3514	(0.228)	0.0000	0.0000	0
2021/06/10	2037	03/02/2022	11.46	Put	Bond Future	2,432.3100	2.4323	2,375.9200	2.3759	(2.318)	0	0	0
2021/06/10	2037	03/02/2022	11.47	Call	Bond Future	7,446.6800	7.4467	7,549.0600	7.5491	1.375	0	0	0
2021/06/10	2037	03/02/2022	11.45	Put	Bond Future	2,450.1000	2.4501	2,393.4200	2.3934	(2.313)	0	0	0
2021/06/10	2037	05/05/2022	11.84	Put	Bond Future	2,571.0000	2.5710	2,517.9900	2.5180	(2.062)	0	0	0
2021/06/10	2037	05/05/2022	11.82	Call	Bond Future	8,409.1300	8.4091	8,515.7600	8.5158	1.268	0	0	0
2021/06/10	2037	05/05/2022	11.83	Call	Bond Future	8,450.0900	8.4501	8,556.9700	8.5570	1.265	0	0	0
2021/06/10	2037	05/05/2022			Bond Future	10.8529	85.1892	10.8276	85.3494	(0.233)	0.0000	0.0000	1,260
2021/06/10	2037	05/05/2022	11.84	Call	Bond Future	8,490.8100	8.4908	8,597.9400	8.5979	1.262	0	0	0
2021/06/10	2037	05/05/2022	11.82	Put	Bond Future	2,602.9000	2.6029	2,549.3900	2.5494	(2.056)	0	0	0
2021/06/10	2037	05/05/2022	11.83	Put	Bond Future	2,587.0400	2.5870	2,533.7800	2.5338	(2.059)	0	0	0
2021/06/10	2038	05/08/2021			Bond Future	120.9840	120.9840	121.0108	121.0108	0.022	0.0000	0.0000	7,713
2021/06/10	2038	04/11/2021			Bond Future	122.3344	122.3344	122.3609	122.3609	0.022	0.0000	0.0000	0
2021/06/10	2038	03/02/2022			Bond Future	121.9972	121.9972	122.0240	122.0240	0.022	0.0000	0.0000	0
2021/06/10	2038	05/05/2022			Bond Future	123.4675	123.4675	123.4943	123.4943	0.022	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
2021/06/10	2040	05/08/2021	12.48	Call	Bond Future	13,252.2600	13.2523	13,449.5000	13.4495	1.488	0	0	0
2021/06/10	2040	05/08/2021	12.49	Put	Bond Future	54.4000	0.0544	47.5700	0.0476	(12.555)	0	0	0
2021/06/10	2040	05/08/2021	12.47	Call	Bond Future	13,196.8600	13.1969	13,393.9500	13.3939	1.493	0	0	0
2021/06/10	2040	05/08/2021	11.05	Put	Bond Future	1,024.1900	1.0242	956.6600	0.9567	(6.594)	0	0	0
2021/06/10	2040	05/08/2021	11.05	Call	Bond Future	5,322.9400	5.3229	5,459.6200	5.4596	2.568	0	0	900
2021/06/10	2040	05/08/2021			Bond Future	10.4429	88.5537	10.4152	88.7579	(0.265)	0.0000	0.0000	86,088
2021/06/10	2040	05/08/2021	12.48	Put	Bond Future	55.8000	0.0558	48.8300	0.0488	(12.491)	0	0	0
2021/06/10	2040	05/08/2021	12.49	Call	Bond Future	13,307.6200	13.3076	13,505.0000	13.5050	1.483	0	0	0
2021/06/10	2040	05/08/2021	12.47	Put	Bond Future	57.2300	0.0572	50.1100	0.0501	(12.441)	0	0	0
2021/06/10	2040	05/08/2021	11.55	Put	Bond Future	457.6000	0.4576	420.2800	0.4203	(8.156)	0	0	0
2021/06/10	2040	05/08/2021	11.55	Call	Bond Future	8,052.3700	8.0524	8,219.2600	8.2193	2.073	0	0	900
2021/06/10	2040	05/08/2021	14.80	Call	Bond Future	24,678.3000	24.6783	24,882.5100	24.8825	0.827	0	0	0
2021/06/10	2040	05/08/2021	14.80	Put	Bond Future	0.0300	0.0000	0.0300	0.0000	0.000	0	0	900
2021/06/10	2040	04/11/2021	12.90	Call	Bond Future	14,572.7800	14.5728	14,760.0900	14.7601	1.285	0	0	0
2021/06/10	2040	04/11/2021	12.90	Put	Bond Future	351.8300	0.3518	332.9800	0.3330	(5.358)	0	0	0
2021/06/10	2040	04/11/2021	12.89	Call	Bond Future	14,523.6000	14.5236	14,710.7000	14.7107	1.288	0	0	0
2021/06/10	2040	04/11/2021	12.89	Put	Bond Future	356.5600	0.3566	337.5000	0.3375	(5.346)	0	0	0
2021/06/10	2040	04/11/2021			Bond Future	10.6172	89.5210	10.5885	89.7271	(0.270)	0.0000	0.0000	0
2021/06/10	2040	04/11/2021	12.91	Call	Bond Future	14,621.9500	14.6219	14,809.4500	14.8094	1.282	0	0	0
2021/06/10	2040	04/11/2021	12.91	Put	Bond Future	347.1600	0.3472	328.5000	0.3285	(5.375)	0	0	0
2021/06/10	2040	03/02/2022	11.58	Put	Bond Future	2,652.4200	2.6524	2,579.8100	2.5798	(2.738)	0	0	0
2021/06/10	2040	03/02/2022	11.59	Call	Bond Future	7,882.6700	7.8827	8,018.8100	8.0188	1.727	0	0	0
2021/06/10	2040	03/02/2022	11.57	Put	Bond Future	2,671.1100	2.6711	2,598.1200	2.5981	(2.733)	0	0	0
2021/06/10	2040	03/02/2022			Bond Future	10.7998	86.0437	10.7701	86.2521	(0.276)	0.0000	0.0000	0
2021/06/10	2040	03/02/2022	11.58	Call	Bond Future	7,838.0200	7.8380	7,973.7800	7.9738	1.732	0	0	0
2021/06/10	2040	03/02/2022	11.59	Put	Bond Future	2,633.8600	2.6339	2,561.6300	2.5616	(2.742)	0	0	0
2021/06/10	2040	03/02/2022	11.57	Call	Bond Future	7,793.4200	7.7934	7,928.8000	7.9288	1.737	0	0	0
2021/06/10	2040	05/05/2022	10.57	Put	Bond Future	6,739.5400	6.7395	6,614.5500	6.6146	(1.855)	0	0	0
2021/06/10	2040	05/05/2022	10.57	Call	Bond Future	3,829.6800	3.8297	3,915.3300	3.9153	2.236	0	0	1,200
2021/06/10	2040	05/05/2022	13.04	Call	Bond Future	13,491.3700	13.4914	13,665.7300	13.6657	1.292	0	0	0
2021/06/10	2040	05/05/2022	13.04	Put	Bond Future	1,174.4600	1.1745	1,138.1800	1.1382	(3.089)	0	0	1,200
2021/06/10	2040	05/05/2022	11.91	Put	Bond Future	2,877.5200	2.8775	2,807.5200	2.8075	(2.433)	0	0	0
2021/06/10	2040	05/05/2022	11.92	Call	Bond Future	8,843.8500	8.8438	8,984.8100	8.9848	1.594	0	0	0
2021/06/10	2040	05/05/2022	11.92	Put	Bond Future	2,860.2200	2.8602	2,790.5400	2.7905	(2.436)	0	0	0
2021/06/10	2040	05/05/2022			Bond Future	10.9870	87.0619	10.9561	87.2726	(0.282)	0.0000	0.0000	0
2021/06/10	2040	05/05/2022	9.82	Put	Bond Future	10,520.3500	10.5204	10,362.4500	10.3624	(1.501)	0	0	0
2021/06/10	2040	05/05/2022	9.82	Call	Bond Future	1,971.5700	1.9716	2,024.3100	2.0243	2.675	0	0	1,200
2021/06/10	2040	05/05/2022	11.91	Call	Bond Future	8,800.6200	8.8006	8,941.2600	8.9413	1.598	0	0	0
2021/06/10	2040	05/05/2022	11.90	Call	Bond Future	8,757.7100	8.7577	8,898.0200	8.8980	1.602	0	0	0
2021/06/10	2040	05/05/2022	11.90	Put	Bond Future	2,895.2200	2.8952	2,824.8900	2.8249	(2.429)	0	0	0
2021/06/10	2044	05/08/2021	12.60	Put	Bond Future	49.5300	0.0495	42.5900	0.0426	(14.012)	0	0	0
2021/06/10	2044	05/08/2021	12.61	Call	Bond Future	13,722.4800	13.7225	13,961.6200	13.9616	1.743	0	0	0
2021/06/10	2044	05/08/2021	12.61	Put	Bond Future	48.2900	0.0483	41.5000	0.0415	(14.061)	0	0	0
2021/06/10	2044	05/08/2021			Bond Future	10.4975	85.2790	10.4648	85.5249	(0.312)	0.0000	0.0000	59,984
2021/06/10	2044	05/08/2021	12.60	Call	Bond Future	13,668.0300	13.6680	13,907.0200	13.9070	1.749	0	0	0
