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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 24/06/2021 TO 24/06/2021

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
2021/06/24	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	2025	05/08/2021		Bond Future	153.4395	153.4395	153.3595	153.3595	(0.052)	0.0000	0.0000	5,207
2021/06/24	2025	04/11/2021		Bond Future	155.1496	155.1496	155.0680	155.0680	(0.053)	0.0000	0.0000	0
2021/06/24	2025	03/02/2022		Bond Future	155.4156	155.4156	155.3324	155.3324	(0.054)	0.0000	0.0000	0
2021/06/24	2025	05/05/2022		Bond Future	157.2965	157.2965	157.2119	157.2119	(0.054)	0.0000	0.0000	0
2021/06/24	2029	05/08/2021		Bond Future	114.1436	114.1436	114.1654	114.1654	0.019	0.0000	0.0000	3,031
2021/06/24	2029	04/11/2021		Bond Future	114.2468	114.2468	114.2683	114.2683	0.019	0.0000	0.0000	0
2021/06/24	2029	03/02/2022		Bond Future	115.5983	115.5983	115.6197	115.6197	0.019	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
2021/06/24	2029	05/05/2022			Bond Future	115.8074	115.8074	115.8286	115.8286	0.018	0.0000	0.0000	0
2021/06/24	2030	05/08/2021	10.42	Call	Bond Future	7,519.1600	7.5192	7,779.3800	7.7794	3.461	0	0	0
2021/06/24	2030	05/08/2021	10.42	Put	Bond Future	51.3200	0.0513	40.5700	0.0406	(20.947)	0	0	0
2021/06/24	2030	05/08/2021	10.41	Call	Bond Future	7,470.1800	7.4702	7,730.1300	7.7301	3.480	0	0	0
2021/06/24	2030	05/08/2021	10.41	Put	Bond Future	52.7900	0.0528	41.7700	0.0418	(20.875)	0	0	0
2021/06/24	2030	05/08/2021	9.15	Call	Bond Future	1,890.2400	1.8902	2,036.2500	2.0363	7.724	0	0	0
2021/06/24	2030	05/08/2021	9.15	Put	Bond Future	1,145.8100	1.1458	1,020.8500	1.0208	(10.906)	0	0	7,500
2021/06/24	2030	05/08/2021	8.50	Put	Bond Future	3,378.0700	3.3781	3,154.8200	3.1548	(6.609)	0	0	0
2021/06/24	2030	05/08/2021	10.15	Call	Bond Future	6,199.8900	6.1999	6,450.5800	6.4506	4.043	0	0	0
2021/06/24	2030	05/08/2021	8.83	Call	Bond Future	998.4000	0.9984	1,092.4000	1.0924	9.415	0	0	479
2021/06/24	2030	05/08/2021	10.30	Put	Bond Future	71.8800	0.0719	57.5000	0.0575	(20.006)	0	0	200
2021/06/24	2030	05/08/2021	8.78	Put	Bond Future	2,228.3500	2.2284	2,043.5700	2.0436	(8.292)	0	0	0
2021/06/24	2030	05/08/2021	8.78	Call	Bond Future	888.2100	0.8882	974.4000	0.9744	9.704	0	0	200
2021/06/24	2030	05/08/2021	7.70	Put	Bond Future	7,796.8400	7.7968	7,528.9700	7.5290	(3.436)	0	0	0
2021/06/24	2030	05/08/2021	9.45	Call	Bond Future	2,994.0200	2.9940	3,184.8100	3.1848	6.372	0	0	600
2021/06/24	2030	05/08/2021	12.10	Call	Bond Future	15,425.8800	15.4259	15,696.8100	15.6968	1.756	0	0	0
2021/06/24	2030	05/08/2021	12.10	Put	Bond Future	0.1000	0.0001	0.0600	0.0001	(40.000)	0	0	600
2021/06/24	2030	05/08/2021			Bond Future	9.0167	94.3009	8.9685	94.5719	(0.535)	0.0000	0.0000	101,442
2021/06/24	2030	05/08/2021	10.43	Call	Bond Future	7,568.1400	7.5681	7,828.6200	7.8286	3.442	0	0	0
2021/06/24	2030	05/08/2021	10.43	Put	Bond Future	49.8900	0.0499	39.4000	0.0394	(21.026)	0	0	0
2021/06/24	2030	05/08/2021	8.50	Call	Bond Future	420.5800	0.4206	468.3000	0.4683	11.346	0	0	5,000
2021/06/24	2030	05/08/2021	9.50	Call	Bond Future	3,199.0300	3.1990	3,396.3400	3.3963	6.168	0	0	0
2021/06/24	2030	05/08/2021	9.50	Put	Bond Future	536.3100	0.5363	462.6500	0.4627	(13.735)	0	0	0
2021/06/24	2030	05/08/2021	10.15	Put	Bond Future	107.6100	0.1076	87.3300	0.0873	(18.846)	0	0	479
2021/06/24	2030	05/08/2021	9.75	Call	Bond Future	4,298.1300	4.2981	4,522.4600	4.5225	5.219	0	0	0
2021/06/24	2030	05/08/2021	9.75	Put	Bond Future	296.2400	0.2962	249.6000	0.2496	(15.744)	0	0	479
2021/06/24	2030	05/08/2021	8.83	Put	Bond Future	2,053.3700	2.0534	1,876.4000	1.8764	(8.619)	0	0	0
2021/06/24	2030	05/08/2021	10.30	Call	Bond Future	6,931.8300	6.9318	7,188.4200	7.1884	3.702	0	0	0
2021/06/24	2030	05/08/2021	7.70	Call	Bond Future	21.2300	0.0212	24.3300	0.0243	14.602	0	0	200
2021/06/24	2030	05/08/2021	8.95	Put	Bond Future	1,671.2400	1.6712	1,513.6100	1.5136	(9.432)	0	0	0
2021/06/24	2030	05/08/2021	8.95	Call	Bond Future	1,296.2200	1.2962	1,409.5600	1.4096	8.744	0	0	600
2021/06/24	2030	05/08/2021	9.45	Put	Bond Future	602.2100	0.6022	522.0300	0.5220	(13.314)	0	0	0
2021/06/24	2030	04/11/2021	11.26	Call	Bond Future	10,578.0800	10.5781	10,830.7000	10.8307	2.388	0	0	0
2021/06/24	2030	04/11/2021	9.20	Call	Bond Future	2,436.6200	2.4366	2,569.7100	2.5697	5.462	0	0	29
2021/06/24	2030	04/11/2021	8.27	Put	Bond Future	5,858.7100	5.8587	5,634.0500	5.6340	(3.835)	0	0	0
2021/06/24	2030	04/11/2021	8.27	Call	Bond Future	600.8800	0.6009	649.7200	0.6497	8.128	0	0	300
2021/06/24	2030	04/11/2021	8.77	Put	Bond Future	3,797.9600	3.7980	3,616.0600	3.6161	(4.789)	0	0	0
2021/06/24	2030	04/11/2021	11.44	Put	Bond Future	166.6900	0.1667	150.3500	0.1504	(9.803)	0	0	300
2021/06/24	2030	04/11/2021	10.60	Call	Bond Future	7,690.4800	7.6905	7,922.9200	7.9229	3.022	0	0	0
2021/06/24	2030	04/11/2021	10.60	Put	Bond Future	491.0100	0.4910	449.9500	0.4499	(8.362)	0	0	0
2021/06/24	2030	04/11/2021	10.59	Put	Bond Future	496.8100	0.4968	455.3400	0.4553	(8.347)	0	0	0
2021/06/24	2030	04/11/2021			Bond Future	9.2045	95.3293	9.1543	95.6028	(0.546)	0.0000	0.0000	0
2021/06/24	2030	04/11/2021	11.26	Put	Bond Future	223.7400	0.2237	202.8600	0.2029	(9.332)	0	0	29
2021/06/24	2030	04/11/2021	9.90	Put	Bond Future	1,115.6800	1.1157	1,035.7300	1.0357	(7.166)	0	0	0
2021/06/24	2030	04/11/2021	9.90	Call	Bond Future	4,796.9000	4.7969	4,990.4500	4.9905	4.035	0	0	29
2021/06/24	2030	04/11/2021	9.20	Put	Bond Future	2,461.2800	2.4613	2,320.8700	2.3209	(5.705)	0	0	0
2021/06/24	2030	04/11/2021	8.77	Call	Bond Future	1,398.9700	1.3990	1,490.5700	1.4906	6.548	0	0	300

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2021/06/24	2030	04/11/2021	11.44	Call	Bond Future	11,355.2400	11.3552	11,612.4000	11.6124	2.265	0	0	0
2021/06/24	2030	04/11/2021	10.61	Call	Bond Future	7,733.5800	7.7336	7,966.4300	7.9664	3.011	0	0	0
2021/06/24	2030	04/11/2021	10.61	Put	Bond Future	485.1500	0.4852	444.5000	0.4445	(8.379)	0	0	0
2021/06/24	2030	04/11/2021	10.59	Call	Bond Future	7,647.2900	7.6473	7,879.3200	7.8793	3.034	0	0	0
2021/06/24	2030	03/02/2022	8.85	Put	Bond Future	4,652.9800	4.6530	4,471.6900	4.4717	(3.896)	0	0	0
2021/06/24	2030	03/02/2022	8.85	Call	Bond Future	1,701.2700	1.7013	1,796.4200	1.7964	5.593	0	0	1,000
2021/06/24	2030	03/02/2022	9.35	Call	Bond Future	2,864.4500	2.8644	2,998.5500	2.9986	4.682	0	0	0
2021/06/24	2030	03/02/2022	9.35	Put	Bond Future	3,133.6200	3.1336	2,991.2800	2.9913	(4.542)	0	0	101
2021/06/24	2030	03/02/2022	8.39	Put	Bond Future	6,456.2100	6.4562	6,241.9000	6.2419	(3.319)	0	0	0
2021/06/24	2030	03/02/2022	8.39	Call	Bond Future	948.4900	0.9485	1,010.6200	1.0106	6.550	0	0	101
2021/06/24	2030	03/02/2022	9.45	Call	Bond Future	3,135.5400	3.1355	3,277.3200	3.2773	4.522	0	0	0
2021/06/24	2030	03/02/2022	9.45	Put	Bond Future	2,879.8200	2.8798	2,745.1600	2.7452	(4.676)	0	0	0
2021/06/24	2030	03/02/2022			Bond Future	9.4012	92.4301	9.3486	92.7066	(0.559)	0.0000	0.0000	0
2021/06/24	2030	03/02/2022	9.60	Put	Bond Future	2,530.5100	2.5305	2,407.1500	2.4072	(4.875)	0	0	0
2021/06/24	2030	03/02/2022	9.60	Call	Bond Future	3,566.4300	3.5664	3,719.5100	3.7195	4.292	0	0	1,000
2021/06/24	2030	03/02/2022	10.85	Call	Bond Future	8,072.3100	8.0723	8,296.1200	8.2961	2.773	0	0	0
2021/06/24	2030	03/02/2022	10.85	Put	Bond Future	853.8400	0.8538	801.2100	0.8012	(6.164)	0	0	1,000
2021/06/24	2030	03/02/2022	9.78	Call	Bond Future	4,120.2200	4.1202	4,286.3300	4.2863	4.032	0	0	0
2021/06/24	2030	03/02/2022	9.78	Put	Bond Future	2,159.2000	2.1592	2,048.8700	2.0489	(5.110)	0	0	101
2021/06/24	2030	03/02/2022	9.44	Call	Bond Future	3,107.8600	3.1079	3,248.8800	3.2489	4.538	0	0	0
2021/06/24	2030	03/02/2022	9.44	Put	Bond Future	2,904.4600	2.9045	2,769.0400	2.7690	(4.662)	0	0	0
2021/06/24	2030	03/02/2022	9.43	Call	Bond Future	3,080.3100	3.0803	3,220.5700	3.2206	4.553	0	0	0
2021/06/24	2030	03/02/2022	9.43	Put	Bond Future	2,929.2600	2.9293	2,793.0800	2.7931	(4.649)	0	0	0
2021/06/24	2030	05/05/2022	8.89	Put	Bond Future	5,641.5500	5.6415	5,456.4200	5.4564	(3.282)	0	0	0
2021/06/24	2030	05/05/2022	8.47	Call	Bond Future	1,247.3200	1.2473	1,316.5300	1.3165	5.549	0	0	1,073
2021/06/24	2030	05/05/2022	8.14	Put	Bond Future	8,716.8300	8.7168	8,489.4700	8.4895	(2.608)	0	0	0
2021/06/24	2030	05/05/2022	8.14	Call	Bond Future	868.4400	0.8684	920.6100	0.9206	6.007	0	0	1,800
