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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 23/06/2021 TO 23/06/2021

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
2021/06/23	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	2025	05/08/2021		Bond Future	153.3092	153.3092	153.4395	153.4395	0.085	0.0000	0.0000	5,207
2021/06/23	2025	04/11/2021		Bond Future	155.0197	155.0197	155.1496	155.1496	0.084	0.0000	0.0000	0
2021/06/23	2025	03/02/2022		Bond Future	155.2816	155.2816	155.4156	155.4156	0.086	0.0000	0.0000	0
2021/06/23	2025	05/05/2022		Bond Future	157.1615	157.1615	157.2965	157.2965	0.086	0.0000	0.0000	0
2021/06/23	2029	05/08/2021		Bond Future	114.0784	114.0784	114.1436	114.1436	0.057	0.0000	0.0000	3,031
2021/06/23	2029	04/11/2021		Bond Future	114.1808	114.1808	114.2468	114.2468	0.058	0.0000	0.0000	0
2021/06/23	2029	03/02/2022		Bond Future	115.5324	115.5324	115.5983	115.5983	0.057	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
2021/06/23	2029	05/05/2022			Bond Future	115.7376	115.7376	115.8074	115.8074	0.060	0.0000	0.0000	0
2021/06/23	2030	05/08/2021	10.42	Call	Bond Future	6,889.4800	6.8895	7,519.1600	7.5192	9.140	0	0	0
2021/06/23	2030	05/08/2021	10.42	Put	Bond Future	88.1600	0.0882	51.3200	0.0513	(41.788)	0	0	0
2021/06/23	2030	05/08/2021	10.41	Call	Bond Future	6,841.3400	6.8413	7,470.1800	7.4702	9.192	0	0	0
2021/06/23	2030	05/08/2021	10.41	Put	Bond Future	90.4700	0.0905	52.7900	0.0528	(41.649)	0	0	0
2021/06/23	2030	05/08/2021	9.15	Call	Bond Future	1,561.1700	1.5612	1,890.2400	1.8902	21.078	0	0	0
2021/06/23	2030	05/08/2021	9.15	Put	Bond Future	1,483.2600	1.4833	1,145.8100	1.1458	(22.751)	0	0	7,500
2021/06/23	2030	05/08/2021	8.50	Put	Bond Future	3,948.0400	3.9480	3,378.0700	3.3781	(14.437)	0	0	0
2021/06/23	2030	05/08/2021	10.15	Call	Bond Future	5,600.5300	5.6005	6,199.8900	6.1999	10.702	0	0	0
2021/06/23	2030	05/08/2021	8.83	Call	Bond Future	798.1200	0.7981	998.4000	0.9984	25.094	0	0	479
2021/06/23	2030	05/08/2021	10.30	Put	Bond Future	120.0200	0.1200	71.8800	0.0719	(40.110)	0	0	200
2021/06/23	2030	05/08/2021	8.78	Put	Bond Future	2,714.0600	2.7141	2,228.3500	2.2284	(17.896)	0	0	0
2021/06/23	2030	05/08/2021	8.78	Call	Bond Future	707.4000	0.7074	888.2100	0.8882	25.560	0	0	200
2021/06/23	2030	05/08/2021	7.70	Put	Bond Future	8,455.3800	8.4554	7,796.8400	7.7968	(7.788)	0	0	0
2021/06/23	2030	05/08/2021	9.45	Call	Bond Future	2,560.7500	2.5607	2,994.0200	2.9940	16.920	0	0	600
2021/06/23	2030	05/08/2021	12.10	Call	Bond Future	14,759.4700	14.7595	15,425.8800	15.4259	4.515	0	0	0
2021/06/23	2030	05/08/2021	12.10	Put	Bond Future	0.2100	0.0002	0.1000	0.0001	(52.381)	0	0	600
2021/06/23	2030	05/08/2021			Bond Future	9.1360	93.6344	9.0167	94.3009	(1.306)	0.0000	0.0000	101,465
2021/06/23	2030	05/08/2021	10.43	Call	Bond Future	6,937.6200	6.9376	7,568.1400	7.5681	9.088	0	0	0
2021/06/23	2030	05/08/2021	10.43	Put	Bond Future	85.8900	0.0859	49.8900	0.0499	(41.914)	0	0	0
2021/06/23	2030	05/08/2021	8.50	Call	Bond Future	324.0300	0.3240	420.5800	0.4206	29.797	0	0	5,000
2021/06/23	2030	05/08/2021	9.50	Call	Bond Future	2,750.4200	2.7504	3,199.0300	3.1990	16.311	0	0	0
2021/06/23	2030	05/08/2021	9.50	Put	Bond Future	754.2200	0.7542	536.3100	0.5363	(28.892)	0	0	0
2021/06/23	2030	05/08/2021	10.15	Put	Bond Future	174.7700	0.1748	107.6100	0.1076	(38.428)	0	0	479
2021/06/23	2030	05/08/2021	9.75	Call	Bond Future	3,779.2600	3.7793	4,298.1300	4.2981	13.729	0	0	0
2021/06/23	2030	05/08/2021	9.75	Put	Bond Future	443.8900	0.4439	296.2400	0.2962	(33.263)	0	0	479
2021/06/23	2030	05/08/2021	8.83	Put	Bond Future	2,519.6100	2.5196	2,053.3700	2.0534	(18.504)	0	0	0
2021/06/23	2030	05/08/2021	10.30	Call	Bond Future	6,313.4500	6.3135	6,931.8300	6.9318	9.795	0	0	0
2021/06/23	2030	05/08/2021	7.70	Call	Bond Future	13.2500	0.0132	21.2300	0.0212	60.226	0	0	200
2021/06/23	2030	05/08/2021	8.95	Put	Bond Future	2,088.1900	2.0882	1,671.2400	1.6712	(19.967)	0	0	0
2021/06/23	2030	05/08/2021	8.95	Call	Bond Future	1,046.6500	1.0467	1,296.2200	1.2962	23.845	0	0	600
2021/06/23	2030	05/08/2021	9.45	Put	Bond Future	835.4600	0.8355	602.2100	0.6022	(27.919)	0	0	0
2021/06/23	2030	04/11/2021	11.26	Call	Bond Future	9,952.2800	9.9523	10,578.0800	10.5781	6.288	0	0	0
2021/06/23	2030	04/11/2021	9.20	Call	Bond Future	2,153.1500	2.1531	2,436.6200	2.4366	13.165	0	0	29
2021/06/23	2030	04/11/2021	8.27	Put	Bond Future	6,445.8100	6.4458	5,858.7100	5.8587	(9.108)	0	0	0
2021/06/23	2030	04/11/2021	8.27	Call	Bond Future	515.4200	0.5154	600.8800	0.6009	16.581	0	0	300
2021/06/23	2030	04/11/2021	8.77	Put	Bond Future	4,290.4300	4.2904	3,797.9600	3.7980	(11.478)	0	0	0
2021/06/23	2030	04/11/2021	11.44	Put	Bond Future	203.1600	0.2032	166.6900	0.1667	(17.951)	0	0	300
2021/06/23	2030	04/11/2021	10.60	Call	Bond Future	7,158.0500	7.1580	7,690.4800	7.6905	7.438	0	0	0
2021/06/23	2030	04/11/2021	10.60	Put	Bond Future	631.1400	0.6311	491.0100	0.4910	(22.203)	0	0	0
2021/06/23	2030	04/11/2021	10.59	Put	Bond Future	638.3500	0.6384	496.8100	0.4968	(22.173)	0	0	0
2021/06/23	2030	04/11/2021			Bond Future	9.3289	94.6568	9.2045	95.3293	(1.333)	0.0000	0.0000	0
2021/06/23	2030	04/11/2021	11.26	Put	Bond Future	270.5000	0.2705	223.7400	0.2237	(17.287)	0	0	29
2021/06/23	2030	04/11/2021	9.90	Put	Bond Future	1,371.2900	1.3713	1,115.6800	1.1157	(18.640)	0	0	0
2021/06/23	2030	04/11/2021	9.90	Call	Bond Future	4,379.9500	4.3800	4,796.9000	4.7969	9.520	0	0	29
2021/06/23	2030	04/11/2021	9.20	Put	Bond Future	2,850.3700	2.8504	2,461.2800	2.4613	(13.651)	0	0	0
2021/06/23	2030	04/11/2021	8.77	Call	Bond Future	1,218.8800	1.2189	1,398.9700	1.3990	14.775	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
2021/06/23	2030	04/11/2021	11.44	Call	Bond Future	10,719.1500	10.7191	11,355.2400	11.3552	5.934	0	0	0
2021/06/23	2030	04/11/2021	10.61	Call	Bond Future	7,200.0100	7.2000	7,733.5800	7.7336	7.411	0	0	0
2021/06/23	2030	04/11/2021	10.61	Put	Bond Future	624.1400	0.6241	485.1500	0.4852	(22.269)	0	0	0
2021/06/23	2030	04/11/2021	10.59	Call	Bond Future	7,116.2700	7.1163	7,647.2900	7.6473	7.462	0	0	0
2021/06/23	2030	03/02/2022	8.85	Put	Bond Future	5,160.3500	5.1603	4,652.9800	4.6530	(9.832)	0	0	0
2021/06/23	2030	03/02/2022	8.85	Call	Bond Future	1,529.1500	1.5291	1,701.2700	1.7013	11.256	0	0	1,000
2021/06/23	2030	03/02/2022	9.35	Call	Bond Future	2,596.7900	2.5968	2,864.4500	2.8644	10.307	0	0	0
2021/06/23	2030	03/02/2022	9.35	Put	Bond Future	3,545.4500	3.5455	3,133.6200	3.1336	(11.616)	0	0	101
2021/06/23	2030	03/02/2022	8.39	Put	Bond Future	7,021.6200	7.0216	6,456.2100	6.4562	(8.052)	0	0	0
2021/06/23	2030	03/02/2022	8.39	Call	Bond Future	834.4100	0.8344	948.4900	0.9485	13.672	0	0	101
2021/06/23	2030	03/02/2022	9.45	Call	Bond Future	2,849.1100	2.8491	3,135.5400	3.1355	10.053	0	0	0
2021/06/23	2030	03/02/2022	9.45	Put	Bond Future	3,272.8800	3.2729	2,879.8200	2.8798	(12.010)	0	0	0
2021/06/23	2030	03/02/2022			Bond Future	9.5313	91.7507	9.4012	92.4301	(1.365)	0.0000	0.0000	0
2021/06/23	2030	03/02/2022	9.60	Put	Bond Future	2,901.1700	2.9012	2,530.5100	2.5305	(12.776)	0	0	0
2021/06/23	2030	03/02/2022	9.60	Call	Bond Future	3,257.6000	3.2576	3,566.4300	3.5664	9.480	0	0	1,000
2021/06/23	2030	03/02/2022	10.85	Call	Bond Future	7,582.9600	7.5830	8,072.3100	8.0723	6.453	0	0	0
2021/06/23	2030	03/02/2022	10.85	Put	Bond Future	1,043.9800	1.0440	853.8400	0.8538	(18.213)	0	0	1,000
2021/06/23	2030	03/02/2022	9.78	Call	Bond Future	3,788.1200	3.7881	4,120.2200	4.1202	8.767	0	0	0
2021/06/23	2030	03/02/2022	9.78	Put	Bond Future	2,506.5900	2.5066	2,159.2000	2.1592	(13.859)	0	0	101
2021/06/23	2030	03/02/2022	9.44	Call	Bond Future	2,823.3100	2.8233	3,107.8600	3.1079	10.079	0	0	0
2021/06/23	2030	03/02/2022	9.44	Put	Bond Future	3,299.4000	3.2994	2,904.4600	2.9045	(11.970)	0	0	0
2021/06/23	2030	03/02/2022	9.43	Call	Bond Future	2,797.6400	2.7976	3,080.3100	3.0803	10.104	0	0	0
2021/06/23	2030	03/02/2022	9.43	Put	Bond Future	3,326.0800	3.3261	2,929.2600	2.9293	(11.931)	0	0	0
2021/06/23	2030	05/05/2022	8.89	Put	Bond Future	6,148.9600	6.1490	5,641.5500	5.6415	(8.252)	0	0	0
2021/06/23	2030	05/05/2022	8.47	Call	Bond Future	1,094.9700	1.0950	1,247.3200	1.2473	13.914	0	0	1,073
2021/06/23	2030	05/05/2022	8.14	Put	Bond Future	9,289.7500	9.2898	8,716.8300	8.7168	(6.167)	0	0	0
2021/06/23	2030	05/05/2022	8.14	Call	Bond Future	754.2600	0.7543	868.4400	0.8684	15.138	0	0	1,800