2021/06/10	2044	05/08/2021	12.59	Call	Bond Future	13,613.5300	13.6135	13,852.3700	13.8524	1.754	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
2021/06/10	2044	05/08/2021	12.59	Put	Bond Future	50.8000	0.0508	43.7100	0.0437	(13.957)	0	0	0
2021/06/10	2044	04/11/2021	12.91	Call	Bond Future	14,450.2600	14.4503	14,675.6600	14.6757	1.560	0	0	0
2021/06/10	2044	04/11/2021	12.91	Put	Bond Future	382.3500	0.3823	359.4400	0.3594	(5.992)	0	0	0
2021/06/10	2044	04/11/2021			Bond Future	10.6637	86.2105	10.6298	86.4588	(0.318)	0.0000	0.0000	0
2021/06/10	2044	04/11/2021	12.90	Call	Bond Future	14,401.7800	14.4018	14,626.9500	14.6269	1.563	0	0	0
2021/06/10	2044	04/11/2021	12.90	Put	Bond Future	387.3500	0.3873	364.2100	0.3642	(5.974)	0	0	0
2021/06/10	2044	04/11/2021	12.89	Call	Bond Future	14,353.2900	14.3533	14,578.2100	14.5782	1.567	0	0	0
2021/06/10	2044	04/11/2021	12.89	Put	Bond Future	392.4100	0.3924	369.0200	0.3690	(5.961)	0	0	0
2021/06/10	2044	03/02/2022	11.60	Call	Bond Future	7,874.1900	7.8742	8,039.0600	8.0391	2.094	0	0	0
2021/06/10	2044	03/02/2022	11.60	Put	Bond Future	2,734.2100	2.7342	2,648.0100	2.6480	(3.153)	0	0	0
2021/06/10	2044	03/02/2022	11.59	Call	Bond Future	7,829.4500	7.8295	7,993.8600	7.9939	2.100	0	0	0
2021/06/10	2044	03/02/2022	11.59	Put	Bond Future	2,753.3700	2.7534	2,666.7100	2.6667	(3.147)	0	0	0
2021/06/10	2044	03/02/2022			Bond Future	10.8375	82.8203	10.8023	83.0714	(0.325)	0.0000	0.0000	0
2021/06/10	2044	03/02/2022	11.61	Call	Bond Future	7,918.9800	7.9190	8,084.3100	8.0843	2.088	0	0	0
2021/06/10	2044	03/02/2022	11.61	Put	Bond Future	2,715.1900	2.7152	2,629.4500	2.6294	(3.158)	0	0	0
2021/06/10	2044	05/05/2022	11.92	Call	Bond Future	8,842.4000	8.8424	9,012.9800	9.0130	1.929	0	0	0
2021/06/10	2044	05/05/2022	11.92	Put	Bond Future	2,958.8400	2.9588	2,875.5400	2.8755	(2.815)	0	0	0
2021/06/10	2044	05/05/2022	11.91	Call	Bond Future	8,799.3700	8.7994	8,969.5500	8.9696	1.934	0	0	0
2021/06/10	2044	05/05/2022	11.91	Put	Bond Future	2,976.8900	2.9769	2,893.1900	2.8932	(2.812)	0	0	0
2021/06/10	2044	05/05/2022			Bond Future	11.0153	83.8004	10.9787	84.0543	(0.332)	0.0000	0.0000	0
2021/06/10	2044	05/05/2022	11.93	Call	Bond Future	8,885.7500	8.8858	9,056.7200	9.0567	1.924	0	0	0
2021/06/10	2044	05/05/2022	11.93	Put	Bond Future	2,941.2000	2.9412	2,858.2900	2.8583	(2.819)	0	0	0
2021/06/10	2046	05/08/2021			Bond Future	111.5638	111.5638	111.5879	111.5879	0.022	0.0000	0.0000	18,098
2021/06/10	2046	04/11/2021			Bond Future	110.9697	110.9697	110.9939	110.9939	0.022	0.0000	0.0000	0
2021/06/10	2046	03/02/2022			Bond Future	112.2696	112.2696	112.2937	112.2937	0.021	0.0000	0.0000	0
2021/06/10	2046	05/05/2022			Bond Future	111.7475	111.7475	111.7717	111.7717	0.022	0.0000	0.0000	0
2021/06/10	2050	05/08/2021			Bond Future	113.7792	113.7792	113.8043	113.8043	0.022	0.0000	0.0000	11,059
2021/06/10	2050	04/11/2021			Bond Future	115.0487	115.0487	115.0738	115.0738	0.022	0.0000	0.0000	0
2021/06/10	2050	03/02/2022			Bond Future	114.4303	114.4303	114.4555	114.4555	0.022	0.0000	0.0000	0
2021/06/10	2050	05/05/2022			Bond Future	115.8093	115.8093	115.8346	115.8346	0.022	0.0000	0.0000	0
2021/06/10	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	AL37	05/08/2021			Index Future	801.6320	801.6320	803.0060	803.0060	0.171	0.0000	0.0000	0
2021/06/10	AL37	04/11/2021			Index Future	810.4740	810.4740	811.8610	811.8610	0.171	0.0000	0.0000	0
2021/06/10	AL37	03/02/2022			Index Future	819.7700	819.7700	821.1710	821.1710	0.171	0.0000	0.0000	0
2021/06/10	AL37	05/05/2022			Index Future	829.4520	829.4520	830.8680	830.8680	0.171	0.0000	0.0000	0
2021/06/10	AL7T	05/08/2021			Index Future	918.6050	918.6050	920.8860	920.8860	0.248	0.0000	0.0000	0
2021/06/10	AL7T	04/11/2021			Index Future	928.7370	928.7370	931.0410	931.0410	0.248	0.0000	0.0000	0
2021/06/10	AL7T	03/02/2022			Index Future	939.3900	939.3900	941.7180	941.7180	0.248	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
2021/06/10	AL7T	05/05/2022			Index Future	950.4840	950.4840	952.8390	952.8390	0.248	0.0000	0.0000	0
2021/06/10	ALBI	05/08/2021			Index Future	808.6150	808.6150	810.3150	810.3150	0.210	0.0000	0.0000	114
2021/06/10	ALBI	04/11/2021			Index Future	817.5350	817.5350	819.2500	819.2500	0.210	0.0000	0.0000	0
2021/06/10	ALBI	03/02/2022			Index Future	826.9120	826.9120	828.6450	828.6450	0.210	0.0000	0.0000	0
2021/06/10	ALBI	05/05/2022			Index Future	836.6780	836.6780	838.4310	838.4310	0.210	0.0000	0.0000	0
2021/06/10	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/06/10	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	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
2021/06/10	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/10	ES33	05/08/2021			Bond Future	10.9592	80.1413	10.9311	80.2969	(0.257)	0.0000	0.0000	350
2021/06/10	ES33	04/11/2021			Bond Future	11.1858	77.2414	11.1566	77.3985	(0.261)	0.0000	0.0000	0
2021/06/10	ES33	03/02/2022			Bond Future	11.4245	78.1281	11.3940	78.2868	(0.267)	0.0000	0.0000	0
2021/06/10	ES33	05/05/2022			Bond Future	11.6653	75.2750	11.6335	75.4355	(0.272)	0.0000	0.0000	0
2021/06/10	ES42	05/08/2021			Bond Future	11.4906	79.0280	11.4626	79.2049	(0.244)	0.0000	0.0000	4,779
2021/06/10	ES42	04/11/2021			Bond Future	11.7047	75.6330	11.6756	75.8116	(0.249)	0.0000	0.0000	0
2021/06/10	ES42	03/02/2022			Bond Future	11.9228	76.5016	11.8924	76.6821	(0.255)	0.0000	0.0000	0
2021/06/10	ES42	05/05/2022			Bond Future	12.1505	73.1480	12.1188	73.3305	(0.261)	0.0000	0.0000	0
2021/06/10	GOVI	05/08/2021	719.14	Call	GOVI	792,740.0000	79.2740	809,690.0000	80.9690	2.138	0	0	0
2021/06/10	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/10	GOVI	05/08/2021	719.13	Call	GOVI	792,840.0000	79.2840	809,790.0000	80.9790	2.138	0	0	0
2021/06/10	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/10	GOVI	05/08/2021			GOVI	798.4140	798.4140	800.1090	800.1090	0.212	0.0000	0.0000	977
2021/06/10	GOVI	05/08/2021	719.15	Call	GOVI	792,640.0000	79.2640	809,590.0000	80.9590	2.138	0	0	0