2021/06/24	2030	05/05/2022	9.95	Call	Bond Future	4,478.4600	4.4785	4,640.8500	4.6408	3.626	0	0	0
2021/06/24	2030	05/05/2022	10.21	Call	Bond Future	5,282.3300	5.2823	5,459.6900	5.4597	3.358	0	0	0
2021/06/24	2030	05/05/2022	10.21	Put	Bond Future	2,299.9100	2.2999	2,197.7400	2.1977	(4.442)	0	0	0
2021/06/24	2030	05/05/2022			Bond Future	9.6090	93.5283	9.5540	93.8078	(0.573)	0.0000	0.0000	0
2021/06/24	2030	05/05/2022	8.89	Call	Bond Future	1,902.4700	1.9025	1,996.8700	1.9969	4.962	0	0	1,800
2021/06/24	2030	05/05/2022	11.04	Call	Bond Future	8,198.8300	8.1988	8,414.0200	8.4140	2.625	0	0	0
2021/06/24	2030	05/05/2022	11.04	Put	Bond Future	1,299.1300	1.2991	1,234.7900	1.2348	(4.953)	0	0	1,800
2021/06/24	2030	05/05/2022	9.35	Call	Bond Future	2,881.3500	2.8813	3,005.7900	3.0058	4.319	0	0	0
2021/06/24	2030	05/05/2022	9.35	Put	Bond Future	4,206.4700	4.2065	4,051.3800	4.0514	(3.687)	0	0	1,073
2021/06/24	2030	05/05/2022	8.47	Put	Bond Future	7,260.4900	7.2605	7,050.1700	7.0502	(2.897)	0	0	0
2021/06/24	2030	05/05/2022	9.95	Put	Bond Future	2,770.8600	2.7709	2,653.7200	2.6537	(4.228)	0	0	1,073
2021/06/24	2030	05/05/2022	10.20	Call	Bond Future	5,250.4300	5.2504	5,427.2300	5.4272	3.367	0	0	0
2021/06/24	2030	05/05/2022	10.20	Put	Bond Future	2,316.6100	2.3166	2,213.8800	2.2139	(4.434)	0	0	0
2021/06/24	2030	05/05/2022	10.19	Call	Bond Future	5,218.6000	5.2186	5,394.8400	5.3948	3.377	0	0	0
2021/06/24	2030	05/05/2022	10.19	Put	Bond Future	2,333.4100	2.3334	2,230.1200	2.2301	(4.427)	0	0	0
2021/06/24	2032	05/08/2021	11.37	Call	Bond Future	9,399.6200	9.3996	9,716.2900	9.7163	3.369	0	0	0
2021/06/24	2032	05/08/2021	11.37	Put	Bond Future	40.3600	0.0404	31.2900	0.0313	(22.473)	0	0	0
2021/06/24	2032	05/08/2021			Bond Future	9.7214	93.3574	9.6682	93.6831	(0.547)	0.0000	0.0000	120,365
2021/06/24	2032	05/08/2021	11.36	Call	Bond Future	9,348.0200	9.3480	9,664.4800	9.6645	3.385	0	0	0
2021/06/24	2032	05/08/2021	11.36	Put	Bond Future	41.4500	0.0414	32.1700	0.0322	(22.388)	0	0	0

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2021/06/24	2032	05/08/2021	11.35	Call	Bond Future	9,296.4200	9.2964	9,612.6500	9.6126	3.402	0	0	0
2021/06/24	2032	05/08/2021	11.35	Put	Bond Future	42.5900	0.0426	33.0800	0.0331	(22.329)	0	0	0
2021/06/24	2032	04/11/2021	9.83	Call	Bond Future	2,530.1900	2.5302	2,682.6700	2.6827	6.026	0	0	700
2021/06/24	2032	04/11/2021	11.70	Call	Bond Future	10,194.5000	10.1945	10,486.4500	10.4864	2.864	0	0	0
2021/06/24	2032	04/11/2021	11.71	Put	Bond Future	407.2400	0.4072	370.6400	0.3706	(8.987)	0	0	0
2021/06/24	2032	04/11/2021	11.69	Call	Bond Future	10,148.2300	10.1482	10,439.8400	10.4398	2.874	0	0	0
2021/06/24	2032	04/11/2021			Bond Future	9.9168	90.2303	9.8615	90.5592	(0.558)	0.0000	0.0000	21
2021/06/24	2032	04/11/2021	9.33	Put	Bond Future	4,846.1600	4.8462	4,613.5000	4.6135	(4.801)	0	0	0
2021/06/24	2032	04/11/2021	9.33	Call	Bond Future	1,273.3600	1.2734	1,369.5900	1.3696	7.557	0	0	700
2021/06/24	2032	04/11/2021	9.83	Put	Bond Future	3,046.9000	3.0469	2,870.4900	2.8705	(5.790)	0	0	0
2021/06/24	2032	04/11/2021	12.81	Call	Bond Future	15,227.4500	15.2274	15,546.8900	15.5469	2.098	0	0	0
2021/06/24	2032	04/11/2021	12.81	Put	Bond Future	82.7700	0.0828	73.3200	0.0733	(11.417)	0	0	700
2021/06/24	2032	04/11/2021	11.70	Put	Bond Future	411.6200	0.4116	374.6800	0.3747	(8.974)	0	0	0
2021/06/24	2032	04/11/2021	11.71	Call	Bond Future	10,240.7700	10.2408	10,533.0600	10.5331	2.854	0	0	0
2021/06/24	2032	04/11/2021	11.69	Put	Bond Future	416.0400	0.4160	378.7600	0.3788	(8.961)	0	0	0
2021/06/24	2032	03/02/2022	11.13	Call	Bond Future	7,114.9700	7.1150	7,357.7400	7.3577	3.412	0	0	0
2021/06/24	2032	03/02/2022	11.13	Put	Bond Future	1,536.6500	1.5366	1,446.9800	1.4470	(5.835)	0	0	210
2021/06/24	2032	03/02/2022	10.53	Call	Bond Future	4,826.1800	4.8262	5,027.9300	5.0279	4.180	0	0	0
2021/06/24	2032	03/02/2022	10.53	Put	Bond Future	2,493.3000	2.4933	2,362.6100	2.3626	(5.242)	0	0	210
2021/06/24	2032	03/02/2022	10.35	Put	Bond Future	2,893.6000	2.8936	2,748.3300	2.7483	(5.020)	0	0	400
2021/06/24	2032	03/02/2022	9.58	Put	Bond Future	5,221.0900	5.2211	5,007.9000	5.0079	(4.083)	0	0	0
2021/06/24	2032	03/02/2022	9.58	Call	Bond Future	2,056.1400	2.0561	2,175.3900	2.1754	5.800	0	0	400
2021/06/24	2032	03/02/2022	10.66	Call	Bond Future	5,292.8300	5.2928	5,504.5000	5.5045	3.999	0	0	0
2021/06/24	2032	03/02/2022	10.66	Put	Bond Future	2,242.3900	2.2424	2,121.6200	2.1216	(5.386)	0	0	97
2021/06/24	2032	03/02/2022	10.45	Put	Bond Future	2,663.7600	2.6638	2,526.7000	2.5267	(5.145)	0	0	198
2021/06/24	2032	03/02/2022	9.81	Call	Bond Future	2,627.4600	2.6275	2,767.4900	2.7675	5.329	0	0	0
2021/06/24	2032	03/02/2022	9.81	Put	Bond Future	4,419.1900	4.4192	4,226.7800	4.2268	(4.354)	0	0	198
2021/06/24	2032	03/02/2022	8.91	Put	Bond Future	8,205.5300	8.2055	7,937.2600	7.9373	(3.269)	0	0	0
2021/06/24	2032	03/02/2022	10.43	Call	Bond Future	4,483.9000	4.4839	4,677.6500	4.6776	4.321	0	0	0
2021/06/24	2032	03/02/2022	10.43	Put	Bond Future	2,708.5300	2.7085	2,569.8400	2.5698	(5.120)	0	0	0
2021/06/24	2032	03/02/2022	10.42	Call	Bond Future	4,450.3600	4.4504	4,643.2900	4.6433	4.335	0	0	0
2021/06/24	2032	03/02/2022	10.42	Put	Bond Future	2,731.0100	2.7310	2,591.5000	2.5915	(5.108)	0	0	0
2021/06/24	2032	03/02/2022			Bond Future	10.1172	91.2767	10.0596	91.6092	(0.570)	0.0000	0.0000	0
2021/06/24	2032	03/02/2022	9.62	Put	Bond Future	5,074.5300	5.0745	4,864.9500	4.8650	(4.130)	0	0	0
2021/06/24	2032	03/02/2022	9.62	Call	Bond Future	2,150.3900	2.1504	2,273.2500	2.2732	5.713	0	0	210
2021/06/24	2032	03/02/2022	10.95	Call	Bond Future	6,397.4800	6.3975	6,629.2200	6.6292	3.622	0	0	0
2021/06/24	2032	03/02/2022	10.95	Put	Bond Future	1,775.1700	1.7752	1,674.4700	1.6745	(5.673)	0	0	400
2021/06/24	2032	03/02/2022	10.35	Call	Bond Future	4,219.4600	4.2195	4,406.6300	4.4066	4.436	0	0	0
2021/06/24	2032	03/02/2022	10.14	Call	Bond Future	3,559.1300	3.5591	3,728.4200	3.7284	4.756	0	0	0
2021/06/24	2032	03/02/2022	10.14	Put	Bond Future	3,428.2400	3.4282	3,265.0900	3.2651	(4.759)	0	0	97
2021/06/24	2032	03/02/2022	9.14	Put	Bond Future	7,064.3800	7.0644	6,813.1900	6.8132	(3.556)	0	0	0
2021/06/24	2032	03/02/2022	9.14	Call	Bond Future	1,193.8200	1.1938	1,275.0700	1.2751	6.806	0	0	97
2021/06/24	2032	03/02/2022	10.45	Call	Bond Future	4,551.0200	4.5510	4,746.4000	4.7464	4.293	0	0	0
2021/06/24	2032	03/02/2022	8.91	Call	Bond Future	878.3700	0.8784	942.5400	0.9425	7.306	0	0	198
2021/06/24	2032	03/02/2022	10.44	Call	Bond Future	4,517.2700	4.5173	4,711.8400	4.7118	4.307	0	0	0
2021/06/24	2032	03/02/2022	10.44	Put	Bond Future	2,685.9300	2.6859	2,548.0600	2.5481	(5.133)	0	0	0
2021/06/24	2032	05/05/2022	11.03	Call	Bond Future	6,348.7500	6.3488	6,568.1800	6.5682	3.456	0	0	0
2021/06/24	2032	05/05/2022	11.03	Put	Bond Future	2,528.5700	2.5286	2,411.7900	2.4118	(4.618)	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
2021/06/24	2032	05/05/2022	11.02	Put	Bond Future	2,545.3000	2.5453	2,427.9200	2.4279	(4.612)	0	0	0
2021/06/24	2032	05/05/2022			Bond Future	10.3246	88.2143	10.2645	88.5505	(0.582)	0.0000	0.0000	0
2021/06/24	2032	05/05/2022	11.04	Call	Bond Future	6,384.6400	6.3846	6,604.6800	6.6047	3.446	0	0	0
2021/06/24	2032	05/05/2022	11.04	Put	Bond Future	2,511.9400	2.5119	2,395.7700	2.3958	(4.625)	0	0	0
2021/06/24	2032	05/05/2022	11.02	Call	Bond Future	6,312.9100	6.3129	6,531.7400	6.5317	3.466	0	0	0
2021/06/24	2033	05/08/2021			Bond Future	108.1651	108.1651	108.1656	108.1656	0.000	0.0000	0.0000	9,059
2021/06/24	2033	04/11/2021			Bond Future	108.1220	108.1220	108.1225	108.1225	0.000	0.0000	0.0000	0
2021/06/24	2033	03/02/2022			Bond Future	109.4009	109.4009	109.4011	109.4011	0.000	0.0000	0.0000	0
2021/06/24	2033	05/05/2022			Bond Future	109.4562	109.4562	109.4560	109.4560	0.000	0.0000	0.0000	0
2021/06/24	2037	05/08/2021	12.27	Call	Bond Future	10,545.1800	10.5452	10,994.6500	10.9946	4.262	0	0	0
2021/06/24	2037	05/08/2021	12.27	Put	Bond Future	35.0600	0.0351	25.5600	0.0256	(27.096)	0	0	0
2021/06/24	2037	05/08/2021	12.28	Call	Bond Future	10,598.8400	10.5988	11,048.5300	11.0485	4.243	0	0	0
2021/06/24	2037	05/08/2021	12.26	Put	Bond Future	36.0100	0.0360	26.2700	0.0263	(27.048)	0	0	0
2021/06/24	2037	05/08/2021			Bond Future	10.5315	84.9006	10.4630	85.3596	(0.650)	0.0000	0.0000	126,595
