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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 25/06/2021 TO 25/06/2021

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
2021/06/25	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	2025 05/08/2021			Bond Future	153.3595	153.3595	153.3853	153.3853	0.017	0.0000	0.0000	5,207
2021/06/25	2025 04/11/2021			Bond Future	155.0680	155.0680	155.0934	155.0934	0.016	0.0000	0.0000	0
2021/06/25	2025 03/02/2022			Bond Future	155.3324	155.3324	155.3575	155.3575	0.016	0.0000	0.0000	0
2021/06/25	2025 05/05/2022			Bond Future	157.2119	157.2119	157.2371	157.2371	0.016	0.0000	0.0000	0
2021/06/25	2029 05/08/2021			Bond Future	114.1654	114.1654	114.1063	114.1063	(0.052)	0.0000	0.0000	3,031
2021/06/25	2029 04/11/2021			Bond Future	114.2683	114.2683	114.2081	114.2081	(0.053)	0.0000	0.0000	0
2021/06/25	2029 03/02/2022			Bond Future	115.6197	115.6197	115.5585	115.5585	(0.053)	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
2021/06/25	2029	05/05/2022			Bond Future	115.8286	115.8286	115.7665	115.7665	(0.054)	0.0000	0.0000	0
2021/06/25	2030	05/08/2021	10.42	Call	Bond Future	7,779.3800	7.7794	7,397.9600	7.3980	(4.903)	0	0	0
2021/06/25	2030	05/08/2021	10.42	Put	Bond Future	40.5700	0.0406	48.0900	0.0481	18.536	0	0	0
2021/06/25	2030	05/08/2021	10.41	Call	Bond Future	7,730.1300	7.7301	7,348.9300	7.3489	(4.931)	0	0	0
2021/06/25	2030	05/08/2021	10.41	Put	Bond Future	41.7700	0.0418	49.5100	0.0495	18.530	0	0	0
2021/06/25	2030	05/08/2021	9.15	Call	Bond Future	2,036.2500	2.0363	1,787.2400	1.7872	(12.229)	0	0	0
2021/06/25	2030	05/08/2021	9.15	Put	Bond Future	1,020.8500	1.0208	1,160.7800	1.1608	13.707	0	0	7,500
2021/06/25	2030	05/08/2021	8.50	Put	Bond Future	3,154.8200	3.1548	3,448.2000	3.4482	9.299	0	0	0
2021/06/25	2030	05/08/2021	10.15	Call	Bond Future	6,450.5800	6.4506	6,077.5100	6.0775	(5.784)	0	0	0
2021/06/25	2030	05/08/2021	8.83	Call	Bond Future	1,092.4000	1.0924	919.8800	0.9199	(15.793)	0	0	479
2021/06/25	2030	05/08/2021	10.30	Put	Bond Future	57.5000	0.0575	68.0800	0.0681	18.400	0	0	200
2021/06/25	2030	05/08/2021	8.78	Put	Bond Future	2,043.5700	2.0436	2,272.3500	2.2724	11.195	0	0	0
2021/06/25	2030	05/08/2021	8.78	Call	Bond Future	974.4000	0.9744	814.2400	0.8142	(16.437)	0	0	200
2021/06/25	2030	05/08/2021	7.70	Put	Bond Future	7,528.9700	7.5290	7,909.8200	7.9098	5.058	0	0	0
2021/06/25	2030	05/08/2021	9.45	Call	Bond Future	3,184.8100	3.1848	2,877.5200	2.8775	(9.649)	0	0	600
2021/06/25	2030	05/08/2021	12.10	Call	Bond Future	15,696.8100	15.6968	15,307.8800	15.3079	(2.478)	0	0	0
2021/06/25	2030	05/08/2021	12.10	Put	Bond Future	0.0600	0.0001	0.0700	0.0001	16.667	0	0	600
2021/06/25	2030	05/08/2021			Bond Future	8.9685	94.5719	9.0377	94.1830	0.772	0.0000	0.0000	101,299
2021/06/25	2030	05/08/2021	10.43	Call	Bond Future	7,828.6200	7.8286	7,446.9900	7.4470	(4.875)	0	0	0
2021/06/25	2030	05/08/2021	10.43	Put	Bond Future	39.4000	0.0394	46.7100	0.0467	18.553	0	0	0
2021/06/25	2030	05/08/2021	8.50	Call	Bond Future	468.3000	0.4683	372.7400	0.3727	(20.406)	0	0	5,000
2021/06/25	2030	05/08/2021	9.50	Call	Bond Future	3,396.3400	3.3963	3,081.1500	3.0812	(9.280)	0	0	0
2021/06/25	2030	05/08/2021	9.50	Put	Bond Future	462.6500	0.4627	536.4000	0.5364	15.941	0	0	0
2021/06/25	2030	05/08/2021	10.15	Put	Bond Future	87.3300	0.0873	103.2000	0.1032	18.172	0	0	479
2021/06/25	2030	05/08/2021	9.75	Call	Bond Future	4,522.4600	4.5225	4,176.2100	4.1762	(7.656)	0	0	0
2021/06/25	2030	05/08/2021	9.75	Put	Bond Future	249.6000	0.2496	292.2900	0.2923	17.103	0	0	479
2021/06/25	2030	05/08/2021	8.83	Put	Bond Future	1,876.4000	1.8764	2,092.8200	2.0928	11.534	0	0	0
2021/06/25	2030	05/08/2021	10.30	Call	Bond Future	7,188.4200	7.1884	6,810.0600	6.8101	(5.263)	0	0	0
2021/06/25	2030	05/08/2021	7.70	Call	Bond Future	24.3300	0.0243	16.2400	0.0162	(33.251)	0	0	200
2021/06/25	2030	05/08/2021	8.95	Put	Bond Future	1,513.6100	1.5136	1,700.4200	1.7004	12.342	0	0	0
2021/06/25	2030	05/08/2021	8.95	Call	Bond Future	1,409.5600	1.4096	1,207.4300	1.2074	(14.340)	0	0	600
2021/06/25	2030	05/08/2021	9.45	Put	Bond Future	522.0300	0.5220	603.6800	0.6037	15.641	0	0	0
2021/06/25	2030	04/11/2021	11.26	Call	Bond Future	10,830.7000	10.8307	10,458.7400	10.4587	(3.434)	0	0	0
2021/06/25	2030	04/11/2021	9.20	Call	Bond Future	2,569.7100	2.5697	2,357.3700	2.3574	(8.263)	0	0	29
2021/06/25	2030	04/11/2021	8.27	Put	Bond Future	5,634.0500	5.6340	5,944.2400	5.9442	5.506	0	0	0
2021/06/25	2030	04/11/2021	8.27	Call	Bond Future	649.7200	0.6497	566.3100	0.5663	(12.838)	0	0	300
2021/06/25	2030	04/11/2021	8.77	Put	Bond Future	3,616.0600	3.6161	3,859.0700	3.8591	6.720	0	0	0
2021/06/25	2030	04/11/2021	11.44	Put	Bond Future	150.3500	0.1504	166.9700	0.1670	11.054	0	0	300
2021/06/25	2030	04/11/2021	10.60	Call	Bond Future	7,922.9200	7.9229	7,575.2400	7.5752	(4.388)	0	0	0
2021/06/25	2030	04/11/2021	10.60	Put	Bond Future	449.9500	0.4499	495.8700	0.4959	10.206	0	0	0
2021/06/25	2030	04/11/2021	10.59	Put	Bond Future	455.3400	0.4553	501.7700	0.5018	10.197	0	0	0
2021/06/25	2030	04/11/2021			Bond Future	9.1543	95.6028	9.2267	95.2092	0.791	0.0000	0.0000	0
2021/06/25	2030	04/11/2021	11.26	Put	Bond Future	202.8600	0.2029	224.5000	0.2245	10.667	0	0	29
2021/06/25	2030	04/11/2021	9.90	Put	Bond Future	1,035.7300	1.0357	1,132.2700	1.1323	9.321	0	0	0
2021/06/25	2030	04/11/2021	9.90	Call	Bond Future	4,990.4500	4.9905	4,693.3900	4.6934	(5.953)	0	0	29
2021/06/25	2030	04/11/2021	9.20	Put	Bond Future	2,320.8700	2.3209	2,502.1300	2.5021	7.810	0	0	0
2021/06/25	2030	04/11/2021	8.77	Call	Bond Future	1,490.5700	1.4906	1,339.9800	1.3400	(10.103)	0	0	300

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
2021/06/25	2030	04/11/2021	11.44	Call	Bond Future	11,612.4000		11.6124	11,235.4200	11.2354	(3.246)	0	0	0
2021/06/25	2030	04/11/2021	10.61	Call	Bond Future	7,966.4300		7.9664	7,618.2400	7.6182	(4.371)	0	0	0
2021/06/25	2030	04/11/2021	10.61	Put	Bond Future	444.5000		0.4445	489.9100	0.4899	10.216	0	0	0
2021/06/25	2030	04/11/2021	10.59	Call	Bond Future	7,879.3200		7.8793	7,532.1500	7.5322	(4.406)	0	0	0
2021/06/25	2030	03/02/2022	8.85	Put	Bond Future	4,471.6900		4.4717	4,719.5500	4.7195	5.543	0	0	0
2021/06/25	2030	03/02/2022	8.85	Call	Bond Future	1,796.4200		1.7964	1,645.8100	1.6458	(8.384)	0	0	1,000
2021/06/25	2030	03/02/2022	9.35	Call	Bond Future	2,998.5500		2.9986	2,790.2800	2.7903	(6.946)	0	0	0
2021/06/25	2030	03/02/2022	9.35	Put	Bond Future	2,991.2800		2.9913	3,181.4800	3.1815	6.358	0	0	101
2021/06/25	2030	03/02/2022	8.39	Put	Bond Future	6,241.9000		6.2419	6,540.0600	6.5401	4.777	0	0	0
2021/06/25	2030	03/02/2022	8.39	Call	Bond Future	1,010.6200		1.0106	910.3100	0.9103	(9.926)	0	0	101
2021/06/25	2030	03/02/2022	9.45	Call	Bond Future	3,277.3200		3.2773	3,057.9100	3.0579	(6.695)	0	0	0
2021/06/25	2030	03/02/2022	9.45	Put	Bond Future	2,745.1600		2.7452	2,924.2200	2.9242	6.523	0	0	0
2021/06/25	2030	03/02/2022			Bond Future	9.3486		92.7066	9.4245	92.3081	0.811	0.0000	0.0000	0
2021/06/25	2030	03/02/2022	9.60	Put	Bond Future	2,407.1500		2.4072	2,569.9500	2.5700	6.763	0	0	0
2021/06/25	2030	03/02/2022	9.60	Call	Bond Future	3,719.5100		3.7195	3,483.8400	3.4838	(6.336)	0	0	1,000
2021/06/25	2030	03/02/2022	10.85	Call	Bond Future	8,296.1200		8.2961	7,962.1400	7.9621	(4.026)	0	0	0
2021/06/25	2030	03/02/2022	10.85	Put	Bond Future	801.2100		0.8012	865.7000	0.8657	8.049	0	0	1,000
2021/06/25	2030	03/02/2022	9.78	Call	Bond Future	4,286.3300		4.2863	4,032.1000	4.0321	(5.931)	0	0	0
2021/06/25	2030	03/02/2022	9.78	Put	Bond Future	2,048.8700		2.0489	2,193.1100	2.1931	7.040	0	0	101
2021/06/25	2030	03/02/2022	9.44	Call	Bond Future	3,248.8800		3.2489	3,030.5700	3.0306	(6.720)	0	0	0
2021/06/25	2030	03/02/2022	9.44	Put	Bond Future	2,769.0400		2.7690	2,949.2000	2.9492	6.506	0	0	0
2021/06/25	2030	03/02/2022	9.43	Call	Bond Future	3,220.5700		3.2206	3,003.3700	3.0034	(6.744)	0	0	0
2021/06/25	2030	03/02/2022	9.43	Put	Bond Future	2,793.0800		2.7931	2,974.3500	2.9744	6.490	0	0	0
2021/06/25	2030	05/05/2022	8.89	Put	Bond Future	5,456.4200		5.4564	5,712.4800	5.7125	4.693	0	0	0
2021/06/25	2030	05/05/2022	8.47	Call	Bond Future	1,316.5300		1.3165	1,207.2000	1.2072	(8.304)	0	0	1,073
2021/06/25	2030	05/05/2022	8.14	Put	Bond Future	8,489.4700		8.4895	8,809.4600	8.8095	3.769	0	0	0
