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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 15/06/2021 TO 15/06/2021

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
2021/06/15	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	2025 05/08/2021			Bond Future	153.7744	153.7744	153.8495	153.8495	0.049	0.0000	0.0000	5,211
2021/06/15	2025 04/11/2021			Bond Future	155.4886	155.4886	155.5729	155.5729	0.054	0.0000	0.0000	0
2021/06/15	2025 03/02/2022			Bond Future	155.7354	155.7354	155.8443	155.8443	0.070	0.0000	0.0000	0
2021/06/15	2025 05/05/2022			Bond Future	157.6110	157.6110	157.7327	157.7327	0.077	0.0000	0.0000	0
2021/06/15	2029 05/08/2021			Bond Future	115.0745	115.0745	115.1343	115.1343	0.052	0.0000	0.0000	3,031
2021/06/15	2029 04/11/2021			Bond Future	115.1869	115.1869	115.2535	115.2535	0.058	0.0000	0.0000	0
2021/06/15	2029 03/02/2022			Bond Future	116.5350	116.5350	116.6200	116.6200	0.073	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
2021/06/15	2029	05/05/2022			Bond Future	116.7450	116.7450	116.8396	116.8396	0.081	0.0000	0.0000	0
2021/06/15	2030	05/08/2021	10.42	Call	Bond Future	8,913.9300	8.9139	8,319.5900	8.3196	(6.668)	0	0	0
2021/06/15	2030	05/08/2021	10.42	Put	Bond Future	54.3300	0.0543	70.3600	0.0704	29.505	0	0	0
2021/06/15	2030	05/08/2021	10.41	Call	Bond Future	8,865.1000	8.8651	8,271.1800	8.2712	(6.700)	0	0	0
2021/06/15	2030	05/08/2021	10.41	Put	Bond Future	55.9500	0.0559	72.4000	0.0724	29.401	0	0	0
2021/06/15	2030	05/08/2021	9.15	Call	Bond Future	3,107.7000	3.1077	2,686.2700	2.6863	(13.561)	0	0	0
2021/06/15	2030	05/08/2021	9.15	Put	Bond Future	971.5100	0.9715	1,160.4500	1.1605	19.448	0	0	7,500
2021/06/15	2030	05/08/2021	8.50	Put	Bond Future	2,707.6900	2.7077	3,089.2500	3.0893	14.092	0	0	0
2021/06/15	2030	05/08/2021	10.15	Call	Bond Future	7,599.9400	7.5999	7,020.9300	7.0209	(7.619)	0	0	0
2021/06/15	2030	05/08/2021	8.83	Call	Bond Future	2,000.0700	2.0001	1,669.8200	1.6698	(16.512)	0	0	479
2021/06/15	2030	05/08/2021	10.30	Put	Bond Future	76.7500	0.0767	98.5600	0.0986	28.417	0	0	200
2021/06/15	2030	05/08/2021	8.78	Put	Bond Future	1,799.1700	1.7992	2,094.6000	2.0946	16.420	0	0	0
2021/06/15	2030	05/08/2021	8.78	Call	Bond Future	1,850.7900	1.8508	1,535.8500	1.5359	(17.017)	0	0	200
2021/06/15	2030	05/08/2021	7.70	Put	Bond Future	6,544.2800	6.5443	7,105.4900	7.1055	8.576	0	0	0
2021/06/15	2030	05/08/2021	9.45	Call	Bond Future	4,345.7900	4.3458	3,856.7400	3.8567	(11.253)	0	0	600
2021/06/15	2030	05/08/2021	12.10	Call	Bond Future	16,817.6400	16.8176	16,207.3100	16.2073	(3.629)	0	0	0
2021/06/15	2030	05/08/2021	12.10	Put	Bond Future	0.1000	0.0001	0.1400	0.0001	40.000	0	0	600
2021/06/15	2030	05/08/2021			Bond Future	8.7710	95.6927	8.8782	95.0823	1.222	0.0000	0.0000	101,722
2021/06/15	2030	05/08/2021	10.43	Call	Bond Future	8,962.7600	8.9628	8,368.0100	8.3680	(6.636)	0	0	0
2021/06/15	2030	05/08/2021	10.43	Put	Bond Future	52.7500	0.0528	68.3700	0.0684	29.611	0	0	0
2021/06/15	2030	05/08/2021	8.50	Call	Bond Future	1,141.9600	1.1420	913.1500	0.9131	(20.037)	0	0	5,000
2021/06/15	2030	05/08/2021	9.50	Call	Bond Future	4,565.7600	4.5658	4,067.3800	4.0674	(10.916)	0	0	0
2021/06/15	2030	05/08/2021	9.50	Put	Bond Future	511.2800	0.5113	623.2700	0.6233	21.904	0	0	0
2021/06/15	2030	05/08/2021	10.15	Put	Bond Future	115.9000	0.1159	147.2600	0.1473	27.058	0	0	479
2021/06/15	2030	05/08/2021	9.75	Call	Bond Future	5,707.1400	5.7071	5,170.1200	5.1701	(9.410)	0	0	0
2021/06/15	2030	05/08/2021	9.75	Put	Bond Future	313.4900	0.3135	386.8400	0.3868	23.398	0	0	479
2021/06/15	2030	05/08/2021	8.83	Put	Bond Future	1,663.2800	1.6633	1,943.4000	1.9434	16.841	0	0	0
2021/06/15	2030	05/08/2021	10.30	Call	Bond Future	8,328.4600	8.3285	7,739.9000	7.7399	(7.067)	0	0	0
2021/06/15	2030	05/08/2021	7.70	Call	Bond Future	160.4300	0.1604	111.2700	0.1113	(30.643)	0	0	200
2021/06/15	2030	05/08/2021	8.95	Put	Bond Future	1,367.6200	1.3676	1,611.8400	1.6118	17.857	0	0	0
2021/06/15	2030	05/08/2021	8.95	Call	Bond Future	2,384.3600	2.3844	2,018.2100	2.0182	(15.356)	0	0	600
2021/06/15	2030	05/08/2021	9.45	Put	Bond Future	562.2200	0.5622	683.5400	0.6835	21.579	0	0	0
2021/06/15	2030	04/11/2021	11.26	Call	Bond Future	11,891.5600	11.8916	11,305.1000	11.3051	(4.932)	0	0	0
2021/06/15	2030	04/11/2021	9.20	Call	Bond Future	3,501.3500	3.5013	3,139.3100	3.1393	(10.340)	0	0	29
2021/06/15	2030	04/11/2021	8.27	Put	Bond Future	5,056.5700	5.0566	5,488.6700	5.4887	8.545	0	0	0
2021/06/15	2030	04/11/2021	8.27	Call	Bond Future	1,205.9800	1.2060	1,026.2600	1.0263	(14.902)	0	0	300
2021/06/15	2030	04/11/2021	8.77	Put	Bond Future	3,255.3600	3.2554	3,589.5800	3.5896	10.267	0	0	0
2021/06/15	2030	04/11/2021	11.44	Put	Bond Future	93.9900	0.0940	113.1000	0.1131	20.332	0	0	300
2021/06/15	2030	04/11/2021	10.60	Call	Bond Future	8,991.4400	8.9914	8,443.4400	8.4434	(6.095)	0	0	0
2021/06/15	2030	04/11/2021	10.60	Put	Bond Future	384.7300	0.3847	448.5500	0.4485	16.588	0	0	0
2021/06/15	2030	04/11/2021	10.59	Put	Bond Future	390.6300	0.3906	455.2500	0.4552	16.543	0	0	0
2021/06/15	2030	04/11/2021			Bond Future	8.9479	96.7366	9.0589	96.1247	1.240	0.0000	0.0000	0
2021/06/15	2030	04/11/2021	11.26	Put	Bond Future	129.9800	0.1300	155.3400	0.1553	19.511	0	0	29
2021/06/15	2030	04/11/2021	9.90	Put	Bond Future	1,003.1300	1.0031	1,141.6500	1.1417	13.809	0	0	0
2021/06/15	2030	04/11/2021	9.90	Call	Bond Future	6,091.5900	6.0916	5,618.2900	5.6183	(7.770)	0	0	29
2021/06/15	2030	04/11/2021	9.20	Put	Bond Future	2,118.7700	2.1188	2,368.5500	2.3685	11.789	0	0	0
2021/06/15	2030	04/11/2021	8.77	Call	Bond Future	2,263.6100	2.2636	1,986.0100	1.9860	(12.264)	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
2021/06/15	2030	04/11/2021	11.44	Call	Bond Future	12,689.7800	12.6898	12,097.0700	12.0971	(4.671)	0	0	0
2021/06/15	2030	04/11/2021	10.61	Call	Bond Future	9,034.5800	9.0346	8,485.7800	8.4858	(6.074)	0	0	0
2021/06/15	2030	04/11/2021	10.61	Put	Bond Future	378.9100	0.3789	441.9300	0.4419	16.632	0	0	0
2021/06/15	2030	04/11/2021	10.59	Call	Bond Future	8,948.3500	8.9484	8,401.1500	8.4012	(6.115)	0	0	0
2021/06/15	2030	03/02/2022	8.85	Put	Bond Future	4,062.7200	4.0627	4,402.3700	4.4024	8.360	0	0	0
2021/06/15	2030	03/02/2022	8.85	Call	Bond Future	2,522.5500	2.5225	2,258.0900	2.2581	(10.484)	0	0	1,000
2021/06/15	2030	03/02/2022	9.35	Call	Bond Future	3,874.8400	3.8748	3,530.6500	3.5306	(8.883)	0	0	0
2021/06/15	2030	03/02/2022	9.35	Put	Bond Future	2,732.4700	2.7325	2,992.3900	2.9924	9.512	0	0	101
2021/06/15	2030	03/02/2022	8.39	Put	Bond Future	5,652.7500	5.6527	6,066.4200	6.0664	7.318	0	0	0
2021/06/15	2030	03/02/2022	8.39	Call	Bond Future	1,556.5700	1.5566	1,366.1300	1.3661	(12.235)	0	0	101
2021/06/15	2030	03/02/2022	9.45	Call	Bond Future	4,180.1900	4.1802	3,820.8600	3.8209	(8.596)	0	0	0
2021/06/15	2030	03/02/2022	9.45	Put	Bond Future	2,512.9300	2.5129	2,757.7100	2.7577	9.741	0	0	0
2021/06/15	2030	03/02/2022			Bond Future	9.1348	93.8417	9.2482	93.2376	1.241	0.0000	0.0000	0
2021/06/15	2030	03/02/2022	9.60	Put	Bond Future	2,217.1900	2.2172	2,440.1300	2.4401	10.055	0	0	0
2021/06/15	2030	03/02/2022	9.60	Call	Bond Future	4,664.6500	4.6646	4,283.4800	4.2835	(8.171)	0	0	1,000
2021/06/15	2030	03/02/2022	10.85	Call	Bond Future	9,302.2700	9.3023	8,784.3600	8.7844	(5.568)	0	0	0
2021/06/15	2030	03/02/2022	10.85	Put	Bond Future	672.2600	0.6723	758.4600	0.7585	12.822	0	0	1,000
2021/06/15	2030	03/02/2022	9.78	Call	Bond Future	5,279.1800	5.2792	4,873.4100	4.8734	(7.686)	0	0	0
2021/06/15	2030	03/02/2022	9.78	Put	Bond Future	1,906.6200	1.9066	2,104.9600	2.1050	10.403	0	0	101
2021/06/15	2030	03/02/2022	9.44	Call	Bond Future	4,149.3500	4.1494	3,791.5100	3.7915	(8.624)	0	0	0
2021/06/15	2030	03/02/2022	9.44	Put	Bond Future	2,534.4100	2.5344	2,780.6800	2.7807	9.717	0	0	0
2021/06/15	2030	03/02/2022	9.43	Call	Bond Future	4,118.3200	4.1183	3,761.9900	3.7620	(8.652)	0	0	0
2021/06/15	2030	03/02/2022	9.43	Put	Bond Future	2,555.7300	2.5557	2,803.5100	2.8035	9.695	0	0	0
2021/06/15	2030	05/05/2022	8.89	Put	Bond Future	4,802.5100	4.8025	5,159.4700	5.1595	7.433	0	0	0
2021/06/15	2030	05/05/2022	8.47	Call	Bond Future	1,655.5500	1.6556	1,468.1300	1.4681	(11.321)	0	0	1,073
2021/06/15	2030	05/05/2022	8.14	Put	Bond Future	7,620.7100	7.6207	8,078.7700	8.0788	6.011	0	0	0
2021/06/15	2030	05/05/2022	8.14	Call	Bond Future	1,195.2400	1.1952	1,048.8600	1.0489	(12.247)	0	0	1,800
