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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 29/06/2021 TO 29/06/2021

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
2021/06/29	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	2025	05/08/2021		Bond Future	153.1999	153.1999	153.4329	153.4329	0.152	0.0000	0.0000	5,207
2021/06/29	2025	04/11/2021		Bond Future	154.9053	154.9053	155.1359	155.1359	0.149	0.0000	0.0000	0
2021/06/29	2025	03/02/2022		Bond Future	155.1668	155.1668	155.3981	155.3981	0.149	0.0000	0.0000	0
2021/06/29	2025	05/05/2022		Bond Future	157.0439	157.0439	157.2769	157.2769	0.148	0.0000	0.0000	0
2021/06/29	2029	05/08/2021		Bond Future	113.8860	113.8860	113.7438	113.7438	(0.125)	0.0000	0.0000	3,031
2021/06/29	2029	04/11/2021		Bond Future	113.9849	113.9849	113.8374	113.8374	(0.129)	0.0000	0.0000	0
2021/06/29	2029	03/02/2022		Bond Future	115.3324	115.3324	115.1817	115.1817	(0.131)	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
2021/06/29	2029	05/05/2022			Bond Future	115.5375	115.5375	115.3842	115.3842	(0.133)	0.0000	0.0000	0
2021/06/29	2030	05/08/2021	10.42	Call	Bond Future	7,451.1400	7.4511	7,431.1400	7.4311	(0.268)	0	0	0
2021/06/29	2030	05/08/2021	10.42	Put	Bond Future	31.4300	0.0314	29.2100	0.0292	(7.063)	0	0	0
2021/06/29	2030	05/08/2021	10.41	Call	Bond Future	7,401.7300	7.4017	7,381.6800	7.3817	(0.271)	0	0	0
2021/06/29	2030	05/08/2021	10.41	Put	Bond Future	32.4700	0.0325	30.2000	0.0302	(6.991)	0	0	0
2021/06/29	2030	05/08/2021	9.15	Call	Bond Future	1,729.1000	1.7291	1,701.1100	1.7011	(1.619)	0	0	0
2021/06/29	2030	05/08/2021	9.15	Put	Bond Future	1,032.8000	1.0328	1,022.5900	1.0226	(0.989)	0	0	7,500
2021/06/29	2030	05/08/2021	8.50	Put	Bond Future	3,326.2900	3.3263	3,329.5200	3.3295	0.097	0	0	0
2021/06/29	2030	05/08/2021	10.15	Call	Bond Future	6,118.4100	6.1184	6,096.6300	6.0966	(0.356)	0	0	0
2021/06/29	2030	05/08/2021	8.83	Call	Bond Future	855.4300	0.8554	832.0300	0.8320	(2.735)	0	0	479
2021/06/29	2030	05/08/2021	10.30	Put	Bond Future	46.3400	0.0463	43.4300	0.0434	(6.280)	0	0	200
2021/06/29	2030	05/08/2021	8.78	Put	Bond Future	2,140.0600	2.1401	2,135.5900	2.1356	(0.209)	0	0	0
2021/06/29	2030	05/08/2021	8.78	Call	Bond Future	751.7900	0.7518	729.5400	0.7295	(2.960)	0	0	200
2021/06/29	2030	05/08/2021	7.70	Put	Bond Future	7,832.2000	7.8322	7,848.9500	7.8489	0.214	0	0	0
2021/06/29	2030	05/08/2021	9.45	Call	Bond Future	2,856.1500	2.8562	2,828.1900	2.8282	(0.979)	0	0	600
2021/06/29	2030	05/08/2021	12.10	Call	Bond Future	15,377.6600	15.3777	15,359.8800	15.3599	(0.116)	0	0	0
2021/06/29	2030	05/08/2021	12.10	Put	Bond Future	0.0100	0.0000	0.0100	0.0000	0.000	0	0	600
2021/06/29	2030	05/08/2021			Bond Future	9.0252	94.2528	9.0284	94.2350	0.035	0.0000	0.0000	101,294
2021/06/29	2030	05/08/2021	10.43	Call	Bond Future	7,500.5300	7.5005	7,480.5900	7.4806	(0.266)	0	0	0
2021/06/29	2030	05/08/2021	10.43	Put	Bond Future	30.4100	0.0304	28.2500	0.0283	(7.103)	0	0	0
2021/06/29	2030	05/08/2021	8.50	Call	Bond Future	320.6700	0.3207	306.1200	0.3061	(4.537)	0	0	5,000
2021/06/29	2030	05/08/2021	9.50	Call	Bond Future	3,066.8200	3.0668	3,039.1700	3.0392	(0.902)	0	0	0
2021/06/29	2030	05/08/2021	9.50	Put	Bond Future	452.2300	0.4522	442.3600	0.4424	(2.183)	0	0	0
2021/06/29	2030	05/08/2021	10.15	Put	Bond Future	74.2600	0.0743	70.2600	0.0703	(5.386)	0	0	479
2021/06/29	2030	05/08/2021	9.75	Call	Bond Future	4,189.4900	4.1895	4,163.9800	4.1640	(0.609)	0	0	0
2021/06/29	2030	05/08/2021	9.75	Put	Bond Future	235.7300	0.2357	228.0000	0.2280	(3.279)	0	0	479
2021/06/29	2030	05/08/2021	8.83	Put	Bond Future	1,958.5300	1.9585	1,952.9100	1.9529	(0.287)	0	0	0
2021/06/29	2030	05/08/2021	10.30	Call	Bond Future	6,858.1600	6.8582	6,837.4700	6.8375	(0.302)	0	0	0
2021/06/29	2030	05/08/2021	7.70	Call	Bond Future	8.4600	0.0085	7.4300	0.0074	(12.175)	0	0	200
2021/06/29	2030	05/08/2021	8.95	Put	Bond Future	1,563.5700	1.5636	1,555.6300	1.5556	(0.508)	0	0	0
2021/06/29	2030	05/08/2021	8.95	Call	Bond Future	1,140.4200	1.1404	1,114.7000	1.1147	(2.255)	0	0	600
2021/06/29	2030	05/08/2021	9.45	Put	Bond Future	512.4700	0.5125	502.2900	0.5023	(1.986)	0	0	0
2021/06/29	2030	04/11/2021	11.26	Call	Bond Future	10,470.2500	10.4703	10,447.3100	10.4473	(0.219)	0	0	0
2021/06/29	2030	04/11/2021	9.20	Call	Bond Future	2,222.7600	2.2228	2,203.3100	2.2033	(0.875)	0	0	29
2021/06/29	2030	04/11/2021	8.27	Put	Bond Future	5,774.9700	5.7750	5,787.3500	5.7874	0.214	0	0	0
2021/06/29	2030	04/11/2021	8.27	Call	Bond Future	467.2400	0.4672	458.5100	0.4585	(1.868)	0	0	300