2021/06/25	2030	05/05/2022	8.14	Call	Bond Future	920.6100		0.9206	837.3000	0.8373	(9.049)	0	0	1,800
2021/06/25	2030	05/05/2022	9.95	Call	Bond Future	4,640.8500		4.6408	4,394.1100	4.3941	(5.317)	0	0	0
2021/06/25	2030	05/05/2022	10.21	Call	Bond Future	5,459.6900		5.4597	5,191.6300	5.1916	(4.910)	0	0	0
2021/06/25	2030	05/05/2022	10.21	Put	Bond Future	2,197.7400		2.1977	2,332.9800	2.3330	6.154	0	0	0
2021/06/25	2030	05/05/2022			Bond Future	9.5540		93.8078	9.6335	93.4045	0.832	0.0000	0.0000	0
2021/06/25	2030	05/05/2022	8.89	Call	Bond Future	1,996.8700		1.9969	1,849.6300	1.8496	(7.374)	0	0	1,800
2021/06/25	2030	05/05/2022	11.04	Call	Bond Future	8,414.0200		8.4140	8,093.0000	8.0930	(3.815)	0	0	0
2021/06/25	2030	05/05/2022	11.04	Put	Bond Future	1,234.7900		1.2348	1,317.0700	1.3171	6.663	0	0	1,800
2021/06/25	2030	05/05/2022	9.35	Call	Bond Future	3,005.7900		3.0058	2,814.0100	2.8140	(6.380)	0	0	0
2021/06/25	2030	05/05/2022	9.35	Put	Bond Future	4,051.3800		4.0514	4,262.9000	4.2629	5.221	0	0	1,073
2021/06/25	2030	05/05/2022	8.47	Put	Bond Future	7,050.1700		7.0502	7,344.1400	7.3441	4.170	0	0	0
2021/06/25	2030	05/05/2022	9.95	Put	Bond Future	2,653.7200		2.6537	2,810.2800	2.8103	5.900	0	0	1,073
2021/06/25	2030	05/05/2022	10.20	Call	Bond Future	5,427.2300		5.4272	5,159.9600	5.1600	(4.925)	0	0	0
2021/06/25	2030	05/05/2022	10.20	Put	Bond Future	2,213.8800		2.2139	2,349.9100	2.3499	6.144	0	0	0
2021/06/25	2030	05/05/2022	10.19	Call	Bond Future	5,394.8400		5.3948	5,128.3600	5.1284	(4.940)	0	0	0
2021/06/25	2030	05/05/2022	10.19	Put	Bond Future	2,230.1200		2.2301	2,366.9400	2.3669	6.135	0	0	0
2021/06/25	2032	05/08/2021	11.37	Call	Bond Future	9,716.2900		9.7163	9,359.1400	9.3591	(3.676)	0	0	0
2021/06/25	2032	05/08/2021	11.37	Put	Bond Future	31.2900		0.0313	35.3100	0.0353	12.848	0	0	0
2021/06/25	2032	05/08/2021			Bond Future	9.6682		93.6831	9.7272	93.3220	0.610	0.0000	0.0000	120,241
2021/06/25	2032	05/08/2021	11.36	Call	Bond Future	9,664.4800		9.6645	9,307.4400	9.3074	(3.694)	0	0	0
2021/06/25	2032	05/08/2021	11.36	Put	Bond Future	32.1700		0.0322	36.3000	0.0363	12.838	0	0	0

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2021/06/25	2032	05/08/2021	11.35	Call	Bond Future	9,612.6500	9.6126	9,255.7400	9.2557	(3.713)	0	0	0
2021/06/25	2032	05/08/2021	11.35	Put	Bond Future	33.0800	0.0331	37.3400	0.0373	12.878	0	0	0
2021/06/25	2032	04/11/2021	9.83	Call	Bond Future	2,682.6700	2.6827	2,491.7000	2.4917	(7.119)	0	0	700
2021/06/25	2032	04/11/2021	11.70	Call	Bond Future	10,486.4500	10.4864	10,150.5900	10.1506	(3.203)	0	0	0
2021/06/25	2032	04/11/2021	11.71	Put	Bond Future	370.6400	0.3706	399.9500	0.3999	7.908	0	0	0
2021/06/25	2032	04/11/2021	11.69	Call	Bond Future	10,439.8400	10.4398	10,104.2900	10.1043	(3.214)	0	0	0
2021/06/25	2032	04/11/2021			Bond Future	9.8615	90.5592	9.9230	90.1937	0.624	0.0000	0.0000	21
2021/06/25	2032	04/11/2021	9.33	Put	Bond Future	4,613.5000	4.6135	4,853.9600	4.8540	5.212	0	0	0
2021/06/25	2032	04/11/2021	9.33	Call	Bond Future	1,369.5900	1.3696	1,244.5800	1.2446	(9.128)	0	0	700
2021/06/25	2032	04/11/2021	9.83	Put	Bond Future	2,870.4900	2.8705	3,044.9900	3.0450	6.079	0	0	0
2021/06/25	2032	04/11/2021	12.81	Call	Bond Future	15,546.8900	15.5469	15,188.0700	15.1881	(2.308)	0	0	0
2021/06/25	2032	04/11/2021	12.81	Put	Bond Future	73.3200	0.0733	79.9700	0.0800	9.070	0	0	700
2021/06/25	2032	04/11/2021	11.70	Put	Bond Future	374.6800	0.3747	404.2900	0.4043	7.903	0	0	0
2021/06/25	2032	04/11/2021	11.71	Call	Bond Future	10,533.0600	10.5331	10,196.9000	10.1969	(3.191)	0	0	0
2021/06/25	2032	04/11/2021	11.69	Put	Bond Future	378.7600	0.3788	408.6800	0.4087	7.899	0	0	0
2021/06/25	2032	03/02/2022	11.13	Call	Bond Future	7,357.7400	7.3577	7,073.4400	7.0734	(3.864)	0	0	0
2021/06/25	2032	03/02/2022	11.13	Put	Bond Future	1,446.9800	1.4470	1,532.6300	1.5326	5.919	0	0	210
2021/06/25	2032	03/02/2022	10.53	Call	Bond Future	5,027.9300	5.0279	4,787.6300	4.7876	(4.779)	0	0	0
2021/06/25	2032	03/02/2022	10.53	Put	Bond Future	2,362.6100	2.3626	2,492.2600	2.4923	5.488	0	0	210
2021/06/25	2032	03/02/2022	10.35	Put	Bond Future	2,748.3300	2.7483	2,893.9400	2.8939	5.298	0	0	400
2021/06/25	2032	03/02/2022	9.58	Put	Bond Future	5,007.9000	5.0079	5,230.5200	5.2305	4.445	0	0	0
2021/06/25	2032	03/02/2022	9.58	Call	Bond Future	2,175.3900	2.1754	2,028.0600	2.0281	(6.773)	0	0	400
2021/06/25	2032	03/02/2022	10.66	Call	Bond Future	5,504.5000	5.5045	5,253.4200	5.2534	(4.561)	0	0	0
2021/06/25	2032	03/02/2022	10.66	Put	Bond Future	2,121.6200	2.1216	2,240.4900	2.2405	5.603	0	0	97
2021/06/25	2032	03/02/2022	10.45	Put	Bond Future	2,526.7000	2.5267	2,663.3100	2.6633	5.407	0	0	198
2021/06/25	2032	03/02/2022	9.81	Call	Bond Future	2,767.4900	2.7675	2,596.1100	2.5961	(6.193)	0	0	0
2021/06/25	2032	03/02/2022	9.81	Put	Bond Future	4,226.7800	4.2268	4,425.3500	4.4254	4.698	0	0	198
2021/06/25	2032	03/02/2022	8.91	Put	Bond Future	7,937.2600	7.9373	8,225.3900	8.2254	3.630	0	0	0
2021/06/25	2032	03/02/2022	10.43	Call	Bond Future	4,677.6500	4.6776	4,446.0900	4.4461	(4.950)	0	0	0
2021/06/25	2032	03/02/2022	10.43	Put	Bond Future	2,569.8400	2.5698	2,708.2300	2.7082	5.385	0	0	0
2021/06/25	2032	03/02/2022	10.42	Call	Bond Future	4,643.2900	4.6433	4,412.6200	4.4126	(4.968)	0	0	0
2021/06/25	2032	03/02/2022	10.42	Put	Bond Future	2,591.5000	2.5915	2,730.7800	2.7308	5.374	0	0	0
2021/06/25	2032	03/02/2022			Bond Future	10.0596	91.6092	10.1238	91.2392	0.638	0.0000	0.0000	0
2021/06/25	2032	03/02/2022	9.62	Put	Bond Future	4,864.9500	4.8650	5,083.3600	5.0834	4.489	0	0	0
2021/06/25	2032	03/02/2022	9.62	Call	Bond Future	2,273.2500	2.2732	2,121.7100	2.1217	(6.666)	0	0	210
2021/06/25	2032	03/02/2022	10.95	Call	Bond Future	6,629.2200	6.6292	6,356.5900	6.3566	(4.113)	0	0	0
2021/06/25	2032	03/02/2022	10.95	Put	Bond Future	1,674.4700	1.6745	1,771.7900	1.7718	5.812	0	0	400
2021/06/25	2032	03/02/2022	10.35	Call	Bond Future	4,406.6300	4.4066	4,182.2900	4.1823	(5.091)	0	0	0
2021/06/25	2032	03/02/2022	10.14	Call	Bond Future	3,728.4200	3.7284	3,523.9200	3.5239	(5.485)	0	0	0
2021/06/25	2032	03/02/2022	10.14	Put	Bond Future	3,265.0900	3.2651	3,430.5400	3.4305	5.067	0	0	97
2021/06/25	2032	03/02/2022	9.14	Put	Bond Future	6,813.1900	6.8132	7,080.7500	7.0808	3.927	0	0	0
2021/06/25	2032	03/02/2022	9.14	Call	Bond Future	1,275.0700	1.2751	1,172.6800	1.1727	(8.030)	0	0	97
2021/06/25	2032	03/02/2022	10.45	Call	Bond Future	4,746.4000	4.7464	4,513.0600	4.5131	(4.916)	0	0	0
2021/06/25	2032	03/02/2022	8.91	Call	Bond Future	942.5400	0.9425	860.7200	0.8607	(8.681)	0	0	198
2021/06/25	2032	03/02/2022	10.44	Call	Bond Future	4,711.8400	4.7118	4,479.3900	4.4794	(4.933)	0	0	0
2021/06/25	2032	03/02/2022	10.44	Put	Bond Future	2,548.0600	2.5481	2,685.5600	2.6856	5.396	0	0	0
2021/06/25	2032	05/05/2022	11.03	Call	Bond Future	6,568.1800	6.5682	6,310.9900	6.3110	(3.916)	0	0	0
2021/06/25	2032	05/05/2022	11.03	Put	Bond Future	2,411.7900	2.4118	2,529.0800	2.5291	4.863	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
2021/06/25	2032	05/05/2022	11.02	Put	Bond Future	2,427.9200	2.4279	2,545.8600	2.5459	4.858	0	0	0
2021/06/25	2032	05/05/2022			Bond Future	10.2645	88.5505	10.3314	88.1760	0.652	0.0000	0.0000	0
2021/06/25	2032	05/05/2022	11.04	Call	Bond Future	6,604.6800	6.6047	6,346.8300	6.3468	(3.904)	0	0	0
2021/06/25	2032	05/05/2022	11.04	Put	Bond Future	2,395.7700	2.3958	2,512.4000	2.5124	4.868	0	0	0
2021/06/25	2032	05/05/2022	11.02	Call	Bond Future	6,531.7400	6.5317	6,275.2000	6.2752	(3.928)	0	0	0
2021/06/25	2033	05/08/2021			Bond Future	108.1656	108.1656	107.8611	107.8611	(0.282)	0.0000	0.0000	9,059
2021/06/25	2033	04/11/2021			Bond Future	108.1225	108.1225	107.8140	107.8140	(0.285)	0.0000	0.0000	0
2021/06/25	2033	03/02/2022			Bond Future	109.4011	109.4011	109.0887	109.0887	(0.286)	0.0000	0.0000	0
2021/06/25	2033	05/05/2022			Bond Future	109.4560	109.4560	109.1395	109.1395	(0.289)	0.0000	0.0000	0
2021/06/25	2037	05/08/2021	12.27	Call	Bond Future	10,994.6500	10.9946	10,670.0400	10.6700	(2.952)	0	0	0
2021/06/25	2037	05/08/2021	12.27	Put	Bond Future	25.5600	0.0256	27.8300	0.0278	8.881	0	0	0
2021/06/25	2037	05/08/2021	12.28	Call	Bond Future	11,048.5300	11.0485	10,723.8600	10.7239	(2.939)	0	0	0
2021/06/25	2037	05/08/2021	12.26	Put	Bond Future	26.2700	0.0263	28.6200	0.0286	8.946	0	0	0
2021/06/25	2037	05/08/2021			Bond Future	10.4630	85.3596	10.5117	85.0327	0.465	0.0000	0.0000	126,539