2021/06/15	2030	05/05/2022	9.95	Call	Bond Future	5,422.3200	5.4223	5,030.0200	5.0300	(7.235)	0	0	0
2021/06/15	2030	05/05/2022	10.21	Call	Bond Future	6,309.7300	6.3097	5,888.0200	5.8880	(6.683)	0	0	0
2021/06/15	2030	05/05/2022	10.21	Put	Bond Future	1,904.3900	1.9044	2,087.1200	2.0871	9.595	0	0	0
2021/06/15	2030	05/05/2022			Bond Future	9.3311	94.9512	9.4485	94.3467	1.258	0.0000	0.0000	0
2021/06/15	2030	05/05/2022	8.89	Call	Bond Future	2,486.3500	2.4863	2,238.8700	2.2389	(9.954)	0	0	1,800
2021/06/15	2030	05/05/2022	11.04	Call	Bond Future	9,268.1500	9.2682	8,768.7600	8.7688	(5.388)	0	0	0
2021/06/15	2030	05/05/2022	11.04	Put	Bond Future	945.5300	0.9455	1,050.5800	1.0506	11.110	0	0	1,800
2021/06/15	2030	05/05/2022	9.35	Call	Bond Future	3,622.5200	3.6225	3,308.9500	3.3089	(8.656)	0	0	0
2021/06/15	2030	05/05/2022	9.35	Put	Bond Future	3,524.7200	3.5247	3,815.5900	3.8156	8.252	0	0	1,073
2021/06/15	2030	05/05/2022	8.47	Put	Bond Future	6,245.8000	6.2458	6,662.8200	6.6628	6.677	0	0	0
2021/06/15	2030	05/05/2022	9.95	Put	Bond Future	2,291.8000	2.2918	2,503.9400	2.5039	9.256	0	0	1,073
2021/06/15	2030	05/05/2022	10.20	Call	Bond Future	6,274.6600	6.2747	5,854.0300	5.8540	(6.704)	0	0	0
2021/06/15	2030	05/05/2022	10.20	Put	Bond Future	1,917.9200	1.9179	2,101.7300	2.1017	9.584	0	0	0
2021/06/15	2030	05/05/2022	10.19	Call	Bond Future	6,239.9700	6.2400	5,820.4200	5.8204	(6.724)	0	0	0
2021/06/15	2030	05/05/2022	10.19	Put	Bond Future	1,931.8600	1.9319	2,116.7500	2.1168	9.571	0	0	0
2021/06/15	2032	05/08/2021	11.37	Call	Bond Future	11,071.4900	11.0715	10,415.3200	10.4153	(5.927)	0	0	0
2021/06/15	2032	05/08/2021	11.37	Put	Bond Future	35.8800	0.0359	46.3600	0.0464	29.208	0	0	0
2021/06/15	2032	05/08/2021			Bond Future	9.4504	95.0337	9.5574	94.3671	1.132	0.0000	0.0000	120,492
2021/06/15	2032	05/08/2021	11.36	Call	Bond Future	11,019.8600	11.0199	10,363.9900	10.3640	(5.952)	0	0	0
2021/06/15	2032	05/08/2021	11.36	Put	Bond Future	36.9400	0.0369	47.7200	0.0477	29.182	0	0	0

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2021/06/15	2032	05/08/2021	11.35	Call	Bond Future	10,968.2200		10.9682	10,312.6300	10.3126	(5.977)	0	0	0
2021/06/15	2032	05/08/2021	11.35	Put	Bond Future	38.0400		0.0380	49.1000	0.0491	29.075	0	0	0
2021/06/15	2032	04/11/2021	9.83	Call	Bond Future	3,797.7900		3.7978	3,412.5200	3.4125	(10.145)	0	0	700
2021/06/15	2032	04/11/2021	11.70	Call	Bond Future	11,758.9300		11.7589	11,136.6100	11.1366	(5.292)	0	0	0
2021/06/15	2032	04/11/2021	11.71	Put	Bond Future	276.8900		0.2769	322.8300	0.3228	16.591	0	0	0
2021/06/15	2032	04/11/2021	11.69	Call	Bond Future	11,712.5500		11.7126	11,090.8400	11.0908	(5.308)	0	0	0
2021/06/15	2032	04/11/2021			Bond Future	9.6346		91.9252	9.7451	91.2563	1.147	0.0000	0.0000	21
2021/06/15	2032	04/11/2021	9.33	Put	Bond Future	4,167.5500		4.1675	4,554.8000	4.5548	9.292	0	0	0
2021/06/15	2032	04/11/2021	9.33	Call	Bond Future	2,289.6600		2.2897	2,008.0500	2.0081	(12.299)	0	0	700
2021/06/15	2032	04/11/2021	9.83	Put	Bond Future	2,619.5900		2.6196	2,903.1800	2.9032	10.826	0	0	0
2021/06/15	2032	04/11/2021	12.81	Call	Bond Future	16,882.4200		16.8824	16,222.4700	16.2225	(3.909)	0	0	0
2021/06/15	2032	04/11/2021	12.81	Put	Bond Future	42.8300		0.0428	51.7400	0.0517	20.803	0	0	700
2021/06/15	2032	04/11/2021	11.70	Put	Bond Future	281.1400		0.2811	327.6800	0.3277	16.554	0	0	0
2021/06/15	2032	04/11/2021	11.71	Call	Bond Future	11,805.3300		11.8053	11,182.4100	11.1824	(5.277)	0	0	0
2021/06/15	2032	04/11/2021	11.69	Put	Bond Future	285.4500		0.2855	332.6000	0.3326	16.518	0	0	0
2021/06/15	2032	03/02/2022	11.13	Call	Bond Future	8,583.4800		8.5835	8,061.7000	8.0617	(6.079)	0	0	0
2021/06/15	2032	03/02/2022	11.13	Put	Bond Future	1,302.2700		1.3023	1,442.8700	1.4429	10.797	0	0	210
2021/06/15	2032	03/02/2022	10.53	Call	Bond Future	6,172.1400		6.1721	5,720.6800	5.7207	(7.314)	0	0	0
2021/06/15	2032	03/02/2022	10.53	Put	Bond Future	2,136.3700		2.1364	2,347.2900	2.3473	9.873	0	0	210
2021/06/15	2032	03/02/2022	10.35	Put	Bond Future	2,465.7400		2.4657	2,701.9000	2.7019	9.578	0	0	400
2021/06/15	2032	03/02/2022	9.58	Put	Bond Future	4,492.2700		4.4923	4,853.4400	4.8534	8.040	0	0	0
2021/06/15	2032	03/02/2022	9.58	Call	Bond Future	3,030.2100		3.0302	2,729.0000	2.7290	(9.940)	0	0	400
2021/06/15	2032	03/02/2022	10.66	Call	Bond Future	6,682.8600		6.6829	6,214.5300	6.2145	(7.008)	0	0	0
2021/06/15	2032	03/02/2022	10.66	Put	Bond Future	1,929.5300		1.9295	2,123.5800	2.1236	10.057	0	0	97
2021/06/15	2032	03/02/2022	10.45	Put	Bond Future	2,276.5600		2.2766	2,498.4500	2.4984	9.747	0	0	198
2021/06/15	2032	03/02/2022	9.81	Call	Bond Future	3,692.5500		3.6925	3,351.9700	3.3520	(9.223)	0	0	0
2021/06/15	2032	03/02/2022	9.81	Put	Bond Future	3,781.3900		3.7814	4,103.1900	4.1032	8.510	0	0	198
2021/06/15	2032	03/02/2022	8.91	Put	Bond Future	7,141.8300		7.1418	7,616.7000	7.6167	6.649	0	0	0
2021/06/15	2032	03/02/2022	10.43	Call	Bond Future	5,791.6400		5.7916	5,353.9600	5.3540	(7.557)	0	0	0
2021/06/15	2032	03/02/2022	10.43	Put	Bond Future	2,313.3800		2.3134	2,538.0800	2.5381	9.713	0	0	0
2021/06/15	2032	03/02/2022	10.42	Call	Bond Future	5,754.0900		5.7541	5,317.8200	5.3178	(7.582)	0	0	0
2021/06/15	2032	03/02/2022	10.42	Put	Bond Future	2,331.8500		2.3319	2,557.9600	2.5580	9.697	0	0	0
2021/06/15	2032	03/02/2022			Bond Future	9.8250		92.9796	9.9378	92.3172	1.148	0.0000	0.0000	0
2021/06/15	2032	03/02/2022	9.62	Put	Bond Future	4,361.6600		4.3617	4,715.9100	4.7159	8.122	0	0	0
2021/06/15	2032	03/02/2022	9.62	Call	Bond Future	3,140.4100		3.1404	2,832.2800	2.8323	(9.812)	0	0	210
2021/06/15	2032	03/02/2022	10.95	Call	Bond Future	7,863.7200		7.8637	7,361.6500	7.3616	(6.385)	0	0	0
2021/06/15	2032	03/02/2022	10.95	Put	Bond Future	1,538.5200		1.5385	1,698.8300	1.6988	10.420	0	0	400
2021/06/15	2032	03/02/2022	10.35	Call	Bond Future	5,494.4900		5.4945	5,068.2700	5.0683	(7.757)	0	0	0
2021/06/15	2032	03/02/2022	10.14	Call	Bond Future	4,751.5900		4.7516	4,357.1900	4.3572	(8.300)	0	0	0
2021/06/15	2032	03/02/2022	10.14	Put	Bond Future	2,917.8100		2.9178	3,185.7900	3.1858	9.184	0	0	97
2021/06/15	2032	03/02/2022	9.14	Put	Bond Future	6,122.3400		6.1223	6,559.7300	6.5597	7.144	0	0	0
2021/06/15	2032	03/02/2022	9.14	Call	Bond Future	1,954.6700		1.9547	1,729.6800	1.7297	(11.510)	0	0	97
2021/06/15	2032	03/02/2022	10.45	Call	Bond Future	5,866.7100		5.8667	5,426.2200	5.4262	(7.508)	0	0	0
2021/06/15	2032	03/02/2022	8.91	Call	Bond Future	1,517.5600		1.5176	1,330.0500	1.3300	(12.356)	0	0	198
2021/06/15	2032	03/02/2022	10.44	Call	Bond Future	5,829.0000		5.8290	5,389.9100	5.3899	(7.533)	0	0	0
2021/06/15	2032	03/02/2022	10.44	Put	Bond Future	2,294.7700		2.2948	2,518.0600	2.5181	9.730	0	0	0
2021/06/15	2032	05/05/2022	11.03	Call	Bond Future	7,662.5000		7.6625	7,188.1300	7.1881	(6.191)	0	0	0
2021/06/15	2032	05/05/2022	11.03	Put	Bond Future	2,124.4500		2.1244	2,313.6500	2.3137	8.906	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
2021/06/15	2032	05/05/2022	11.02	Put	Bond Future	2,141.7300	2.1417	2,332.0500	2.3321	8.886	0	0	0
2021/06/15	2032	05/05/2022			Bond Future	10.0207	89.9322	10.1372	89.2686	1.162	0.0000	0.0000	0
2021/06/15	2032	05/05/2022	11.04	Call	Bond Future	7,697.8500	7.6978	7,222.3500	7.2224	(6.177)	0	0	0
2021/06/15	2032	05/05/2022	11.04	Put	Bond Future	2,107.2800	2.1073	2,295.3500	2.2953	8.925	0	0	0
2021/06/15	2032	05/05/2022	11.02	Call	Bond Future	7,627.2100	7.6272	7,153.9600	7.1540	(6.205)	0	0	0
2021/06/15	2033	05/08/2021			Bond Future	108.8206	108.8206	108.9955	108.9955	0.161	0.0000	0.0000	9,059
2021/06/15	2033	04/11/2021			Bond Future	108.7839	108.7839	108.9667	108.9667	0.168	0.0000	0.0000	0
2021/06/15	2033	03/02/2022			Bond Future	110.0570	110.0570	110.2585	110.2585	0.183	0.0000	0.0000	0
2021/06/15	2033	05/05/2022			Bond Future	110.1103	110.1103	110.3223	110.3223	0.193	0.0000	0.0000	0
2021/06/15	2037	05/08/2021	12.27	Call	Bond Future	11,938.6000	11.9386	11,464.3600	11.4644	(3.972)	0	0	0
2021/06/15	2037	05/08/2021	12.27	Put	Bond Future	52.6100	0.0526	60.3200	0.0603	14.655	0	0	0
2021/06/15	2037	05/08/2021	12.28	Call	Bond Future	11,991.7900	11.9918	11,517.3600	11.5174	(3.956)	0	0	0
2021/06/15	2037	05/08/2021	12.26	Put	Bond Future	54.0300	0.0540	61.9300	0.0619	14.622	0	0	0
2021/06/15	2037	05/08/2021			Bond Future	10.3279	86.2765	10.3987	85.7945	0.685	0.0000	0.0000	126,396