2021/06/10	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/10	GOVI	04/11/2021	728.41	Call	GOVI	788,110.0000	78.8110	805,230.0000	80.5230	2.172	0	0	0
2021/06/10	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/10	GOVI	04/11/2021	728.40	Call	GOVI	788,210.0000	78.8210	805,330.0000	80.5330	2.172	0	0	0
2021/06/10	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/10	GOVI	04/11/2021			GOVI	807.2210	807.2210	808.9330	808.9330	0.212	0.0000	0.0000	0
2021/06/10	GOVI	04/11/2021	728.42	Call	GOVI	788,010.0000	78.8010	805,130.0000	80.5130	2.173	0	0	0
2021/06/10	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/10	GOVI	03/02/2022	792.76	Call	GOVI	237,190.0000	23.7190	254,490.0000	25.4490	7.294	0	0	0
2021/06/10	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/10	GOVI	03/02/2022			GOVI	816.4790	816.4790	818.2090	818.2090	0.212	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
2021/06/10	GOVI	03/02/2022	792.75	Call	GOVI	237,290.0000	23.7290	254,590.0000	25.4590	7.291	0	0	0
2021/06/10	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/10	GOVI	03/02/2022	792.74	Call	GOVI	237,390.0000	23.7390	254,690.0000	25.4690	7.288	0	0	0
2021/06/10	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/10	GOVI	05/05/2022	788.25	Call	GOVI	378,730.0000	37.8730	396,210.0000	39.6210	4.615	0	0	0
2021/06/10	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/10	GOVI	05/05/2022			GOVI	826.1230	826.1230	827.8710	827.8710	0.212	0.0000	0.0000	0
2021/06/10	GOVI	05/05/2022	788.24	Call	GOVI	378,830.0000	37.8830	396,310.0000	39.6310	4.614	0	0	0
2021/06/10	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/10	GOVI	05/05/2022	788.23	Call	GOVI	378,930.0000	37.8930	396,410.0000	39.6410	4.613	0	0	0
2021/06/10	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/10	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/06/10	IGOV	05/08/2021			Index Future	294.7550	294.7550	294.7550	294.7550	0.000	0.0000	0.0000	576
2021/06/10	IGOV	04/11/2021			Index Future	298.0790	298.0790	298.0780	298.0780	0.000	0.0000	0.0000	16
2021/06/10	IGOV	03/02/2022			Index Future	301.5690	301.5690	301.5680	301.5680	0.000	0.0000	0.0000	0
2021/06/10	IGOV	05/05/2022			Index Future	305.2020	305.2020	305.2000	305.2000	(0.001)	0.0000	0.0000	0
2021/06/10	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/06/10	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/06/10	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/06/10	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/06/10	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/06/10	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/06/10	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/06/10	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/06/10	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/06/10	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/06/10	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/06/10	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/06/10	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/06/10	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/06/10	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/06/10	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/06/10	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/06/10	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/06/10	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/06/10	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/06/10	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/06/10	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/06/10	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/06/10	JBAF	15/06/2021			Jibar Tradeable Future	3.6850	96.3150	3.6850	96.3150	0.000	0.0000	0.0000	0
2021/06/10	JBAF	21/07/2021			Jibar Tradeable Future	3.7250	96.2750	3.7150	96.2850	(0.268)	0.0000	0.0000	0
2021/06/10	JBAF	18/08/2021			Jibar Tradeable Future	3.7500	96.2500	3.7600	96.2400	0.267	0.0000	0.0000	0

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2021/06/10	JBAF	15/09/2021			Jibar Tradeable Future	3.7750	96.2250	3.7850	96.2150	0.265	0.0000	0.0000	30,000
2021/06/10	JBAF	20/10/2021			Jibar Tradeable Future	3.8600	96.1400	3.8600	96.1400	0.000	0.0000	0.0000	0
2021/06/10	JBAF	17/11/2021			Jibar Tradeable Future	3.8900	96.1100	3.8900	96.1100	0.000	0.0000	0.0000	0
2021/06/10	JBAF	15/12/2021			Jibar Tradeable Future	4.0100	95.9900	4.0200	95.9800	0.249	0.0000	0.0000	0
2021/06/10	JBAF	16/03/2022			Jibar Tradeable Future	4.2350	95.7650	4.2450	95.7550	0.236	0.0000	0.0000	0
2021/06/10	JBAF	15/06/2022			Jibar Tradeable Future	4.5300	95.4700	4.5300	95.4700	0.000	0.0000	0.0000	471
2021/06/10	JBAF	21/09/2022			Jibar Tradeable Future	4.7100	95.2900	4.7100	95.2900	0.000	0.0000	0.0000	0
2021/06/10	JBAF	21/12/2022			Jibar Tradeable Future	4.9850	95.0150	4.9850	95.0150	0.000	0.0000	0.0000	0
2021/06/10	JBAF	15/03/2023			Jibar Tradeable Future	5.1550	94.8450	5.1600	94.8400	0.097	0.0000	0.0000	0
2021/06/10	R023	05/08/2021	5.30	Call	Bond Future	435.4900	0.4355	392.9800	0.3930	(9.761)	0	0	0
2021/06/10	R023	05/08/2021	5.30	Put	Bond Future	87.3600	0.0874	101.4900	0.1015	16.174	0	0	0
2021/06/10	R023	05/08/2021	5.29	Call	Bond Future	423.4400	0.4234	381.4000	0.3814	(9.928)	0	0	0
2021/06/10	R023	05/08/2021	5.29	Put	Bond Future	90.4200	0.0904	105.0200	0.1050	16.147	0	0	0
2021/06/10	R023	05/08/2021			Bond Future	5.0700	107.4068	5.1073	107.3502	0.737	0.0000	0.0000	15,414
2021/06/10	R023	05/08/2021	5.31	Call	Bond Future	447.6200	0.4476	404.6700	0.4047	(9.595)	0	0	0
2021/06/10	R023	05/08/2021	5.31	Put	Bond Future	84.3900	0.0844	98.0800	0.0981	16.222	0	0	0
2021/06/10	R023	04/11/2021	4.91	Call	Bond Future	158.7900	0.1588	140.3100	0.1403	(11.638)	0	0	0
2021/06/10	R023	04/11/2021	4.91	Put	Bond Future	526.6500	0.5266	565.7700	0.5658	7.428	0	0	0
2021/06/10	R023	04/11/2021	4.90	Call	Bond Future	154.3000	0.1543	136.1900	0.1362	(11.737)	0	0	0
2021/06/10	R023	04/11/2021	4.90	Put	Bond Future	535.0000	0.5350	574.4900	0.5745	7.381	0	0	0
2021/06/10	R023	04/11/2021			Bond Future	5.1972	104.6719	5.2423	104.6143	0.868	0.0000	0.0000	0
