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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 01/07/2021 TO 01/07/2021

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
2021/07/01	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	2025 05/08/2021			Bond Future	153.1387	153.1387	153.1637	153.1637	0.016	0.0000	0.0000	5,027
2021/07/01	2025 04/11/2021			Bond Future	154.8365	154.8365	154.8610	154.8610	0.016	0.0000	0.0000	0
2021/07/01	2025 03/02/2022			Bond Future	155.0940	155.0940	155.1186	155.1186	0.016	0.0000	0.0000	0
2021/07/01	2025 05/05/2022			Bond Future	156.9684	156.9684	156.9930	156.9930	0.016	0.0000	0.0000	0
2021/07/01	2029 05/08/2021			Bond Future	113.5661	113.5661	113.5871	113.5871	0.019	0.0000	0.0000	3,031
2021/07/01	2029 04/11/2021			Bond Future	113.6563	113.6563	113.6771	113.6771	0.018	0.0000	0.0000	0
2021/07/01	2029 03/02/2022			Bond Future	114.9975	114.9975	115.0182	115.0182	0.018	0.0000	0.0000	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/01	2029	05/05/2022			Bond Future	115.1974	115.1974	115.2183	115.2183	0.018	0.0000	0.0000	0
2021/07/01	2030	05/08/2021	10.42	Call	Bond Future	7,803.5900	7.8036	7,475.9200	7.4759	(4.199)	0	0	0
2021/07/01	2030	05/08/2021	10.42	Put	Bond Future	20.1000	0.0201	23.2900	0.0233	15.871	0	0	0
2021/07/01	2030	05/08/2021	10.41	Call	Bond Future	7,753.8600	7.7539	7,426.3000	7.4263	(4.224)	0	0	0
2021/07/01	2030	05/08/2021	10.41	Put	Bond Future	20.8200	0.0208	24.1200	0.0241	15.850	0	0	0
2021/07/01	2030	05/08/2021	9.15	Call	Bond Future	1,915.1500	1.9151	1,694.2100	1.6942	(11.536)	0	0	0
2021/07/01	2030	05/08/2021	9.15	Put	Bond Future	855.0700	0.8551	964.9900	0.9650	12.855	0	0	7,500
2021/07/01	2030	05/08/2021	8.50	Put	Bond Future	3,009.3000	3.0093	3,264.2900	3.2643	8.473	0	0	0
2021/07/01	2030	05/08/2021	10.15	Call	Bond Future	6,458.6300	6.4586	6,135.8500	6.1359	(4.998)	0	0	0
2021/07/01	2030	05/08/2021	8.83	Call	Bond Future	964.4400	0.9644	815.8100	0.8158	(15.411)	0	0	479
2021/07/01	2030	05/08/2021	10.30	Put	Bond Future	30.5200	0.0305	35.3800	0.0354	15.924	0	0	200
2021/07/01	2030	05/08/2021	8.78	Put	Bond Future	1,874.2800	1.8743	2,068.2300	2.0682	10.348	0	0	0
2021/07/01	2030	05/08/2021	8.78	Call	Bond Future	849.7900	0.8498	712.8800	0.7129	(16.111)	0	0	200
2021/07/01	2030	05/08/2021	7.70	Put	Bond Future	7,469.5800	7.4696	7,796.9300	7.7969	4.382	0	0	0
2021/07/01	2030	05/08/2021	9.45	Call	Bond Future	3,109.5200	3.1095	2,836.8000	2.8368	(8.770)	0	0	600
2021/07/01	2030	05/08/2021	12.10	Call	Bond Future	15,741.4400	15.7414	15,410.5800	15.4106	(2.102)	0	0	0
2021/07/01	2030	05/08/2021	12.10	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	600
2021/07/01	2030	05/08/2021			Bond Future	8.9605	94.6166	9.0194	94.2857	0.657	0.0000	0.0000	101,224
2021/07/01	2030	05/08/2021	10.43	Call	Bond Future	7,853.3000	7.8533	7,525.5100	7.5255	(4.174)	0	0	0
2021/07/01	2030	05/08/2021	10.43	Put	Bond Future	19.4000	0.0194	22.4700	0.0225	15.825	0	0	0
2021/07/01	2030	05/08/2021	8.50	Call	Bond Future	367.4600	0.3675	291.5900	0.2916	(20.647)	0	0	5,000
2021/07/01	2030	05/08/2021	9.50	Call	Bond Future	3,329.8300	3.3298	3,050.5300	3.0505	(8.388)	0	0	0
2021/07/01	2030	05/08/2021	9.50	Put	Bond Future	351.4600	0.3515	403.0200	0.4030	14.670	0	0	0
2021/07/01	2030	05/08/2021	10.15	Put	Bond Future	50.7000	0.0507	58.7800	0.0588	15.937	0	0	479
2021/07/01	2030	05/08/2021	9.75	Call	Bond Future	4,492.3600	4.4924	4,188.4600	4.1885	(6.765)	0	0	0
2021/07/01	2030	05/08/2021	9.75	Put	Bond Future	174.8200	0.1748	201.7800	0.2018	15.422	0	0	479
2021/07/01	2030	05/08/2021	8.83	Put	Bond Future	1,703.7600	1.7038	1,885.9900	1.8860	10.696	0	0	0
2021/07/01	2030	05/08/2021	10.30	Call	Bond Future	7,206.1200	7.2061	6,880.1200	6.8801	(4.524)	0	0	0
2021/07/01	2030	05/08/2021	7.70	Call	Bond Future	9.6200	0.0096	6.1100	0.0061	(36.486)	0	0	200
2021/07/01	2030	05/08/2021	8.95	Put	Bond Future	1,336.8500	1.3369	1,490.9300	1.4909	11.526	0	0	0
2021/07/01	2030	05/08/2021	8.95	Call	Bond Future	1,277.4800	1.2775	1,100.7000	1.1007	(13.838)	0	0	600
2021/07/01	2030	05/08/2021	9.45	Put	Bond Future	402.0600	0.4021	460.2000	0.4602	14.461	0	0	0
2021/07/01	2030	04/11/2021	11.26	Call	Bond Future	10,816.1100	10.8161	10,495.5900	10.4956	(2.963)	0	0	0
2021/07/01	2030	04/11/2021	9.20	Call	Bond Future	2,420.7800	2.4208	2,237.5800	2.2376	(7.568)	0	0	29
2021/07/01	2030	04/11/2021	8.27	Put	Bond Future	5,483.9200	5.4839	5,752.8100	5.7528	4.903	0	0	0
2021/07/01	2030	04/11/2021	8.27	Call	Bond Future	539.5100	0.5395	473.5300	0.4735	(12.230)	0	0	300
2021/07/01	2030	04/11/2021	8.77	Put	Bond Future	3,428.7900	3.4288	3,637.0300	3.6370	6.073	0	0	0
2021/07/01	2030	04/11/2021	11.44	Put	Bond Future	106.5300	0.1065	117.2000	0.1172	10.016	0	0	300
2021/07/01	2030	04/11/2021	10.60	Call	Bond Future	7,869.2300	7.8692	7,567.5600	7.5676	(3.834)	0	0	0
2021/07/01	2030	04/11/2021	10.60	Put	Bond Future	356.3400	0.3563	389.5400	0.3895	9.317	0	0	0
2021/07/01	2030	04/11/2021	10.59	Put	Bond Future	361.0100	0.3610	394.6200	0.3946	9.310	0	0	0
2021/07/01	2030	04/11/2021			Bond Future	9.1470	95.6427	9.2085	95.3079	0.673	0.0000	0.0000	0
2021/07/01	2030	04/11/2021	11.26	Put	Bond Future	148.3500	0.1484	162.7000	0.1627	9.673	0	0	29
2021/07/01	2030	04/11/2021	9.90	Put	Bond Future	887.7400	0.8877	963.5200	0.9635	8.536	0	0	0
2021/07/01	2030	04/11/2021	9.90	Call	Bond Future	4,882.3800	4.8824	4,623.2900	4.6233	(5.307)	0	0	29
2021/07/01	2030	04/11/2021	9.20	Put	Bond Future	2,132.0200	2.1320	2,283.6900	2.2837	7.114	0	0	0
2021/07/01	2030	04/11/2021	8.77	Call	Bond Future	1,343.2200	1.3432	1,216.5900	1.2166	(9.427)	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
2021/07/01	2030	04/11/2021	11.44	Call	Bond Future	11,608.5000	11.6085	11,284.3000	11.2843	(2.793)	0	0	0
2021/07/01	2030	04/11/2021	10.61	Call	Bond Future	7,913.4700	7.9135	7,611.3900	7.6114	(3.817)	0	0	0
2021/07/01	2030	04/11/2021	10.61	Put	Bond Future	351.6200	0.3516	384.4100	0.3844	9.325	0	0	0
2021/07/01	2030	04/11/2021	10.59	Call	Bond Future	7,824.9100	7.8249	7,523.6500	7.5237	(3.850)	0	0	0
2021/07/01	2030	03/02/2022	8.85	Put	Bond Future	4,272.9900	4.2730	4,485.6700	4.4857	4.977	0	0	0
2021/07/01	2030	03/02/2022	8.85	Call	Bond Future	1,635.4500	1.6354	1,509.0900	1.5091	(7.726)	0	0	1,000
2021/07/01	2030	03/02/2022	9.35	Call	Bond Future	2,832.0300	2.8320	2,653.3300	2.6533	(6.310)	0	0	0
2021/07/01	2030	03/02/2022	9.35	Put	Bond Future	2,787.0300	2.7870	2,947.3700	2.9474	5.753	0	0	101
2021/07/01	2030	03/02/2022	8.39	Put	Bond Future	6,070.1700	6.0702	6,328.0200	6.3280	4.248	0	0	0
2021/07/01	2030	03/02/2022	8.39	Call	Bond Future	876.6200	0.8766	795.4300	0.7954	(9.262)	0	0	101
2021/07/01	2030	03/02/2022	9.45	Call	Bond Future	3,112.7000	3.1127	2,923.9200	2.9239	(6.065)	0	0	0
2021/07/01	2030	03/02/2022	9.45	Put	Bond Future	2,542.8100	2.5428	2,693.0700	2.6931	5.909	0	0	0
2021/07/01	2030	03/02/2022			Bond Future	9.3415	92.7443	9.4059	92.4053	0.690	0.0000	0.0000	0
2021/07/01	2030	03/02/2022	9.60	Put	Bond Future	2,209.3100	2.2093	2,344.8800	2.3449	6.136	0	0	0
2021/07/01	2030	03/02/2022	9.60	Call	Bond Future	3,559.4000	3.5594	3,355.9300	3.3559	(5.716)	0	0	1,000
2021/07/01	2030	03/02/2022	10.85	Call	Bond Future	8,209.3500	8.2093	7,919.8500	7.9199	(3.526)	0	0	0
2021/07/01	2030	03/02/2022	10.85	Put	Bond Future	676.7100	0.6767	726.2500	0.7263	7.321	0	0	1,000
2021/07/01	2030	03/02/2022	9.78	Call	Bond Future	4,134.4400	4.1344	3,914.3200	3.9143	(5.324)	0	0	0
2021/07/01	2030	03/02/2022	9.78	Put	Bond Future	1,859.2500	1.8593	1,978.1700	1.9782	6.396	0	0	101
2021/07/01	2030	03/02/2022	9.44	Call	Bond Future	3,084.0300	3.0840	2,896.2400	2.8962	(6.089)	0	0	0
2021/07/01	2030	03/02/2022	9.44	Put	Bond Future	2,566.4600	2.5665	2,717.7100	2.7177	5.893	0	0	0
2021/07/01	2030	03/02/2022	9.43	Call	Bond Future	3,055.4900	3.0555	2,868.7100	2.8687	(6.113)	0	0	0
2021/07/01	2030	03/02/2022	9.43	Put	Bond Future	2,590.2700	2.5903	2,742.5300	2.7425	5.878	0	0	0
2021/07/01	2030	05/05/2022	8.89	Put	Bond Future	5,267.0100	5.2670	5,486.5900	5.4866	4.169	0	0	0
2021/07/01	2030	05/05/2022	8.47	Call	Bond Future	1,182.5500	1.1825	1,092.6000	1.0926	(7.606)	0	0	1,073
2021/07/01	2030	05/05/2022	8.14	Put	Bond Future	8,338.2000	8.3382	8,614.3000	8.6143	3.311	0	0	0
2021/07/01	2030	05/05/2022	8.14	Call	Bond Future	806.1400	0.8061	739.0000	0.7390	(8.329)	0	0	1,800
