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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 11/06/2021 TO 11/06/2021

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
2021/06/11	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	2025 05/08/2021			Bond Future	153.4360	153.4360	153.6742	153.6742	0.155	0.0000	0.0000	5,211
2021/06/11	2025 04/11/2021			Bond Future	155.1478	155.1478	155.3877	155.3877	0.155	0.0000	0.0000	0
2021/06/11	2025 03/02/2022			Bond Future	155.3914	155.3914	155.6335	155.6335	0.156	0.0000	0.0000	0
2021/06/11	2025 05/05/2022			Bond Future	157.2635	157.2635	157.5081	157.5081	0.156	0.0000	0.0000	0
2021/06/11	2029 05/08/2021			Bond Future	114.3565	114.3565	114.8893	114.8893	0.466	0.0000	0.0000	3,031
2021/06/11	2029 04/11/2021			Bond Future	114.4619	114.4619	114.9999	114.9999	0.470	0.0000	0.0000	0
2021/06/11	2029 03/02/2022			Bond Future	115.8023	115.8023	116.3462	116.3462	0.470	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
2021/06/11	2029	05/05/2022			Bond Future	116.0041	116.0041	116.5540	116.5540	0.474	0.0000	0.0000	0
2021/06/11	2030	05/08/2021	10.42	Call	Bond Future	9,062.8600	9.0629	9,025.7700	9.0258	(0.409)	0	0	0
2021/06/11	2030	05/08/2021	10.42	Put	Bond Future	62.6900	0.0627	60.5900	0.0606	(3.350)	0	0	0
2021/06/11	2030	05/08/2021	10.41	Call	Bond Future	9,014.1900	9.0142	8,977.0500	8.9771	(0.412)	0	0	0
2021/06/11	2030	05/08/2021	10.41	Put	Bond Future	64.4700	0.0645	62.3200	0.0623	(3.335)	0	0	0
2021/06/11	2030	05/08/2021	9.15	Call	Bond Future	3,267.0200	3.2670	3,227.4800	3.2275	(1.210)	0	0	0
2021/06/11	2030	05/08/2021	9.15	Put	Bond Future	990.2600	0.9903	985.7100	0.9857	(0.459)	0	0	7,500
2021/06/11	2030	05/08/2021	8.50	Put	Bond Future	2,686.1400	2.6861	2,691.3600	2.6914	0.194	0	0	0
2021/06/11	2030	05/08/2021	10.15	Call	Bond Future	7,753.6900	7.7537	7,715.4200	7.7154	(0.494)	0	0	0
2021/06/11	2030	05/08/2021	8.83	Call	Bond Future	2,145.3000	2.1453	2,109.1800	2.1092	(1.684)	0	0	479
2021/06/11	2030	05/08/2021	10.30	Put	Bond Future	87.1200	0.0871	84.5200	0.0845	(2.984)	0	0	200
2021/06/11	2030	05/08/2021	8.78	Put	Bond Future	1,800.5800	1.8006	1,800.2300	1.8002	(0.019)	0	0	0
2021/06/11	2030	05/08/2021	8.78	Call	Bond Future	1,992.7700	1.9928	1,957.4300	1.9574	(1.773)	0	0	200
2021/06/11	2030	05/08/2021	7.70	Put	Bond Future	6,442.7000	6.4427	6,467.5900	6.4676	0.386	0	0	0
2021/06/11	2030	05/08/2021	9.45	Call	Bond Future	4,509.0900	4.5091	4,468.5600	4.4686	(0.899)	0	0	600
2021/06/11	2030	05/08/2021	12.10	Call	Bond Future	16,958.2700	16.9583	16,923.2600	16.9233	(0.206)	0	0	0
2021/06/11	2030	05/08/2021	12.10	Put	Bond Future	0.1600	0.0002	0.1400	0.0001	(12.500)	0	0	600
2021/06/11	2030	05/08/2021			Bond Future	8.7464	95.8333	8.7525	95.7983	0.070	0.0000	0.0000	101,675
2021/06/11	2030	05/08/2021	10.43	Call	Bond Future	9,111.5400	9.1115	9,074.4800	9.0745	(0.407)	0	0	0
2021/06/11	2030	05/08/2021	10.43	Put	Bond Future	60.9600	0.0610	58.8900	0.0589	(3.396)	0	0	0
2021/06/11	2030	05/08/2021	8.50	Call	Bond Future	1,260.9800	1.2610	1,231.2100	1.2312	(2.361)	0	0	5,000
2021/06/11	2030	05/08/2021	9.50	Call	Bond Future	4,729.0600	4.7291	4,688.5200	4.6885	(0.857)	0	0	0
2021/06/11	2030	05/08/2021	9.50	Put	Bond Future	534.0100	0.5340	528.4600	0.5285	(1.039)	0	0	0
2021/06/11	2030	05/08/2021	10.15	Put	Bond Future	129.0800	0.1291	125.8000	0.1258	(2.541)	0	0	479
2021/06/11	2030	05/08/2021	9.75	Call	Bond Future	5,868.6300	5.8686	5,828.5000	5.8285	(0.684)	0	0	0
2021/06/11	2030	05/08/2021	9.75	Put	Bond Future	334.4100	0.3344	329.2700	0.3293	(1.537)	0	0	479
2021/06/11	2030	05/08/2021	8.83	Put	Bond Future	1,667.9400	1.6679	1,666.8100	1.6668	(0.068)	0	0	0
2021/06/11	2030	05/08/2021	10.30	Call	Bond Future	8,479.4000	8.4794	8,441.8100	8.4418	(0.443)	0	0	0
2021/06/11	2030	05/08/2021	7.70	Call	Bond Future	199.4200	0.1994	189.3200	0.1893	(5.065)	0	0	200
2021/06/11	2030	05/08/2021	8.95	Put	Bond Future	1,378.8700	1.3789	1,376.1500	1.3762	(0.197)	0	0	0
2021/06/11	2030	05/08/2021	8.95	Call	Bond Future	2,536.1800	2.5362	2,498.4700	2.4985	(1.487)	0	0	600
2021/06/11	2030	05/08/2021	9.45	Put	Bond Future	584.9500	0.5849	579.4100	0.5794	(0.947)	0	0	0
2021/06/11	2030	04/11/2021	11.26	Call	Bond Future	12,037.8400	12.0378	12,001.0000	12.0010	(0.306)	0	0	0
2021/06/11	2030	04/11/2021	9.20	Call	Bond Future	3,624.1500	3.6242	3,593.2400	3.5932	(0.853)	0	0	29
2021/06/11	2030	04/11/2021	8.27	Put	Bond Future	4,989.0100	4.9890	5,005.9600	5.0060	0.340	0	0	0
2021/06/11	2030	04/11/2021	8.27	Call	Bond Future	1,281.4600	1.2815	1,262.3600	1.2624	(1.490)	0	0	300
2021/06/11	2030	04/11/2021	8.77	Put	Bond Future	3,215.8400	3.2158	3,225.7900	3.2258	0.309	0	0	0
2021/06/11	2030	04/11/2021	11.44	Put	Bond Future	96.8100	0.0968	96.1200	0.0961	(0.713)	0	0	300
2021/06/11	2030	04/11/2021	10.60	Call	Bond Future	9,138.2100	9.1382	9,101.2800	9.1013	(0.404)	0	0	0
2021/06/11	2030	04/11/2021	10.60	Put	Bond Future	388.4600	0.3885	387.5800	0.3876	(0.227)	0	0	0
2021/06/11	2030	04/11/2021	10.59	Put	Bond Future	394.3400	0.3943	393.4600	0.3935	(0.223)	0	0	0
2021/06/11	2030	04/11/2021			Bond Future	8.9221	96.8796	8.9286	96.8435	0.073	0.0000	0.0000	0
2021/06/11	2030	04/11/2021	11.26	Put	Bond Future	133.2200	0.1332	132.4300	0.1324	(0.593)	0	0	29
2021/06/11	2030	04/11/2021	9.90	Put	Bond Future	1,001.5700	1.0016	1,002.0400	1.0020	0.047	0	0	0
2021/06/11	2030	04/11/2021	9.90	Call	Bond Future	6,233.0700	6.2331	6,197.4900	6.1975	(0.571)	0	0	29
2021/06/11	2030	04/11/2021	9.20	Put	Bond Future	2,098.5300	2.0985	2,103.6700	2.1037	0.245	0	0	0
2021/06/11	2030	04/11/2021	8.77	Call	Bond Future	2,367.1300	2.3671	2,341.0300	2.3410	(1.103)	0	0	300

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2021/06/11	2030	04/11/2021	11.44	Call	Bond Future	12,835.6400	12.8356	12,798.9000	12.7989	(0.286)	0	0	0
2021/06/11	2030	04/11/2021	10.61	Call	Bond Future	9,181.3700	9.1814	9,144.4300	9.1444	(0.402)	0	0	0
2021/06/11	2030	04/11/2021	10.61	Put	Bond Future	382.6600	0.3827	381.7700	0.3818	(0.233)	0	0	0
2021/06/11	2030	04/11/2021	10.59	Call	Bond Future	9,095.1000	9.0951	9,058.1700	9.0582	(0.406)	0	0	0
2021/06/11	2030	03/02/2022	8.85	Put	Bond Future	4,009.2200	4.0092	4,022.7700	4.0228	0.338	0	0	0
2021/06/11	2030	03/02/2022	8.85	Call	Bond Future	2,614.3700	2.6144	2,591.1000	2.5911	(0.890)	0	0	1,000
2021/06/11	2030	03/02/2022	9.35	Call	Bond Future	3,986.0800	3.9861	3,957.9200	3.9579	(0.706)	0	0	0
2021/06/11	2030	03/02/2022	9.35	Put	Bond Future	2,698.3900	2.6984	2,707.0500	2.7070	0.321	0	0	101
2021/06/11	2030	03/02/2022	8.39	Put	Bond Future	5,578.4500	5.5785	5,597.2300	5.5972	0.337	0	0	0
2021/06/11	2030	03/02/2022	8.39	Call	Bond Future	1,627.5900	1.6276	1,609.5500	1.6096	(1.108)	0	0	101
2021/06/11	2030	03/02/2022	9.45	Call	Bond Future	4,294.7700	4.2948	4,265.7700	4.2658	(0.675)	0	0	0
2021/06/11	2030	03/02/2022	9.45	Put	Bond Future	2,482.1900	2.4822	2,490.0100	2.4900	0.315	0	0	0
2021/06/11	2030	03/02/2022			Bond Future	9.1077	93.9870	9.1146	93.9502	0.075	0.0000	0.0000	0
2021/06/11	2030	03/02/2022	9.60	Put	Bond Future	2,191.1100	2.1911	2,197.7600	2.1978	0.303	0	0	0
2021/06/11	2030	03/02/2022	9.60	Call	Bond Future	4,783.8900	4.7839	4,753.7200	4.7537	(0.631)	0	0	1,000
2021/06/11	2030	03/02/2022	10.85	Call	Bond Future	9,443.9300	9.4439	9,408.0900	9.4081	(0.380)	0	0	0
2021/06/11	2030	03/02/2022	10.85	Put	Bond Future	668.6000	0.6686	669.5800	0.6696	0.147	0	0	1,000
2021/06/11	2030	03/02/2022	9.78	Call	Bond Future	5,403.4200	5.4034	5,371.9900	5.3720	(0.582)	0	0	0
2021/06/11	2030	03/02/2022	9.78	Put	Bond Future	1,885.5400	1.8855	1,890.9300	1.8909	0.286	0	0	101
2021/06/11	2030	03/02/2022	9.44	Call	Bond Future	4,263.6000	4.2636	4,234.6800	4.2347	(0.678)	0	0	0
2021/06/11	2030	03/02/2022	9.44	Put	Bond Future	2,503.3400	2.5033	2,511.2400	2.5112	0.316	0	0	0
2021/06/11	2030	03/02/2022	9.43	Call	Bond Future	4,232.2400	4.2322	4,203.4100	4.2034	(0.681)	0	0	0
2021/06/11	2030	03/02/2022	9.43	Put	Bond Future	2,524.3300	2.5243	2,532.3200	2.5323	0.317	0	0	0
2021/06/11	2030	05/05/2022	8.89	Put	Bond Future	4,737.6200	4.7376	4,754.1700	4.7542	0.349	0	0	0
2021/06/11	2030	05/05/2022	8.47	Call	Bond Future	1,721.2600	1.7213	1,704.4900	1.7045	(0.974)	0	0	1,073
2021/06/11	2030	05/05/2022	8.14	Put	Bond Future	7,526.7600	7.5268	7,550.6800	7.5507	0.318	0	0	0