2021/06/10	R023	04/11/2021	4.92	Call	Bond Future	163.6100	0.1636	144.7500	0.1447	(11.527)	0	0	0
2021/06/10	R023	04/11/2021	4.92	Put	Bond Future	518.6300	0.5186	557.3700	0.5574	7.470	0	0	0
2021/06/10	R023	03/02/2022	5.08	Call	Bond Future	235.6500	0.2357	213.4800	0.2135	(9.408)	0	0	0
2021/06/10	R023	03/02/2022	5.08	Put	Bond Future	514.6100	0.5146	550.9200	0.5509	7.056	0	0	0
2021/06/10	R023	03/02/2022			Bond Future	5.3497	105.8730	5.4064	105.8145	1.059	0.0000	0.0000	0
2021/06/10	R023	03/02/2022	5.07	Call	Bond Future	231.1200	0.2311	209.2200	0.2092	(9.476)	0	0	0
2021/06/10	R023	03/02/2022	5.07	Put	Bond Future	520.4500	0.5205	557.0300	0.5570	7.029	0	0	0
2021/06/10	R023	03/02/2022	5.06	Call	Bond Future	226.6500	0.2266	205.0200	0.2050	(9.543)	0	0	0
2021/06/10	R023	03/02/2022	5.06	Put	Bond Future	526.3400	0.5263	563.1900	0.5632	7.001	0	0	0
2021/06/10	R023	05/05/2022	6.31	Call	Bond Future	786.1700	0.7862	742.9000	0.7429	(5.504)	0	0	0
2021/06/10	R023	05/05/2022	6.31	Put	Bond Future	168.8100	0.1688	184.8800	0.1849	9.520	0	0	0
2021/06/10	R023	05/05/2022			Bond Future	5.5267	103.2144	5.6017	103.1550	1.356	0.0000	0.0000	0
2021/06/10	R023	05/05/2022	6.30	Call	Bond Future	780.1600	0.7802	737.0200	0.7370	(5.530)	0	0	0
2021/06/10	R023	05/05/2022	6.30	Put	Bond Future	170.6400	0.1706	186.8400	0.1868	9.494	0	0	0
2021/06/10	R023	05/05/2022	6.29	Call	Bond Future	774.1500	0.7742	731.1600	0.7312	(5.553)	0	0	0
2021/06/10	R023	05/05/2022	6.29	Put	Bond Future	172.4800	0.1725	188.8300	0.1888	9.479	0	0	0
2021/06/10	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/10	R035	05/08/2021	5.31	Put	Bond Future	42,811.3600	42.8114	42,586.0200	42.5860	(0.526)	0	0	0
2021/06/10	R035	05/08/2021	11.37	Call	Bond Future	8,647.4600	8.6475	8,845.2800	8.8453	2.288	0	0	0
2021/06/10	R035	05/08/2021	11.37	Put	Bond Future	269.2300	0.2692	241.7100	0.2417	(10.222)	0	0	100
2021/06/10	R035	05/08/2021			Bond Future	10.0600	95.2793	10.0272	95.5047	(0.326)	0.0000	0.0000	82,684
2021/06/10	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/10	R035	05/08/2021	5.30	Put	Bond Future	42,927.9400	42.9279	42,702.6000	42.7026	(0.525)	0	0	0
2021/06/10	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/10	R035	05/08/2021	5.29	Put	Bond Future	43,044.6500	43.0447	42,819.3100	42.8193	(0.524)	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
2021/06/10	R035	05/08/2021	10.77	Call	Bond Future	5,510.7100	5.5107	5,672.0500	5.6721	2.928	0	0	0
2021/06/10	R035	05/08/2021	10.77	Put	Bond Future	825.1400	0.8251	761.1400	0.7611	(7.756)	0	0	100
2021/06/10	R035	05/08/2021	10.02	Put	Bond Future	2,530.1100	2.5301	2,396.7600	2.3968	(5.271)	0	0	0
2021/06/10	R035	05/08/2021	10.02	Call	Bond Future	2,255.3000	2.2553	2,347.2900	2.3473	4.079	0	0	100
2021/06/10	R035	04/11/2021	11.20	Put	Bond Future	1,548.6800	1.5487	1,482.6900	1.4827	(4.261)	0	0	350
2021/06/10	R035	04/11/2021	10.60	Call	Bond Future	4,983.8600	4.9839	5,113.3400	5.1133	2.598	0	0	0
2021/06/10	R035	04/11/2021	10.60	Put	Bond Future	2,671.6000	2.6716	2,573.5800	2.5736	(3.669)	0	0	350
2021/06/10	R035	04/11/2021	10.11	Put	Bond Future	4,142.1000	4.1421	4,012.5600	4.0126	(3.127)	0	0	0
2021/06/10	R035	04/11/2021	10.11	Call	Bond Future	3,224.1700	3.2242	3,322.1300	3.3221	3.038	0	0	350
2021/06/10	R035	04/11/2021	10.12	Put	Bond Future	4,106.4700	4.1065	3,977.5900	3.9776	(3.138)	0	0	0
2021/06/10	R035	04/11/2021	10.12	Call	Bond Future	3,256.1500	3.2562	3,354.7700	3.3548	3.029	0	0	400
2021/06/10	R035	04/11/2021	10.62	Put	Bond Future	2,623.3600	2.6234	2,526.5500	2.5266	(3.690)	0	0	0
2021/06/10	R035	04/11/2021	10.62	Call	Bond Future	5,063.9500	5.0639	5,194.6400	5.1946	2.581	0	0	400
2021/06/10	R035	04/11/2021	11.75	Put	Bond Future	825.4100	0.8254	783.8400	0.7838	(5.036)	0	0	782
2021/06/10	R035	04/11/2021	11.08	Call	Bond Future	7,044.4800	7.0445	7,200.3500	7.2003	2.213	0	0	0
2021/06/10	R035	04/11/2021	11.08	Put	Bond Future	1,725.5400	1.7255	1,653.9100	1.6539	(4.151)	0	0	782
2021/06/10	R035	04/11/2021	10.23	Put	Bond Future	3,731.6200	3.7316	3,610.0000	3.6100	(3.259)	0	0	0
2021/06/10	R035	04/11/2021	12.53	Call	Bond Future	13,834.9700	13.8350	14,044.0200	14.0440	1.511	0	0	0
2021/06/10	R035	04/11/2021	12.53	Put	Bond Future	293.4500	0.2934	275.0000	0.2750	(6.287)	0	0	0
2021/06/10	R035	04/11/2021			Bond Future	10.2467	91.8448	10.2126	92.0723	(0.332)	0.0000	0.0000	0
2021/06/10	R035	04/11/2021	11.20	Call	Bond Future	7,595.9700	7.5960	7,757.4800	7.7575	2.126	0	0	0
2021/06/10	R035	04/11/2021	13.82	Call	Bond Future	19,938.7400	19.9387	20,162.9300	20.1629	1.124	0	0	0
2021/06/10	R035	04/11/2021	13.82	Put	Bond Future	38.4000	0.0384	35.0900	0.0351	(8.620)	0	0	400
2021/06/10	R035	04/11/2021	11.75	Call	Bond Future	10,097.0400	10.0970	10,282.9700	10.2830	1.841	0	0	0
2021/06/10	R035	04/11/2021	10.23	Call	Bond Future	3,620.3100	3.6203	3,726.1900	3.7262	2.925	0	0	782
2021/06/10	R035	04/11/2021	12.52	Call	Bond Future	13,786.5600	13.7866	13,995.3900	13.9954	1.515	0	0	0
2021/06/10	R035	04/11/2021	12.52	Put	Bond Future	297.6500	0.2977	278.9800	0.2790	(6.272)	0	0	0
2021/06/10	R035	04/11/2021	12.51	Call	Bond Future	13,738.1400	13.7381	13,946.7600	13.9468	1.519	0	0	0
2021/06/10	R035	04/11/2021	12.51	Put	Bond Future	301.9000	0.3019	283.0200	0.2830	(6.254)	0	0	0
2021/06/10	R035	03/02/2022	11.05	Put	Bond Future	2,719.4400	2.7194	2,633.2800	2.6333	(3.168)	0	0	1,600
2021/06/10	R035	03/02/2022	10.35	Put	Bond Future	4,579.3600	4.5794	4,456.5800	4.4566	(2.681)	0	0	0
2021/06/10	R035	03/02/2022	10.35	Call	Bond Future	3,976.5900	3.9766	4,083.6900	4.0837	2.693	0	0	1,600
2021/06/10	R035	03/02/2022	11.28	Call	Bond Future	7,494.6500	7.4947	7,648.6100	7.6486	2.054	0	0	0
2021/06/10	R035	03/02/2022	11.28	Put	Bond Future	2,298.9100	2.2989	2,222.9900	2.2230	(3.302)	0	0	200
2021/06/10	R035	03/02/2022	10.26	Put	Bond Future	4,885.5200	4.8855	4,757.6800	4.7577	(2.617)	0	0	0
2021/06/10	R035	03/02/2022	10.26	Call	Bond Future	3,691.3000	3.6913	3,793.3400	3.7933	2.764	0	0	200