2021/06/15	2037	05/08/2021	12.28	Put	Bond Future	51.2200	0.0512	58.7400	0.0587	14.682	0	0	0
2021/06/15	2037	05/08/2021	12.26	Call	Bond Future	11,885.3700	11.8854	11,411.3200	11.4113	(3.989)	0	0	0
2021/06/15	2037	04/11/2021	12.30	Call	Bond Future	11,379.9700	11.3800	10,947.7600	10.9478	(3.798)	0	0	0
2021/06/15	2037	04/11/2021	12.30	Put	Bond Future	588.0200	0.5880	638.3200	0.6383	8.554	0	0	600
2021/06/15	2037	04/11/2021	11.49	Put	Bond Future	1,529.4800	1.5295	1,639.1000	1.6391	7.167	0	0	0
2021/06/15	2037	04/11/2021	11.49	Call	Bond Future	7,717.2700	7.7173	7,344.3800	7.3444	(4.832)	0	0	600
2021/06/15	2037	04/11/2021	12.82	Put	Bond Future	293.8200	0.2938	321.5600	0.3216	9.441	0	0	0
2021/06/15	2037	04/11/2021	12.83	Call	Bond Future	13,874.8500	13.8748	13,419.7300	13.4197	(3.280)	0	0	0
2021/06/15	2037	04/11/2021			Bond Future	10.5076	87.2177	10.5803	86.7352	0.692	0.0000	0.0000	0
2021/06/15	2037	04/11/2021	12.82	Call	Bond Future	13,827.7200	13.8277	13,372.9500	13.3730	(3.289)	0	0	0
2021/06/15	2037	04/11/2021	12.83	Put	Bond Future	289.7600	0.2898	317.1500	0.3171	9.453	0	0	0
2021/06/15	2037	04/11/2021	12.81	Call	Bond Future	13,780.6000	13.7806	13,326.1600	13.3262	(3.298)	0	0	0
2021/06/15	2037	04/11/2021	12.81	Put	Bond Future	297.9400	0.2979	326.0100	0.3260	9.421	0	0	0
2021/06/15	2037	03/02/2022	11.46	Call	Bond Future	7,203.0700	7.2031	6,870.3900	6.8704	(4.619)	0	0	0
2021/06/15	2037	03/02/2022	11.47	Put	Bond Future	2,442.2500	2.4422	2,583.5200	2.5835	5.784	0	0	0
2021/06/15	2037	03/02/2022	11.45	Call	Bond Future	7,161.7500	7.1617	6,829.9400	6.8299	(4.633)	0	0	0
2021/06/15	2037	03/02/2022			Bond Future	10.6960	83.9636	10.7695	83.4888	0.688	0.0000	0.0000	0
2021/06/15	2037	03/02/2022	11.46	Put	Bond Future	2,460.0300	2.4600	2,602.1600	2.6022	5.778	0	0	0
2021/06/15	2037	03/02/2022	11.47	Call	Bond Future	7,244.6800	7.2447	6,911.1400	6.9111	(4.604)	0	0	0
2021/06/15	2037	03/02/2022	11.45	Put	Bond Future	2,478.1700	2.4782	2,621.1700	2.6212	5.770	0	0	0
2021/06/15	2037	05/05/2022	11.84	Put	Bond Future	2,605.4900	2.6055	2,742.2400	2.7422	5.249	0	0	0
2021/06/15	2037	05/05/2022	11.82	Call	Bond Future	8,211.5400	8.2115	7,875.4700	7.8755	(4.093)	0	0	0
2021/06/15	2037	05/05/2022	11.83	Call	Bond Future	8,252.2000	8.2522	7,915.4000	7.9154	(4.081)	0	0	0
2021/06/15	2037	05/05/2022			Bond Future	10.8897	84.9566	10.9652	84.4823	0.693	0.0000	0.0000	0
2021/06/15	2037	05/05/2022	11.84	Call	Bond Future	8,292.6200	8.2926	7,955.1000	7.9551	(4.070)	0	0	0
2021/06/15	2037	05/05/2022	11.82	Put	Bond Future	2,637.9900	2.6380	2,776.1900	2.7762	5.239	0	0	0
2021/06/15	2037	05/05/2022	11.83	Put	Bond Future	2,621.8300	2.6218	2,759.3000	2.7593	5.243	0	0	0
2021/06/15	2038	05/08/2021			Bond Future	122.5522	122.5522	122.6273	122.6273	0.061	0.0000	0.0000	7,713
2021/06/15	2038	04/11/2021			Bond Future	123.9183	123.9183	124.0011	124.0011	0.067	0.0000	0.0000	0
2021/06/15	2038	03/02/2022			Bond Future	123.5990	123.5990	123.7016	123.7016	0.083	0.0000	0.0000	0
2021/06/15	2038	05/05/2022			Bond Future	125.0878	125.0878	125.2008	125.2008	0.090	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
2021/06/15	2040	05/08/2021	12.48	Call	Bond Future	12,965.1500	12.9652	12,491.4700	12.4915	(3.653)	0	0	0
2021/06/15	2040	05/08/2021	12.49	Put	Bond Future	44.8500	0.0449	50.9100	0.0509	13.512	0	0	0
2021/06/15	2040	05/08/2021	12.47	Call	Bond Future	12,909.5800	12.9096	12,436.0600	12.4361	(3.668)	0	0	0
2021/06/15	2040	05/08/2021	11.05	Put	Bond Future	996.9900	0.9970	1,102.0600	1.1021	10.539	0	0	0
2021/06/15	2040	05/08/2021	11.05	Call	Bond Future	5,018.3500	5.0183	4,643.5200	4.6435	(7.469)	0	0	900
2021/06/15	2040	05/08/2021			Bond Future	10.4807	88.2763	10.5464	87.7964	0.628	0.0000	0.0000	86,154
2021/06/15	2040	05/08/2021	12.48	Put	Bond Future	46.0800	0.0461	52.3000	0.0523	13.498	0	0	0
2021/06/15	2040	05/08/2021	12.49	Call	Bond Future	13,020.6800	13.0207	12,546.8400	12.5468	(3.639)	0	0	0
2021/06/15	2040	05/08/2021	12.47	Put	Bond Future	47.3400	0.0473	53.7200	0.0537	13.477	0	0	0
2021/06/15	2040	05/08/2021	11.55	Put	Bond Future	426.5400	0.4265	474.6500	0.4747	11.279	0	0	0
2021/06/15	2040	05/08/2021	11.55	Call	Bond Future	7,743.9200	7.7439	7,312.1300	7.3121	(5.576)	0	0	900
2021/06/15	2040	05/08/2021	14.80	Call	Bond Future	24,400.9000	24.4009	23,921.0000	23.9210	(1.967)	0	0	0
2021/06/15	2040	05/08/2021	14.80	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	900
2021/06/15	2040	04/11/2021	12.90	Call	Bond Future	14,285.9400	14.2859	13,835.3900	13.8354	(3.154)	0	0	0
2021/06/15	2040	04/11/2021	12.90	Put	Bond Future	346.6100	0.3466	376.3200	0.3763	8.572	0	0	0
2021/06/15	2040	04/11/2021	12.89	Call	Bond Future	14,236.7700	14.2368	13,786.5700	13.7866	(3.162)	0	0	0
2021/06/15	2040	04/11/2021	12.89	Put	Bond Future	351.3500	0.3513	381.4100	0.3814	8.556	0	0	0
2021/06/15	2040	04/11/2021			Bond Future	10.6566	89.2393	10.7241	88.7591	0.634	0.0000	0.0000	0
2021/06/15	2040	04/11/2021	12.91	Call	Bond Future	14,335.1000	14.3351	13,884.2100	13.8842	(3.145)	0	0	0
2021/06/15	2040	04/11/2021	12.91	Put	Bond Future	341.9300	0.3419	371.3000	0.3713	8.589	0	0	0
2021/06/15	2040	03/02/2022	11.58	Put	Bond Future	2,695.1500	2.6951	2,837.5200	2.8375	5.282	0	0	0
2021/06/15	2040	03/02/2022	11.59	Call	Bond Future	7,639.3400	7.6393	7,308.6700	7.3087	(4.329)	0	0	0
2021/06/15	2040	03/02/2022	11.57	Put	Bond Future	2,714.2900	2.7143	2,857.5200	2.8575	5.277	0	0	0
2021/06/15	2040	03/02/2022			Bond Future	10.8409	85.7581	10.9091	85.2859	0.630	0.0000	0.0000	0
2021/06/15	2040	03/02/2022	11.58	Call	Bond Future	7,595.1300	7.5951	7,265.3100	7.2653	(4.343)	0	0	0
2021/06/15	2040	03/02/2022	11.59	Put	Bond Future	2,676.1500	2.6762	2,817.6700	2.8177	5.288	0	0	0
2021/06/15	2040	03/02/2022	11.57	Call	Bond Future	7,550.9800	7.5510	7,222.0200	7.2220	(4.357)	0	0	0
2021/06/15	2040	05/05/2022	10.57	Put	Bond Future	6,865.2500	6.8652	7,130.1100	7.1301	3.858	0	0	0
2021/06/15	2040	05/05/2022	10.57	Call	Bond Future	3,665.8200	3.6658	3,459.1900	3.4592	(5.637)	0	0	1,200
2021/06/15	2040	05/05/2022	13.04	Call	Bond Future	13,221.0200	13.2210	12,819.0100	12.8190	(3.041)	0	0	0
2021/06/15	2040	05/05/2022	13.04	Put	Bond Future	1,193.6800	1.1937	1,263.1600	1.2632	5.821	0	0	1,200
2021/06/15	2040	05/05/2022	11.91	Put	Bond Future	2,928.7500	2.9288	3,068.8600	3.0689	4.784	0	0	0
2021/06/15	2040	05/05/2022	11.92	Call	Bond Future	8,605.1100	8.6051	8,273.0000	8.2730	(3.859)	0	0	0
2021/06/15	2040	05/05/2022	11.92	Put	Bond Future	2,911.0500	2.9111	3,050.4300	3.0504	4.788	0	0	0
2021/06/15	2040	05/05/2022			Bond Future	11.0298	86.7724	11.0998	86.3009	0.635	0.0000	0.0000	0
2021/06/15	2040	05/05/2022	9.82	Put	Bond Future	10,699.7800	10.6998	11,041.9200	11.0419	3.198	0	0	0
2021/06/15	2040	05/05/2022	9.82	Call	Bond Future	1,861.4300	1.8614	1,732.0800	1.7321	(6.949)	0	0	1,200
2021/06/15	2040	05/05/2022	11.91	Call	Bond Future	8,562.2800	8.5623	8,230.9000	8.2309	(3.870)	0	0	0
2021/06/15	2040	05/05/2022	11.90	Call	Bond Future	8,519.7700	8.5198	8,189.1200	8.1891	(3.881)	0	0	0
2021/06/15	2040	05/05/2022	11.90	Put	Bond Future	2,946.8500	2.9469	3,087.6900	3.0877	4.779	0	0	0
2021/06/15	2044	05/08/2021	12.60	Put	Bond Future	40.6300	0.0406	45.5200	0.0455	12.035	0	0	0
2021/06/15	2044	05/08/2021	12.61	Call	Bond Future	13,428.4600	13.4285	12,980.9900	12.9810	(3.332)	0	0	0
2021/06/15	2044	05/08/2021	12.61	Put	Bond Future	39.5500	0.0396	44.3100	0.0443	12.035	0	0	0
2021/06/15	2044	05/08/2021			Bond Future	10.5357	84.9937	10.5966	84.5415	0.578	0.0000	0.0000	59,910
2021/06/15	2044	05/08/2021	12.60	Call	Bond Future	13,373.8500	13.3738	12,926.5100	12.9265	(3.345)	0	0	0
2021/06/15	2044	05/08/2021	12.59	Call	Bond Future	13,319.1900	13.3192	12,871.9700	12.8720	(3.358)	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
2021/06/15	2044	05/08/2021	12.59	Put	Bond Future	41.7400	0.0417	46.7500	0.0467	12.003	0	0	0
2021/06/15	2044	04/11/2021	12.91	Call	Bond Future	14,155.8000	14.1558	13,732.5000	13.7325	(2.990)	0	0	0
2021/06/15	2044	04/11/2021	12.91	Put	Bond Future	377.3700	0.3774	406.5800	0.4066	7.740	0	0	0
2021/06/15	2044	04/11/2021			Bond Future	10.7034	85.9210	10.7660	85.4685	0.584	0.0000	0.0000	0
2021/06/15	2044	04/11/2021	12.90	Call	Bond Future	14,107.3300	14.1073	13,684.3700	13.6844	(2.998)	0	0	0
2021/06/15	2044	04/11/2021	12.90	Put	Bond Future	382.3800	0.3824	411.9300	0.4119	7.728	0	0	0