2021/07/01	2030	05/05/2022	9.95	Call	Bond Future	4,491.6000	4.4916	4,278.8600	4.2789	(4.736)	0	0	0
2021/07/01	2030	05/05/2022	10.21	Call	Bond Future	5,322.4400	5.3224	5,090.8600	5.0909	(4.351)	0	0	0
2021/07/01	2030	05/05/2022	10.21	Put	Bond Future	2,023.6900	2.0237	2,135.3500	2.1353	5.518	0	0	0
2021/07/01	2030	05/05/2022			Bond Future	9.5468	93.8446	9.6143	93.5013	0.708	0.0000	0.0000	0
2021/07/01	2030	05/05/2022	8.89	Call	Bond Future	1,844.2600	1.8443	1,720.6000	1.7206	(6.705)	0	0	1,800
2021/07/01	2030	05/05/2022	11.04	Call	Bond Future	8,313.6700	8.3137	8,036.0600	8.0361	(3.339)	0	0	0
2021/07/01	2030	05/05/2022	11.04	Put	Bond Future	1,097.6400	1.0976	1,163.2700	1.1633	5.979	0	0	1,800
2021/07/01	2030	05/05/2022	9.35	Call	Bond Future	2,845.5800	2.8456	2,681.9800	2.6820	(5.749)	0	0	0
2021/07/01	2030	05/05/2022	9.35	Put	Bond Future	3,854.3700	3.8544	4,034.0100	4.0340	4.661	0	0	1,073
2021/07/01	2030	05/05/2022	8.47	Put	Bond Future	6,879.3900	6.8794	7,132.6800	7.1327	3.682	0	0	0
2021/07/01	2030	05/05/2022	9.95	Put	Bond Future	2,467.6700	2.4677	2,598.1700	2.5982	5.288	0	0	1,073
2021/07/01	2030	05/05/2022	10.20	Call	Bond Future	5,289.2500	5.2892	5,058.3500	5.0583	(4.365)	0	0	0
2021/07/01	2030	05/05/2022	10.20	Put	Bond Future	2,039.1000	2.0391	2,151.4400	2.1514	5.509	0	0	0
2021/07/01	2030	05/05/2022	10.19	Call	Bond Future	5,256.1400	5.2561	5,025.9300	5.0259	(4.380)	0	0	0
2021/07/01	2030	05/05/2022	10.19	Put	Bond Future	2,054.6200	2.0546	2,167.6500	2.1676	5.501	0	0	0
2021/07/01	2032	05/08/2021	11.37	Call	Bond Future	9,805.8600	9.8059	9,416.0400	9.4160	(3.975)	0	0	0
2021/07/01	2032	05/08/2021	11.37	Put	Bond Future	11.1600	0.0112	13.0700	0.0131	17.115	0	0	0
2021/07/01	2032	05/08/2021			Bond Future	9.6503	93.7928	9.7142	93.4011	0.662	0.0000	0.0000	120,181
2021/07/01	2032	05/08/2021	11.36	Call	Bond Future	9,753.5700	9.7536	9,363.8200	9.3638	(3.996)	0	0	0
2021/07/01	2032	05/08/2021	11.36	Put	Bond Future	11.5600	0.0116	13.5400	0.0135	17.128	0	0	0

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2021/07/01	2032	05/08/2021	11.35	Call	Bond Future	9,701.2400	9.7012	9,311.5700	9.3116	(4.017)	0	0	0
2021/07/01	2032	05/08/2021	11.35	Put	Bond Future	11.9700	0.0120	14.0300	0.0140	17.210	0	0	0
2021/07/01	2032	04/11/2021	9.83	Call	Bond Future	2,519.5000	2.5195	2,312.5700	2.3126	(8.213)	0	0	700
2021/07/01	2032	04/11/2021	11.70	Call	Bond Future	10,495.5900	10.4956	10,126.2700	10.1263	(3.519)	0	0	0
2021/07/01	2032	04/11/2021	11.71	Put	Bond Future	274.6600	0.2747	301.3900	0.3014	9.732	0	0	0
2021/07/01	2032	04/11/2021	11.69	Call	Bond Future	10,448.2300	10.4482	10,079.2200	10.0792	(3.532)	0	0	0
2021/07/01	2032	04/11/2021			Bond Future	9.8437	90.6650	9.9103	90.2687	0.677	0.0000	0.0000	57
2021/07/01	2032	04/11/2021	9.33	Put	Bond Future	4,344.8600	4.3449	4,611.6800	4.6117	6.141	0	0	0
2021/07/01	2032	04/11/2021	9.33	Call	Bond Future	1,206.8200	1.2068	1,077.2700	1.0773	(10.735)	0	0	700
2021/07/01	2032	04/11/2021	9.83	Put	Bond Future	2,601.4500	2.6014	2,790.8900	2.7909	7.282	0	0	0
2021/07/01	2032	04/11/2021	12.81	Call	Bond Future	15,624.5700	15.6246	15,233.3100	15.2333	(2.504)	0	0	0
2021/07/01	2032	04/11/2021	12.81	Put	Bond Future	45.1300	0.0451	50.2400	0.0502	11.323	0	0	700
2021/07/01	2032	04/11/2021	11.70	Put	Bond Future	277.9500	0.2780	305.0000	0.3050	9.732	0	0	0
2021/07/01	2032	04/11/2021	11.71	Call	Bond Future	10,542.9500	10.5430	10,173.3100	10.1733	(3.506)	0	0	0
2021/07/01	2032	04/11/2021	11.69	Put	Bond Future	281.2800	0.2813	308.6400	0.3086	9.727	0	0	0
2021/07/01	2032	03/02/2022	11.13	Call	Bond Future	7,339.5900	7.3396	7,028.3000	7.0283	(4.241)	0	0	0
2021/07/01	2032	03/02/2022	11.13	Put	Bond Future	1,324.1900	1.3242	1,414.1200	1.4141	6.791	0	0	210
2021/07/01	2032	03/02/2022	10.53	Call	Bond Future	4,959.0500	4.9590	4,696.1900	4.6962	(5.301)	0	0	0
2021/07/01	2032	03/02/2022	10.53	Put	Bond Future	2,189.0900	2.1891	2,327.4500	2.3275	6.320	0	0	210
2021/07/01	2032	03/02/2022	10.35	Put	Bond Future	2,552.2400	2.5522	2,708.4600	2.7085	6.121	0	0	400
2021/07/01	2032	03/02/2022	9.58	Put	Bond Future	4,801.0600	4.8011	5,044.3600	5.0444	5.068	0	0	0
2021/07/01	2032	03/02/2022	9.58	Call	Bond Future	2,073.1900	2.0732	1,915.2700	1.9153	(7.617)	0	0	400
2021/07/01	2032	03/02/2022	10.66	Call	Bond Future	5,451.2300	5.4512	5,176.4400	5.1764	(5.041)	0	0	0
2021/07/01	2032	03/02/2022	10.66	Put	Bond Future	1,963.7100	1.9637	2,090.1400	2.0901	6.438	0	0	97
2021/07/01	2032	03/02/2022	10.45	Put	Bond Future	2,343.1900	2.3432	2,489.3100	2.4893	6.236	0	0	198
2021/07/01	2032	03/02/2022	9.81	Call	Bond Future	2,657.5700	2.6576	2,472.5700	2.4726	(6.961)	0	0	0
2021/07/01	2032	03/02/2022	9.81	Put	Bond Future	4,012.2200	4.0122	4,228.4400	4.2284	5.389	0	0	198
2021/07/01	2032	03/02/2022	8.91	Put	Bond Future	7,713.1800	7.7132	8,031.7400	8.0317	4.130	0	0	0
2021/07/01	2032	03/02/2022	10.43	Call	Bond Future	4,596.1500	4.5962	4,343.0300	4.3430	(5.507)	0	0	0
2021/07/01	2032	03/02/2022	10.43	Put	Bond Future	2,383.7000	2.3837	2,531.8000	2.5318	6.213	0	0	0
2021/07/01	2032	03/02/2022	10.42	Call	Bond Future	4,560.7500	4.5607	4,308.6300	4.3086	(5.528)	0	0	0
2021/07/01	2032	03/02/2022	10.42	Put	Bond Future	2,404.3200	2.4043	2,553.4200	2.5534	6.201	0	0	0
2021/07/01	2032	03/02/2022			Bond Future	10.0415	91.7138	10.1110	91.3126	0.692	0.0000	0.0000	0
2021/07/01	2032	03/02/2022	9.62	Put	Bond Future	4,656.3400	4.6563	4,894.9200	4.8949	5.124	0	0	0
2021/07/01	2032	03/02/2022	9.62	Call	Bond Future	2,169.2800	2.1693	2,006.6400	2.0066	(7.497)	0	0	210
2021/07/01	2032	03/02/2022	10.95	Call	Bond Future	6,597.8500	6.5978	6,299.3000	6.2993	(4.525)	0	0	0
2021/07/01	2032	03/02/2022	10.95	Put	Bond Future	1,538.4600	1.5385	1,641.1300	1.6411	6.674	0	0	400
2021/07/01	2032	03/02/2022	10.35	Call	Bond Future	4,315.1800	4.3152	4,070.1800	4.0702	(5.678)	0	0	0
2021/07/01	2032	03/02/2022	10.14	Call	Bond Future	3,620.2100	3.6202	3,397.6600	3.3977	(6.147)	0	0	0
2021/07/01	2032	03/02/2022	10.14	Put	Bond Future	3,052.2400	3.0522	3,230.9100	3.2309	5.854	0	0	97
2021/07/01	2032	03/02/2022	9.14	Put	Bond Future	6,596.2800	6.5963	6,890.9200	6.8909	4.467	0	0	0
2021/07/01	2032	03/02/2022	9.14	Call	Bond Future	1,162.8000	1.1628	1,056.2200	1.0562	(9.166)	0	0	97
2021/07/01	2032	03/02/2022	10.45	Call	Bond Future	4,667.5300	4.6675	4,412.4300	4.4124	(5.465)	0	0	0
2021/07/01	2032	03/02/2022	8.91	Call	Bond Future	823.1000	0.8231	740.4400	0.7404	(10.043)	0	0	198
2021/07/01	2032	03/02/2022	10.44	Call	Bond Future	4,631.9200	4.6319	4,377.8100	4.3778	(5.486)	0	0	0
2021/07/01	2032	03/02/2022	10.44	Put	Bond Future	2,363.5000	2.3635	2,510.6100	2.5106	6.224	0	0	0
2021/07/01	2032	05/05/2022	11.03	Call	Bond Future	6,545.7600	6.5458	6,265.0000	6.2650	(4.289)	0	0	0
2021/07/01	2032	05/05/2022	11.03	Put	Bond Future	2,284.8600	2.2849	2,410.2200	2.4102	5.487	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
2021/07/01	2032	05/05/2022	11.02	Put	Bond Future	2,300.3300	2.3003	2,426.4100	2.4264	5.481	0	0	0
2021/07/01	2032	05/05/2022			Bond Future	10.2459	88.6550	10.3184	88.2489	0.708	0.0000	0.0000	0
2021/07/01	2032	05/05/2022	11.04	Call	Bond Future	6,582.6200	6.5826	6,301.1400	6.3011	(4.276)	0	0	0
2021/07/01	2032	05/05/2022	11.04	Put	Bond Future	2,269.2000	2.2692	2,393.8400	2.3938	5.493	0	0	0
2021/07/01	2032	05/05/2022	11.02	Call	Bond Future	6,508.6600	6.5087	6,228.6200	6.2286	(4.303)	0	0	0
2021/07/01	2033	05/08/2021			Bond Future	106.5649	106.5649	106.4799	106.4799	(0.080)	0.0000	0.0000	8,979
2021/07/01	2033	04/11/2021			Bond Future	106.4982	106.4982	106.4117	106.4117	(0.081)	0.0000	0.0000	0
2021/07/01	2033	03/02/2022			Bond Future	107.7548	107.7548	107.6670	107.6670	(0.081)	0.0000	0.0000	0
2021/07/01	2033	05/05/2022			Bond Future	107.7882	107.7882	107.6993	107.6993	(0.082)	0.0000	0.0000	0
2021/07/01	2037	05/08/2021	12.27	Call	Bond Future	11,342.6700	11.3427	11,015.4700	11.0155	(2.885)	0	0	0
2021/07/01	2037	05/08/2021	12.27	Put	Bond Future	11.0200	0.0110	11.9700	0.0120	8.621	0	0	0
2021/07/01	2037	05/08/2021	12.28	Call	Bond Future	11,396.9200	11.3969	11,069.6900	11.0697	(2.871)	0	0	0
2021/07/01	2037	05/08/2021	12.26	Put	Bond Future	11.3600	0.0114	12.3400	0.0123	8.627	0	0	0
2021/07/01	2037	05/08/2021			Bond Future	10.4093	85.7222	10.4579	85.3940	0.467	0.0000	0.0000	126,473