2021/06/24	2037	05/08/2021	12.28	Put	Bond Future	34.1400	0.0341	24.8600	0.0249	(27.182)	0	0	0
2021/06/24	2037	05/08/2021	12.26	Call	Bond Future	10,491.4800	10.4915	10,940.7100	10.9407	4.282	0	0	0
2021/06/24	2037	04/11/2021	12.30	Call	Bond Future	10,003.0500	10.0030	10,403.7300	10.4037	4.006	0	0	0
2021/06/24	2037	04/11/2021	12.30	Put	Bond Future	602.2300	0.6022	539.3200	0.5393	(10.446)	0	0	600
2021/06/24	2037	04/11/2021	11.49	Put	Bond Future	1,381.5900	1.3816	1,255.0300	1.2550	(9.160)	0	0	0
2021/06/24	2037	04/11/2021	11.49	Call	Bond Future	6,178.2500	6.1783	6,515.2800	6.5153	5.455	0	0	600
2021/06/24	2037	04/11/2021	12.82	Put	Bond Future	349.6100	0.3496	310.4500	0.3105	(11.201)	0	0	0
2021/06/24	2037	04/11/2021	12.83	Call	Bond Future	12,538.7400	12.5387	12,963.6200	12.9636	3.389	0	0	0
2021/06/24	2037	04/11/2021			Bond Future	10.7189	85.8266	10.6479	86.2902	(0.662)	0.0000	0.0000	0
2021/06/24	2037	04/11/2021	12.82	Call	Bond Future	12,492.3800	12.4924	12,916.8100	12.9168	3.398	0	0	0
2021/06/24	2037	04/11/2021	12.83	Put	Bond Future	344.7800	0.3448	306.0700	0.3061	(11.227)	0	0	0
2021/06/24	2037	04/11/2021	12.81	Call	Bond Future	12,446.0300	12.4460	12,870.0100	12.8700	3.407	0	0	0
2021/06/24	2037	04/11/2021	12.81	Put	Bond Future	354.5000	0.3545	314.8900	0.3149	(11.173)	0	0	0
2021/06/24	2037	03/02/2022	11.46	Call	Bond Future	5,838.6100	5.8386	6,141.5900	6.1416	5.189	0	0	0
2021/06/24	2037	03/02/2022	11.47	Put	Bond Future	2,472.0000	2.4720	2,307.2600	2.3073	(6.664)	0	0	0
2021/06/24	2037	03/02/2022	11.45	Call	Bond Future	5,799.3400	5.7993	6,101.3000	6.1013	5.207	0	0	0
2021/06/24	2037	03/02/2022			Bond Future	10.9141	82.5671	10.8403	83.0359	(0.676)	0.0000	0.0000	0
2021/06/24	2037	03/02/2022	11.46	Put	Bond Future	2,492.0400	2.4920	2,326.2800	2.3263	(6.652)	0	0	0
2021/06/24	2037	03/02/2022	11.47	Call	Bond Future	5,877.9600	5.8780	6,181.9600	6.1820	5.172	0	0	0
2021/06/24	2037	03/02/2022	11.45	Put	Bond Future	2,512.2300	2.5122	2,345.4500	2.3454	(6.639)	0	0	0
2021/06/24	2037	05/05/2022	11.84	Put	Bond Future	2,812.1400	2.8121	2,652.1200	2.6521	(5.690)	0	0	0
2021/06/24	2037	05/05/2022	11.82	Call	Bond Future	7,013.2800	7.0133	7,325.8000	7.3258	4.456	0	0	0
2021/06/24	2037	05/05/2022	11.83	Call	Bond Future	7,052.1100	7.0521	7,365.4400	7.3654	4.443	0	0	0
2021/06/24	2037	05/05/2022			Bond Future	11.1157	83.5483	11.0390	84.0225	(0.691)	0.0000	0.0000	0
2021/06/24	2037	05/05/2022	11.84	Call	Bond Future	7,090.9900	7.0910	7,405.1400	7.4051	4.430	0	0	0
2021/06/24	2037	05/05/2022	11.82	Put	Bond Future	2,848.0100	2.8480	2,686.3600	2.6864	(5.676)	0	0	0
2021/06/24	2037	05/05/2022	11.83	Put	Bond Future	2,830.0200	2.8300	2,669.1800	2.6692	(5.683)	0	0	0
2021/06/24	2038	05/08/2021			Bond Future	120.5474	120.5474	120.8947	120.8947	0.288	0.0000	0.0000	7,713
2021/06/24	2038	04/11/2021			Bond Future	121.8910	121.8910	122.2415	122.2415	0.288	0.0000	0.0000	0
2021/06/24	2038	03/02/2022			Bond Future	121.5675	121.5675	121.9218	121.9218	0.291	0.0000	0.0000	0
2021/06/24	2038	05/05/2022			Bond Future	123.0390	123.0390	123.3972	123.3972	0.291	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
2021/06/24	2040	05/08/2021	12.48	Call	Bond Future	11,622.2300	11.6222	12,104.9600	12.1050	4.154	0	0	0
2021/06/24	2040	05/08/2021	12.49	Put	Bond Future	31.8900	0.0319	23.1300	0.0231	(27.469)	0	0	0
2021/06/24	2040	05/08/2021	12.47	Call	Bond Future	11,566.2500	11.5663	12,048.7800	12.0488	4.172	0	0	0
2021/06/24	2040	05/08/2021	11.05	Put	Bond Future	918.8800	0.9189	768.3300	0.7683	(16.384)	0	0	0
2021/06/24	2040	05/08/2021	11.05	Call	Bond Future	3,610.6700	3.6107	3,951.8200	3.9518	9.448	0	0	900
2021/06/24	2040	05/08/2021			Bond Future	10.6643	86.9467	10.5959	87.4384	(0.642)	0.0000	0.0000	85,663
2021/06/24	2040	05/08/2021	12.48	Put	Bond Future	32.7300	0.0327	23.7600	0.0238	(27.406)	0	0	0
2021/06/24	2040	05/08/2021	12.49	Call	Bond Future	11,678.1500	11.6782	12,161.0900	12.1611	4.135	0	0	0
2021/06/24	2040	05/08/2021	12.47	Put	Bond Future	33.5800	0.0336	24.4100	0.0244	(27.308)	0	0	0
2021/06/24	2040	05/08/2021	11.55	Put	Bond Future	317.9200	0.3179	253.2900	0.2533	(20.329)	0	0	0
2021/06/24	2040	05/08/2021	11.55	Call	Bond Future	6,305.7300	6.3057	6,732.8000	6.7328	6.773	0	0	900
2021/06/24	2040	05/08/2021	14.80	Call	Bond Future	23,071.3100	23.0713	23,563.0100	23.5630	2.131	0	0	0
2021/06/24	2040	05/08/2021	14.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2021/06/24	2040	04/11/2021	12.90	Call	Bond Future	12,979.8400	12.9798	13,433.1400	13.4331	3.492	0	0	0
2021/06/24	2040	04/11/2021	12.90	Put	Bond Future	384.7700	0.3848	341.4700	0.3415	(11.253)	0	0	0
2021/06/24	2040	04/11/2021	12.89	Call	Bond Future	12,929.6800	12.9297	13,382.6100	13.3826	3.503	0	0	0
2021/06/24	2040	04/11/2021	12.89	Put	Bond Future	388.5200	0.3885	344.8500	0.3448	(11.240)	0	0	0
2021/06/24	2040	04/11/2021			Bond Future	10.8472	87.8951	10.7762	88.3917	(0.654)	0.0000	0.0000	0
2021/06/24	2040	04/11/2021	12.91	Call	Bond Future	13,029.9700	13.0300	13,483.6500	13.4837	3.482	0	0	0
2021/06/24	2040	04/11/2021	12.91	Put	Bond Future	381.0600	0.3811	338.1400	0.3381	(11.263)	0	0	0
2021/06/24	2040	03/02/2022	11.58	Put	Bond Future	2,606.3900	2.6064	2,430.0000	2.4300	(6.768)	0	0	0
2021/06/24	2040	03/02/2022	11.59	Call	Bond Future	6,199.6000	6.1996	6,526.4600	6.5265	5.272	0	0	0
2021/06/24	2040	03/02/2022	11.57	Put	Bond Future	2,627.4900	2.6275	2,450.0000	2.4500	(6.755)	0	0	0
2021/06/24	2040	03/02/2022			Bond Future	11.0375	84.4093	10.9637	84.9115	(0.669)	0.0000	0.0000	0
2021/06/24	2040	03/02/2022	11.58	Call	Bond Future	6,157.5800	6.1576	6,483.3300	6.4833	5.290	0	0	0
2021/06/24	2040	03/02/2022	11.59	Put	Bond Future	2,585.2000	2.5852	2,409.9200	2.4099	(6.780)	0	0	0
2021/06/24	2040	03/02/2022	11.57	Call	Bond Future	6,115.3900	6.1154	6,440.0400	6.4400	5.309	0	0	0
2021/06/24	2040	05/05/2022	10.57	Put	Bond Future	7,407.8800	7.4079	7,088.8500	7.0888	(4.307)	0	0	0
2021/06/24	2040	05/05/2022	10.57	Call	Bond Future	2,848.5400	2.8485	3,037.5000	3.0375	6.634	0	0	1,200
2021/06/24	2040	05/05/2022	13.04	Call	Bond Future	12,251.7900	12.2518	12,660.9000	12.6609	3.339	0	0	0
2021/06/24	2040	05/05/2022	13.04	Put	Bond Future	1,584.3600	1.5844	1,485.4800	1.4855	(6.241)	0	0	1,200
2021/06/24	2040	05/05/2022	11.91	Put	Bond Future	3,118.2800	3.1183	2,942.9200	2.9429	(5.624)	0	0	0
2021/06/24	2040	05/05/2022	11.92	Call	Bond Future	7,432.6800	7.4327	7,766.1900	7.7662	4.487	0	0	0
2021/06/24	2040	05/05/2022	11.92	Put	Bond Future	3,098.5300	3.0985	2,924.0500	2.9240	(5.631)	0	0	0
2021/06/24	2040	05/05/2022			Bond Future	11.2336	85.4125	11.1568	85.9205	(0.683)	0.0000	0.0000	0
2021/06/24	2040	05/05/2022	9.82	Put	Bond Future	11,495.3400	11.4953	11,094.5300	11.0945	(3.487)	0	0	0
2021/06/24	2040	05/05/2022	9.82	Call	Bond Future	1,297.0800	1.2971	1,404.2600	1.4043	8.263	0	0	1,200
2021/06/24	2040	05/05/2022	11.91	Call	Bond Future	7,391.9000	7.3919	7,724.5300	7.7245	4.500	0	0	0
2021/06/24	2040	05/05/2022	11.90	Call	Bond Future	7,350.8700	7.3509	7,682.6200	7.6826	4.513	0	0	0
2021/06/24	2040	05/05/2022	11.90	Put	Bond Future	3,137.8600	3.1379	2,961.6200	2.9616	(5.617)	0	0	0
2021/06/24	2044	05/08/2021	12.60	Put	Bond Future	25.4200	0.0254	19.2700	0.0193	(24.194)	0	0	0
2021/06/24	2044	05/08/2021	12.61	Call	Bond Future	12,278.3400	12.2783	12,660.6000	12.6606	3.113	0	0	0
2021/06/24	2044	05/08/2021	12.61	Put	Bond Future	24.7700	0.0248	18.7700	0.0188	(24.223)	0	0	0
2021/06/24	2044	05/08/2021			Bond Future	10.6896	83.8583	10.6366	84.2466	(0.496)	0.0000	0.0000	62,707
2021/06/24	2044	05/08/2021	12.60	Call	Bond Future	12,223.3000	12.2233	12,605.4100	12.6054	3.126	0	0	0
2021/06/24	2044	05/08/2021	12.59	Call	Bond Future	12,168.2000	12.1682	12,550.1700	12.5502	3.139	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/06/24	2044	05/08/2021	12.59	Put	Bond Future	26.0900	0.0261	19.8000	0.0198	(24.109)	0	0	0
2021/06/24	2044	04/11/2021	12.91	Call	Bond Future	13,016.5600	13.0166	13,373.0600	13.3731	2.739	0	0	0
2021/06/24	2044	04/11/2021	12.91	Put	Bond Future	386.1200	0.3861	350.5600	0.3506	(9.210)	0	0	0
2021/06/24	2044	04/11/2021			Bond Future	10.8632	84.7730	10.8082	85.1650	(0.506)	0.0000	0.0000	0
2021/06/24	2044	04/11/2021	12.90	Call	Bond Future	12,966.7200	12.9667	13,322.9300	13.3229	2.747	0	0	0
2021/06/24	2044	04/11/2021	12.90	Put	Bond Future	389.7600	0.3898	353.9100	0.3539	(9.198)	0	0	0