2021/06/25	2037	05/08/2021	12.28	Put	Bond Future	24.8600	0.0249	27.0700	0.0271	8.890	0	0	0
2021/06/25	2037	05/08/2021	12.26	Call	Bond Future	10,940.7100	10.9407	10,616.1800	10.6162	(2.966)	0	0	0
2021/06/25	2037	04/11/2021	12.30	Call	Bond Future	10,403.7300	10.4037	10,105.3400	10.1053	(2.868)	0	0	0
2021/06/25	2037	04/11/2021	12.30	Put	Bond Future	539.3200	0.5393	571.7300	0.5717	6.009	0	0	600
2021/06/25	2037	04/11/2021	11.49	Put	Bond Future	1,255.0300	1.2550	1,327.2300	1.3272	5.753	0	0	0
2021/06/25	2037	04/11/2021	11.49	Call	Bond Future	6,515.2800	6.5153	6,256.6800	6.2567	(3.969)	0	0	600
2021/06/25	2037	04/11/2021	12.82	Put	Bond Future	310.4500	0.3105	329.3100	0.3293	6.075	0	0	0
2021/06/25	2037	04/11/2021	12.83	Call	Bond Future	12,963.6200	12.9636	12,651.4400	12.6514	(2.408)	0	0	0
2021/06/25	2037	04/11/2021			Bond Future	10.6479	86.2902	10.6986	85.9594	0.475	0.0000	0.0000	0
2021/06/25	2037	04/11/2021	12.82	Call	Bond Future	12,916.8100	12.9168	12,604.8700	12.6049	(2.415)	0	0	0
2021/06/25	2037	04/11/2021	12.83	Put	Bond Future	306.0700	0.3061	324.6900	0.3247	6.084	0	0	0
2021/06/25	2037	04/11/2021	12.81	Call	Bond Future	12,870.0100	12.8700	12,558.3100	12.5583	(2.422)	0	0	0
2021/06/25	2037	04/11/2021	12.81	Put	Bond Future	314.8900	0.3149	333.9900	0.3340	6.066	0	0	0
2021/06/25	2037	03/02/2022	11.46	Call	Bond Future	6,141.5900	6.1416	5,910.1400	5.9101	(3.769)	0	0	0
2021/06/25	2037	03/02/2022	11.47	Put	Bond Future	2,307.2600	2.3073	2,410.0200	2.4100	4.454	0	0	0
2021/06/25	2037	03/02/2022	11.45	Call	Bond Future	6,101.3000	6.1013	5,870.5500	5.8705	(3.782)	0	0	0
2021/06/25	2037	03/02/2022			Bond Future	10.8403	83.0359	10.8930	82.7010	0.486	0.0000	0.0000	0
2021/06/25	2037	03/02/2022	11.46	Put	Bond Future	2,326.2800	2.3263	2,429.7400	2.4297	4.447	0	0	0
2021/06/25	2037	03/02/2022	11.47	Call	Bond Future	6,181.9600	6.1820	5,949.8100	5.9498	(3.755)	0	0	0
2021/06/25	2037	03/02/2022	11.45	Put	Bond Future	2,345.4500	2.3454	2,449.6100	2.4496	4.441	0	0	0
2021/06/25	2037	05/05/2022	11.84	Put	Bond Future	2,652.1200	2.6521	2,754.1100	2.7541	3.846	0	0	0
2021/06/25	2037	05/05/2022	11.82	Call	Bond Future	7,325.8000	7.3258	7,089.8700	7.0899	(3.221)	0	0	0
2021/06/25	2037	05/05/2022	11.83	Call	Bond Future	7,365.4400	7.3654	7,128.9500	7.1289	(3.211)	0	0	0
2021/06/25	2037	05/05/2022			Bond Future	11.0390	84.0225	11.0938	83.6834	0.497	0.0000	0.0000	0
2021/06/25	2037	05/05/2022	11.84	Call	Bond Future	7,405.1400	7.4051	7,168.0800	7.1681	(3.201)	0	0	0
2021/06/25	2037	05/05/2022	11.82	Put	Bond Future	2,686.3600	2.6864	2,789.4800	2.7895	3.839	0	0	0
2021/06/25	2037	05/05/2022	11.83	Put	Bond Future	2,669.1800	2.6692	2,771.7400	2.7717	3.842	0	0	0
2021/06/25	2038	05/08/2021			Bond Future	120.8947	120.8947	120.2815	120.2815	(0.507)	0.0000	0.0000	7,713
2021/06/25	2038	04/11/2021			Bond Future	122.2415	122.2415	121.6210	121.6210	(0.508)	0.0000	0.0000	0
2021/06/25	2038	03/02/2022			Bond Future	121.9218	121.9218	121.2933	121.2933	(0.515)	0.0000	0.0000	0
2021/06/25	2038	05/05/2022			Bond Future	123.3972	123.3972	122.7609	122.7609	(0.516)	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
2021/06/25	2040	05/08/2021	12.48	Call	Bond Future	12,104.9600	12.1050	11,792.2300	11.7922	(2.583)	0	0	0
2021/06/25	2040	05/08/2021	12.49	Put	Bond Future	23.1300	0.0231	24.6900	0.0247	6.744	0	0	0
2021/06/25	2040	05/08/2021	12.47	Call	Bond Future	12,048.7800	12.0488	11,736.1000	11.7361	(2.595)	0	0	0
2021/06/25	2040	05/08/2021	11.05	Put	Bond Future	768.3300	0.7683	830.2400	0.8302	8.058	0	0	0
2021/06/25	2040	05/08/2021	11.05	Call	Bond Future	3,951.8200	3.9518	3,699.3900	3.6994	(6.388)	0	0	900
2021/06/25	2040	05/08/2021			Bond Future	10.5959	87.4384	10.6395	87.1241	0.412	0.0000	0.0000	85,663
2021/06/25	2040	05/08/2021	12.48	Put	Bond Future	23.7600	0.0238	25.3700	0.0254	6.776	0	0	0
2021/06/25	2040	05/08/2021	12.49	Call	Bond Future	12,161.0900	12.1611	11,848.3100	11.8483	(2.572)	0	0	0
2021/06/25	2040	05/08/2021	12.47	Put	Bond Future	24.4100	0.0244	26.0700	0.0261	6.800	0	0	0
2021/06/25	2040	05/08/2021	11.55	Put	Bond Future	253.2900	0.2533	274.0100	0.2740	8.180	0	0	0
2021/06/25	2040	05/08/2021	11.55	Call	Bond Future	6,732.8000	6.7328	6,439.1800	6.4392	(4.361)	0	0	900
2021/06/25	2040	05/08/2021	14.80	Call	Bond Future	23,563.0100	23.5630	23,248.6700	23.2487	(1.334)	0	0	0
2021/06/25	2040	05/08/2021	14.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2021/06/25	2040	04/11/2021	12.90	Call	Bond Future	13,433.1400	13.4331	13,133.3000	13.1333	(2.232)	0	0	0
2021/06/25	2040	04/11/2021	12.90	Put	Bond Future	341.4700	0.3415	359.7600	0.3598	5.356	0	0	0
2021/06/25	2040	04/11/2021	12.89	Call	Bond Future	13,382.6100	13.3826	13,082.9500	13.0830	(2.239)	0	0	0
2021/06/25	2040	04/11/2021	12.89	Put	Bond Future	344.8500	0.3448	363.3200	0.3633	5.356	0	0	0
2021/06/25	2040	04/11/2021			Bond Future	10.7762	88.3917	10.8216	88.0735	0.421	0.0000	0.0000	0
2021/06/25	2040	04/11/2021	12.91	Call	Bond Future	13,483.6500	13.4837	13,183.6200	13.1836	(2.225)	0	0	0
2021/06/25	2040	04/11/2021	12.91	Put	Bond Future	338.1400	0.3381	356.2400	0.3562	5.353	0	0	0
2021/06/25	2040	03/02/2022	11.58	Put	Bond Future	2,430.0000	2.4300	2,527.9000	2.5279	4.029	0	0	0
2021/06/25	2040	03/02/2022	11.59	Call	Bond Future	6,526.4600	6.5265	6,301.6700	6.3017	(3.444)	0	0	0
2021/06/25	2040	03/02/2022	11.57	Put	Bond Future	2,450.0000	2.4500	2,548.5800	2.5486	4.024	0	0	0
2021/06/25	2040	03/02/2022			Bond Future	10.9637	84.9115	11.0110	84.5894	0.431	0.0000	0.0000	0
2021/06/25	2040	03/02/2022	11.58	Call	Bond Future	6,483.3300	6.4833	6,259.2200	6.2592	(3.457)	0	0	0
2021/06/25	2040	03/02/2022	11.59	Put	Bond Future	2,409.9200	2.4099	2,507.1400	2.5071	4.034	0	0	0
2021/06/25	2040	03/02/2022	11.57	Call	Bond Future	6,440.0400	6.4400	6,216.6100	6.2166	(3.469)	0	0	0
2021/06/25	2040	05/05/2022	10.57	Put	Bond Future	7,088.8500	7.0888	7,281.0400	7.2810	2.711	0	0	0
2021/06/25	2040	05/05/2022	10.57	Call	Bond Future	3,037.5000	3.0375	2,903.6400	2.9036	(4.407)	0	0	1,200
2021/06/25	2040	05/05/2022	13.04	Call	Bond Future	12,660.9000	12.6609	12,387.8800	12.3879	(2.156)	0	0	0
2021/06/25	2040	05/05/2022	13.04	Put	Bond Future	1,485.4800	1.4855	1,538.5100	1.5385	3.570	0	0	1,200
2021/06/25	2040	05/05/2022	11.91	Put	Bond Future	2,942.9200	2.9429	3,042.5000	3.0425	3.384	0	0	0
2021/06/25	2040	05/05/2022	11.92	Call	Bond Future	7,766.1900	7.7662	7,539.1800	7.5392	(2.923)	0	0	0
2021/06/25	2040	05/05/2022	11.92	Put	Bond Future	2,924.0500	2.9240	3,023.0900	3.0231	3.387	0	0	0
2021/06/25	2040	05/05/2022			Bond Future	11.1568	85.9205	11.2060	85.5944	0.441	0.0000	0.0000	0
2021/06/25	2040	05/05/2022	9.82	Put	Bond Future	11,094.5300	11.0945	11,342.3800	11.3424	2.234	0	0	0
2021/06/25	2040	05/05/2022	9.82	Call	Bond Future	1,404.2600	1.4043	1,326.0600	1.3261	(5.569)	0	0	1,200
2021/06/25	2040	05/05/2022	11.91	Call	Bond Future	7,724.5300	7.7245	7,498.0600	7.4981	(2.932)	0	0	0
2021/06/25	2040	05/05/2022	11.90	Call	Bond Future	7,682.6200	7.6826	7,456.7100	7.4567	(2.941)	0	0	0
2021/06/25	2040	05/05/2022	11.90	Put	Bond Future	2,961.6200	2.9616	3,061.7600	3.0618	3.381	0	0	0
2021/06/25	2044	05/08/2021	12.60	Put	Bond Future	19.2700	0.0193	19.4600	0.0195	0.986	0	0	0
2021/06/25	2044	05/08/2021	12.61	Call	Bond Future	12,660.6000	12.6606	12,451.8100	12.4518	(1.649)	0	0	0
2021/06/25	2044	05/08/2021	12.61	Put	Bond Future	18.7700	0.0188	18.9400	0.0189	0.906	0	0	0
2021/06/25	2044	05/08/2021			Bond Future	10.6366	84.2466	10.6651	84.0376	0.268	0.0000	0.0000	62,607
2021/06/25	2044	05/08/2021	12.60	Call	Bond Future	12,605.4100	12.6054	12,396.6400	12.3966	(1.656)	0	0	0
2021/06/25	2044	05/08/2021	12.59	Call	Bond Future	12,550.1700	12.5502	12,341.4100	12.3414	(1.663)	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
2021/06/25	2044	05/08/2021	12.59	Put	Bond Future	19.8000	0.0198	20.0000	0.0200	1.010	0	0	0
2021/06/25	2044	04/11/2021	12.91	Call	Bond Future	13,373.0600	13.3731	13,171.9000	13.1719	(1.504)	0	0	0
2021/06/25	2044	04/11/2021	12.91	Put	Bond Future	350.5600	0.3506	360.9700	0.3610	2.970	0	0	0
2021/06/25	2044	04/11/2021			Bond Future	10.8082	85.1650	10.8379	84.9535	0.274	0.0000	0.0000	0
2021/06/25	2044	04/11/2021	12.90	Call	Bond Future	13,322.9300	13.3229	13,121.8800	13.1219	(1.509)	0	0	0
2021/06/25	2044	04/11/2021	12.90	Put	Bond Future	353.9100	0.3539	364.4300	0.3644	2.973	0	0	0