2021/07/01	2037	05/08/2021	12.28	Put	Bond Future	10.6900	0.0107	11.6100	0.0116	8.606	0	0	0
2021/07/01	2037	05/08/2021	12.26	Call	Bond Future	11,288.3600	11.2884	10,961.1900	10.9612	(2.898)	0	0	0
2021/07/01	2037	04/11/2021	12.30	Call	Bond Future	10,622.2900	10.6223	10,316.7000	10.3167	(2.877)	0	0	0
2021/07/01	2037	04/11/2021	12.30	Put	Bond Future	396.1700	0.3962	422.6500	0.4227	6.684	0	0	600
2021/07/01	2037	04/11/2021	11.49	Put	Bond Future	990.9900	0.9910	1,055.0000	1.0550	6.459	0	0	0
2021/07/01	2037	04/11/2021	11.49	Call	Bond Future	6,612.9500	6.6129	6,344.8900	6.3449	(4.054)	0	0	600
2021/07/01	2037	04/11/2021	12.82	Put	Bond Future	218.0500	0.2180	232.6900	0.2327	6.714	0	0	0
2021/07/01	2037	04/11/2021	12.83	Call	Bond Future	13,233.9000	13.2339	12,916.2600	12.9163	(2.400)	0	0	0
2021/07/01	2037	04/11/2021			Bond Future	10.5929	86.6519	10.6434	86.3198	0.477	0.0000	0.0000	0
2021/07/01	2037	04/11/2021	12.82	Call	Bond Future	13,186.1200	13.1861	12,868.6900	12.8687	(2.407)	0	0	0
2021/07/01	2037	04/11/2021	12.83	Put	Bond Future	214.6400	0.2146	229.0700	0.2291	6.723	0	0	0
2021/07/01	2037	04/11/2021	12.81	Call	Bond Future	13,138.3400	13.1383	12,821.1200	12.8211	(2.414)	0	0	0
2021/07/01	2037	04/11/2021	12.81	Put	Bond Future	221.5100	0.2215	236.3600	0.2364	6.704	0	0	0
2021/07/01	2037	03/02/2022	11.46	Call	Bond Future	6,258.8400	6.2588	6,020.8900	6.0209	(3.802)	0	0	0
2021/07/01	2037	03/02/2022	11.47	Put	Bond Future	2,063.0100	2.0630	2,160.5000	2.1605	4.726	0	0	0
2021/07/01	2037	03/02/2022	11.45	Call	Bond Future	6,216.3100	6.2163	5,979.0500	5.9790	(3.817)	0	0	0
2021/07/01	2037	03/02/2022			Bond Future	10.7835	83.3994	10.8360	83.0632	0.487	0.0000	0.0000	0
2021/07/01	2037	03/02/2022	11.46	Put	Bond Future	2,080.0300	2.0800	2,178.2200	2.1782	4.721	0	0	0
2021/07/01	2037	03/02/2022	11.47	Call	Bond Future	6,301.2100	6.3012	6,062.5600	6.0626	(3.787)	0	0	0
2021/07/01	2037	03/02/2022	11.45	Put	Bond Future	2,096.9600	2.0970	2,195.8400	2.1958	4.715	0	0	0
2021/07/01	2037	05/05/2022	11.84	Put	Bond Future	2,437.7100	2.4377	2,535.5100	2.5355	4.012	0	0	0
2021/07/01	2037	05/05/2022	11.82	Call	Bond Future	7,476.0600	7.4761	7,234.6600	7.2347	(3.229)	0	0	0
2021/07/01	2037	05/05/2022	11.83	Call	Bond Future	7,516.5300	7.5165	7,274.5600	7.2746	(3.219)	0	0	0
2021/07/01	2037	05/05/2022			Bond Future	10.9801	84.3890	11.0347	84.0487	0.498	0.0000	0.0000	0
2021/07/01	2037	05/05/2022	11.84	Call	Bond Future	7,557.3100	7.5573	7,314.7800	7.3148	(3.209)	0	0	0
2021/07/01	2037	05/05/2022	11.82	Put	Bond Future	2,470.0400	2.4700	2,568.9700	2.5690	4.005	0	0	0
2021/07/01	2037	05/05/2022	11.83	Put	Bond Future	2,453.6900	2.4537	2,552.0500	2.5521	4.009	0	0	0
2021/07/01	2038	05/08/2021			Bond Future	117.9669	117.9669	117.9151	117.9151	(0.044)	0.0000	0.0000	7,723
2021/07/01	2038	04/11/2021			Bond Future	119.2748	119.2748	119.2219	119.2219	(0.044)	0.0000	0.0000	0
2021/07/01	2038	03/02/2022			Bond Future	118.9167	118.9167	118.8630	118.8630	(0.045)	0.0000	0.0000	0
2021/07/01	2038	05/05/2022			Bond Future	120.3541	120.3541	120.2995	120.2995	(0.045)	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
2021/07/01	2040	05/08/2021	12.48	Call	Bond Future	12,221.5700	12.2216	11,944.4500	11.9444	(2.267)	0	0	0
2021/07/01	2040	05/08/2021	12.49	Put	Bond Future	11.2000	0.0112	11.6300	0.0116	3.839	0	0	0
2021/07/01	2040	05/08/2021	12.47	Call	Bond Future	12,165.0800	12.1651	11,887.9700	11.8880	(2.278)	0	0	0
2021/07/01	2040	05/08/2021	11.05	Put	Bond Future	551.3800	0.5514	594.7500	0.5948	7.866	0	0	0
2021/07/01	2040	05/08/2021	11.05	Call	Bond Future	3,863.7300	3.8637	3,629.5200	3.6295	(6.062)	0	0	900
2021/07/01	2040	05/08/2021			Bond Future	10.5780	87.5673	10.6165	87.2897	0.364	0.0000	0.0000	85,663
2021/07/01	2040	05/08/2021	12.48	Put	Bond Future	11.5100	0.0115	11.9700	0.0120	3.997	0	0	0
2021/07/01	2040	05/08/2021	12.49	Call	Bond Future	12,278.0200	12.2780	12,000.8700	12.0009	(2.257)	0	0	0
2021/07/01	2040	05/08/2021	12.47	Put	Bond Future	11.8500	0.0119	12.3200	0.0123	3.966	0	0	0
2021/07/01	2040	05/08/2021	11.55	Put	Bond Future	152.4400	0.1524	163.5600	0.1636	7.295	0	0	0
2021/07/01	2040	05/08/2021	11.55	Call	Bond Future	6,760.8100	6.7608	6,494.3500	6.4943	(3.941)	0	0	900
2021/07/01	2040	05/08/2021	14.80	Call	Bond Future	23,691.8700	23.6919	23,414.2900	23.4143	(1.172)	0	0	0
2021/07/01	2040	05/08/2021	14.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2021/07/01	2040	04/11/2021	12.90	Call	Bond Future	13,493.9900	13.4940	13,226.2500	13.2263	(1.984)	0	0	0
2021/07/01	2040	04/11/2021	12.90	Put	Bond Future	276.9100	0.2769	290.2000	0.2902	4.799	0	0	0
2021/07/01	2040	04/11/2021	12.89	Call	Bond Future	13,444.2900	13.4443	13,176.7400	13.1767	(1.990)	0	0	0
2021/07/01	2040	04/11/2021	12.89	Put	Bond Future	281.1200	0.2811	294.6000	0.2946	4.795	0	0	0
2021/07/01	2040	04/11/2021			Bond Future	10.7584	88.5171	10.7984	88.2361	0.372	0.0000	0.0000	0
2021/07/01	2040	04/11/2021	12.91	Call	Bond Future	13,543.6700	13.5437	13,275.7500	13.2758	(1.978)	0	0	0
2021/07/01	2040	04/11/2021	12.91	Put	Bond Future	272.7500	0.2727	285.8600	0.2859	4.807	0	0	0
2021/07/01	2040	03/02/2022	11.58	Put	Bond Future	2,251.5500	2.2516	2,334.5700	2.3346	3.687	0	0	0
2021/07/01	2040	03/02/2022	11.59	Call	Bond Future	6,474.2300	6.4742	6,272.1200	6.2721	(3.122)	0	0	0
2021/07/01	2040	03/02/2022	11.57	Put	Bond Future	2,270.2400	2.2702	2,353.8700	2.3539	3.684	0	0	0
2021/07/01	2040	03/02/2022			Bond Future	10.9456	85.0359	10.9872	84.7514	0.380	0.0000	0.0000	0
2021/07/01	2040	03/02/2022	11.58	Call	Bond Future	6,429.3200	6.4293	6,227.8100	6.2278	(3.134)	0	0	0
2021/07/01	2040	03/02/2022	11.59	Put	Bond Future	2,233.2500	2.2332	2,315.6700	2.3157	3.691	0	0	0
2021/07/01	2040	03/02/2022	11.57	Call	Bond Future	6,384.7200	6.3847	6,183.8200	6.1838	(3.147)	0	0	0
2021/07/01	2040	05/05/2022	10.57	Put	Bond Future	6,799.9300	6.7999	6,969.9400	6.9699	2.500	0	0	0
2021/07/01	2040	05/05/2022	10.57	Call	Bond Future	2,873.1800	2.8732	2,755.1500	2.7551	(4.108)	0	0	1,200
2021/07/01	2040	05/05/2022	13.04	Call	Bond Future	12,636.4800	12.6365	12,392.0800	12.3921	(1.934)	0	0	0
2021/07/01	2040	05/05/2022	13.04	Put	Bond Future	1,336.4600	1.3365	1,380.1000	1.3801	3.265	0	0	1,200
2021/07/01	2040	05/05/2022	11.91	Put	Bond Future	2,702.6700	2.7027	2,787.4200	2.7874	3.136	0	0	0
2021/07/01	2040	05/05/2022	11.92	Call	Bond Future	7,651.4600	7.6515	7,447.6700	7.4477	(2.663)	0	0	0
2021/07/01	2040	05/05/2022	11.92	Put	Bond Future	2,684.7200	2.6847	2,768.9700	2.7690	3.138	0	0	0
2021/07/01	2040	05/05/2022			Bond Future	11.1381	86.0450	11.1814	85.7570	0.389	0.0000	0.0000	0
2021/07/01	2040	05/05/2022	9.82	Put	Bond Future	10,873.9400	10.8739	11,094.1900	11.0942	2.025	0	0	0
2021/07/01	2040	05/05/2022	9.82	Call	Bond Future	1,308.2700	1.3083	1,240.4800	1.2405	(5.182)	0	0	1,200
2021/07/01	2040	05/05/2022	11.91	Call	Bond Future	7,608.8800	7.6089	7,405.5900	7.4056	(2.672)	0	0	0
2021/07/01	2040	05/05/2022	11.90	Call	Bond Future	7,566.0700	7.5661	7,363.2700	7.3633	(2.680)	0	0	0
2021/07/01	2040	05/05/2022	11.90	Put	Bond Future	2,720.4700	2.7205	2,805.7100	2.8057	3.133	0	0	0
2021/07/01	2044	05/08/2021	12.60	Put	Bond Future	11.7300	0.0117	12.3900	0.0124	5.627	0	0	0
2021/07/01	2044	05/08/2021	12.61	Call	Bond Future	12,780.0700	12.7801	12,460.1800	12.4602	(2.503)	0	0	0
2021/07/01	2044	05/08/2021	12.61	Put	Bond Future	11.4400	0.0114	12.0800	0.0121	5.594	0	0	0
2021/07/01	2044	05/08/2021			Bond Future	10.6193	84.3734	10.6630	84.0529	0.411	0.0000	0.0000	62,458
2021/07/01	2044	05/08/2021	12.60	Call	Bond Future	12,724.6700	12.7247	12,404.8000	12.4048	(2.514)	0	0	0
2021/07/01	2044	05/08/2021	12.59	Call	Bond Future	12,669.2000	12.6692	12,349.3500	12.3493	(2.525)	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
2021/07/01	2044	05/08/2021	12.59	Put	Bond Future	12.0300	0.0120	12.7100	0.0127	5.653	0	0	0
2021/07/01	2044	04/11/2021	12.91	Call	Bond Future	13,441.4700	13.4415	13,133.8500	13.1338	(2.289)	0	0	0
2021/07/01	2044	04/11/2021	12.91	Put	Bond Future	295.4100	0.2954	312.2300	0.3122	5.694	0	0	0
2021/07/01	2044	04/11/2021			Bond Future	10.7910	85.2886	10.8363	84.9642	0.420	0.0000	0.0000	0
2021/07/01	2044	04/11/2021	12.90	Call	Bond Future	13,392.3800	13.3924	13,084.9900	13.0850	(2.295)	0	0	0
2021/07/01	2044	04/11/2021	12.90	Put	Bond Future	299.8000	0.2998	316.8500	0.3168	5.687	0	0	0