2021/06/11	2030	05/05/2022	8.14	Call	Bond Future	1,248.7700	1.2488	1,235.0900	1.2351	(1.095)	0	0	1,800
2021/06/11	2030	05/05/2022	9.95	Call	Bond Future	5,539.9200	5.5399	5,509.9900	5.5100	(0.540)	0	0	0
2021/06/11	2030	05/05/2022	10.21	Call	Bond Future	6,433.5200	6.4335	6,402.0200	6.4020	(0.490)	0	0	0
2021/06/11	2030	05/05/2022	10.21	Put	Bond Future	1,880.7000	1.8807	1,886.8000	1.8868	0.324	0	0	0
2021/06/11	2030	05/05/2022			Bond Future	9.3026	95.0986	9.3098	95.0610	0.078	0.0000	0.0000	0
2021/06/11	2030	05/05/2022	8.89	Call	Bond Future	2,568.9400	2.5689	2,547.8900	2.5479	(0.819)	0	0	1,800
2021/06/11	2030	05/05/2022	11.04	Call	Bond Future	9,405.6000	9.4056	9,370.6200	9.3706	(0.372)	0	0	0
2021/06/11	2030	05/05/2022	11.04	Put	Bond Future	935.5000	0.9355	938.1200	0.9381	0.280	0	0	1,800
2021/06/11	2030	05/05/2022	9.35	Call	Bond Future	3,722.0700	3.7221	3,696.7200	3.6967	(0.681)	0	0	0
2021/06/11	2030	05/05/2022	9.35	Put	Bond Future	3,476.7900	3.4768	3,489.0400	3.4890	0.352	0	0	1,073
2021/06/11	2030	05/05/2022	8.47	Put	Bond Future	6,164.0300	6.1640	6,184.8600	6.1849	0.338	0	0	0
2021/06/11	2030	05/05/2022	9.95	Put	Bond Future	2,261.9200	2.2619	2,269.5900	2.2696	0.339	0	0	1,073
2021/06/11	2030	05/05/2022	10.20	Call	Bond Future	6,398.2300	6.3982	6,366.7900	6.3668	(0.491)	0	0	0
2021/06/11	2030	05/05/2022	10.20	Put	Bond Future	1,894.0100	1.8940	1,900.1700	1.9002	0.325	0	0	0
2021/06/11	2030	05/05/2022	10.19	Call	Bond Future	6,363.3200	6.3633	6,331.9300	6.3319	(0.493)	0	0	0
2021/06/11	2030	05/05/2022	10.19	Put	Bond Future	1,907.7300	1.9077	1,913.9400	1.9139	0.326	0	0	0
2021/06/11	2032	05/08/2021	11.37	Call	Bond Future	11,232.4900	11.2325	11,160.5600	11.1606	(0.640)	0	0	0
2021/06/11	2032	05/08/2021	11.37	Put	Bond Future	42.6300	0.0426	41.5300	0.0415	(2.580)	0	0	0
2021/06/11	2032	05/08/2021			Bond Future	9.4258	95.1880	9.4371	95.1172	0.120	0.0000	0.0000	120,364
2021/06/11	2032	05/08/2021	11.36	Call	Bond Future	11,181.0100	11.1810	11,109.0600	11.1091	(0.644)	0	0	0
2021/06/11	2032	05/08/2021	11.36	Put	Bond Future	43.8400	0.0438	42.7200	0.0427	(2.555)	0	0	0

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2021/06/11	2032	05/08/2021	11.35	Call	Bond Future	11,129.5000	11.1295	11,057.5400	11.0575	(0.647)	0	0	0
2021/06/11	2032	05/08/2021	11.35	Put	Bond Future	45.0700	0.0451	43.9400	0.0439	(2.507)	0	0	0
2021/06/11	2032	04/11/2021	9.83	Call	Bond Future	3,932.2200	3.9322	3,879.4300	3.8794	(1.342)	0	0	700
2021/06/11	2032	04/11/2021	11.70	Call	Bond Future	11,920.9100	11.9209	11,849.7900	11.8498	(0.597)	0	0	0
2021/06/11	2032	04/11/2021	11.71	Put	Bond Future	282.0000	0.2820	283.0600	0.2831	0.376	0	0	0
2021/06/11	2032	04/11/2021	11.69	Call	Bond Future	11,874.5400	11.8745	11,803.4600	11.8035	(0.599)	0	0	0
2021/06/11	2032	04/11/2021			Bond Future	9.6088	92.0820	9.6207	92.0098	0.123	0.0000	0.0000	21
2021/06/11	2032	04/11/2021	9.33	Put	Bond Future	4,120.1500	4.1201	4,150.7500	4.1507	0.743	0	0	0
2021/06/11	2032	04/11/2021	9.33	Call	Bond Future	2,399.1100	2.3991	2,357.5100	2.3575	(1.734)	0	0	700
2021/06/11	2032	04/11/2021	9.83	Put	Bond Future	2,597.1700	2.5972	2,616.5800	2.6166	0.747	0	0	0
2021/06/11	2032	04/11/2021	12.81	Call	Bond Future	17,041.3400	17.0413	16,969.0800	16.9691	(0.424)	0	0	0
2021/06/11	2032	04/11/2021	12.81	Put	Bond Future	44.9000	0.0449	44.8400	0.0448	(0.134)	0	0	700
2021/06/11	2032	04/11/2021	11.70	Put	Bond Future	286.2700	0.2863	287.3500	0.2873	0.377	0	0	0
2021/06/11	2032	04/11/2021	11.71	Call	Bond Future	11,967.2900	11.9673	11,896.1500	11.8962	(0.594)	0	0	0
2021/06/11	2032	04/11/2021	11.69	Put	Bond Future	290.5900	0.2906	291.7100	0.2917	0.385	0	0	0
2021/06/11	2032	03/02/2022	11.13	Call	Bond Future	8,734.2700	8.7343	8,670.0800	8.6701	(0.735)	0	0	0
2021/06/11	2032	03/02/2022	11.13	Put	Bond Future	1,293.7900	1.2938	1,302.9900	1.3030	0.711	0	0	210
2021/06/11	2032	03/02/2022	10.53	Call	Bond Future	6,310.8200	6.3108	6,253.1100	6.2531	(0.914)	0	0	0
2021/06/11	2032	03/02/2022	10.53	Put	Bond Future	2,115.7800	2.1158	2,131.4600	2.1315	0.741	0	0	210
2021/06/11	2032	03/02/2022	10.35	Put	Bond Future	2,440.1200	2.4401	2,458.3000	2.4583	0.745	0	0	400
2021/06/11	2032	03/02/2022	9.58	Put	Bond Future	4,437.7000	4.4377	4,469.3000	4.4693	0.712	0	0	0
2021/06/11	2032	03/02/2022	9.58	Call	Bond Future	3,134.9100	3.1349	3,093.1200	3.0931	(1.333)	0	0	400
2021/06/11	2032	03/02/2022	10.66	Call	Bond Future	6,824.7700	6.8248	6,765.4300	6.7654	(0.869)	0	0	0
2021/06/11	2032	03/02/2022	10.66	Put	Bond Future	1,912.1700	1.9122	1,926.2200	1.9262	0.735	0	0	97
2021/06/11	2032	03/02/2022	10.45	Put	Bond Future	2,253.8200	2.2538	2,270.5800	2.2706	0.744	0	0	198
2021/06/11	2032	03/02/2022	9.81	Call	Bond Future	3,807.1200	3.8071	3,760.9100	3.7609	(1.214)	0	0	0
2021/06/11	2032	03/02/2022	9.81	Put	Bond Future	3,736.6900	3.7367	3,763.8700	3.7639	0.727	0	0	198
2021/06/11	2032	03/02/2022	8.91	Put	Bond Future	7,054.8100	7.0548	7,100.2100	7.1002	0.644	0	0	0
2021/06/11	2032	03/02/2022	10.43	Call	Bond Future	5,927.6100	5.9276	5,871.2600	5.8713	(0.951)	0	0	0
2021/06/11	2032	03/02/2022	10.43	Put	Bond Future	2,290.0800	2.2901	2,307.1200	2.3071	0.744	0	0	0
2021/06/11	2032	03/02/2022	10.42	Call	Bond Future	5,889.7800	5.8898	5,833.5700	5.8336	(0.954)	0	0	0
2021/06/11	2032	03/02/2022	10.42	Put	Bond Future	2,308.2700	2.3083	2,325.4500	2.3254	0.744	0	0	0
2021/06/11	2032	03/02/2022			Bond Future	9.7981	93.1389	9.8105	93.0655	0.127	0.0000	0.0000	0
2021/06/11	2032	03/02/2022	9.62	Put	Bond Future	4,308.8700	4.3089	4,339.6800	4.3397	0.715	0	0	0
2021/06/11	2032	03/02/2022	9.62	Call	Bond Future	3,246.8900	3.2469	3,204.3100	3.2043	(1.311)	0	0	210
2021/06/11	2032	03/02/2022	10.95	Call	Bond Future	8,011.6200	8.0116	7,949.1300	7.9491	(0.780)	0	0	0
2021/06/11	2032	03/02/2022	10.95	Put	Bond Future	1,527.1500	1.5272	1,538.0500	1.5381	0.714	0	0	400
2021/06/11	2032	03/02/2022	10.35	Call	Bond Future	5,628.1400	5.6281	5,572.9300	5.5729	(0.981)	0	0	0
2021/06/11	2032	03/02/2022	10.14	Call	Bond Future	4,878.5200	4.8785	4,826.5600	4.8266	(1.065)	0	0	0
2021/06/11	2032	03/02/2022	10.14	Put	Bond Future	2,885.4700	2.8855	2,906.9000	2.9069	0.743	0	0	97
2021/06/11	2032	03/02/2022	9.14	Put	Bond Future	6,046.6100	6.0466	6,087.3100	6.0873	0.673	0	0	0
2021/06/11	2032	03/02/2022	9.14	Call	Bond Future	2,038.2100	2.0382	2,005.5200	2.0055	(1.604)	0	0	97
2021/06/11	2032	03/02/2022	10.45	Call	Bond Future	6,003.2400	6.0032	5,946.6100	5.9466	(0.943)	0	0	0
2021/06/11	2032	03/02/2022	8.91	Call	Bond Future	1,589.8100	1.5898	1,561.8200	1.5618	(1.761)	0	0	198
2021/06/11	2032	03/02/2022	10.44	Call	Bond Future	5,965.2500	5.9652	5,908.7600	5.9088	(0.947)	0	0	0
2021/06/11	2032	03/02/2022	10.44	Put	Bond Future	2,271.7500	2.2718	2,288.6500	2.2887	0.744	0	0	0
2021/06/11	2032	05/05/2022	11.03	Call	Bond Future	7,801.8200	7.8018	7,742.3900	7.7424	(0.762)	0	0	0
2021/06/11	2032	05/05/2022	11.03	Put	Bond Future	2,102.1900	2.1022	2,117.3500	2.1174	0.721	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
2021/06/11	2032	05/05/2022	11.02	Put	Bond Future	2,119.2700	2.1193	2,134.5400	2.1345	0.721	0	0	0
2021/06/11	2032	05/05/2022			Bond Future	9.9925	90.0937	10.0055	90.0192	0.130	0.0000	0.0000	0
2021/06/11	2032	05/05/2022	11.04	Call	Bond Future	7,837.3800	7.8374	7,777.8400	7.7778	(0.760)	0	0	0
2021/06/11	2032	05/05/2022	11.04	Put	Bond Future	2,085.2300	2.0852	2,100.2800	2.1003	0.722	0	0	0
2021/06/11	2032	05/05/2022	11.02	Call	Bond Future	7,766.3300	7.7663	7,707.0100	7.7070	(0.764)	0	0	0
2021/06/11	2033	05/08/2021			Bond Future	108.1464	108.1464	108.6873	108.6873	0.500	0.0000	0.0000	9,059
2021/06/11	2033	04/11/2021			Bond Future	108.1033	108.1033	108.6495	108.6495	0.505	0.0000	0.0000	0
2021/06/11	2033	03/02/2022			Bond Future	109.3691	109.3691	109.9214	109.9214	0.505	0.0000	0.0000	0
2021/06/11	2033	05/05/2022			Bond Future	109.4146	109.4146	109.9730	109.9730	0.510	0.0000	0.0000	0
2021/06/11	2037	05/08/2021	12.27	Call	Bond Future	12,321.0000	12.3210	12,174.0900	12.1741	(1.192)	0	0	0
2021/06/11	2037	05/08/2021	12.27	Put	Bond Future	57.0600	0.0571	57.1500	0.0571	0.158	0	0	0
2021/06/11	2037	05/08/2021	12.28	Call	Bond Future	12,374.1400	12.3741	12,227.2200	12.2272	(1.187)	0	0	0
2021/06/11	2037	05/08/2021	12.26	Put	Bond Future	58.5400	0.0585	58.6400	0.0586	0.171	0	0	0