2021/06/29	2030	04/11/2021	8.77	Put	Bond Future	3,654.6900	3.6547	3,660.8300	3.6608	0.168	0	0	0
2021/06/29	2030	04/11/2021	11.44	Put	Bond Future	119.6200	0.1196	118.1100	0.1181	(1.262)	0	0	300
2021/06/29	2030	04/11/2021	10.60	Call	Bond Future	7,544.2800	7.5443	7,520.6500	7.5207	(0.313)	0	0	0
2021/06/29	2030	04/11/2021	10.60	Put	Bond Future	394.7100	0.3947	392.1900	0.3922	(0.638)	0	0	0
2021/06/29	2030	04/11/2021	10.59	Put	Bond Future	399.8300	0.3998	397.3000	0.3973	(0.633)	0	0	0
2021/06/29	2030	04/11/2021			Bond Future	9.2137	95.2794	9.2176	95.2583	0.042	0.0000	0.0000	0
2021/06/29	2030	04/11/2021	11.26	Put	Bond Future	165.8100	0.1658	163.9800	0.1640	(1.104)	0	0	29
2021/06/29	2030	04/11/2021	9.90	Put	Bond Future	971.9100	0.9719	969.8100	0.9698	(0.216)	0	0	0
2021/06/29	2030	04/11/2021	9.90	Call	Bond Future	4,603.2300	4.6032	4,580.0200	4.5800	(0.504)	0	0	29
2021/06/29	2030	04/11/2021	9.20	Put	Bond Future	2,297.3200	2.2973	2,298.9800	2.2990	0.072	0	0	0
2021/06/29	2030	04/11/2021	8.77	Call	Bond Future	1,205.8000	1.2058	1,190.8300	1.1908	(1.241)	0	0	300

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2021/06/29	2030	04/11/2021	11.44	Call	Bond Future	11,258.2700	11.2583	11,235.6500	11.2357	(0.201)	0	0	0
2021/06/29	2030	04/11/2021	10.61	Call	Bond Future	7,588.0700	7.5881	7,564.4500	7.5645	(0.311)	0	0	0
2021/06/29	2030	04/11/2021	10.61	Put	Bond Future	389.5400	0.3895	387.0300	0.3870	(0.644)	0	0	0
2021/06/29	2030	04/11/2021	10.59	Call	Bond Future	7,500.4100	7.5004	7,476.7700	7.4768	(0.315)	0	0	0
2021/06/29	2030	03/02/2022	8.85	Put	Bond Future	4,462.0800	4.4621	4,471.4200	4.4714	0.209	0	0	0
2021/06/29	2030	03/02/2022	8.85	Call	Bond Future	1,459.1100	1.4591	1,445.8500	1.4459	(0.909)	0	0	1,000
2021/06/29	2030	03/02/2022	9.35	Call	Bond Future	2,598.2100	2.5982	2,580.7500	2.5807	(0.672)	0	0	0
2021/06/29	2030	03/02/2022	9.35	Put	Bond Future	2,918.6400	2.9186	2,923.7800	2.9238	0.176	0	0	101
2021/06/29	2030	03/02/2022	8.39	Put	Bond Future	6,316.0700	6.3161	6,329.6100	6.3296	0.214	0	0	0
2021/06/29	2030	03/02/2022	8.39	Call	Bond Future	757.0900	0.7571	748.0300	0.7480	(1.197)	0	0	101
2021/06/29	2030	03/02/2022	9.45	Call	Bond Future	2,867.0800	2.8671	2,848.9100	2.8489	(0.634)	0	0	0
2021/06/29	2030	03/02/2022	9.45	Put	Bond Future	2,662.6200	2.6626	2,667.0500	2.6670	0.166	0	0	0
2021/06/29	2030	03/02/2022			Bond Future	9.4110	92.3789	9.4153	92.3563	0.046	0.0000	0.0000	0
2021/06/29	2030	03/02/2022	9.60	Put	Bond Future	2,313.4800	2.3135	2,316.9300	2.3169	0.149	0	0	0
2021/06/29	2030	03/02/2022	9.60	Call	Bond Future	3,298.1400	3.2981	3,278.9900	3.2790	(0.581)	0	0	1,000
2021/06/29	2030	03/02/2022	10.85	Call	Bond Future	7,872.4800	7.8725	7,849.1300	7.8491	(0.297)	0	0	0
2021/06/29	2030	03/02/2022	10.85	Put	Bond Future	705.2700	0.7053	704.5200	0.7045	(0.106)	0	0	1,000
2021/06/29	2030	03/02/2022	9.78	Call	Bond Future	3,856.7800	3.8568	3,836.6000	3.8366	(0.523)	0	0	0
2021/06/29	2030	03/02/2022	9.78	Put	Bond Future	1,947.0200	1.9470	1,949.4400	1.9494	0.124	0	0	101
2021/06/29	2030	03/02/2022	9.44	Call	Bond Future	2,839.4500	2.8394	2,821.3500	2.8213	(0.637)	0	0	0
2021/06/29	2030	03/02/2022	9.44	Put	Bond Future	2,687.3100	2.6873	2,691.8100	2.6918	0.167	0	0	0
2021/06/29	2030	03/02/2022	9.43	Call	Bond Future	2,812.2500	2.8123	2,794.2200	2.7942	(0.641)	0	0	0
2021/06/29	2030	03/02/2022	9.43	Put	Bond Future	2,712.4600	2.7125	2,717.0300	2.7170	0.168	0	0	0
2021/06/29	2030	05/05/2022	8.89	Put	Bond Future	5,401.5100	5.4015	5,412.6800	5.4127	0.207	0	0	0
2021/06/29	2030	05/05/2022	8.47	Call	Bond Future	999.6000	0.9996	990.4100	0.9904	(0.919)	0	0	1,073
2021/06/29	2030	05/05/2022	8.14	Put	Bond Future	8,563.0400	8.5630	8,579.4100	8.5794	0.191	0	0	0
2021/06/29	2030	05/05/2022	8.14	Call	Bond Future	662.2600	0.6623	655.2300	0.6552	(1.062)	0	0	1,800
2021/06/29	2030	05/05/2022	9.95	Call	Bond Future	4,156.0900	4.1561	4,136.9900	4.1370	(0.460)	0	0	0
2021/06/29	2030	05/05/2022	10.21	Call	Bond Future	4,971.9800	4.9720	4,951.6700	4.9517	(0.408)	0	0	0
2021/06/29	2030	05/05/2022	10.21	Put	Bond Future	2,041.9500	2.0419	2,045.0400	2.0450	0.151	0	0	0
2021/06/29	2030	05/05/2022			Bond Future	9.6194	93.4759	9.6240	93.4525	0.048	0.0000	0.0000	0
2021/06/29	2030	05/05/2022	8.89	Call	Bond Future	1,610.0400	1.6100	1,597.8100	1.5978	(0.760)	0	0	1,800
2021/06/29	2030	05/05/2022	11.04	Call	Bond Future	7,937.0700	7.9371	7,914.2900	7.9143	(0.287)	0	0	0
2021/06/29	2030	05/05/2022	11.04	Put	Bond Future	1,089.7600	1.0898	1,090.3800	1.0904	0.057	0	0	1,800