2021/06/10	R035	03/02/2022	11.73	Call	Bond Future	9,397.4900	9.3975	9,569.6700	9.5697	1.832	0	0	0
2021/06/10	R035	03/02/2022	11.73	Put	Bond Future	1,589.4100	1.5894	1,531.7100	1.5317	(3.630)	0	0	280
2021/06/10	R035	03/02/2022	11.03	Call	Bond Future	6,450.9900	6.4510	6,593.7800	6.5938	2.213	0	0	0
2021/06/10	R035	03/02/2022	11.39	Call	Bond Future	7,969.2700	7.9693	8,127.7500	8.1277	1.989	0	0	0
2021/06/10	R035	03/02/2022	11.39	Put	Bond Future	2,123.7900	2.1238	2,052.3900	2.0524	(3.362)	0	0	683
2021/06/10	R035	03/02/2022	10.65	Call	Bond Future	4,997.2200	4.9972	5,120.7700	5.1208	2.472	0	0	0
2021/06/10	R035	03/02/2022	11.23	Call	Bond Future	7,281.7000	7.2817	7,433.5300	7.4335	2.085	0	0	0
2021/06/10	R035	03/02/2022	11.23	Put	Bond Future	2,383.7300	2.3837	2,305.6800	2.3057	(3.274)	0	0	0
2021/06/10	R035	03/02/2022	11.22	Call	Bond Future	7,239.5600	7.2396	7,390.9600	7.3910	2.091	0	0	0
2021/06/10	R035	03/02/2022	11.22	Put	Bond Future	2,401.3300	2.4013	2,322.8500	2.3228	(3.268)	0	0	0
2021/06/10	R035	03/02/2022			Bond Future	10.4426	92.8990	10.4072	93.1289	(0.339)	0.0000	0.0000	0
2021/06/10	R035	03/02/2022	11.05	Call	Bond Future	6,532.6400	6.5326	6,676.3600	6.6764	2.200	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
2021/06/10	R035	03/02/2022	11.88	Call	Bond Future	10,031.5300	10.0315	10,209.4100	10.2094	1.773	0	0	0
2021/06/10	R035	03/02/2022	11.88	Put	Bond Future	1,379.0500	1.3791	1,327.0500	1.3271	(3.771)	0	0	1,800
2021/06/10	R035	03/02/2022	11.03	Put	Bond Future	2,759.5700	2.7596	2,672.4800	2.6725	(3.156)	0	0	280
2021/06/10	R035	03/02/2022	10.10	Put	Bond Future	5,468.6500	5.4687	5,331.7500	5.3317	(2.503)	0	0	0
2021/06/10	R035	03/02/2022	10.10	Call	Bond Future	3,209.1400	3.2091	3,302.1200	3.3021	2.897	0	0	280
2021/06/10	R035	03/02/2022	10.65	Put	Bond Future	3,668.0800	3.6681	3,561.7500	3.5618	(2.899)	0	0	683
2021/06/10	R035	03/02/2022	9.70	Put	Bond Future	7,156.1900	7.1562	6,996.7700	6.9968	(2.228)	0	0	0
2021/06/10	R035	03/02/2022	9.70	Call	Bond Future	2,153.9100	2.1539	2,224.3700	2.2244	3.271	0	0	683
2021/06/10	R035	03/02/2022	11.24	Call	Bond Future	7,323.9000	7.3239	7,476.1600	7.4762	2.079	0	0	0
2021/06/10	R035	03/02/2022	11.24	Put	Bond Future	2,366.2600	2.3663	2,288.6400	2.2886	(3.280)	0	0	0
2021/06/10	R035	05/05/2022	11.64	Call	Bond Future	8,475.3900	8.4754	8,635.2800	8.6353	1.887	0	0	0
2021/06/10	R035	05/05/2022	11.64	Put	Bond Future	2,461.8900	2.4619	2,389.2700	2.3893	(2.950)	0	0	0
2021/06/10	R035	05/05/2022	11.63	Call	Bond Future	8,433.9500	8.4339	8,593.4800	8.5935	1.892	0	0	0
2021/06/10	R035	05/05/2022	11.63	Put	Bond Future	2,477.3800	2.4774	2,404.4000	2.4044	(2.946)	0	0	0
2021/06/10	R035	05/05/2022			Bond Future	10.6360	89.5196	10.5991	89.7521	(0.346)	0.0000	0.0000	0
2021/06/10	R035	05/05/2022	11.65	Call	Bond Future	8,516.8700	8.5169	8,677.1200	8.6771	1.882	0	0	0
2021/06/10	R035	05/05/2022	11.65	Put	Bond Future	2,446.5000	2.4465	2,374.2400	2.3742	(2.954)	0	0	0
2021/06/10	R186	05/08/2021	8.62	Call	Bond Future	6,467.6000	6.4676	6,666.3500	6.6663	3.073	0	0	0
2021/06/10	R186	05/08/2021	8.62	Put	Bond Future	46.4700	0.0465	38.1100	0.0381	(17.990)	0	0	0
2021/06/10	R186	05/08/2021	8.61	Call	Bond Future	6,424.8300	6.4248	6,623.3400	6.6233	3.090	0	0	0
2021/06/10	R186	05/08/2021	8.61	Put	Bond Future	48.0400	0.0480	39.4400	0.0394	(17.902)	0	0	0
2021/06/10	R186	05/08/2021			Bond Future	7.2230	115.7987	7.1796	116.0058	(0.601)	0.0000	0.0000	91,009
2021/06/10	R186	05/08/2021	8.63	Call	Bond Future	6,510.3800	6.5104	6,709.3600	6.7094	3.056	0	0	0
2021/06/10	R186	05/08/2021	8.63	Put	Bond Future	44.9500	0.0450	36.8200	0.0368	(18.087)	0	0	0
2021/06/10	R186	04/11/2021	7.77	Call	Bond Future	2,943.1000	2.9431	3,072.4600	3.0725	4.395	0	0	0
2021/06/10	R186	04/11/2021	8.10	Call	Bond Future	3,971.1900	3.9712	4,121.7100	4.1217	3.790	0	0	0
2021/06/10	R186	04/11/2021	8.10	Put	Bond Future	824.6500	0.8247	766.1900	0.7662	(7.089)	0	0	0
2021/06/10	R186	04/11/2021	8.09	Call	Bond Future	3,938.0600	3.9381	4,088.0000	4.0880	3.807	0	0	0
2021/06/10	R186	04/11/2021	8.09	Put	Bond Future	835.2600	0.8353	776.2200	0.7762	(7.068)	0	0	0
2021/06/10	R186	04/11/2021			Bond Future	7.3932	117.0627	7.3471	117.2717	(0.623)	0.0000	0.0000	0
2021/06/10	R186	04/11/2021	7.77	Put	Bond Future	1,251.7700	1.2518	1,172.1500	1.1722	(6.361)	0	0	15,177
2021/06/10	R186	04/11/2021	8.77	Call	Bond Future	6,341.9900	6.3420	6,523.7400	6.5237	2.866	0	0	0
2021/06/10	R186	04/11/2021	8.77	Put	Bond Future	313.6000	0.3136	286.3700	0.2864	(8.683)	0	0	15,177
2021/06/10	R186	04/11/2021	8.11	Call	Bond Future	4,004.4200	4.0044	4,155.5200	4.1555	3.773	0	0	0
2021/06/10	R186	04/11/2021	8.11	Put	Bond Future	814.1500	0.8142	756.2700	0.7563	(7.109)	0	0	0
2021/06/10	R186	03/02/2022	7.30	Call	Bond Future	1,721.7400	1.7217	1,808.8600	1.8089	5.060	0	0	0
2021/06/10	R186	03/02/2022	7.30	Put	Bond Future	2,902.4100	2.9024	2,778.3600	2.7784	(4.274)	0	0	0
2021/06/10	R186	03/02/2022			Bond Future	7.5730	113.1238	7.5239	113.3350	(0.648)	0.0000	0.0000	0
2021/06/10	R186	03/02/2022	7.29	Call	Bond Future	1,702.9700	1.7030	1,789.4500	1.7894	5.078	0	0	0
2021/06/10	R186	03/02/2022	7.29	Put	Bond Future	2,927.1900	2.9272	2,802.5000	2.8025	(4.260)	0	0	0
2021/06/10	R186	03/02/2022	7.28	Call	Bond Future	1,684.3200	1.6843	1,770.1700	1.7702	5.097	0	0	0
2021/06/10	R186	03/02/2022	7.28	Put	Bond Future	2,952.1000	2.9521	2,826.7800	2.8268	(4.245)	0	0	0
2021/06/10	R186	05/05/2022	8.32	Call	Bond Future	3,892.2000	3.8922	4,027.0200	4.0270	3.464	0	0	0
2021/06/10	R186	05/05/2022	8.32	Put	Bond Future	1,665.8900	1.6659	1,587.2400	1.5872	(4.721)	0	0	0
2021/06/10	R186	05/05/2022			Bond Future	7.7651	114.4614	7.7126	114.6749	(0.676)	0.0000	0.0000	0
2021/06/10	R186	05/05/2022	8.31	Call	Bond Future	3,865.6000	3.8656	3,999.9600	4.0000	3.476	0	0	0
2021/06/10	R186	05/05/2022	8.31	Put	Bond Future	1,678.9100	1.6789	1,599.8000	1.5998	(4.712)	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
2021/06/10	R186	05/05/2022	8.30	Call	Bond Future	3,838.6700	3.8387	3,972.5600	3.9726	3.488	0	0	0