2021/06/11	2037	05/08/2021			Bond Future	10.2728	86.6544	10.2942	86.5075	0.208	0.0000	0.0000	126,497
2021/06/11	2037	05/08/2021	12.28	Put	Bond Future	55.6200	0.0556	55.7000	0.0557	0.144	0	0	0
2021/06/11	2037	05/08/2021	12.26	Call	Bond Future	12,267.8300	12.2678	12,120.9300	12.1209	(1.197)	0	0	0
2021/06/11	2037	04/11/2021	12.30	Call	Bond Future	11,746.6000	11.7466	11,607.4300	11.6074	(1.185)	0	0	0
2021/06/11	2037	04/11/2021	12.30	Put	Bond Future	571.7600	0.5718	581.7200	0.5817	1.742	0	0	600
2021/06/11	2037	04/11/2021	11.49	Put	Bond Future	1,481.5000	1.4815	1,505.9400	1.5059	1.650	0	0	0
2021/06/11	2037	04/11/2021	11.49	Call	Bond Future	8,052.1800	8.0522	7,927.4900	7.9275	(1.549)	0	0	600
2021/06/11	2037	04/11/2021	12.82	Put	Bond Future	287.0200	0.2870	292.0500	0.2920	1.752	0	0	0
2021/06/11	2037	04/11/2021	12.83	Call	Bond Future	14,251.0500	14.2511	14,106.8900	14.1069	(1.012)	0	0	0
2021/06/11	2037	04/11/2021			Bond Future	10.4503	87.6006	10.4726	87.4515	0.213	0.0000	0.0000	0
2021/06/11	2037	04/11/2021	12.82	Call	Bond Future	14,203.8100	14.2038	14,059.7100	14.0597	(1.015)	0	0	0
2021/06/11	2037	04/11/2021	12.83	Put	Bond Future	283.0700	0.2831	288.0400	0.2880	1.756	0	0	0
2021/06/11	2037	04/11/2021	12.81	Call	Bond Future	14,156.5600	14.1566	14,012.5300	14.0125	(1.017)	0	0	0
2021/06/11	2037	04/11/2021	12.81	Put	Bond Future	291.0100	0.2910	296.1100	0.2961	1.753	0	0	0
2021/06/11	2037	03/02/2022	11.46	Call	Bond Future	7,506.8000	7.5068	7,392.7300	7.3927	(1.520)	0	0	0
2021/06/11	2037	03/02/2022	11.47	Put	Bond Future	2,358.7900	2.3588	2,395.6900	2.3957	1.564	0	0	0
2021/06/11	2037	03/02/2022	11.45	Call	Bond Future	7,464.8400	7.4648	7,351.0200	7.3510	(1.525)	0	0	0
2021/06/11	2037	03/02/2022			Bond Future	10.6364	84.3514	10.6596	84.2002	0.218	0.0000	0.0000	0
2021/06/11	2037	03/02/2022	11.46	Put	Bond Future	2,375.9200	2.3759	2,413.0800	2.4131	1.564	0	0	0
2021/06/11	2037	03/02/2022	11.47	Call	Bond Future	7,549.0600	7.5491	7,434.7300	7.4347	(1.514)	0	0	0
2021/06/11	2037	03/02/2022	11.45	Put	Bond Future	2,393.4200	2.3934	2,430.8300	2.4308	1.563	0	0	0
2021/06/11	2037	05/05/2022	11.84	Put	Bond Future	2,517.9900	2.5180	2,555.5300	2.5555	1.491	0	0	0
2021/06/11	2037	05/05/2022	11.82	Call	Bond Future	8,515.7600	8.5158	8,400.4300	8.4004	(1.354)	0	0	0
2021/06/11	2037	05/05/2022	11.83	Call	Bond Future	8,556.9700	8.5570	8,441.4300	8.4414	(1.350)	0	0	0
2021/06/11	2037	05/05/2022			Bond Future	10.8276	85.3494	10.8518	85.1961	0.223	0.0000	0.0000	1,260
2021/06/11	2037	05/05/2022	11.84	Call	Bond Future	8,597.9400	8.5979	8,482.1800	8.4822	(1.346)	0	0	0
2021/06/11	2037	05/05/2022	11.82	Put	Bond Future	2,549.3900	2.5494	2,587.3600	2.5874	1.489	0	0	0
2021/06/11	2037	05/05/2022	11.83	Put	Bond Future	2,533.7800	2.5338	2,571.5400	2.5715	1.490	0	0	0
2021/06/11	2038	05/08/2021			Bond Future	121.0108	121.0108	122.0361	122.0361	0.847	0.0000	0.0000	7,713
2021/06/11	2038	04/11/2021			Bond Future	122.3609	122.3609	123.3969	123.3969	0.847	0.0000	0.0000	0
2021/06/11	2038	03/02/2022			Bond Future	122.0240	122.0240	123.0716	123.0716	0.859	0.0000	0.0000	0
2021/06/11	2038	05/05/2022			Bond Future	123.4943	123.4943	124.5543	124.5543	0.858	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
2021/06/11	2040	05/08/2021	12.48	Call	Bond Future	13,449.5000	13.4495	13,217.1600	13.2172	(1.727)	0	0	0
2021/06/11	2040	05/08/2021	12.49	Put	Bond Future	47.5700	0.0476	49.0000	0.0490	3.006	0	0	0
2021/06/11	2040	05/08/2021	12.47	Call	Bond Future	13,393.9500	13.3939	13,161.6600	13.1617	(1.734)	0	0	0
2021/06/11	2040	05/08/2021	11.05	Put	Bond Future	956.6600	0.9567	993.8100	0.9938	3.883	0	0	0
2021/06/11	2040	05/08/2021	11.05	Call	Bond Future	5,459.6200	5.4596	5,262.9600	5.2630	(3.602)	0	0	900
2021/06/11	2040	05/08/2021			Bond Future	10.4152	88.7579	10.4469	88.5241	0.304	0.0000	0.0000	86,088
2021/06/11	2040	05/08/2021	12.48	Put	Bond Future	48.8300	0.0488	50.3000	0.0503	3.010	0	0	0
2021/06/11	2040	05/08/2021	12.49	Call	Bond Future	13,505.0000	13.5050	13,272.6200	13.2726	(1.721)	0	0	0
2021/06/11	2040	05/08/2021	12.47	Put	Bond Future	50.1100	0.0501	51.6300	0.0516	3.033	0	0	0
2021/06/11	2040	05/08/2021	11.55	Put	Bond Future	420.2800	0.4203	435.5000	0.4355	3.621	0	0	0
2021/06/11	2040	05/08/2021	11.55	Call	Bond Future	8,219.2600	8.2193	8,000.6700	8.0007	(2.659)	0	0	900
2021/06/11	2040	05/08/2021	14.80	Call	Bond Future	24,882.5100	24.8825	24,648.6900	24.6487	(0.940)	0	0	0
2021/06/11	2040	05/08/2021	14.80	Put	Bond Future	0.0300	0.0000	0.0200	0.0000	(33.333)	0	0	900
2021/06/11	2040	04/11/2021	12.90	Call	Bond Future	14,760.0900	14.7601	14,534.2400	14.5342	(1.530)	0	0	0
2021/06/11	2040	04/11/2021	12.90	Put	Bond Future	332.9800	0.3330	344.1300	0.3441	3.349	0	0	0
2021/06/11	2040	04/11/2021	12.89	Call	Bond Future	14,710.7000	14.7107	14,485.0000	14.4850	(1.534)	0	0	0
2021/06/11	2040	04/11/2021	12.89	Put	Bond Future	337.5000	0.3375	348.8000	0.3488	3.348	0	0	0
2021/06/11	2040	04/11/2021			Bond Future	10.5885	89.7271	10.6215	89.4901	0.311	0.0000	0.0000	0
2021/06/11	2040	04/11/2021	12.91	Call	Bond Future	14,809.4500	14.8094	14,583.4700	14.5835	(1.526)	0	0	0
2021/06/11	2040	04/11/2021	12.91	Put	Bond Future	328.5000	0.3285	339.5200	0.3395	3.355	0	0	0
2021/06/11	2040	03/02/2022	11.58	Put	Bond Future	2,579.8100	2.5798	2,643.8600	2.6439	2.483	0	0	0
2021/06/11	2040	03/02/2022	11.59	Call	Bond Future	8,018.8100	8.0188	7,842.3300	7.8423	(2.201)	0	0	0
2021/06/11	2040	03/02/2022	11.57	Put	Bond Future	2,598.1200	2.5981	2,662.5800	2.6626	2.481	0	0	0
2021/06/11	2040	03/02/2022			Bond Future	10.7701	86.2521	10.8044	86.0120	0.319	0.0000	0.0000	0
2021/06/11	2040	03/02/2022	11.58	Call	Bond Future	7,973.7800	7.9738	7,797.7100	7.7977	(2.208)	0	0	0
2021/06/11	2040	03/02/2022	11.59	Put	Bond Future	2,561.6300	2.5616	2,625.2700	2.6253	2.484	0	0	0
2021/06/11	2040	03/02/2022	11.57	Call	Bond Future	7,928.8000	7.9288	7,753.1400	7.7531	(2.215)	0	0	0
2021/06/11	2040	05/05/2022	10.57	Put	Bond Future	6,614.5500	6.6146	6,742.5800	6.7426	1.936	0	0	0
2021/06/11	2040	05/05/2022	10.57	Call	Bond Future	3,915.3300	3.9153	3,800.1800	3.8002	(2.941)	0	0	1,200
2021/06/11	2040	05/05/2022	13.04	Call	Bond Future	13,665.7300	13.6657	13,453.8400	13.4538	(1.551)	0	0	0
2021/06/11	2040	05/05/2022	13.04	Put	Bond Future	1,138.1800	1.1382	1,169.4700	1.1695	2.749	0	0	1,200
2021/06/11	2040	05/05/2022	11.91	Put	Bond Future	2,807.5200	2.8075	2,872.7000	2.8727	2.322	0	0	0
2021/06/11	2040	05/05/2022	11.92	Call	Bond Future	8,984.8100	8.9848	8,806.4500	8.8064	(1.985)	0	0	0
2021/06/11	2040	05/05/2022	11.92	Put	Bond Future	2,790.5400	2.7905	2,855.3600	2.8554	2.323	0	0	0
2021/06/11	2040	05/05/2022			Bond Future	10.9561	87.2726	10.9918	87.0294	0.326	0.0000	0.0000	0
2021/06/11	2040	05/05/2022	9.82	Put	Bond Future	10,362.4500	10.3624	10,531.3400	10.5313	1.630	0	0	0
2021/06/11	2040	05/05/2022	9.82	Call	Bond Future	2,024.3100	2.0243	1,950.0200	1.9500	(3.670)	0	0	1,200
2021/06/11	2040	05/05/2022	11.91	Call	Bond Future	8,941.2600	8.9413	8,763.2600	8.7633	(1.991)	0	0	0
2021/06/11	2040	05/05/2022	11.90	Call	Bond Future	8,898.0200	8.8980	8,720.3800	8.7204	(1.996)	0	0	0
2021/06/11	2040	05/05/2022	11.90	Put	Bond Future	2,824.8900	2.8249	2,890.4300	2.8904	2.320	0	0	0
2021/06/11	2044	05/08/2021	12.60	Put	Bond Future	42.5900	0.0426	43.2500	0.0433	1.550	0	0	0
2021/06/11	2044	05/08/2021	12.61	Call	Bond Future	13,961.6200	13.9616	13,760.8100	13.7608	(1.438)	0	0	0
2021/06/11	2044	05/08/2021	12.61	Put	Bond Future	41.5000	0.0415	42.1300	0.0421	1.518	0	0	0
2021/06/11	2044	05/08/2021			Bond Future	10.4648	85.5249	10.4916	85.3234	0.256	0.0000	0.0000	59,984
2021/06/11	2044	05/08/2021	12.60	Call	Bond Future	13,907.0200	13.9070	13,706.2400	13.7062	(1.444)	0	0	0
2021/06/11	2044	05/08/2021	12.59	Call	Bond Future	13,852.3700	13.8524	13,651.6100	13.6516	(1.449)	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
2021/06/11	2044	05/08/2021	12.59	Put	Bond Future	43.7100	0.0437	44.3900	0.0444	1.556	0	0	0
2021/06/11	2044	04/11/2021	12.91	Call	Bond Future	14,675.6600	14.6757	14,480.8600	14.4809	(1.327)	0	0	0
2021/06/11	2044	04/11/2021	12.91	Put	Bond Future	359.4400	0.3594	368.7800	0.3688	2.598	0	0	0
2021/06/11	2044	04/11/2021			Bond Future	10.6298	86.4588	10.6577	86.2546	0.262	0.0000	0.0000	0
2021/06/11	2044	04/11/2021	12.90	Call	Bond Future	14,626.9500	14.6269	14,432.2600	14.4323	(1.331)	0	0	0