2021/06/23	2030	05/05/2022	9.95	Call	Bond Future	4,140.8900	4.1409	4,478.4600	4.4785	8.152	0	0	0
2021/06/23	2030	05/05/2022	10.21	Call	Bond Future	4,922.2000	4.9222	5,282.3300	5.2823	7.316	0	0	0
2021/06/23	2030	05/05/2022	10.21	Put	Bond Future	2,626.8800	2.6269	2,299.9100	2.2999	(12.447)	0	0	0
2021/06/23	2030	05/05/2022			Bond Future	9.7452	92.8411	9.6090	93.5283	(1.398)	0.0000	0.0000	0
2021/06/23	2030	05/05/2022	8.89	Call	Bond Future	1,722.7800	1.7228	1,902.4700	1.9025	10.430	0	0	1,800
2021/06/23	2030	05/05/2022	11.04	Call	Bond Future	7,733.5200	7.7335	8,198.8300	8.1988	6.017	0	0	0
2021/06/23	2030	05/05/2022	11.04	Put	Bond Future	1,520.9200	1.5209	1,299.1300	1.2991	(14.583)	0	0	1,800
2021/06/23	2030	05/05/2022	9.35	Call	Bond Future	2,626.5500	2.6265	2,881.3500	2.8813	9.701	0	0	0
2021/06/23	2030	05/05/2022	9.35	Put	Bond Future	4,638.7700	4.6388	4,206.4700	4.2065	(9.319)	0	0	1,073
2021/06/23	2030	05/05/2022	8.47	Put	Bond Future	7,795.2400	7.7952	7,260.4900	7.2605	(6.860)	0	0	0
2021/06/23	2030	05/05/2022	9.95	Put	Bond Future	3,120.3900	3.1204	2,770.8600	2.7709	(11.201)	0	0	1,073
2021/06/23	2030	05/05/2022	10.20	Call	Bond Future	4,891.1300	4.8911	5,250.4300	5.2504	7.346	0	0	0
2021/06/23	2030	05/05/2022	10.20	Put	Bond Future	2,644.4100	2.6444	2,316.6100	2.3166	(12.396)	0	0	0
2021/06/23	2030	05/05/2022	10.19	Call	Bond Future	4,860.1300	4.8601	5,218.6000	5.2186	7.376	0	0	0
2021/06/23	2030	05/05/2022	10.19	Put	Bond Future	2,662.0400	2.6620	2,333.4100	2.3334	(12.345)	0	0	0
2021/06/23	2032	05/08/2021	11.37	Call	Bond Future	8,947.3700	8.9474	9,399.6200	9.3996	5.055	0	0	0
2021/06/23	2032	05/08/2021	11.37	Put	Bond Future	63.5800	0.0636	40.3600	0.0404	(36.521)	0	0	0
2021/06/23	2032	05/08/2021			Bond Future	9.7995	92.8819	9.7214	93.3574	(0.797)	0.0000	0.0000	120,365
2021/06/23	2032	05/08/2021	11.36	Call	Bond Future	8,896.2700	8.8963	9,348.0200	9.3480	5.078	0	0	0
2021/06/23	2032	05/08/2021	11.36	Put	Bond Future	65.1700	0.0652	41.4500	0.0414	(36.397)	0	0	0

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2021/06/23	2032	05/08/2021	11.35	Call	Bond Future	8,845.1400	8.8451	9,296.4200	9.2964	5.102	0	0	0
2021/06/23	2032	05/08/2021	11.35	Put	Bond Future	66.7800	0.0668	42.5900	0.0426	(36.223)	0	0	0
2021/06/23	2032	04/11/2021	9.83	Call	Bond Future	2,363.2400	2.3632	2,530.1900	2.5302	7.064	0	0	700
2021/06/23	2032	04/11/2021	11.70	Call	Bond Future	9,804.6700	9.8047	10,194.5000	10.1945	3.976	0	0	0
2021/06/23	2032	04/11/2021	11.71	Put	Bond Future	496.1300	0.4961	407.2400	0.4072	(17.917)	0	0	0
2021/06/23	2032	04/11/2021	11.69	Call	Bond Future	9,759.2500	9.7592	10,148.2300	10.1482	3.986	0	0	0
2021/06/23	2032	04/11/2021			Bond Future	9.9979	89.7508	9.9168	90.2303	(0.812)	0.0000	0.0000	21
2021/06/23	2032	04/11/2021	9.33	Put	Bond Future	5,255.8900	5.2559	4,846.1600	4.8462	(7.796)	0	0	0
2021/06/23	2032	04/11/2021	9.33	Call	Bond Future	1,203.6300	1.2036	1,273.3600	1.2734	5.793	0	0	700
2021/06/23	2032	04/11/2021	9.83	Put	Bond Future	3,359.4100	3.3594	3,046.9000	3.0469	(9.303)	0	0	0
2021/06/23	2032	04/11/2021	12.81	Call	Bond Future	14,759.8300	14.7598	15,227.4500	15.2274	3.168	0	0	0
2021/06/23	2032	04/11/2021	12.81	Put	Bond Future	94.6100	0.0946	82.7700	0.0828	(12.515)	0	0	700
2021/06/23	2032	04/11/2021	11.70	Put	Bond Future	501.2500	0.5013	411.6200	0.4116	(17.881)	0	0	0
2021/06/23	2032	04/11/2021	11.71	Call	Bond Future	9,850.2000	9.8502	10,240.7700	10.2408	3.965	0	0	0
2021/06/23	2032	04/11/2021	11.69	Put	Bond Future	506.5200	0.5065	416.0400	0.4160	(17.863)	0	0	0
2021/06/23	2032	03/02/2022	11.13	Call	Bond Future	6,830.0500	6.8300	7,114.9700	7.1150	4.172	0	0	0
2021/06/23	2032	03/02/2022	11.13	Put	Bond Future	1,735.9800	1.7360	1,536.6500	1.5366	(11.482)	0	0	210
2021/06/23	2032	03/02/2022	10.53	Call	Bond Future	4,597.2000	4.5972	4,826.1800	4.8262	4.981	0	0	0
2021/06/23	2032	03/02/2022	10.53	Put	Bond Future	2,748.5700	2.7486	2,493.3000	2.4933	(9.287)	0	0	210
2021/06/23	2032	03/02/2022	10.35	Put	Bond Future	3,159.5500	3.1595	2,893.6000	2.8936	(8.417)	0	0	400
2021/06/23	2032	03/02/2022	9.58	Put	Bond Future	5,598.0200	5.5980	5,221.0900	5.2211	(6.733)	0	0	0
2021/06/23	2032	03/02/2022	9.58	Call	Bond Future	1,948.8200	1.9488	2,056.1400	2.0561	5.507	0	0	400
2021/06/23	2032	03/02/2022	10.66	Call	Bond Future	5,055.6500	5.0556	5,292.8300	5.2928	4.691	0	0	0
2021/06/23	2032	03/02/2022	10.66	Put	Bond Future	2,489.4600	2.4895	2,242.3900	2.2424	(9.925)	0	0	97
2021/06/23	2032	03/02/2022	10.45	Put	Bond Future	2,923.8200	2.9238	2,663.7600	2.6638	(8.895)	0	0	198
2021/06/23	2032	03/02/2022	9.81	Call	Bond Future	2,482.6800	2.4827	2,627.4600	2.6275	5.832	0	0	0
2021/06/23	2032	03/02/2022	9.81	Put	Bond Future	4,758.6600	4.7587	4,419.1900	4.4192	(7.134)	0	0	198
2021/06/23	2032	03/02/2022	8.91	Put	Bond Future	8,619.6200	8.6196	8,205.5300	8.2055	(4.804)	0	0	0
2021/06/23	2032	03/02/2022	10.43	Call	Bond Future	4,260.8300	4.2608	4,483.9000	4.4839	5.235	0	0	0
2021/06/23	2032	03/02/2022	10.43	Put	Bond Future	2,969.7100	2.9697	2,708.5300	2.7085	(8.795)	0	0	0
2021/06/23	2032	03/02/2022	10.42	Call	Bond Future	4,227.9900	4.2280	4,450.3600	4.4504	5.259	0	0	0
2021/06/23	2032	03/02/2022	10.42	Put	Bond Future	2,992.8900	2.9929	2,731.0100	2.7310	(8.750)	0	0	0
2021/06/23	2032	03/02/2022			Bond Future	10.2017	90.7925	10.1172	91.2767	(0.828)	0.0000	0.0000	0
2021/06/23	2032	03/02/2022	9.62	Put	Bond Future	5,445.2500	5.4452	5,074.5300	5.0745	(6.808)	0	0	0
2021/06/23	2032	03/02/2022	9.62	Call	Bond Future	2,036.8600	2.0369	2,150.3900	2.1504	5.574	0	0	210
2021/06/23	2032	03/02/2022	10.95	Call	Bond Future	6,129.8200	6.1298	6,397.4800	6.3975	4.367	0	0	0
2021/06/23	2032	03/02/2022	10.95	Put	Bond Future	1,991.7600	1.9918	1,775.1700	1.7752	(10.874)	0	0	400
2021/06/23	2032	03/02/2022	10.35	Call	Bond Future	4,001.1600	4.0012	4,219.4600	4.2195	5.456	0	0	0
2021/06/23	2032	03/02/2022	10.14	Call	Bond Future	3,363.2200	3.3632	3,559.1300	3.5591	5.825	0	0	0
2021/06/23	2032	03/02/2022	10.14	Put	Bond Future	3,716.5800	3.7166	3,428.2400	3.4282	(7.758)	0	0	97
2021/06/23	2032	03/02/2022	9.14	Put	Bond Future	7,476.3900	7.4764	7,064.3800	7.0644	(5.511)	0	0	0
2021/06/23	2032	03/02/2022	9.14	Call	Bond Future	1,121.5800	1.1216	1,193.8200	1.1938	6.441	0	0	97
2021/06/23	2032	03/02/2022	10.45	Call	Bond Future	4,326.8300	4.3268	4,551.0200	4.5510	5.181	0	0	0
2021/06/23	2032	03/02/2022	8.91	Call	Bond Future	808.2100	0.8082	878.3700	0.8784	8.681	0	0	198
2021/06/23	2032	03/02/2022	10.44	Call	Bond Future	4,293.7700	4.2938	4,517.2700	4.5173	5.205	0	0	0
2021/06/23	2032	03/02/2022	10.44	Put	Bond Future	2,946.6800	2.9467	2,685.9300	2.6859	(8.849)	0	0	0
2021/06/23	2032	05/05/2022	11.03	Call	Bond Future	6,098.5100	6.0985	6,348.7500	6.3488	4.103	0	0	0
2021/06/23	2032	05/05/2022	11.03	Put	Bond Future	2,767.8500	2.7679	2,528.5700	2.5286	(8.645)	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
2021/06/23	2032	05/05/2022	11.02	Put	Bond Future	2,785.6000	2.7856	2,545.3000	2.5453	(8.627)	0	0	0
2021/06/23	2032	05/05/2022			Bond Future	10.4127	87.7248	10.3246	88.2143	(0.846)	0.0000	0.0000	0
2021/06/23	2032	05/05/2022	11.04	Call	Bond Future	6,133.4000	6.1334	6,384.6400	6.3846	4.096	0	0	0
2021/06/23	2032	05/05/2022	11.04	Put	Bond Future	2,750.2200	2.7502	2,511.9400	2.5119	(8.664)	0	0	0
2021/06/23	2032	05/05/2022	11.02	Call	Bond Future	6,063.6900	6.0637	6,312.9100	6.3129	4.110	0	0	0
2021/06/23	2033	05/08/2021			Bond Future	107.9866	107.9866	108.1651	108.1651	0.165	0.0000	0.0000	9,059
2021/06/23	2033	04/11/2021			Bond Future	107.9418	107.9418	108.1220	108.1220	0.167	0.0000	0.0000	0
2021/06/23	2033	03/02/2022			Bond Future	109.2194	109.2194	109.4009	109.4009	0.166	0.0000	0.0000	0
2021/06/23	2033	05/05/2022			Bond Future	109.2694	109.2694	109.4562	109.4562	0.171	0.0000	0.0000	0
2021/06/23	2037	05/08/2021	12.27	Call	Bond Future	9,792.2800	9.7923	10,545.1800	10.5452	7.689	0	0	0
2021/06/23	2037	05/08/2021	12.27	Put	Bond Future	71.2400	0.0712	35.0600	0.0351	(50.786)	0	0	0
2021/06/23	2037	05/08/2021	12.28	Call	Bond Future	9,845.2900	9.8453	10,598.8400	10.5988	7.654	0	0	0
2021/06/23	2037	05/08/2021	12.26	Put	Bond Future	72.8400	0.0728	36.0100	0.0360	(50.563)	0	0	0
2021/06/23	2037	05/08/2021			Bond Future	10.6505	84.1116	10.5315	84.9006	(1.117)	0.0000	0.0000	126,595