2021/06/24	2044	04/11/2021	12.89	Call	Bond Future	12,916.9300	12.9169	13,272.8300	13.2728	2.755	0	0	0
2021/06/24	2044	04/11/2021	12.89	Put	Bond Future	393.5200	0.3935	357.3600	0.3574	(9.189)	0	0	0
2021/06/24	2044	03/02/2022	11.60	Call	Bond Future	6,265.1100	6.2651	6,521.9100	6.5219	4.099	0	0	0
2021/06/24	2044	03/02/2022	11.60	Put	Bond Future	2,569.2600	2.5693	2,429.6700	2.4297	(5.433)	0	0	0
2021/06/24	2044	03/02/2022	11.59	Call	Bond Future	6,222.4700	6.2225	6,478.3900	6.4784	4.113	0	0	0
2021/06/24	2044	03/02/2022	11.59	Put	Bond Future	2,590.5200	2.5905	2,450.0500	2.4500	(5.422)	0	0	0
2021/06/24	2044	03/02/2022			Bond Future	11.0436	81.3762	10.9864	81.7726	(0.518)	0.0000	0.0000	0
2021/06/24	2044	03/02/2022	11.61	Call	Bond Future	6,307.6000	6.3076	6,565.2700	6.5653	4.085	0	0	0
2021/06/24	2044	03/02/2022	11.61	Put	Bond Future	2,547.9400	2.5479	2,409.2200	2.4092	(5.444)	0	0	0
2021/06/24	2044	05/05/2022	11.92	Call	Bond Future	7,501.7200	7.5017	7,764.1600	7.7642	3.498	0	0	0
2021/06/24	2044	05/05/2022	11.92	Put	Bond Future	3,075.2300	3.0752	2,936.7700	2.9368	(4.502)	0	0	0
2021/06/24	2044	05/05/2022	11.91	Call	Bond Future	7,460.4000	7.4604	7,722.1400	7.7221	3.508	0	0	0
2021/06/24	2044	05/05/2022	11.91	Put	Bond Future	3,094.9900	3.0950	2,955.8300	2.9558	(4.496)	0	0	0
2021/06/24	2044	05/05/2022			Bond Future	11.2289	82.3433	11.1695	82.7442	(0.529)	0.0000	0.0000	0
2021/06/24	2044	05/05/2022	11.93	Call	Bond Future	7,543.0800	7.5431	7,806.2200	7.8062	3.488	0	0	0
2021/06/24	2044	05/05/2022	11.93	Put	Bond Future	3,055.6000	3.0556	2,917.8400	2.9178	(4.508)	0	0	0
2021/06/24	2046	05/08/2021			Bond Future	111.3246	111.3246	111.3487	111.3487	0.022	0.0000	0.0000	18,098
2021/06/24	2046	04/11/2021			Bond Future	110.7287	110.7287	110.7526	110.7526	0.022	0.0000	0.0000	0
2021/06/24	2046	03/02/2022			Bond Future	112.0386	112.0386	112.0626	112.0626	0.021	0.0000	0.0000	0
2021/06/24	2046	05/05/2022			Bond Future	111.5253	111.5253	111.5489	111.5489	0.021	0.0000	0.0000	0
2021/06/24	2050	05/08/2021			Bond Future	113.4754	113.4754	113.2845	113.2845	(0.168)	0.0000	0.0000	11,059
2021/06/24	2050	04/11/2021			Bond Future	114.7399	114.7399	114.5465	114.5465	(0.168)	0.0000	0.0000	0
2021/06/24	2050	03/02/2022			Bond Future	114.1358	114.1358	113.9395	113.9395	(0.172)	0.0000	0.0000	0
2021/06/24	2050	05/05/2022			Bond Future	115.5171	115.5171	115.3182	115.3182	(0.172)	0.0000	0.0000	0
2021/06/24	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	AL37	05/08/2021			Index Future	796.0710	796.0710	796.8080	796.8080	0.093	0.0000	0.0000	0
2021/06/24	AL37	04/11/2021			Index Future	804.8380	804.8380	805.5800	805.5800	0.092	0.0000	0.0000	0
2021/06/24	AL37	03/02/2022			Index Future	814.1630	814.1630	814.9110	814.9110	0.092	0.0000	0.0000	0
2021/06/24	AL37	05/05/2022			Index Future	823.8210	823.8210	824.5760	824.5760	0.092	0.0000	0.0000	0
2021/06/24	AL7T	05/08/2021			Index Future	905.1280	905.1280	907.7240	907.7240	0.287	0.0000	0.0000	0
2021/06/24	AL7T	04/11/2021			Index Future	915.0970	915.0970	917.7180	917.7180	0.286	0.0000	0.0000	0
2021/06/24	AL7T	03/02/2022			Index Future	925.6980	925.6980	928.3480	928.3480	0.286	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
2021/06/24	AL7T	05/05/2022			Index Future	936.6800	936.6800	939.3590	939.3590	0.286	0.0000	0.0000	0
2021/06/24	ALBI	05/08/2021			Index Future	797.5620	797.5620	800.3050	800.3050	0.344	0.0000	0.0000	114
2021/06/24	ALBI	04/11/2021			Index Future	806.3460	806.3460	809.1160	809.1160	0.344	0.0000	0.0000	0
2021/06/24	ALBI	03/02/2022			Index Future	815.6880	815.6880	818.4880	818.4880	0.343	0.0000	0.0000	0
2021/06/24	ALBI	05/05/2022			Index Future	825.3640	825.3640	828.1960	828.1960	0.343	0.0000	0.0000	0
2021/06/24	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/06/24	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	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
2021/06/24	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/24	ES33	05/08/2021			Bond Future	11.2005	78.8246	11.1298	79.2067	(0.631)	0.0000	0.0000	350
2021/06/24	ES33	04/11/2021			Bond Future	11.4373	75.9091	11.3602	76.3139	(0.674)	0.0000	0.0000	0
2021/06/24	ES33	03/02/2022			Bond Future	11.6850	76.7894	11.6011	77.2171	(0.718)	0.0000	0.0000	0
2021/06/24	ES33	05/05/2022			Bond Future	11.9362	73.9243	11.8451	74.3744	(0.763)	0.0000	0.0000	0
2021/06/24	ES42	05/08/2021			Bond Future	11.6982	77.7370	11.6330	78.1383	(0.557)	0.0000	0.0000	4,779
2021/06/24	ES42	04/11/2021			Bond Future	11.9214	74.3267	11.8504	74.7509	(0.596)	0.0000	0.0000	0
2021/06/24	ES42	03/02/2022			Bond Future	12.1473	75.1892	12.0701	75.6361	(0.636)	0.0000	0.0000	0
2021/06/24	ES42	05/05/2022			Bond Future	12.3844	71.8239	12.3006	72.2936	(0.677)	0.0000	0.0000	0
2021/06/24	GOVI	05/08/2021	719.14	Call	GOVI	684,690.0000	68.4690	711,230.0000	71.1230	3.876	0	0	0
2021/06/24	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/24	GOVI	05/08/2021	719.13	Call	GOVI	684,790.0000	68.4790	711,330.0000	71.1330	3.876	0	0	0
2021/06/24	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/24	GOVI	05/08/2021			GOVI	787.6090	787.6090	790.2630	790.2630	0.337	0.0000	0.0000	976
2021/06/24	GOVI	05/08/2021	719.15	Call	GOVI	684,590.0000	68.4590	711,130.0000	71.1130	3.877	0	0	0
2021/06/24	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/24	GOVI	04/11/2021	728.41	Call	GOVI	678,730.0000	67.8730	705,530.0000	70.5530	3.949	0	0	0
2021/06/24	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/24	GOVI	04/11/2021	728.40	Call	GOVI	678,830.0000	67.8830	705,630.0000	70.5630	3.948	0	0	0
2021/06/24	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/24	GOVI	04/11/2021			GOVI	796.2830	796.2830	798.9630	798.9630	0.337	0.0000	0.0000	0
2021/06/24	GOVI	04/11/2021	728.42	Call	GOVI	678,630.0000	67.8630	705,430.0000	70.5430	3.949	0	0	0
2021/06/24	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/24	GOVI	03/02/2022	792.76	Call	GOVI	127,480.0000	12.7480	154,570.0000	15.4570	21.250	0	0	0
2021/06/24	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/24	GOVI	03/02/2022			GOVI	805.5080	805.5080	808.2170	808.2170	0.336	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
2021/06/24	GOVI	03/02/2022	792.75	Call	GOVI	127,580.0000	12.7580	154,670.0000	15.4670	21.234	0	0	0
2021/06/24	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/24	GOVI	03/02/2022	792.74	Call	GOVI	127,680.0000	12.7680	154,770.0000	15.4770	21.217	0	0	0
2021/06/24	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/24	GOVI	05/05/2022	788.25	Call	GOVI	268,140.0000	26.8140	295,530.0000	29.5530	10.215	0	0	0
2021/06/24	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/24	GOVI	05/05/2022			GOVI	815.0640	815.0640	817.8030	817.8030	0.336	0.0000	0.0000	0
2021/06/24	GOVI	05/05/2022	788.24	Call	GOVI	268,240.0000	26.8240	295,630.0000	29.5630	10.211	0	0	0
2021/06/24	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/24	GOVI	05/05/2022	788.23	Call	GOVI	268,340.0000	26.8340	295,730.0000	29.5730	10.207	0	0	0
2021/06/24	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/24	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/06/24	IGOV	05/08/2021			Index Future	294.4890	294.4890	294.4260	294.4260	(0.021)	0.0000	0.0000	450
2021/06/24	IGOV	04/11/2021			Index Future	297.8050	297.8050	297.7400	297.7400	(0.022)	0.0000	0.0000	16
2021/06/24	IGOV	03/02/2022			Index Future	301.3270	301.3270	301.2610	301.2610	(0.022)	0.0000	0.0000	0
2021/06/24	IGOV	05/05/2022			Index Future	304.9720	304.9720	304.9050	304.9050	(0.022)	0.0000	0.0000	0
2021/06/24	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/06/24	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/06/24	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/06/24	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/06/24	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/06/24	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/06/24	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/06/24	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/06/24	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/06/24	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/06/24	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/06/24	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/06/24	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/06/24	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/06/24	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/06/24	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/06/24	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/06/24	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/06/24	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/06/24	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/06/24	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/06/24	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/06/24	JBAF	21/07/2021			Jibar Tradeable Future	3.7250	96.2750	3.7150	96.2850	(0.268)	0.0000	0.0000	0