2021/06/15	2044	04/11/2021	12.89	Call	Bond Future	14,058.8600	14.0589	13,636.2400	13.6362	(3.006)	0	0	0
2021/06/15	2044	04/11/2021	12.89	Put	Bond Future	387.4600	0.3875	417.3500	0.4173	7.714	0	0	0
2021/06/15	2044	03/02/2022	11.60	Call	Bond Future	7,625.6300	7.6256	7,315.1600	7.3152	(4.071)	0	0	0
2021/06/15	2044	03/02/2022	11.60	Put	Bond Future	2,779.1700	2.7792	2,913.3400	2.9133	4.828	0	0	0
2021/06/15	2044	03/02/2022	11.59	Call	Bond Future	7,581.3500	7.5813	7,271.6900	7.2717	(4.084)	0	0	0
2021/06/15	2044	03/02/2022	11.59	Put	Bond Future	2,798.7900	2.7988	2,933.7700	2.9338	4.823	0	0	0
2021/06/15	2044	03/02/2022			Bond Future	10.8789	82.5268	10.9421	82.0822	0.581	0.0000	0.0000	0
2021/06/15	2044	03/02/2022	11.61	Call	Bond Future	7,669.9600	7.6700	7,358.6800	7.3587	(4.058)	0	0	0
2021/06/15	2044	03/02/2022	11.61	Put	Bond Future	2,759.6900	2.7597	2,893.0500	2.8931	4.832	0	0	0
2021/06/15	2044	05/05/2022	11.92	Call	Bond Future	8,598.3900	8.5984	8,286.4300	8.2864	(3.628)	0	0	0
2021/06/15	2044	05/05/2022	11.92	Put	Bond Future	3,012.3500	3.0124	3,144.3200	3.1443	4.381	0	0	0
2021/06/15	2044	05/05/2022	11.91	Call	Bond Future	8,555.7600	8.5558	8,244.4900	8.2445	(3.638)	0	0	0
2021/06/15	2044	05/05/2022	11.91	Put	Bond Future	3,030.8000	3.0308	3,163.4600	3.1635	4.377	0	0	0
2021/06/15	2044	05/05/2022			Bond Future	11.0584	83.5029	11.1232	83.0590	0.586	0.0000	0.0000	0
2021/06/15	2044	05/05/2022	11.93	Call	Bond Future	8,641.3200	8.6413	8,328.6800	8.3287	(3.618)	0	0	0
2021/06/15	2044	05/05/2022	11.93	Put	Bond Future	2,994.2900	2.9943	3,125.5800	3.1256	4.385	0	0	0
2021/06/15	2046	05/08/2021			Bond Future	113.3944	113.3944	113.3654	113.3654	(0.026)	0.0000	0.0000	18,098
2021/06/15	2046	04/11/2021			Bond Future	112.8194	112.8194	112.7962	112.7962	(0.021)	0.0000	0.0000	0
2021/06/15	2046	03/02/2022			Bond Future	114.1401	114.1401	114.1338	114.1338	(0.006)	0.0000	0.0000	0
2021/06/15	2046	05/05/2022			Bond Future	113.6396	113.6396	113.6417	113.6417	0.002	0.0000	0.0000	0
2021/06/15	2050	05/08/2021			Bond Future	116.0811	116.0811	116.1561	116.1561	0.065	0.0000	0.0000	11,059
2021/06/15	2050	04/11/2021			Bond Future	117.3750	117.3750	117.4570	117.4570	0.070	0.0000	0.0000	0
2021/06/15	2050	03/02/2022			Bond Future	116.7831	116.7831	116.8839	116.8839	0.086	0.0000	0.0000	0
2021/06/15	2050	05/05/2022			Bond Future	118.1896	118.1896	118.3004	118.3004	0.094	0.0000	0.0000	0
2021/06/15	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	AL37	05/08/2021			Index Future	801.7970	801.7970	799.2290	799.2290	(0.320)	0.0000	0.0000	0
2021/06/15	AL37	04/11/2021			Index Future	810.6290	810.6290	808.0810	808.0810	(0.314)	0.0000	0.0000	0
2021/06/15	AL37	03/02/2022			Index Future	819.9180	819.9180	817.4680	817.4680	(0.299)	0.0000	0.0000	0
2021/06/15	AL37	05/05/2022			Index Future	829.5960	829.5960	827.1790	827.1790	(0.291)	0.0000	0.0000	0
2021/06/15	AL7T	05/08/2021			Index Future	919.5470	919.5470	913.3400	913.3400	(0.675)	0.0000	0.0000	0
2021/06/15	AL7T	04/11/2021			Index Future	929.6760	929.6760	923.4560	923.4560	(0.669)	0.0000	0.0000	0
2021/06/15	AL7T	03/02/2022			Index Future	940.3300	940.3300	934.1830	934.1830	(0.654)	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
2021/06/15	AL7T	05/05/2022			Index Future	951.4280	951.4280	945.2810	945.2810	(0.646)	0.0000	0.0000	0
2021/06/15	ALBI	05/08/2021			Index Future	807.8320	807.8320	803.6900	803.6900	(0.513)	0.0000	0.0000	114
2021/06/15	ALBI	04/11/2021			Index Future	816.7300	816.7300	812.5910	812.5910	(0.507)	0.0000	0.0000	0
2021/06/15	ALBI	03/02/2022			Index Future	826.0900	826.0900	822.0300	822.0300	(0.491)	0.0000	0.0000	0
2021/06/15	ALBI	05/05/2022			Index Future	835.8400	835.8400	831.7960	831.7960	(0.484)	0.0000	0.0000	0
2021/06/15	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/06/15	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	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
2021/06/15	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/15	ES33	05/08/2021			Bond Future	10.9851	79.9986	11.0600	79.5876	0.682	0.0000	0.0000	350
2021/06/15	ES33	04/11/2021			Bond Future	11.2130	77.0962	11.2901	76.6850	0.688	0.0000	0.0000	0
2021/06/15	ES33	03/02/2022			Bond Future	11.4529	77.9805	11.5311	77.5764	0.683	0.0000	0.0000	0
2021/06/15	ES33	05/05/2022			Bond Future	11.6950	75.1252	11.7754	74.7218	0.688	0.0000	0.0000	0
2021/06/15	ES42	05/08/2021			Bond Future	11.5222	78.8291	11.5923	78.3907	0.609	0.0000	0.0000	4,779
2021/06/15	ES42	04/11/2021			Bond Future	11.7378	75.4310	11.8103	74.9920	0.617	0.0000	0.0000	0
2021/06/15	ES42	03/02/2022			Bond Future	11.9574	76.2966	12.0310	75.8643	0.615	0.0000	0.0000	0
2021/06/15	ES42	05/05/2022			Bond Future	12.1867	72.9402	12.2626	72.5083	0.623	0.0000	0.0000	0
2021/06/15	GOVI	05/08/2021	719.14	Call	GOVI	785,660.0000	78.5660	744,810.0000	74.4810	(5.199)	0	0	0
2021/06/15	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/15	GOVI	05/08/2021	719.13	Call	GOVI	785,760.0000	78.5760	744,910.0000	74.4910	(5.199)	0	0	0
2021/06/15	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/15	GOVI	05/08/2021			GOVI	797.7060	797.7060	793.6210	793.6210	(0.512)	0.0000	0.0000	976
2021/06/15	GOVI	05/08/2021	719.15	Call	GOVI	785,560.0000	78.5560	744,710.0000	74.4710	(5.200)	0	0	0
2021/06/15	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/15	GOVI	04/11/2021	728.41	Call	GOVI	780,830.0000	78.0830	740,010.0000	74.0010	(5.228)	0	0	0
2021/06/15	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/15	GOVI	04/11/2021	728.40	Call	GOVI	780,930.0000	78.0930	740,110.0000	74.0110	(5.227)	0	0	0
2021/06/15	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/15	GOVI	04/11/2021			GOVI	806.4930	806.4930	802.4110	802.4110	(0.506)	0.0000	0.0000	0
2021/06/15	GOVI	04/11/2021	728.42	Call	GOVI	780,730.0000	78.0730	739,910.0000	73.9910	(5.228)	0	0	0
2021/06/15	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/15	GOVI	03/02/2022	792.76	Call	GOVI	229,750.0000	22.9750	189,710.0000	18.9710	(17.428)	0	0	0
2021/06/15	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/15	GOVI	03/02/2022			GOVI	815.7350	815.7350	811.7310	811.7310	(0.491)	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
2021/06/15	GOVI	03/02/2022	792.75	Call	GOVI	229,850.0000	22.9850	189,810.0000	18.9810	(17.420)	0	0	0
2021/06/15	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/15	GOVI	03/02/2022	792.74	Call	GOVI	229,950.0000	22.9950	189,910.0000	18.9910	(17.412)	0	0	0
2021/06/15	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/15	GOVI	05/05/2022	788.25	Call	GOVI	371,130.0000	37.1130	331,250.0000	33.1250	(10.746)	0	0	0
2021/06/15	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/15	GOVI	05/05/2022			GOVI	825.3630	825.3630	821.3750	821.3750	(0.483)	0.0000	0.0000	0
2021/06/15	GOVI	05/05/2022	788.24	Call	GOVI	371,230.0000	37.1230	331,350.0000	33.1350	(10.743)	0	0	0
2021/06/15	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/15	GOVI	05/05/2022	788.23	Call	GOVI	371,330.0000	37.1330	331,450.0000	33.1450	(10.740)	0	0	0
2021/06/15	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/15	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/06/15	IGOV	05/08/2021			Index Future	297.1700	297.1700	297.1800	297.1800	0.003	0.0000	0.0000	576
2021/06/15	IGOV	04/11/2021			Index Future	300.5160	300.5160	300.5450	300.5450	0.010	0.0000	0.0000	16
2021/06/15	IGOV	03/02/2022			Index Future	304.0320	304.0320	304.1080	304.1080	0.025	0.0000	0.0000	0
2021/06/15	IGOV	05/05/2022			Index Future	307.6920	307.6920	307.7930	307.7930	0.033	0.0000	0.0000	0