2021/06/25	2044	04/11/2021	12.89	Call	Bond Future	13,272.8300	13.2728	13,071.8900	13.0719	(1.514)	0	0	0
2021/06/25	2044	04/11/2021	12.89	Put	Bond Future	357.3600	0.3574	367.9900	0.3680	2.975	0	0	0
2021/06/25	2044	03/02/2022	11.60	Call	Bond Future	6,521.9100	6.5219	6,369.0500	6.3690	(2.344)	0	0	0
2021/06/25	2044	03/02/2022	11.60	Put	Bond Future	2,429.6700	2.4297	2,491.1500	2.4912	2.530	0	0	0
2021/06/25	2044	03/02/2022	11.59	Call	Bond Future	6,478.3900	6.4784	6,325.9800	6.3260	(2.353)	0	0	0
2021/06/25	2044	03/02/2022	11.59	Put	Bond Future	2,450.0500	2.4500	2,511.9800	2.5120	2.528	0	0	0
2021/06/25	2044	03/02/2022			Bond Future	10.9864	81.7726	11.0172	81.5582	0.281	0.0000	0.0000	0
2021/06/25	2044	03/02/2022	11.61	Call	Bond Future	6,565.2700	6.5653	6,411.9700	6.4120	(2.335)	0	0	0
2021/06/25	2044	03/02/2022	11.61	Put	Bond Future	2,409.2200	2.4092	2,470.2600	2.4703	2.534	0	0	0
2021/06/25	2044	05/05/2022	11.92	Call	Bond Future	7,764.1600	7.7642	7,610.1900	7.6102	(1.983)	0	0	0
2021/06/25	2044	05/05/2022	11.92	Put	Bond Future	2,936.7700	2.9368	2,999.7900	2.9998	2.146	0	0	0
2021/06/25	2044	05/05/2022	11.91	Call	Bond Future	7,722.1400	7.7221	7,568.5300	7.5685	(1.989)	0	0	0
2021/06/25	2044	05/05/2022	11.91	Put	Bond Future	2,955.8300	2.9558	3,019.2100	3.0192	2.144	0	0	0
2021/06/25	2044	05/05/2022			Bond Future	11.1695	82.7442	11.2016	82.5273	0.287	0.0000	0.0000	0
2021/06/25	2044	05/05/2022	11.93	Call	Bond Future	7,806.2200	7.8062	7,651.8800	7.6519	(1.977)	0	0	0
2021/06/25	2044	05/05/2022	11.93	Put	Bond Future	2,917.8400	2.9178	2,980.4900	2.9805	2.147	0	0	0
2021/06/25	2046	05/08/2021			Bond Future	111.3487	111.3487	110.0552	110.0552	(1.162)	0.0000	0.0000	18,098
2021/06/25	2046	04/11/2021			Bond Future	110.7526	110.7526	109.4445	109.4445	(1.181)	0.0000	0.0000	0
2021/06/25	2046	03/02/2022			Bond Future	112.0626	112.0626	110.7387	110.7387	(1.181)	0.0000	0.0000	0
2021/06/25	2046	05/05/2022			Bond Future	111.5489	111.5489	110.2086	110.2086	(1.202)	0.0000	0.0000	0
2021/06/25	2050	05/08/2021			Bond Future	113.2845	113.2845	111.8150	111.8150	(1.297)	0.0000	0.0000	11,059
2021/06/25	2050	04/11/2021			Bond Future	114.5465	114.5465	113.0601	113.0601	(1.298)	0.0000	0.0000	0
2021/06/25	2050	03/02/2022			Bond Future	113.9395	113.9395	112.4352	112.4352	(1.320)	0.0000	0.0000	0
2021/06/25	2050	05/05/2022			Bond Future	115.3182	115.3182	113.7956	113.7956	(1.320)	0.0000	0.0000	0
2021/06/25	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	AL37	05/08/2021			Index Future	796.8080	796.8080	792.5480	792.5480	(0.535)	0.0000	0.0000	0
2021/06/25	AL37	04/11/2021			Index Future	805.5800	805.5800	801.2700	801.2700	(0.535)	0.0000	0.0000	0
2021/06/25	AL37	03/02/2022			Index Future	814.9110	814.9110	810.5490	810.5490	(0.535)	0.0000	0.0000	0
2021/06/25	AL37	05/05/2022			Index Future	824.5760	824.5760	820.1620	820.1620	(0.535)	0.0000	0.0000	0
2021/06/25	AL7T	05/08/2021			Index Future	907.7240	907.7240	904.1400	904.1400	(0.395)	0.0000	0.0000	0
2021/06/25	AL7T	04/11/2021			Index Future	917.7180	917.7180	914.0900	914.0900	(0.395)	0.0000	0.0000	0
2021/06/25	AL7T	03/02/2022			Index Future	928.3480	928.3480	924.6750	924.6750	(0.396)	0.0000	0.0000	0

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
2021/06/25	AL7T	05/05/2022			Index Future	939.3590	939.3590	935.6410	935.6410	(0.396)	0.0000	0.0000	0
2021/06/25	ALBI	05/08/2021			Index Future	800.3050	800.3050	797.2530	797.2530	(0.381)	0.0000	0.0000	114
2021/06/25	ALBI	04/11/2021			Index Future	809.1160	809.1160	806.0270	806.0270	(0.382)	0.0000	0.0000	0
2021/06/25	ALBI	03/02/2022			Index Future	818.4880	818.4880	815.3610	815.3610	(0.382)	0.0000	0.0000	0
2021/06/25	ALBI	05/05/2022			Index Future	828.1960	828.1960	825.0300	825.0300	(0.382)	0.0000	0.0000	0
2021/06/25	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/06/25	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	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
2021/06/25	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/25	ES33	05/08/2021			Bond Future	11.1298	79.2067	11.1884	78.8895	0.526	0.0000	0.0000	350
2021/06/25	ES33	04/11/2021			Bond Future	11.3602	76.3139	11.4213	75.9928	0.538	0.0000	0.0000	0
2021/06/25	ES33	03/02/2022			Bond Future	11.6011	77.2171	11.6648	76.8919	0.550	0.0000	0.0000	0
2021/06/25	ES33	05/05/2022			Bond Future	11.8451	74.3744	11.9117	74.0453	0.562	0.0000	0.0000	0
2021/06/25	ES42	05/08/2021			Bond Future	11.6330	78.1383	11.6765	77.8701	0.374	0.0000	0.0000	4,779
2021/06/25	ES42	04/11/2021			Bond Future	11.8504	74.7509	11.8958	74.4794	0.383	0.0000	0.0000	0
2021/06/25	ES42	03/02/2022			Bond Future	12.0701	75.6361	12.1175	75.3613	0.393	0.0000	0.0000	0
2021/06/25	ES42	05/05/2022			Bond Future	12.3006	72.2936	12.3501	72.0153	0.403	0.0000	0.0000	0
2021/06/25	GOVI	05/08/2021	719.14	Call	GOVI	711,230.0000	71.1230	681,400.0000	68.1400	(4.194)	0	0	0
2021/06/25	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/25	GOVI	05/08/2021	719.13	Call	GOVI	711,330.0000	71.1330	681,500.0000	68.1500	(4.194)	0	0	0
2021/06/25	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/25	GOVI	05/08/2021			GOVI	790.2630	790.2630	787.2800	787.2800	(0.377)	0.0000	0.0000	979
2021/06/25	GOVI	05/08/2021	719.15	Call	GOVI	711,130.0000	71.1130	681,300.0000	68.1300	(4.195)	0	0	0
2021/06/25	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/25	GOVI	04/11/2021	728.41	Call	GOVI	705,530.0000	70.5530	675,340.0000	67.5340	(4.279)	0	0	0
2021/06/25	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/25	GOVI	04/11/2021	728.40	Call	GOVI	705,630.0000	70.5630	675,440.0000	67.5440	(4.278)	0	0	0
2021/06/25	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/25	GOVI	04/11/2021			GOVI	798.9630	798.9630	795.9440	795.9440	(0.378)	0.0000	0.0000	0
2021/06/25	GOVI	04/11/2021	728.42	Call	GOVI	705,430.0000	70.5430	675,240.0000	67.5240	(4.280)	0	0	0
2021/06/25	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/25	GOVI	03/02/2022	792.76	Call	GOVI	154,570.0000	15.4570	124,010.0000	12.4010	(19.771)	0	0	0
2021/06/25	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/25	GOVI	03/02/2022			GOVI	808.2170	808.2170	805.1610	805.1610	(0.378)	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
2021/06/25	GOVI	03/02/2022	792.75	Call	GOVI	154,670.0000	15.4670	124,110.0000	12.4110	(19.758)	0	0	0
2021/06/25	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/25	GOVI	03/02/2022	792.74	Call	GOVI	154,770.0000	15.4770	124,210.0000	12.4210	(19.745)	0	0	0
2021/06/25	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/25	GOVI	05/05/2022	788.25	Call	GOVI	295,530.0000	29.5530	264,600.0000	26.4600	(10.466)	0	0	0
2021/06/25	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/25	GOVI	05/05/2022			GOVI	817.8030	817.8030	814.7100	814.7100	(0.378)	0.0000	0.0000	0
2021/06/25	GOVI	05/05/2022	788.24	Call	GOVI	295,630.0000	29.5630	264,700.0000	26.4700	(10.462)	0	0	0
2021/06/25	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/25	GOVI	05/05/2022	788.23	Call	GOVI	295,730.0000	29.5730	264,800.0000	26.4800	(10.459)	0	0	0
2021/06/25	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/25	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/06/25	IGOV	05/08/2021			Index Future	294.4260	294.4260	293.1800	293.1800	(0.423)	0.0000	0.0000	451
2021/06/25	IGOV	04/11/2021			Index Future	297.7400	297.7400	296.4790	296.4790	(0.424)	0.0000	0.0000	16
2021/06/25	IGOV	03/02/2022			Index Future	301.2610	301.2610	299.9840	299.9840	(0.424)	0.0000	0.0000	0
2021/06/25	IGOV	05/05/2022			Index Future	304.9050	304.9050	303.6120	303.6120	(0.424)	0.0000	0.0000	0