2021/07/01	2044	04/11/2021	12.89	Call	Bond Future	13,343.2900	13.3433	13,036.1200	13.0361	(2.302)	0	0	0
2021/07/01	2044	04/11/2021	12.89	Put	Bond Future	304.2600	0.3043	321.5300	0.3215	5.676	0	0	0
2021/07/01	2044	03/02/2022	11.60	Call	Bond Future	6,479.1500	6.4791	6,247.6000	6.2476	(3.574)	0	0	0
2021/07/01	2044	03/02/2022	11.60	Put	Bond Future	2,264.2800	2.2643	2,361.1700	2.3612	4.279	0	0	0
2021/07/01	2044	03/02/2022	11.59	Call	Bond Future	6,433.9200	6.4339	6,203.0700	6.2031	(3.588)	0	0	0
2021/07/01	2044	03/02/2022	11.59	Put	Bond Future	2,282.9500	2.2829	2,380.5400	2.3805	4.275	0	0	0
2021/07/01	2044	03/02/2022			Bond Future	10.9688	81.8952	11.0160	81.5668	0.430	0.0000	0.0000	0
2021/07/01	2044	03/02/2022	11.61	Call	Bond Future	6,524.4500	6.5245	6,292.1900	6.2922	(3.560)	0	0	0
2021/07/01	2044	03/02/2022	11.61	Put	Bond Future	2,245.7700	2.2458	2,341.9500	2.3419	4.283	0	0	0
2021/07/01	2044	05/05/2022	11.92	Call	Bond Future	7,658.5300	7.6585	7,424.6000	7.4246	(3.055)	0	0	0
2021/07/01	2044	05/05/2022	11.92	Put	Bond Future	2,708.3500	2.7083	2,806.8400	2.8068	3.637	0	0	0
2021/07/01	2044	05/05/2022	11.91	Call	Bond Future	7,615.3700	7.6154	7,382.0100	7.3820	(3.064)	0	0	0
2021/07/01	2044	05/05/2022	11.91	Put	Bond Future	2,726.2700	2.7263	2,825.3300	2.8253	3.634	0	0	0
2021/07/01	2044	05/05/2022			Bond Future	11.1514	82.8670	11.2005	82.5346	0.440	0.0000	0.0000	0
2021/07/01	2044	05/05/2022	11.93	Call	Bond Future	7,701.4700	7.7015	7,466.9700	7.4670	(3.045)	0	0	0
2021/07/01	2044	05/05/2022	11.93	Put	Bond Future	2,690.3000	2.6903	2,788.2200	2.7882	3.640	0	0	0
2021/07/01	2046	05/08/2021			Bond Future	107.3230	107.3230	107.4366	107.4366	0.106	0.0000	0.0000	18,098
2021/07/01	2046	04/11/2021			Bond Future	106.6764	106.6764	106.7908	106.7908	0.107	0.0000	0.0000	0
2021/07/01	2046	03/02/2022			Bond Future	107.9354	107.9354	108.0508	108.0508	0.107	0.0000	0.0000	0
2021/07/01	2046	05/05/2022			Bond Future	107.3705	107.3705	107.4873	107.4873	0.109	0.0000	0.0000	0
2021/07/01	2050	05/08/2021			Bond Future	109.4297	109.4297	109.4531	109.4531	0.021	0.0000	0.0000	11,059
2021/07/01	2050	04/11/2021			Bond Future	110.6426	110.6426	110.6659	110.6659	0.021	0.0000	0.0000	0
2021/07/01	2050	03/02/2022			Bond Future	109.9868	109.9868	110.0102	110.0102	0.021	0.0000	0.0000	0
2021/07/01	2050	05/05/2022			Bond Future	111.3161	111.3161	111.3396	111.3396	0.021	0.0000	0.0000	0
2021/07/01	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	AL37	05/08/2021			Index Future	792.9450	792.9450	789.2430	789.2430	(0.467)	0.0000	0.0000	0
2021/07/01	AL37	04/11/2021			Index Future	801.6320	801.6320	797.8850	797.8850	(0.467)	0.0000	0.0000	0
2021/07/01	AL37	03/02/2022			Index Future	810.8950	810.8950	807.1030	807.1030	(0.468)	0.0000	0.0000	0
2021/07/01	AL37	05/05/2022			Index Future	820.5010	820.5010	816.6630	816.6630	(0.468)	0.0000	0.0000	0
2021/07/01	AL7T	05/08/2021			Index Future	908.2890	908.2890	904.9270	904.9270	(0.370)	0.0000	0.0000	0
2021/07/01	AL7T	04/11/2021			Index Future	918.2390	918.2390	914.8360	914.8360	(0.371)	0.0000	0.0000	0
2021/07/01	AL7T	03/02/2022			Index Future	928.8500	928.8500	925.4050	925.4050	(0.371)	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
2021/07/01	AL7T	05/05/2022			Index Future	939.8530	939.8530	936.3660	936.3660	(0.371)	0.0000	0.0000	0
2021/07/01	ALBI	05/08/2021			Index Future	800.1170	800.1170	797.1560	797.1560	(0.370)	0.0000	0.0000	114
2021/07/01	ALBI	04/11/2021			Index Future	808.8810	808.8810	805.8850	805.8850	(0.370)	0.0000	0.0000	0
2021/07/01	ALBI	03/02/2022			Index Future	818.2290	818.2290	815.1960	815.1960	(0.371)	0.0000	0.0000	0
2021/07/01	ALBI	05/05/2022			Index Future	827.9210	827.9210	824.8510	824.8510	(0.371)	0.0000	0.0000	0
2021/07/01	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/07/01	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	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
2021/07/01	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/07/01	ES33	05/08/2021			Bond Future	11.1198	79.2613	11.1681	78.9996	0.434	0.0000	0.0000	350
2021/07/01	ES33	04/11/2021			Bond Future	11.3506	76.3648	11.4009	76.1000	0.443	0.0000	0.0000	0
2021/07/01	ES33	03/02/2022			Bond Future	11.5914	77.2665	11.6439	76.9983	0.453	0.0000	0.0000	0
2021/07/01	ES33	05/05/2022			Bond Future	11.8353	74.4234	11.8901	74.1518	0.463	0.0000	0.0000	0
2021/07/01	ES42	05/08/2021			Bond Future	11.6290	78.1633	11.6672	77.9271	0.329	0.0000	0.0000	4,779
2021/07/01	ES42	04/11/2021			Bond Future	11.8468	74.7720	11.8868	74.5329	0.337	0.0000	0.0000	0
2021/07/01	ES42	03/02/2022			Bond Future	12.0668	75.6554	12.1085	75.4133	0.346	0.0000	0.0000	0
2021/07/01	ES42	05/05/2022			Bond Future	12.2973	72.3120	12.3409	72.0669	0.355	0.0000	0.0000	0
2021/07/01	GOVI	05/08/2021	719.14	Call	GOVI	709,780.0000	70.9780	680,330.0000	68.0330	(4.149)	0	0	0
2021/07/01	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/01	GOVI	05/08/2021	719.13	Call	GOVI	709,880.0000	70.9880	680,430.0000	68.0430	(4.149)	0	0	0
2021/07/01	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/01	GOVI	05/08/2021			GOVI	790.1180	790.1180	787.1730	787.1730	(0.373)	0.0000	0.0000	981
2021/07/01	GOVI	05/08/2021	719.15	Call	GOVI	709,680.0000	70.9680	680,230.0000	68.0230	(4.150)	0	0	0
2021/07/01	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/01	GOVI	04/11/2021	728.41	Call	GOVI	703,630.0000	70.3630	673,820.0000	67.3820	(4.237)	0	0	0
2021/07/01	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/01	GOVI	04/11/2021	728.40	Call	GOVI	703,730.0000	70.3730	673,920.0000	67.3920	(4.236)	0	0	0
2021/07/01	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/01	GOVI	04/11/2021			GOVI	798.7730	798.7730	795.7920	795.7920	(0.373)	0.0000	0.0000	0
2021/07/01	GOVI	04/11/2021	728.42	Call	GOVI	703,530.0000	70.3530	673,720.0000	67.3720	(4.237)	0	0	0
2021/07/01	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/01	GOVI	03/02/2022	792.76	Call	GOVI	152,440.0000	15.2440	122,260.0000	12.2260	(19.798)	0	0	0
2021/07/01	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/01	GOVI	03/02/2022			GOVI	808.0040	808.0040	804.9860	804.9860	(0.374)	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
2021/07/01	GOVI	03/02/2022	792.75	Call	GOVI	152,540.0000	15.2540	122,360.0000	12.2360	(19.785)	0	0	0
2021/07/01	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/01	GOVI	03/02/2022	792.74	Call	GOVI	152,640.0000	15.2640	122,460.0000	12.2460	(19.772)	0	0	0
2021/07/01	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/01	GOVI	05/05/2022	788.25	Call	GOVI	293,250.0000	29.3250	262,710.0000	26.2710	(10.414)	0	0	0
2021/07/01	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/01	GOVI	05/05/2022			GOVI	817.5750	817.5750	814.5210	814.5210	(0.374)	0.0000	0.0000	0
2021/07/01	GOVI	05/05/2022	788.24	Call	GOVI	293,350.0000	29.3350	262,810.0000	26.2810	(10.411)	0	0	0
2021/07/01	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/01	GOVI	05/05/2022	788.23	Call	GOVI	293,450.0000	29.3450	262,910.0000	26.2910	(10.407)	0	0	0
2021/07/01	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/01	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/07/01	IGOV	05/08/2021			Index Future	290.0180	290.0180	290.2670	290.2670	0.086	0.0000	0.0000	451
2021/07/01	IGOV	04/11/2021			Index Future	293.2670	293.2670	293.5170	293.5170	0.085	0.0000	0.0000	16
2021/07/01	IGOV	03/02/2022			Index Future	296.7270	296.7270	296.9790	296.9790	0.085	0.0000	0.0000	0
2021/07/01	IGOV	05/05/2022			Index Future	300.3120	300.3120	300.5660	300.5660	0.085	0.0000	0.0000	0
2021/07/01	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/07/01	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/07/01	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/07/01	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/07/01	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/07/01	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/07/01	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/07/01	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/07/01	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/07/01	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/07/01	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/07/01	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/07/01	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/07/01	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/07/01	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/07/01	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/07/01	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/07/01	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/07/01	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/07/01	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/07/01	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/07/01	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/07/01	JBAF	21/07/2021			Jibar Tradeable Future	3.7250	96.2750	3.7150	96.2850	(0.268)	0.0000	0.0000	0