2021/06/11	2044	04/11/2021	12.90	Put	Bond Future	364.2100	0.3642	373.6600	0.3737	2.595	0	0	0
2021/06/11	2044	04/11/2021	12.89	Call	Bond Future	14,578.2100	14.5782	14,383.6400	14.3836	(1.335)	0	0	0
2021/06/11	2044	04/11/2021	12.89	Put	Bond Future	369.0200	0.3690	378.5900	0.3786	2.593	0	0	0
2021/06/11	2044	03/02/2022	11.60	Call	Bond Future	8,039.0600	8.0391	7,886.0500	7.8861	(1.903)	0	0	0
2021/06/11	2044	03/02/2022	11.60	Put	Bond Future	2,648.0100	2.6480	2,701.8800	2.7019	2.034	0	0	0
2021/06/11	2044	03/02/2022	11.59	Call	Bond Future	7,993.8600	7.9939	7,841.2000	7.8412	(1.910)	0	0	0
2021/06/11	2044	03/02/2022	11.59	Put	Bond Future	2,666.7100	2.6667	2,720.9300	2.7209	2.033	0	0	0
2021/06/11	2044	03/02/2022			Bond Future	10.8023	83.0714	10.8313	82.8645	0.268	0.0000	0.0000	0
2021/06/11	2044	03/02/2022	11.61	Call	Bond Future	8,084.3100	8.0843	7,930.9400	7.9309	(1.897)	0	0	0
2021/06/11	2044	03/02/2022	11.61	Put	Bond Future	2,629.4500	2.6294	2,682.9600	2.6830	2.035	0	0	0
2021/06/11	2044	05/05/2022	11.92	Call	Bond Future	9,012.9800	9.0130	8,858.4700	8.8585	(1.714)	0	0	0
2021/06/11	2044	05/05/2022	11.92	Put	Bond Future	2,875.5400	2.8755	2,930.6400	2.9306	1.916	0	0	0
2021/06/11	2044	05/05/2022	11.91	Call	Bond Future	8,969.5500	8.9696	8,815.3500	8.8153	(1.719)	0	0	0
2021/06/11	2044	05/05/2022	11.91	Put	Bond Future	2,893.1900	2.8932	2,948.6000	2.9486	1.915	0	0	0
2021/06/11	2044	05/05/2022			Bond Future	10.9787	84.0543	11.0089	83.8447	0.275	0.0000	0.0000	0
2021/06/11	2044	05/05/2022	11.93	Call	Bond Future	9,056.7200	9.0567	8,901.9000	8.9019	(1.709)	0	0	0
2021/06/11	2044	05/05/2022	11.93	Put	Bond Future	2,858.2900	2.8583	2,913.0800	2.9131	1.917	0	0	0
2021/06/11	2046	05/08/2021			Bond Future	111.5879	111.5879	113.1758	113.1758	1.423	0.0000	0.0000	18,098
2021/06/11	2046	04/11/2021			Bond Future	110.9939	110.9939	112.5988	112.5988	1.446	0.0000	0.0000	0
2021/06/11	2046	03/02/2022			Bond Future	112.2937	112.2937	113.9169	113.9169	1.446	0.0000	0.0000	0
2021/06/11	2046	05/05/2022			Bond Future	111.7717	111.7717	113.4139	113.4139	1.469	0.0000	0.0000	0
2021/06/11	2050	05/08/2021			Bond Future	113.8043	113.8043	115.3896	115.3896	1.393	0.0000	0.0000	11,059
2021/06/11	2050	04/11/2021			Bond Future	115.0738	115.0738	116.6762	116.6762	1.392	0.0000	0.0000	0
2021/06/11	2050	03/02/2022			Bond Future	114.4555	114.4555	116.0760	116.0760	1.416	0.0000	0.0000	0
2021/06/11	2050	05/05/2022			Bond Future	115.8346	115.8346	117.4745	117.4745	1.416	0.0000	0.0000	0
2021/06/11	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	AL37	05/08/2021			Index Future	803.0060	803.0060	802.7470	802.7470	(0.032)	0.0000	0.0000	0
2021/06/11	AL37	04/11/2021			Index Future	811.8610	811.8610	811.5970	811.5970	(0.033)	0.0000	0.0000	0
2021/06/11	AL37	03/02/2022			Index Future	821.1710	821.1710	820.9020	820.9020	(0.033)	0.0000	0.0000	0
2021/06/11	AL37	05/05/2022			Index Future	830.8680	830.8680	830.5950	830.5950	(0.033)	0.0000	0.0000	0
2021/06/11	AL7T	05/08/2021			Index Future	920.8860	920.8860	920.2610	920.2610	(0.068)	0.0000	0.0000	0
2021/06/11	AL7T	04/11/2021			Index Future	931.0410	931.0410	930.4060	930.4060	(0.068)	0.0000	0.0000	0
2021/06/11	AL7T	03/02/2022			Index Future	941.7180	941.7180	941.0740	941.0740	(0.068)	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
2021/06/11	AL7T	05/05/2022			Index Future	952.8390	952.8390	952.1850	952.1850	(0.069)	0.0000	0.0000	0
2021/06/11	ALBI	05/08/2021			Index Future	810.3150	810.3150	809.1760	809.1760	(0.141)	0.0000	0.0000	114
2021/06/11	ALBI	04/11/2021			Index Future	819.2500	819.2500	818.0960	818.0960	(0.141)	0.0000	0.0000	0
2021/06/11	ALBI	03/02/2022			Index Future	828.6450	828.6450	827.4760	827.4760	(0.141)	0.0000	0.0000	0
2021/06/11	ALBI	05/05/2022			Index Future	838.4310	838.4310	837.2470	837.2470	(0.141)	0.0000	0.0000	0
2021/06/11	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/06/11	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	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
2021/06/11	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/11	ES33	05/08/2021			Bond Future	10.9311	80.2969	10.9568	80.1544	0.236	0.0000	0.0000	350
2021/06/11	ES33	04/11/2021			Bond Future	11.1566	77.3985	11.1835	77.2539	0.241	0.0000	0.0000	0
2021/06/11	ES33	03/02/2022			Bond Future	11.3940	78.2868	11.4221	78.1402	0.247	0.0000	0.0000	0
2021/06/11	ES33	05/05/2022			Bond Future	11.6335	75.4355	11.6629	75.2869	0.253	0.0000	0.0000	0
2021/06/11	ES42	05/08/2021			Bond Future	11.4626	79.2049	11.4938	79.0078	0.272	0.0000	0.0000	4,779
2021/06/11	ES42	04/11/2021			Bond Future	11.6756	75.8116	11.7082	75.6118	0.279	0.0000	0.0000	0
2021/06/11	ES42	03/02/2022			Bond Future	11.8924	76.6821	11.9265	76.4798	0.286	0.0000	0.0000	0
2021/06/11	ES42	05/05/2022			Bond Future	12.1188	73.3305	12.1544	73.1255	0.294	0.0000	0.0000	0
2021/06/11	GOVI	05/08/2021	719.14	Call	GOVI	809,690.0000	80.9690	798,930.0000	79.8930	(1.329)	0	0	0
2021/06/11	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/11	GOVI	05/08/2021	719.13	Call	GOVI	809,790.0000	80.9790	799,030.0000	79.9030	(1.329)	0	0	0
2021/06/11	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/11	GOVI	05/08/2021			GOVI	800.1090	800.1090	799.0330	799.0330	(0.134)	0.0000	0.0000	977
2021/06/11	GOVI	05/08/2021	719.15	Call	GOVI	809,590.0000	80.9590	798,830.0000	79.8830	(1.329)	0	0	0
2021/06/11	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/11	GOVI	04/11/2021	728.41	Call	GOVI	805,230.0000	80.5230	794,320.0000	79.4320	(1.355)	0	0	0
2021/06/11	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/11	GOVI	04/11/2021	728.40	Call	GOVI	805,330.0000	80.5330	794,420.0000	79.4420	(1.355)	0	0	0
2021/06/11	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/11	GOVI	04/11/2021			GOVI	808.9330	808.9330	807.8420	807.8420	(0.135)	0.0000	0.0000	0
2021/06/11	GOVI	04/11/2021	728.42	Call	GOVI	805,130.0000	80.5130	794,220.0000	79.4220	(1.355)	0	0	0
2021/06/11	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/11	GOVI	03/02/2022	792.76	Call	GOVI	254,490.0000	25.4490	243,440.0000	24.3440	(4.342)	0	0	0
2021/06/11	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/11	GOVI	03/02/2022			GOVI	818.2090	818.2090	817.1040	817.1040	(0.135)	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
2021/06/11	GOVI	03/02/2022	792.75	Call	GOVI	254,590.0000	25.4590	243,540.0000	24.3540	(4.340)	0	0	0
2021/06/11	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/11	GOVI	03/02/2022	792.74	Call	GOVI	254,690.0000	25.4690	243,640.0000	24.3640	(4.339)	0	0	0
2021/06/11	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/11	GOVI	05/05/2022	788.25	Call	GOVI	396,210.0000	39.6210	385,020.0000	38.5020	(2.824)	0	0	0
2021/06/11	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/11	GOVI	05/05/2022			GOVI	827.8710	827.8710	826.7520	826.7520	(0.135)	0.0000	0.0000	0
2021/06/11	GOVI	05/05/2022	788.24	Call	GOVI	396,310.0000	39.6310	385,120.0000	38.5120	(2.824)	0	0	0
2021/06/11	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/11	GOVI	05/05/2022	788.23	Call	GOVI	396,410.0000	39.6410	385,220.0000	38.5220	(2.823)	0	0	0
2021/06/11	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/11	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/06/11	IGOV	05/08/2021			Index Future	294.7550	294.7550	296.4220	296.4220	0.566	0.0000	0.0000	576
2021/06/11	IGOV	04/11/2021			Index Future	298.0780	298.0780	299.7630	299.7630	0.565	0.0000	0.0000	16
2021/06/11	IGOV	03/02/2022			Index Future	301.5680	301.5680	303.2720	303.2720	0.565	0.0000	0.0000	0
2021/06/11	IGOV	05/05/2022			Index Future	305.2000	305.2000	306.9240	306.9240	0.565	0.0000	0.0000	0