2021/06/25	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/06/25	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/06/25	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/06/25	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/06/25	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/06/25	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/06/25	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/06/25	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/06/25	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/06/25	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/06/25	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/06/25	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/06/25	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/06/25	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/06/25	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/06/25	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/06/25	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/06/25	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/06/25	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/06/25	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/06/25	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/06/25	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/06/25	JBAF	21/07/2021			Jibar Tradeable Future	3.7150	96.2850	3.7250	96.2750	0.269	0.0000	0.0000	0
2021/06/25	JBAF	18/08/2021			Jibar Tradeable Future	3.7700	96.2300	3.7900	96.2100	0.531	0.0000	0.0000	0
2021/06/25	JBAF	15/09/2021			Jibar Tradeable Future	3.8050	96.1950	3.8350	96.1650	0.788	0.0000	0.0000	30,000
2021/06/25	JBAF	20/10/2021			Jibar Tradeable Future	3.8900	96.1100	3.9500	96.0500	1.542	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
2021/06/25	JBAF	17/11/2021			Jibar Tradeable Future	3.9300	96.0700	4.0000	96.0000	1.781	0.0000	0.0000	0
2021/06/25	JBAF	15/12/2021			Jibar Tradeable Future	4.0650	95.9350	4.1350	95.8650	1.722	0.0000	0.0000	0
2021/06/25	JBAF	16/03/2022			Jibar Tradeable Future	4.3200	95.6800	4.4200	95.5800	2.315	0.0000	0.0000	0
2021/06/25	JBAF	15/06/2022			Jibar Tradeable Future	4.6450	95.3550	4.7750	95.2250	2.799	0.0000	0.0000	471
2021/06/25	JBAF	21/09/2022			Jibar Tradeable Future	4.8200	95.1800	4.9650	95.0350	3.008	0.0000	0.0000	0
2021/06/25	JBAF	21/12/2022			Jibar Tradeable Future	5.1500	94.8500	5.3200	94.6800	3.301	0.0000	0.0000	0
2021/06/25	JBAF	15/03/2023			Jibar Tradeable Future	5.2900	94.7100	5.4750	94.5250	3.497	0.0000	0.0000	0
2021/06/25	JBAF	21/06/2023			Jibar Tradeable Future	5.5650	94.4350	5.6350	94.3650	1.258	0.0000	0.0000	0
2021/06/25	R023	05/08/2021	5.30	Call	Bond Future	216.8700	0.2169	174.7400	0.1747	(19.426)	0	0	0
2021/06/25	R023	05/08/2021	5.30	Put	Bond Future	112.7700	0.1128	141.3600	0.1414	25.352	0	0	0
2021/06/25	R023	05/08/2021	5.29	Call	Bond Future	207.8900	0.2079	166.8000	0.1668	(19.765)	0	0	0
2021/06/25	R023	05/08/2021	5.29	Put	Bond Future	118.9000	0.1189	148.5300	0.1485	24.920	0	0	0
2021/06/25	R023	05/08/2021			Bond Future	5.2311	107.1628	5.2779	107.0921	0.894	0.0000	0.0000	15,414
2021/06/25	R023	05/08/2021	5.31	Call	Bond Future	226.0700	0.2261	182.9000	0.1829	(19.096)	0	0	0
2021/06/25	R023	05/08/2021	5.31	Put	Bond Future	106.8700	0.1069	134.4200	0.1344	25.779	0	0	0
2021/06/25	R023	04/11/2021	4.91	Call	Bond Future	64.0200	0.0640	51.5800	0.0516	(19.431)	0	0	0
2021/06/25	R023	04/11/2021	4.91	Put	Bond Future	680.6800	0.6807	740.1700	0.7402	8.740	0	0	0
2021/06/25	R023	04/11/2021	4.90	Call	Bond Future	62.2700	0.0623	50.1300	0.0501	(19.496)	0	0	0
2021/06/25	R023	04/11/2021	4.90	Put	Bond Future	691.7700	0.6918	751.5600	0.7516	8.643	0	0	0
2021/06/25	R023	04/11/2021			Bond Future	5.3922	104.4231	5.4488	104.3511	1.048	0.0000	0.0000	0
2021/06/25	R023	04/11/2021	4.92	Call	Bond Future	65.8200	0.0658	53.0800	0.0531	(19.356)	0	0	0
2021/06/25	R023	04/11/2021	4.92	Put	Bond Future	669.6400	0.6696	728.8300	0.7288	8.839	0	0	0
2021/06/25	R023	03/02/2022	5.08	Call	Bond Future	118.1200	0.1181	100.1100	0.1001	(15.247)	0	0	0
2021/06/25	R023	03/02/2022	5.08	Put	Bond Future	636.8600	0.6369	691.9100	0.6919	8.644	0	0	0
2021/06/25	R023	03/02/2022			Bond Future	5.5824	105.6333	5.6535	105.5602	1.273	0.0000	0.0000	0
2021/06/25	R023	03/02/2022	5.07	Call	Bond Future	115.7900	0.1158	98.0700	0.0981	(15.304)	0	0	0
2021/06/25	R023	03/02/2022	5.07	Put	Bond Future	644.9000	0.6449	700.2400	0.7002	8.581	0	0	0
2021/06/25	R023	03/02/2022	5.06	Call	Bond Future	113.2500	0.1132	95.8300	0.0958	(15.382)	0	0	0
2021/06/25	R023	03/02/2022	5.06	Put	Bond Future	652.7200	0.6527	708.3600	0.7084	8.524	0	0	0
2021/06/25	R023	05/05/2022	6.31	Call	Bond Future	587.2500	0.5873	538.7500	0.5388	(8.259)	0	0	0
2021/06/25	R023	05/05/2022	6.31	Put	Bond Future	207.4500	0.2075	233.0500	0.2330	12.340	0	0	0
2021/06/25	R023	05/05/2022			Bond Future	5.8272	102.9768	5.9212	102.9027	1.613	0.0000	0.0000	0
2021/06/25	R023	05/05/2022	6.30	Call	Bond Future	581.3900	0.5814	533.1100	0.5331	(8.304)	0	0	0
2021/06/25	R023	05/05/2022	6.30	Put	Bond Future	209.4300	0.2094	235.2500	0.2352	12.329	0	0	0
2021/06/25	R023	05/05/2022	6.29	Call	Bond Future	575.5500	0.5755	527.4800	0.5275	(8.352)	0	0	0
2021/06/25	R023	05/05/2022	6.29	Put	Bond Future	211.4400	0.2114	237.4700	0.2375	12.311	0	0	0
2021/06/25	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/25	R035	05/08/2021	5.31	Put	Bond Future	43,988.4200	43.9884	44,349.5800	44.3496	0.821	0	0	0
2021/06/25	R035	05/08/2021	11.37	Call	Bond Future	7,352.9300	7.3529	7,008.9600	7.0090	(4.678)	0	0	0
2021/06/25	R035	05/08/2021	11.37	Put	Bond Future	151.7600	0.1518	168.9500	0.1689	11.327	0	0	100
2021/06/25	R035	05/08/2021			Bond Future	10.2334	94.1023	10.2872	93.7411	0.526	0.0000	0.0000	83,147
2021/06/25	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/25	R035	05/08/2021	5.30	Put	Bond Future	44,105.0000	44.1050	44,466.1600	44.4662	0.819	0	0	0
2021/06/25	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/25	R035	05/08/2021	5.29	Put	Bond Future	44,221.7100	44.2217	44,582.8700	44.5829	0.817	0	0	0
2021/06/25	R035	05/08/2021	10.77	Call	Bond Future	4,109.7200	4.1097	3,813.6600	3.8137	(7.204)	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
2021/06/25	R035	05/08/2021	10.77	Put	Bond Future	601.2100	0.6012	666.3100	0.6663	10.828	0	0	100
2021/06/25	R035	05/08/2021	10.02	Put	Bond Future	2,586.3200	2.5863	2,796.3400	2.7963	8.120	0	0	0
2021/06/25	R035	05/08/2021	10.02	Call	Bond Future	1,134.4500	1.1344	983.3100	0.9833	(13.323)	0	0	100
2021/06/25	R035	04/11/2021	11.20	Put	Bond Future	1,301.7200	1.3017	1,387.5000	1.3875	6.590	0	0	350
2021/06/25	R035	04/11/2021	10.60	Call	Bond Future	3,657.0200	3.6570	3,438.9000	3.4389	(5.964)	0	0	0
2021/06/25	R035	04/11/2021	10.60	Put	Bond Future	2,536.5400	2.5365	2,683.9100	2.6839	5.810	0	0	350
2021/06/25	R035	04/11/2021	10.11	Put	Bond Future	4,142.1800	4.1422	4,352.9500	4.3530	5.088	0	0	0
2021/06/25	R035	04/11/2021	10.11	Call	Bond Future	2,032.4700	2.0325	1,877.7500	1.8778	(7.612)	0	0	350
2021/06/25	R035	04/11/2021	10.12	Put	Bond Future	4,103.5100	4.1035	4,312.9100	4.3129	5.103	0	0	0
2021/06/25	R035	04/11/2021	10.12	Call	Bond Future	2,061.4100	2.0614	1,905.3200	1.9053	(7.572)	0	0	400
2021/06/25	R035	04/11/2021	10.62	Put	Bond Future	2,482.7800	2.4828	2,627.7700	2.6278	5.840	0	0	0
2021/06/25	R035	04/11/2021	10.62	Call	Bond Future	3,731.5900	3.7316	3,511.0900	3.5111	(5.909)	0	0	400
2021/06/25	R035	04/11/2021	11.75	Put	Bond Future	715.1800	0.7152	764.7400	0.7647	6.930	0	0	782
2021/06/25	R035	04/11/2021	11.08	Call	Bond Future	5,614.9100	5.6149	5,345.6600	5.3457	(4.795)	0	0	0
2021/06/25	R035	04/11/2021	11.08	Put	Bond Future	1,487.7500	1.4878	1,583.9900	1.5840	6.469	0	0	782
2021/06/25	R035	04/11/2021	10.23	Put	Bond Future	3,696.2500	3.6963	3,890.7400	3.8907	5.262	0	0	0
2021/06/25	R035	04/11/2021	12.53	Call	Bond Future	12,663.2100	12.6632	12,319.8800	12.3199	(2.711)	0	0	0
2021/06/25	R035	04/11/2021	12.53	Put	Bond Future	313.4700	0.3135	335.6300	0.3356	7.069	0	0	0
2021/06/25	R035	04/11/2021			Bond Future	10.4271	90.6530	10.4832	90.2875	0.537	0.0000	0.0000	0
2021/06/25	R035	04/11/2021	11.20	Call	Bond Future	6,157.2300	6.1572	5,877.5200	5.8775	(4.543)	0	0	0
2021/06/25	R035	04/11/2021	13.82	Call	Bond Future	18,753.4300	18.7534	18,391.6000	18.3916	(1.929)	0	0	0
2021/06/25	R035	04/11/2021	13.82	Put	Bond Future	44.8700	0.0449	48.5300	0.0485	8.157	0	0	400
2021/06/25	R035	04/11/2021	11.75	Call	Bond Future	8,795.0300	8.7950	8,479.1000	8.4791	(3.592)	0	0	0
2021/06/25	R035	04/11/2021	10.23	Call	Bond Future	2,393.1600	2.3932	2,222.1600	2.2222	(7.145)	0	0	782
2021/06/25	R035	04/11/2021	12.52	Call	Bond Future	12,613.8600	12.6139	12,270.7500	12.2708	(2.720)	0	0	0
2021/06/25	R035	04/11/2021	12.52	Put	Bond Future	316.7300	0.3167	339.1100	0.3391	7.066	0	0	0
2021/06/25	R035	04/11/2021	12.51	Call	Bond Future	12,564.4800	12.5645	12,221.6100	12.2216	(2.729)	0	0	0
2021/06/25	R035	04/11/2021	12.51	Put	Bond Future	320.0200	0.3200	342.6400	0.3426	7.068	0	0	0