2021/06/23	2037	05/08/2021	12.28	Put	Bond Future	69.6700	0.0697	34.1400	0.0341	(50.998)	0	0	0
2021/06/23	2037	05/08/2021	12.26	Call	Bond Future	9,739.2300	9.7392	10,491.4800	10.4915	7.724	0	0	0
2021/06/23	2037	04/11/2021	12.30	Call	Bond Future	9,390.3900	9.3904	10,003.0500	10.0030	6.524	0	0	0
2021/06/23	2037	04/11/2021	12.30	Put	Bond Future	786.1800	0.7862	602.2300	0.6022	(23.398)	0	0	600
2021/06/23	2037	04/11/2021	11.49	Put	Bond Future	1,703.6800	1.7037	1,381.5900	1.3816	(18.906)	0	0	0
2021/06/23	2037	04/11/2021	11.49	Call	Bond Future	5,703.7300	5.7037	6,178.2500	6.1783	8.319	0	0	600
2021/06/23	2037	04/11/2021	12.82	Put	Bond Future	430.5700	0.4306	349.6100	0.3496	(18.803)	0	0	0
2021/06/23	2037	04/11/2021	12.83	Call	Bond Future	11,822.2100	11.8222	12,538.7400	12.5387	6.061	0	0	0
2021/06/23	2037	04/11/2021			Bond Future	10.8423	85.0300	10.7189	85.8266	(1.138)	0.0000	0.0000	0
2021/06/23	2037	04/11/2021	12.82	Call	Bond Future	11,776.7300	11.7767	12,492.3800	12.4924	6.077	0	0	0
2021/06/23	2037	04/11/2021	12.83	Put	Bond Future	424.8600	0.4249	344.7800	0.3448	(18.849)	0	0	0
2021/06/23	2037	04/11/2021	12.81	Call	Bond Future	11,731.2700	11.7313	12,446.0300	12.4460	6.093	0	0	0
2021/06/23	2037	04/11/2021	12.81	Put	Bond Future	436.3500	0.4363	354.5000	0.3545	(18.758)	0	0	0
2021/06/23	2037	03/02/2022	11.46	Call	Bond Future	5,427.1300	5.4271	5,838.6100	5.8386	7.582	0	0	0
2021/06/23	2037	03/02/2022	11.47	Put	Bond Future	2,864.3600	2.8644	2,472.0000	2.4720	(13.698)	0	0	0
2021/06/23	2037	03/02/2022	11.45	Call	Bond Future	5,388.8600	5.3889	5,799.3400	5.7993	7.617	0	0	0
2021/06/23	2037	03/02/2022			Bond Future	11.0424	81.7620	10.9141	82.5671	(1.162)	0.0000	0.0000	0
2021/06/23	2037	03/02/2022	11.46	Put	Bond Future	2,885.6400	2.8856	2,492.0400	2.4920	(13.640)	0	0	0
2021/06/23	2037	03/02/2022	11.47	Call	Bond Future	5,465.2400	5.4652	5,877.9600	5.8780	7.552	0	0	0
2021/06/23	2037	03/02/2022	11.45	Put	Bond Future	2,906.8300	2.9068	2,512.2300	2.5122	(13.575)	0	0	0
2021/06/23	2037	05/05/2022	11.84	Put	Bond Future	3,197.1200	3.1971	2,812.1400	2.8121	(12.041)	0	0	0
2021/06/23	2037	05/05/2022	11.82	Call	Bond Future	6,587.2900	6.5873	7,013.2800	7.0133	6.467	0	0	0
2021/06/23	2037	05/05/2022	11.83	Call	Bond Future	6,624.5100	6.6245	7,052.1100	7.0521	6.455	0	0	0
2021/06/23	2037	05/05/2022			Bond Future	11.2491	82.7341	11.1157	83.5483	(1.186)	0.0000	0.0000	0
2021/06/23	2037	05/05/2022	11.84	Call	Bond Future	6,661.7800	6.6618	7,090.9900	7.0910	6.443	0	0	0
2021/06/23	2037	05/05/2022	11.82	Put	Bond Future	3,236.2100	3.2362	2,848.0100	2.8480	(11.996)	0	0	0
2021/06/23	2037	05/05/2022	11.83	Put	Bond Future	3,216.6100	3.2166	2,830.0200	2.8300	(12.019)	0	0	0
2021/06/23	2038	05/08/2021			Bond Future	120.6273	120.6273	120.5474	120.5474	(0.066)	0.0000	0.0000	7,713
2021/06/23	2038	04/11/2021			Bond Future	121.9732	121.9732	121.8910	121.8910	(0.067)	0.0000	0.0000	0
2021/06/23	2038	03/02/2022			Bond Future	121.6474	121.6474	121.5675	121.5675	(0.066)	0.0000	0.0000	0
2021/06/23	2038	05/05/2022			Bond Future	123.1204	123.1204	123.0390	123.0390	(0.066)	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
2021/06/23	2040	05/08/2021	12.48	Call	Bond Future	10,890.8300	10.8908	11,622.2300	11.6222	6.716	0	0	0
2021/06/23	2040	05/08/2021	12.49	Put	Bond Future	71.7500	0.0717	31.8900	0.0319	(55.554)	0	0	0
2021/06/23	2040	05/08/2021	12.47	Call	Bond Future	10,835.5500	10.8356	11,566.2500	11.5663	6.744	0	0	0
2021/06/23	2040	05/08/2021	11.05	Put	Bond Future	1,251.9600	1.2520	918.8800	0.9189	(26.605)	0	0	0
2021/06/23	2040	05/08/2021	11.05	Call	Bond Future	3,171.8100	3.1718	3,610.6700	3.6107	13.836	0	0	900
2021/06/23	2040	05/08/2021			Bond Future	10.7729	86.1748	10.6643	86.9467	(1.009)	0.0000	0.0000	85,663
2021/06/23	2040	05/08/2021	12.48	Put	Bond Future	73.2700	0.0733	32.7300	0.0327	(55.330)	0	0	0
2021/06/23	2040	05/08/2021	12.49	Call	Bond Future	10,946.0700	10.9461	11,678.1500	11.6782	6.688	0	0	0
2021/06/23	2040	05/08/2021	12.47	Put	Bond Future	74.8200	0.0748	33.5800	0.0336	(55.119)	0	0	0
2021/06/23	2040	05/08/2021	11.55	Put	Bond Future	493.0900	0.4931	317.9200	0.3179	(35.525)	0	0	0
2021/06/23	2040	05/08/2021	11.55	Call	Bond Future	5,708.9600	5.7090	6,305.7300	6.3057	10.453	0	0	900
2021/06/23	2040	05/08/2021	14.80	Call	Bond Future	22,299.3900	22.2994	23,071.3100	23.0713	3.462	0	0	0
2021/06/23	2040	05/08/2021	14.80	Put	Bond Future	0.0200	0.0000	0.0000	0.0000	(100.000)	0	0	900
2021/06/23	2040	04/11/2021	12.90	Call	Bond Future	12,314.4900	12.3145	12,979.8400	12.9798	5.403	0	0	0
2021/06/23	2040	04/11/2021	12.90	Put	Bond Future	498.6400	0.4986	384.7700	0.3848	(22.836)	0	0	0
2021/06/23	2040	04/11/2021	12.89	Call	Bond Future	12,267.0700	12.2671	12,929.6800	12.9297	5.402	0	0	0
2021/06/23	2040	04/11/2021	12.89	Put	Bond Future	505.1300	0.5051	388.5200	0.3885	(23.085)	0	0	0
2021/06/23	2040	04/11/2021			Bond Future	10.9599	87.1159	10.8472	87.8951	(1.028)	0.0000	0.0000	0
2021/06/23	2040	04/11/2021	12.91	Call	Bond Future	12,361.9100	12.3619	13,029.9700	13.0300	5.404	0	0	0
2021/06/23	2040	04/11/2021	12.91	Put	Bond Future	492.2200	0.4922	381.0600	0.3811	(22.583)	0	0	0
2021/06/23	2040	03/02/2022	11.58	Put	Bond Future	3,004.5600	3.0046	2,606.3900	2.6064	(13.252)	0	0	0
2021/06/23	2040	03/02/2022	11.59	Call	Bond Future	5,809.3100	5.8093	6,199.6000	6.1996	6.718	0	0	0
2021/06/23	2040	03/02/2022	11.57	Put	Bond Future	3,026.9000	3.0269	2,627.4900	2.6275	(13.195)	0	0	0
2021/06/23	2040	03/02/2022			Bond Future	11.1546	83.6218	11.0375	84.4093	(1.050)	0.0000	0.0000	0
2021/06/23	2040	03/02/2022	11.58	Call	Bond Future	5,768.2800	5.7683	6,157.5800	6.1576	6.749	0	0	0
2021/06/23	2040	03/02/2022	11.59	Put	Bond Future	2,982.3800	2.9824	2,585.2000	2.5852	(13.318)	0	0	0
2021/06/23	2040	03/02/2022	11.57	Call	Bond Future	5,727.3300	5.7273	6,115.3900	6.1154	6.776	0	0	0
2021/06/23	2040	05/05/2022	10.57	Put	Bond Future	8,014.0400	8.0140	7,407.8800	7.4079	(7.564)	0	0	0
2021/06/23	2040	05/05/2022	10.57	Call	Bond Future	2,658.3200	2.6583	2,848.5400	2.8485	7.156	0	0	1,200
2021/06/23	2040	05/05/2022	13.04	Call	Bond Future	11,725.9900	11.7260	12,251.7900	12.2518	4.484	0	0	0
2021/06/23	2040	05/05/2022	13.04	Put	Bond Future	1,854.9400	1.8549	1,584.3600	1.5844	(14.587)	0	0	1,200
2021/06/23	2040	05/05/2022	11.91	Put	Bond Future	3,533.0500	3.5331	3,118.2800	3.1183	(11.740)	0	0	0
2021/06/23	2040	05/05/2022	11.92	Call	Bond Future	7,049.7400	7.0497	7,432.6800	7.4327	5.432	0	0	0
2021/06/23	2040	05/05/2022	11.92	Put	Bond Future	3,511.9700	3.5120	3,098.5300	3.0985	(11.772)	0	0	0
2021/06/23	2040	05/05/2022			Bond Future	11.3554	84.6161	11.2336	85.4125	(1.073)	0.0000	0.0000	0
2021/06/23	2040	05/05/2022	9.82	Put	Bond Future	12,205.3000	12.2053	11,495.3400	11.4953	(5.817)	0	0	0
2021/06/23	2040	05/05/2022	9.82	Call	Bond Future	1,210.6600	1.2107	1,297.0800	1.2971	7.138	0	0	1,200
2021/06/23	2040	05/05/2022	11.91	Call	Bond Future	7,010.2900	7.0103	7,391.9000	7.3919	5.444	0	0	0
2021/06/23	2040	05/05/2022	11.90	Call	Bond Future	6,970.9000	6.9709	7,350.8700	7.3509	5.451	0	0	0
2021/06/23	2040	05/05/2022	11.90	Put	Bond Future	3,554.2700	3.5543	3,137.8600	3.1379	(11.716)	0	0	0
2021/06/23	2044	05/08/2021	12.60	Put	Bond Future	65.7800	0.0658	25.4200	0.0254	(61.356)	0	0	0
2021/06/23	2044	05/08/2021	12.61	Call	Bond Future	11,423.9400	11.4239	12,278.3400	12.2783	7.479	0	0	0
2021/06/23	2044	05/08/2021	12.61	Put	Bond Future	64.0500	0.0641	24.7700	0.0248	(61.327)	0	0	0
2021/06/23	2044	05/08/2021			Bond Future	10.8132	82.9647	10.6896	83.8583	(1.143)	0.0000	0.0000	59,586
2021/06/23	2044	05/08/2021	12.60	Call	Bond Future	11,369.9800	11.3700	12,223.3000	12.2233	7.505	0	0	0
2021/06/23	2044	05/08/2021	12.59	Call	Bond Future	11,315.9800	11.3160	12,168.2000	12.1682	7.531	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
2021/06/23	2044	05/08/2021	12.59	Put	Bond Future	67.5500	0.0675	26.0900	0.0261	(61.377)	0	0	0
2021/06/23	2044	04/11/2021	12.91	Call	Bond Future	12,253.3000	12.2533	13,016.5600	13.0166	6.229	0	0	0
2021/06/23	2044	04/11/2021	12.91	Put	Bond Future	525.2300	0.5252	386.1200	0.3861	(26.486)	0	0	0
2021/06/23	2044	04/11/2021			Bond Future	10.9915	83.8706	10.8632	84.7730	(1.167)	0.0000	0.0000	0
2021/06/23	2044	04/11/2021	12.90	Call	Bond Future	12,206.5200	12.2065	12,966.7200	12.9667	6.228	0	0	0
2021/06/23	2044	04/11/2021	12.90	Put	Bond Future	531.9300	0.5319	389.7600	0.3898	(26.727)	0	0	0