2021/06/15	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/06/15	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/06/15	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/06/15	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/06/15	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/06/15	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/06/15	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/06/15	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/06/15	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/06/15	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/06/15	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/06/15	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/06/15	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/06/15	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/06/15	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/06/15	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/06/15	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/06/15	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/06/15	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/06/15	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/06/15	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/06/15	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/06/15	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/06/15	JBAF	15/06/2021			Jibar Tradeable Future	3.6850	96.3150	3.6830	96.3170	(0.054)	0.0000	0.0000	0
2021/06/15	JBAF	21/07/2021			Jibar Tradeable Future	3.7050	96.2950	3.7250	96.2750	0.540	0.0000	0.0000	0
2021/06/15	JBAF	18/08/2021			Jibar Tradeable Future	3.7600	96.2400	3.7600	96.2400	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
2021/06/15	JBAF	15/09/2021			Jibar Tradeable Future	3.7850	96.2150	3.8050	96.1950	0.528	0.0000	0.0000	30,000
2021/06/15	JBAF	20/10/2021			Jibar Tradeable Future	3.8700	96.1300	3.8900	96.1100	0.517	0.0000	0.0000	0
2021/06/15	JBAF	17/11/2021			Jibar Tradeable Future	3.9000	96.1000	3.9200	96.0800	0.513	0.0000	0.0000	0
2021/06/15	JBAF	15/12/2021			Jibar Tradeable Future	4.0200	95.9800	4.0500	95.9500	0.746	0.0000	0.0000	0
2021/06/15	JBAF	16/03/2022			Jibar Tradeable Future	4.2450	95.7550	4.2850	95.7150	0.942	0.0000	0.0000	0
2021/06/15	JBAF	15/06/2022			Jibar Tradeable Future	4.5200	95.4800	4.5900	95.4100	1.549	0.0000	0.0000	471
2021/06/15	JBAF	21/09/2022			Jibar Tradeable Future	4.7000	95.3000	4.7700	95.2300	1.489	0.0000	0.0000	0
2021/06/15	JBAF	21/12/2022			Jibar Tradeable Future	4.9750	95.0250	5.0250	94.9750	1.005	0.0000	0.0000	0
2021/06/15	JBAF	15/03/2023			Jibar Tradeable Future	5.1350	94.8650	5.1950	94.8050	1.168	0.0000	0.0000	0
2021/06/15	JBAF	21/06/2023			Jibar Tradeable Future	5.3840	5.3840	5.3840	94.6160	0.000	0.0000	0.0000	0
2021/06/15	R023	05/08/2021	5.30	Call	Bond Future	361.6400	0.3616	355.9900	0.3560	(1.562)	0	0	0
2021/06/15	R023	05/08/2021	5.30	Put	Bond Future	105.2000	0.1052	105.1600	0.1052	(0.038)	0	0	0
2021/06/15	R023	05/08/2021	5.29	Call	Bond Future	350.3200	0.3503	344.7100	0.3447	(1.601)	0	0	0
2021/06/15	R023	05/08/2021	5.29	Put	Bond Future	108.9900	0.1090	108.9900	0.1090	0.000	0	0	0
2021/06/15	R023	05/08/2021			Bond Future	5.1305	107.3151	5.1342	107.3095	0.072	0.0000	0.0000	15,414
2021/06/15	R023	05/08/2021	5.31	Call	Bond Future	373.0800	0.3731	367.3900	0.3674	(1.525)	0	0	0
2021/06/15	R023	05/08/2021	5.31	Put	Bond Future	101.5400	0.1015	101.4600	0.1015	(0.079)	0	0	0
2021/06/15	R023	04/11/2021	4.91	Call	Bond Future	126.4700	0.1265	125.6100	0.1256	(0.680)	0	0	0
2021/06/15	R023	04/11/2021	4.91	Put	Bond Future	588.3900	0.5884	587.4400	0.5874	(0.161)	0	0	0
2021/06/15	R023	04/11/2021	4.90	Call	Bond Future	122.6000	0.1226	121.7500	0.1218	(0.693)	0	0	0
2021/06/15	R023	04/11/2021	4.90	Put	Bond Future	597.3600	0.5974	596.4200	0.5964	(0.157)	0	0	0
2021/06/15	R023	04/11/2021			Bond Future	5.2708	104.5778	5.2708	104.5779	(0.001)	0.0000	0.0000	0
2021/06/15	R023	04/11/2021	4.92	Call	Bond Future	130.6300	0.1306	129.7700	0.1298	(0.658)	0	0	0
2021/06/15	R023	04/11/2021	4.92	Put	Bond Future	579.7100	0.5797	578.7600	0.5788	(0.164)	0	0	0
2021/06/15	R023	03/02/2022	5.08	Call	Bond Future	197.7000	0.1977	202.5100	0.2025	2.433	0	0	0
2021/06/15	R023	03/02/2022	5.08	Put	Bond Future	572.6700	0.5727	561.3600	0.5614	(1.975)	0	0	0
2021/06/15	R023	03/02/2022			Bond Future	5.4428	105.7770	5.4272	105.7931	(0.287)	0.0000	0.0000	0
2021/06/15	R023	03/02/2022	5.07	Call	Bond Future	193.6400	0.1936	198.3700	0.1984	2.443	0	0	0
2021/06/15	R023	03/02/2022	5.07	Put	Bond Future	578.9800	0.5790	567.5900	0.5676	(1.967)	0	0	0
2021/06/15	R023	03/02/2022	5.06	Call	Bond Future	189.6300	0.1896	194.2900	0.1943	2.457	0	0	0
2021/06/15	R023	03/02/2022	5.06	Put	Bond Future	585.3300	0.5853	573.8700	0.5739	(1.958)	0	0	0
2021/06/15	R023	05/05/2022	6.31	Call	Bond Future	713.6400	0.7136	729.8800	0.7299	2.276	0	0	0
2021/06/15	R023	05/05/2022	6.31	Put	Bond Future	194.1000	0.1941	186.4700	0.1865	(3.931)	0	0	0
2021/06/15	R023	05/05/2022			Bond Future	5.6503	103.1165	5.6201	103.1404	(0.534)	0.0000	0.0000	0
2021/06/15	R023	05/05/2022	6.30	Call	Bond Future	707.8500	0.7078	724.0400	0.7240	2.287	0	0	0
2021/06/15	R023	05/05/2022	6.30	Put	Bond Future	196.1500	0.1961	188.4700	0.1885	(3.915)	0	0	0
2021/06/15	R023	05/05/2022	6.29	Call	Bond Future	702.0800	0.7021	718.2000	0.7182	2.296	0	0	0
2021/06/15	R023	05/05/2022	6.29	Put	Bond Future	198.2300	0.1982	190.4800	0.1905	(3.910)	0	0	0
2021/06/15	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/15	R035	05/08/2021	5.31	Put	Bond Future	42,964.6400	42.9646	43,482.5000	43.4825	1.205	0	0	0
2021/06/15	R035	05/08/2021	11.37	Call	Bond Future	8,461.5800	8.4616	7,978.7800	7.9788	(5.706)	0	0	0
2021/06/15	R035	05/08/2021	11.37	Put	Bond Future	236.6300	0.2366	271.6900	0.2717	14.816	0	0	100
2021/06/15	R035	05/08/2021			Bond Future	10.0824	95.1260	10.1585	94.6082	0.754	0.0000	0.0000	82,743
2021/06/15	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/15	R035	05/08/2021	5.30	Put	Bond Future	43,081.2200	43.0812	43,599.0800	43.5991	1.202	0	0	0
2021/06/15	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/06/15	R035	05/08/2021	5.29	Put	Bond Future	43,197.9300	43.1979	43,715.7900	43.7158	1.199	0	0	0
2021/06/15	R035	05/08/2021	10.77	Call	Bond Future	5,306.1300	5.3061	4,887.7500	4.8877	(7.885)	0	0	0
2021/06/15	R035	05/08/2021	10.77	Put	Bond Future	773.8400	0.7738	873.3200	0.8733	12.855	0	0	100
2021/06/15	R035	05/08/2021	10.02	Put	Bond Future	2,501.5800	2.5016	2,757.4700	2.7575	10.229	0	0	0
2021/06/15	R035	05/08/2021	10.02	Call	Bond Future	2,073.4900	2.0735	1,811.5200	1.8115	(12.634)	0	0	100
2021/06/15	R035	04/11/2021	11.20	Put	Bond Future	1,533.7900	1.5338	1,656.3400	1.6563	7.990	0	0	350
2021/06/15	R035	04/11/2021	10.60	Call	Bond Future	4,826.4300	4.8264	4,501.8700	4.5019	(6.725)	0	0	0
2021/06/15	R035	04/11/2021	10.60	Put	Bond Future	2,670.3200	2.6703	2,864.2400	2.8642	7.262	0	0	350
2021/06/15	R035	04/11/2021	10.11	Put	Bond Future	4,161.9200	4.1619	4,429.2300	4.4292	6.423	0	0	0
2021/06/15	R035	04/11/2021	10.11	Call	Bond Future	3,087.8400	3.0878	2,836.6700	2.8367	(8.134)	0	0	350
2021/06/15	R035	04/11/2021	10.12	Put	Bond Future	4,125.7600	4.1258	4,391.5000	4.3915	6.441	0	0	0
2021/06/15	R035	04/11/2021	10.12	Call	Bond Future	3,119.2900	3.1193	2,866.5500	2.8665	(8.102)	0	0	400
2021/06/15	R035	04/11/2021	10.62	Put	Bond Future	2,621.4200	2.6214	2,812.5700	2.8126	7.292	0	0	0
2021/06/15	R035	04/11/2021	10.62	Call	Bond Future	4,905.8600	4.9059	4,578.5300	4.5785	(6.672)	0	0	400
2021/06/15	R035	04/11/2021	11.75	Put	Bond Future	809.0900	0.8091	882.3100	0.8823	9.050	0	0	782
2021/06/15	R035	04/11/2021	11.08	Call	Bond Future	6,875.2200	6.8752	6,491.5700	6.4916	(5.580)	0	0	0
2021/06/15	R035	04/11/2021	11.08	Put	Bond Future	1,712.4300	1.7124	1,847.2600	1.8473	7.874	0	0	782
2021/06/15	R035	04/11/2021	10.23	Put	Bond Future	3,745.3600	3.7454	3,993.8900	3.9939	6.636	0	0	0
2021/06/15	R035	04/11/2021	12.53	Call	Bond Future	13,667.4800	13.6675	13,179.0200	13.1790	(3.574)	0	0	0
2021/06/15	R035	04/11/2021	12.53	Put	Bond Future	282.1100	0.2821	312.1300	0.3121	10.641	0	0	0
2021/06/15	R035	04/11/2021			Bond Future	10.2701	91.6887	10.3484	91.1702	0.762	0.0000	0.0000	0
2021/06/15	R035	04/11/2021	11.20	Call	Bond Future	7,424.9300	7.4249	7,029.0000	7.0290	(5.332)	0	0	0
2021/06/15	R035	04/11/2021	13.82	Call	Bond Future	19,779.4800	19.7795	19,265.6500	19.2657	(2.598)	0	0	0
2021/06/15	R035	04/11/2021	13.82	Put	Bond Future	35.2900	0.0353	39.9400	0.0399	13.177	0	0	400
2021/06/15	R035	04/11/2021	11.75	Call	Bond Future	9,924.5700	9.9246	9,479.3100	9.4793	(4.486)	0	0	0
2021/06/15	R035	04/11/2021	10.23	Call	Bond Future	3,477.9000	3.4779	3,207.9500	3.2080	(7.762)	0	0	782
2021/06/15	R035	04/11/2021	12.52	Call	Bond Future	13,618.9900	13.6190	13,130.9100	13.1309	(3.584)	0	0	0
2021/06/15	R035	04/11/2021	12.52	Put	Bond Future	286.2300	0.2862	316.6300	0.3166	10.621	0	0	0
2021/06/15	R035	04/11/2021	12.51	Call	Bond Future	13,570.4900	13.5705	13,082.8000	13.0828	(3.594)	0	0	0