2021/07/01	JBAF	18/08/2021			Jibar Tradeable Future	3.8400	96.1600	3.8300	96.1700	(0.260)	0.0000	0.0000	0
2021/07/01	JBAF	15/09/2021			Jibar Tradeable Future	3.8750	96.1250	3.8750	96.1250	0.000	0.0000	0.0000	30,000
2021/07/01	JBAF	20/10/2021			Jibar Tradeable Future	4.0500	95.9500	4.0500	95.9500	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
2021/07/01	JBAF	17/11/2021			Jibar Tradeable Future	4.0900	95.9100	4.0900	95.9100	0.000	0.0000	0.0000	0
2021/07/01	JBAF	15/12/2021			Jibar Tradeable Future	4.2450	95.7550	4.2550	95.7450	0.236	0.0000	0.0000	0
2021/07/01	JBAF	16/03/2022			Jibar Tradeable Future	4.5200	95.4800	4.5400	95.4600	0.442	0.0000	0.0000	0
2021/07/01	JBAF	15/06/2022			Jibar Tradeable Future	4.9050	95.0950	4.9650	95.0350	1.223	0.0000	0.0000	471
2021/07/01	JBAF	21/09/2022			Jibar Tradeable Future	5.0600	94.9400	5.1100	94.8900	0.988	0.0000	0.0000	0
2021/07/01	JBAF	21/12/2022			Jibar Tradeable Future	5.4400	94.5600	5.4700	94.5300	0.551	0.0000	0.0000	0
2021/07/01	JBAF	15/03/2023			Jibar Tradeable Future	5.5750	94.4250	5.6000	94.4000	0.448	0.0000	0.0000	0
2021/07/01	JBAF	21/06/2023			Jibar Tradeable Future	5.7750	94.2250	5.8150	94.1850	0.693	0.0000	0.0000	0
2021/07/01	R023	05/08/2021	5.30	Call	Bond Future	174.7500	0.1748	141.3300	0.1413	(19.124)	0	0	0
2021/07/01	R023	05/08/2021	5.30	Put	Bond Future	209.8300	0.2098	245.9100	0.2459	17.195	0	0	0
2021/07/01	R023	05/08/2021	5.29	Call	Bond Future	167.7400	0.1677	135.2000	0.1352	(19.399)	0	0	0
2021/07/01	R023	05/08/2021	5.29	Put	Bond Future	217.9300	0.2179	254.8900	0.2549	16.960	0	0	0
2021/07/01	R023	05/08/2021			Bond Future	5.3232	107.0236	5.3693	106.9541	0.865	0.0000	0.0000	15,368
2021/07/01	R023	05/08/2021	5.31	Call	Bond Future	181.9400	0.1819	147.6400	0.1476	(18.852)	0	0	0
2021/07/01	R023	05/08/2021	5.31	Put	Bond Future	201.9200	0.2019	237.1200	0.2371	17.433	0	0	0
2021/07/01	R023	04/11/2021	4.91	Call	Bond Future	39.7100	0.0397	31.2900	0.0313	(21.204)	0	0	0
2021/07/01	R023	04/11/2021	4.91	Put	Bond Future	802.8200	0.8028	865.1100	0.8651	7.759	0	0	0
2021/07/01	R023	04/11/2021	4.90	Call	Bond Future	38.7900	0.0388	30.5600	0.0306	(21.217)	0	0	0
2021/07/01	R023	04/11/2021	4.90	Put	Bond Future	814.7400	0.8147	877.2200	0.8772	7.669	0	0	0
2021/07/01	R023	04/11/2021			Bond Future	5.5074	104.2766	5.5630	104.2059	1.011	0.0000	0.0000	0
2021/07/01	R023	04/11/2021	4.92	Call	Bond Future	40.6600	0.0407	32.0500	0.0321	(21.176)	0	0	0
2021/07/01	R023	04/11/2021	4.92	Put	Bond Future	790.9300	0.7909	853.0300	0.8530	7.852	0	0	0
2021/07/01	R023	03/02/2022	5.08	Call	Bond Future	84.5000	0.0845	70.8400	0.0708	(16.166)	0	0	0
2021/07/01	R023	03/02/2022	5.08	Put	Bond Future	754.2100	0.7542	812.3900	0.8124	7.714	0	0	0
2021/07/01	R023	03/02/2022			Bond Future	5.7294	105.4823	5.7994	105.4104	1.222	0.0000	0.0000	0
2021/07/01	R023	03/02/2022	5.07	Call	Bond Future	83.1800	0.0832	69.7100	0.0697	(16.194)	0	0	0
2021/07/01	R023	03/02/2022	5.07	Put	Bond Future	763.2600	0.7633	821.6300	0.8216	7.647	0	0	0
2021/07/01	R023	03/02/2022	5.06	Call	Bond Future	81.6600	0.0817	68.4100	0.0684	(16.226)	0	0	0
2021/07/01	R023	03/02/2022	5.06	Put	Bond Future	772.1000	0.7721	830.6900	0.8307	7.588	0	0	0
2021/07/01	R023	05/05/2022	6.31	Call	Bond Future	476.2900	0.4763	433.0000	0.4330	(9.089)	0	0	0
2021/07/01	R023	05/05/2022	6.31	Put	Bond Future	250.8100	0.2508	280.3900	0.2804	11.794	0	0	0
2021/07/01	R023	05/05/2022			Bond Future	6.0230	102.8225	6.1157	102.7496	1.538	0.0000	0.0000	0
2021/07/01	R023	05/05/2022	6.30	Call	Bond Future	470.8800	0.4709	427.8200	0.4278	(9.145)	0	0	0
2021/07/01	R023	05/05/2022	6.30	Put	Bond Future	253.2400	0.2532	283.0500	0.2830	11.771	0	0	0
2021/07/01	R023	05/05/2022	6.29	Call	Bond Future	465.4800	0.4655	422.6700	0.4227	(9.197)	0	0	0
2021/07/01	R023	05/05/2022	6.29	Put	Bond Future	255.6900	0.2557	285.7500	0.2857	11.756	0	0	0
2021/07/01	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/01	R035	05/08/2021	5.31	Put	Bond Future	43,833.6300	43.8336	44,160.6000	44.1606	0.746	0	0	0
2021/07/01	R035	05/08/2021	11.37	Call	Bond Future	7,446.4600	7.4465	7,128.9300	7.1289	(4.264)	0	0	0
2021/07/01	R035	05/08/2021	11.37	Put	Bond Future	90.5000	0.0905	99.9400	0.0999	10.431	0	0	100
2021/07/01	R035	05/08/2021			Bond Future	10.2104	94.2571	10.2590	93.9301	0.476	0.0000	0.0000	82,469
2021/07/01	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/01	R035	05/08/2021	5.30	Put	Bond Future	43,950.2100	43.9502	44,277.1800	44.2772	0.744	0	0	0
2021/07/01	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/07/01	R035	05/08/2021	5.29	Put	Bond Future	44,066.9200	44.0669	44,393.8900	44.3939	0.742	0	0	0
2021/07/01	R035	05/08/2021	10.77	Call	Bond Future	4,105.3100	4.1053	3,825.3600	3.8254	(6.819)	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
2021/07/01	R035	05/08/2021	10.77	Put	Bond Future	442.0100	0.4420	489.0300	0.4890	10.638	0	0	100
2021/07/01	R035	05/08/2021	10.02	Put	Bond Future	2,318.7400	2.3187	2,506.1900	2.5062	8.084	0	0	0
2021/07/01	R035	05/08/2021	10.02	Call	Bond Future	1,021.6600	1.0217	882.1400	0.8821	(13.656)	0	0	100
2021/07/01	R035	04/11/2021	11.20	Put	Bond Future	1,142.8600	1.1429	1,214.6900	1.2147	6.285	0	0	350
2021/07/01	R035	04/11/2021	10.60	Call	Bond Future	3,556.6600	3.5567	3,354.5800	3.3546	(5.682)	0	0	0
2021/07/01	R035	04/11/2021	10.60	Put	Bond Future	2,284.6900	2.2847	2,413.5300	2.4135	5.639	0	0	350
2021/07/01	R035	04/11/2021	10.11	Put	Bond Future	3,893.1400	3.8931	4,082.5600	4.0826	4.865	0	0	0
2021/07/01	R035	04/11/2021	10.11	Call	Bond Future	1,934.9200	1.9349	1,793.4200	1.7934	(7.313)	0	0	350
2021/07/01	R035	04/11/2021	10.12	Put	Bond Future	3,853.7600	3.8538	4,041.8800	4.0419	4.881	0	0	0
2021/07/01	R035	04/11/2021	10.12	Call	Bond Future	1,963.1500	1.9631	1,820.3500	1.8203	(7.274)	0	0	400
2021/07/01	R035	04/11/2021	10.62	Put	Bond Future	2,232.5100	2.2325	2,359.0800	2.3591	5.669	0	0	0
2021/07/01	R035	04/11/2021	10.62	Call	Bond Future	3,632.8100	3.6328	3,428.4600	3.4285	(5.625)	0	0	400
2021/07/01	R035	04/11/2021	11.75	Put	Bond Future	608.9000	0.6089	648.7700	0.6488	6.548	0	0	782
2021/07/01	R035	04/11/2021	11.08	Call	Bond Future	5,589.3700	5.5894	5,339.6800	5.3397	(4.467)	0	0	0
2021/07/01	R035	04/11/2021	11.08	Put	Bond Future	1,310.7200	1.3107	1,391.9500	1.3919	6.197	0	0	782
2021/07/01	R035	04/11/2021	10.23	Put	Bond Future	3,440.7000	3.4407	3,614.6300	3.6146	5.055	0	0	0
2021/07/01	R035	04/11/2021	12.53	Call	Bond Future	12,752.8000	12.7528	12,438.5500	12.4386	(2.464)	0	0	0
2021/07/01	R035	04/11/2021	12.53	Put	Bond Future	251.5700	0.2516	268.2400	0.2682	6.626	0	0	0
2021/07/01	R035	04/11/2021			Bond Future	10.4040	90.8045	10.4546	90.4736	0.486	0.0000	0.0000	0
2021/07/01	R035	04/11/2021	11.20	Call	Bond Future	6,149.8600	6.1499	5,890.7700	5.8908	(4.213)	0	0	0
2021/07/01	R035	04/11/2021	13.82	Call	Bond Future	18,886.1100	18.8861	18,557.2400	18.5572	(1.741)	0	0	0
2021/07/01	R035	04/11/2021	13.82	Put	Bond Future	26.0600	0.0261	28.1100	0.0281	7.866	0	0	400
2021/07/01	R035	04/11/2021	11.75	Call	Bond Future	8,840.2400	8.8402	8,549.1900	8.5492	(3.292)	0	0	0
2021/07/01	R035	04/11/2021	10.23	Call	Bond Future	2,289.1000	2.2891	2,132.1100	2.1321	(6.858)	0	0	782
2021/07/01	R035	04/11/2021	12.52	Call	Bond Future	12,704.1600	12.7042	12,390.1500	12.3902	(2.472)	0	0	0
2021/07/01	R035	04/11/2021	12.52	Put	Bond Future	255.5400	0.2555	272.4500	0.2725	6.617	0	0	0
2021/07/01	R035	04/11/2021	12.51	Call	Bond Future	12,655.5200	12.6555	12,341.7400	12.3417	(2.479)	0	0	0
2021/07/01	R035	04/11/2021	12.51	Put	Bond Future	259.5700	0.2596	276.7100	0.2767	6.603	0	0	0
2021/07/01	R035	03/02/2022	11.05	Put	Bond Future	2,481.4600	2.4815	2,597.2300	2.5972	4.665	0	0	1,600