2021/06/23	2044	04/11/2021	12.89	Call	Bond Future	12,159.7400	12.1597	12,916.9300	12.9169	6.227	0	0	0
2021/06/23	2044	04/11/2021	12.89	Put	Bond Future	538.7000	0.5387	393.5200	0.3935	(26.950)	0	0	0
2021/06/23	2044	03/02/2022	11.60	Call	Bond Future	5,811.2000	5.8112	6,265.1100	6.2651	7.811	0	0	0
2021/06/23	2044	03/02/2022	11.60	Put	Bond Future	3,027.4100	3.0274	2,569.2600	2.5693	(15.133)	0	0	0
2021/06/23	2044	03/02/2022	11.59	Call	Bond Future	5,769.9100	5.7699	6,222.4700	6.2225	7.843	0	0	0
2021/06/23	2044	03/02/2022	11.59	Put	Bond Future	3,050.0200	3.0500	2,590.5200	2.5905	(15.065)	0	0	0
2021/06/23	2044	03/02/2022			Bond Future	11.1769	80.4641	11.0436	81.3762	(1.193)	0.0000	0.0000	0
2021/06/23	2044	03/02/2022	11.61	Call	Bond Future	5,852.5700	5.8526	6,307.6000	6.3076	7.775	0	0	0
2021/06/23	2044	03/02/2022	11.61	Put	Bond Future	3,004.9700	3.0050	2,547.9400	2.5479	(15.209)	0	0	0
2021/06/23	2044	05/05/2022	11.92	Call	Bond Future	6,943.6500	6.9437	7,501.7200	7.5017	8.037	0	0	0
2021/06/23	2044	05/05/2022	11.92	Put	Bond Future	3,439.6500	3.4396	3,075.2300	3.0752	(10.595)	0	0	0
2021/06/23	2044	05/05/2022	11.91	Call	Bond Future	6,903.7600	6.9038	7,460.4000	7.4604	8.063	0	0	0
2021/06/23	2044	05/05/2022	11.91	Put	Bond Future	3,460.8400	3.4608	3,094.9900	3.0950	(10.571)	0	0	0
2021/06/23	2044	05/05/2022			Bond Future	11.3676	81.4209	11.2289	82.3433	(1.220)	0.0000	0.0000	0
2021/06/23	2044	05/05/2022	11.93	Call	Bond Future	6,983.5900	6.9836	7,543.0800	7.5431	8.011	0	0	0
2021/06/23	2044	05/05/2022	11.93	Put	Bond Future	3,418.6000	3.4186	3,055.6000	3.0556	(10.618)	0	0	0
2021/06/23	2046	05/08/2021			Bond Future	111.8226	111.8226	111.3246	111.3246	(0.445)	0.0000	0.0000	18,098
2021/06/23	2046	04/11/2021			Bond Future	111.2314	111.2314	110.7287	110.7287	(0.452)	0.0000	0.0000	0
2021/06/23	2046	03/02/2022			Bond Future	112.5482	112.5482	112.0386	112.0386	(0.453)	0.0000	0.0000	0
2021/06/23	2046	05/05/2022			Bond Future	112.0357	112.0357	111.5253	111.5253	(0.456)	0.0000	0.0000	0
2021/06/23	2050	05/08/2021			Bond Future	113.1856	113.1856	113.4754	113.4754	0.256	0.0000	0.0000	11,059
2021/06/23	2050	04/11/2021			Bond Future	114.4482	114.4482	114.7399	114.7399	0.255	0.0000	0.0000	0
2021/06/23	2050	03/02/2022			Bond Future	113.8372	113.8372	114.1358	114.1358	0.262	0.0000	0.0000	0
2021/06/23	2050	05/05/2022			Bond Future	115.2153	115.2153	115.5171	115.5171	0.262	0.0000	0.0000	0
2021/06/23	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	AL37	05/08/2021			Index Future	793.1670	793.1670	796.0710	796.0710	0.366	0.0000	0.0000	0
2021/06/23	AL37	04/11/2021			Index Future	801.9060	801.9060	804.8380	804.8380	0.366	0.0000	0.0000	0
2021/06/23	AL37	03/02/2022			Index Future	811.1980	811.1980	814.1630	814.1630	0.366	0.0000	0.0000	0
2021/06/23	AL37	05/05/2022			Index Future	820.8230	820.8230	823.8210	823.8210	0.365	0.0000	0.0000	0
2021/06/23	AL7T	05/08/2021			Index Future	899.7620	899.7620	905.1280	905.1280	0.596	0.0000	0.0000	0
2021/06/23	AL7T	04/11/2021			Index Future	909.6750	909.6750	915.0970	915.0970	0.596	0.0000	0.0000	0
2021/06/23	AL7T	03/02/2022			Index Future	920.2170	920.2170	925.6980	925.6980	0.596	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
2021/06/23	AL7T	05/05/2022			Index Future	931.1340	931.1340	936.6800	936.6800	0.596	0.0000	0.0000	0
2021/06/23	ALBI	05/08/2021			Index Future	792.2970	792.2970	797.5620	797.5620	0.665	0.0000	0.0000	114
2021/06/23	ALBI	04/11/2021			Index Future	801.0260	801.0260	806.3460	806.3460	0.664	0.0000	0.0000	0
2021/06/23	ALBI	03/02/2022			Index Future	810.3080	810.3080	815.6880	815.6880	0.664	0.0000	0.0000	0
2021/06/23	ALBI	05/05/2022			Index Future	819.9220	819.9220	825.3640	825.3640	0.664	0.0000	0.0000	0
2021/06/23	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/06/23	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	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
2021/06/23	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/23	ES33	05/08/2021			Bond Future	11.3105	78.2343	11.2005	78.8246	(0.973)	0.0000	0.0000	350
2021/06/23	ES33	04/11/2021			Bond Future	11.5518	75.3134	11.4373	75.9091	(0.991)	0.0000	0.0000	0
2021/06/23	ES33	03/02/2022			Bond Future	11.8043	76.1874	11.6850	76.7894	(1.011)	0.0000	0.0000	0
2021/06/23	ES33	05/05/2022			Bond Future	12.0606	73.3156	11.9362	73.9243	(1.032)	0.0000	0.0000	0
2021/06/23	ES42	05/08/2021			Bond Future	11.8180	77.0081	11.6982	77.7370	(1.014)	0.0000	0.0000	4,779
2021/06/23	ES42	04/11/2021			Bond Future	12.0463	73.5908	11.9214	74.3267	(1.037)	0.0000	0.0000	0
2021/06/23	ES42	03/02/2022			Bond Future	12.2776	74.4454	12.1473	75.1892	(1.061)	0.0000	0.0000	0
2021/06/23	ES42	05/05/2022			Bond Future	12.5205	71.0717	12.3844	71.8239	(1.087)	0.0000	0.0000	0
2021/06/23	GOVI	05/08/2021	719.14	Call	GOVI	633,150.0000	63.3150	684,690.0000	68.4690	8.140	0	0	0
2021/06/23	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/23	GOVI	05/08/2021	719.13	Call	GOVI	633,250.0000	63.3250	684,790.0000	68.4790	8.139	0	0	0
2021/06/23	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/23	GOVI	05/08/2021			GOVI	782.4550	782.4550	787.6090	787.6090	0.659	0.0000	0.0000	976
2021/06/23	GOVI	05/08/2021	719.15	Call	GOVI	633,050.0000	63.3050	684,590.0000	68.4590	8.142	0	0	0
2021/06/23	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/23	GOVI	04/11/2021	728.41	Call	GOVI	626,660.0000	62.6660	678,730.0000	67.8730	8.309	0	0	0
2021/06/23	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/23	GOVI	04/11/2021	728.40	Call	GOVI	626,760.0000	62.6760	678,830.0000	67.8830	8.308	0	0	0
2021/06/23	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/23	GOVI	04/11/2021			GOVI	791.0760	791.0760	796.2830	796.2830	0.658	0.0000	0.0000	0
2021/06/23	GOVI	04/11/2021	728.42	Call	GOVI	626,560.0000	62.6560	678,630.0000	67.8630	8.310	0	0	0
2021/06/23	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/23	GOVI	03/02/2022	792.76	Call	GOVI	74,830.0000	7.4830	127,480.0000	12.7480	70.359	0	0	0
2021/06/23	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/23	GOVI	03/02/2022			GOVI	800.2430	800.2430	805.5080	805.5080	0.658	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
2021/06/23	GOVI	03/02/2022	792.75	Call	GOVI	74,930.0000	7.4930	127,580.0000	12.7580	70.266	0	0	0
2021/06/23	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/23	GOVI	03/02/2022	792.74	Call	GOVI	75,030.0000	7.5030	127,680.0000	12.7680	70.172	0	0	0
2021/06/23	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/23	GOVI	05/05/2022	788.25	Call	GOVI	214,870.0000	21.4870	268,140.0000	26.8140	24.792	0	0	0
2021/06/23	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/23	GOVI	05/05/2022			GOVI	809.7370	809.7370	815.0640	815.0640	0.658	0.0000	0.0000	0
2021/06/23	GOVI	05/05/2022	788.24	Call	GOVI	214,970.0000	21.4970	268,240.0000	26.8240	24.780	0	0	0
2021/06/23	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/23	GOVI	05/05/2022	788.23	Call	GOVI	215,070.0000	21.5070	268,340.0000	26.8340	24.769	0	0	0
2021/06/23	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/23	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/06/23	IGOV	05/08/2021			Index Future	294.5370	294.5370	294.4890	294.4890	(0.016)	0.0000	0.0000	450
2021/06/23	IGOV	04/11/2021			Index Future	297.8550	297.8550	297.8050	297.8050	(0.017)	0.0000	0.0000	16
2021/06/23	IGOV	03/02/2022			Index Future	301.3780	301.3780	301.3270	301.3270	(0.017)	0.0000	0.0000	0
2021/06/23	IGOV	05/05/2022			Index Future	305.0250	305.0250	304.9720	304.9720	(0.017)	0.0000	0.0000	0
2021/06/23	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/06/23	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/06/23	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/06/23	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/06/23	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/06/23	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/06/23	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/06/23	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/06/23	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/06/23	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/06/23	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/06/23	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/06/23	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/06/23	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/06/23	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/06/23	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/06/23	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/06/23	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/06/23	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/06/23	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/06/23	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/06/23	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/06/23	JBAF	21/07/2021			Jibar Tradeable Future	3.7550	96.2450	3.7250	96.2750	(0.799)	0.0000	0.0000	0