2021/06/15	R035	04/11/2021	12.51	Put	Bond Future	290.4000	0.2904	321.1900	0.3212	10.603	0	0	0
2021/06/15	R035	03/02/2022	11.05	Put	Bond Future	2,730.7800	2.7308	2,902.7200	2.9027	6.296	0	0	1,600
2021/06/15	R035	03/02/2022	10.35	Put	Bond Future	4,614.4200	4.6144	4,868.6500	4.8687	5.509	0	0	0
2021/06/15	R035	03/02/2022	10.35	Call	Bond Future	3,852.8900	3.8529	3,596.7700	3.5968	(6.647)	0	0	1,600
2021/06/15	R035	03/02/2022	11.28	Call	Bond Future	7,341.8200	7.3418	6,980.8100	6.9808	(4.917)	0	0	0
2021/06/15	R035	03/02/2022	11.28	Put	Bond Future	2,304.8400	2.3048	2,454.1800	2.4542	6.479	0	0	200
2021/06/15	R035	03/02/2022	10.26	Put	Bond Future	4,924.4600	4.9245	5,190.2700	5.1903	5.398	0	0	0
2021/06/15	R035	03/02/2022	10.26	Call	Bond Future	3,571.4800	3.5715	3,326.9400	3.3269	(6.847)	0	0	200
2021/06/15	R035	03/02/2022	11.73	Call	Bond Future	9,237.6700	9.2377	8,837.9200	8.8379	(4.327)	0	0	0
2021/06/15	R035	03/02/2022	11.73	Put	Bond Future	1,588.3500	1.5884	1,698.9500	1.6990	6.963	0	0	280
2021/06/15	R035	03/02/2022	11.03	Call	Bond Future	6,304.1000	6.3041	5,967.7800	5.9678	(5.335)	0	0	0
2021/06/15	R035	03/02/2022	11.39	Call	Bond Future	7,814.2400	7.8142	7,443.3400	7.4433	(4.746)	0	0	0
2021/06/15	R035	03/02/2022	11.39	Put	Bond Future	2,127.5200	2.1275	2,266.9700	2.2670	6.555	0	0	683
2021/06/15	R035	03/02/2022	10.65	Call	Bond Future	4,861.9900	4.8620	4,568.6100	4.5686	(6.034)	0	0	0
2021/06/15	R035	03/02/2022	11.23	Call	Bond Future	7,129.9500	7.1300	6,773.6400	6.7736	(4.997)	0	0	0
2021/06/15	R035	03/02/2022	11.23	Put	Bond Future	2,390.7400	2.3907	2,544.7800	2.5448	6.443	0	0	0
2021/06/15	R035	03/02/2022	11.22	Call	Bond Future	7,088.0300	7.0880	6,732.6800	6.7327	(5.013)	0	0	0
2021/06/15	R035	03/02/2022	11.22	Put	Bond Future	2,408.5600	2.4086	2,563.5600	2.5636	6.435	0	0	0
2021/06/15	R035	03/02/2022			Bond Future	10.4671	92.7402	10.5464	92.2299	0.758	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
2021/06/15	R035	03/02/2022	11.05	Call	Bond Future	6,385.2200	6.3852	6,046.8100	6.0468	(5.300)	0	0	0
2021/06/15	R035	03/02/2022	11.88	Call	Bond Future	9,870.3100	9.8703	9,458.8600	9.4589	(4.169)	0	0	0
2021/06/15	R035	03/02/2022	11.88	Put	Bond Future	1,376.5900	1.3766	1,475.4900	1.4755	7.184	0	0	1,800
2021/06/15	R035	03/02/2022	11.03	Put	Bond Future	2,771.4400	2.7714	2,945.4700	2.9455	6.279	0	0	280
2021/06/15	R035	03/02/2022	10.10	Put	Bond Future	5,514.9400	5.5149	5,801.6500	5.8016	5.199	0	0	0
2021/06/15	R035	03/02/2022	10.10	Call	Bond Future	3,096.6700	3.0967	2,873.0300	2.8730	(7.222)	0	0	280
2021/06/15	R035	03/02/2022	10.65	Put	Bond Future	3,691.6100	3.6916	3,908.5800	3.9086	5.877	0	0	683
2021/06/15	R035	03/02/2022	9.70	Put	Bond Future	7,223.0300	7.2230	7,562.4800	7.5625	4.700	0	0	0
2021/06/15	R035	03/02/2022	9.70	Call	Bond Future	2,061.9900	2.0620	1,891.0900	1.8911	(8.288)	0	0	683
2021/06/15	R035	03/02/2022	11.24	Call	Bond Future	7,171.9300	7.1719	6,814.6700	6.8147	(4.981)	0	0	0
2021/06/15	R035	03/02/2022	11.24	Put	Bond Future	2,373.0500	2.3731	2,526.1400	2.5261	6.451	0	0	0
2021/06/15	R035	05/05/2022	11.64	Call	Bond Future	8,327.8200	8.3278	7,962.9500	7.9629	(4.381)	0	0	0
2021/06/15	R035	05/05/2022	11.64	Put	Bond Future	2,475.4800	2.4755	2,620.5400	2.6205	5.860	0	0	0
2021/06/15	R035	05/05/2022	11.63	Call	Bond Future	8,286.5700	8.2866	7,922.4900	7.9225	(4.394)	0	0	0
2021/06/15	R035	05/05/2022	11.63	Put	Bond Future	2,491.1600	2.4912	2,637.0100	2.6370	5.855	0	0	0
2021/06/15	R035	05/05/2022			Bond Future	10.6616	89.3584	10.7431	88.8485	0.764	0.0000	0.0000	0
2021/06/15	R035	05/05/2022	11.65	Call	Bond Future	8,369.1100	8.3691	8,003.4600	8.0035	(4.369)	0	0	0
2021/06/15	R035	05/05/2022	11.65	Put	Bond Future	2,459.9000	2.4599	2,604.1800	2.6042	5.865	0	0	0
2021/06/15	R186	05/08/2021	8.62	Call	Bond Future	6,467.8400	6.4678	6,105.7200	6.1057	(5.599)	0	0	0
2021/06/15	R186	05/08/2021	8.62	Put	Bond Future	35.2700	0.0353	43.9700	0.0440	24.667	0	0	0
2021/06/15	R186	05/08/2021	8.61	Call	Bond Future	6,424.7800	6.4248	6,062.9500	6.0629	(5.632)	0	0	0
2021/06/15	R186	05/08/2021	8.61	Put	Bond Future	36.5500	0.0365	45.5400	0.0455	24.596	0	0	0
2021/06/15	R186	05/08/2021			Bond Future	7.2206	115.8102	7.2986	115.4393	1.080	0.0000	0.0000	90,309
2021/06/15	R186	05/08/2021	8.63	Call	Bond Future	6,510.9000	6.5109	6,148.5000	6.1485	(5.566)	0	0	0
2021/06/15	R186	05/08/2021	8.63	Put	Bond Future	34.0300	0.0340	42.4500	0.0425	24.743	0	0	0
2021/06/15	R186	04/11/2021	7.77	Call	Bond Future	2,917.7400	2.9177	2,678.9900	2.6790	(8.183)	0	0	0
2021/06/15	R186	04/11/2021	8.10	Call	Bond Future	3,950.4300	3.9504	3,674.6700	3.6747	(6.981)	0	0	0
2021/06/15	R186	04/11/2021	8.10	Put	Bond Future	793.7900	0.7938	886.6300	0.8866	11.696	0	0	0
2021/06/15	R186	04/11/2021	8.09	Call	Bond Future	3,917.1400	3.9171	3,642.3800	3.6424	(7.014)	0	0	0
2021/06/15	R186	04/11/2021	8.09	Put	Bond Future	804.2400	0.8042	898.0800	0.8981	11.668	0	0	0
2021/06/15	R186	04/11/2021			Bond Future	7.3910	117.0728	7.4725	116.7042	1.103	0.0000	0.0000	0
2021/06/15	R186	04/11/2021	7.77	Put	Bond Future	1,216.3100	1.2163	1,346.1600	1.3462	10.676	0	0	15,177
2021/06/15	R186	04/11/2021	8.77	Call	Bond Future	6,333.2400	6.3332	6,005.2900	6.0053	(5.178)	0	0	0
2021/06/15	R186	04/11/2021	8.77	Put	Bond Future	294.7500	0.2948	335.4000	0.3354	13.791	0	0	15,177
2021/06/15	R186	04/11/2021	8.11	Call	Bond Future	3,983.8200	3.9838	3,707.0700	3.7071	(6.947)	0	0	0
2021/06/15	R186	04/11/2021	8.11	Put	Bond Future	783.4500	0.7834	875.3000	0.8753	11.724	0	0	0
2021/06/15	R186	03/02/2022	7.30	Call	Bond Future	1,702.4200	1.7024	1,550.5200	1.5505	(8.923)	0	0	0
2021/06/15	R186	03/02/2022	7.30	Put	Bond Future	2,873.8100	2.8738	3,077.2100	3.0772	7.078	0	0	0
2021/06/15	R186	03/02/2022			Bond Future	7.5708	113.1331	7.6537	112.7778	1.094	0.0000	0.0000	0
2021/06/15	R186	03/02/2022	7.29	Call	Bond Future	1,683.6700	1.6837	1,532.8600	1.5329	(8.957)	0	0	0
2021/06/15	R186	03/02/2022	7.29	Put	Bond Future	2,898.6100	2.8986	3,103.1000	3.1031	7.055	0	0	0
2021/06/15	R186	03/02/2022	7.28	Call	Bond Future	1,665.0400	1.6650	1,515.3300	1.5153	(8.991)	0	0	0
2021/06/15	R186	03/02/2022	7.28	Put	Bond Future	2,923.5400	2.9235	3,129.1300	3.1291	7.032	0	0	0
2021/06/15	R186	05/05/2022	8.32	Call	Bond Future	3,878.9300	3.8789	3,652.2200	3.6522	(5.845)	0	0	0
2021/06/15	R186	05/05/2022	8.32	Put	Bond Future	1,643.9200	1.6439	1,768.4500	1.7684	7.575	0	0	0
2021/06/15	R186	05/05/2022			Bond Future	7.7630	114.4701	7.8496	114.1189	1.116	0.0000	0.0000	0
2021/06/15	R186	05/05/2022	8.31	Call	Bond Future	3,852.2800	3.8523	3,626.3500	3.6263	(5.865)	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
2021/06/15	R186	05/05/2022	8.31	Put	Bond Future	1,656.8900	1.6569	1,782.2000	1.7822	7.563	0	0	0
2021/06/15	R186	05/05/2022	8.30	Call	Bond Future	3,825.3100	3.8253	3,600.1500	3.6001	(5.886)	0	0	0
2021/06/15	R186	05/05/2022	8.30	Put	Bond Future	1,669.5600	1.6696	1,795.6400	1.7956	7.552	0	0	0
2021/06/15	R197	05/08/2021			Bond Future	321.4903	321.4903	321.6130	321.6130	0.038	0.0000	0.0000	1,120
2021/06/15	R197	04/11/2021			Bond Future	325.0737	325.0737	325.2152	325.2152	0.044	0.0000	0.0000	0
2021/06/15	R197	03/02/2022			Bond Future	320.7124	320.7124	320.9045	320.9045	0.060	0.0000	0.0000	0
2021/06/15	R197	05/05/2022			Bond Future	324.5757	324.5757	324.7938	324.7938	0.067	0.0000	0.0000	0
2021/06/15	R202	05/08/2021			Bond Future	238.9061	238.9061	239.2857	239.2857	0.159	0.0000	0.0000	9,436
2021/06/15	R202	04/11/2021			Bond Future	241.5690	241.5690	241.9658	241.9658	0.164	0.0000	0.0000	0
2021/06/15	R202	03/02/2022			Bond Future	240.0589	240.0589	240.4967	240.4967	0.182	0.0000	0.0000	0
2021/06/15	R202	05/05/2022			Bond Future	242.9502	242.9502	243.4111	243.4111	0.190	0.0000	0.0000	0
2021/06/15	R209	05/08/2021	11.81	Call	Bond Future	9,871.6400	9.8716	9,425.1700	9.4252	(4.523)	0	0	0
2021/06/15	R209	05/08/2021	11.81	Put	Bond Future	72.9400	0.0729	84.2300	0.0842	15.478	0	0	0
2021/06/15	R209	05/08/2021			Bond Future	9.9989	73.7521	10.0755	73.2944	0.766	0.0000	0.0000	28,681
2021/06/15	R209	05/08/2021	11.80	Call	Bond Future	9,824.8500	9.8249	9,378.6400	9.3786	(4.542)	0	0	0
2021/06/15	R209	05/08/2021	11.80	Put	Bond Future	74.7800	0.0748	86.3300	0.0863	15.445	0	0	0
2021/06/15	R209	05/08/2021	11.79	Call	Bond Future	9,778.0400	9.7780	9,332.1100	9.3321	(4.561)	0	0	0