2021/06/29	2030	05/05/2022	9.35	Call	Bond Future	2,559.9500	2.5600	2,544.4000	2.5444	(0.607)	0	0	0
2021/06/29	2030	05/05/2022	9.35	Put	Bond Future	3,937.4600	3.9375	3,945.3100	3.9453	0.199	0	0	1,073
2021/06/29	2030	05/05/2022	8.47	Put	Bond Future	7,065.1600	7.0652	7,079.3700	7.0794	0.201	0	0	0
2021/06/29	2030	05/05/2022	9.95	Put	Bond Future	2,500.8800	2.5009	2,505.1800	2.5052	0.172	0	0	1,073
2021/06/29	2030	05/05/2022	10.20	Call	Bond Future	4,939.2900	4.9393	4,919.0200	4.9190	(0.410)	0	0	0
2021/06/29	2030	05/05/2022	10.20	Put	Bond Future	2,057.8600	2.0579	2,060.9900	2.0610	0.152	0	0	0
2021/06/29	2030	05/05/2022	10.19	Call	Bond Future	4,906.6800	4.9067	4,886.4600	4.8865	(0.412)	0	0	0
2021/06/29	2030	05/05/2022	10.19	Put	Bond Future	2,073.8800	2.0739	2,077.0600	2.0771	0.153	0	0	0
2021/06/29	2032	05/08/2021	11.37	Call	Bond Future	9,356.4100	9.3564	9,396.9000	9.3969	0.433	0	0	0
2021/06/29	2032	05/08/2021	11.37	Put	Bond Future	19.0800	0.0191	16.8000	0.0168	(11.950)	0	0	0
2021/06/29	2032	05/08/2021			Bond Future	9.7250	93.3355	9.7180	93.3782	(0.072)	0.0000	0.0000	120,231
2021/06/29	2032	05/08/2021	11.36	Call	Bond Future	9,304.3500	9.3043	9,344.7700	9.3448	0.434	0	0	0
2021/06/29	2032	05/08/2021	11.36	Put	Bond Future	19.7100	0.0197	17.3600	0.0174	(11.923)	0	0	0

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2021/06/29	2032	05/08/2021	11.35	Call	Bond Future	9,252.2500	9.2523	9,292.6100	9.2926	0.436	0	0	0
2021/06/29	2032	05/08/2021	11.35	Put	Bond Future	20.3500	0.0204	17.9400	0.0179	(11.843)	0	0	0
2021/06/29	2032	04/11/2021	9.83	Call	Bond Future	2,290.7700	2.2908	2,300.2600	2.3003	0.414	0	0	700
2021/06/29	2032	04/11/2021	11.70	Call	Bond Future	10,073.9300	10.0739	10,106.0800	10.1061	0.319	0	0	0
2021/06/29	2032	04/11/2021	11.71	Put	Bond Future	310.7400	0.3107	302.7500	0.3027	(2.571)	0	0	0
2021/06/29	2032	04/11/2021	11.69	Call	Bond Future	10,026.9600	10.0270	10,059.0400	10.0590	0.320	0	0	0
2021/06/29	2032	04/11/2021			Bond Future	9.9207	90.2069	9.9139	90.2471	(0.068)	0.0000	0.0000	57
2021/06/29	2032	04/11/2021	9.33	Put	Bond Future	4,662.1600	4.6622	4,625.6300	4.6256	(0.784)	0	0	0
2021/06/29	2032	04/11/2021	9.33	Call	Bond Future	1,066.0000	1.0660	1,069.6800	1.0697	0.345	0	0	700
2021/06/29	2032	04/11/2021	9.83	Put	Bond Future	2,830.8400	2.8308	2,800.1200	2.8001	(1.085)	0	0	0
2021/06/29	2032	04/11/2021	12.81	Call	Bond Future	15,173.9200	15.1739	15,212.1000	15.2121	0.252	0	0	0
2021/06/29	2032	04/11/2021	12.81	Put	Bond Future	52.6000	0.0526	50.5700	0.0506	(3.859)	0	0	700
2021/06/29	2032	04/11/2021	11.70	Put	Bond Future	314.4100	0.3144	306.3500	0.3064	(2.564)	0	0	0
2021/06/29	2032	04/11/2021	11.71	Call	Bond Future	10,120.9100	10.1209	10,153.1300	10.1531	0.318	0	0	0
2021/06/29	2032	04/11/2021	11.69	Put	Bond Future	318.1300	0.3181	310.0000	0.3100	(2.556)	0	0	0
2021/06/29	2032	03/02/2022	11.13	Call	Bond Future	6,869.8800	6.8699	6,893.7500	6.8938	0.347	0	0	0
2021/06/29	2032	03/02/2022	11.13	Put	Bond Future	1,316.0100	1.3160	1,300.2400	1.3002	(1.198)	0	0	210
2021/06/29	2032	03/02/2022	10.53	Call	Bond Future	4,539.4400	4.5394	4,557.2900	4.5573	0.393	0	0	0
2021/06/29	2032	03/02/2022	10.53	Put	Bond Future	2,231.0100	2.2310	2,209.2200	2.2092	(0.977)	0	0	210
2021/06/29	2032	03/02/2022	10.35	Put	Bond Future	2,624.1200	2.6241	2,600.3000	2.6003	(0.908)	0	0	400
2021/06/29	2032	03/02/2022	9.58	Put	Bond Future	4,966.1700	4.9662	4,934.1900	4.9342	(0.644)	0	0	0
2021/06/29	2032	03/02/2022	9.58	Call	Bond Future	1,776.7700	1.7768	1,784.4300	1.7844	0.431	0	0	400
2021/06/29	2032	03/02/2022	10.66	Call	Bond Future	5,014.4400	5.0144	5,033.7000	5.0337	0.384	0	0	0
2021/06/29	2032	03/02/2022	10.66	Put	Bond Future	1,988.4500	1.9884	1,968.0700	1.9681	(1.025)	0	0	97
2021/06/29	2032	03/02/2022	10.45	Put	Bond Future	2,397.7300	2.3977	2,375.0500	2.3750	(0.946)	0	0	198
2021/06/29	2032	03/02/2022	9.81	Call	Bond Future	2,334.8100	2.3348	2,344.7300	2.3447	0.425	0	0	0
2021/06/29	2032	03/02/2022	9.81	Put	Bond Future	4,150.9900	4.1510	4,121.2700	4.1213	(0.716)	0	0	198
2021/06/29	2032	03/02/2022	8.91	Put	Bond Future	8,036.4200	8.0364	7,999.5000	7.9995	(0.459)	0	0	0
2021/06/29	2032	03/02/2022	10.43	Call	Bond Future	4,192.6300	4.1926	4,209.3700	4.2094	0.399	0	0	0
2021/06/29	2032	03/02/2022	10.43	Put	Bond Future	2,441.7100	2.4417	2,418.8100	2.4188	(0.938)	0	0	0
2021/06/29	2032	03/02/2022	10.42	Call	Bond Future	4,158.7200	4.1587	4,175.3400	4.1753	0.400	0	0	0