2021/07/01	R035	03/02/2022	10.35	Put	Bond Future	4,487.8100	4.4878	4,667.5100	4.6675	4.004	0	0	0
2021/07/01	R035	03/02/2022	10.35	Call	Bond Future	2,840.6500	2.8406	2,685.3500	2.6854	(5.467)	0	0	1,600
2021/07/01	R035	03/02/2022	11.28	Call	Bond Future	6,187.7400	6.1877	5,951.0200	5.9510	(3.826)	0	0	0
2021/07/01	R035	03/02/2022	11.28	Put	Bond Future	2,036.3900	2.0364	2,134.6700	2.1347	4.826	0	0	200
2021/07/01	R035	03/02/2022	10.26	Put	Bond Future	4,819.9700	4.8200	5,008.6300	5.0086	3.914	0	0	0
2021/07/01	R035	03/02/2022	10.26	Call	Bond Future	2,581.3600	2.5814	2,435.0200	2.4350	(5.669)	0	0	200
2021/07/01	R035	03/02/2022	11.73	Call	Bond Future	8,164.3900	8.1644	7,899.8600	7.8999	(3.240)	0	0	0
2021/07/01	R035	03/02/2022	11.73	Put	Bond Future	1,400.7000	1.4007	1,471.1700	1.4712	5.031	0	0	280
2021/07/01	R035	03/02/2022	11.03	Call	Bond Future	5,171.3900	5.1714	4,953.7900	4.9538	(4.208)	0	0	0
2021/07/01	R035	03/02/2022	11.39	Call	Bond Future	6,659.2400	6.6592	6,414.9700	6.4150	(3.668)	0	0	0
2021/07/01	R035	03/02/2022	11.39	Put	Bond Future	1,858.1500	1.8581	1,948.8800	1.9489	4.883	0	0	683
2021/07/01	R035	03/02/2022	10.65	Call	Bond Future	3,790.8200	3.7908	3,606.6000	3.6066	(4.860)	0	0	0
2021/07/01	R035	03/02/2022	11.23	Call	Bond Future	5,978.0400	5.9780	5,744.9300	5.7449	(3.899)	0	0	0
2021/07/01	R035	03/02/2022	11.23	Put	Bond Future	2,124.4600	2.1245	2,226.3500	2.2263	4.796	0	0	0
2021/07/01	R035	03/02/2022	11.22	Call	Bond Future	5,936.8100	5.9368	5,704.4400	5.7044	(3.914)	0	0	0
2021/07/01	R035	03/02/2022	11.22	Put	Bond Future	2,142.9700	2.1430	2,245.6000	2.2456	4.789	0	0	0
2021/07/01	R035	03/02/2022			Bond Future	10.6052	91.8546	10.6579	91.5196	0.497	0.0000	0.0000	0
2021/07/01	R035	03/02/2022	11.05	Call	Bond Future	5,250.2700	5.2503	5,031.0400	5.0310	(4.176)	0	0	0
2021/07/01	R035	03/02/2022	11.88	Call	Bond Future	8,848.8800	8.8489	8,576.8500	8.5768	(3.074)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/01	R035	03/02/2022	11.88	Put	Bond Future	1,240.7900		1.2408	1,303.7600	1.3038	5.075	0	0	1,800
2021/07/01	R035	03/02/2022	11.03	Put	Bond Future	2,524.3600		2.5244	2,641.7600	2.6418	4.651	0	0	280
2021/07/01	R035	03/02/2022	10.10	Put	Bond Future	5,450.1000		5.4501	5,654.9300	5.6549	3.758	0	0	0
2021/07/01	R035	03/02/2022	10.10	Call	Bond Future	2,146.2000		2.1462	2,016.0300	2.0160	(6.065)	0	0	280
2021/07/01	R035	03/02/2022	10.65	Put	Bond Future	3,506.0700		3.5061	3,656.8500	3.6569	4.301	0	0	683
2021/07/01	R035	03/02/2022	9.70	Put	Bond Future	7,310.0400		7.3100	7,554.2900	7.5543	3.341	0	0	0
2021/07/01	R035	03/02/2022	9.70	Call	Bond Future	1,263.3700		1.2634	1,172.6200	1.1726	(7.183)	0	0	683
2021/07/01	R035	03/02/2022	11.24	Call	Bond Future	6,019.3500		6.0193	5,785.5100	5.7855	(3.885)	0	0	0
2021/07/01	R035	03/02/2022	11.24	Put	Bond Future	2,106.1000		2.1061	2,207.2600	2.2073	4.803	0	0	0
2021/07/01	R035	05/05/2022	11.64	Call	Bond Future	7,380.1600		7.3802	7,139.8600	7.1399	(3.256)	0	0	0
2021/07/01	R035	05/05/2022	11.64	Put	Bond Future	2,420.3400		2.4203	2,519.2200	2.5192	4.085	0	0	0
2021/07/01	R035	05/05/2022	11.63	Call	Bond Future	7,339.6700		7.3397	7,099.9400	7.0999	(3.266)	0	0	0
2021/07/01	R035	05/05/2022	11.63	Put	Bond Future	2,436.7800		2.4368	2,536.2300	2.5362	4.081	0	0	0
2021/07/01	R035	05/05/2022			Bond Future	10.8046		88.4659	10.8596	88.1267	0.508	0.0000	0.0000	0
2021/07/01	R035	05/05/2022	11.65	Call	Bond Future	7,421.0000		7.4210	7,180.1300	7.1801	(3.246)	0	0	0
2021/07/01	R035	05/05/2022	11.65	Put	Bond Future	2,404.3100		2.4043	2,502.6200	2.5026	4.089	0	0	0
2021/07/01	R186	05/08/2021	8.62	Call	Bond Future	5,140.9100		5.1409	4,610.8500	4.6108	(10.311)	0	0	0
2021/07/01	R186	05/08/2021	8.62	Put	Bond Future	19.2600		0.0193	30.8700	0.0309	60.280	0	0	0
2021/07/01	R186	05/08/2021	8.61	Call	Bond Future	5,097.3700		5.0974	4,567.7600	4.5678	(10.390)	0	0	0
2021/07/01	R186	05/08/2021	8.61	Put	Bond Future	20.0600		0.0201	32.1200	0.0321	60.120	0	0	0
2021/07/01	R186	05/08/2021			Bond Future	7.4977		114.4992	7.6133	113.9576	1.542	0.0000	0.0000	86,998
2021/07/01	R186	05/08/2021	8.63	Call	Bond Future	5,184.4200		5.1844	4,653.9200	4.6539	(10.233)	0	0	0
2021/07/01	R186	05/08/2021	8.63	Put	Bond Future	18.4700		0.0185	29.6400	0.0296	60.476	0	0	0
2021/07/01	R186	04/11/2021	7.77	Call	Bond Future	1,713.3100		1.7133	1,424.2600	1.4243	(16.871)	0	0	0
2021/07/01	R186	04/11/2021	8.10	Call	Bond Future	2,626.4400		2.6264	2,258.0600	2.2581	(14.026)	0	0	0
2021/07/01	R186	04/11/2021	8.10	Put	Bond Future	802.1400		0.8021	981.8100	0.9818	22.399	0	0	0
2021/07/01	R186	04/11/2021	8.09	Call	Bond Future	2,595.7900		2.5958	2,229.6000	2.2296	(14.107)	0	0	0
2021/07/01	R186	04/11/2021	8.09	Put	Bond Future	815.2300		0.8152	997.0900	0.9971	22.308	0	0	0
2021/07/01	R186	04/11/2021			Bond Future	7.6872		115.7405	7.8103	115.1924	1.602	0.0000	0.0000	0
2021/07/01	R186	04/11/2021	7.77	Put	Bond Future	1,344.2200		1.3442	1,603.2200	1.6032	19.268	0	0	15,177
2021/07/01	R186	04/11/2021	8.77	Call	Bond Future	4,963.7800		4.9638	4,486.5800	4.4866	(9.614)	0	0	0
2021/07/01	R186	04/11/2021	8.77	Put	Bond Future	257.6300		0.2576	328.4800	0.3285	27.501	0	0	15,177
2021/07/01	R186	04/11/2021	8.11	Call	Bond Future	2,657.2500		2.6573	2,286.6800	2.2867	(13.946)	0	0	0
2021/07/01	R186	04/11/2021	8.11	Put	Bond Future	789.2200		0.7892	966.7000	0.9667	22.488	0	0	0
2021/07/01	R186	03/02/2022	7.30	Call	Bond Future	864.8500		0.8648	705.3400	0.7053	(18.444)	0	0	0
2021/07/01	R186	03/02/2022	7.30	Put	Bond Future	3,372.9800		3.3730	3,768.1700	3.7682	11.716	0	0	0
2021/07/01	R186	03/02/2022			Bond Future	7.8843		111.7963	8.0157	111.2416	1.667	0.0000	0.0000	0
2021/07/01	R186	03/02/2022	7.29	Call	Bond Future	851.7800		0.8518	694.0700	0.6941	(18.515)	0	0	0
2021/07/01	R186	03/02/2022	7.29	Put	Bond Future	3,403.4600		3.4035	3,800.4500	3.8005	11.664	0	0	0
2021/07/01	R186	03/02/2022	7.28	Call	Bond Future	838.8600		0.8389	682.9300	0.6829	(18.588)	0	0	0
2021/07/01	R186	03/02/2022	7.28	Put	Bond Future	3,434.1000		3.4341	3,832.8700	3.8329	11.612	0	0	0
2021/07/01	R186	05/05/2022	8.32	Call	Bond Future	2,806.4400		2.8064	2,493.0200	2.4930	(11.168)	0	0	0
2021/07/01	R186	05/05/2022	8.32	Put	Bond Future	1,919.4000		1.9194	2,167.4100	2.1674	12.921	0	0	0
2021/07/01	R186	05/05/2022			Bond Future	8.0972		113.1222	8.2380	112.5607	1.738	0.0000	0.0000	0
2021/07/01	R186	05/05/2022	8.31	Call	Bond Future	2,782.2500		2.7823	2,470.3300	2.4703	(11.211)	0	0	0
2021/07/01	R186	05/05/2022	8.31	Put	Bond Future	1,934.8300		1.9348	2,184.3400	2.1843	12.896	0	0	0
2021/07/01	R186	05/05/2022	8.30	Call	Bond Future	2,758.5600		2.7586	2,448.1400	2.4481	(11.253)	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
2021/07/01	R186	05/05/2022	8.30	Put	Bond Future	1,950.7800	1.9508	2,201.7900	2.2018	12.867	0	0	0
2021/07/01	R197	05/08/2021			Bond Future	321.4898	321.4898	321.3869	321.3869	(0.032)	0.0000	0.0000	1,117
2021/07/01	R197	04/11/2021			Bond Future	325.0536	325.0536	324.9482	324.9482	(0.032)	0.0000	0.0000	0
2021/07/01	R197	03/02/2022			Bond Future	320.7397	320.7397	320.6325	320.6325	(0.033)	0.0000	0.0000	0
2021/07/01	R197	05/05/2022			Bond Future	324.6167	324.6167	324.5078	324.5078	(0.034)	0.0000	0.0000	0
2021/07/01	R202	05/08/2021			Bond Future	233.7398	233.7398	235.0659	235.0659	0.567	0.0000	0.0000	9,635
2021/07/01	R202	04/11/2021			Bond Future	236.3306	236.3306	237.6707	237.6707	0.567	0.0000	0.0000	0
2021/07/01	R202	03/02/2022			Bond Future	234.7907	234.7907	236.1459	236.1459	0.577	0.0000	0.0000	0
2021/07/01	R202	05/05/2022			Bond Future	237.6283	237.6283	238.9997	238.9997	0.577	0.0000	0.0000	0
2021/07/01	R209	05/08/2021	11.81	Call	Bond Future	8,937.3600	8.9374	8,651.6500	8.6516	(3.197)	0	0	0
2021/07/01	R209	05/08/2021	11.81	Put	Bond Future	14.4000	0.0144	15.8200	0.0158	9.861	0	0	0
2021/07/01	R209	05/08/2021			Bond Future	10.1460	72.8764	10.1948	72.5893	0.481	0.0000	0.0000	28,825
2021/07/01	R209	05/08/2021	11.80	Call	Bond Future	8,889.2000	8.8892	8,603.5400	8.6035	(3.214)	0	0	0
2021/07/01	R209	05/08/2021	11.80	Put	Bond Future	14.8700	0.0149	16.3400	0.0163	9.886	0	0	0
2021/07/01	R209	05/08/2021	11.79	Call	Bond Future	8,840.9900	8.8410	8,555.3800	8.5554	(3.231)	0	0	0
2021/07/01	R209	05/08/2021	11.79	Put	Bond Future	15.3500	0.0153	16.8700	0.0169	9.902	0	0	0