2021/06/11	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/06/11	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/06/11	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/06/11	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/06/11	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/06/11	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/06/11	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/06/11	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/06/11	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/06/11	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/06/11	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/06/11	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/06/11	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/06/11	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/06/11	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/06/11	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/06/11	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/06/11	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/06/11	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/06/11	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/06/11	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/06/11	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/06/11	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/06/11	JBAF	15/06/2021			Jibar Tradeable Future	3.6850	96.3150	3.6850	96.3150	0.000	0.0000	0.0000	0
2021/06/11	JBAF	21/07/2021			Jibar Tradeable Future	3.7150	96.2850	3.7150	96.2850	0.000	0.0000	0.0000	0
2021/06/11	JBAF	18/08/2021			Jibar Tradeable Future	3.7600	96.2400	3.7500	96.2500	(0.266)	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
2021/06/11	JBAF	15/09/2021			Jibar Tradeable Future	3.7850	96.2150	3.7750	96.2250	(0.264)	0.0000	0.0000	30,000
2021/06/11	JBAF	20/10/2021			Jibar Tradeable Future	3.8600	96.1400	3.8600	96.1400	0.000	0.0000	0.0000	0
2021/06/11	JBAF	17/11/2021			Jibar Tradeable Future	3.8900	96.1100	3.8900	96.1100	0.000	0.0000	0.0000	0
2021/06/11	JBAF	15/12/2021			Jibar Tradeable Future	4.0200	95.9800	4.0000	96.0000	(0.498)	0.0000	0.0000	0
2021/06/11	JBAF	16/03/2022			Jibar Tradeable Future	4.2450	95.7550	4.2450	95.7550	0.000	0.0000	0.0000	0
2021/06/11	JBAF	15/06/2022			Jibar Tradeable Future	4.5300	95.4700	4.5100	95.4900	(0.442)	0.0000	0.0000	471
2021/06/11	JBAF	21/09/2022			Jibar Tradeable Future	4.7100	95.2900	4.6900	95.3100	(0.425)	0.0000	0.0000	0
2021/06/11	JBAF	21/12/2022			Jibar Tradeable Future	4.9850	95.0150	4.9650	95.0350	(0.401)	0.0000	0.0000	0
2021/06/11	JBAF	15/03/2023			Jibar Tradeable Future	5.1600	94.8400	5.1350	94.8650	(0.484)	0.0000	0.0000	0
2021/06/11	R023	05/08/2021	5.30	Call	Bond Future	392.9800	0.3930	359.6700	0.3597	(8.476)	0	0	0
2021/06/11	R023	05/08/2021	5.30	Put	Bond Future	101.4900	0.1015	113.9000	0.1139	12.228	0	0	0
2021/06/11	R023	05/08/2021	5.29	Call	Bond Future	381.4000	0.3814	348.4800	0.3485	(8.631)	0	0	0
2021/06/11	R023	05/08/2021	5.29	Put	Bond Future	105.0200	0.1050	117.8200	0.1178	12.188	0	0	0
2021/06/11	R023	05/08/2021			Bond Future	5.1073	107.3502	5.1375	107.3045	0.591	0.0000	0.0000	15,414
2021/06/11	R023	05/08/2021	5.31	Call	Bond Future	404.6700	0.4047	370.9700	0.3710	(8.328)	0	0	0
2021/06/11	R023	05/08/2021	5.31	Put	Bond Future	98.0800	0.0981	110.1000	0.1101	12.255	0	0	0
2021/06/11	R023	04/11/2021	4.91	Call	Bond Future	140.3100	0.1403	126.2600	0.1263	(10.014)	0	0	0
2021/06/11	R023	04/11/2021	4.91	Put	Bond Future	565.7700	0.5658	598.6100	0.5986	5.804	0	0	0
2021/06/11	R023	04/11/2021	4.90	Call	Bond Future	136.1900	0.1362	122.4200	0.1224	(10.111)	0	0	0
2021/06/11	R023	04/11/2021	4.90	Put	Bond Future	574.4900	0.5745	607.6100	0.6076	5.765	0	0	0
2021/06/11	R023	04/11/2021			Bond Future	5.2423	104.6143	5.2790	104.5674	0.701	0.0000	0.0000	0
2021/06/11	R023	04/11/2021	4.92	Call	Bond Future	144.7500	0.1447	130.4000	0.1304	(9.914)	0	0	0
2021/06/11	R023	04/11/2021	4.92	Put	Bond Future	557.3700	0.5574	589.9100	0.5899	5.838	0	0	0
2021/06/11	R023	03/02/2022	5.08	Call	Bond Future	213.4800	0.2135	196.2900	0.1963	(8.052)	0	0	0
2021/06/11	R023	03/02/2022	5.08	Put	Bond Future	550.9200	0.5509	581.6000	0.5816	5.569	0	0	0
2021/06/11	R023	03/02/2022			Bond Future	5.4064	105.8145	5.4528	105.7667	0.859	0.0000	0.0000	0
2021/06/11	R023	03/02/2022	5.07	Call	Bond Future	209.2200	0.2092	192.2600	0.1923	(8.106)	0	0	0
2021/06/11	R023	03/02/2022	5.07	Put	Bond Future	557.0300	0.5570	587.9400	0.5879	5.549	0	0	0
2021/06/11	R023	03/02/2022	5.06	Call	Bond Future	205.0200	0.2050	188.2800	0.1883	(8.165)	0	0	0
2021/06/11	R023	03/02/2022	5.06	Put	Bond Future	563.1900	0.5632	594.3200	0.5943	5.527	0	0	0
2021/06/11	R023	05/05/2022	6.31	Call	Bond Future	742.9000	0.7429	708.0900	0.7081	(4.686)	0	0	0
2021/06/11	R023	05/05/2022	6.31	Put	Bond Future	184.8800	0.1849	198.8400	0.1988	7.551	0	0	0
2021/06/11	R023	05/05/2022			Bond Future	5.6017	103.1550	5.6633	103.1063	1.101	0.0000	0.0000	0
2021/06/11	R023	05/05/2022	6.30	Call	Bond Future	737.0200	0.7370	702.3400	0.7023	(4.705)	0	0	0
2021/06/11	R023	05/05/2022	6.30	Put	Bond Future	186.8400	0.1868	200.9300	0.2009	7.541	0	0	0
2021/06/11	R023	05/05/2022	6.29	Call	Bond Future	731.1600	0.7312	696.6000	0.6966	(4.727)	0	0	0
2021/06/11	R023	05/05/2022	6.29	Put	Bond Future	188.8300	0.1888	203.0400	0.2030	7.525	0	0	0
2021/06/11	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/11	R035	05/08/2021	5.31	Put	Bond Future	42,586.0200	42.5860	42,733.4600	42.7335	0.346	0	0	0
2021/06/11	R035	05/08/2021	11.37	Call	Bond Future	8,845.2800	8.8453	8,700.9100	8.7009	(1.632)	0	0	0
2021/06/11	R035	05/08/2021	11.37	Put	Bond Future	241.7100	0.2417	244.7800	0.2448	1.270	0	0	100
2021/06/11	R035	05/08/2021			Bond Future	10.0272	95.5047	10.0487	95.3572	0.214	0.0000	0.0000	82,684
2021/06/11	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/11	R035	05/08/2021	5.30	Put	Bond Future	42,702.6000	42.7026	42,850.0400	42.8500	0.345	0	0	0
2021/06/11	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/11	R035	05/08/2021	5.29	Put	Bond Future	42,819.3100	42.8193	42,966.7500	42.9668	0.344	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
2021/06/11	R035	05/08/2021	10.77	Call	Bond Future	5,672.0500	5.6721	5,538.8400	5.5388	(2.349)	0	0	0
2021/06/11	R035	05/08/2021	10.77	Put	Bond Future	761.1400	0.7611	775.3700	0.7754	1.870	0	0	100
2021/06/11	R035	05/08/2021	10.02	Put	Bond Future	2,396.7600	2.3968	2,448.6300	2.4486	2.164	0	0	0
2021/06/11	R035	05/08/2021	10.02	Call	Bond Future	2,347.2900	2.3473	2,251.7200	2.2517	(4.072)	0	0	100
2021/06/11	R035	04/11/2021	11.20	Put	Bond Future	1,482.6900	1.4827	1,508.3100	1.5083	1.728	0	0	350
2021/06/11	R035	04/11/2021	10.60	Call	Bond Future	5,113.3400	5.1133	5,007.7000	5.0077	(2.066)	0	0	0
2021/06/11	R035	04/11/2021	10.60	Put	Bond Future	2,573.5800	2.5736	2,617.6500	2.6176	1.712	0	0	350
2021/06/11	R035	04/11/2021	10.11	Put	Bond Future	4,012.5600	4.0126	4,077.0500	4.0770	1.607	0	0	0
2021/06/11	R035	04/11/2021	10.11	Call	Bond Future	3,322.1300	3.3221	3,236.9100	3.2369	(2.565)	0	0	350
2021/06/11	R035	04/11/2021	10.12	Put	Bond Future	3,977.5900	3.9776	4,041.6200	4.0416	1.610	0	0	0
2021/06/11	R035	04/11/2021	10.12	Call	Bond Future	3,354.7700	3.3548	3,269.0900	3.2691	(2.554)	0	0	400
2021/06/11	R035	04/11/2021	10.62	Put	Bond Future	2,526.5500	2.5266	2,569.8700	2.5699	1.715	0	0	0
2021/06/11	R035	04/11/2021	10.62	Call	Bond Future	5,194.6400	5.1946	5,088.2500	5.0882	(2.048)	0	0	400
2021/06/11	R035	04/11/2021	11.75	Put	Bond Future	783.8400	0.7838	797.9700	0.7980	1.803	0	0	782
2021/06/11	R035	04/11/2021	11.08	Call	Bond Future	7,200.3500	7.2003	7,079.3300	7.0793	(1.681)	0	0	0
2021/06/11	R035	04/11/2021	11.08	Put	Bond Future	1,653.9100	1.6539	1,682.6000	1.6826	1.735	0	0	782
2021/06/11	R035	04/11/2021	10.23	Put	Bond Future	3,610.0000	3.6100	3,669.1300	3.6691	1.638	0	0	0
2021/06/11	R035	04/11/2021	12.53	Call	Bond Future	14,044.0200	14.0440	13,899.4000	13.8994	(1.030)	0	0	0
2021/06/11	R035	04/11/2021	12.53	Put	Bond Future	275.0000	0.2750	280.0900	0.2801	1.851	0	0	0
2021/06/11	R035	04/11/2021			Bond Future	10.2126	92.0723	10.2350	91.9226	0.219	0.0000	0.0000	0
2021/06/11	R035	04/11/2021	11.20	Call	Bond Future	7,757.4800	7.7575	7,633.3900	7.6334	(1.600)	0	0	0
2021/06/11	R035	04/11/2021	13.82	Call	Bond Future	20,162.9300	20.1629	20,013.8200	20.0138	(0.740)	0	0	0
2021/06/11	R035	04/11/2021	13.82	Put	Bond Future	35.0900	0.0351	35.6900	0.0357	1.710	0	0	400
2021/06/11	R035	04/11/2021	11.75	Call	Bond Future	10,282.9700	10.2830	10,147.3900	10.1474	(1.318)	0	0	0
2021/06/11	R035	04/11/2021	10.23	Call	Bond Future	3,726.1900	3.7262	3,635.6100	3.6356	(2.431)	0	0	782
2021/06/11	R035	04/11/2021	12.52	Call	Bond Future	13,995.3900	13.9954	13,850.8400	13.8508	(1.033)	0	0	0
2021/06/11	R035	04/11/2021	12.52	Put	Bond Future	278.9800	0.2790	284.1400	0.2841	1.850	0	0	0