2021/06/29	2032	03/02/2022	10.42	Put	Bond Future	2,463.8200	2.4638	2,440.8000	2.4408	(0.934)	0	0	0
2021/06/29	2032	03/02/2022			Bond Future	10.1215	91.2523	10.1146	91.2919	(0.068)	0.0000	0.0000	0
2021/06/29	2032	03/02/2022	9.62	Put	Bond Future	4,816.7200	4.8167	4,785.1200	4.7851	(0.656)	0	0	0
2021/06/29	2032	03/02/2022	9.62	Call	Bond Future	1,868.1300	1.8681	1,876.1700	1.8762	0.430	0	0	210
2021/06/29	2032	03/02/2022	10.95	Call	Bond Future	6,138.8100	6.1388	6,161.0000	6.1610	0.361	0	0	0
2021/06/29	2032	03/02/2022	10.95	Put	Bond Future	1,540.9500	1.5409	1,523.5000	1.5235	(1.132)	0	0	400
2021/06/29	2032	03/02/2022	10.35	Call	Bond Future	3,925.5300	3.9255	3,941.3500	3.9413	0.403	0	0	0
2021/06/29	2032	03/02/2022	10.14	Call	Bond Future	3,261.8400	3.2618	3,275.3100	3.2753	0.413	0	0	0
2021/06/29	2032	03/02/2022	10.14	Put	Bond Future	3,155.4000	3.1554	3,129.2300	3.1292	(0.829)	0	0	97
2021/06/29	2032	03/02/2022	9.14	Put	Bond Future	6,859.1900	6.8592	6,823.6300	6.8236	(0.518)	0	0	0
2021/06/29	2032	03/02/2022	9.14	Call	Bond Future	964.1800	0.9642	968.2600	0.9683	0.423	0	0	97
2021/06/29	2032	03/02/2022	10.45	Call	Bond Future	4,260.5400	4.2605	4,277.5000	4.2775	0.398	0	0	0
2021/06/29	2032	03/02/2022	8.91	Call	Bond Future	684.8100	0.6848	687.5300	0.6875	0.397	0	0	198
2021/06/29	2032	03/02/2022	10.44	Call	Bond Future	4,226.3900	4.2264	4,243.2400	4.2432	0.399	0	0	0
2021/06/29	2032	03/02/2022	10.44	Put	Bond Future	2,419.5000	2.4195	2,396.7100	2.3967	(0.942)	0	0	0
2021/06/29	2032	05/05/2022	11.03	Call	Bond Future	6,117.6000	6.1176	6,138.2200	6.1382	0.337	0	0	0
2021/06/29	2032	05/05/2022	11.03	Put	Bond Future	2,322.5800	2.3226	2,303.7600	2.3038	(0.810)	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
2021/06/29	2032	05/05/2022	11.02	Put	Bond Future	2,338.9200	2.3389	2,320.0200	2.3200	(0.808)	0	0	0
2021/06/29	2032	05/05/2022			Bond Future	10.3291	88.1891	10.3220	88.2286	(0.068)	0.0000	0.0000	0
2021/06/29	2032	05/05/2022	11.04	Call	Bond Future	6,153.8900	6.1539	6,174.5900	6.1746	0.336	0	0	0
2021/06/29	2032	05/05/2022	11.04	Put	Bond Future	2,306.3500	2.3063	2,287.6100	2.2876	(0.813)	0	0	0
2021/06/29	2032	05/05/2022	11.02	Call	Bond Future	6,081.3700	6.0814	6,101.9100	6.1019	0.338	0	0	0
2021/06/29	2033	05/08/2021			Bond Future	107.2324	107.2324	107.1444	107.1444	(0.082)	0.0000	0.0000	9,059
2021/06/29	2033	04/11/2021			Bond Future	107.1780	107.1780	107.0855	107.0855	(0.086)	0.0000	0.0000	0
2021/06/29	2033	03/02/2022			Bond Future	108.4449	108.4449	108.3499	108.3499	(0.088)	0.0000	0.0000	0
2021/06/29	2033	05/05/2022			Bond Future	108.4877	108.4877	108.3909	108.3909	(0.089)	0.0000	0.0000	0
2021/06/29	2037	05/08/2021	12.27	Call	Bond Future	10,576.2700	10.5763	10,823.4900	10.8235	2.337	0	0	0
2021/06/29	2037	05/08/2021	12.27	Put	Bond Future	21.2000	0.0212	16.5900	0.0166	(21.745)	0	0	0
2021/06/29	2037	05/08/2021	12.28	Call	Bond Future	10,630.2500	10.6303	10,877.5900	10.8776	2.327	0	0	0
2021/06/29	2037	05/08/2021	12.26	Put	Bond Future	21.8100	0.0218	17.0800	0.0171	(21.687)	0	0	0
2021/06/29	2037	05/08/2021			Bond Future	10.5248	84.9456	10.4872	85.1974	(0.357)	0.0000	0.0000	126,501
2021/06/29	2037	05/08/2021	12.28	Put	Bond Future	20.6000	0.0206	16.1100	0.0161	(21.796)	0	0	0
2021/06/29	2037	05/08/2021	12.26	Call	Bond Future	10,522.2300	10.5222	10,769.3300	10.7693	2.348	0	0	0
2021/06/29	2037	04/11/2021	12.30	Call	Bond Future	9,920.8300	9.9208	10,139.3900	10.1394	2.203	0	0	0
2021/06/29	2037	04/11/2021	12.30	Put	Bond Future	475.7200	0.4757	442.5500	0.4426	(6.973)	0	0	600
2021/06/29	2037	04/11/2021	11.49	Put	Bond Future	1,169.1300	1.1691	1,099.6200	1.0996	(5.945)	0	0	0
2021/06/29	2037	04/11/2021	11.49	Call	Bond Future	6,010.0800	6.0101	6,192.3000	6.1923	3.032	0	0	600
2021/06/29	2037	04/11/2021	12.82	Put	Bond Future	264.4100	0.2644	244.3300	0.2443	(7.594)	0	0	0
2021/06/29	2037	04/11/2021	12.83	Call	Bond Future	12,498.6400	12.4986	12,730.5400	12.7305	1.855	0	0	0
2021/06/29	2037	04/11/2021			Bond Future	10.7121	85.8709	10.6735	86.1226	(0.360)	0.0000	0.0000	0
2021/06/29	2037	04/11/2021	12.82	Call	Bond Future	12,451.4700	12.4515	12,683.1200	12.6831	1.860	0	0	0
2021/06/29	2037	04/11/2021	12.83	Put	Bond Future	260.3900	0.2604	240.5600	0.2406	(7.615)	0	0	0
2021/06/29	2037	04/11/2021	12.81	Call	Bond Future	12,404.3100	12.4043	12,635.7100	12.6357	1.865	0	0	0
2021/06/29	2037	04/11/2021	12.81	Put	Bond Future	268.4900	0.2685	248.1600	0.2482	(7.572)	0	0	0
2021/06/29	2037	03/02/2022	11.46	Call	Bond Future	5,574.2000	5.5742	5,736.7200	5.7367	2.916	0	0	0