2021/06/23	JBAF	18/08/2021			Jibar Tradeable Future	3.8100	96.1900	3.7900	96.2100	(0.525)	0.0000	0.0000	0
2021/06/23	JBAF	15/09/2021			Jibar Tradeable Future	3.8650	96.1350	3.8250	96.1750	(1.035)	0.0000	0.0000	30,000
2021/06/23	JBAF	20/10/2021			Jibar Tradeable Future	3.9900	96.0100	3.9400	96.0600	(1.253)	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
2021/06/23	JBAF	17/11/2021			Jibar Tradeable Future	4.0400	95.9600	3.9800	96.0200	(1.485)	0.0000	0.0000	0
2021/06/23	JBAF	15/12/2021			Jibar Tradeable Future	4.1750	95.8250	4.1150	95.8850	(1.437)	0.0000	0.0000	0
2021/06/23	JBAF	16/03/2022			Jibar Tradeable Future	4.4600	95.5400	4.3600	95.6400	(2.242)	0.0000	0.0000	0
2021/06/23	JBAF	15/06/2022			Jibar Tradeable Future	4.8250	95.1750	4.7150	95.2850	(2.280)	0.0000	0.0000	471
2021/06/23	JBAF	21/09/2022			Jibar Tradeable Future	5.0400	94.9600	4.8850	95.1150	(3.075)	0.0000	0.0000	0
2021/06/23	JBAF	21/12/2022			Jibar Tradeable Future	5.3100	94.6900	5.2000	94.8000	(2.072)	0.0000	0.0000	0
2021/06/23	JBAF	15/03/2023			Jibar Tradeable Future	5.4900	94.5100	5.3350	94.6650	(2.823)	0.0000	0.0000	0
2021/06/23	JBAF	21/06/2023			Jibar Tradeable Future	5.7050	94.2950	5.5650	94.4350	(2.454)	0.0000	0.0000	0
2021/06/23	R023	05/08/2021	5.30	Call	Bond Future	158.8400	0.1588	222.0100	0.2220	39.770	0	0	0
2021/06/23	R023	05/08/2021	5.30	Put	Bond Future	188.9400	0.1889	112.4300	0.1124	(40.494)	0	0	0
2021/06/23	R023	05/08/2021	5.29	Call	Bond Future	151.8200	0.1518	212.9700	0.2130	40.278	0	0	0
2021/06/23	R023	05/08/2021	5.29	Put	Bond Future	197.0300	0.1970	118.5000	0.1185	(39.857)	0	0	0
2021/06/23	R023	05/08/2021			Bond Future	5.3199	107.0286	5.2275	107.1683	(1.738)	0.0000	0.0000	15,414
2021/06/23	R023	05/08/2021	5.31	Call	Bond Future	166.0700	0.1661	231.2700	0.2313	39.261	0	0	0
2021/06/23	R023	05/08/2021	5.31	Put	Bond Future	181.0700	0.1811	106.5900	0.1066	(41.133)	0	0	0
2021/06/23	R023	04/11/2021	4.91	Call	Bond Future	47.3900	0.0474	65.7500	0.0658	38.742	0	0	0
2021/06/23	R023	04/11/2021	4.91	Put	Bond Future	797.9300	0.7979	676.4200	0.6764	(15.228)	0	0	0
2021/06/23	R023	04/11/2021	4.90	Call	Bond Future	45.3900	0.0454	63.9700	0.0640	40.934	0	0	0
2021/06/23	R023	04/11/2021	4.90	Put	Bond Future	808.7700	0.8088	687.4800	0.6875	(14.997)	0	0	0
2021/06/23	R023	04/11/2021			Bond Future	5.4975	104.2892	5.3875	104.4291	(2.000)	0.0000	0.0000	0
2021/06/23	R023	04/11/2021	4.92	Call	Bond Future	49.3000	0.0493	67.5900	0.0676	37.099	0	0	0
2021/06/23	R023	04/11/2021	4.92	Put	Bond Future	787.0000	0.7870	665.4200	0.6654	(15.449)	0	0	0
2021/06/23	R023	03/02/2022	5.08	Call	Bond Future	92.3300	0.0923	120.3000	0.1203	30.294	0	0	0
2021/06/23	R023	03/02/2022	5.08	Put	Bond Future	745.3100	0.7453	632.6900	0.6327	(15.110)	0	0	0
2021/06/23	R023	03/02/2022			Bond Future	5.7131	105.4990	5.5763	105.6396	(2.395)	0.0000	0.0000	0
2021/06/23	R023	03/02/2022	5.07	Call	Bond Future	89.7500	0.0897	117.9500	0.1180	31.421	0	0	0
2021/06/23	R023	03/02/2022	5.07	Put	Bond Future	753.1000	0.7531	640.7100	0.6407	(14.924)	0	0	0
2021/06/23	R023	03/02/2022	5.06	Call	Bond Future	87.2200	0.0872	115.3700	0.1154	32.275	0	0	0
2021/06/23	R023	03/02/2022	5.06	Put	Bond Future	760.9300	0.7609	648.4900	0.6485	(14.777)	0	0	0
2021/06/23	R023	05/05/2022	6.31	Call	Bond Future	517.3800	0.5174	592.1600	0.5922	14.454	0	0	0
2021/06/23	R023	05/05/2022	6.31	Put	Bond Future	272.7100	0.2727	205.7500	0.2057	(24.554)	0	0	0
2021/06/23	R023	05/05/2022			Bond Future	5.9986	102.8417	5.8188	102.9834	(2.998)	0.0000	0.0000	0
2021/06/23	R023	05/05/2022	6.30	Call	Bond Future	511.9500	0.5120	586.2900	0.5863	14.521	0	0	0
2021/06/23	R023	05/05/2022	6.30	Put	Bond Future	275.1200	0.2751	207.7200	0.2077	(24.498)	0	0	0
2021/06/23	R023	05/05/2022	6.29	Call	Bond Future	506.5400	0.5065	580.4300	0.5804	14.587	0	0	0
2021/06/23	R023	05/05/2022	6.29	Put	Bond Future	277.5600	0.2776	209.7100	0.2097	(24.445)	0	0	0
2021/06/23	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/23	R035	05/08/2021	5.31	Put	Bond Future	45,269.9000	45.2699	44,447.1500	44.4472	(1.817)	0	0	0
2021/06/23	R035	05/08/2021	11.37	Call	Bond Future	6,233.1100	6.2331	6,936.5100	6.9365	11.285	0	0	0
2021/06/23	R035	05/08/2021	11.37	Put	Bond Future	313.4200	0.3134	194.0700	0.1941	(38.080)	0	0	100
2021/06/23	R035	05/08/2021			Bond Future	10.4258	92.8208	10.3018	93.6435	(1.190)	0.0000	0.0000	83,116
2021/06/23	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/23	R035	05/08/2021	5.30	Put	Bond Future	45,386.4800	45.3865	44,563.7300	44.5637	(1.813)	0	0	0
2021/06/23	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/23	R035	05/08/2021	5.29	Put	Bond Future	45,503.1900	45.5032	44,680.4400	44.6804	(1.808)	0	0	0
2021/06/23	R035	05/08/2021	10.77	Call	Bond Future	3,250.6200	3.2506	3,774.9600	3.7750	16.130	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/06/23	R035	05/08/2021	10.77	Put	Bond Future	1,023.5900		1.0236	725.1800	0.7252	(29.153)	0	0	100
2021/06/23	R035	05/08/2021	10.02	Put	Bond Future	3,532.3700		3.5324	2,898.6100	2.8986	(17.941)	0	0	0
2021/06/23	R035	05/08/2021	10.02	Call	Bond Future	799.0200		0.7990	988.0100	0.9880	23.653	0	0	100
2021/06/23	R035	04/11/2021	11.20	Put	Bond Future	1,851.9000		1.8519	1,434.2400	1.4342	(22.553)	0	0	350
2021/06/23	R035	04/11/2021	10.60	Call	Bond Future	3,101.8400		3.1018	3,407.6100	3.4076	9.858	0	0	0
2021/06/23	R035	04/11/2021	10.60	Put	Bond Future	3,275.2100		3.2752	2,750.4800	2.7505	(16.021)	0	0	350
2021/06/23	R035	04/11/2021	10.11	Put	Bond Future	5,115.9100		5.1159	4,434.4000	4.4344	(13.321)	0	0	0
2021/06/23	R035	04/11/2021	10.11	Call	Bond Future	1,712.3500		1.7124	1,861.3400	1.8613	8.701	0	0	350
2021/06/23	R035	04/11/2021	10.12	Put	Bond Future	5,072.0200		5.0720	4,394.0900	4.3941	(13.366)	0	0	0
2021/06/23	R035	04/11/2021	10.12	Call	Bond Future	1,736.0700		1.7361	1,888.6400	1.8886	8.788	0	0	400
2021/06/23	R035	04/11/2021	10.62	Put	Bond Future	3,214.3400		3.2143	2,693.6700	2.6937	(16.198)	0	0	0
2021/06/23	R035	04/11/2021	10.62	Call	Bond Future	3,169.3000		3.1693	3,479.1300	3.4791	9.776	0	0	400
2021/06/23	R035	04/11/2021	11.75	Put	Bond Future	1,089.1000		1.0891	796.7800	0.7968	(26.841)	0	0	782
2021/06/23	R035	04/11/2021	11.08	Call	Bond Future	4,911.7300		4.9117	5,298.3000	5.2983	7.870	0	0	0
2021/06/23	R035	04/11/2021	11.08	Put	Bond Future	2,078.4200		2.0784	1,634.4900	1.6345	(21.359)	0	0	782
2021/06/23	R035	04/11/2021	10.23	Put	Bond Future	4,605.3400		4.6053	3,968.8600	3.9689	(13.820)	0	0	0
2021/06/23	R035	04/11/2021	12.53	Call	Bond Future	11,523.7900		11.5238	12,239.9500	12.2399	6.215	0	0	0
2021/06/23	R035	04/11/2021	12.53	Put	Bond Future	467.9000		0.4679	353.5600	0.3536	(24.437)	0	0	0
2021/06/23	R035	04/11/2021			Bond Future	10.6270		89.3592	10.4982	90.1897	(1.212)	0.0000	0.0000	0
2021/06/23	R035	04/11/2021	11.20	Call	Bond Future	5,413.5600		5.4136	5,826.4000	5.8264	7.626	0	0	0
2021/06/23	R035	04/11/2021	13.82	Call	Bond Future	17,482.7300		17.4827	18,297.7900	18.2978	4.662	0	0	0
2021/06/23	R035	04/11/2021	13.82	Put	Bond Future	68.0200		0.0680	52.5800	0.0526	(22.699)	0	0	400
2021/06/23	R035	04/11/2021	11.75	Call	Bond Future	7,875.1000		7.8751	8,413.2800	8.4133	6.834	0	0	0
2021/06/23	R035	04/11/2021	10.23	Call	Bond Future	2,008.4000		2.0084	2,202.4200	2.2024	9.660	0	0	782
2021/06/23	R035	04/11/2021	12.52	Call	Bond Future	11,477.4700		11.4775	12,190.9600	12.1910	6.216	0	0	0
2021/06/23	R035	04/11/2021	12.52	Put	Bond Future	474.1900		0.4742	357.1800	0.3572	(24.676)	0	0	0
2021/06/23	R035	04/11/2021	12.51	Call	Bond Future	11,431.1600		11.4312	12,141.9500	12.1419	6.218	0	0	0
2021/06/23	R035	04/11/2021	12.51	Put	Bond Future	480.5500		0.4805	360.8400	0.3608	(24.911)	0	0	0