2021/06/11	R035	04/11/2021	12.51	Call	Bond Future	13,946.7600	13.9468	13,802.2800	13.8023	(1.036)	0	0	0
2021/06/11	R035	04/11/2021	12.51	Put	Bond Future	283.0200	0.2830	288.2500	0.2882	1.848	0	0	0
2021/06/11	R035	03/02/2022	11.05	Put	Bond Future	2,633.2800	2.6333	2,675.7100	2.6757	1.611	0	0	1,600
2021/06/11	R035	03/02/2022	10.35	Put	Bond Future	4,456.5800	4.4566	4,522.5800	4.5226	1.481	0	0	0
2021/06/11	R035	03/02/2022	10.35	Call	Bond Future	4,083.6900	4.0837	3,997.9200	3.9979	(2.100)	0	0	1,600
2021/06/11	R035	03/02/2022	11.28	Call	Bond Future	7,648.6100	7.6486	7,533.0500	7.5330	(1.511)	0	0	0
2021/06/11	R035	03/02/2022	11.28	Put	Bond Future	2,222.9900	2.2230	2,259.2000	2.2592	1.629	0	0	200
2021/06/11	R035	03/02/2022	10.26	Put	Bond Future	4,757.6800	4.7577	4,827.1200	4.8271	1.460	0	0	0
2021/06/11	R035	03/02/2022	10.26	Call	Bond Future	3,793.3400	3.7933	3,711.0100	3.7110	(2.170)	0	0	200
2021/06/11	R035	03/02/2022	11.73	Call	Bond Future	9,569.6700	9.5697	9,443.8000	9.4438	(1.315)	0	0	0
2021/06/11	R035	03/02/2022	11.73	Put	Bond Future	1,531.7100	1.5317	1,557.6100	1.5576	1.691	0	0	280
2021/06/11	R035	03/02/2022	11.03	Call	Bond Future	6,593.7800	6.5938	6,485.0200	6.4850	(1.649)	0	0	0
2021/06/11	R035	03/02/2022	11.39	Call	Bond Future	8,127.7500	8.1277	8,009.5000	8.0095	(1.455)	0	0	0
2021/06/11	R035	03/02/2022	11.39	Put	Bond Future	2,052.3900	2.0524	2,085.9100	2.0859	1.633	0	0	683
2021/06/11	R035	03/02/2022	10.65	Call	Bond Future	5,120.7700	5.1208	5,024.1500	5.0242	(1.887)	0	0	0
2021/06/11	R035	03/02/2022	11.23	Call	Bond Future	7,433.5300	7.4335	7,319.2500	7.3192	(1.537)	0	0	0
2021/06/11	R035	03/02/2022	11.23	Put	Bond Future	2,305.6800	2.3057	2,343.1700	2.3432	1.626	0	0	0
2021/06/11	R035	03/02/2022	11.22	Call	Bond Future	7,390.9600	7.3910	7,276.9400	7.2769	(1.543)	0	0	0
2021/06/11	R035	03/02/2022	11.22	Put	Bond Future	2,322.8500	2.3228	2,360.6000	2.3606	1.625	0	0	0
2021/06/11	R035	03/02/2022			Bond Future	10.4072	93.1289	10.4306	92.9771	0.225	0.0000	0.0000	0
2021/06/11	R035	03/02/2022	11.05	Call	Bond Future	6,676.3600	6.6764	6,567.0200	6.5670	(1.638)	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
2021/06/11	R035	03/02/2022	11.88	Call	Bond Future	10,209.4100	10.2094	10,080.5400	10.0805	(1.262)	0	0	0
2021/06/11	R035	03/02/2022	11.88	Put	Bond Future	1,327.0500	1.3271	1,349.9500	1.3500	1.726	0	0	1,800
2021/06/11	R035	03/02/2022	11.03	Put	Bond Future	2,672.4800	2.6725	2,715.4900	2.7155	1.609	0	0	280
2021/06/11	R035	03/02/2022	10.10	Put	Bond Future	5,331.7500	5.3317	5,407.4600	5.4075	1.420	0	0	0
2021/06/11	R035	03/02/2022	10.10	Call	Bond Future	3,302.1200	3.3021	3,226.0600	3.2261	(2.303)	0	0	280
2021/06/11	R035	03/02/2022	10.65	Put	Bond Future	3,561.7500	3.5618	3,616.9000	3.6169	1.548	0	0	683
2021/06/11	R035	03/02/2022	9.70	Put	Bond Future	6,996.7700	6.9968	7,088.7800	7.0888	1.315	0	0	0
2021/06/11	R035	03/02/2022	9.70	Call	Bond Future	2,224.3700	2.2244	2,164.6100	2.1646	(2.687)	0	0	683
2021/06/11	R035	03/02/2022	11.24	Call	Bond Future	7,476.1600	7.4762	7,361.6200	7.3616	(1.532)	0	0	0
2021/06/11	R035	03/02/2022	11.24	Put	Bond Future	2,288.6400	2.2886	2,325.8700	2.3259	1.627	0	0	0
2021/06/11	R035	05/05/2022	11.64	Call	Bond Future	8,635.2800	8.6353	8,518.4000	8.5184	(1.354)	0	0	0
2021/06/11	R035	05/05/2022	11.64	Put	Bond Future	2,389.2700	2.3893	2,426.2700	2.4263	1.549	0	0	0
2021/06/11	R035	05/05/2022	11.63	Call	Bond Future	8,593.4800	8.5935	8,476.8200	8.4768	(1.358)	0	0	0
2021/06/11	R035	05/05/2022	11.63	Put	Bond Future	2,404.4000	2.4044	2,441.6200	2.4416	1.548	0	0	0
2021/06/11	R035	05/05/2022			Bond Future	10.5991	89.7521	10.6235	89.5982	0.230	0.0000	0.0000	0
2021/06/11	R035	05/05/2022	11.65	Call	Bond Future	8,677.1200	8.6771	8,560.0200	8.5600	(1.350)	0	0	0
2021/06/11	R035	05/05/2022	11.65	Put	Bond Future	2,374.2400	2.3742	2,411.0200	2.4110	1.549	0	0	0
2021/06/11	R186	05/08/2021	8.62	Call	Bond Future	6,666.3500	6.6663	6,633.5300	6.6335	(0.492)	0	0	0
2021/06/11	R186	05/08/2021	8.62	Put	Bond Future	38.1100	0.0381	36.9500	0.0369	(3.044)	0	0	0
2021/06/11	R186	05/08/2021	8.61	Call	Bond Future	6,623.3400	6.6233	6,590.4900	6.5905	(0.496)	0	0	0
2021/06/11	R186	05/08/2021	8.61	Put	Bond Future	39.4400	0.0394	38.2500	0.0383	(3.017)	0	0	0
2021/06/11	R186	05/08/2021			Bond Future	7.1796	116.0058	7.1863	115.9742	0.092	0.0000	0.0000	91,025
2021/06/11	R186	05/08/2021	8.63	Call	Bond Future	6,709.3600	6.7094	6,676.5700	6.6766	(0.489)	0	0	0
2021/06/11	R186	05/08/2021	8.63	Put	Bond Future	36.8200	0.0368	35.6900	0.0357	(3.069)	0	0	0
2021/06/11	R186	04/11/2021	7.77	Call	Bond Future	3,072.4600	3.0725	3,044.7100	3.0447	(0.903)	0	0	0
2021/06/11	R186	04/11/2021	8.10	Call	Bond Future	4,121.7100	4.1217	4,091.5400	4.0915	(0.732)	0	0	0
2021/06/11	R186	04/11/2021	8.10	Put	Bond Future	766.1900	0.7662	768.7600	0.7688	0.335	0	0	0
2021/06/11	R186	04/11/2021	8.09	Call	Bond Future	4,088.0000	4.0880	4,057.8900	4.0579	(0.737)	0	0	0
2021/06/11	R186	04/11/2021	8.09	Put	Bond Future	776.2200	0.7762	778.8500	0.7789	0.339	0	0	0
2021/06/11	R186	04/11/2021			Bond Future	7.3471	117.2717	7.3543	117.2390	0.098	0.0000	0.0000	0
2021/06/11	R186	04/11/2021	7.77	Put	Bond Future	1,172.1500	1.1722	1,177.1400	1.1771	0.426	0	0	15,177
2021/06/11	R186	04/11/2021	8.77	Call	Bond Future	6,523.7400	6.5237	6,491.2000	6.4912	(0.499)	0	0	0
2021/06/11	R186	04/11/2021	8.77	Put	Bond Future	286.3700	0.2864	286.5700	0.2866	0.070	0	0	15,177
2021/06/11	R186	04/11/2021	8.11	Call	Bond Future	4,155.5200	4.1555	4,125.2900	4.1253	(0.727)	0	0	0
2021/06/11	R186	04/11/2021	8.11	Put	Bond Future	756.2700	0.7563	758.7800	0.7588	0.332	0	0	0
2021/06/11	R186	03/02/2022	7.30	Call	Bond Future	1,808.8600	1.8089	1,789.3800	1.7894	(1.077)	0	0	0
2021/06/11	R186	03/02/2022	7.30	Put	Bond Future	2,778.3600	2.7784	2,792.4600	2.7925	0.507	0	0	0
2021/06/11	R186	03/02/2022			Bond Future	7.5239	113.3350	7.5317	113.3014	0.104	0.0000	0.0000	0
2021/06/11	R186	03/02/2022	7.29	Call	Bond Future	1,789.4500	1.7894	1,770.0900	1.7701	(1.082)	0	0	0
2021/06/11	R186	03/02/2022	7.29	Put	Bond Future	2,802.5000	2.8025	2,816.7200	2.8167	0.507	0	0	0
2021/06/11	R186	03/02/2022	7.28	Call	Bond Future	1,770.1700	1.7702	1,750.9200	1.7509	(1.087)	0	0	0
2021/06/11	R186	03/02/2022	7.28	Put	Bond Future	2,826.7800	2.8268	2,841.1100	2.8411	0.507	0	0	0
2021/06/11	R186	05/05/2022	8.32	Call	Bond Future	4,027.0200	4.0270	4,000.8300	4.0008	(0.650)	0	0	0
2021/06/11	R186	05/05/2022	8.32	Put	Bond Future	1,587.2400	1.5872	1,595.3800	1.5954	0.513	0	0	0
2021/06/11	R186	05/05/2022			Bond Future	7.7126	114.6749	7.7211	114.6406	0.109	0.0000	0.0000	0
2021/06/11	R186	05/05/2022	8.31	Call	Bond Future	3,999.9600	4.0000	3,973.8300	3.9738	(0.653)	0	0	0
2021/06/11	R186	05/05/2022	8.31	Put	Bond Future	1,599.8000	1.5998	1,608.0000	1.6080	0.513	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
2021/06/11	R186	05/05/2022	8.30	Call	Bond Future	3,972.5600	3.9726	3,946.5000	3.9465	(0.656)	0	0	0
2021/06/11	R186	05/05/2022	8.30	Put	Bond Future	1,612.0400	1.6120	1,620.3100	1.6203	0.513	0	0	0
2021/06/11	R197	05/08/2021			Bond Future	321.4302	321.4302	321.5203	321.5203	0.028	0.0000	0.0000	1,120
2021/06/11	R197	04/11/2021			Bond Future	325.0159	325.0159	325.1050	325.1050	0.027	0.0000	0.0000	0
2021/06/11	R197	03/02/2022			Bond Future	320.6555	320.6555	320.7444	320.7444	0.028	0.0000	0.0000	0
2021/06/11	R197	05/05/2022			Bond Future	324.5196	324.5196	324.6085	324.6085	0.027	0.0000	0.0000	0
2021/06/11	R202	05/08/2021			Bond Future	237.5654	237.5654	238.8562	238.8562	0.543	0.0000	0.0000	9,436
2021/06/11	R202	04/11/2021			Bond Future	240.2155	240.2155	241.5192	241.5192	0.543	0.0000	0.0000	0
2021/06/11	R202	03/02/2022			Bond Future	238.6907	238.6907	240.0089	240.0089	0.552	0.0000	0.0000	0
2021/06/11	R202	05/05/2022			Bond Future	241.5665	241.5665	242.8998	242.8998	0.552	0.0000	0.0000	0
2021/06/11	R209	05/08/2021	11.81	Call	Bond Future	10,212.8500	10.2128	10,051.1700	10.0512	(1.583)	0	0	0
2021/06/11	R209	05/08/2021	11.81	Put	Bond Future	77.8500	0.0779	79.2300	0.0792	1.773	0	0	0
2021/06/11	R209	05/08/2021			Bond Future	9.9432	74.0884	9.9702	73.9254	0.272	0.0000	0.0000	28,657
2021/06/11	R209	05/08/2021	11.80	Call	Bond Future	10,166.1000	10.1661	10,004.4700	10.0045	(1.590)	0	0	0
2021/06/11	R209	05/08/2021	11.80	Put	Bond Future	79.7300	0.0797	81.1600	0.0812	1.794	0	0	0