2021/06/25	R035	03/02/2022	11.05	Put	Bond Future	2,780.4800	2.7805	2,913.1700	2.9132	4.772	0	0	1,600
2021/06/25	R035	03/02/2022	10.35	Put	Bond Future	4,825.4000	4.8254	5,024.4400	5.0244	4.125	0	0	0
2021/06/25	R035	03/02/2022	10.35	Call	Bond Future	3,027.4700	3.0275	2,856.5800	2.8566	(5.645)	0	0	1,600
2021/06/25	R035	03/02/2022	11.28	Call	Bond Future	6,313.5600	6.3136	6,057.7900	6.0578	(4.051)	0	0	0
2021/06/25	R035	03/02/2022	11.28	Put	Bond Future	2,312.9800	2.3130	2,427.1400	2.4271	4.936	0	0	200
2021/06/25	R035	03/02/2022	10.26	Put	Bond Future	5,157.2200	5.1572	5,365.5000	5.3655	4.039	0	0	0
2021/06/25	R035	03/02/2022	10.26	Call	Bond Future	2,767.8400	2.7678	2,606.1900	2.6062	(5.840)	0	0	200
2021/06/25	R035	03/02/2022	11.73	Call	Bond Future	8,243.9300	8.2439	7,958.0700	7.9581	(3.468)	0	0	0
2021/06/25	R035	03/02/2022	11.73	Put	Bond Future	1,631.0100	1.6310	1,715.0800	1.7151	5.154	0	0	280
2021/06/25	R035	03/02/2022	11.03	Call	Bond Future	5,321.2600	5.3213	5,085.7300	5.0857	(4.426)	0	0	0
2021/06/25	R035	03/02/2022	11.39	Call	Bond Future	6,774.0000	6.7740	6,510.1600	6.5102	(3.895)	0	0	0
2021/06/25	R035	03/02/2022	11.39	Put	Bond Future	2,123.6800	2.1237	2,229.7700	2.2298	4.996	0	0	683
2021/06/25	R035	03/02/2022	10.65	Call	Bond Future	3,969.5800	3.9696	3,768.8200	3.7688	(5.057)	0	0	0
2021/06/25	R035	03/02/2022	11.23	Call	Bond Future	6,108.8700	6.1089	5,856.9500	5.8570	(4.124)	0	0	0
2021/06/25	R035	03/02/2022	11.23	Put	Bond Future	2,406.0600	2.4061	2,524.0700	2.5241	4.905	0	0	0
2021/06/25	R035	03/02/2022	11.22	Call	Bond Future	6,068.5500	6.0686	5,817.4100	5.8174	(4.138)	0	0	0
2021/06/25	R035	03/02/2022	11.22	Put	Bond Future	2,425.4800	2.4255	2,544.2700	2.5443	4.898	0	0	0
2021/06/25	R035	03/02/2022			Bond Future	10.6289	91.7038	10.6873	91.3339	0.549	0.0000	0.0000	0
2021/06/25	R035	03/02/2022	11.05	Call	Bond Future	5,398.5200	5.3985	5,161.2800	5.1613	(4.395)	0	0	0
2021/06/25	R035	03/02/2022	11.88	Call	Bond Future	8,913.3400	8.9133	8,619.2000	8.6192	(3.300)	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
2021/06/25	R035	03/02/2022	11.88	Put	Bond Future	1,456.0200	1.4560	1,531.8100	1.5318	5.205	0	0	1,800
2021/06/25	R035	03/02/2022	11.03	Put	Bond Future	2,825.0000	2.8250	2,959.4000	2.9594	4.758	0	0	280
2021/06/25	R035	03/02/2022	10.10	Put	Bond Future	5,784.4100	5.7844	6,009.3900	6.0094	3.889	0	0	0
2021/06/25	R035	03/02/2022	10.10	Call	Bond Future	2,329.7400	2.3297	2,184.7900	2.1848	(6.222)	0	0	280
2021/06/25	R035	03/02/2022	10.65	Put	Bond Future	3,835.6000	3.8356	4,004.7700	4.0048	4.411	0	0	683
2021/06/25	R035	03/02/2022	9.70	Put	Bond Future	7,621.1000	7.6211	7,887.1400	7.8871	3.491	0	0	0
2021/06/25	R035	03/02/2022	9.70	Call	Bond Future	1,423.6600	1.4237	1,319.7700	1.3198	(7.297)	0	0	683
2021/06/25	R035	03/02/2022	11.24	Call	Bond Future	6,149.2800	6.1493	5,896.5800	5.8966	(4.109)	0	0	0
2021/06/25	R035	03/02/2022	11.24	Put	Bond Future	2,386.8000	2.3868	2,504.0300	2.5040	4.912	0	0	0
2021/06/25	R035	05/05/2022	11.64	Call	Bond Future	7,482.2600	7.4823	7,221.4900	7.2215	(3.485)	0	0	0
2021/06/25	R035	05/05/2022	11.64	Put	Bond Future	2,673.6700	2.6737	2,787.4100	2.7874	4.254	0	0	0
2021/06/25	R035	05/05/2022	11.63	Call	Bond Future	7,442.4600	7.4425	7,182.3200	7.1823	(3.495)	0	0	0
2021/06/25	R035	05/05/2022	11.63	Put	Bond Future	2,690.8000	2.6908	2,805.1700	2.8052	4.250	0	0	0
2021/06/25	R035	05/05/2022			Bond Future	10.8291	88.3147	10.8899	87.9402	0.562	0.0000	0.0000	0
2021/06/25	R035	05/05/2022	11.65	Call	Bond Future	7,522.1000	7.5221	7,260.7200	7.2607	(3.475)	0	0	0
2021/06/25	R035	05/05/2022	11.65	Put	Bond Future	2,656.6400	2.6566	2,769.7700	2.7698	4.258	0	0	0
2021/06/25	R186	05/08/2021	8.62	Call	Bond Future	5,716.1000	5.7161	5,109.8700	5.1099	(10.606)	0	0	0
2021/06/25	R186	05/08/2021	8.62	Put	Bond Future	21.5800	0.0216	35.4700	0.0355	64.365	0	0	0
2021/06/25	R186	05/08/2021	8.61	Call	Bond Future	5,672.5500	5.6725	5,066.8000	5.0668	(10.679)	0	0	0
2021/06/25	R186	05/08/2021	8.61	Put	Bond Future	22.3700	0.0224	36.7400	0.0367	64.238	0	0	0
2021/06/25	R186	05/08/2021			Bond Future	7.3761	115.0721	7.5077	114.4520	1.784	0.0000	0.0000	87,510
2021/06/25	R186	05/08/2021	8.63	Call	Bond Future	5,759.6100	5.7596	5,152.9200	5.1529	(10.534)	0	0	0
2021/06/25	R186	05/08/2021	8.63	Put	Bond Future	20.7900	0.0208	34.2200	0.0342	64.598	0	0	0
2021/06/25	R186	04/11/2021	7.77	Call	Bond Future	2,146.8900	2.1469	1,783.6100	1.7836	(16.921)	0	0	0
2021/06/25	R186	04/11/2021	8.10	Call	Bond Future	3,127.1600	3.1272	2,682.2800	2.6823	(14.226)	0	0	0
2021/06/25	R186	04/11/2021	8.10	Put	Bond Future	717.5000	0.7175	899.9400	0.8999	25.427	0	0	0
2021/06/25	R186	04/11/2021	8.09	Call	Bond Future	3,094.8400	3.0948	2,652.1900	2.6522	(14.303)	0	0	0
2021/06/25	R186	04/11/2021	8.09	Put	Bond Future	728.9200	0.7289	913.5900	0.9136	25.335	0	0	0
2021/06/25	R186	04/11/2021			Bond Future	7.5565	116.3258	7.6966	115.6985	1.854	0.0000	0.0000	0
2021/06/25	R186	04/11/2021	7.77	Put	Bond Future	1,192.4400	1.1924	1,456.4800	1.4565	22.143	0	0	15,177
2021/06/25	R186	04/11/2021	8.77	Call	Bond Future	5,531.9500	5.5320	4,978.3800	4.9784	(10.007)	0	0	0
2021/06/25	R186	04/11/2021	8.77	Put	Bond Future	240.4400	0.2404	314.1900	0.3142	30.673	0	0	15,177
2021/06/25	R186	04/11/2021	8.11	Call	Bond Future	3,159.6200	3.1596	2,712.5300	2.7125	(14.150)	0	0	0
2021/06/25	R186	04/11/2021	8.11	Put	Bond Future	706.2300	0.7062	886.4600	0.8865	25.520	0	0	0
2021/06/25	R186	03/02/2022	7.30	Call	Bond Future	1,147.8000	1.1478	932.9200	0.9329	(18.721)	0	0	0
2021/06/25	R186	03/02/2022	7.30	Put	Bond Future	3,060.7300	3.0607	3,480.8300	3.4808	13.725	0	0	0
2021/06/25	R186	03/02/2022			Bond Future	7.7441	112.3915	7.8937	111.7566	1.931	0.0000	0.0000	0
2021/06/25	R186	03/02/2022	7.29	Call	Bond Future	1,132.3900	1.1324	919.6000	0.9196	(18.791)	0	0	0
2021/06/25	R186	03/02/2022	7.29	Put	Bond Future	3,088.8700	3.0889	3,511.0600	3.5111	13.668	0	0	0
2021/06/25	R186	03/02/2022	7.28	Call	Bond Future	1,117.1300	1.1171	906.4100	0.9064	(18.863)	0	0	0
2021/06/25	R186	03/02/2022	7.28	Put	Bond Future	3,117.1700	3.1172	3,541.4300	3.5414	13.610	0	0	0
2021/06/25	R186	05/05/2022	8.32	Call	Bond Future	3,232.4000	3.2324	2,851.2800	2.8513	(11.791)	0	0	0
2021/06/25	R186	05/05/2022	8.32	Put	Bond Future	1,741.4400	1.7414	2,002.9700	2.0030	15.018	0	0	0
2021/06/25	R186	05/05/2022			Bond Future	7.9468	113.7261	8.1069	113.0834	2.014	0.0000	0.0000	0
2021/06/25	R186	05/05/2022	8.31	Call	Bond Future	3,207.1600	3.2072	2,827.6600	2.8277	(11.833)	0	0	0
2021/06/25	R186	05/05/2022	8.31	Put	Bond Future	1,755.8200	1.7558	2,018.9700	2.0190	14.987	0	0	0
2021/06/25	R186	05/05/2022	8.30	Call	Bond Future	3,182.0100	3.1820	2,804.1300	2.8041	(11.876)	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
2021/06/25	R186	05/05/2022	8.30	Put	Bond Future	1,770.3100	1.7703	2,035.0800	2.0351	14.956	0	0	0
2021/06/25	R197	05/08/2021			Bond Future	321.9687	321.9687	321.5699	321.5699	(0.124)	0.0000	0.0000	1,120
2021/06/25	R197	04/11/2021			Bond Future	325.5552	325.5552	325.1507	325.1507	(0.124)	0.0000	0.0000	0
2021/06/25	R197	03/02/2022			Bond Future	321.2547	321.2547	320.8450	320.8450	(0.128)	0.0000	0.0000	0
2021/06/25	R197	05/05/2022			Bond Future	325.1427	325.1427	324.7276	324.7276	(0.128)	0.0000	0.0000	0
2021/06/25	R202	05/08/2021			Bond Future	237.0700	237.0700	236.6492	236.6492	(0.177)	0.0000	0.0000	9,436
2021/06/25	R202	04/11/2021			Bond Future	239.7109	239.7109	239.2845	239.2845	(0.178)	0.0000	0.0000	0
2021/06/25	R202	03/02/2022			Bond Future	238.2165	238.2165	237.7846	237.7846	(0.181)	0.0000	0.0000	0
2021/06/25	R202	05/05/2022			Bond Future	241.0990	241.0990	240.6616	240.6616	(0.181)	0.0000	0.0000	0
2021/06/25	R209	05/08/2021	11.81	Call	Bond Future	8,918.4600	8.9185	8,575.4200	8.5754	(3.846)	0	0	0
2021/06/25	R209	05/08/2021	11.81	Put	Bond Future	32.2100	0.0322	36.4600	0.0365	13.195	0	0	0
2021/06/25	R209	05/08/2021			Bond Future	10.1522	72.8397	10.2113	72.4924	0.582	0.0000	0.0000	28,831
2021/06/25	R209	05/08/2021	11.80	Call	Bond Future	8,870.7200	8.8707	8,527.8100	8.5278	(3.866)	0	0	0
2021/06/25	R209	05/08/2021	11.80	Put	Bond Future	33.1000	0.0331	37.4800	0.0375	13.233	0	0	0
2021/06/25	R209	05/08/2021	11.79	Call	Bond Future	8,822.9500	8.8229	8,480.1700	8.4802	(3.885)	0	0	0
2021/06/25	R209	05/08/2021	11.79	Put	Bond Future	34.0200	0.0340	38.5300	0.0385	13.257	0	0	0