2021/06/15	R209	05/08/2021	11.79	Put	Bond Future	76.6600	0.0767	88.4900	0.0885	15.432	0	0	0
2021/06/15	R209	04/11/2021	10.00	Call	Bond Future	2,766.2500	2.7663	2,542.5100	2.5425	(8.088)	0	0	0
2021/06/15	R209	04/11/2021	10.00	Put	Bond Future	3,732.4300	3.7324	3,967.5400	3.9675	6.299	0	0	3,100
2021/06/15	R209	04/11/2021	12.00	Call	Bond Future	10,174.6100	10.1746	9,760.6600	9.7607	(4.068)	0	0	0
2021/06/15	R209	04/11/2021	12.00	Put	Bond Future	470.2300	0.4702	515.1300	0.5151	9.549	0	0	9,000
2021/06/15	R209	04/11/2021	10.50	Call	Bond Future	4,303.8900	4.3039	4,014.8700	4.0149	(6.715)	0	0	0
2021/06/15	R209	04/11/2021	12.19	Call	Bond Future	10,961.2200	10.9612	10,538.5600	10.5386	(3.856)	0	0	0
2021/06/15	R209	04/11/2021	12.19	Put	Bond Future	364.7100	0.3647	400.9000	0.4009	9.923	0	0	0
2021/06/15	R209	04/11/2021	12.17	Call	Bond Future	10,878.2500	10.8783	10,456.4500	10.4564	(3.877)	0	0	0
2021/06/15	R209	04/11/2021			Bond Future	10.1632	71.4163	10.2417	70.9575	0.773	0.0000	0.0000	4,785
2021/06/15	R209	04/11/2021	10.50	Put	Bond Future	2,366.5700	2.3666	2,536.4000	2.5364	7.176	0	0	9,400
2021/06/15	R209	04/11/2021	9.50	Put	Bond Future	5,623.7900	5.6238	5,928.0000	5.9280	5.409	0	0	0
2021/06/15	R209	04/11/2021	9.50	Call	Bond Future	1,578.7000	1.5787	1,424.0600	1.4241	(9.795)	0	0	6,000
2021/06/15	R209	04/11/2021	12.18	Call	Bond Future	10,919.7300	10.9197	10,497.5000	10.4975	(3.867)	0	0	0
2021/06/15	R209	04/11/2021	12.18	Put	Bond Future	369.7000	0.3697	406.3200	0.4063	9.905	0	0	0
2021/06/15	R209	04/11/2021	12.17	Put	Bond Future	374.7500	0.3748	411.8000	0.4118	9.887	0	0	0
2021/06/15	R209	03/02/2022	11.03	Call	Bond Future	6,189.5000	6.1895	5,878.8900	5.8789	(5.018)	0	0	0
2021/06/15	R209	03/02/2022	11.03	Put	Bond Future	2,345.5700	2.3456	2,488.0500	2.4881	6.074	0	0	0
2021/06/15	R209	03/02/2022	11.02	Call	Bond Future	6,153.0400	6.1530	5,843.2700	5.8433	(5.034)	0	0	0
2021/06/15	R209	03/02/2022	11.02	Put	Bond Future	2,361.9900	2.3620	2,505.3100	2.5053	6.068	0	0	0
2021/06/15	R209	03/02/2022			Bond Future	10.3314	72.2355	10.4109	71.7824	0.769	0.0000	0.0000	0
2021/06/15	R209	03/02/2022	11.04	Call	Bond Future	6,225.8100	6.2258	5,914.3500	5.9143	(5.003)	0	0	0
2021/06/15	R209	03/02/2022	11.04	Put	Bond Future	2,329.0500	2.3291	2,470.6800	2.4707	6.081	0	0	0
2021/06/15	R209	05/05/2022	11.44	Call	Bond Future	7,326.9800	7.3270	7,005.3900	7.0054	(4.389)	0	0	0
2021/06/15	R209	05/05/2022	11.44	Put	Bond Future	2,354.4500	2.3544	2,486.1600	2.4862	5.594	0	0	0
2021/06/15	R209	05/05/2022	11.43	Call	Bond Future	7,290.9700	7.2910	6,970.0700	6.9701	(4.401)	0	0	0
2021/06/15	R209	05/05/2022	11.43	Put	Bond Future	2,368.7600	2.3688	2,501.1600	2.5012	5.589	0	0	0
2021/06/15	R209	05/05/2022			Bond Future	10.5025	69.9480	10.5840	69.4947	0.776	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
2021/06/15	R209	05/05/2022	11.45	Call	Bond Future	7,363.0300	7.3630	7,040.7600	7.0408	(4.377)	0	0	0
2021/06/15	R209	05/05/2022	11.45	Put	Bond Future	2,340.2300	2.3402	2,471.2600	2.4713	5.599	0	0	0
2021/06/15	R210	05/08/2021			Bond Future	211.3441	211.3441	210.9327	210.9327	(0.195)	0.0000	0.0000	1,486
2021/06/15	R210	04/11/2021			Bond Future	210.9121	210.9121	210.5076	210.5076	(0.192)	0.0000	0.0000	0
2021/06/15	R210	03/02/2022			Bond Future	213.3808	213.3808	213.0037	213.0037	(0.177)	0.0000	0.0000	0
2021/06/15	R210	05/05/2022			Bond Future	213.1078	213.1078	212.7419	212.7419	(0.172)	0.0000	0.0000	0
2021/06/15	R212	05/08/2021			Bond Future	172.6546	172.6546	172.7118	172.7118	0.033	0.0000	0.0000	1,907
2021/06/15	R212	04/11/2021			Bond Future	174.5794	174.5794	174.6466	174.6466	0.039	0.0000	0.0000	0
2021/06/15	R213	05/08/2021	10.85	Call	Bond Future	9,331.6800	9.3317	8,762.0800	8.7621	(6.104)	0	0	0
2021/06/15	R213	05/08/2021	10.85	Put	Bond Future	52.6500	0.0526	66.5700	0.0666	26.439	0	0	0
2021/06/15	R213	05/08/2021	10.84	Call	Bond Future	9,283.6500	9.2837	8,714.4100	8.7144	(6.132)	0	0	0
2021/06/15	R213	05/08/2021	10.84	Put	Bond Future	54.1600	0.0542	68.4400	0.0684	26.366	0	0	0
2021/06/15	R213	05/08/2021	10.14	Put	Bond Future	305.3600	0.3054	371.0000	0.3710	21.496	0	0	0
2021/06/15	R213	05/08/2021	9.34	Put	Bond Future	1,307.6700	1.3077	1,525.9900	1.5260	16.695	0	0	0
2021/06/15	R213	05/08/2021	9.34	Call	Bond Future	2,611.9200	2.6119	2,246.7200	2.2467	(13.982)	0	0	0
2021/06/15	R213	05/08/2021			Bond Future	9.1105	89.8360	9.2126	89.2525	1.121	0.0000	0.0000	9,050
2021/06/15	R213	05/08/2021	10.86	Call	Bond Future	9,379.7000	9.3797	8,809.7600	8.8098	(6.076)	0	0	0
2021/06/15	R213	05/08/2021	10.86	Put	Bond Future	51.1700	0.0512	64.7500	0.0647	26.539	0	0	0
2021/06/15	R213	05/08/2021	10.78	Call	Bond Future	8,995.4200	8.9954	8,428.5100	8.4285	(6.302)	0	0	0
2021/06/15	R213	05/08/2021	10.78	Put	Bond Future	64.0500	0.0641	80.6600	0.0807	25.933	0	0	0
2021/06/15	R213	05/08/2021	10.14	Call	Bond Future	5,961.2900	5.9613	5,443.4100	5.4434	(8.687)	0	0	0
2021/06/15	R213	04/11/2021	11.10	Put	Bond Future	344.4000	0.3444	397.2500	0.3973	15.346	0	0	0
2021/06/15	R213	04/11/2021	11.11	Call	Bond Future	9,763.9000	9.7639	9,230.9300	9.2309	(5.459)	0	0	0
2021/06/15	R213	04/11/2021	11.09	Put	Bond Future	349.6000	0.3496	403.1100	0.4031	15.306	0	0	0
2021/06/15	R213	04/11/2021			Bond Future	9.2875	87.2863	9.3929	86.7011	1.136	0.0000	0.0000	0
2021/06/15	R213	04/11/2021	11.10	Call	Bond Future	9,721.0800	9.7211	9,188.7800	9.1888	(5.476)	0	0	0
2021/06/15	R213	04/11/2021	11.11	Put	Bond Future	339.2700	0.3393	391.4500	0.3915	15.380	0	0	0
2021/06/15	R213	04/11/2021	11.09	Call	Bond Future	9,678.3000	9.6783	9,146.6600	9.1467	(5.493)	0	0	0
2021/06/15	R213	03/02/2022	10.67	Call	Bond Future	7,451.5600	7.4516	7,004.6400	7.0046	(5.998)	0	0	0
2021/06/15	R213	03/02/2022	10.67	Put	Bond Future	1,291.4300	1.2914	1,423.0500	1.4231	10.192	0	0	220
2021/06/15	R213	03/02/2022	10.60	Put	Bond Future	1,383.7000	1.3837	1,522.4200	1.5224	10.025	0	0	430
2021/06/15	R213	03/02/2022	10.00	Call	Bond Future	5,036.0800	5.0361	4,663.2600	4.6633	(7.403)	0	0	0
2021/06/15	R213	03/02/2022	10.00	Put	Bond Future	2,252.2600	2.2523	2,457.9800	2.4580	9.134	0	0	430
2021/06/15	R213	03/02/2022	9.22	Put	Bond Future	4,132.7900	4.1328	4,449.3100	4.4493	7.659	0	0	0
2021/06/15	R213	03/02/2022	8.80	Put	Bond Future	5,559.7200	5.5597	5,939.4200	5.9394	6.829	0	0	0
2021/06/15	R213	03/02/2022	8.80	Call	Bond Future	1,817.5900	1.8176	1,618.7500	1.6188	(10.940)	0	0	102
2021/06/15	R213	03/02/2022	9.58	Put	Bond Future	3,141.5300	3.1415	3,404.6900	3.4047	8.377	0	0	200
2021/06/15	R213	03/02/2022	8.63	Put	Bond Future	6,224.5000	6.2245	6,628.9500	6.6289	6.498	0	0	0
2021/06/15	R213	03/02/2022	8.63	Call	Bond Future	1,505.0200	1.5050	1,330.9300	1.3309	(11.567)	0	0	200
2021/06/15	R213	03/02/2022	9.98	Call	Bond Future	4,968.9800	4.9690	4,598.7200	4.5987	(7.451)	0	0	0
2021/06/15	R213	03/02/2022	9.98	Put	Bond Future	2,288.7900	2.2888	2,497.0700	2.4971	9.100	0	0	0
2021/06/15	R213	03/02/2022			Bond Future	9.4737	88.2872	9.5812	87.7087	1.135	0.0000	0.0000	0
2021/06/15	R213	03/02/2022	10.17	Call	Bond Future	5,629.6800	5.6297	5,236.0800	5.2361	(6.992)	0	0	0
2021/06/15	R213	03/02/2022	10.17	Put	Bond Future	1,971.7900	1.9718	2,156.7300	2.1567	9.379	0	0	220
2021/06/15	R213	03/02/2022	9.15	Put	Bond Future	4,349.5600	4.3496	4,676.6600	4.6767	7.520	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
2021/06/15	R213	03/02/2022	9.15	Call	Bond Future	2,577.2700	2.5773	2,325.8300	2.3258	(9.756)	0	0	220
2021/06/15	R213	03/02/2022	10.60	Call	Bond Future	7,199.5700	7.1996	6,759.7500	6.7598	(6.109)	0	0	0
2021/06/15	R213	03/02/2022	9.22	Call	Bond Future	2,747.7500	2.7477	2,485.7300	2.4857	(9.536)	0	0	430
2021/06/15	R213	03/02/2022	10.25	Call	Bond Future	5,916.4900	5.9165	5,513.6400	5.5136	(6.809)	0	0	0
2021/06/15	R213	03/02/2022	10.25	Put	Bond Future	1,851.4200	1.8514	2,027.1100	2.0271	9.489	0	0	102
2021/06/15	R213	03/02/2022	9.76	Call	Bond Future	4,252.7800	4.2528	3,911.8900	3.9119	(8.016)	0	0	0
2021/06/15	R213	03/02/2022	9.76	Put	Bond Future	2,723.6400	2.7236	2,961.2900	2.9613	8.725	0	0	102
2021/06/15	R213	03/02/2022	10.15	Call	Bond Future	5,558.6200	5.5586	5,167.3800	5.1674	(7.038)	0	0	0
2021/06/15	R213	03/02/2022	10.15	Put	Bond Future	2,002.9400	2.0029	2,190.2400	2.1902	9.351	0	0	200
2021/06/15	R213	03/02/2022	9.58	Call	Bond Future	3,713.4800	3.7135	3,398.1000	3.3981	(8.493)	0	0	0