2021/06/29	2037	03/02/2022	11.47	Put	Bond Future	2,164.6000	2.1646	2,074.1000	2.0741	(4.181)	0	0	0
2021/06/29	2037	03/02/2022	11.45	Call	Bond Future	5,534.1200	5.5341	5,696.0500	5.6961	2.926	0	0	0
2021/06/29	2037	03/02/2022			Bond Future	10.9071	82.6112	10.8672	82.8648	(0.367)	0.0000	0.0000	0
2021/06/29	2037	03/02/2022	11.46	Put	Bond Future	2,183.6000	2.1836	2,092.4900	2.0925	(4.172)	0	0	0
2021/06/29	2037	03/02/2022	11.47	Call	Bond Future	5,614.5900	5.6146	5,777.7200	5.7777	2.905	0	0	0
2021/06/29	2037	03/02/2022	11.45	Put	Bond Future	2,202.9800	2.2030	2,111.2800	2.1113	(4.163)	0	0	0
2021/06/29	2037	05/05/2022	11.84	Put	Bond Future	2,565.3800	2.5654	2,477.2900	2.4773	(3.434)	0	0	0
2021/06/29	2037	05/05/2022	11.82	Call	Bond Future	6,809.3300	6.8093	6,976.3700	6.9764	2.453	0	0	0
2021/06/29	2037	05/05/2022	11.83	Call	Bond Future	6,848.7000	6.8487	7,016.2100	7.0162	2.446	0	0	0
2021/06/29	2037	05/05/2022			Bond Future	11.1085	83.5925	11.0670	83.8485	(0.374)	0.0000	0.0000	0
2021/06/29	2037	05/05/2022	11.84	Call	Bond Future	6,888.4100	6.8884	7,056.3800	7.0564	2.438	0	0	0
2021/06/29	2037	05/05/2022	11.82	Put	Bond Future	2,599.8800	2.5999	2,510.8600	2.5109	(3.424)	0	0	0
2021/06/29	2037	05/05/2022	11.83	Put	Bond Future	2,582.4300	2.5824	2,493.8800	2.4939	(3.429)	0	0	0
2021/06/29	2038	05/08/2021			Bond Future	119.1190	119.1190	118.4357	118.4357	(0.574)	0.0000	0.0000	7,713
2021/06/29	2038	04/11/2021			Bond Future	120.4451	120.4451	119.7502	119.7502	(0.577)	0.0000	0.0000	0
2021/06/29	2038	03/02/2022			Bond Future	120.1031	120.1031	119.3985	119.3985	(0.587)	0.0000	0.0000	0
2021/06/29	2038	05/05/2022			Bond Future	121.5561	121.5561	120.8422	120.8422	(0.587)	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
2021/06/29	2040	05/08/2021	12.48	Call	Bond Future	11,655.3900	11.6554	11,884.5800	11.8846	1.966	0	0	0
2021/06/29	2040	05/08/2021	12.49	Put	Bond Future	18.2800	0.0183	14.4900	0.0145	(20.733)	0	0	0
2021/06/29	2040	05/08/2021	12.47	Call	Bond Future	11,599.0700	11.5991	11,828.1700	11.8282	1.975	0	0	0
2021/06/29	2040	05/08/2021	11.05	Put	Bond Future	725.0200	0.7250	647.7600	0.6478	(10.656)	0	0	0
2021/06/29	2040	05/08/2021	11.05	Call	Bond Future	3,463.9100	3.4639	3,619.7200	3.6197	4.498	0	0	900
2021/06/29	2040	05/08/2021			Bond Future	10.6577	86.9938	10.6252	87.2269	(0.305)	0.0000	0.0000	85,663
2021/06/29	2040	05/08/2021	12.48	Put	Bond Future	18.7900	0.0188	14.9100	0.0149	(20.649)	0	0	0
2021/06/29	2040	05/08/2021	12.49	Call	Bond Future	11,711.6400	11.7116	11,940.9200	11.9409	1.958	0	0	0
2021/06/29	2040	05/08/2021	12.47	Put	Bond Future	19.3000	0.0193	15.3300	0.0153	(20.570)	0	0	0
2021/06/29	2040	05/08/2021	11.55	Put	Bond Future	218.1200	0.2181	187.1300	0.1871	(14.208)	0	0	0
2021/06/29	2040	05/08/2021	11.55	Call	Bond Future	6,253.0300	6.2530	6,455.1100	6.4551	3.232	0	0	900
2021/06/29	2040	05/08/2021	14.80	Call	Bond Future	23,118.4100	23.1184	23,351.4800	23.3515	1.008	0	0	0
2021/06/29	2040	05/08/2021	14.80	Put	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	900
2021/06/29	2040	04/11/2021	12.90	Call	Bond Future	12,955.7200	12.9557	13,167.5400	13.1675	1.635	0	0	0
2021/06/29	2040	04/11/2021	12.90	Put	Bond Future	314.2400	0.3142	293.3400	0.2933	(6.651)	0	0	0
2021/06/29	2040	04/11/2021	12.89	Call	Bond Future	12,906.5000	12.9065	13,118.0700	13.1181	1.639	0	0	0
2021/06/29	2040	04/11/2021	12.89	Put	Bond Future	318.9300	0.3189	297.7800	0.2978	(6.632)	0	0	0
2021/06/29	2040	04/11/2021			Bond Future	10.8405	87.9415	10.8072	88.1742	(0.307)	0.0000	0.0000	0
2021/06/29	2040	04/11/2021	12.91	Call	Bond Future	13,004.9300	13.0049	13,217.0000	13.2170	1.631	0	0	0
2021/06/29	2040	04/11/2021	12.91	Put	Bond Future	309.6100	0.3096	288.9600	0.2890	(6.670)	0	0	0
2021/06/29	2040	03/02/2022	11.58	Put	Bond Future	2,381.7200	2.3817	2,295.8800	2.2959	(3.604)	0	0	0
2021/06/29	2040	03/02/2022	11.59	Call	Bond Future	6,022.9500	6.0229	6,171.9600	6.1720	2.474	0	0	0
2021/06/29	2040	03/02/2022	11.57	Put	Bond Future	2,401.5200	2.4015	2,315.1300	2.3151	(3.597)	0	0	0
2021/06/29	2040	03/02/2022			Bond Future	11.0307	84.4555	10.9962	84.6899	(0.313)	0.0000	0.0000	0
2021/06/29	2040	03/02/2022	11.58	Call	Bond Future	5,979.1300	5.9791	6,127.6100	6.1276	2.483	0	0	0
2021/06/29	2040	03/02/2022	11.59	Put	Bond Future	2,362.3300	2.3623	2,277.0200	2.2770	(3.611)	0	0	0
2021/06/29	2040	03/02/2022	11.57	Call	Bond Future	5,935.6400	5.9356	6,083.5700	6.0836	2.492	0	0	0
2021/06/29	2040	05/05/2022	10.57	Put	Bond Future	7,024.9100	7.0249	6,869.1100	6.8691	(2.218)	0	0	0