2021/06/24	JBAF	18/08/2021			Jibar Tradeable Future	3.7900	96.2100	3.7700	96.2300	(0.528)	0.0000	0.0000	0
2021/06/24	JBAF	15/09/2021			Jibar Tradeable Future	3.8250	96.1750	3.8050	96.1950	(0.523)	0.0000	0.0000	30,000
2021/06/24	JBAF	20/10/2021			Jibar Tradeable Future	3.9400	96.0600	3.8900	96.1100	(1.269)	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
2021/06/24	JBAF	17/11/2021			Jibar Tradeable Future	3.9800	96.0200	3.9300	96.0700	(1.256)	0.0000	0.0000	0
2021/06/24	JBAF	15/12/2021			Jibar Tradeable Future	4.1150	95.8850	4.0650	95.9350	(1.215)	0.0000	0.0000	0
2021/06/24	JBAF	16/03/2022			Jibar Tradeable Future	4.3600	95.6400	4.3200	95.6800	(0.917)	0.0000	0.0000	0
2021/06/24	JBAF	15/06/2022			Jibar Tradeable Future	4.7150	95.2850	4.6450	95.3550	(1.485)	0.0000	0.0000	471
2021/06/24	JBAF	21/09/2022			Jibar Tradeable Future	4.8850	95.1150	4.8200	95.1800	(1.331)	0.0000	0.0000	0
2021/06/24	JBAF	21/12/2022			Jibar Tradeable Future	5.2000	94.8000	5.1500	94.8500	(0.962)	0.0000	0.0000	0
2021/06/24	JBAF	15/03/2023			Jibar Tradeable Future	5.3350	94.6650	5.2900	94.7100	(0.843)	0.0000	0.0000	0
2021/06/24	JBAF	21/06/2023			Jibar Tradeable Future	5.5650	94.4350	5.5650	94.4350	0.000	0.0000	0.0000	0
2021/06/24	R023	05/08/2021	5.30	Call	Bond Future	222.0100	0.2220	216.8700	0.2169	(2.315)	0	0	0
2021/06/24	R023	05/08/2021	5.30	Put	Bond Future	112.4300	0.1124	112.7700	0.1128	0.302	0	0	0
2021/06/24	R023	05/08/2021	5.29	Call	Bond Future	212.9700	0.2130	207.8900	0.2079	(2.385)	0	0	0
2021/06/24	R023	05/08/2021	5.29	Put	Bond Future	118.5000	0.1185	118.9000	0.1189	0.338	0	0	0
2021/06/24	R023	05/08/2021			Bond Future	5.2275	107.1683	5.2311	107.1628	0.069	0.0000	0.0000	15,414
2021/06/24	R023	05/08/2021	5.31	Call	Bond Future	231.2700	0.2313	226.0700	0.2261	(2.248)	0	0	0
2021/06/24	R023	05/08/2021	5.31	Put	Bond Future	106.5900	0.1066	106.8700	0.1069	0.263	0	0	0
2021/06/24	R023	04/11/2021	4.91	Call	Bond Future	65.7500	0.0658	64.0200	0.0640	(2.631)	0	0	0
2021/06/24	R023	04/11/2021	4.91	Put	Bond Future	676.4200	0.6764	680.6800	0.6807	0.630	0	0	0
2021/06/24	R023	04/11/2021	4.90	Call	Bond Future	63.9700	0.0640	62.2700	0.0623	(2.657)	0	0	0
2021/06/24	R023	04/11/2021	4.90	Put	Bond Future	687.4800	0.6875	691.7700	0.6918	0.624	0	0	0
2021/06/24	R023	04/11/2021			Bond Future	5.3875	104.4291	5.3922	104.4231	0.087	0.0000	0.0000	0
2021/06/24	R023	04/11/2021	4.92	Call	Bond Future	67.5900	0.0676	65.8200	0.0658	(2.619)	0	0	0
2021/06/24	R023	04/11/2021	4.92	Put	Bond Future	665.4200	0.6654	669.6400	0.6696	0.634	0	0	0
2021/06/24	R023	03/02/2022	5.08	Call	Bond Future	120.3000	0.1203	118.1200	0.1181	(1.812)	0	0	0
2021/06/24	R023	03/02/2022	5.08	Put	Bond Future	632.6900	0.6327	636.8600	0.6369	0.659	0	0	0
2021/06/24	R023	03/02/2022			Bond Future	5.5763	105.6396	5.5824	105.6333	0.111	0.0000	0.0000	0
2021/06/24	R023	03/02/2022	5.07	Call	Bond Future	117.9500	0.1180	115.7900	0.1158	(1.831)	0	0	0
2021/06/24	R023	03/02/2022	5.07	Put	Bond Future	640.7100	0.6407	644.9000	0.6449	0.654	0	0	0
2021/06/24	R023	03/02/2022	5.06	Call	Bond Future	115.3700	0.1154	113.2500	0.1132	(1.838)	0	0	0
2021/06/24	R023	03/02/2022	5.06	Put	Bond Future	648.4900	0.6485	652.7200	0.6527	0.652	0	0	0
2021/06/24	R023	05/05/2022	6.31	Call	Bond Future	592.1600	0.5922	587.2500	0.5873	(0.829)	0	0	0
2021/06/24	R023	05/05/2022	6.31	Put	Bond Future	205.7500	0.2057	207.4500	0.2075	0.826	0	0	0
2021/06/24	R023	05/05/2022			Bond Future	5.8188	102.9834	5.8272	102.9768	0.144	0.0000	0.0000	0
2021/06/24	R023	05/05/2022	6.30	Call	Bond Future	586.2900	0.5863	581.3900	0.5814	(0.836)	0	0	0
2021/06/24	R023	05/05/2022	6.30	Put	Bond Future	207.7200	0.2077	209.4300	0.2094	0.823	0	0	0
2021/06/24	R023	05/05/2022	6.29	Call	Bond Future	580.4300	0.5804	575.5500	0.5755	(0.841)	0	0	0
2021/06/24	R023	05/05/2022	6.29	Put	Bond Future	209.7100	0.2097	211.4400	0.2114	0.825	0	0	0
2021/06/24	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/24	R035	05/08/2021	5.31	Put	Bond Future	44,447.1500	44.4472	43,988.4200	43.9884	(1.032)	0	0	0
2021/06/24	R035	05/08/2021	11.37	Call	Bond Future	6,936.5100	6.9365	7,352.9300	7.3529	6.003	0	0	0
2021/06/24	R035	05/08/2021	11.37	Put	Bond Future	194.0700	0.1941	151.7600	0.1518	(21.801)	0	0	100
2021/06/24	R035	05/08/2021			Bond Future	10.3018	93.6435	10.2334	94.1023	(0.664)	0.0000	0.0000	83,116
2021/06/24	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/24	R035	05/08/2021	5.30	Put	Bond Future	44,563.7300	44.5637	44,105.0000	44.1050	(1.029)	0	0	0
2021/06/24	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/24	R035	05/08/2021	5.29	Put	Bond Future	44,680.4400	44.6804	44,221.7100	44.2217	(1.027)	0	0	0
2021/06/24	R035	05/08/2021	10.77	Call	Bond Future	3,774.9600	3.7750	4,109.7200	4.1097	8.868	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
2021/06/24	R035	05/08/2021	10.77	Put	Bond Future	725.1800	0.7252	601.2100	0.6012	(17.095)	0	0	100
2021/06/24	R035	05/08/2021	10.02	Put	Bond Future	2,898.6100	2.8986	2,586.3200	2.5863	(10.774)	0	0	0
2021/06/24	R035	05/08/2021	10.02	Call	Bond Future	988.0100	0.9880	1,134.4500	1.1344	14.822	0	0	100
2021/06/24	R035	04/11/2021	11.20	Put	Bond Future	1,434.2400	1.4342	1,301.7200	1.3017	(9.240)	0	0	350
2021/06/24	R035	04/11/2021	10.60	Call	Bond Future	3,407.6100	3.4076	3,657.0200	3.6570	7.319	0	0	0
2021/06/24	R035	04/11/2021	10.60	Put	Bond Future	2,750.4800	2.7505	2,536.5400	2.5365	(7.778)	0	0	350
2021/06/24	R035	04/11/2021	10.11	Put	Bond Future	4,434.4000	4.4344	4,142.1800	4.1422	(6.590)	0	0	0
2021/06/24	R035	04/11/2021	10.11	Call	Bond Future	1,861.3400	1.8613	2,032.4700	2.0325	9.194	0	0	350
2021/06/24	R035	04/11/2021	10.12	Put	Bond Future	4,394.0900	4.3941	4,103.5100	4.1035	(6.613)	0	0	0
2021/06/24	R035	04/11/2021	10.12	Call	Bond Future	1,888.6400	1.8886	2,061.4100	2.0614	9.148	0	0	400
2021/06/24	R035	04/11/2021	10.62	Put	Bond Future	2,693.6700	2.6937	2,482.7800	2.4828	(7.829)	0	0	0
2021/06/24	R035	04/11/2021	10.62	Call	Bond Future	3,479.1300	3.4791	3,731.5900	3.7316	7.256	0	0	400
2021/06/24	R035	04/11/2021	11.75	Put	Bond Future	796.7800	0.7968	715.1800	0.7152	(10.241)	0	0	782
2021/06/24	R035	04/11/2021	11.08	Call	Bond Future	5,298.3000	5.2983	5,614.9100	5.6149	5.976	0	0	0
2021/06/24	R035	04/11/2021	11.08	Put	Bond Future	1,634.4900	1.6345	1,487.7500	1.4878	(8.978)	0	0	782
2021/06/24	R035	04/11/2021	10.23	Put	Bond Future	3,968.8600	3.9689	3,696.2500	3.6963	(6.869)	0	0	0
2021/06/24	R035	04/11/2021	12.53	Call	Bond Future	12,239.9500	12.2399	12,663.2100	12.6632	3.458	0	0	0
2021/06/24	R035	04/11/2021	12.53	Put	Bond Future	353.5600	0.3536	313.4700	0.3135	(11.339)	0	0	0
2021/06/24	R035	04/11/2021			Bond Future	10.4982	90.1897	10.4271	90.6530	(0.677)	0.0000	0.0000	0
2021/06/24	R035	04/11/2021	11.20	Call	Bond Future	5,826.4000	5.8264	6,157.2300	6.1572	5.678	0	0	0
2021/06/24	R035	04/11/2021	13.82	Call	Bond Future	18,297.7900	18.2978	18,753.4300	18.7534	2.490	0	0	0
2021/06/24	R035	04/11/2021	13.82	Put	Bond Future	52.5800	0.0526	44.8700	0.0449	(14.663)	0	0	400
2021/06/24	R035	04/11/2021	11.75	Call	Bond Future	8,413.2800	8.4133	8,795.0300	8.7950	4.537	0	0	0
2021/06/24	R035	04/11/2021	10.23	Call	Bond Future	2,202.4200	2.2024	2,393.1600	2.3932	8.660	0	0	782
2021/06/24	R035	04/11/2021	12.52	Call	Bond Future	12,190.9600	12.1910	12,613.8600	12.6139	3.469	0	0	0
2021/06/24	R035	04/11/2021	12.52	Put	Bond Future	357.1800	0.3572	316.7300	0.3167	(11.325)	0	0	0
2021/06/24	R035	04/11/2021	12.51	Call	Bond Future	12,141.9500	12.1419	12,564.4800	12.5645	3.480	0	0	0
2021/06/24	R035	04/11/2021	12.51	Put	Bond Future	360.8400	0.3608	320.0200	0.3200	(11.312)	0	0	0