2021/06/23	R035	03/02/2022	11.05	Put	Bond Future	3,397.5500		3.3975	2,968.8200	2.9688	(12.619)	0	0	1,600
2021/06/23	R035	03/02/2022	10.35	Put	Bond Future	5,660.3700		5.6604	5,097.3500	5.0974	(9.947)	0	0	0
2021/06/23	R035	03/02/2022	10.35	Call	Bond Future	2,554.6100		2.5546	2,830.9900	2.8310	10.819	0	0	1,600
2021/06/23	R035	03/02/2022	11.28	Call	Bond Future	5,568.2400		5.5682	6,009.4200	6.0094	7.923	0	0	0
2021/06/23	R035	03/02/2022	11.28	Put	Bond Future	2,875.4900		2.8755	2,477.2700	2.4773	(13.849)	0	0	200
2021/06/23	R035	03/02/2022	10.26	Put	Bond Future	6,027.4200		6.0274	5,440.4900	5.4405	(9.738)	0	0	0
2021/06/23	R035	03/02/2022	10.26	Call	Bond Future	2,330.2100		2.3302	2,582.6800	2.5827	10.835	0	0	200
2021/06/23	R035	03/02/2022	11.73	Call	Bond Future	7,383.0400		7.3830	7,899.9800	7.9000	7.002	0	0	0
2021/06/23	R035	03/02/2022	11.73	Put	Bond Future	2,077.9500		2.0779	1,755.4900	1.7555	(15.518)	0	0	280
2021/06/23	R035	03/02/2022	11.03	Call	Bond Future	4,635.4800		4.6355	5,043.3700	5.0434	8.799	0	0	0
2021/06/23	R035	03/02/2022	11.39	Call	Bond Future	5,996.6300		5.9966	6,459.2900	6.4593	7.715	0	0	0
2021/06/23	R035	03/02/2022	11.39	Put	Bond Future	2,654.1400		2.6541	2,277.4000	2.2774	(14.194)	0	0	683
2021/06/23	R035	03/02/2022	10.65	Call	Bond Future	3,386.5700		3.3866	3,735.9700	3.7360	10.317	0	0	0
2021/06/23	R035	03/02/2022	11.23	Call	Bond Future	5,376.9600		5.3770	5,809.7500	5.8098	8.049	0	0	0
2021/06/23	R035	03/02/2022	11.23	Put	Bond Future	2,981.9800		2.9820	2,575.3700	2.5754	(13.636)	0	0	0
2021/06/23	R035	03/02/2022	11.22	Call	Bond Future	5,339.1400		5.3391	5,770.4400	5.7704	8.078	0	0	0
2021/06/23	R035	03/02/2022	11.22	Put	Bond Future	3,003.9000		3.0039	2,595.8000	2.5958	(13.586)	0	0	0
2021/06/23	R035	03/02/2022			Bond Future	10.8370		90.3960	10.7029	91.2354	(1.237)	0.0000	0.0000	0
2021/06/23	R035	03/02/2022	11.05	Call	Bond Future	4,707.7600		4.7078	5,118.4300	5.1184	8.723	0	0	0
2021/06/23	R035	03/02/2022	11.88	Call	Bond Future	8,016.9700		8.0170	8,558.2300	8.5582	6.751	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
2021/06/23	R035	03/02/2022	11.88	Put	Bond Future	1,867.4800	1.8675	1,569.3400	1.5693	(15.965)	0	0	1,800
2021/06/23	R035	03/02/2022	11.03	Put	Bond Future	3,447.0500	3.4470	3,015.5400	3.0155	(12.518)	0	0	280
2021/06/23	R035	03/02/2022	10.10	Put	Bond Future	6,717.0700	6.7171	6,087.9300	6.0879	(9.366)	0	0	0
2021/06/23	R035	03/02/2022	10.10	Call	Bond Future	1,954.5700	1.9546	2,164.8300	2.1648	10.757	0	0	280
2021/06/23	R035	03/02/2022	10.65	Put	Bond Future	4,560.4200	4.5604	4,070.4200	4.0704	(10.745)	0	0	683
2021/06/23	R035	03/02/2022	9.70	Put	Bond Future	8,680.0700	8.6801	7,973.4500	7.9735	(8.141)	0	0	0
2021/06/23	R035	03/02/2022	9.70	Call	Bond Future	1,174.8000	1.1748	1,307.5800	1.3076	11.302	0	0	683
2021/06/23	R035	03/02/2022	11.24	Call	Bond Future	5,415.1400	5.4151	5,849.1400	5.8491	8.015	0	0	0
2021/06/23	R035	03/02/2022	11.24	Put	Bond Future	2,960.4900	2.9605	2,555.0900	2.5551	(13.694)	0	0	0
2021/06/23	R035	05/05/2022	11.64	Call	Bond Future	6,700.4300	6.7004	7,168.7100	7.1687	6.989	0	0	0
2021/06/23	R035	05/05/2022	11.64	Put	Bond Future	3,214.6200	3.2146	2,833.9500	2.8339	(11.842)	0	0	0
2021/06/23	R035	05/05/2022	11.63	Call	Bond Future	6,663.3700	6.6634	7,129.7200	7.1297	6.999	0	0	0
2021/06/23	R035	05/05/2022	11.63	Put	Bond Future	3,234.4900	3.2345	2,851.8900	2.8519	(11.829)	0	0	0
2021/06/23	R035	05/05/2022			Bond Future	11.0456	86.9919	10.9061	87.8408	(1.263)	0.0000	0.0000	0
2021/06/23	R035	05/05/2022	11.65	Call	Bond Future	6,737.8500	6.7378	7,207.7500	7.2077	6.974	0	0	0
2021/06/23	R035	05/05/2022	11.65	Put	Bond Future	3,195.1700	3.1952	2,816.1200	2.8161	(11.863)	0	0	0
2021/06/23	R186	05/08/2021	8.62	Call	Bond Future	5,195.2800	5.1953	5,613.4600	5.6135	8.049	0	0	0
2021/06/23	R186	05/08/2021	8.62	Put	Bond Future	49.0100	0.0490	25.6700	0.0257	(47.623)	0	0	0
2021/06/23	R186	05/08/2021	8.61	Call	Bond Future	5,152.5600	5.1526	5,570.0500	5.5700	8.103	0	0	0
2021/06/23	R186	05/08/2021	8.61	Put	Bond Future	50.6300	0.0506	26.6000	0.0266	(47.462)	0	0	0
2021/06/23	R186	05/08/2021			Bond Future	7.4924	114.5239	7.3987	114.9654	(1.251)	0.0000	0.0000	87,832
2021/06/23	R186	05/08/2021	8.63	Call	Bond Future	5,238.0100	5.2380	5,656.8500	5.6568	7.996	0	0	0
2021/06/23	R186	05/08/2021	8.63	Put	Bond Future	47.4400	0.0474	24.7600	0.0248	(47.808)	0	0	0
2021/06/23	R186	04/11/2021	7.77	Call	Bond Future	1,885.7300	1.8857	2,089.0000	2.0890	10.779	0	0	0
2021/06/23	R186	04/11/2021	8.10	Call	Bond Future	2,803.4800	2.8035	3,054.9300	3.0549	8.969	0	0	0
2021/06/23	R186	04/11/2021	8.10	Put	Bond Future	946.1400	0.9461	752.7100	0.7527	(20.444)	0	0	0
2021/06/23	R186	04/11/2021	8.09	Call	Bond Future	2,772.9000	2.7729	3,023.0000	3.0230	9.019	0	0	0
2021/06/23	R186	04/11/2021	8.09	Put	Bond Future	959.3000	0.9593	764.5200	0.7645	(20.304)	0	0	0
2021/06/23	R186	04/11/2021			Bond Future	7.6798	115.7735	7.5804	116.2184	(1.294)	0.0000	0.0000	0
2021/06/23	R186	04/11/2021	7.77	Put	Bond Future	1,483.6000	1.4836	1,241.9900	1.2420	(16.285)	0	0	15,177
2021/06/23	R186	04/11/2021	8.77	Call	Bond Future	5,092.1300	5.0921	5,439.7700	5.4398	6.827	0	0	0
2021/06/23	R186	04/11/2021	8.77	Put	Bond Future	352.9400	0.3529	255.7000	0.2557	(27.551)	0	0	15,177
2021/06/23	R186	04/11/2021	8.11	Call	Bond Future	2,833.9400	2.8339	3,086.9900	3.0870	8.929	0	0	0
2021/06/23	R186	04/11/2021	8.11	Put	Bond Future	932.8700	0.9329	741.0400	0.7410	(20.563)	0	0	0
2021/06/23	R186	03/02/2022	7.30	Call	Bond Future	1,018.7700	1.0188	1,113.6300	1.1136	9.311	0	0	0
2021/06/23	R186	03/02/2022	7.30	Put	Bond Future	3,489.1800	3.4892	3,134.9500	3.1350	(10.152)	0	0	0
2021/06/23	R186	03/02/2022			Bond Future	7.8753	111.8341	7.7696	112.2832	(1.343)	0.0000	0.0000	0
2021/06/23	R186	03/02/2022	7.29	Call	Bond Future	1,004.6200	1.0046	1,098.5700	1.0986	9.352	0	0	0
2021/06/23	R186	03/02/2022	7.29	Put	Bond Future	3,518.5800	3.5186	3,163.4400	3.1634	(10.093)	0	0	0
2021/06/23	R186	03/02/2022	7.28	Call	Bond Future	990.6000	0.9906	1,083.6500	1.0836	9.393	0	0	0
2021/06/23	R186	03/02/2022	7.28	Put	Bond Future	3,548.1200	3.5481	3,192.0800	3.1921	(10.035)	0	0	0
2021/06/23	R186	05/05/2022	8.32	Call	Bond Future	2,998.4400	2.9984	3,169.9900	3.1700	5.721	0	0	0
2021/06/23	R186	05/05/2022	8.32	Put	Bond Future	2,070.8100	2.0708	1,788.5000	1.7885	(13.633)	0	0	0
2021/06/23	R186	05/05/2022			Bond Future	8.0871	113.1627	7.9740	113.6166	(1.398)	0.0000	0.0000	0
2021/06/23	R186	05/05/2022	8.31	Call	Bond Future	2,973.8900	2.9739	3,145.0200	3.1450	5.754	0	0	0
2021/06/23	R186	05/05/2022	8.31	Put	Bond Future	2,085.8800	2.0859	1,803.1500	1.8031	(13.554)	0	0	0
2021/06/23	R186	05/05/2022	8.30	Call	Bond Future	2,949.8400	2.9498	3,120.1500	3.1201	5.774	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
2021/06/23	R186	05/05/2022	8.30	Put	Bond Future	2,101.4700	2.1015	1,817.9200	1.8179	(13.493)	0	0	0
2021/06/23	R197	05/08/2021			Bond Future	321.4895	321.4895	321.6266	321.6266	0.043	0.0000	0.0000	1,120
2021/06/23	R197	04/11/2021			Bond Future	325.0760	325.0760	325.2106	325.2106	0.041	0.0000	0.0000	0
2021/06/23	R197	03/02/2022			Bond Future	320.7579	320.7579	320.9077	320.9077	0.047	0.0000	0.0000	0
2021/06/23	R197	05/05/2022			Bond Future	324.6419	324.6419	324.7921	324.7921	0.046	0.0000	0.0000	0
2021/06/23	R202	05/08/2021			Bond Future	237.8147	237.8147	237.7286	237.7286	(0.036)	0.0000	0.0000	9,436
2021/06/23	R202	04/11/2021			Bond Future	240.4676	240.4676	240.3778	240.3778	(0.037)	0.0000	0.0000	0
2021/06/23	R202	03/02/2022			Bond Future	238.9766	238.9766	238.8924	238.8924	(0.035)	0.0000	0.0000	0
2021/06/23	R202	05/05/2022			Bond Future	241.8699	241.8699	241.7834	241.7834	(0.036)	0.0000	0.0000	0
2021/06/23	R209	05/08/2021	11.81	Call	Bond Future	7,941.1700	7.9412	8,530.0200	8.5300	7.415	0	0	0
2021/06/23	R209	05/08/2021	11.81	Put	Bond Future	80.9300	0.0809	43.5700	0.0436	(46.163)	0	0	0
2021/06/23	R209	05/08/2021			Bond Future	10.3280	71.8137	10.2203	72.4399	(1.043)	0.0000	0.0000	28,731
2021/06/23	R209	05/08/2021	11.80	Call	Bond Future	7,894.4000	7.8944	8,482.5500	8.4825	7.450	0	0	0
2021/06/23	R209	05/08/2021	11.80	Put	Bond Future	82.7900	0.0828	44.7300	0.0447	(45.972)	0	0	0
2021/06/23	R209	05/08/2021	11.79	Call	Bond Future	7,847.6200	7.8476	8,435.0700	8.4351	7.486	0	0	0
2021/06/23	R209	05/08/2021	11.79	Put	Bond Future	84.7000	0.0847	45.9400	0.0459	(45.762)	0	0	0