2021/06/10	R186	05/05/2022	8.30	Put	Bond Future	1,691.6200	1.6916	1,612.0400	1.6120	(4.704)	0	0	0
2021/06/10	R197	05/08/2021			Bond Future	321.3851	321.3851	321.4302	321.4302	0.014	0.0000	0.0000	1,120
2021/06/10	R197	04/11/2021			Bond Future	324.9713	324.9713	325.0159	325.0159	0.014	0.0000	0.0000	0
2021/06/10	R197	03/02/2022			Bond Future	320.6110	320.6110	320.6555	320.6555	0.014	0.0000	0.0000	0
2021/06/10	R197	05/05/2022			Bond Future	324.4750	324.4750	324.5196	324.5196	0.014	0.0000	0.0000	0
2021/06/10	R202	05/08/2021			Bond Future	237.7529	237.7529	237.5654	237.5654	(0.079)	0.0000	0.0000	9,436
2021/06/10	R202	04/11/2021			Bond Future	240.4058	240.4058	240.2155	240.2155	(0.079)	0.0000	0.0000	0
2021/06/10	R202	03/02/2022			Bond Future	238.8839	238.8839	238.6907	238.6907	(0.081)	0.0000	0.0000	0
2021/06/10	R202	05/05/2022			Bond Future	241.7624	241.7624	241.5665	241.5665	(0.081)	0.0000	0.0000	0
2021/06/10	R209	05/08/2021	11.81	Call	Bond Future	10,057.1300	10.0571	10,212.8500	10.2128	1.548	0	0	0
2021/06/10	R209	05/08/2021	11.81	Put	Bond Future	87.4200	0.0874	77.8500	0.0779	(10.947)	0	0	0
2021/06/10	R209	05/08/2021			Bond Future	9.9705	73.9231	9.9432	74.0884	(0.275)	0.0000	0.0000	28,639
2021/06/10	R209	05/08/2021	11.80	Call	Bond Future	10,010.5800	10.0106	10,166.1000	10.1661	1.554	0	0	0
2021/06/10	R209	05/08/2021	11.80	Put	Bond Future	89.5000	0.0895	79.7300	0.0797	(10.916)	0	0	0
2021/06/10	R209	05/08/2021	11.79	Call	Bond Future	9,964.0000	9.9640	10,119.3400	10.1193	1.559	0	0	0
2021/06/10	R209	05/08/2021	11.79	Put	Bond Future	91.6100	0.0916	81.6600	0.0817	(10.861)	0	0	0
2021/06/10	R209	04/11/2021	12.00	Call	Bond Future	10,357.9000	10.3579	10,501.9800	10.5020	1.391	0	0	0
2021/06/10	R209	04/11/2021	12.00	Put	Bond Future	479.7300	0.4797	456.9100	0.4569	(4.757)	0	0	9,000
2021/06/10	R209	04/11/2021	10.50	Call	Bond Future	4,466.1000	4.4661	4,559.9500	4.5600	2.101	0	0	0
2021/06/10	R209	04/11/2021	12.19	Call	Bond Future	11,144.0100	11.1440	11,292.1300	11.2921	1.329	0	0	0
2021/06/10	R209	04/11/2021	12.19	Put	Bond Future	373.7100	0.3737	354.9300	0.3549	(5.025)	0	0	0
2021/06/10	R209	04/11/2021	12.17	Call	Bond Future	11,061.1000	11.0611	11,208.8300	11.2088	1.336	0	0	0
2021/06/10	R209	04/11/2021			Bond Future	10.1336	71.5901	10.1053	71.7570	(0.279)	0.0000	0.0000	4,375
2021/06/10	R209	04/11/2021	10.50	Put	Bond Future	2,354.9900	2.3550	2,281.9400	2.2819	(3.102)	0	0	12,500
2021/06/10	R209	04/11/2021	9.50	Put	Bond Future	5,557.0400	5.5570	5,437.2500	5.4373	(2.156)	0	0	0
2021/06/10	R209	04/11/2021	9.50	Call	Bond Future	1,685.7400	1.6857	1,732.8500	1.7328	2.795	0	0	6,000
2021/06/10	R209	04/11/2021	12.18	Call	Bond Future	11,102.5500	11.1026	11,250.4700	11.2505	1.332	0	0	0
2021/06/10	R209	04/11/2021	12.18	Put	Bond Future	378.7300	0.3787	359.7500	0.3598	(5.011)	0	0	0
2021/06/10	R209	04/11/2021	12.17	Put	Bond Future	383.8100	0.3838	364.6400	0.3646	(4.995)	0	0	0
2021/06/10	R209	03/02/2022	11.03	Call	Bond Future	6,348.2800	6.3483	6,455.8400	6.4558	1.694	0	0	0
2021/06/10	R209	03/02/2022	11.03	Put	Bond Future	2,327.9000	2.3279	2,266.8600	2.2669	(2.622)	0	0	0
2021/06/10	R209	03/02/2022	11.02	Call	Bond Future	6,311.5600	6.3116	6,418.8000	6.4188	1.699	0	0	0
2021/06/10	R209	03/02/2022	11.02	Put	Bond Future	2,344.0600	2.3441	2,282.7000	2.2827	(2.618)	0	0	0
2021/06/10	R209	03/02/2022			Bond Future	10.3007	72.4119	10.2714	72.5805	(0.284)	0.0000	0.0000	0
2021/06/10	R209	03/02/2022	11.04	Call	Bond Future	6,384.8500	6.3849	6,492.7300	6.4927	1.690	0	0	0
2021/06/10	R209	03/02/2022	11.04	Put	Bond Future	2,311.6400	2.3116	2,250.9200	2.2509	(2.627)	0	0	0
2021/06/10	R209	05/05/2022	11.44	Call	Bond Future	7,483.4700	7.4835	7,598.4500	7.5985	1.536	0	0	0
2021/06/10	R209	05/05/2022	11.44	Put	Bond Future	2,331.9700	2.3320	2,276.4500	2.2765	(2.381)	0	0	0
2021/06/10	R209	05/05/2022	11.43	Call	Bond Future	7,447.2300	7.4472	7,561.9500	7.5620	1.540	0	0	0
2021/06/10	R209	05/05/2022	11.43	Put	Bond Future	2,346.0500	2.3460	2,290.2700	2.2903	(2.378)	0	0	0
2021/06/10	R209	05/05/2022			Bond Future	10.4705	70.1270	10.4402	70.2975	(0.290)	0.0000	0.0000	0
2021/06/10	R209	05/05/2022	11.45	Call	Bond Future	7,519.7400	7.5197	7,634.9900	7.6350	1.533	0	0	0
2021/06/10	R209	05/05/2022	11.45	Put	Bond Future	2,317.9700	2.3180	2,262.7200	2.2627	(2.384)	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
2021/06/10	R210	05/08/2021			Bond Future	210.2832	210.2832	210.3218	210.3218	0.018	0.0000	0.0000	1,486
2021/06/10	R210	04/11/2021			Bond Future	209.8421	209.8421	209.8804	209.8804	0.018	0.0000	0.0000	0
2021/06/10	R210	03/02/2022			Bond Future	212.2999	212.2999	212.3383	212.3383	0.018	0.0000	0.0000	0
2021/06/10	R210	05/05/2022			Bond Future	212.0157	212.0157	212.0543	212.0543	0.018	0.0000	0.0000	0
2021/06/10	R212	05/08/2021			Bond Future	172.5909	172.5909	172.5905	172.5905	0.000	0.0000	0.0000	1,657
2021/06/10	R212	04/11/2021			Bond Future	174.5171	174.5171	174.5162	174.5162	(0.001)	0.0000	0.0000	0
2021/06/10	R213	05/08/2021	10.85	Call	Bond Future	9,304.1900	9.3042	9,511.6300	9.5116	2.230	0	0	0
2021/06/10	R213	05/08/2021	10.85	Put	Bond Future	70.1300	0.0701	60.1900	0.0602	(14.174)	0	0	0
2021/06/10	R213	05/08/2021	10.84	Call	Bond Future	9,256.5100	9.2565	9,463.7400	9.4637	2.239	0	0	0
2021/06/10	R213	05/08/2021	10.84	Put	Bond Future	71.9900	0.0720	61.8400	0.0618	(14.099)	0	0	0
2021/06/10	R213	05/08/2021	10.14	Put	Bond Future	360.2200	0.3602	323.0800	0.3231	(10.310)	0	0	0
2021/06/10	R213	05/08/2021	9.34	Put	Bond Future	1,410.6200	1.4106	1,311.1900	1.3112	(7.049)	0	0	0
2021/06/10	R213	05/08/2021	9.34	Call	Bond Future	2,669.9000	2.6699	2,787.8500	2.7879	4.418	0	0	0
2021/06/10	R213	05/08/2021			Bond Future	9.1183	89.7910	9.0804	90.0084	(0.415)	0.0000	0.0000	9,043
2021/06/10	R213	05/08/2021	10.86	Call	Bond Future	9,351.8700	9.3519	9,559.5300	9.5595	2.221	0	0	0
2021/06/10	R213	05/08/2021	10.86	Put	Bond Future	68.3100	0.0683	58.5900	0.0586	(14.229)	0	0	0