2021/06/24	R035	03/02/2022	11.05	Put	Bond Future	2,968.8200	2.9688	2,780.4800	2.7805	(6.344)	0	0	1,600
2021/06/24	R035	03/02/2022	10.35	Put	Bond Future	5,097.3500	5.0974	4,825.4000	4.8254	(5.335)	0	0	0
2021/06/24	R035	03/02/2022	10.35	Call	Bond Future	2,830.9900	2.8310	3,027.4700	3.0275	6.940	0	0	1,600
2021/06/24	R035	03/02/2022	11.28	Call	Bond Future	6,009.4200	6.0094	6,313.5600	6.3136	5.061	0	0	0
2021/06/24	R035	03/02/2022	11.28	Put	Bond Future	2,477.2700	2.4773	2,312.9800	2.3130	(6.632)	0	0	200
2021/06/24	R035	03/02/2022	10.26	Put	Bond Future	5,440.4900	5.4405	5,157.2200	5.1572	(5.207)	0	0	0
2021/06/24	R035	03/02/2022	10.26	Call	Bond Future	2,582.6800	2.5827	2,767.8400	2.7678	7.169	0	0	200
2021/06/24	R035	03/02/2022	11.73	Call	Bond Future	7,899.9800	7.9000	8,243.9300	8.2439	4.354	0	0	0
2021/06/24	R035	03/02/2022	11.73	Put	Bond Future	1,755.4900	1.7555	1,631.0100	1.6310	(7.091)	0	0	280
2021/06/24	R035	03/02/2022	11.03	Call	Bond Future	5,043.3700	5.0434	5,321.2600	5.3213	5.510	0	0	0
2021/06/24	R035	03/02/2022	11.39	Call	Bond Future	6,459.2900	6.4593	6,774.0000	6.7740	4.872	0	0	0
2021/06/24	R035	03/02/2022	11.39	Put	Bond Future	2,277.4000	2.2774	2,123.6800	2.1237	(6.750)	0	0	683
2021/06/24	R035	03/02/2022	10.65	Call	Bond Future	3,735.9700	3.7360	3,969.5800	3.9696	6.253	0	0	0
2021/06/24	R035	03/02/2022	11.23	Call	Bond Future	5,809.7500	5.8098	6,108.8700	6.1089	5.149	0	0	0
2021/06/24	R035	03/02/2022	11.23	Put	Bond Future	2,575.3700	2.5754	2,406.0600	2.4061	(6.574)	0	0	0
2021/06/24	R035	03/02/2022	11.22	Call	Bond Future	5,770.4400	5.7704	6,068.5500	6.0686	5.166	0	0	0
2021/06/24	R035	03/02/2022	11.22	Put	Bond Future	2,595.8000	2.5958	2,425.4800	2.4255	(6.561)	0	0	0
2021/06/24	R035	03/02/2022			Bond Future	10.7029	91.2354	10.6289	91.7038	(0.691)	0.0000	0.0000	0
2021/06/24	R035	03/02/2022	11.05	Call	Bond Future	5,118.4300	5.1184	5,398.5200	5.3985	5.472	0	0	0
2021/06/24	R035	03/02/2022	11.88	Call	Bond Future	8,558.2300	8.5582	8,913.3400	8.9133	4.149	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
2021/06/24	R035	03/02/2022	11.88	Put	Bond Future	1,569.3400	1.5693	1,456.0200	1.4560	(7.221)	0	0	1,800
2021/06/24	R035	03/02/2022	11.03	Put	Bond Future	3,015.5400	3.0155	2,825.0000	2.8250	(6.319)	0	0	280
2021/06/24	R035	03/02/2022	10.10	Put	Bond Future	6,087.9300	6.0879	5,784.4100	5.7844	(4.986)	0	0	0
2021/06/24	R035	03/02/2022	10.10	Call	Bond Future	2,164.8300	2.1648	2,329.7400	2.3297	7.618	0	0	280
2021/06/24	R035	03/02/2022	10.65	Put	Bond Future	4,070.4200	4.0704	3,835.6000	3.8356	(5.769)	0	0	683
2021/06/24	R035	03/02/2022	9.70	Put	Bond Future	7,973.4500	7.9735	7,621.1000	7.6211	(4.419)	0	0	0
2021/06/24	R035	03/02/2022	9.70	Call	Bond Future	1,307.5800	1.3076	1,423.6600	1.4237	8.877	0	0	683
2021/06/24	R035	03/02/2022	11.24	Call	Bond Future	5,849.1400	5.8491	6,149.2800	6.1493	5.131	0	0	0
2021/06/24	R035	03/02/2022	11.24	Put	Bond Future	2,555.0900	2.5551	2,386.8000	2.3868	(6.586)	0	0	0
2021/06/24	R035	05/05/2022	11.64	Call	Bond Future	7,168.7100	7.1687	7,482.2600	7.4823	4.374	0	0	0
2021/06/24	R035	05/05/2022	11.64	Put	Bond Future	2,833.9500	2.8339	2,673.6700	2.6737	(5.656)	0	0	0
2021/06/24	R035	05/05/2022	11.63	Call	Bond Future	7,129.7200	7.1297	7,442.4600	7.4425	4.386	0	0	0
2021/06/24	R035	05/05/2022	11.63	Put	Bond Future	2,851.8900	2.8519	2,690.8000	2.6908	(5.649)	0	0	0
2021/06/24	R035	05/05/2022			Bond Future	10.9061	87.8408	10.8291	88.3147	(0.706)	0.0000	0.0000	0
2021/06/24	R035	05/05/2022	11.65	Call	Bond Future	7,207.7500	7.2077	7,522.1000	7.5221	4.361	0	0	0
2021/06/24	R035	05/05/2022	11.65	Put	Bond Future	2,816.1200	2.8161	2,656.6400	2.6566	(5.663)	0	0	0
2021/06/24	R186	05/08/2021	8.62	Call	Bond Future	5,613.4600	5.6135	5,716.1000	5.7161	1.828	0	0	0
2021/06/24	R186	05/08/2021	8.62	Put	Bond Future	25.6700	0.0257	21.5800	0.0216	(15.933)	0	0	0
2021/06/24	R186	05/08/2021	8.61	Call	Bond Future	5,570.0500	5.5700	5,672.5500	5.6725	1.840	0	0	0
2021/06/24	R186	05/08/2021	8.61	Put	Bond Future	26.6000	0.0266	22.3700	0.0224	(15.902)	0	0	0
2021/06/24	R186	05/08/2021			Bond Future	7.3987	114.9654	7.3761	115.0721	(0.305)	0.0000	0.0000	87,832
2021/06/24	R186	05/08/2021	8.63	Call	Bond Future	5,656.8500	5.6568	5,759.6100	5.7596	1.817	0	0	0
2021/06/24	R186	05/08/2021	8.63	Put	Bond Future	24.7600	0.0248	20.7900	0.0208	(16.034)	0	0	0
2021/06/24	R186	04/11/2021	7.77	Call	Bond Future	2,089.0000	2.0890	2,146.8900	2.1469	2.771	0	0	0
2021/06/24	R186	04/11/2021	8.10	Call	Bond Future	3,054.9300	3.0549	3,127.1600	3.1272	2.364	0	0	0
2021/06/24	R186	04/11/2021	8.10	Put	Bond Future	752.7100	0.7527	717.5000	0.7175	(4.678)	0	0	0
2021/06/24	R186	04/11/2021	8.09	Call	Bond Future	3,023.0000	3.0230	3,094.8400	3.0948	2.376	0	0	0
2021/06/24	R186	04/11/2021	8.09	Put	Bond Future	764.5200	0.7645	728.9200	0.7289	(4.657)	0	0	0
2021/06/24	R186	04/11/2021			Bond Future	7.5804	116.2184	7.5565	116.3258	(0.316)	0.0000	0.0000	0
2021/06/24	R186	04/11/2021	7.77	Put	Bond Future	1,241.9900	1.2420	1,192.4400	1.1924	(3.990)	0	0	15,177
2021/06/24	R186	04/11/2021	8.77	Call	Bond Future	5,439.7700	5.4398	5,531.9500	5.5320	1.695	0	0	0
2021/06/24	R186	04/11/2021	8.77	Put	Bond Future	255.7000	0.2557	240.4400	0.2404	(5.968)	0	0	15,177
2021/06/24	R186	04/11/2021	8.11	Call	Bond Future	3,086.9900	3.0870	3,159.6200	3.1596	2.353	0	0	0
2021/06/24	R186	04/11/2021	8.11	Put	Bond Future	741.0400	0.7410	706.2300	0.7062	(4.697)	0	0	0
2021/06/24	R186	03/02/2022	7.30	Call	Bond Future	1,113.6300	1.1136	1,147.8000	1.1478	3.068	0	0	0
2021/06/24	R186	03/02/2022	7.30	Put	Bond Future	3,134.9500	3.1350	3,060.7300	3.0607	(2.368)	0	0	0
2021/06/24	R186	03/02/2022			Bond Future	7.7696	112.2832	7.7441	112.3915	(0.328)	0.0000	0.0000	0
2021/06/24	R186	03/02/2022	7.29	Call	Bond Future	1,098.5700	1.0986	1,132.3900	1.1324	3.079	0	0	0
2021/06/24	R186	03/02/2022	7.29	Put	Bond Future	3,163.4400	3.1634	3,088.8700	3.0889	(2.357)	0	0	0
2021/06/24	R186	03/02/2022	7.28	Call	Bond Future	1,083.6500	1.0836	1,117.1300	1.1171	3.090	0	0	0
2021/06/24	R186	03/02/2022	7.28	Put	Bond Future	3,192.0800	3.1921	3,117.1700	3.1172	(2.347)	0	0	0
2021/06/24	R186	05/05/2022	8.32	Call	Bond Future	3,169.9900	3.1700	3,232.4000	3.2324	1.969	0	0	0
2021/06/24	R186	05/05/2022	8.32	Put	Bond Future	1,788.5000	1.7885	1,741.4400	1.7414	(2.631)	0	0	0
2021/06/24	R186	05/05/2022			Bond Future	7.9740	113.6166	7.9468	113.7261	(0.341)	0.0000	0.0000	0
2021/06/24	R186	05/05/2022	8.31	Call	Bond Future	3,145.0200	3.1450	3,207.1600	3.2072	1.976	0	0	0
2021/06/24	R186	05/05/2022	8.31	Put	Bond Future	1,803.1500	1.8031	1,755.8200	1.7558	(2.625)	0	0	0
2021/06/24	R186	05/05/2022	8.30	Call	Bond Future	3,120.1500	3.1201	3,182.0100	3.1820	1.983	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
2021/06/24	R186	05/05/2022	8.30	Put	Bond Future	1,817.9200	1.8179	1,770.3100	1.7703	(2.619)	0	0	0
2021/06/24	R197	05/08/2021			Bond Future	321.6266	321.6266	321.9687	321.9687	0.106	0.0000	0.0000	1,120
2021/06/24	R197	04/11/2021			Bond Future	325.2106	325.2106	325.5552	325.5552	0.106	0.0000	0.0000	0
2021/06/24	R197	03/02/2022			Bond Future	320.9077	320.9077	321.2547	321.2547	0.108	0.0000	0.0000	0
2021/06/24	R197	05/05/2022			Bond Future	324.7921	324.7921	325.1427	325.1427	0.108	0.0000	0.0000	0
2021/06/24	R202	05/08/2021			Bond Future	237.7286	237.7286	237.0700	237.0700	(0.277)	0.0000	0.0000	9,436
2021/06/24	R202	04/11/2021			Bond Future	240.3778	240.3778	239.7109	239.7109	(0.277)	0.0000	0.0000	0
2021/06/24	R202	03/02/2022			Bond Future	238.8924	238.8924	238.2165	238.2165	(0.283)	0.0000	0.0000	0
2021/06/24	R202	05/05/2022			Bond Future	241.7834	241.7834	241.0990	241.0990	(0.283)	0.0000	0.0000	0
2021/06/24	R209	05/08/2021	11.81	Call	Bond Future	8,530.0200	8.5300	8,918.4600	8.9185	4.554	0	0	0
2021/06/24	R209	05/08/2021	11.81	Put	Bond Future	43.5700	0.0436	32.2100	0.0322	(26.073)	0	0	0
2021/06/24	R209	05/08/2021			Bond Future	10.2203	72.4399	10.1522	72.8397	(0.666)	0.0000	0.0000	28,731
2021/06/24	R209	05/08/2021	11.80	Call	Bond Future	8,482.5500	8.4825	8,870.7200	8.8707	4.576	0	0	0
2021/06/24	R209	05/08/2021	11.80	Put	Bond Future	44.7300	0.0447	33.1000	0.0331	(26.000)	0	0	0
2021/06/24	R209	05/08/2021	11.79	Call	Bond Future	8,435.0700	8.4351	8,822.9500	8.8229	4.598	0	0	0
2021/06/24	R209	05/08/2021	11.79	Put	Bond Future	45.9400	0.0459	34.0200	0.0340	(25.947)	0	0	0