2021/07/01	R209	04/11/2021	10.00	Call	Bond Future	1,624.1500	1.6241	1,502.3700	1.5024	(7.498)	0	0	0
2021/07/01	R209	04/11/2021	10.00	Put	Bond Future	3,480.0400	3.4800	3,648.8700	3.6489	4.851	0	0	3,100
2021/07/01	R209	04/11/2021	12.00	Call	Bond Future	9,173.3100	9.1733	8,906.4400	8.9064	(2.909)	0	0	0
2021/07/01	R209	04/11/2021	12.00	Put	Bond Future	358.6400	0.3586	382.3800	0.3824	6.619	0	0	9,000
2021/07/01	R209	04/11/2021	10.50	Call	Bond Future	3,048.6900	3.0487	2,871.8500	2.8719	(5.801)	0	0	0
2021/07/01	R209	04/11/2021	12.19	Call	Bond Future	9,996.6600	9.9967	9,725.2500	9.7252	(2.715)	0	0	0
2021/07/01	R209	04/11/2021	12.19	Put	Bond Future	289.8600	0.2899	309.0600	0.3091	6.624	0	0	0
2021/07/01	R209	04/11/2021	12.17	Call	Bond Future	9,910.2000	9.9102	9,639.2300	9.6392	(2.734)	0	0	0
2021/07/01	R209	04/11/2021			Bond Future	10.3162	70.5266	10.3668	70.2360	0.490	0.0000	0.0000	4,785
2021/07/01	R209	04/11/2021	10.50	Put	Bond Future	2,001.0800	2.0011	2,114.8500	2.1149	5.685	0	0	9,400
2021/07/01	R209	04/11/2021	9.50	Put	Bond Future	5,601.3600	5.6014	5,825.8400	5.8258	4.008	0	0	0
2021/07/01	R209	04/11/2021	9.50	Call	Bond Future	666.5600	0.6666	600.4300	0.6004	(9.921)	0	0	6,000
2021/07/01	R209	04/11/2021	12.18	Call	Bond Future	9,953.4100	9.9534	9,682.2100	9.6822	(2.725)	0	0	0
2021/07/01	R209	04/11/2021	12.18	Put	Bond Future	293.0900	0.2931	312.5000	0.3125	6.623	0	0	0
2021/07/01	R209	04/11/2021	12.17	Put	Bond Future	296.4100	0.2964	316.0500	0.3161	6.626	0	0	0
2021/07/01	R209	03/02/2022	11.03	Call	Bond Future	4,918.7200	4.9187	4,718.4500	4.7185	(4.072)	0	0	0
2021/07/01	R209	03/02/2022	11.03	Put	Bond Future	1,967.9000	1.9679	2,061.8000	2.0618	4.772	0	0	0
2021/07/01	R209	03/02/2022	11.02	Call	Bond Future	4,882.5600	4.8826	4,682.9600	4.6830	(4.088)	0	0	0
2021/07/01	R209	03/02/2022	11.02	Put	Bond Future	1,984.6200	1.9846	2,079.1900	2.0792	4.765	0	0	0
2021/07/01	R209	03/02/2022			Bond Future	10.4888	71.3424	10.5413	71.0482	0.500	0.0000	0.0000	0
2021/07/01	R209	03/02/2022	11.04	Call	Bond Future	4,954.9700	4.9550	4,754.0200	4.7540	(4.056)	0	0	0
2021/07/01	R209	03/02/2022	11.04	Put	Bond Future	1,951.3200	1.9513	2,044.5400	2.0445	4.777	0	0	0
2021/07/01	R209	05/05/2022	11.44	Call	Bond Future	6,237.1400	6.2371	6,027.8500	6.0278	(3.356)	0	0	0
2021/07/01	R209	05/05/2022	11.44	Put	Bond Future	2,165.4400	2.1654	2,253.9300	2.2539	4.086	0	0	0
2021/07/01	R209	05/05/2022	11.43	Call	Bond Future	6,202.0400	6.2020	5,993.2800	5.9933	(3.366)	0	0	0
2021/07/01	R209	05/05/2022	11.43	Put	Bond Future	2,180.6600	2.1807	2,269.6800	2.2697	4.082	0	0	0
2021/07/01	R209	05/05/2022			Bond Future	10.6652	69.0472	10.7196	68.7494	0.510	0.0000	0.0000	0
2021/07/01	R209	05/05/2022	11.45	Call	Bond Future	6,272.5200	6.2725	6,062.7000	6.0627	(3.345)	0	0	0
2021/07/01	R209	05/05/2022	11.45	Put	Bond Future	2,150.5500	2.1506	2,238.5100	2.2385	4.090	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
2021/07/01	R210	05/08/2021			Bond Future	209.0269	209.0269	209.1919	209.1919	0.079	0.0000	0.0000	1,486
2021/07/01	R210	04/11/2021			Bond Future	208.5601	208.5601	208.7261	208.7261	0.080	0.0000	0.0000	0
2021/07/01	R210	03/02/2022			Bond Future	211.0213	211.0213	211.1887	211.1887	0.079	0.0000	0.0000	0
2021/07/01	R210	05/05/2022			Bond Future	210.7378	210.7378	210.9071	210.9071	0.080	0.0000	0.0000	0
2021/07/01	R212	05/08/2021			Bond Future	172.8324	172.8324	172.8043	172.8043	(0.016)	0.0000	0.0000	2,457
2021/07/01	R212	04/11/2021			Bond Future	174.7485	174.7485	174.7194	174.7194	(0.017)	0.0000	0.0000	0
2021/07/01	R213	05/08/2021	10.85	Call	Bond Future	8,063.4100	8.0634	7,735.1600	7.7352	(4.071)	0	0	0
2021/07/01	R213	05/08/2021	10.85	Put	Bond Future	16.8000	0.0168	19.4300	0.0194	15.655	0	0	0
2021/07/01	R213	05/08/2021	10.84	Call	Bond Future	8,014.4800	8.0145	7,686.3300	7.6863	(4.094)	0	0	0
2021/07/01	R213	05/08/2021	10.84	Put	Bond Future	17.4100	0.0174	20.1400	0.0201	15.681	0	0	0
2021/07/01	R213	05/08/2021	10.14	Put	Bond Future	163.5800	0.1636	188.9000	0.1889	15.479	0	0	0
2021/07/01	R213	05/08/2021	9.34	Put	Bond Future	1,267.0700	1.2671	1,415.7400	1.4157	11.733	0	0	0
2021/07/01	R213	05/08/2021	9.34	Call	Bond Future	1,338.9000	1.3389	1,156.6900	1.1567	(13.609)	0	0	0
2021/07/01	R213	05/08/2021			Bond Future	9.3272	88.6036	9.3861	88.2727	0.631	0.0000	0.0000	9,084
2021/07/01	R213	05/08/2021	10.86	Call	Bond Future	8,112.3200	8.1123	7,783.9800	7.7840	(4.047)	0	0	0
2021/07/01	R213	05/08/2021	10.86	Put	Bond Future	16.2100	0.0162	18.7500	0.0188	15.669	0	0	0
2021/07/01	R213	05/08/2021	10.78	Call	Bond Future	7,720.4500	7.7204	7,392.9600	7.3930	(4.242)	0	0	0
2021/07/01	R213	05/08/2021	10.78	Put	Bond Future	21.5000	0.0215	24.8900	0.0249	15.767	0	0	0
2021/07/01	R213	05/08/2021	10.14	Call	Bond Future	4,587.0900	4.5871	4,281.5300	4.2815	(6.661)	0	0	0
2021/07/01	R213	04/11/2021	11.10	Put	Bond Future	356.4600	0.3565	387.3400	0.3873	8.663	0	0	0
2021/07/01	R213	04/11/2021	11.11	Call	Bond Future	8,525.5600	8.5256	8,221.2200	8.2212	(3.570)	0	0	0
2021/07/01	R213	04/11/2021	11.09	Put	Bond Future	360.8100	0.3608	392.0500	0.3920	8.658	0	0	0
2021/07/01	R213	04/11/2021			Bond Future	9.5141	86.0351	9.5755	85.7002	0.645	0.0000	0.0000	0
2021/07/01	R213	04/11/2021	11.10	Call	Bond Future	8,481.9100	8.4819	8,177.9300	8.1779	(3.584)	0	0	0
2021/07/01	R213	04/11/2021	11.11	Put	Bond Future	352.1600	0.3522	382.6800	0.3827	8.667	0	0	0
2021/07/01	R213	04/11/2021	11.09	Call	Bond Future	8,438.2800	8.4383	8,134.6600	8.1347	(3.598)	0	0	0
2021/07/01	R213	03/02/2022	10.67	Call	Bond Future	6,180.4700	6.1805	5,923.0100	5.9230	(4.166)	0	0	0
2021/07/01	R213	03/02/2022	10.67	Put	Bond Future	1,277.7400	1.2777	1,359.2400	1.3592	6.378	0	0	220
2021/07/01	R213	03/02/2022	10.60	Put	Bond Future	1,359.0000	1.3590	1,444.9700	1.4450	6.326	0	0	430
2021/07/01	R213	03/02/2022	10.00	Call	Bond Future	3,826.5500	3.8265	3,620.2300	3.6202	(5.392)	0	0	0
2021/07/01	R213	03/02/2022	10.00	Put	Bond Future	2,300.1300	2.3001	2,432.7700	2.4328	5.767	0	0	430
2021/07/01	R213	03/02/2022	9.22	Put	Bond Future	4,429.3500	4.4294	4,638.1700	4.6382	4.714	0	0	0
2021/07/01	R213	03/02/2022	8.80	Put	Bond Future	6,023.7000	6.0237	6,273.8900	6.2739	4.153	0	0	0
2021/07/01	R213	03/02/2022	8.80	Call	Bond Future	1,024.1700	1.0242	935.4000	0.9354	(8.668)	0	0	102
2021/07/01	R213	03/02/2022	9.58	Put	Bond Future	3,318.6900	3.3187	3,491.2600	3.4913	5.200	0	0	200
2021/07/01	R213	03/02/2022	8.63	Put	Bond Future	6,781.8700	6.7819	7,046.6600	7.0467	3.904	0	0	0
2021/07/01	R213	03/02/2022	8.63	Call	Bond Future	804.9900	0.8050	730.8200	0.7308	(9.214)	0	0	200
2021/07/01	R213	03/02/2022	9.98	Call	Bond Future	3,765.0700	3.7651	3,560.5500	3.5606	(5.432)	0	0	0
2021/07/01	R213	03/02/2022	9.98	Put	Bond Future	2,342.2800	2.3423	2,476.7200	2.4767	5.740	0	0	0
2021/07/01	R213	03/02/2022			Bond Future	9.7086	87.0298	9.7727	86.6909	0.660	0.0000	0.0000	0
2021/07/01	R213	03/02/2022	10.17	Call	Bond Future	4,381.6700	4.3817	4,160.6400	4.1606	(5.044)	0	0	0
2021/07/01	R213	03/02/2022	10.17	Put	Bond Future	1,981.1800	1.9812	2,099.1100	2.0991	5.953	0	0	220
2021/07/01	R213	03/02/2022	9.15	Put	Bond Future	4,671.4100	4.6714	4,887.3200	4.8873	4.622	0	0	0
2021/07/01	R213	03/02/2022	9.15	Call	Bond Future	1,641.7200	1.6417	1,518.6700	1.5187	(7.495)	0	0	220
2021/07/01	R213	03/02/2022	10.60	Call	Bond Future	5,917.4700	5.9175	5,664.4800	5.6645	(4.275)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/07/01	R213	03/02/2022	9.22	Call	Bond Future	1,786.9100		1.7869	1,656.7700	1.6568	(7.283)	0	0	430
2021/07/01	R213	03/02/2022	10.25	Call	Bond Future	4,652.7800		4.6528	4,425.2000	4.4252	(4.891)	0	0	0
2021/07/01	R213	03/02/2022	10.25	Put	Bond Future	1,845.1100		1.8451	1,956.4900	1.9565	6.036	0	0	102
2021/07/01	R213	03/02/2022	9.76	Call	Bond Future	3,117.9100		3.1179	2,933.9500	2.9339	(5.900)	0	0	0
2021/07/01	R213	03/02/2022	9.76	Put	Bond Future	2,846.1700		2.8462	3,001.1700	3.0012	5.446	0	0	102
2021/07/01	R213	03/02/2022	10.15	Call	Bond Future	4,314.8400		4.3148	4,095.4900	4.0955	(5.084)	0	0	0
2021/07/01	R213	03/02/2022	10.15	Put	Bond Future	2,016.5600		2.0166	2,136.1700	2.1362	5.931	0	0	200
2021/07/01	R213	03/02/2022	9.58	Call	Bond Future	2,633.2400		2.6332	2,466.8500	2.4669	(6.319)	0	0	0
2021/07/01	R213	03/02/2022	9.97	Call	Bond Future	3,734.3700		3.7344	3,530.7600	3.5308	(5.452)	0	0	0