2021/06/23	R209	04/11/2021	10.00	Call	Bond Future	1,443.6500	1.4437	1,602.1500	1.6022	10.979	0	0	0
2021/06/23	R209	04/11/2021	10.00	Put	Bond Future	4,368.6900	4.3687	3,895.1100	3.8951	(10.840)	0	0	3,100
2021/06/23	R209	04/11/2021	12.00	Call	Bond Future	8,342.1300	8.3421	8,840.4600	8.8405	5.974	0	0	0
2021/06/23	R209	04/11/2021	12.00	Put	Bond Future	596.6100	0.5966	462.8600	0.4629	(22.418)	0	0	9,000
2021/06/23	R209	04/11/2021	10.50	Call	Bond Future	2,686.6000	2.6866	2,965.4600	2.9655	10.380	0	0	0
2021/06/23	R209	04/11/2021	12.19	Call	Bond Future	9,131.2100	9.1312	9,648.2700	9.6483	5.663	0	0	0
2021/06/23	R209	04/11/2021	12.19	Put	Bond Future	493.5600	0.4936	378.5400	0.3785	(23.304)	0	0	0
2021/06/23	R209	04/11/2021	12.17	Call	Bond Future	9,048.1000	9.0481	9,563.3300	9.5633	5.694	0	0	0
2021/06/23	R209	04/11/2021			Bond Future	10.5038	69.4575	10.3924	70.0895	(1.061)	0.0000	0.0000	4,785
2021/06/23	R209	04/11/2021	10.50	Put	Bond Future	2,708.1400	2.7081	2,354.9200	2.3549	(13.043)	0	0	9,400
2021/06/23	R209	04/11/2021	9.50	Put	Bond Future	6,617.6300	6.6176	6,038.4800	6.0385	(8.752)	0	0	0
2021/06/23	R209	04/11/2021	9.50	Call	Bond Future	613.6800	0.6137	666.6100	0.6666	8.625	0	0	6,000
2021/06/23	R209	04/11/2021	12.18	Call	Bond Future	9,089.7000	9.0897	9,605.8000	9.6058	5.678	0	0	0
2021/06/23	R209	04/11/2021	12.18	Put	Bond Future	498.5300	0.4985	382.5500	0.3826	(23.264)	0	0	0
2021/06/23	R209	04/11/2021	12.17	Put	Bond Future	503.4600	0.5035	386.6100	0.3866	(23.209)	0	0	0
2021/06/23	R209	03/02/2022	11.03	Call	Bond Future	4,440.2800	4.4403	4,766.9300	4.7669	7.357	0	0	0
2021/06/23	R209	03/02/2022	11.03	Put	Bond Future	2,568.2700	2.5683	2,256.0600	2.2561	(12.156)	0	0	0
2021/06/23	R209	03/02/2022	11.02	Call	Bond Future	4,407.0200	4.4070	4,732.8900	4.7329	7.394	0	0	0
2021/06/23	R209	03/02/2022	11.02	Put	Bond Future	2,587.8900	2.5879	2,274.9000	2.2749	(12.094)	0	0	0
2021/06/23	R209	03/02/2022			Bond Future	10.6828	70.2636	10.5674	70.9024	(1.080)	0.0000	0.0000	0
2021/06/23	R209	03/02/2022	11.04	Call	Bond Future	4,473.4300	4.4734	4,801.0700	4.8011	7.324	0	0	0
2021/06/23	R209	03/02/2022	11.04	Put	Bond Future	2,548.5900	2.5486	2,237.3700	2.2374	(12.211)	0	0	0
2021/06/23	R209	05/05/2022	11.44	Call	Bond Future	5,772.3000	5.7723	6,114.6800	6.1147	5.931	0	0	0
2021/06/23	R209	05/05/2022	11.44	Put	Bond Future	2,790.7000	2.7907	2,487.0300	2.4870	(10.881)	0	0	0
2021/06/23	R209	05/05/2022	11.43	Call	Bond Future	5,739.6700	5.7397	6,080.5000	6.0805	5.938	0	0	0
2021/06/23	R209	05/05/2022	11.43	Put	Bond Future	2,808.3900	2.8084	2,503.1700	2.5032	(10.868)	0	0	0
2021/06/23	R209	05/05/2022			Bond Future	10.8661	67.9571	10.7464	68.6031	(1.101)	0.0000	0.0000	0
2021/06/23	R209	05/05/2022	11.45	Call	Bond Future	5,805.2400	5.8052	6,148.6700	6.1487	5.916	0	0	0
2021/06/23	R209	05/05/2022	11.45	Put	Bond Future	2,773.3700	2.7734	2,470.7500	2.4707	(10.912)	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
2021/06/23	R210	05/08/2021			Bond Future	210.0518	210.0518	210.4255	210.4255	0.178	0.0000	0.0000	1,486
2021/06/23	R210	04/11/2021			Bond Future	209.6074	209.6074	209.9865	209.9865	0.181	0.0000	0.0000	0
2021/06/23	R210	03/02/2022			Bond Future	212.0888	212.0888	212.4706	212.4706	0.180	0.0000	0.0000	0
2021/06/23	R210	05/05/2022			Bond Future	211.8138	211.8138	212.2080	212.2080	0.186	0.0000	0.0000	0
2021/06/23	R212	05/08/2021			Bond Future	172.7938	172.7938	172.8582	172.8582	0.037	0.0000	0.0000	2,207
2021/06/23	R212	04/11/2021			Bond Future	174.7217	174.7217	174.7847	174.7847	0.036	0.0000	0.0000	0
2021/06/23	R213	05/08/2021	10.85	Call	Bond Future	7,352.2900	7.3523	7,899.6300	7.8996	7.444	0	0	0
2021/06/23	R213	05/08/2021	10.85	Put	Bond Future	78.7700	0.0788	48.4100	0.0484	(38.543)	0	0	0
2021/06/23	R213	05/08/2021	10.84	Call	Bond Future	7,304.7800	7.3048	7,851.4400	7.8514	7.484	0	0	0
2021/06/23	R213	05/08/2021	10.84	Put	Bond Future	80.8000	0.0808	49.7600	0.0498	(38.416)	0	0	0
2021/06/23	R213	05/08/2021	10.14	Put	Bond Future	419.6900	0.4197	292.0300	0.2920	(30.418)	0	0	0
2021/06/23	R213	05/08/2021	9.34	Put	Bond Future	1,920.3700	1.9204	1,568.9900	1.5690	(18.298)	0	0	0
2021/06/23	R213	05/08/2021	9.34	Call	Bond Future	1,219.1100	1.2191	1,445.4300	1.4454	18.564	0	0	0
2021/06/23	R213	05/08/2021			Bond Future	9.4653	87.8305	9.3620	88.4082	(1.092)	0.0000	0.0000	9,050
2021/06/23	R213	05/08/2021	10.86	Call	Bond Future	7,399.8300	7.3998	7,947.8100	7.9478	7.405	0	0	0
2021/06/23	R213	05/08/2021	10.86	Put	Bond Future	76.8100	0.0768	47.0900	0.0471	(38.693)	0	0	0
2021/06/23	R213	05/08/2021	10.78	Call	Bond Future	7,019.8000	7.0198	7,562.1900	7.5622	7.727	0	0	0
2021/06/23	R213	05/08/2021	10.78	Put	Bond Future	93.9400	0.0939	58.6300	0.0586	(37.588)	0	0	0
2021/06/23	R213	05/08/2021	10.14	Call	Bond Future	4,070.1100	4.0701	4,520.1500	4.5201	11.057	0	0	0
2021/06/23	R213	04/11/2021	11.10	Put	Bond Future	551.7700	0.5518	440.0700	0.4401	(20.244)	0	0	0
2021/06/23	R213	04/11/2021	11.11	Call	Bond Future	7,943.7700	7.9438	8,416.1100	8.4161	5.946	0	0	0
2021/06/23	R213	04/11/2021	11.09	Put	Bond Future	557.8900	0.5579	445.1800	0.4452	(20.203)	0	0	0
2021/06/23	R213	04/11/2021			Bond Future	9.6568	85.2597	9.5494	85.8427	(1.112)	0.0000	0.0000	0
2021/06/23	R213	04/11/2021	11.10	Call	Bond Future	7,901.8700	7.9019	8,373.1200	8.3731	5.964	0	0	0
2021/06/23	R213	04/11/2021	11.11	Put	Bond Future	545.7200	0.5457	435.1100	0.4351	(20.269)	0	0	0
2021/06/23	R213	04/11/2021	11.09	Call	Bond Future	7,860.0100	7.8600	8,330.2500	8.3302	5.983	0	0	0
2021/06/23	R213	03/02/2022	10.67	Call	Bond Future	5,844.5600	5.8446	6,198.0600	6.1981	6.048	0	0	0
2021/06/23	R213	03/02/2022	10.67	Put	Bond Future	1,722.8300	1.7228	1,487.3700	1.4874	(13.667)	0	0	220
2021/06/23	R213	03/02/2022	10.60	Put	Bond Future	1,818.4700	1.8185	1,575.3500	1.5753	(13.369)	0	0	430
2021/06/23	R213	03/02/2022	10.00	Call	Bond Future	3,633.5400	3.6335	3,905.9200	3.9059	7.496	0	0	0
2021/06/23	R213	03/02/2022	10.00	Put	Bond Future	2,888.1200	2.8881	2,571.5400	2.5715	(10.961)	0	0	430
2021/06/23	R213	03/02/2022	9.22	Put	Bond Future	5,164.2600	5.1643	4,735.5000	4.7355	(8.302)	0	0	0
2021/06/23	R213	03/02/2022	8.80	Put	Bond Future	6,818.2400	6.8182	6,325.3300	6.3253	(7.229)	0	0	0
2021/06/23	R213	03/02/2022	8.80	Call	Bond Future	1,037.7100	1.0377	1,133.7600	1.1338	9.256	0	0	102
2021/06/23	R213	03/02/2022	9.58	Put	Bond Future	3,981.2500	3.9813	3,613.6500	3.6137	(9.233)	0	0	200
2021/06/23	R213	03/02/2022	8.63	Put	Bond Future	7,573.4500	7.5735	7,075.7400	7.0757	(6.572)	0	0	0
2021/06/23	R213	03/02/2022	8.63	Call	Bond Future	815.5700	0.8156	906.8200	0.9068	11.188	0	0	200
2021/06/23	R213	03/02/2022	9.98	Call	Bond Future	3,575.3300	3.5753	3,845.9500	3.8460	7.569	0	0	0
2021/06/23	R213	03/02/2022	9.98	Put	Bond Future	2,933.5400	2.9335	2,615.2000	2.6152	(10.852)	0	0	0
2021/06/23	R213	03/02/2022			Bond Future	9.8568	86.2488	9.7449	86.8378	(1.136)	0.0000	0.0000	0
2021/06/23	R213	03/02/2022	10.17	Call	Bond Future	4,156.5000	4.1565	4,445.8300	4.4458	6.961	0	0	0
2021/06/23	R213	03/02/2022	10.17	Put	Bond Future	2,537.0100	2.5370	2,237.3800	2.2374	(11.810)	0	0	220
2021/06/23	R213	03/02/2022	9.15	Put	Bond Future	5,419.0800	5.4191	4,978.0100	4.9780	(8.139)	0	0	0
2021/06/23	R213	03/02/2022	9.15	Call	Bond Future	1,608.3900	1.6084	1,756.2800	1.7563	9.195	0	0	220
2021/06/23	R213	03/02/2022	10.60	Call	Bond Future	5,595.9400	5.5959	5,941.7800	5.9418	6.180	0	0	0

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2021/06/23	R213	03/02/2022	9.22	Call	Bond Future	1,740.8200	1.7408	1,901.0200	1.9010	9.203	0	0	430
2021/06/23	R213	03/02/2022	10.25	Call	Bond Future	4,412.2400	4.4122	4,709.4500	4.7094	6.736	0	0	0
2021/06/23	R213	03/02/2022	10.25	Put	Bond Future	2,385.5700	2.3856	2,093.8200	2.0938	(12.230)	0	0	102
2021/06/23	R213	03/02/2022	9.76	Call	Bond Future	2,962.8000	2.9628	3,213.5600	3.2136	8.464	0	0	0
2021/06/23	R213	03/02/2022	9.76	Put	Bond Future	3,472.0600	3.4721	3,133.8600	3.1339	(9.741)	0	0	102
2021/06/23	R213	03/02/2022	10.15	Call	Bond Future	4,093.5500	4.0936	4,380.9100	4.3809	7.020	0	0	0
2021/06/23	R213	03/02/2022	10.15	Put	Bond Future	2,576.2700	2.5763	2,274.6700	2.2747	(11.707)	0	0	200
2021/06/23	R213	03/02/2022	9.58	Call	Bond Future	2,514.8000	2.5148	2,736.1600	2.7362	8.802	0	0	0