2021/06/25	R209	04/11/2021	10.00	Call	Bond Future	1,750.8500	1.7509	1,603.8900	1.6039	(8.394)	0	0	0
2021/06/25	R209	04/11/2021	10.00	Put	Bond Future	3,639.9700	3.6400	3,844.3400	3.8443	5.615	0	0	3,100
2021/06/25	R209	04/11/2021	12.00	Call	Bond Future	9,194.2400	9.1942	8,875.6600	8.8757	(3.465)	0	0	0
2021/06/25	R209	04/11/2021	12.00	Put	Bond Future	412.8000	0.4128	445.5500	0.4455	7.934	0	0	9,000
2021/06/25	R209	04/11/2021	10.50	Call	Bond Future	3,184.7800	3.1848	2,974.9800	2.9750	(6.588)	0	0	0
2021/06/25	R209	04/11/2021	12.19	Call	Bond Future	10,010.1600	10.0102	9,685.6900	9.6857	(3.241)	0	0	0
2021/06/25	R209	04/11/2021	12.19	Put	Bond Future	336.5900	0.3366	363.4500	0.3634	7.980	0	0	0
2021/06/25	R209	04/11/2021	12.17	Call	Bond Future	9,924.4400	9.9244	9,600.5300	9.6005	(3.264)	0	0	0
2021/06/25	R209	04/11/2021			Bond Future	10.3220	70.4934	10.3832	70.1420	0.593	0.0000	0.0000	4,785
2021/06/25	R209	04/11/2021	10.50	Put	Bond Future	2,170.4000	2.1704	2,311.9300	2.3119	6.521	0	0	9,400
2021/06/25	R209	04/11/2021	9.50	Put	Bond Future	5,714.9400	5.7149	5,984.0000	5.9840	4.708	0	0	0
2021/06/25	R209	04/11/2021	9.50	Call	Bond Future	746.9100	0.7469	664.6400	0.6646	(11.015)	0	0	6,000
2021/06/25	R209	04/11/2021	12.18	Call	Bond Future	9,967.3000	9.9673	9,643.1100	9.6431	(3.253)	0	0	0
2021/06/25	R209	04/11/2021	12.18	Put	Bond Future	340.2100	0.3402	367.3500	0.3673	7.977	0	0	0
2021/06/25	R209	04/11/2021	12.17	Put	Bond Future	343.8800	0.3439	371.3000	0.3713	7.974	0	0	0
2021/06/25	R209	03/02/2022	11.03	Call	Bond Future	5,024.7500	5.0248	4,786.4200	4.7864	(4.743)	0	0	0
2021/06/25	R209	03/02/2022	11.03	Put	Bond Future	2,105.5800	2.1056	2,222.8600	2.2229	5.570	0	0	0
2021/06/25	R209	03/02/2022	11.02	Call	Bond Future	4,989.7600	4.9898	4,752.2400	4.7522	(4.760)	0	0	0
2021/06/25	R209	03/02/2022	11.02	Put	Bond Future	2,123.4700	2.1235	2,241.5600	2.2416	5.561	0	0	0
2021/06/25	R209	03/02/2022			Bond Future	10.4944	71.3107	10.5580	70.9551	0.605	0.0000	0.0000	0
2021/06/25	R209	03/02/2022	11.04	Call	Bond Future	5,059.8300	5.0598	4,820.6900	4.8207	(4.726)	0	0	0
2021/06/25	R209	03/02/2022	11.04	Put	Bond Future	2,087.8300	2.0878	2,204.3000	2.2043	5.579	0	0	0
2021/06/25	R209	05/05/2022	11.44	Call	Bond Future	6,387.4800	6.3875	6,138.2000	6.1382	(3.903)	0	0	0
2021/06/25	R209	05/05/2022	11.44	Put	Bond Future	2,346.7800	2.3468	2,457.4500	2.4575	4.716	0	0	0
2021/06/25	R209	05/05/2022	11.43	Call	Bond Future	6,352.5800	6.3526	6,103.9200	6.1039	(3.914)	0	0	0
2021/06/25	R209	05/05/2022	11.43	Put	Bond Future	2,362.2000	2.3622	2,473.4900	2.4735	4.711	0	0	0
2021/06/25	R209	05/05/2022			Bond Future	10.6708	69.0162	10.7367	68.6563	0.617	0.0000	0.0000	0
2021/06/25	R209	05/05/2022	11.45	Call	Bond Future	6,422.2000	6.4222	6,172.3000	6.1723	(3.891)	0	0	0
2021/06/25	R209	05/05/2022	11.45	Put	Bond Future	2,331.2300	2.3312	2,441.2800	2.4413	4.721	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
2021/06/25	R210	05/08/2021			Bond Future	210.2075	210.2075	209.8618	209.8618	(0.164)	0.0000	0.0000	1,486
2021/06/25	R210	04/11/2021			Bond Future	209.7651	209.7651	209.4148	209.4148	(0.167)	0.0000	0.0000	0
2021/06/25	R210	03/02/2022			Bond Future	212.2460	212.2460	211.8910	211.8910	(0.167)	0.0000	0.0000	0
2021/06/25	R210	05/05/2022			Bond Future	211.9796	211.9796	211.6200	211.6200	(0.170)	0.0000	0.0000	0
2021/06/25	R212	05/08/2021			Bond Future	172.8593	172.8593	172.8809	172.8809	0.012	0.0000	0.0000	2,207
2021/06/25	R212	04/11/2021			Bond Future	174.7852	174.7852	174.8063	174.8063	0.012	0.0000	0.0000	0
2021/06/25	R213	05/08/2021	10.85	Call	Bond Future	8,075.5100	8.0755	7,721.4600	7.7215	(4.384)	0	0	0
2021/06/25	R213	05/08/2021	10.85	Put	Bond Future	40.4400	0.0404	46.7400	0.0467	15.579	0	0	0
2021/06/25	R213	05/08/2021	10.84	Call	Bond Future	8,027.1300	8.0271	7,673.2600	7.6733	(4.408)	0	0	0
2021/06/25	R213	05/08/2021	10.84	Put	Bond Future	41.6000	0.0416	48.0800	0.0481	15.577	0	0	0
2021/06/25	R213	05/08/2021	10.14	Put	Bond Future	257.5500	0.2575	295.4900	0.2955	14.731	0	0	0
2021/06/25	R213	05/08/2021	9.34	Put	Bond Future	1,460.3900	1.4604	1,624.3900	1.6244	11.230	0	0	0
2021/06/25	R213	05/08/2021	9.34	Call	Bond Future	1,520.6800	1.5207	1,324.3300	1.3243	(12.912)	0	0	0
2021/06/25	R213	05/08/2021			Bond Future	9.3293	88.5920	9.3935	88.2317	0.688	0.0000	0.0000	9,084
2021/06/25	R213	05/08/2021	10.86	Call	Bond Future	8,123.8800	8.1239	7,769.6500	7.7697	(4.360)	0	0	0
2021/06/25	R213	05/08/2021	10.86	Put	Bond Future	39.3100	0.0393	45.4300	0.0454	15.569	0	0	0
2021/06/25	R213	05/08/2021	10.78	Call	Bond Future	7,736.6800	7.7367	7,383.9900	7.3840	(4.559)	0	0	0
2021/06/25	R213	05/08/2021	10.78	Put	Bond Future	49.2700	0.0493	56.9300	0.0569	15.547	0	0	0
2021/06/25	R213	05/08/2021	10.14	Call	Bond Future	4,669.5200	4.6695	4,347.1100	4.3471	(6.905)	0	0	0
2021/06/25	R213	04/11/2021	11.10	Put	Bond Future	413.3300	0.4133	450.6600	0.4507	9.032	0	0	0
2021/06/25	R213	04/11/2021	11.11	Call	Bond Future	8,575.0200	8.5750	8,247.3300	8.2473	(3.821)	0	0	0
2021/06/25	R213	04/11/2021	11.09	Put	Bond Future	418.1900	0.4182	455.9300	0.4559	9.025	0	0	0
2021/06/25	R213	04/11/2021			Bond Future	9.5154	86.0281	9.5823	85.6634	0.703	0.0000	0.0000	0
2021/06/25	R213	04/11/2021	11.10	Call	Bond Future	8,531.7800	8.5318	8,204.4900	8.2045	(3.836)	0	0	0
2021/06/25	R213	04/11/2021	11.11	Put	Bond Future	408.6200	0.4086	445.5500	0.4455	9.038	0	0	0
2021/06/25	R213	04/11/2021	11.09	Call	Bond Future	8,488.6600	8.4887	8,161.7800	8.1618	(3.851)	0	0	0
2021/06/25	R213	03/02/2022	10.67	Call	Bond Future	6,329.3400	6.3293	6,053.1700	6.0532	(4.363)	0	0	0
2021/06/25	R213	03/02/2022	10.67	Put	Bond Future	1,431.3300	1.4313	1,524.2500	1.5243	6.492	0	0	220
2021/06/25	R213	03/02/2022	10.60	Put	Bond Future	1,516.7700	1.5168	1,614.4400	1.6144	6.439	0	0	430
2021/06/25	R213	03/02/2022	10.00	Call	Bond Future	4,009.2500	4.0093	3,786.4400	3.7864	(5.557)	0	0	0
2021/06/25	R213	03/02/2022	10.00	Put	Bond Future	2,487.5500	2.4875	2,633.8300	2.6338	5.880	0	0	430
2021/06/25	R213	03/02/2022	9.22	Put	Bond Future	4,612.7500	4.6127	4,837.0700	4.8371	4.863	0	0	0
2021/06/25	R213	03/02/2022	8.80	Put	Bond Future	6,182.4900	6.1825	6,449.5000	6.4495	4.319	0	0	0
2021/06/25	R213	03/02/2022	8.80	Call	Bond Future	1,178.2400	1.1782	1,076.1600	1.0762	(8.664)	0	0	102
2021/06/25	R213	03/02/2022	9.58	Put	Bond Future	3,508.9800	3.5090	3,696.2100	3.6962	5.336	0	0	200
2021/06/25	R213	03/02/2022	8.63	Put	Bond Future	6,925.7700	6.9258	7,208.1900	7.2082	4.078	0	0	0
2021/06/25	R213	03/02/2022	8.63	Call	Bond Future	944.1700	0.9442	857.5000	0.8575	(9.179)	0	0	200
2021/06/25	R213	03/02/2022	9.98	Call	Bond Future	3,948.3300	3.9483	3,727.3800	3.7274	(5.596)	0	0	0
2021/06/25	R213	03/02/2022	9.98	Put	Bond Future	2,530.2600	2.5303	2,678.4000	2.6784	5.855	0	0	0
2021/06/25	R213	03/02/2022			Bond Future	9.7095	87.0251	9.7793	86.6560	0.719	0.0000	0.0000	0
2021/06/25	R213	03/02/2022	10.17	Call	Bond Future	4,556.9900	4.5570	4,318.9900	4.3190	(5.223)	0	0	0
2021/06/25	R213	03/02/2022	10.17	Put	Bond Future	2,161.2200	2.1612	2,292.3100	2.2923	6.066	0	0	220
2021/06/25	R213	03/02/2022	9.15	Put	Bond Future	4,851.7900	4.8518	5,083.3800	5.0834	4.773	0	0	0
2021/06/25	R213	03/02/2022	9.15	Call	Bond Future	1,817.3800	1.8174	1,679.8800	1.6799	(7.566)	0	0	220
2021/06/25	R213	03/02/2022	10.60	Call	Bond Future	6,070.5200	6.0705	5,799.1000	5.7991	(4.471)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing Yield	Today's Closing	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/06/25	R213	03/02/2022	9.22	Call	Bond Future	1,965.5900		1.9656	1,820.8200	1.8208	(7.365)	0	0	430
2021/06/25	R213	03/02/2022	10.25	Call	Bond Future	4,824.1400		4.8241	4,579.3400	4.5793	(5.074)	0	0	0
2021/06/25	R213	03/02/2022	10.25	Put	Bond Future	2,021.1900		2.0212	2,145.4800	2.1455	6.149	0	0	102
2021/06/25	R213	03/02/2022	9.76	Call	Bond Future	3,305.2000		3.3052	3,105.3400	3.1053	(6.047)	0	0	0
2021/06/25	R213	03/02/2022	9.76	Put	Bond Future	3,038.1800		3.0382	3,207.4100	3.2074	5.570	0	0	102
2021/06/25	R213	03/02/2022	10.15	Call	Bond Future	4,491.1600		4.4912	4,254.9000	4.2549	(5.261)	0	0	0
2021/06/25	R213	03/02/2022	10.15	Put	Bond Future	2,197.6000		2.1976	2,330.4300	2.3304	6.044	0	0	200
2021/06/25	R213	03/02/2022	9.58	Call	Bond Future	2,818.8100		2.8188	2,636.9500	2.6369	(6.452)	0	0	0