2021/06/29	2040	05/05/2022	10.57	Call	Bond Future	2,511.9100	2.5119	2,592.6200	2.5926	3.213	0	0	1,200
2021/06/29	2040	05/05/2022	13.04	Call	Bond Future	12,055.6800	12.0557	12,246.1100	12.2461	1.580	0	0	0
2021/06/29	2040	05/05/2022	13.04	Put	Bond Future	1,341.9100	1.3419	1,295.8300	1.2958	(3.434)	0	0	1,200
2021/06/29	2040	05/05/2022	11.91	Put	Bond Future	2,759.9000	2.7599	2,676.1700	2.6762	(3.034)	0	0	0
2021/06/29	2040	05/05/2022	11.92	Call	Bond Future	7,121.7100	7.1217	7,274.9300	7.2749	2.151	0	0	0
2021/06/29	2040	05/05/2022	11.92	Put	Bond Future	2,741.2200	2.7412	2,657.9300	2.6579	(3.038)	0	0	0
2021/06/29	2040	05/05/2022			Bond Future	11.2265	85.4588	11.1908	85.6953	(0.319)	0.0000	0.0000	0
2021/06/29	2040	05/05/2022	9.82	Put	Bond Future	11,231.8300	11.2318	11,037.7500	11.0378	(1.728)	0	0	0
2021/06/29	2040	05/05/2022	9.82	Call	Bond Future	1,079.9100	1.0799	1,122.3400	1.1223	3.929	0	0	1,200
2021/06/29	2040	05/05/2022	11.91	Call	Bond Future	7,079.8600	7.0799	7,232.6400	7.2326	2.158	0	0	0
2021/06/29	2040	05/05/2022	11.90	Call	Bond Future	7,037.7800	7.0378	7,190.1200	7.1901	2.165	0	0	0
2021/06/29	2040	05/05/2022	11.90	Put	Bond Future	2,778.4300	2.7784	2,694.2600	2.6943	(3.029)	0	0	0
2021/06/29	2044	05/08/2021	12.60	Put	Bond Future	17.5900	0.0176	14.2300	0.0142	(19.102)	0	0	0
2021/06/29	2044	05/08/2021	12.61	Call	Bond Future	12,279.1900	12.2792	12,475.5200	12.4755	1.599	0	0	0
2021/06/29	2044	05/08/2021	12.61	Put	Bond Future	17.1600	0.0172	13.8800	0.0139	(19.114)	0	0	0
2021/06/29	2044	05/08/2021			Bond Future	10.6884	83.8668	10.6611	84.0664	(0.256)	0.0000	0.0000	62,468
2021/06/29	2044	05/08/2021	12.60	Call	Bond Future	12,223.9300	12.2239	12,420.1800	12.4202	1.605	0	0	0
2021/06/29	2044	05/08/2021	12.59	Call	Bond Future	12,168.6000	12.1686	12,364.7800	12.3648	1.612	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
2021/06/29	2044	05/08/2021	12.59	Put	Bond Future	18.0300	0.0180	14.6000	0.0146	(19.024)	0	0	0
2021/06/29	2044	04/11/2021	12.91	Call	Bond Future	12,965.0500	12.9651	13,144.8800	13.1449	1.387	0	0	0
2021/06/29	2044	04/11/2021	12.91	Put	Bond Future	327.1600	0.3272	308.0700	0.3081	(5.835)	0	0	0
2021/06/29	2044	04/11/2021			Bond Future	10.8622	84.7804	10.8342	84.9793	(0.257)	0.0000	0.0000	0
2021/06/29	2044	04/11/2021	12.90	Call	Bond Future	12,916.3700	12.9164	13,095.9700	13.0960	1.390	0	0	0
2021/06/29	2044	04/11/2021	12.90	Put	Bond Future	331.9600	0.3320	312.6400	0.3126	(5.820)	0	0	0
2021/06/29	2044	04/11/2021	12.89	Call	Bond Future	12,867.6800	12.8677	13,047.0600	13.0471	1.394	0	0	0
2021/06/29	2044	04/11/2021	12.89	Put	Bond Future	336.8200	0.3368	317.2800	0.3173	(5.801)	0	0	0
2021/06/29	2044	03/02/2022	11.60	Call	Bond Future	6,071.6800	6.0717	6,197.9000	6.1979	2.079	0	0	0
2021/06/29	2044	03/02/2022	11.60	Put	Bond Future	2,368.9900	2.3690	2,295.1000	2.2951	(3.119)	0	0	0
2021/06/29	2044	03/02/2022	11.59	Call	Bond Future	6,027.4000	6.0274	6,153.1500	6.1532	2.086	0	0	0
2021/06/29	2044	03/02/2022	11.59	Put	Bond Future	2,388.6100	2.3886	2,314.2500	2.3143	(3.113)	0	0	0
2021/06/29	2044	03/02/2022			Bond Future	11.0426	81.3830	11.0137	81.5831	(0.262)	0.0000	0.0000	0
2021/06/29	2044	03/02/2022	11.61	Call	Bond Future	6,116.0500	6.1161	6,242.7200	6.2427	2.071	0	0	0
2021/06/29	2044	03/02/2022	11.61	Put	Bond Future	2,349.5500	2.3496	2,276.1100	2.2761	(3.126)	0	0	0
2021/06/29	2044	05/05/2022	11.92	Call	Bond Future	7,173.3900	7.1734	7,303.5700	7.3036	1.815	0	0	0
2021/06/29	2044	05/05/2022	11.92	Put	Bond Future	2,740.4500	2.7405	2,668.6100	2.6686	(2.621)	0	0	0
2021/06/29	2044	05/05/2022	11.91	Call	Bond Future	7,130.8300	7.1308	7,260.6300	7.2606	1.820	0	0	0
2021/06/29	2044	05/05/2022	11.91	Put	Bond Future	2,758.9700	2.7590	2,686.7500	2.6868	(2.618)	0	0	0
2021/06/29	2044	05/05/2022			Bond Future	11.2280	82.3498	11.1980	82.5518	(0.267)	0.0000	0.0000	0
2021/06/29	2044	05/05/2022	11.93	Call	Bond Future	7,215.7400	7.2157	7,346.2900	7.3463	1.809	0	0	0
2021/06/29	2044	05/05/2022	11.93	Put	Bond Future	2,721.8100	2.7218	2,650.3400	2.6503	(2.626)	0	0	0
2021/06/29	2046	05/08/2021			Bond Future	109.7067	109.7067	108.3443	108.3443	(1.242)	0.0000	0.0000	18,098
2021/06/29	2046	04/11/2021			Bond Future	109.0913	109.0913	107.7102	107.7102	(1.266)	0.0000	0.0000	0
2021/06/29	2046	03/02/2022			Bond Future	110.3811	110.3811	108.9822	108.9822	(1.267)	0.0000	0.0000	0
2021/06/29	2046	05/05/2022			Bond Future	109.8467	109.8467	108.4302	108.4302	(1.290)	0.0000	0.0000	0