2021/06/11	R209	05/08/2021	11.79	Call	Bond Future	10,119.3400	10.1193	9,957.7500	9.9577	(1.597)	0	0	0
2021/06/11	R209	05/08/2021	11.79	Put	Bond Future	81.6600	0.0817	83.1300	0.0831	1.800	0	0	0
2021/06/11	R209	04/11/2021	12.00	Call	Bond Future	10,501.9800	10.5020	10,348.2600	10.3483	(1.464)	0	0	0
2021/06/11	R209	04/11/2021	12.00	Put	Bond Future	456.9100	0.4569	468.5000	0.4685	2.537	0	0	9,000
2021/06/11	R209	04/11/2021	10.50	Call	Bond Future	4,559.9500	4.5600	4,445.4400	4.4454	(2.511)	0	0	0
2021/06/11	R209	04/11/2021	12.19	Call	Bond Future	11,292.1300	11.2921	11,135.9700	11.1360	(1.383)	0	0	0
2021/06/11	R209	04/11/2021	12.19	Put	Bond Future	354.9300	0.3549	364.0800	0.3641	2.578	0	0	0
2021/06/11	R209	04/11/2021	12.17	Call	Bond Future	11,208.8300	11.2088	11,052.9000	11.0529	(1.391)	0	0	0
2021/06/11	R209	04/11/2021			Bond Future	10.1053	71.7570	10.1333	71.5917	0.277	0.0000	0.0000	4,375
2021/06/11	R209	04/11/2021	10.50	Put	Bond Future	2,281.9400	2.2819	2,332.7400	2.3327	2.226	0	0	12,500
2021/06/11	R209	04/11/2021	9.50	Put	Bond Future	5,437.2500	5.4373	5,536.2400	5.5362	1.821	0	0	0
2021/06/11	R209	04/11/2021	9.50	Call	Bond Future	1,732.8500	1.7328	1,666.5300	1.6665	(3.827)	0	0	6,000
2021/06/11	R209	04/11/2021	12.18	Call	Bond Future	11,250.4700	11.2505	11,094.4300	11.0944	(1.387)	0	0	0
2021/06/11	R209	04/11/2021	12.18	Put	Bond Future	359.7500	0.3598	369.0200	0.3690	2.577	0	0	0
2021/06/11	R209	04/11/2021	12.17	Put	Bond Future	364.6400	0.3646	374.0200	0.3740	2.572	0	0	0
2021/06/11	R209	03/02/2022	11.03	Call	Bond Future	6,455.8400	6.4558	6,333.5200	6.3335	(1.895)	0	0	0
2021/06/11	R209	03/02/2022	11.03	Put	Bond Future	2,266.8600	2.2669	2,311.9900	2.3120	1.991	0	0	0
2021/06/11	R209	03/02/2022	11.02	Call	Bond Future	6,418.8000	6.4188	6,296.7700	6.2968	(1.901)	0	0	0
2021/06/11	R209	03/02/2022	11.02	Put	Bond Future	2,282.7000	2.2827	2,328.1200	2.3281	1.990	0	0	0
2021/06/11	R209	03/02/2022			Bond Future	10.2714	72.5805	10.3005	72.4131	0.283	0.0000	0.0000	0
2021/06/11	R209	03/02/2022	11.04	Call	Bond Future	6,492.7300	6.4927	6,370.1200	6.3701	(1.888)	0	0	0
2021/06/11	R209	03/02/2022	11.04	Put	Bond Future	2,250.9200	2.2509	2,295.7600	2.2958	1.992	0	0	0
2021/06/11	R209	05/05/2022	11.44	Call	Bond Future	7,598.4500	7.5985	7,471.9500	7.4720	(1.665)	0	0	0
2021/06/11	R209	05/05/2022	11.44	Put	Bond Future	2,276.4500	2.2765	2,319.6600	2.3197	1.898	0	0	0
2021/06/11	R209	05/05/2022	11.43	Call	Bond Future	7,561.9500	7.5620	7,435.6900	7.4357	(1.670)	0	0	0
2021/06/11	R209	05/05/2022	11.43	Put	Bond Future	2,290.2700	2.2903	2,333.7200	2.3337	1.897	0	0	0
2021/06/11	R209	05/05/2022			Bond Future	10.4402	70.2975	10.4704	70.1278	0.289	0.0000	0.0000	0
2021/06/11	R209	05/05/2022	11.45	Call	Bond Future	7,634.9900	7.6350	7,508.2500	7.5083	(1.660)	0	0	0
2021/06/11	R209	05/05/2022	11.45	Put	Bond Future	2,262.7200	2.2627	2,305.6900	2.3057	1.899	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
2021/06/11	R210	05/08/2021			Bond Future	210.3218	210.3218	210.3990	210.3990	0.037	0.0000	0.0000	1,486
2021/06/11	R210	04/11/2021			Bond Future	209.8804	209.8804	209.9571	209.9571	0.037	0.0000	0.0000	0
2021/06/11	R210	03/02/2022			Bond Future	212.3383	212.3383	212.4150	212.4150	0.036	0.0000	0.0000	0
2021/06/11	R210	05/05/2022			Bond Future	212.0543	212.0543	212.1306	212.1306	0.036	0.0000	0.0000	0
2021/06/11	R212	05/08/2021			Bond Future	172.5905	172.5905	172.6332	172.6332	0.025	0.0000	0.0000	1,907
2021/06/11	R212	04/11/2021			Bond Future	174.5162	174.5162	174.5583	174.5583	0.024	0.0000	0.0000	0
2021/06/11	R213	05/08/2021	10.85	Call	Bond Future	9,511.6300	9.5116	9,444.4400	9.4444	(0.706)	0	0	0
2021/06/11	R213	05/08/2021	10.85	Put	Bond Future	60.1900	0.0602	58.9500	0.0589	(2.060)	0	0	0
2021/06/11	R213	05/08/2021	10.84	Call	Bond Future	9,463.7400	9.4637	9,396.5300	9.3965	(0.710)	0	0	0
2021/06/11	R213	05/08/2021	10.84	Put	Bond Future	61.8400	0.0618	60.5800	0.0606	(2.038)	0	0	0
2021/06/11	R213	05/08/2021	10.14	Put	Bond Future	323.0800	0.3231	321.5300	0.3215	(0.480)	0	0	0
2021/06/11	R213	05/08/2021	9.34	Put	Bond Future	1,311.1900	1.3112	1,318.9900	1.3190	0.595	0	0	0
2021/06/11	R213	05/08/2021	9.34	Call	Bond Future	2,787.8500	2.7879	2,729.7000	2.7297	(2.086)	0	0	0
2021/06/11	R213	05/08/2021			Bond Future	9.0804	90.0084	9.0919	89.9425	0.126	0.0000	0.0000	9,043
2021/06/11	R213	05/08/2021	10.86	Call	Bond Future	9,559.5300	9.5595	9,492.3500	9.4924	(0.703)	0	0	0
2021/06/11	R213	05/08/2021	10.86	Put	Bond Future	58.5900	0.0586	57.3600	0.0574	(2.099)	0	0	0
2021/06/11	R213	05/08/2021	10.78	Call	Bond Future	9,176.3500	9.1763	9,109.0300	9.1090	(0.734)	0	0	0
2021/06/11	R213	05/08/2021	10.78	Put	Bond Future	72.5700	0.0726	71.2000	0.0712	(1.888)	0	0	0
2021/06/11	R213	05/08/2021	10.14	Call	Bond Future	6,151.4200	6.1514	6,083.9200	6.0839	(1.097)	0	0	0
2021/06/11	R213	04/11/2021	11.10	Put	Bond Future	346.0400	0.3460	347.8000	0.3478	0.509	0	0	0
2021/06/11	R213	04/11/2021	11.11	Call	Bond Future	9,940.7000	9.9407	9,875.1500	9.8751	(0.659)	0	0	0
2021/06/11	R213	04/11/2021	11.09	Put	Bond Future	351.2000	0.3512	353.0000	0.3530	0.513	0	0	0
2021/06/11	R213	04/11/2021			Bond Future	9.2561	87.4614	9.2681	87.3942	0.130	0.0000	0.0000	0
2021/06/11	R213	04/11/2021	11.10	Call	Bond Future	9,897.8500	9.8978	9,832.3300	9.8323	(0.662)	0	0	0
2021/06/11	R213	04/11/2021	11.11	Put	Bond Future	340.9400	0.3409	342.6700	0.3427	0.507	0	0	0
2021/06/11	R213	04/11/2021	11.09	Call	Bond Future	9,855.0300	9.8550	9,789.5500	9.7896	(0.664)	0	0	0
2021/06/11	R213	03/02/2022	10.67	Call	Bond Future	7,612.7200	7.6127	7,553.8100	7.5538	(0.774)	0	0	0
2021/06/11	R213	03/02/2022	10.67	Put	Bond Future	1,274.8600	1.2749	1,284.3900	1.2844	0.748	0	0	220
2021/06/11	R213	03/02/2022	10.60	Put	Bond Future	1,365.6700	1.3657	1,375.8600	1.3759	0.746	0	0	430
2021/06/11	R213	03/02/2022	10.00	Call	Bond Future	5,179.1400	5.1791	5,127.7300	5.1277	(0.993)	0	0	0
2021/06/11	R213	03/02/2022	10.00	Put	Bond Future	2,217.5900	2.2176	2,234.6200	2.2346	0.768	0	0	430
2021/06/11	R213	03/02/2022	9.22	Put	Bond Future	4,065.1600	4.0652	4,094.8800	4.0949	0.731	0	0	0
2021/06/11	R213	03/02/2022	8.80	Put	Bond Future	5,470.3300	5.4703	5,508.0700	5.5081	0.690	0	0	0
2021/06/11	R213	03/02/2022	8.80	Call	Bond Future	1,905.9300	1.9059	1,875.2300	1.8752	(1.611)	0	0	102
2021/06/11	R213	03/02/2022	9.58	Put	Bond Future	3,090.5600	3.0906	3,113.9600	3.1140	0.757	0	0	200
2021/06/11	R213	03/02/2022	8.63	Put	Bond Future	6,125.9700	6.1260	6,167.0100	6.1670	0.670	0	0	0
2021/06/11	R213	03/02/2022	8.63	Call	Bond Future	1,584.2200	1.5842	1,556.8200	1.5568	(1.730)	0	0	200
2021/06/11	R213	03/02/2022	9.98	Call	Bond Future	5,111.3500	5.1113	5,060.2100	5.0602	(1.001)	0	0	0
2021/06/11	R213	03/02/2022	9.98	Put	Bond Future	2,253.4300	2.2534	2,270.7300	2.2707	0.768	0	0	0
2021/06/11	R213	03/02/2022			Bond Future	9.4408	88.4650	9.4535	88.3965	0.134	0.0000	0.0000	0
2021/06/11	R213	03/02/2022	10.17	Call	Bond Future	5,778.2600	5.7783	5,724.6400	5.7246	(0.928)	0	0	0
2021/06/11	R213	03/02/2022	10.17	Put	Bond Future	1,942.6400	1.9426	1,957.4600	1.9575	0.763	0	0	220
2021/06/11	R213	03/02/2022	9.15	Put	Bond Future	4,278.4400	4.2784	4,309.4600	4.3095	0.725	0	0	0
2021/06/11	R213	03/02/2022	9.15	Call	Bond Future	2,683.8800	2.6839	2,646.4600	2.6465	(1.394)	0	0	220
2021/06/11	R213	03/02/2022	10.60	Call	Bond Future	7,359.2700	7.3593	7,301.0200	7.3010	(0.792)	0	0	0
2021/06/11	R213	03/02/2022	9.22	Call	Bond Future	2,857.8500	2.8579	2,819.1300	2.8191	(1.355)	0	0	430

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
2021/06/11	R213	03/02/2022	10.25	Call	Bond Future	6,067.4400	6.0674	6,012.8600	6.0129	(0.900)	0	0	0
2021/06/11	R213	03/02/2022	10.25	Put	Bond Future	1,824.6400	1.8246	1,838.5000	1.8385	0.760	0	0	102
2021/06/11	R213	03/02/2022	9.76	Call	Bond Future	4,386.9600	4.3870	4,339.0400	4.3390	(1.092)	0	0	0
2021/06/11	R213	03/02/2022	9.76	Put	Bond Future	2,680.0900	2.6801	2,700.6100	2.7006	0.766	0	0	102
2021/06/11	R213	03/02/2022	10.15	Call	Bond Future	5,706.5900	5.7066	5,653.2100	5.6532	(0.935)	0	0	0
2021/06/11	R213	03/02/2022	10.15	Put	Bond Future	1,973.1800	1.9732	1,988.2400	1.9882	0.763	0	0	200
2021/06/11	R213	03/02/2022	9.58	Call	Bond Future	3,840.2400	3.8402	3,795.2000	3.7952	(1.173)	0	0	0