2021/06/25	R213	03/02/2022	9.97	Call	Bond Future	3,917.9000		3.9179	3,697.8800	3.6979	(5.616)	0	0	0
2021/06/25	R213	03/02/2022	9.97	Put	Bond Future	2,551.7000		2.5517	2,700.7700	2.7008	5.842	0	0	0
2021/06/25	R213	03/02/2022	9.96	Call	Bond Future	3,887.5700		3.8876	3,668.4900	3.6685	(5.635)	0	0	0
2021/06/25	R213	03/02/2022	9.96	Put	Bond Future	2,573.2900		2.5733	2,723.3000	2.7233	5.830	0	0	0
2021/06/25	R213	05/05/2022	10.65	Put	Bond Future	2,191.5900		2.1916	2,310.3100	2.3103	5.417	0	0	0
2021/06/25	R213	05/05/2022	10.63	Call	Bond Future	5,851.3100		5.8513	5,597.7600	5.5978	(4.333)	0	0	0
2021/06/25	R213	05/05/2022			Bond Future	9.9037		84.5263	9.9765	84.1527	0.736	0.0000	0.0000	0
2021/06/25	R213	05/05/2022	10.64	Call	Bond Future	5,884.7000		5.8847	5,630.4700	5.6305	(4.320)	0	0	0
2021/06/25	R213	05/05/2022	10.64	Put	Bond Future	2,206.3600		2.2064	2,325.7400	2.3257	5.411	0	0	0
2021/06/25	R213	05/05/2022	10.65	Call	Bond Future	5,918.4200		5.9184	5,663.5300	5.6635	(4.307)	0	0	0
2021/06/25	R213	05/05/2022	10.63	Put	Bond Future	2,221.5100		2.2215	2,341.5700	2.3416	5.404	0	0	0
2021/06/25	R214	05/08/2021	12.03	Put	Bond Future	52.3200		0.0523	56.4600	0.0565	7.913	0	0	0
2021/06/25	R214	05/08/2021	12.01	Call	Bond Future	8,050.3500		8.0503	7,791.4200	7.7914	(3.216)	0	0	0
2021/06/25	R214	05/08/2021			Bond Future	10.5413		69.6938	10.5852	69.4305	0.416	0.0000	0.0000	17,880
2021/06/25	R214	05/08/2021	12.02	Call	Bond Future	8,097.9900		8.0980	7,838.9300	7.8389	(3.199)	0	0	0
2021/06/25	R214	05/08/2021	12.02	Put	Bond Future	53.7100		0.0537	57.9700	0.0580	7.931	0	0	0
2021/06/25	R214	05/08/2021	12.03	Call	Bond Future	8,145.6200		8.1456	7,886.4400	7.8864	(3.182)	0	0	0
2021/06/25	R214	05/08/2021	12.01	Put	Bond Future	55.1500		0.0551	59.5400	0.0595	7.960	0	0	0
2021/06/25	R214	04/11/2021	12.47	Call	Bond Future	9,567.2900		9.5673	9,322.1600	9.3222	(2.562)	0	0	0
2021/06/25	R214	04/11/2021	12.46	Call	Bond Future	9,525.0500		9.5250	9,280.1500	9.2801	(2.571)	0	0	0
2021/06/25	R214	04/11/2021	12.46	Put	Bond Future	386.7000		0.3867	408.2200	0.4082	5.565	0	0	0
2021/06/25	R214	04/11/2021			Bond Future	10.7094		67.1760	10.7549	66.9096	0.425	0.0000	0.0000	0
2021/06/25	R214	04/11/2021	12.47	Put	Bond Future	382.7100		0.3827	404.0000	0.4040	5.563	0	0	0
2021/06/25	R214	04/11/2021	12.48	Call	Bond Future	9,609.5100		9.6095	9,364.1600	9.3642	(2.553)	0	0	0
2021/06/25	R214	04/11/2021	12.48	Put	Bond Future	378.7700		0.3788	399.8400	0.3998	5.563	0	0	0
2021/06/25	R214	03/02/2022	11.40	Put	Bond Future	2,212.5300		2.2125	2,300.1300	2.3001	3.959	0	0	0
2021/06/25	R214	03/02/2022	11.41	Call	Bond Future	5,105.3300		5.1053	4,922.6400	4.9226	(3.578)	0	0	0
2021/06/25	R214	03/02/2022	11.39	Put	Bond Future	2,230.7600		2.2308	2,318.9600	2.3190	3.954	0	0	0
2021/06/25	R214	03/02/2022			Bond Future	10.8830		67.9546	10.9303	67.6849	0.434	0.0000	0.0000	0
2021/06/25	R214	03/02/2022	11.40	Call	Bond Future	5,070.3000		5.0703	4,888.2100	4.8882	(3.591)	0	0	0
2021/06/25	R214	03/02/2022	11.41	Put	Bond Future	2,194.2500		2.1943	2,281.2500	2.2813	3.965	0	0	0
2021/06/25	R214	03/02/2022	11.39	Call	Bond Future	5,035.1500		5.0351	4,853.6600	4.8537	(3.604)	0	0	0
2021/06/25	R214	05/05/2022	11.74	Put	Bond Future	2,479.2200		2.4792	2,564.5200	2.5645	3.441	0	0	0
2021/06/25	R214	05/05/2022	11.75	Call	Bond Future	6,174.4000		6.1744	5,986.2300	5.9862	(3.048)	0	0	0
2021/06/25	R214	05/05/2022	11.73	Put	Bond Future	2,496.4800		2.4965	2,582.2600	2.5823	3.436	0	0	0
2021/06/25	R214	05/05/2022			Bond Future	11.0540		65.4818	11.1030	65.2088	0.443	0.0000	0.0000	0
2021/06/25	R214	05/05/2022	11.74	Call	Bond Future	6,140.4200		6.1404	5,952.7300	5.9527	(3.057)	0	0	0
2021/06/25	R214	05/05/2022	11.75	Put	Bond Future	2,462.3000		2.4623	2,547.1200	2.5471	3.445	0	0	0
2021/06/25	R214	05/05/2022	11.73	Call	Bond Future	6,106.7100		6.1067	5,919.5000	5.9195	(3.066)	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
2021/06/25	R248	05/08/2021	12.51	Put	Bond Future	17.2800	0.0173	18.1800	0.0182	5.208	0	0	0
2021/06/25	R248	05/08/2021	12.52	Call	Bond Future	13,054.0600	13.0541	12,759.0400	12.7590	(2.260)	0	0	0
2021/06/25	R248	05/08/2021	12.50	Put	Bond Future	17.7600	0.0178	18.6900	0.0187	5.236	0	0	0
2021/06/25	R248	05/08/2021	11.20	Put	Bond Future	470.9900	0.4710	505.8100	0.5058	7.393	0	0	0
2021/06/25	R248	05/08/2021	11.20	Call	Bond Future	5,256.4300	5.2564	4,995.3600	4.9954	(4.967)	0	0	0
2021/06/25	R248	05/08/2021	10.50	Put	Bond Future	2,107.6600	2.1077	2,240.3900	2.2404	6.298	0	0	0
2021/06/25	R248	05/08/2021	10.30	Call	Bond Future	1,120.5300	1.1205	997.4200	0.9974	(10.987)	0	0	1,300
2021/06/25	R248	05/08/2021	10.90	Put	Bond Future	928.1400	0.9281	994.6100	0.9946	7.162	0	0	0
2021/06/25	R248	05/08/2021	10.90	Call	Bond Future	3,596.4600	3.5965	3,367.0400	3.3670	(6.379)	0	0	1,300
2021/06/25	R248	05/08/2021	10.60	Put	Bond Future	1,739.3700	1.7394	1,853.4000	1.8534	6.556	0	0	0
2021/06/25	R248	05/08/2021	10.60	Call	Bond Future	2,189.2600	2.1893	2,007.4000	2.0074	(8.307)	0	0	0
2021/06/25	R248	05/08/2021			Bond Future	10.5409	88.0094	10.5797	87.7135	0.368	0.0000	0.0000	171,165
2021/06/25	R248	05/08/2021	12.51	Call	Bond Future	12,997.8700	12.9979	12,702.8800	12.7029	(2.270)	0	0	0
2021/06/25	R248	05/08/2021	12.52	Put	Bond Future	16.8300	0.0168	17.7000	0.0177	5.169	0	0	0
2021/06/25	R248	05/08/2021	12.50	Call	Bond Future	12,941.6200	12.9416	12,646.6600	12.6467	(2.279)	0	0	0
2021/06/25	R248	05/08/2021	10.00	Put	Bond Future	4,767.7900	4.7678	4,997.7700	4.9978	4.824	0	0	0
2021/06/25	R248	05/08/2021	10.00	Call	Bond Future	451.4800	0.4515	385.5700	0.3856	(14.599)	0	0	0
2021/06/25	R248	05/08/2021	10.50	Call	Bond Future	1,794.4900	1.7945	1,631.3300	1.6313	(9.092)	0	0	0
2021/06/25	R248	05/08/2021	10.30	Put	Bond Future	2,996.6200	2.9966	3,169.4000	3.1694	5.766	0	0	0
2021/06/25	R248	04/11/2021	12.85	Call	Bond Future	13,916.0900	13.9161	13,631.9800	13.6320	(2.042)	0	0	0
2021/06/25	R248	04/11/2021	12.85	Put	Bond Future	317.5400	0.3175	332.9300	0.3329	4.847	0	0	0
2021/06/25	R248	04/11/2021			Bond Future	10.7078	84.5568	10.7482	84.2573	0.377	0.0000	0.0000	0
2021/06/25	R248	04/11/2021	10.30	Put	Bond Future	4,993.7300	4.9937	5,175.2200	5.1752	3.634	0	0	0
2021/06/25	R248	04/11/2021	10.30	Call	Bond Future	1,861.4800	1.8615	1,743.4700	1.7435	(6.340)	0	0	1,200
2021/06/25	R248	04/11/2021	9.60	Put	Bond Future	9,505.3200	9.5053	9,759.4700	9.7595	2.674	0	0	0
2021/06/25	R248	04/11/2021	9.60	Call	Bond Future	497.1700	0.4972	451.8200	0.4518	(9.122)	0	0	1,200
2021/06/25	R248	04/11/2021	12.84	Call	Bond Future	13,865.2300	13.8652	13,581.2800	13.5813	(2.048)	0	0	0
2021/06/25	R248	04/11/2021	12.84	Put	Bond Future	320.7100	0.3207	336.2600	0.3363	4.849	0	0	0
2021/06/25	R248	04/11/2021	12.83	Call	Bond Future	13,814.2600	13.8143	13,530.4700	13.5305	(2.054)	0	0	0
2021/06/25	R248	04/11/2021	12.83	Put	Bond Future	323.8500	0.3238	339.5600	0.3396	4.851	0	0	0
2021/06/25	R248	03/02/2022	11.48	Call	Bond Future	6,669.6300	6.6696	6,457.9800	6.4580	(3.173)	0	0	0
2021/06/25	R248	03/02/2022	11.49	Put	Bond Future	2,507.9500	2.5079	2,598.8500	2.5988	3.624	0	0	0
2021/06/25	R248	03/02/2022	11.47	Call	Bond Future	6,624.7500	6.6248	6,413.7500	6.4138	(3.185)	0	0	0
2021/06/25	R248	03/02/2022			Bond Future	10.8806	85.5369	10.9227	85.2337	0.387	0.0000	0.0000	0
2021/06/25	R248	03/02/2022	11.48	Put	Bond Future	2,529.1600	2.5292	2,620.7100	2.6207	3.620	0	0	0
2021/06/25	R248	03/02/2022	11.49	Call	Bond Future	6,714.3400	6.7143	6,502.0400	6.5020	(3.162)	0	0	0
2021/06/25	R248	03/02/2022	11.47	Put	Bond Future	2,550.3100	2.5503	2,642.5100	2.6425	3.615	0	0	0
2021/06/25	R248	05/05/2022	11.80	Call	Bond Future	7,895.9700	7.8960	7,680.3400	7.6803	(2.731)	0	0	0
2021/06/25	R248	05/05/2022	11.79	Call	Bond Future	7,852.3800	7.8524	7,637.2800	7.6373	(2.739)	0	0	0
2021/06/25	R248	05/05/2022	11.79	Put	Bond Future	2,929.6900	2.9297	3,021.5000	3.0215	3.134	0	0	0
2021/06/25	R248	05/05/2022			Bond Future	11.0507	82.1377	11.0945	81.8308	0.396	0.0000	0.0000	0
2021/06/25	R248	05/05/2022	11.80	Put	Bond Future	2,910.3700	2.9104	3,001.6500	3.0017	3.136	0	0	0
2021/06/25	R248	05/05/2022	11.81	Call	Bond Future	7,939.3400	7.9393	7,723.1800	7.7232	(2.723)	0	0	0
2021/06/25	R248	05/05/2022	11.81	Put	Bond Future	2,890.9100	2.8909	2,981.6600	2.9817	3.139	0	0	0

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