2021/07/01	R213	03/02/2022	9.97	Put	Bond Future	2,363.4500		2.3634	2,498.8000	2.4988	5.727	0	0	0
2021/07/01	R213	03/02/2022	9.96	Call	Bond Future	3,703.7800		3.7038	3,501.0900	3.5011	(5.473)	0	0	0
2021/07/01	R213	03/02/2022	9.96	Put	Bond Future	2,384.7800		2.3848	2,521.0500	2.5210	5.714	0	0	0
2021/07/01	R213	05/05/2022	10.65	Put	Bond Future	2,031.6900		2.0317	2,138.3000	2.1383	5.247	0	0	0
2021/07/01	R213	05/05/2022	10.63	Call	Bond Future	5,694.2200		5.6942	5,458.9500	5.4589	(4.132)	0	0	0
2021/07/01	R213	05/05/2022			Bond Future	9.9030		84.5298	9.9699	84.1866	0.676	0.0000	0.0000	0
2021/07/01	R213	05/05/2022	10.64	Call	Bond Future	5,727.9500		5.7279	5,492.0400	5.4920	(4.119)	0	0	0
2021/07/01	R213	05/05/2022	10.64	Put	Bond Future	2,046.1100		2.0461	2,153.3500	2.1534	5.241	0	0	0
2021/07/01	R213	05/05/2022	10.65	Call	Bond Future	5,762.0200		5.7620	5,525.4800	5.5255	(4.105)	0	0	0
2021/07/01	R213	05/05/2022	10.63	Put	Bond Future	2,060.9200		2.0609	2,168.8000	2.1688	5.235	0	0	0
2021/07/01	R214	05/08/2021	12.03	Put	Bond Future	35.8400		0.0358	37.8300	0.0378	5.552	0	0	0
2021/07/01	R214	05/08/2021	12.01	Call	Bond Future	8,039.2100		8.0392	7,809.1100	7.8091	(2.862)	0	0	0
2021/07/01	R214	05/08/2021			Bond Future	10.5403		69.7000	10.5789	69.4677	0.367	0.0000	0.0000	17,880
2021/07/01	R214	05/08/2021	12.02	Call	Bond Future	8,087.2900		8.0873	7,857.1200	7.8571	(2.846)	0	0	0
2021/07/01	R214	05/08/2021	12.02	Put	Bond Future	36.8000		0.0368	38.8600	0.0389	5.598	0	0	0
2021/07/01	R214	05/08/2021	12.03	Call	Bond Future	8,135.3500		8.1353	7,905.1100	7.9051	(2.830)	0	0	0
2021/07/01	R214	05/08/2021	12.01	Put	Bond Future	37.8000		0.0378	39.9300	0.0399	5.635	0	0	0
2021/07/01	R214	04/11/2021	12.47	Call	Bond Future	9,534.3900		9.5344	9,316.2300	9.3162	(2.288)	0	0	0
2021/07/01	R214	04/11/2021	12.46	Call	Bond Future	9,491.8000		9.4918	9,273.8200	9.2738	(2.297)	0	0	0
2021/07/01	R214	04/11/2021	12.46	Put	Bond Future	350.8600		0.3509	367.9700	0.3680	4.877	0	0	0
2021/07/01	R214	04/11/2021			Bond Future	10.7089		67.1786	10.7491	66.9435	0.375	0.0000	0.0000	0
2021/07/01	R214	04/11/2021	12.47	Put	Bond Future	347.2200		0.3472	364.1500	0.3641	4.876	0	0	0
2021/07/01	R214	04/11/2021	12.48	Call	Bond Future	9,576.8900		9.5769	9,358.5500	9.3586	(2.280)	0	0	0
2021/07/01	R214	04/11/2021	12.48	Put	Bond Future	343.5600		0.3436	360.3100	0.3603	4.875	0	0	0
2021/07/01	R214	03/02/2022	11.40	Put	Bond Future	2,020.0000		2.0200	2,095.1600	2.0952	3.721	0	0	0
2021/07/01	R214	03/02/2022	11.41	Call	Bond Future	4,914.2400		4.9142	4,750.8500	4.7508	(3.325)	0	0	0
2021/07/01	R214	03/02/2022	11.39	Put	Bond Future	2,037.5900		2.0376	2,113.3100	2.1133	3.716	0	0	0
2021/07/01	R214	03/02/2022			Bond Future	10.8829		67.9554	10.9245	67.7174	0.383	0.0000	0.0000	0
2021/07/01	R214	03/02/2022	11.40	Call	Bond Future	4,878.5700		4.8786	4,715.7300	4.7157	(3.338)	0	0	0
2021/07/01	R214	03/02/2022	11.41	Put	Bond Future	2,002.3600		2.0024	2,076.9700	2.0770	3.726	0	0	0
2021/07/01	R214	03/02/2022	11.39	Call	Bond Future	4,842.7800		4.8428	4,680.5000	4.6805	(3.351)	0	0	0
2021/07/01	R214	05/05/2022	11.74	Put	Bond Future	2,403.8700		2.4039	2,477.8500	2.4778	3.078	0	0	0
2021/07/01	R214	05/05/2022	11.75	Call	Bond Future	6,099.8900		6.0999	5,932.5000	5.9325	(2.744)	0	0	0
2021/07/01	R214	05/05/2022	11.73	Put	Bond Future	2,419.8900		2.4199	2,494.3100	2.4943	3.075	0	0	0
2021/07/01	R214	05/05/2022			Bond Future	11.0540		65.4816	11.0972	65.2407	0.391	0.0000	0.0000	0
2021/07/01	R214	05/05/2022	11.74	Call	Bond Future	6,064.9000		6.0649	5,897.9400	5.8979	(2.753)	0	0	0
2021/07/01	R214	05/05/2022	11.75	Put	Bond Future	2,387.9600		2.3880	2,461.5100	2.4615	3.080	0	0	0
2021/07/01	R214	05/05/2022	11.73	Call	Bond Future	6,029.9500		6.0300	5,863.4300	5.8634	(2.762)	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
2021/07/01	R248	05/08/2021	12.51	Put	Bond Future	17.4200	0.0174	18.7200	0.0187	7.463	0	0	0
2021/07/01	R248	05/08/2021	12.52	Call	Bond Future	13,061.4800	13.0615	12,690.5300	12.6905	(2.840)	0	0	0
2021/07/01	R248	05/08/2021	12.50	Put	Bond Future	18.0000	0.0180	19.3600	0.0194	7.556	0	0	0
2021/07/01	R248	05/08/2021	11.20	Put	Bond Future	382.5200	0.3825	424.4200	0.4244	10.954	0	0	0
2021/07/01	R248	05/08/2021	11.20	Call	Bond Future	5,175.3700	5.1754	4,845.0600	4.8451	(6.382)	0	0	0
2021/07/01	R248	05/08/2021	10.50	Put	Bond Future	1,902.3500	1.9024	2,077.4000	2.0774	9.202	0	0	0
2021/07/01	R248	05/08/2021	10.30	Call	Bond Future	957.3800	0.9574	814.5900	0.8146	(14.915)	0	0	1,300
2021/07/01	R248	05/08/2021	10.90	Put	Bond Future	776.6400	0.7766	859.6200	0.8596	10.684	0	0	0
2021/07/01	R248	05/08/2021	10.90	Call	Bond Future	3,452.3700	3.4524	3,163.1400	3.1631	(8.378)	0	0	1,300
2021/07/01	R248	05/08/2021	10.60	Put	Bond Future	1,537.8100	1.5378	1,686.5600	1.6866	9.673	0	0	0
2021/07/01	R248	05/08/2021	10.60	Call	Bond Future	1,995.1100	1.9951	1,771.6500	1.7716	(11.200)	0	0	0
2021/07/01	R248	05/08/2021			Bond Future	10.5399	88.0168	10.5888	87.6446	0.464	0.0000	0.0000	171,055
2021/07/01	R248	05/08/2021	12.51	Call	Bond Future	13,005.4200	13.0054	12,634.5100	12.6345	(2.852)	0	0	0
2021/07/01	R248	05/08/2021	12.52	Put	Bond Future	16.8400	0.0168	18.1000	0.0181	7.482	0	0	0
2021/07/01	R248	05/08/2021	12.50	Call	Bond Future	12,949.2700	12.9493	12,578.4200	12.5784	(2.864)	0	0	0
2021/07/01	R248	05/08/2021	10.00	Put	Bond Future	4,665.8400	4.6658	4,967.8700	4.9679	6.473	0	0	0
2021/07/01	R248	05/08/2021	10.00	Call	Bond Future	356.9400	0.3569	286.7600	0.2868	(19.662)	0	0	0
2021/07/01	R248	05/08/2021	10.50	Call	Bond Future	1,596.5900	1.5966	1,399.4300	1.3994	(12.349)	0	0	0
2021/07/01	R248	05/08/2021	10.30	Put	Bond Future	2,826.0600	2.8261	3,055.4800	3.0555	8.118	0	0	0
2021/07/01	R248	04/11/2021	12.85	Call	Bond Future	13,893.6600	13.8937	13,536.7000	13.5367	(2.569)	0	0	0
2021/07/01	R248	04/11/2021	12.85	Put	Bond Future	292.3600	0.2924	311.9300	0.3119	6.694	0	0	0
2021/07/01	R248	04/11/2021			Bond Future	10.7074	84.5595	10.7583	84.1830	0.475	0.0000	0.0000	0
2021/07/01	R248	04/11/2021	10.30	Put	Bond Future	4,865.3500	4.8654	5,099.9800	5.1000	4.822	0	0	0
2021/07/01	R248	04/11/2021	10.30	Call	Bond Future	1,735.8500	1.7359	1,593.9500	1.5940	(8.175)	0	0	1,200
2021/07/01	R248	04/11/2021	9.60	Put	Bond Future	9,441.3800	9.4414	9,766.9200	9.7669	3.448	0	0	0
2021/07/01	R248	04/11/2021	9.60	Call	Bond Future	435.9800	0.4360	384.9900	0.3850	(11.695)	0	0	1,200
2021/07/01	R248	04/11/2021	12.84	Call	Bond Future	13,843.9600	13.8440	13,487.2700	13.4873	(2.577)	0	0	0
2021/07/01	R248	04/11/2021	12.84	Put	Bond Future	296.6900	0.2967	316.5300	0.3165	6.687	0	0	0
2021/07/01	R248	04/11/2021	12.83	Call	Bond Future	13,794.2400	13.7942	13,437.8100	13.4378	(2.584)	0	0	0
2021/07/01	R248	04/11/2021	12.83	Put	Bond Future	301.0800	0.3011	321.1800	0.3212	6.676	0	0	0
2021/07/01	R248	03/02/2022	11.48	Call	Bond Future	6,454.0300	6.4540	6,188.6100	6.1886	(4.112)	0	0	0
2021/07/01	R248	03/02/2022	11.49	Put	Bond Future	2,293.1200	2.2931	2,408.0000	2.4080	5.010	0	0	0
2021/07/01	R248	03/02/2022	11.47	Call	Bond Future	6,408.3500	6.4084	6,143.7800	6.1438	(4.129)	0	0	0
2021/07/01	R248	03/02/2022			Bond Future	10.8806	85.5374	10.9335	85.1563	0.486	0.0000	0.0000	0
2021/07/01	R248	03/02/2022	11.48	Put	Bond Future	2,313.0600	2.3131	2,428.7900	2.4288	5.003	0	0	0
2021/07/01	R248	03/02/2022	11.49	Call	Bond Future	6,500.0100	6.5000	6,233.7400	6.2337	(4.096)	0	0	0
2021/07/01	R248	03/02/2022	11.47	Put	Bond Future	2,333.4100	2.3334	2,449.9900	2.4500	4.996	0	0	0
2021/07/01	R248	05/05/2022	11.80	Call	Bond Future	7,829.4900	7.8295	7,560.0900	7.5601	(3.441)	0	0	0
2021/07/01	R248	05/05/2022	11.79	Call	Bond Future	7,785.2500	7.7852	7,516.5300	7.5165	(3.452)	0	0	0
2021/07/01	R248	05/05/2022	11.79	Put	Bond Future	2,863.2700	2.8633	2,980.3800	2.9804	4.090	0	0	0
2021/07/01	R248	05/05/2022			Bond Future	11.0508	82.1370	11.1059	81.7511	0.498	0.0000	0.0000	0
2021/07/01	R248	05/05/2022	11.80	Put	Bond Future	2,844.6000	2.8446	2,961.0300	2.9610	4.093	0	0	0
2021/07/01	R248	05/05/2022	11.81	Call	Bond Future	7,873.5000	7.8735	7,603.4400	7.6034	(3.430)	0	0	0
2021/07/01	R248	05/05/2022	11.81	Put	Bond Future	2,825.7800	2.8258	2,941.5500	2.9415	4.097	0	0	0

Deal Date	Contract Details	Strike	C/P	Product	Previous Days Closing Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
Total											1138801	