2021/06/11	R213	03/02/2022	9.97	Call	Bond Future	5,077.4500	5.0775	5,026.4500	5.0264	(1.004)	0	0	0
2021/06/11	R213	03/02/2022	9.97	Put	Bond Future	2,271.4000	2.2714	2,288.8400	2.2888	0.768	0	0	0
2021/06/11	R213	03/02/2022	9.96	Call	Bond Future	5,043.6400	5.0436	4,992.7700	4.9928	(1.009)	0	0	0
2021/06/11	R213	03/02/2022	9.96	Put	Bond Future	2,289.5100	2.2895	2,307.0800	2.3071	0.767	0	0	0
2021/06/11	R213	05/05/2022	10.65	Put	Bond Future	1,869.6500	1.8697	1,883.9200	1.8839	0.763	0	0	0
2021/06/11	R213	05/05/2022	10.63	Call	Bond Future	6,977.1700	6.9772	6,922.1700	6.9222	(0.788)	0	0	0
2021/06/11	R213	05/05/2022			Bond Future	9.6244	85.9788	9.6376	85.9093	0.137	0.0000	0.0000	0
2021/06/11	R213	05/05/2022	10.64	Call	Bond Future	7,013.0700	7.0131	6,957.9700	6.9580	(0.786)	0	0	0
2021/06/11	R213	05/05/2022	10.64	Put	Bond Future	1,882.2000	1.8822	1,896.5700	1.8966	0.763	0	0	0
2021/06/11	R213	05/05/2022	10.65	Call	Bond Future	7,049.0100	7.0490	6,993.8100	6.9938	(0.783)	0	0	0
2021/06/11	R213	05/05/2022	10.63	Put	Bond Future	1,894.8400	1.8948	1,909.3100	1.9093	0.764	0	0	0
2021/06/11	R214	05/08/2021	12.03	Put	Bond Future	155.2200	0.1552	159.9500	0.1599	3.047	0	0	0
2021/06/11	R214	05/08/2021	12.01	Call	Bond Future	9,246.9700	9.2470	9,053.9000	9.0539	(2.088)	0	0	0
2021/06/11	R214	05/08/2021			Bond Future	10.3626	70.7837	10.3947	70.5857	0.310	0.0000	0.0000	17,880
2021/06/11	R214	05/08/2021	12.02	Call	Bond Future	9,292.7000	9.2927	9,099.5200	9.0995	(2.079)	0	0	0
2021/06/11	R214	05/08/2021	12.02	Put	Bond Future	158.5000	0.1585	163.3400	0.1633	3.054	0	0	0
2021/06/11	R214	05/08/2021	12.03	Call	Bond Future	9,338.4400	9.3384	9,145.1500	9.1451	(2.070)	0	0	0
2021/06/11	R214	05/08/2021	12.01	Put	Bond Future	161.8500	0.1618	166.8000	0.1668	3.058	0	0	0
2021/06/11	R214	04/11/2021	12.47	Call	Bond Future	10,799.0800	10.7991	10,614.1000	10.6141	(1.713)	0	0	0
2021/06/11	R214	04/11/2021	12.46	Call	Bond Future	10,759.0700	10.7591	10,574.2600	10.5743	(1.718)	0	0	0
2021/06/11	R214	04/11/2021	12.46	Put	Bond Future	517.7100	0.5177	533.5400	0.5335	3.058	0	0	0
2021/06/11	R214	04/11/2021			Bond Future	10.5240	68.2790	10.5574	68.0784	0.317	0.0000	0.0000	0
2021/06/11	R214	04/11/2021	12.47	Put	Bond Future	511.4900	0.5115	527.1500	0.5272	3.062	0	0	0
2021/06/11	R214	04/11/2021	12.48	Call	Bond Future	10,839.0900	10.8391	10,653.9400	10.6539	(1.708)	0	0	0
2021/06/11	R214	04/11/2021	12.48	Put	Bond Future	505.3400	0.5053	520.8300	0.5208	3.065	0	0	0
2021/06/11	R214	03/02/2022	11.40	Put	Bond Future	2,499.7200	2.4997	2,558.0900	2.5581	2.335	0	0	0
2021/06/11	R214	03/02/2022	11.41	Call	Bond Future	6,501.5200	6.5015	6,356.2800	6.3563	(2.234)	0	0	0
2021/06/11	R214	03/02/2022	11.39	Put	Bond Future	2,516.7700	2.5168	2,575.5000	2.5755	2.334	0	0	0
2021/06/11	R214	03/02/2022			Bond Future	10.6921	69.0625	10.7267	68.8592	0.324	0.0000	0.0000	0
2021/06/11	R214	03/02/2022	11.40	Call	Bond Future	6,465.3400	6.4653	6,320.4600	6.3205	(2.241)	0	0	0
2021/06/11	R214	03/02/2022	11.41	Put	Bond Future	2,482.5900	2.4826	2,540.6000	2.5406	2.337	0	0	0
2021/06/11	R214	03/02/2022	11.39	Call	Bond Future	6,429.0100	6.4290	6,284.4900	6.2845	(2.248)	0	0	0
2021/06/11	R214	05/05/2022	11.74	Put	Bond Future	2,603.4900	2.6035	2,660.9400	2.6609	2.207	0	0	0
2021/06/11	R214	05/05/2022	11.75	Call	Bond Future	7,417.8500	7.4178	7,269.0900	7.2691	(2.005)	0	0	0
2021/06/11	R214	05/05/2022	11.73	Put	Bond Future	2,618.9900	2.6190	2,676.7500	2.6768	2.205	0	0	0
2021/06/11	R214	05/05/2022			Bond Future	10.8567	66.5995	10.8926	66.3936	0.331	0.0000	0.0000	0
2021/06/11	R214	05/05/2022	11.74	Call	Bond Future	7,382.3500	7.3824	7,233.9000	7.2339	(2.011)	0	0	0
2021/06/11	R214	05/05/2022	11.75	Put	Bond Future	2,588.0900	2.5881	2,645.2300	2.6452	2.208	0	0	0
2021/06/11	R214	05/05/2022	11.73	Call	Bond Future	7,346.8800	7.3469	7,198.7400	7.1987	(2.016)	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
2021/06/11	R248	05/08/2021	12.51	Put	Bond Future	39.5200	0.0395	40.8500	0.0408	3.365	0	0	0
2021/06/11	R248	05/08/2021	12.52	Call	Bond Future	14,384.1400	14.3841	14,133.1700	14.1332	(1.745)	0	0	0
2021/06/11	R248	05/08/2021	12.50	Put	Bond Future	40.5700	0.0406	41.9300	0.0419	3.352	0	0	0
2021/06/11	R248	05/08/2021	11.20	Put	Bond Future	686.1500	0.6861	714.6900	0.7147	4.159	0	0	0
2021/06/11	R248	05/08/2021	11.20	Call	Bond Future	6,780.0000	6.7800	6,556.2800	6.5563	(3.300)	0	0	0
2021/06/11	R248	05/08/2021	10.50	Put	Bond Future	2,133.0100	2.1330	2,218.9800	2.2190	4.030	0	0	0
2021/06/11	R248	05/08/2021	10.30	Call	Bond Future	2,309.0600	2.3091	2,167.1400	2.1671	(6.146)	0	0	1,300
2021/06/11	R248	05/08/2021	10.90	Put	Bond Future	1,122.2600	1.1223	1,169.7000	1.1697	4.227	0	0	0
2021/06/11	R248	05/08/2021	10.90	Call	Bond Future	5,098.9900	5.0990	4,894.1700	4.8942	(4.017)	0	0	1,300
2021/06/11	R248	05/08/2021	10.60	Put	Bond Future	1,824.1500	1.8241	1,899.0800	1.8991	4.108	0	0	0
2021/06/11	R248	05/08/2021	10.60	Call	Bond Future	3,582.4500	3.5825	3,405.1200	3.4051	(4.950)	0	0	0
2021/06/11	R248	05/08/2021			Bond Future	10.3719	89.3178	10.4041	89.0655	0.311	0.0000	0.0000	170,996
2021/06/11	R248	05/08/2021	12.51	Call	Bond Future	14,328.5200	14.3285	14,077.5900	14.0776	(1.751)	0	0	0
2021/06/11	R248	05/08/2021	12.52	Put	Bond Future	38.5000	0.0385	39.7900	0.0398	3.351	0	0	0
2021/06/11	R248	05/08/2021	12.50	Call	Bond Future	14,272.8400	14.2728	14,021.9400	14.0219	(1.758)	0	0	0
2021/06/11	R248	05/08/2021	10.00	Put	Bond Future	4,323.2000	4.3232	4,473.8600	4.4739	3.485	0	0	0
2021/06/11	R248	05/08/2021	10.00	Call	Bond Future	1,315.3000	1.3153	1,213.7000	1.2137	(7.724)	0	0	0
2021/06/11	R248	05/08/2021	10.50	Call	Bond Future	3,128.2500	3.1282	2,961.9600	2.9620	(5.316)	0	0	0
2021/06/11	R248	05/08/2021	10.30	Put	Bond Future	2,876.7400	2.8767	2,987.0800	2.9871	3.836	0	0	0
2021/06/11	R248	04/11/2021	12.85	Call	Bond Future	15,251.6300	15.2516	15,007.8800	15.0079	(1.598)	0	0	0
2021/06/11	R248	04/11/2021	12.85	Put	Bond Future	328.9700	0.3290	340.7200	0.3407	3.572	0	0	0
2021/06/11	R248	04/11/2021			Bond Future	10.5322	85.8809	10.5657	85.6254	0.318	0.0000	0.0000	0
2021/06/11	R248	04/11/2021	10.30	Put	Bond Future	5,069.1200	5.0691	5,196.3300	5.1963	2.510	0	0	0
2021/06/11	R248	04/11/2021	10.30	Call	Bond Future	3,260.9800	3.2610	3,132.6900	3.1327	(3.934)	0	0	1,200
2021/06/11	R248	04/11/2021	9.60	Put	Bond Future	8,959.3600	8.9594	9,145.0500	9.1450	2.073	0	0	0
2021/06/11	R248	04/11/2021	9.60	Call	Bond Future	1,275.3200	1.2753	1,205.5100	1.2055	(5.474)	0	0	1,200
2021/06/11	R248	04/11/2021	12.84	Call	Bond Future	15,202.0500	15.2020	14,958.4400	14.9584	(1.602)	0	0	0
2021/06/11	R248	04/11/2021	12.84	Put	Bond Future	333.4200	0.3334	345.3100	0.3453	3.566	0	0	0
2021/06/11	R248	04/11/2021	12.83	Call	Bond Future	15,152.4400	15.1524	14,908.9900	14.9090	(1.607)	0	0	0
2021/06/11	R248	04/11/2021	12.83	Put	Bond Future	337.9200	0.3379	349.9700	0.3500	3.566	0	0	0
2021/06/11	R248	03/02/2022	11.48	Call	Bond Future	8,114.3200	8.1143	7,925.2000	7.9252	(2.331)	0	0	0
2021/06/11	R248	03/02/2022	11.49	Put	Bond Future	2,624.8500	2.6249	2,694.1900	2.6942	2.642	0	0	0
2021/06/11	R248	03/02/2022	11.47	Call	Bond Future	8,067.6300	8.0676	7,878.9700	7.8790	(2.338)	0	0	0
2021/06/11	R248	03/02/2022			Bond Future	10.6993	86.8665	10.7342	86.6076	0.326	0.0000	0.0000	0
2021/06/11	R248	03/02/2022	11.48	Put	Bond Future	2,644.2800	2.6443	2,714.0800	2.7141	2.640	0	0	0
2021/06/11	R248	03/02/2022	11.49	Call	Bond Future	8,160.8100	8.1608	7,971.2300	7.9712	(2.323)	0	0	0
2021/06/11	R248	03/02/2022	11.47	Put	Bond Future	2,663.6200	2.6636	2,733.8800	2.7339	2.638	0	0	0
2021/06/11	R248	05/05/2022	11.80	Call	Bond Future	9,161.2800	9.1613	8,968.8600	8.9689	(2.100)	0	0	0
2021/06/11	R248	05/05/2022	11.79	Call	Bond Future	9,116.2000	9.1162	8,924.1800	8.9242	(2.106)	0	0	0
2021/06/11	R248	05/05/2022	11.79	Put	Bond Future	2,852.4000	2.8524	2,922.5500	2.9225	2.459	0	0	0
2021/06/11	R248	05/05/2022			Bond Future	10.8629	83.4788	10.8992	83.2166	0.334	0.0000	0.0000	0
2021/06/11	R248	05/05/2022	11.80	Put	Bond Future	2,834.5700	2.8346	2,904.3200	2.9043	2.461	0	0	0
2021/06/11	R248	05/05/2022	11.81	Call	Bond Future	9,206.3900	9.2064	9,013.5900	9.0136	(2.094)	0	0	0
2021/06/11	R248	05/05/2022	11.81	Put	Bond Future	2,816.8500	2.8169	2,886.2200	2.8862	2.463	0	0	0

Total

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