2021/06/10	R213	05/08/2021	10.78	Call	Bond Future	8,970.5300	8.9705	9,176.3500	9.1763	2.294	0	0	0
2021/06/10	R213	05/08/2021	10.78	Put	Bond Future	84.1300	0.0841	72.5700	0.0726	(13.741)	0	0	0
2021/06/10	R213	05/08/2021	10.14	Call	Bond Future	5,971.1800	5.9712	6,151.4200	6.1514	3.018	0	0	0
2021/06/10	R213	04/11/2021	11.10	Put	Bond Future	371.1400	0.3711	346.0400	0.3460	(6.763)	0	0	0
2021/06/10	R213	04/11/2021	11.11	Call	Bond Future	9,745.9900	9.7460	9,940.7000	9.9407	1.998	0	0	0
2021/06/10	R213	04/11/2021	11.09	Put	Bond Future	376.5900	0.3766	351.2000	0.3512	(6.742)	0	0	0
2021/06/10	R213	04/11/2021			Bond Future	9.2954	87.2419	9.2561	87.4614	(0.423)	0.0000	0.0000	0
2021/06/10	R213	04/11/2021	11.10	Call	Bond Future	9,703.4300	9.7034	9,897.8500	9.8978	2.004	0	0	0
2021/06/10	R213	04/11/2021	11.11	Put	Bond Future	365.7500	0.3658	340.9400	0.3409	(6.783)	0	0	0
2021/06/10	R213	04/11/2021	11.09	Call	Bond Future	9,660.9000	9.6609	9,855.0300	9.8550	2.009	0	0	0
2021/06/10	R213	03/02/2022	10.67	Call	Bond Future	7,447.4200	7.4474	7,612.7200	7.6127	2.220	0	0	0
2021/06/10	R213	03/02/2022	10.67	Put	Bond Future	1,331.4200	1.3314	1,274.8600	1.2749	(4.248)	0	0	220
2021/06/10	R213	03/02/2022	10.60	Put	Bond Future	1,425.1000	1.4251	1,365.6700	1.3657	(4.170)	0	0	430
2021/06/10	R213	03/02/2022	10.00	Call	Bond Future	5,042.7300	5.0427	5,179.1400	5.1791	2.705	0	0	0
2021/06/10	R213	03/02/2022	10.00	Put	Bond Future	2,303.0400	2.3030	2,217.5900	2.2176	(3.710)	0	0	430
2021/06/10	R213	03/02/2022	9.22	Put	Bond Future	4,192.4600	4.1925	4,065.1600	4.0652	(3.036)	0	0	0
2021/06/10	R213	03/02/2022	8.80	Put	Bond Future	5,620.9500	5.6210	5,470.3300	5.4703	(2.680)	0	0	0
2021/06/10	R213	03/02/2022	8.80	Call	Bond Future	1,834.6900	1.8347	1,905.9300	1.9059	3.883	0	0	102
2021/06/10	R213	03/02/2022	9.58	Put	Bond Future	3,197.8600	3.1979	3,090.5600	3.0906	(3.355)	0	0	200
2021/06/10	R213	03/02/2022	8.63	Put	Bond Future	6,285.6200	6.2856	6,125.9700	6.1260	(2.540)	0	0	0
2021/06/10	R213	03/02/2022	8.63	Call	Bond Future	1,522.0100	1.5220	1,584.2200	1.5842	4.087	0	0	200
2021/06/10	R213	03/02/2022	9.98	Call	Bond Future	4,975.9300	4.9759	5,111.3500	5.1113	2.722	0	0	0
2021/06/10	R213	03/02/2022	9.98	Put	Bond Future	2,339.8700	2.3399	2,253.4300	2.2534	(3.694)	0	0	0
2021/06/10	R213	03/02/2022			Bond Future	9.4819	88.2431	9.4408	88.4650	(0.433)	0.0000	0.0000	0
2021/06/10	R213	03/02/2022	10.17	Call	Bond Future	5,633.8900	5.6339	5,778.2600	5.7783	2.563	0	0	0
2021/06/10	R213	03/02/2022	10.17	Put	Bond Future	2,020.1300	2.0201	1,942.6400	1.9426	(3.836)	0	0	220
2021/06/10	R213	03/02/2022	9.15	Put	Bond Future	4,409.6800	4.4097	4,278.4400	4.2784	(2.976)	0	0	0
2021/06/10	R213	03/02/2022	9.15	Call	Bond Future	2,593.2600	2.5933	2,683.8800	2.6839	3.494	0	0	220
2021/06/10	R213	03/02/2022	10.60	Call	Bond Future	7,196.8400	7.1968	7,359.2700	7.3593	2.257	0	0	0
2021/06/10	R213	03/02/2022	9.22	Call	Bond Future	2,763.2900	2.7633	2,857.8500	2.8579	3.422	0	0	430

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
2021/06/10	R213	03/02/2022	10.25	Call	Bond Future	5,919.5100	5.9195	6,067.4400	6.0674	2.499	0	0	0
2021/06/10	R213	03/02/2022	10.25	Put	Bond Future	1,898.5700	1.8986	1,824.6400	1.8246	(3.894)	0	0	102
2021/06/10	R213	03/02/2022	9.76	Call	Bond Future	4,262.7200	4.2627	4,386.9600	4.3870	2.915	0	0	0
2021/06/10	R213	03/02/2022	9.76	Put	Bond Future	2,777.7100	2.7777	2,680.0900	2.6801	(3.514)	0	0	102
2021/06/10	R213	03/02/2022	10.15	Call	Bond Future	5,563.1200	5.5631	5,706.5900	5.7066	2.579	0	0	0
2021/06/10	R213	03/02/2022	10.15	Put	Bond Future	2,051.5700	2.0516	1,973.1800	1.9732	(3.821)	0	0	200
2021/06/10	R213	03/02/2022	9.58	Call	Bond Future	3,725.6800	3.7257	3,840.2400	3.8402	3.075	0	0	0
2021/06/10	R213	03/02/2022	9.97	Call	Bond Future	4,942.5200	4.9425	5,077.4500	5.0775	2.730	0	0	0
2021/06/10	R213	03/02/2022	9.97	Put	Bond Future	2,358.3300	2.3583	2,271.4000	2.2714	(3.686)	0	0	0
2021/06/10	R213	03/02/2022	9.96	Call	Bond Future	4,909.2000	4.9092	5,043.6400	5.0436	2.739	0	0	0
2021/06/10	R213	03/02/2022	9.96	Put	Bond Future	2,376.9300	2.3769	2,289.5100	2.2895	(3.678)	0	0	0
2021/06/10	R213	05/05/2022	10.65	Put	Bond Future	1,938.3800	1.9384	1,869.6500	1.8697	(3.546)	0	0	0
2021/06/10	R213	05/05/2022	10.63	Call	Bond Future	6,822.3400	6.8223	6,977.1700	6.9772	2.269	0	0	0
2021/06/10	R213	05/05/2022			Bond Future	9.6671	85.7545	9.6244	85.9788	(0.442)	0.0000	0.0000	0
2021/06/10	R213	05/05/2022	10.64	Call	Bond Future	6,857.8800	6.8579	7,013.0700	7.0131	2.263	0	0	0
2021/06/10	R213	05/05/2022	10.64	Put	Bond Future	1,951.3000	1.9513	1,882.2000	1.8822	(3.541)	0	0	0
2021/06/10	R213	05/05/2022	10.65	Call	Bond Future	6,893.4500	6.8935	7,049.0100	7.0490	2.257	0	0	0
2021/06/10	R213	05/05/2022	10.63	Put	Bond Future	1,964.3000	1.9643	1,894.8400	1.8948	(3.536)	0	0	0
2021/06/10	R214	05/08/2021	12.03	Put	Bond Future	171.5000	0.1715	155.2200	0.1552	(9.493)	0	0	0
2021/06/10	R214	05/08/2021	12.01	Call	Bond Future	9,095.0300	9.0950	9,246.9700	9.2470	1.671	0	0	0
2021/06/10	R214	05/08/2021			Bond Future	10.3899	70.6149	10.3626	70.7837	(0.264)	0.0000	0.0000	17,880
2021/06/10	R214	05/08/2021	12.02	Call	Bond Future	9,140.5000	9.1405	9,292.7000	9.2927	1.665	0	0	0
2021/06/10	R214	05/08/2021	12.02	Put	Bond Future	175.0500	0.1750	158.5000	0.1585	(9.454)	0	0	0
2021/06/10	R214	05/08/2021	12.03	Call	Bond Future	9,185.9700	9.1860	9,338.4400	9.3384	1.660	0	0	0
2021/06/10	R214	05/08/2021	12.01	Put	Bond Future	178.6600	0.1787	161.8500	0.1618	(9.409)	0	0	0
2021/06/10	R214	04/11/2021	12.47	Call	Bond Future	10,653.0900	10.6531	10,799.0800	10.7991	1.370	0	0	0
2021/06/10	R214	04/11/2021	12.46	Call	Bond Future	10,613.3000	10.6133	10,759.0700	10.7591	1.373	0	0	0
2021/06/10	R214	04/11/2021	12.46	Put	Bond Future	542.3300	0.5423	517.7100	0.5177	(4.540)	0	0	0
2021/06/10	R214	04/11/2021			Bond Future	10.5523	68.1086	10.5240	68.2790	(0.268)	0.0000	0.0000	0
2021/06/10	R214	04/11/2021	12.47	Put	Bond Future	535.8900	0.5359	511.4900	0.5115	(4.553)	0	0	0