2021/06/29	2050	05/08/2021			Bond Future	110.5792	110.5792	109.6678	109.6678	(0.824)	0.0000	0.0000	11,059
2021/06/29	2050	04/11/2021			Bond Future	111.8099	111.8099	110.8848	110.8848	(0.827)	0.0000	0.0000	0
2021/06/29	2050	03/02/2022			Bond Future	111.1700	111.1700	110.2326	110.2326	(0.843)	0.0000	0.0000	0
2021/06/29	2050	05/05/2022			Bond Future	112.5149	112.5149	111.5655	111.5655	(0.844)	0.0000	0.0000	0
2021/06/29	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	AL37	05/08/2021			Index Future	793.7730	793.7730	793.1670	793.1670	(0.076)	0.0000	0.0000	0
2021/06/29	AL37	04/11/2021			Index Future	802.4990	802.4990	801.8590	801.8590	(0.080)	0.0000	0.0000	0
2021/06/29	AL37	03/02/2022			Index Future	811.7850	811.7850	811.1280	811.1280	(0.081)	0.0000	0.0000	0
2021/06/29	AL37	05/05/2022			Index Future	821.4080	821.4080	820.7380	820.7380	(0.082)	0.0000	0.0000	0
2021/06/29	AL7T	05/08/2021			Index Future	904.7610	904.7610	904.8930	904.8930	0.015	0.0000	0.0000	0
2021/06/29	AL7T	04/11/2021			Index Future	914.7070	914.7070	914.8100	914.8100	0.011	0.0000	0.0000	0
2021/06/29	AL7T	03/02/2022			Index Future	925.2910	925.2910	925.3840	925.3840	0.010	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
2021/06/29	AL7T	05/05/2022			Index Future	936.2600	936.2600	936.3470	936.3470	0.009	0.0000	0.0000	0
2021/06/29	ALBI	05/08/2021			Index Future	797.1710	797.1710	797.9240	797.9240	0.094	0.0000	0.0000	114
2021/06/29	ALBI	04/11/2021			Index Future	805.9350	805.9350	806.6680	806.6680	0.091	0.0000	0.0000	0
2021/06/29	ALBI	03/02/2022			Index Future	815.2610	815.2610	815.9930	815.9930	0.090	0.0000	0.0000	0
2021/06/29	ALBI	05/05/2022			Index Future	824.9250	824.9250	825.6600	825.6600	0.089	0.0000	0.0000	0
2021/06/29	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/06/29	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	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
2021/06/29	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/29	ES33	05/08/2021			Bond Future	11.2011	78.8211	11.1733	78.9711	(0.248)	0.0000	0.0000	350
2021/06/29	ES33	04/11/2021			Bond Future	11.4346	75.9233	11.4062	76.0724	(0.249)	0.0000	0.0000	0
2021/06/29	ES33	03/02/2022			Bond Future	11.6787	76.8214	11.6492	76.9713	(0.253)	0.0000	0.0000	0
2021/06/29	ES33	05/05/2022			Bond Future	11.9262	73.9738	11.8955	74.1250	(0.257)	0.0000	0.0000	0
2021/06/29	ES42	05/08/2021			Bond Future	11.6944	77.7598	11.6719	77.8986	(0.193)	0.0000	0.0000	4,779
2021/06/29	ES42	04/11/2021			Bond Future	11.9145	74.3677	11.8914	74.5053	(0.194)	0.0000	0.0000	0
2021/06/29	ES42	03/02/2022			Bond Future	12.1371	75.2479	12.1132	75.3863	(0.197)	0.0000	0.0000	0
2021/06/29	ES42	05/05/2022			Bond Future	12.3707	71.9004	12.3457	72.0400	(0.202)	0.0000	0.0000	0
2021/06/29	GOVI	05/08/2021	719.14	Call	GOVI	680,750.0000	68.0750	687,840.0000	68.7840	1.041	0	0	0
2021/06/29	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/29	GOVI	05/08/2021	719.13	Call	GOVI	680,850.0000	68.0850	687,940.0000	68.7940	1.041	0	0	0
2021/06/29	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/29	GOVI	05/08/2021			GOVI	787.2150	787.2150	787.9240	787.9240	0.090	0.0000	0.0000	981
2021/06/29	GOVI	05/08/2021	719.15	Call	GOVI	680,650.0000	68.0650	687,740.0000	68.7740	1.042	0	0	0
2021/06/29	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/29	GOVI	04/11/2021	728.41	Call	GOVI	674,580.0000	67.4580	681,490.0000	68.1490	1.024	0	0	0
2021/06/29	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/29	GOVI	04/11/2021	728.40	Call	GOVI	674,680.0000	67.4680	681,590.0000	68.1590	1.024	0	0	0
2021/06/29	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/29	GOVI	04/11/2021			GOVI	795.8680	795.8680	796.5590	796.5590	0.087	0.0000	0.0000	0
2021/06/29	GOVI	04/11/2021	728.42	Call	GOVI	674,480.0000	67.4480	681,390.0000	68.1390	1.024	0	0	0
2021/06/29	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/29	GOVI	03/02/2022	792.76	Call	GOVI	123,180.0000	12.3180	130,060.0000	13.0060	5.585	0	0	0
2021/06/29	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/29	GOVI	03/02/2022			GOVI	805.0780	805.0780	805.7660	805.7660	0.085	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
2021/06/29	GOVI	03/02/2022	792.75	Call	GOVI	123,280.0000	12.3280	130,160.0000	13.0160	5.581	0	0	0
2021/06/29	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/29	GOVI	03/02/2022	792.74	Call	GOVI	123,380.0000	12.3380	130,260.0000	13.0260	5.576	0	0	0
2021/06/29	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/29	GOVI	05/05/2022	788.25	Call	GOVI	263,720.0000	26.3720	270,630.0000	27.0630	2.620	0	0	0