2021/06/24	R209	04/11/2021	10.00	Call	Bond Future	1,602.1500	1.6022	1,750.8500	1.7509	9.281	0	0	0
2021/06/24	R209	04/11/2021	10.00	Put	Bond Future	3,895.1100	3.8951	3,639.9700	3.6400	(6.550)	0	0	3,100
2021/06/24	R209	04/11/2021	12.00	Call	Bond Future	8,840.4600	8.8405	9,194.2400	9.1942	4.002	0	0	0
2021/06/24	R209	04/11/2021	12.00	Put	Bond Future	462.8600	0.4629	412.8000	0.4128	(10.815)	0	0	9,000
2021/06/24	R209	04/11/2021	10.50	Call	Bond Future	2,965.4600	2.9655	3,184.7800	3.1848	7.396	0	0	0
2021/06/24	R209	04/11/2021	12.19	Call	Bond Future	9,648.2700	9.6483	10,010.1600	10.0102	3.751	0	0	0
2021/06/24	R209	04/11/2021	12.19	Put	Bond Future	378.5400	0.3785	336.5900	0.3366	(11.082)	0	0	0
2021/06/24	R209	04/11/2021	12.17	Call	Bond Future	9,563.3300	9.5633	9,924.4400	9.9244	3.776	0	0	0
2021/06/24	R209	04/11/2021			Bond Future	10.3924	70.0895	10.3220	70.4934	(0.678)	0.0000	0.0000	4,785
2021/06/24	R209	04/11/2021	10.50	Put	Bond Future	2,354.9200	2.3549	2,170.4000	2.1704	(7.836)	0	0	9,400
2021/06/24	R209	04/11/2021	9.50	Put	Bond Future	6,038.4800	6.0385	5,714.9400	5.7149	(5.358)	0	0	0
2021/06/24	R209	04/11/2021	9.50	Call	Bond Future	666.6100	0.6666	746.9100	0.7469	12.046	0	0	6,000
2021/06/24	R209	04/11/2021	12.18	Call	Bond Future	9,605.8000	9.6058	9,967.3000	9.9673	3.763	0	0	0
2021/06/24	R209	04/11/2021	12.18	Put	Bond Future	382.5500	0.3826	340.2100	0.3402	(11.068)	0	0	0
2021/06/24	R209	04/11/2021	12.17	Put	Bond Future	386.6100	0.3866	343.8800	0.3439	(11.052)	0	0	0
2021/06/24	R209	03/02/2022	11.03	Call	Bond Future	4,766.9300	4.7669	5,024.7500	5.0248	5.409	0	0	0
2021/06/24	R209	03/02/2022	11.03	Put	Bond Future	2,256.0600	2.2561	2,105.5800	2.1056	(6.670)	0	0	0
2021/06/24	R209	03/02/2022	11.02	Call	Bond Future	4,732.8900	4.7329	4,989.7600	4.9898	5.427	0	0	0
2021/06/24	R209	03/02/2022	11.02	Put	Bond Future	2,274.9000	2.2749	2,123.4700	2.1235	(6.657)	0	0	0
2021/06/24	R209	03/02/2022			Bond Future	10.5674	70.9024	10.4944	71.3107	(0.690)	0.0000	0.0000	0
2021/06/24	R209	03/02/2022	11.04	Call	Bond Future	4,801.0700	4.8011	5,059.8300	5.0598	5.390	0	0	0
2021/06/24	R209	03/02/2022	11.04	Put	Bond Future	2,237.3700	2.2374	2,087.8300	2.0878	(6.684)	0	0	0
2021/06/24	R209	05/05/2022	11.44	Call	Bond Future	6,114.6800	6.1147	6,387.4800	6.3875	4.461	0	0	0
2021/06/24	R209	05/05/2022	11.44	Put	Bond Future	2,487.0300	2.4870	2,346.7800	2.3468	(5.639)	0	0	0
2021/06/24	R209	05/05/2022	11.43	Call	Bond Future	6,080.5000	6.0805	6,352.5800	6.3526	4.475	0	0	0
2021/06/24	R209	05/05/2022	11.43	Put	Bond Future	2,503.1700	2.5032	2,362.2000	2.3622	(5.632)	0	0	0
2021/06/24	R209	05/05/2022			Bond Future	10.7464	68.6031	10.6708	69.0162	(0.704)	0.0000	0.0000	0
2021/06/24	R209	05/05/2022	11.45	Call	Bond Future	6,148.6700	6.1487	6,422.2000	6.4222	4.449	0	0	0
2021/06/24	R209	05/05/2022	11.45	Put	Bond Future	2,470.7500	2.4707	2,331.2300	2.3312	(5.647)	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
2021/06/24	R210	05/08/2021			Bond Future	210.4255	210.4255	210.2075	210.2075	(0.104)	0.0000	0.0000	1,486
2021/06/24	R210	04/11/2021			Bond Future	209.9865	209.9865	209.7651	209.7651	(0.105)	0.0000	0.0000	0
2021/06/24	R210	03/02/2022			Bond Future	212.4706	212.4706	212.2460	212.2460	(0.106)	0.0000	0.0000	0
2021/06/24	R210	05/05/2022			Bond Future	212.2080	212.2080	211.9796	211.9796	(0.108)	0.0000	0.0000	0
2021/06/24	R212	05/08/2021			Bond Future	172.8582	172.8582	172.8593	172.8593	0.001	0.0000	0.0000	2,207
2021/06/24	R212	04/11/2021			Bond Future	174.7847	174.7847	174.7852	174.7852	0.000	0.0000	0.0000	0
2021/06/24	R213	05/08/2021	10.85	Call	Bond Future	7,899.6300	7.8996	8,075.5100	8.0755	2.226	0	0	0
2021/06/24	R213	05/08/2021	10.85	Put	Bond Future	48.4100	0.0484	40.4400	0.0404	(16.464)	0	0	0
2021/06/24	R213	05/08/2021	10.84	Call	Bond Future	7,851.4400	7.8514	8,027.1300	8.0271	2.238	0	0	0
2021/06/24	R213	05/08/2021	10.84	Put	Bond Future	49.7600	0.0498	41.6000	0.0416	(16.399)	0	0	0
2021/06/24	R213	05/08/2021	10.14	Put	Bond Future	292.0300	0.2920	257.5500	0.2575	(11.807)	0	0	0
2021/06/24	R213	05/08/2021	9.34	Put	Bond Future	1,568.9900	1.5690	1,460.3900	1.4604	(6.922)	0	0	0
2021/06/24	R213	05/08/2021	9.34	Call	Bond Future	1,445.4300	1.4454	1,520.6800	1.5207	5.206	0	0	0
2021/06/24	R213	05/08/2021			Bond Future	9.3620	88.4082	9.3293	88.5920	(0.349)	0.0000	0.0000	9,084
2021/06/24	R213	05/08/2021	10.86	Call	Bond Future	7,947.8100	7.9478	8,123.8800	8.1239	2.215	0	0	0
2021/06/24	R213	05/08/2021	10.86	Put	Bond Future	47.0900	0.0471	39.3100	0.0393	(16.522)	0	0	0
2021/06/24	R213	05/08/2021	10.78	Call	Bond Future	7,562.1900	7.5622	7,736.6800	7.7367	2.307	0	0	0
2021/06/24	R213	05/08/2021	10.78	Put	Bond Future	58.6300	0.0586	49.2700	0.0493	(15.965)	0	0	0
2021/06/24	R213	05/08/2021	10.14	Call	Bond Future	4,520.1500	4.5201	4,669.5200	4.6695	3.305	0	0	0
2021/06/24	R213	04/11/2021	11.10	Put	Bond Future	440.0700	0.4401	413.3300	0.4133	(6.076)	0	0	0
2021/06/24	R213	04/11/2021	11.11	Call	Bond Future	8,416.1100	8.4161	8,575.0200	8.5750	1.888	0	0	0
2021/06/24	R213	04/11/2021	11.09	Put	Bond Future	445.1800	0.4452	418.1900	0.4182	(6.063)	0	0	0
2021/06/24	R213	04/11/2021			Bond Future	9.5494	85.8427	9.5154	86.0281	(0.356)	0.0000	0.0000	0
2021/06/24	R213	04/11/2021	11.10	Call	Bond Future	8,373.1200	8.3731	8,531.7800	8.5318	1.895	0	0	0
2021/06/24	R213	04/11/2021	11.11	Put	Bond Future	435.1100	0.4351	408.6200	0.4086	(6.088)	0	0	0
2021/06/24	R213	04/11/2021	11.09	Call	Bond Future	8,330.2500	8.3302	8,488.6600	8.4887	1.902	0	0	0
2021/06/24	R213	03/02/2022	10.67	Call	Bond Future	6,198.0600	6.1981	6,329.3400	6.3293	2.118	0	0	0
2021/06/24	R213	03/02/2022	10.67	Put	Bond Future	1,487.3700	1.4874	1,431.3300	1.4313	(3.768)	0	0	220
2021/06/24	R213	03/02/2022	10.60	Put	Bond Future	1,575.3500	1.5753	1,516.7700	1.5168	(3.719)	0	0	430
2021/06/24	R213	03/02/2022	10.00	Call	Bond Future	3,905.9200	3.9059	4,009.2500	4.0093	2.645	0	0	0
2021/06/24	R213	03/02/2022	10.00	Put	Bond Future	2,571.5400	2.5715	2,487.5500	2.4875	(3.266)	0	0	430
2021/06/24	R213	03/02/2022	9.22	Put	Bond Future	4,735.5000	4.7355	4,612.7500	4.6127	(2.592)	0	0	0
2021/06/24	R213	03/02/2022	8.80	Put	Bond Future	6,325.3300	6.3253	6,182.4900	6.1825	(2.258)	0	0	0
2021/06/24	R213	03/02/2022	8.80	Call	Bond Future	1,133.7600	1.1338	1,178.2400	1.1782	3.923	0	0	102
2021/06/24	R213	03/02/2022	9.58	Put	Bond Future	3,613.6500	3.6137	3,508.9800	3.5090	(2.897)	0	0	200
2021/06/24	R213	03/02/2022	8.63	Put	Bond Future	7,075.7400	7.0757	6,925.7700	6.9258	(2.119)	0	0	0
2021/06/24	R213	03/02/2022	8.63	Call	Bond Future	906.8200	0.9068	944.1700	0.9442	4.119	0	0	200
2021/06/24	R213	03/02/2022	9.98	Call	Bond Future	3,845.9500	3.8460	3,948.3300	3.9483	2.662	0	0	0
2021/06/24	R213	03/02/2022	9.98	Put	Bond Future	2,615.2000	2.6152	2,530.2600	2.5303	(3.248)	0	0	0
2021/06/24	R213	03/02/2022			Bond Future	9.7449	86.8378	9.7095	87.0251	(0.363)	0.0000	0.0000	0
2021/06/24	R213	03/02/2022	10.17	Call	Bond Future	4,445.8300	4.4458	4,556.9900	4.5570	2.500	0	0	0
2021/06/24	R213	03/02/2022	10.17	Put	Bond Future	2,237.3800	2.2374	2,161.2200	2.1612	(3.404)	0	0	220
2021/06/24	R213	03/02/2022	9.15	Put	Bond Future	4,978.0100	4.9780	4,851.7900	4.8518	(2.536)	0	0	0
2021/06/24	R213	03/02/2022	9.15	Call	Bond Future	1,756.2800	1.7563	1,817.3800	1.8174	3.479	0	0	220
2021/06/24	R213	03/02/2022	10.60	Call	Bond Future	5,941.7800	5.9418	6,070.5200	6.0705	2.167	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
2021/06/24	R213	03/02/2022	9.22	Call	Bond Future	1,901.0200	1.9010	1,965.5900	1.9656	3.397	0	0	430
2021/06/24	R213	03/02/2022	10.25	Call	Bond Future	4,709.4500	4.7094	4,824.1400	4.8241	2.435	0	0	0
2021/06/24	R213	03/02/2022	10.25	Put	Bond Future	2,093.8200	2.0938	2,021.1900	2.0212	(3.469)	0	0	102
2021/06/24	R213	03/02/2022	9.76	Call	Bond Future	3,213.5600	3.2136	3,305.2000	3.3052	2.852	0	0	0
2021/06/24	R213	03/02/2022	9.76	Put	Bond Future	3,133.8600	3.1339	3,038.1800	3.0382	(3.053)	0	0	102
2021/06/24	R213	03/02/2022	10.15	Call	Bond Future	4,380.9100	4.3809	4,491.1600	4.4912	2.517	0	0	0
2021/06/24	R213	03/02/2022	10.15	Put	Bond Future	2,274.6700	2.2747	2,197.6000	2.1976	(3.388)	0	0	200
2021/06/24	R213	03/02/2022	9.58	Call	Bond Future	2,736.1600	2.7362	2,818.8100	2.8188	3.021	0	0	0
2021/06/24	R213	03/02/2022	9.97	Call	Bond Future	3,816.0000	3.8160	3,917.9000	3.9179	2.670	0	0	0