2021/06/10	R214	04/11/2021	12.48	Call	Bond Future	10,692.8800	10.6929	10,839.0900	10.8391	1.367	0	0	0
2021/06/10	R214	04/11/2021	12.48	Put	Bond Future	529.5200	0.5295	505.3400	0.5053	(4.566)	0	0	0
2021/06/10	R214	03/02/2022	11.40	Put	Bond Future	2,564.2400	2.5642	2,499.7200	2.4997	(2.516)	0	0	0
2021/06/10	R214	03/02/2022	11.41	Call	Bond Future	6,393.5600	6.3936	6,501.5200	6.5015	1.689	0	0	0
2021/06/10	R214	03/02/2022	11.39	Put	Bond Future	2,581.6100	2.5816	2,516.7700	2.5168	(2.512)	0	0	0
2021/06/10	R214	03/02/2022			Bond Future	10.7214	68.8903	10.6921	69.0625	(0.274)	0.0000	0.0000	0
2021/06/10	R214	03/02/2022	11.40	Call	Bond Future	6,357.7000	6.3577	6,465.3400	6.4653	1.693	0	0	0
2021/06/10	R214	03/02/2022	11.41	Put	Bond Future	2,546.7900	2.5468	2,482.5900	2.4826	(2.521)	0	0	0
2021/06/10	R214	03/02/2022	11.39	Call	Bond Future	6,321.6900	6.3217	6,429.0100	6.4290	1.698	0	0	0
2021/06/10	R214	05/05/2022	11.74	Put	Bond Future	2,663.8700	2.6639	2,603.4900	2.6035	(2.267)	0	0	0
2021/06/10	R214	05/05/2022	11.75	Call	Bond Future	7,303.8400	7.3038	7,417.8500	7.4178	1.561	0	0	0
2021/06/10	R214	05/05/2022	11.73	Put	Bond Future	2,679.6400	2.6796	2,618.9900	2.6190	(2.263)	0	0	0
2021/06/10	R214	05/05/2022			Bond Future	10.8870	66.4253	10.8567	66.5995	(0.279)	0.0000	0.0000	0
2021/06/10	R214	05/05/2022	11.74	Call	Bond Future	7,268.6100	7.2686	7,382.3500	7.3824	1.565	0	0	0
2021/06/10	R214	05/05/2022	11.75	Put	Bond Future	2,648.2000	2.6482	2,588.0900	2.5881	(2.270)	0	0	0
2021/06/10	R214	05/05/2022	11.73	Call	Bond Future	7,233.4100	7.2334	7,346.8800	7.3469	1.569	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
2021/06/10	R248	05/08/2021	12.51	Put	Bond Future	46.1600	0.0462	39.5200	0.0395	(14.385)	0	0	0
2021/06/10	R248	05/08/2021	12.52	Call	Bond Future	14,135.9500	14.1360	14,384.1400	14.3841	1.756	0	0	0
2021/06/10	R248	05/08/2021	12.50	Put	Bond Future	47.3500	0.0474	40.5700	0.0406	(14.319)	0	0	0
2021/06/10	R248	05/08/2021	11.20	Put	Bond Future	748.4800	0.7485	686.1500	0.6861	(8.328)	0	0	0
2021/06/10	R248	05/08/2021	11.20	Call	Bond Future	6,587.6500	6.5876	6,780.0000	6.7800	2.920	0	0	0
2021/06/10	R248	05/08/2021	10.50	Put	Bond Future	2,266.0900	2.2661	2,133.0100	2.1330	(5.873)	0	0	0
2021/06/10	R248	05/08/2021	10.30	Call	Bond Future	2,211.6900	2.2117	2,309.0600	2.3091	4.403	0	0	1,300
2021/06/10	R248	05/08/2021	10.90	Put	Bond Future	1,210.7000	1.2107	1,122.2600	1.1223	(7.305)	0	0	0
2021/06/10	R248	05/08/2021	10.90	Call	Bond Future	4,932.7500	4.9327	5,098.9900	5.0990	3.370	0	0	1,300
2021/06/10	R248	05/08/2021	10.60	Put	Bond Future	1,945.3300	1.9453	1,824.1500	1.8241	(6.229)	0	0	0
2021/06/10	R248	05/08/2021	10.60	Call	Bond Future	3,448.9500	3.4489	3,582.4500	3.5825	3.871	0	0	0
2021/06/10	R248	05/08/2021			Bond Future	10.4044	89.0631	10.3719	89.3178	(0.313)	0.0000	0.0000	171,004
2021/06/10	R248	05/08/2021	12.51	Call	Bond Future	14,080.4800	14.0805	14,328.5200	14.3285	1.762	0	0	0
2021/06/10	R248	05/08/2021	12.52	Put	Bond Future	44.9900	0.0450	38.5000	0.0385	(14.425)	0	0	0
2021/06/10	R248	05/08/2021	12.50	Call	Bond Future	14,024.9400	14.0249	14,272.8400	14.2728	1.768	0	0	0
2021/06/10	R248	05/08/2021	10.00	Put	Bond Future	4,515.2300	4.5152	4,323.2000	4.3232	(4.253)	0	0	0
2021/06/10	R248	05/08/2021	10.00	Call	Bond Future	1,252.6500	1.2527	1,315.3000	1.3153	5.001	0	0	0
2021/06/10	R248	05/08/2021	10.50	Call	Bond Future	3,006.6500	3.0067	3,128.2500	3.1282	4.044	0	0	0
2021/06/10	R248	05/08/2021	10.30	Put	Bond Future	3,034.0500	3.0340	2,876.7400	2.8767	(5.185)	0	0	0
2021/06/10	R248	04/11/2021	12.85	Call	Bond Future	15,016.1900	15.0162	15,251.6300	15.2516	1.568	0	0	0
2021/06/10	R248	04/11/2021	12.85	Put	Bond Future	350.7000	0.3507	328.9700	0.3290	(6.196)	0	0	0
2021/06/10	R248	04/11/2021			Bond Future	10.5659	85.6237	10.5322	85.8809	(0.319)	0.0000	0.0000	0
2021/06/10	R248	04/11/2021	10.30	Put	Bond Future	5,224.5300	5.2245	5,069.1200	5.0691	(2.975)	0	0	0
2021/06/10	R248	04/11/2021	10.30	Call	Bond Future	3,159.2200	3.1592	3,260.9800	3.2610	3.221	0	0	1,200
2021/06/10	R248	04/11/2021	9.60	Put	Bond Future	9,166.1200	9.1661	8,959.3600	8.9594	(2.256)	0	0	0
2021/06/10	R248	04/11/2021	9.60	Call	Bond Future	1,224.9100	1.2249	1,275.3200	1.2753	4.115	0	0	1,200
2021/06/10	R248	04/11/2021	12.84	Call	Bond Future	14,966.8400	14.9668	15,202.0500	15.2020	1.572	0	0	0
2021/06/10	R248	04/11/2021	12.84	Put	Bond Future	355.3800	0.3554	333.4200	0.3334	(6.179)	0	0	0
2021/06/10	R248	04/11/2021	12.83	Call	Bond Future	14,917.4700	14.9175	15,152.4400	15.1524	1.575	0	0	0
2021/06/10	R248	04/11/2021	12.83	Put	Bond Future	360.1200	0.3601	337.9200	0.3379	(6.165)	0	0	0
2021/06/10	R248	03/02/2022	11.48	Call	Bond Future	7,943.1900	7.9432	8,114.3200	8.1143	2.154	0	0	0
2021/06/10	R248	03/02/2022	11.49	Put	Bond Future	2,713.2600	2.7133	2,624.8500	2.6249	(3.258)	0	0	0
2021/06/10	R248	03/02/2022	11.47	Call	Bond Future	7,896.9900	7.8970	8,067.6300	8.0676	2.161	0	0	0
2021/06/10	R248	03/02/2022			Bond Future	10.7344	86.6065	10.6993	86.8665	(0.327)	0.0000	0.0000	0
2021/06/10	R248	03/02/2022	11.48	Put	Bond Future	2,733.1800	2.7332	2,644.2800	2.6443	(3.253)	0	0	0
2021/06/10	R248	03/02/2022	11.49	Call	Bond Future	7,989.1900	7.9892	8,160.8100	8.1608	2.148	0	0	0
2021/06/10	R248	03/02/2022	11.47	Put	Bond Future	2,753.0100	2.7530	2,663.6200	2.6636	(3.247)	0	0	0
2021/06/10	R248	05/05/2022	11.80	Call	Bond Future	8,983.1600	8.9832	9,161.2800	9.1613	1.983	0	0	0
2021/06/10	R248	05/05/2022	11.79	Call	Bond Future	8,938.5000	8.9385	9,116.2000	9.1162	1.988	0	0	0
2021/06/10	R248	05/05/2022	11.79	Put	Bond Future	2,937.6600	2.9377	2,852.4000	2.8524	(2.902)	0	0	0
2021/06/10	R248	05/05/2022			Bond Future	10.8993	83.2158	10.8629	83.4788	(0.334)	0.0000	0.0000	0
2021/06/10	R248	05/05/2022	11.80	Put	Bond Future	2,919.4100	2.9194	2,834.5700	2.8346	(2.906)	0	0	0
2021/06/10	R248	05/05/2022	11.81	Call	Bond Future	9,027.8600	9.0279	9,206.3900	9.2064	1.978	0	0	0
2021/06/10	R248	05/05/2022	11.81	Put	Bond Future	2,901.2800	2.9013	2,816.8500	2.8169	(2.910)	0	0	0

**Total**

**1143364**