2021/06/23	R213	03/02/2022	9.97	Call	Bond Future	3,546.3900	3.5464	3,816.0000	3.8160	7.602	0	0	0
2021/06/23	R213	03/02/2022	9.97	Put	Bond Future	2,956.4700	2.9565	2,637.1200	2.6371	(10.802)	0	0	0
2021/06/23	R213	03/02/2022	9.96	Call	Bond Future	3,517.2800	3.5173	3,786.1500	3.7862	7.644	0	0	0
2021/06/23	R213	03/02/2022	9.96	Put	Bond Future	2,979.2800	2.9793	2,659.1900	2.6592	(10.744)	0	0	0
2021/06/23	R213	05/05/2022	10.65	Put	Bond Future	2,528.1200	2.5281	2,259.5000	2.2595	(10.625)	0	0	0
2021/06/23	R213	05/05/2022	10.63	Call	Bond Future	5,406.0500	5.4061	5,730.5400	5.7305	6.002	0	0	0
2021/06/23	R213	05/05/2022			Bond Future	10.0573	83.7414	9.9406	84.3369	(1.160)	0.0000	0.0000	0
2021/06/23	R213	05/05/2022	10.64	Call	Bond Future	5,437.8700	5.4379	5,763.5700	5.7636	5.989	0	0	0
2021/06/23	R213	05/05/2022	10.64	Put	Bond Future	2,544.4400	2.5444	2,274.6100	2.2746	(10.605)	0	0	0
2021/06/23	R213	05/05/2022	10.65	Call	Bond Future	5,470.0400	5.4700	5,796.9500	5.7970	5.976	0	0	0
2021/06/23	R213	05/05/2022	10.63	Put	Bond Future	2,561.1600	2.5612	2,290.1200	2.2901	(10.583)	0	0	0
2021/06/23	R214	05/08/2021	12.03	Put	Bond Future	134.2200	0.1342	68.4900	0.0685	(48.972)	0	0	0
2021/06/23	R214	05/08/2021	12.01	Call	Bond Future	7,059.9700	7.0600	7,689.8000	7.6898	8.921	0	0	0
2021/06/23	R214	05/08/2021			Bond Future	10.7222	68.6187	10.6043	69.3163	(1.099)	0.0000	0.0000	17,880
2021/06/23	R214	05/08/2021	12.02	Call	Bond Future	7,106.2000	7.1062	7,737.0700	7.7371	8.878	0	0	0
2021/06/23	R214	05/08/2021	12.02	Put	Bond Future	137.0200	0.1370	70.2400	0.0702	(48.737)	0	0	0
2021/06/23	R214	05/08/2021	12.03	Call	Bond Future	7,152.4200	7.1524	7,784.3400	7.7843	8.835	0	0	0
2021/06/23	R214	05/08/2021	12.01	Put	Bond Future	139.8700	0.1399	72.0500	0.0721	(48.488)	0	0	0
2021/06/23	R214	04/11/2021	12.47	Call	Bond Future	8,681.9000	8.6819	9,230.0900	9.2301	6.314	0	0	0
2021/06/23	R214	04/11/2021	12.46	Call	Bond Future	8,641.0900	8.6411	9,188.2500	9.1883	6.332	0	0	0
2021/06/23	R214	04/11/2021	12.46	Put	Bond Future	588.3700	0.5884	431.1500	0.4312	(26.721)	0	0	0
2021/06/23	R214	04/11/2021			Bond Future	10.8966	66.0903	10.7746	66.7947	(1.120)	0.0000	0.0000	0
2021/06/23	R214	04/11/2021	12.47	Put	Bond Future	582.9500	0.5830	426.7600	0.4268	(26.793)	0	0	0
2021/06/23	R214	04/11/2021	12.48	Call	Bond Future	8,722.6000	8.7226	9,271.9100	9.2719	6.298	0	0	0
2021/06/23	R214	04/11/2021	12.48	Put	Bond Future	577.4900	0.5775	422.4200	0.4224	(26.852)	0	0	0
2021/06/23	R214	03/02/2022	11.40	Put	Bond Future	2,737.9900	2.7380	2,356.5600	2.3566	(13.931)	0	0	0
2021/06/23	R214	03/02/2022	11.41	Call	Bond Future	4,531.6500	4.5317	4,863.0000	4.8630	7.312	0	0	0
2021/06/23	R214	03/02/2022	11.39	Put	Bond Future	2,758.3200	2.7583	2,375.6800	2.3757	(13.872)	0	0	0
2021/06/23	R214	03/02/2022			Bond Future	11.0772	66.8572	10.9506	67.5691	(1.143)	0.0000	0.0000	0
2021/06/23	R214	03/02/2022	11.40	Call	Bond Future	4,498.3300	4.4983	4,828.8500	4.8288	7.348	0	0	0
2021/06/23	R214	03/02/2022	11.41	Put	Bond Future	2,718.0000	2.7180	2,337.4000	2.3374	(14.003)	0	0	0
2021/06/23	R214	03/02/2022	11.39	Call	Bond Future	4,465.2800	4.4653	4,794.5900	4.7946	7.375	0	0	0
2021/06/23	R214	05/05/2022	11.74	Put	Bond Future	2,989.4100	2.9894	2,616.5700	2.6166	(12.472)	0	0	0
2021/06/23	R214	05/05/2022	11.75	Call	Bond Future	5,573.2300	5.5732	5,921.1300	5.9211	6.242	0	0	0
2021/06/23	R214	05/05/2022	11.73	Put	Bond Future	3,008.0000	3.0080	2,634.5400	2.6345	(12.416)	0	0	0
2021/06/23	R214	05/05/2022			Bond Future	11.2553	64.3718	11.1241	65.0919	(1.166)	0.0000	0.0000	0
2021/06/23	R214	05/05/2022	11.74	Call	Bond Future	5,540.5900	5.5406	5,887.8600	5.8879	6.268	0	0	0
2021/06/23	R214	05/05/2022	11.75	Put	Bond Future	2,971.1500	2.9712	2,598.9400	2.5989	(12.527)	0	0	0
2021/06/23	R214	05/05/2022	11.73	Call	Bond Future	5,508.2100	5.5082	5,854.8600	5.8549	6.293	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
2021/06/23	R248	05/08/2021	12.51	Put	Bond Future	72.1500	0.0721	24.3000	0.0243	(66.320)	0	0	0
2021/06/23	R248	05/08/2021	12.52	Call	Bond Future	11,743.6100	11.7436	12,543.0900	12.5431	6.808	0	0	0
2021/06/23	R248	05/08/2021	12.50	Put	Bond Future	74.0100	0.0740	24.9400	0.0249	(66.302)	0	0	0
2021/06/23	R248	05/08/2021	11.20	Put	Bond Future	874.1700	0.8742	580.0800	0.5801	(33.642)	0	0	0
2021/06/23	R248	05/08/2021	11.20	Call	Bond Future	4,295.6900	4.2957	4,847.7000	4.8477	12.850	0	0	0
2021/06/23	R248	05/08/2021	10.50	Put	Bond Future	2,989.8300	2.9898	2,407.7000	2.4077	(19.470)	0	0	0
2021/06/23	R248	05/08/2021	10.30	Call	Bond Future	807.7300	0.8077	965.5500	0.9656	19.539	0	0	1,300
2021/06/23	R248	05/08/2021	10.90	Put	Bond Future	1,511.0700	1.5111	1,106.7300	1.1067	(26.759)	0	0	0
2021/06/23	R248	05/08/2021	10.90	Call	Bond Future	2,815.4700	2.8155	3,257.2300	3.2572	15.690	0	0	1,300
2021/06/23	R248	05/08/2021	10.60	Put	Bond Future	2,542.4200	2.5424	2,007.5600	2.0076	(21.037)	0	0	0
2021/06/23	R248	05/08/2021	10.60	Call	Bond Future	1,628.3900	1.6284	1,939.6300	1.9396	19.113	0	0	0
2021/06/23	R248	05/08/2021			Bond Future	10.7219	86.6455	10.6090	87.4916	(1.053)	0.0000	0.0000	171,110
2021/06/23	R248	05/08/2021	12.51	Call	Bond Future	11,688.8200	11.6888	12,487.0700	12.4871	6.829	0	0	0
2021/06/23	R248	05/08/2021	12.52	Put	Bond Future	70.3000	0.0703	23.6800	0.0237	(66.316)	0	0	0
2021/06/23	R248	05/08/2021	12.50	Call	Bond Future	11,633.9500	11.6339	12,430.9800	12.4310	6.851	0	0	0
2021/06/23	R248	05/08/2021	10.00	Put	Bond Future	6,004.7500	6.0048	5,210.2900	5.2103	(13.231)	0	0	0
2021/06/23	R248	05/08/2021	10.00	Call	Bond Future	324.5200	0.3245	376.1600	0.3762	15.913	0	0	0
2021/06/23	R248	05/08/2021	10.50	Call	Bond Future	1,312.7400	1.3127	1,576.7100	1.5767	20.108	0	0	0
2021/06/23	R248	05/08/2021	10.30	Put	Bond Future	4,047.7400	4.0477	3,359.4600	3.3595	(17.004)	0	0	0
2021/06/23	R248	04/11/2021	12.85	Call	Bond Future	12,732.3000	12.7323	13,435.1400	13.4351	5.520	0	0	0
2021/06/23	R248	04/11/2021	12.85	Put	Bond Future	511.1100	0.5111	359.6900	0.3597	(29.626)	0	0	0
2021/06/23	R248	04/11/2021			Bond Future	10.8958	83.1794	10.7786	84.0337	(1.076)	0.0000	0.0000	0
2021/06/23	R248	04/11/2021	10.30	Put	Bond Future	6,061.6100	6.0616	5,343.2600	5.3433	(11.851)	0	0	0
2021/06/23	R248	04/11/2021	10.30	Call	Bond Future	1,552.0000	1.5520	1,687.9100	1.6879	8.757	0	0	1,200
2021/06/23	R248	04/11/2021	9.60	Put	Bond Future	10,796.3900	10.7964	9,966.7500	9.9667	(7.684)	0	0	0
2021/06/23	R248	04/11/2021	9.60	Call	Bond Future	410.8800	0.4109	435.5000	0.4355	5.992	0	0	1,200
2021/06/23	R248	04/11/2021	12.84	Call	Bond Future	12,684.8100	12.6848	13,384.6500	13.3846	5.517	0	0	0
2021/06/23	R248	04/11/2021	12.84	Put	Bond Future	517.6500	0.5177	363.2300	0.3632	(29.831)	0	0	0
2021/06/23	R248	04/11/2021	12.83	Call	Bond Future	12,637.3000	12.6373	13,334.0600	13.3341	5.514	0	0	0
2021/06/23	R248	04/11/2021	12.83	Put	Bond Future	524.2500	0.5242	366.7500	0.3667	(30.043)	0	0	0
2021/06/23	R248	03/02/2022	11.48	Call	Bond Future	5,944.8700	5.9449	6,326.9900	6.3270	6.428	0	0	0
2021/06/23	R248	03/02/2022	11.49	Put	Bond Future	3,173.3200	3.1733	2,693.0700	2.6931	(15.134)	0	0	0
2021/06/23	R248	03/02/2022	11.47	Call	Bond Future	5,902.1900	5.9022	6,283.2800	6.2833	6.457	0	0	0
2021/06/23	R248	03/02/2022			Bond Future	11.0761	84.1446	10.9542	85.0080	(1.101)	0.0000	0.0000	0
2021/06/23	R248	03/02/2022	11.48	Put	Bond Future	3,196.7300	3.1967	2,715.4600	2.7155	(15.055)	0	0	0
2021/06/23	R248	03/02/2022	11.49	Call	Bond Future	5,987.3800	5.9874	6,370.5200	6.3705	6.399	0	0	0
2021/06/23	R248	03/02/2022	11.47	Put	Bond Future	3,220.0800	3.2201	2,737.7800	2.7378	(14.978)	0	0	0
2021/06/23	R248	05/05/2022	11.80	Call	Bond Future	7,143.6300	7.1436	7,542.0900	7.5421	5.578	0	0	0
2021/06/23	R248	05/05/2022	11.79	Call	Bond Future	7,102.5900	7.1026	7,499.4500	7.4995	5.588	0	0	0
2021/06/23	R248	05/05/2022	11.79	Put	Bond Future	3,588.1100	3.5881	3,111.7900	3.1118	(13.275)	0	0	0
2021/06/23	R248	05/05/2022			Bond Future	11.2539	80.7295	11.1272	81.6027	(1.126)	0.0000	0.0000	0
2021/06/23	R248	05/05/2022	11.80	Put	Bond Future	3,566.2400	3.5662	3,091.5200	3.0915	(13.311)	0	0	0
2021/06/23	R248	05/05/2022	11.81	Call	Bond Future	7,184.7200	7.1847	7,584.5000	7.5845	5.564	0	0	0
2021/06/23	R248	05/05/2022	11.81	Put	Bond Future	3,544.5000	3.5445	3,071.1000	3.0711	(13.356)	0	0	0

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