2021/06/15	R213	03/02/2022	9.97	Call	Bond Future	4,935.4300	4.9354	4,566.4600	4.5665	(7.476)	0	0	0
2021/06/15	R213	03/02/2022	9.97	Put	Bond Future	2,307.1100	2.3071	2,516.6800	2.5167	9.084	0	0	0
2021/06/15	R213	03/02/2022	9.96	Call	Bond Future	4,901.9600	4.9020	4,534.2800	4.5343	(7.501)	0	0	0
2021/06/15	R213	03/02/2022	9.96	Put	Bond Future	2,325.5600	2.3256	2,536.4200	2.5364	9.067	0	0	0
2021/06/15	R213	05/05/2022	10.65	Put	Bond Future	1,899.5400	1.8995	2,064.5700	2.0646	8.688	0	0	0
2021/06/15	R213	05/05/2022	10.63	Call	Bond Future	6,827.3500	6.8274	6,415.1400	6.4151	(6.038)	0	0	0
2021/06/15	R213	05/05/2022			Bond Future	9.6587	85.7986	9.7696	85.2195	1.149	0.0000	0.0000	0
2021/06/15	R213	05/05/2022	10.64	Call	Bond Future	6,863.0000	6.8630	6,449.8500	6.4499	(6.020)	0	0	0
2021/06/15	R213	05/05/2022	10.64	Put	Bond Future	1,912.3400	1.9123	2,078.3100	2.0783	8.679	0	0	0
2021/06/15	R213	05/05/2022	10.65	Call	Bond Future	6,898.6900	6.8987	6,484.6000	6.4846	(6.002)	0	0	0
2021/06/15	R213	05/05/2022	10.63	Put	Bond Future	1,925.2300	1.9252	2,092.1400	2.0921	8.670	0	0	0
2021/06/15	R214	05/08/2021	12.03	Put	Bond Future	150.2100	0.1502	169.1400	0.1691	12.602	0	0	0
2021/06/15	R214	05/08/2021	12.01	Call	Bond Future	8,867.1500	8.8672	8,451.4400	8.4514	(4.688)	0	0	0
2021/06/15	R214	05/08/2021			Bond Future	10.4235	70.4089	10.4950	69.9735	0.686	0.0000	0.0000	17,880
2021/06/15	R214	05/08/2021	12.02	Call	Bond Future	8,912.8800	8.9129	8,496.7800	8.4968	(4.669)	0	0	0
2021/06/15	R214	05/08/2021	12.02	Put	Bond Future	153.5000	0.1535	172.8100	0.1728	12.580	0	0	0
2021/06/15	R214	05/08/2021	12.03	Call	Bond Future	8,958.6100	8.9586	8,542.1300	8.5421	(4.649)	0	0	0
2021/06/15	R214	05/08/2021	12.01	Put	Bond Future	156.8500	0.1569	176.5500	0.1766	12.560	0	0	0
2021/06/15	R214	04/11/2021	12.47	Call	Bond Future	10,436.5700	10.4366	10,044.1000	10.0441	(3.761)	0	0	0
2021/06/15	R214	04/11/2021	12.46	Call	Bond Future	10,396.8000	10.3968	10,004.7800	10.0048	(3.771)	0	0	0
2021/06/15	R214	04/11/2021	12.46	Put	Bond Future	535.0600	0.5351	579.4400	0.5794	8.294	0	0	0
2021/06/15	R214	04/11/2021			Bond Future	10.5873	67.8994	10.6607	67.4630	0.693	0.0000	0.0000	0
2021/06/15	R214	04/11/2021	12.47	Put	Bond Future	528.6000	0.5286	572.5300	0.5725	8.311	0	0	0
2021/06/15	R214	04/11/2021	12.48	Call	Bond Future	10,476.3500	10.4763	10,083.4300	10.0834	(3.751)	0	0	0
2021/06/15	R214	04/11/2021	12.48	Put	Bond Future	522.2200	0.5222	565.7000	0.5657	8.326	0	0	0
2021/06/15	R214	03/02/2022	11.40	Put	Bond Future	2,593.6800	2.5937	2,733.4600	2.7335	5.389	0	0	0
2021/06/15	R214	03/02/2022	11.41	Call	Bond Future	6,210.4600	6.2105	5,918.4000	5.9184	(4.703)	0	0	0
2021/06/15	R214	03/02/2022	11.39	Put	Bond Future	2,611.3900	2.6114	2,751.9600	2.7520	5.383	0	0	0
2021/06/15	R214	03/02/2022			Bond Future	10.7578	68.6781	10.8321	68.2471	0.691	0.0000	0.0000	0
2021/06/15	R214	03/02/2022	11.40	Call	Bond Future	6,174.9300	6.1749	5,883.6700	5.8837	(4.717)	0	0	0
2021/06/15	R214	03/02/2022	11.41	Put	Bond Future	2,575.9000	2.5759	2,714.8800	2.7149	5.395	0	0	0
2021/06/15	R214	03/02/2022	11.39	Call	Bond Future	6,139.2600	6.1393	5,848.7900	5.8488	(4.731)	0	0	0
2021/06/15	R214	05/05/2022	11.74	Put	Bond Future	2,699.4100	2.6994	2,832.8700	2.8329	4.944	0	0	0
2021/06/15	R214	05/05/2022	11.75	Call	Bond Future	7,123.9000	7.1239	6,825.4400	6.8254	(4.190)	0	0	0
2021/06/15	R214	05/05/2022	11.73	Put	Bond Future	2,715.4700	2.7155	2,849.6100	2.8496	4.940	0	0	0
2021/06/15	R214	05/05/2022			Bond Future	10.9248	66.2102	11.0010	65.7789	0.698	0.0000	0.0000	0
2021/06/15	R214	05/05/2022	11.74	Call	Bond Future	7,088.9700	7.0890	6,791.1800	6.7912	(4.201)	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
2021/06/15	R214	05/05/2022	11.75	Put	Bond Future	2,683.4400	2.6834	2,816.2300	2.8162	4.948	0	0	0
2021/06/15	R214	05/05/2022	11.73	Call	Bond Future	7,054.0600	7.0541	6,756.9500	6.7570	(4.212)	0	0	0
2021/06/15	R248	05/08/2021	12.51	Put	Bond Future	37.8500	0.0379	42.6800	0.0427	12.761	0	0	0
2021/06/15	R248	05/08/2021	12.52	Call	Bond Future	13,825.8200	13.8258	13,356.5000	13.3565	(3.395)	0	0	0
2021/06/15	R248	05/08/2021	12.50	Put	Bond Future	38.8900	0.0389	43.8400	0.0438	12.728	0	0	0
2021/06/15	R248	05/08/2021	11.20	Put	Bond Future	719.7200	0.7197	794.8400	0.7948	10.437	0	0	0
2021/06/15	R248	05/08/2021	11.20	Call	Bond Future	6,256.9200	6.2569	5,858.0100	5.8580	(6.376)	0	0	0
2021/06/15	R248	05/08/2021	10.50	Put	Bond Future	2,284.8300	2.2848	2,485.0300	2.4850	8.762	0	0	0
2021/06/15	R248	05/08/2021	10.30	Call	Bond Future	1,959.5700	1.9596	1,734.0900	1.7341	(11.507)	0	0	1,300
2021/06/15	R248	05/08/2021	10.90	Put	Bond Future	1,192.1500	1.1922	1,310.4500	1.3104	9.923	0	0	0
2021/06/15	R248	05/08/2021	10.90	Call	Bond Future	4,612.2300	4.6122	4,256.5000	4.2565	(7.713)	0	0	1,300
2021/06/15	R248	05/08/2021	10.60	Put	Bond Future	1,951.7000	1.9517	2,129.1600	2.1292	9.093	0	0	0
2021/06/15	R248	05/08/2021	10.60	Call	Bond Future	3,153.3500	3.1533	2,856.7800	2.8568	(9.405)	0	0	0
2021/06/15	R248	05/08/2021			Bond Future	10.4432	88.7611	10.5046	88.2871	0.588	0.0000	0.0000	171,004
2021/06/15	R248	05/08/2021	12.51	Call	Bond Future	13,770.2000	13.7702	13,301.0000	13.3010	(3.407)	0	0	0
2021/06/15	R248	05/08/2021	12.52	Put	Bond Future	36.8300	0.0368	41.5400	0.0415	12.788	0	0	0
2021/06/15	R248	05/08/2021	12.50	Call	Bond Future	13,714.5100	13.7145	13,245.4300	13.2454	(3.420)	0	0	0
2021/06/15	R248	05/08/2021	10.00	Put	Bond Future	4,626.2200	4.6262	4,949.5000	4.9495	6.988	0	0	0
2021/06/15	R248	05/08/2021	10.00	Call	Bond Future	1,061.6700	1.0617	910.9200	0.9109	(14.199)	0	0	0
2021/06/15	R248	05/08/2021	10.50	Call	Bond Future	2,723.4200	2.7234	2,449.5900	2.4496	(10.055)	0	0	0
2021/06/15	R248	05/08/2021	10.30	Put	Bond Future	3,083.9000	3.0839	3,332.4500	3.3325	8.060	0	0	0
2021/06/15	R248	04/11/2021	12.85	Call	Bond Future	14,705.5200	14.7055	14,259.3200	14.2593	(3.034)	0	0	0
2021/06/15	R248	04/11/2021	12.85	Put	Bond Future	346.4100	0.3464	374.6400	0.3746	8.149	0	0	0
2021/06/15	R248	04/11/2021			Bond Future	10.6064	85.3174	10.6695	84.8429	0.595	0.0000	0.0000	0
2021/06/15	R248	04/11/2021	10.30	Put	Bond Future	5,328.7600	5.3288	5,590.0400	5.5900	4.903	0	0	0
2021/06/15	R248	04/11/2021	10.30	Call	Bond Future	2,957.0700	2.9571	2,743.9200	2.7439	(7.208)	0	0	1,200
2021/06/15	R248	04/11/2021	9.60	Put	Bond Future	9,354.9500	9.3550	9,720.6300	9.7206	3.909	0	0	0
2021/06/15	R248	04/11/2021	9.60	Call	Bond Future	1,107.3600	1.1074	998.6100	0.9986	(9.821)	0	0	1,200
2021/06/15	R248	04/11/2021	12.84	Call	Bond Future	14,656.1900	14.6562	14,210.3300	14.2103	(3.042)	0	0	0
2021/06/15	R248	04/11/2021	12.84	Put	Bond Future	351.1100	0.3511	379.6800	0.3797	8.137	0	0	0
2021/06/15	R248	04/11/2021	12.83	Call	Bond Future	14,606.8300	14.6068	14,161.3100	14.1613	(3.050)	0	0	0
2021/06/15	R248	04/11/2021	12.83	Put	Bond Future	355.8600	0.3559	384.7700	0.3848	8.124	0	0	0
2021/06/15	R248	03/02/2022	11.48	Call	Bond Future	7,682.7300	7.6827	7,357.4100	7.3574	(4.234)	0	0	0
2021/06/15	R248	03/02/2022	11.49	Put	Bond Future	2,762.8800	2.7629	2,903.5600	2.9036	5.092	0	0	0
2021/06/15	R248	03/02/2022	11.47	Call	Bond Future	7,637.0300	7.6370	7,312.5900	7.3126	(4.248)	0	0	0
2021/06/15	R248	03/02/2022			Bond Future	10.7765	86.2959	10.8404	85.8290	0.592	0.0000	0.0000	0
2021/06/15	R248	03/02/2022	11.48	Put	Bond Future	2,783.3100	2.7833	2,924.8600	2.9249	5.086	0	0	0
2021/06/15	R248	03/02/2022	11.49	Call	Bond Future	7,728.2200	7.7282	7,402.0300	7.4020	(4.221)	0	0	0
2021/06/15	R248	03/02/2022	11.47	Put	Bond Future	2,803.6400	2.8036	2,946.0700	2.9461	5.080	0	0	0
2021/06/15	R248	05/05/2022	11.80	Call	Bond Future	8,725.8800	8.7259	8,396.7800	8.3968	(3.772)	0	0	0
2021/06/15	R248	05/05/2022	11.79	Call	Bond Future	8,681.6600	8.6817	8,353.3000	8.3533	(3.782)	0	0	0
2021/06/15	R248	05/05/2022	11.79	Put	Bond Future	2,995.5800	2.9956	3,133.5500	3.1336	4.606	0	0	0
2021/06/15	R248	05/05/2022			Bond Future	10.9432	82.9011	11.0087	82.4348	0.599	0.0000	0.0000	0
2021/06/15	R248	05/05/2022	11.80	Put	Bond Future	2,976.8900	2.9769	3,114.1200	3.1141	4.610	0	0	0
2021/06/15	R248	05/05/2022	11.81	Call	Bond Future	8,770.1400	8.7701	8,440.3100	8.4403	(3.761)	0	0	0
2021/06/15	R248	05/05/2022	11.81	Put	Bond Future	2,958.3200	2.9583	3,094.8200	3.0948	4.614	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
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