2021/06/24	R213	03/02/2022	9.97	Put	Bond Future	2,637.1200	2.6371	2,551.7000	2.5517	(3.239)	0	0	0
2021/06/24	R213	03/02/2022	9.96	Call	Bond Future	3,786.1500	3.7862	3,887.5700	3.8876	2.679	0	0	0
2021/06/24	R213	03/02/2022	9.96	Put	Bond Future	2,659.1900	2.6592	2,573.2900	2.5733	(3.230)	0	0	0
2021/06/24	R213	05/05/2022	10.65	Put	Bond Future	2,259.5000	2.2595	2,191.5900	2.1916	(3.006)	0	0	0
2021/06/24	R213	05/05/2022	10.63	Call	Bond Future	5,730.5400	5.7305	5,851.3100	5.8513	2.107	0	0	0
2021/06/24	R213	05/05/2022			Bond Future	9.9406	84.3369	9.9037	84.5263	(0.371)	0.0000	0.0000	0
2021/06/24	R213	05/05/2022	10.64	Call	Bond Future	5,763.5700	5.7636	5,884.7000	5.8847	2.102	0	0	0
2021/06/24	R213	05/05/2022	10.64	Put	Bond Future	2,274.6100	2.2746	2,206.3600	2.2064	(3.001)	0	0	0
2021/06/24	R213	05/05/2022	10.65	Call	Bond Future	5,796.9500	5.7970	5,918.4200	5.9184	2.095	0	0	0
2021/06/24	R213	05/05/2022	10.63	Put	Bond Future	2,290.1200	2.2901	2,221.5100	2.2215	(2.996)	0	0	0
2021/06/24	R214	05/08/2021	12.03	Put	Bond Future	68.4900	0.0685	52.3200	0.0523	(23.609)	0	0	0
2021/06/24	R214	05/08/2021	12.01	Call	Bond Future	7,689.8000	7.6898	8,050.3500	8.0503	4.689	0	0	0
2021/06/24	R214	05/08/2021			Bond Future	10.6043	69.3163	10.5413	69.6938	(0.594)	0.0000	0.0000	17,880
2021/06/24	R214	05/08/2021	12.02	Call	Bond Future	7,737.0700	7.7371	8,097.9900	8.0980	4.665	0	0	0
2021/06/24	R214	05/08/2021	12.02	Put	Bond Future	70.2400	0.0702	53.7100	0.0537	(23.534)	0	0	0
2021/06/24	R214	05/08/2021	12.03	Call	Bond Future	7,784.3400	7.7843	8,145.6200	8.1456	4.641	0	0	0
2021/06/24	R214	05/08/2021	12.01	Put	Bond Future	72.0500	0.0721	55.1500	0.0551	(23.456)	0	0	0
2021/06/24	R214	04/11/2021	12.47	Call	Bond Future	9,230.0900	9.2301	9,567.2900	9.5673	3.653	0	0	0
2021/06/24	R214	04/11/2021	12.46	Call	Bond Future	9,188.2500	9.1883	9,525.0500	9.5250	3.666	0	0	0
2021/06/24	R214	04/11/2021	12.46	Put	Bond Future	431.1500	0.4312	386.7000	0.3867	(10.310)	0	0	0
2021/06/24	R214	04/11/2021			Bond Future	10.7746	66.7947	10.7094	67.1760	(0.605)	0.0000	0.0000	0
2021/06/24	R214	04/11/2021	12.47	Put	Bond Future	426.7600	0.4268	382.7100	0.3827	(10.322)	0	0	0
2021/06/24	R214	04/11/2021	12.48	Call	Bond Future	9,271.9100	9.2719	9,609.5100	9.6095	3.641	0	0	0
2021/06/24	R214	04/11/2021	12.48	Put	Bond Future	422.4200	0.4224	378.7700	0.3788	(10.333)	0	0	0
2021/06/24	R214	03/02/2022	11.40	Put	Bond Future	2,356.5600	2.3566	2,212.5300	2.2125	(6.112)	0	0	0
2021/06/24	R214	03/02/2022	11.41	Call	Bond Future	4,863.0000	4.8630	5,105.3300	5.1053	4.983	0	0	0
2021/06/24	R214	03/02/2022	11.39	Put	Bond Future	2,375.6800	2.3757	2,230.7600	2.2308	(6.100)	0	0	0
2021/06/24	R214	03/02/2022			Bond Future	10.9506	67.5691	10.8830	67.9546	(0.618)	0.0000	0.0000	0
2021/06/24	R214	03/02/2022	11.40	Call	Bond Future	4,828.8500	4.8288	5,070.3000	5.0703	5.000	0	0	0
2021/06/24	R214	03/02/2022	11.41	Put	Bond Future	2,337.4000	2.3374	2,194.2500	2.1943	(6.124)	0	0	0
2021/06/24	R214	03/02/2022	11.39	Call	Bond Future	4,794.5900	4.7946	5,035.1500	5.0351	5.017	0	0	0
2021/06/24	R214	05/05/2022	11.74	Put	Bond Future	2,616.5700	2.6166	2,479.2200	2.4792	(5.249)	0	0	0
2021/06/24	R214	05/05/2022	11.75	Call	Bond Future	5,921.1300	5.9211	6,174.4000	6.1744	4.277	0	0	0
2021/06/24	R214	05/05/2022	11.73	Put	Bond Future	2,634.5400	2.6345	2,496.4800	2.4965	(5.240)	0	0	0
2021/06/24	R214	05/05/2022			Bond Future	11.1241	65.0919	11.0540	65.4818	(0.630)	0.0000	0.0000	0
2021/06/24	R214	05/05/2022	11.74	Call	Bond Future	5,887.8600	5.8879	6,140.4200	6.1404	4.290	0	0	0
2021/06/24	R214	05/05/2022	11.75	Put	Bond Future	2,598.9400	2.5989	2,462.3000	2.4623	(5.258)	0	0	0
2021/06/24	R214	05/05/2022	11.73	Call	Bond Future	5,854.8600	5.8549	6,106.7100	6.1067	4.302	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
2021/06/24	R248	05/08/2021	12.51	Put	Bond Future	24.3000	0.0243	17.2800	0.0173	(28.889)	0	0	0
2021/06/24	R248	05/08/2021	12.52	Call	Bond Future	12,543.0900	12.5431	13,054.0600	13.0541	4.074	0	0	0
2021/06/24	R248	05/08/2021	12.50	Put	Bond Future	24.9400	0.0249	17.7600	0.0178	(28.789)	0	0	0
2021/06/24	R248	05/08/2021	11.20	Put	Bond Future	580.0800	0.5801	470.9900	0.4710	(18.806)	0	0	0
2021/06/24	R248	05/08/2021	11.20	Call	Bond Future	4,847.7000	4.8477	5,256.4300	5.2564	8.431	0	0	0
2021/06/24	R248	05/08/2021	10.50	Put	Bond Future	2,407.7000	2.4077	2,107.6600	2.1077	(12.462)	0	0	0
2021/06/24	R248	05/08/2021	10.30	Call	Bond Future	965.5500	0.9656	1,120.5300	1.1205	16.051	0	0	1,300
2021/06/24	R248	05/08/2021	10.90	Put	Bond Future	1,106.7300	1.1067	928.1400	0.9281	(16.137)	0	0	0
2021/06/24	R248	05/08/2021	10.90	Call	Bond Future	3,257.2300	3.2572	3,596.4600	3.5965	10.415	0	0	1,300
2021/06/24	R248	05/08/2021	10.60	Put	Bond Future	2,007.5600	2.0076	1,739.3700	1.7394	(13.359)	0	0	0
2021/06/24	R248	05/08/2021	10.60	Call	Bond Future	1,939.6300	1.9396	2,189.2600	2.1893	12.870	0	0	0
2021/06/24	R248	05/08/2021			Bond Future	10.6090	87.4916	10.5409	88.0094	(0.642)	0.0000	0.0000	171,110
2021/06/24	R248	05/08/2021	12.51	Call	Bond Future	12,487.0700	12.4871	12,997.8700	12.9979	4.091	0	0	0
2021/06/24	R248	05/08/2021	12.52	Put	Bond Future	23.6800	0.0237	16.8300	0.0168	(28.927)	0	0	0
2021/06/24	R248	05/08/2021	12.50	Call	Bond Future	12,430.9800	12.4310	12,941.6200	12.9416	4.108	0	0	0
2021/06/24	R248	05/08/2021	10.00	Put	Bond Future	5,210.2900	5.2103	4,767.7900	4.7678	(8.493)	0	0	0
2021/06/24	R248	05/08/2021	10.00	Call	Bond Future	376.1600	0.3762	451.4800	0.4515	20.023	0	0	0
2021/06/24	R248	05/08/2021	10.50	Call	Bond Future	1,576.7100	1.5767	1,794.4900	1.7945	13.812	0	0	0
2021/06/24	R248	05/08/2021	10.30	Put	Bond Future	3,359.4600	3.3595	2,996.6200	2.9966	(10.801)	0	0	0
2021/06/24	R248	04/11/2021	12.85	Call	Bond Future	13,435.1400	13.4351	13,916.0900	13.9161	3.580	0	0	0
2021/06/24	R248	04/11/2021	12.85	Put	Bond Future	359.6900	0.3597	317.5400	0.3175	(11.718)	0	0	0
2021/06/24	R248	04/11/2021			Bond Future	10.7786	84.0337	10.7078	84.5568	(0.656)	0.0000	0.0000	0
2021/06/24	R248	04/11/2021	10.30	Put	Bond Future	5,343.2600	5.3433	4,993.7300	4.9937	(6.542)	0	0	0
2021/06/24	R248	04/11/2021	10.30	Call	Bond Future	1,687.9100	1.6879	1,861.4800	1.8615	10.283	0	0	1,200
2021/06/24	R248	04/11/2021	9.60	Put	Bond Future	9,966.7500	9.9667	9,505.3200	9.5053	(4.630)	0	0	0
2021/06/24	R248	04/11/2021	9.60	Call	Bond Future	435.5000	0.4355	497.1700	0.4972	14.161	0	0	1,200
2021/06/24	R248	04/11/2021	12.84	Call	Bond Future	13,384.6500	13.3846	13,865.2300	13.8652	3.591	0	0	0
2021/06/24	R248	04/11/2021	12.84	Put	Bond Future	363.2300	0.3632	320.7100	0.3207	(11.706)	0	0	0
2021/06/24	R248	04/11/2021	12.83	Call	Bond Future	13,334.0600	13.3341	13,814.2600	13.8143	3.601	0	0	0
2021/06/24	R248	04/11/2021	12.83	Put	Bond Future	366.7500	0.3667	323.8500	0.3238	(11.697)	0	0	0
2021/06/24	R248	03/02/2022	11.48	Call	Bond Future	6,326.9900	6.3270	6,669.6300	6.6696	5.416	0	0	0
2021/06/24	R248	03/02/2022	11.49	Put	Bond Future	2,693.0700	2.6931	2,507.9500	2.5079	(6.874)	0	0	0
2021/06/24	R248	03/02/2022	11.47	Call	Bond Future	6,283.2800	6.2833	6,624.7500	6.6248	5.435	0	0	0
2021/06/24	R248	03/02/2022			Bond Future	10.9542	85.0080	10.8806	85.5369	(0.672)	0.0000	0.0000	0
2021/06/24	R248	03/02/2022	11.48	Put	Bond Future	2,715.4600	2.7155	2,529.1600	2.5292	(6.861)	0	0	0
2021/06/24	R248	03/02/2022	11.49	Call	Bond Future	6,370.5200	6.3705	6,714.3400	6.7143	5.397	0	0	0
2021/06/24	R248	03/02/2022	11.47	Put	Bond Future	2,737.7800	2.7378	2,550.3100	2.5503	(6.848)	0	0	0
2021/06/24	R248	05/05/2022	11.80	Call	Bond Future	7,542.0900	7.5421	7,895.9700	7.8960	4.692	0	0	0
2021/06/24	R248	05/05/2022	11.79	Call	Bond Future	7,499.4500	7.4995	7,852.3800	7.8524	4.706	0	0	0
2021/06/24	R248	05/05/2022	11.79	Put	Bond Future	3,111.7900	3.1118	2,929.6900	2.9297	(5.852)	0	0	0
2021/06/24	R248	05/05/2022			Bond Future	11.1272	81.6027	11.0507	82.1377	(0.687)	0.0000	0.0000	0
2021/06/24	R248	05/05/2022	11.80	Put	Bond Future	3,091.5200	3.0915	2,910.3700	2.9104	(5.860)	0	0	0
2021/06/24	R248	05/05/2022	11.81	Call	Bond Future	7,584.5000	7.5845	7,939.3400	7.9393	4.678	0	0	0
2021/06/24	R248	05/05/2022	11.81	Put	Bond Future	3,071.1000	3.0711	2,890.9100	2.8909	(5.867)	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
<b>Total</b>											<b>1140824</b>	