2021/06/29	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/29	GOVI	05/05/2022			GOVI	814.6220	814.6220	815.3130	815.3130	0.085	0.0000	0.0000	0
2021/06/29	GOVI	05/05/2022	788.24	Call	GOVI	263,820.0000	26.3820	270,730.0000	27.0730	2.619	0	0	0
2021/06/29	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/29	GOVI	05/05/2022	788.23	Call	GOVI	263,920.0000	26.3920	270,830.0000	27.0830	2.618	0	0	0
2021/06/29	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/29	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/06/29	IGOV	05/08/2021			Index Future	292.1370	292.1370	291.0270	291.0270	(0.380)	0.0000	0.0000	451
2021/06/29	IGOV	04/11/2021			Index Future	295.4210	295.4210	294.2880	294.2880	(0.384)	0.0000	0.0000	16
2021/06/29	IGOV	03/02/2022			Index Future	298.9110	298.9110	297.7600	297.7600	(0.385)	0.0000	0.0000	0
2021/06/29	IGOV	05/05/2022			Index Future	302.5250	302.5250	301.3580	301.3580	(0.386)	0.0000	0.0000	0
2021/06/29	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/06/29	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/06/29	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/06/29	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/06/29	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/06/29	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/06/29	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/06/29	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/06/29	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/06/29	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/06/29	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/06/29	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/06/29	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/06/29	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/06/29	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/06/29	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/06/29	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/06/29	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/06/29	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/06/29	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/06/29	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/06/29	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/06/29	JBAF	21/07/2021			Jibar Tradeable Future	3.7250	96.2750	3.7150	96.2850	(0.268)	0.0000	0.0000	0
2021/06/29	JBAF	18/08/2021			Jibar Tradeable Future	3.7750	96.2250	3.8300	96.1700	1.457	0.0000	0.0000	0
2021/06/29	JBAF	15/09/2021			Jibar Tradeable Future	3.8250	96.1750	3.8650	96.1350	1.046	0.0000	0.0000	30,000
2021/06/29	JBAF	20/10/2021			Jibar Tradeable Future	3.9270	96.0730	4.0300	95.9700	2.623	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
2021/06/29	JBAF	17/11/2021			Jibar Tradeable Future	4.0190	95.9810	4.0700	95.9300	1.269	0.0000	0.0000	0
2021/06/29	JBAF	15/12/2021			Jibar Tradeable Future	4.0990	95.9010	4.2350	95.7650	3.318	0.0000	0.0000	0
2021/06/29	JBAF	16/03/2022			Jibar Tradeable Future	4.4400	95.5600	4.5400	95.4600	2.252	0.0000	0.0000	0
2021/06/29	JBAF	15/06/2022			Jibar Tradeable Future	4.7140	95.2860	4.9450	95.0550	4.900	0.0000	0.0000	471
2021/06/29	JBAF	21/09/2022			Jibar Tradeable Future	5.0000	95.0000	5.1150	94.8850	2.300	0.0000	0.0000	0
2021/06/29	JBAF	21/12/2022			Jibar Tradeable Future	5.2330	94.7670	5.4700	94.5300	4.529	0.0000	0.0000	0
2021/06/29	JBAF	15/03/2023			Jibar Tradeable Future	5.4690	94.5310	5.6300	94.3700	2.944	0.0000	0.0000	0
2021/06/29	JBAF	21/06/2023			Jibar Tradeable Future	5.6850	94.3150	5.7250	94.2750	0.704	0.0000	0.0000	0
2021/06/29	R023	05/08/2021	5.30	Call	Bond Future	177.2700	0.1773	175.6400	0.1756	(0.920)	0	0	0
2021/06/29	R023	05/08/2021	5.30	Put	Bond Future	141.0500	0.1411	138.5700	0.1386	(1.758)	0	0	0
2021/06/29	R023	05/08/2021	5.29	Call	Bond Future	169.3000	0.1693	167.6400	0.1676	(0.981)	0	0	0
2021/06/29	R023	05/08/2021	5.29	Put	Bond Future	148.1900	0.1482	145.6800	0.1457	(1.694)	0	0	0
2021/06/29	R023	05/08/2021			Bond Future	5.2760	107.0949	5.2755	107.0958	(0.011)	0.0000	0.0000	15,368
2021/06/29	R023	05/08/2021	5.31	Call	Bond Future	185.4800	0.1855	183.8600	0.1839	(0.873)	0	0	0
2021/06/29	R023	05/08/2021	5.31	Put	Bond Future	134.1600	0.1342	131.6900	0.1317	(1.841)	0	0	0
2021/06/29	R023	04/11/2021	4.91	Call	Bond Future	44.1400	0.0441	43.2400	0.0432	(2.039)	0	0	0
2021/06/29	R023	04/11/2021	4.91	Put	Bond Future	730.3200	0.7303	732.0300	0.7320	0.234	0	0	0
2021/06/29	R023	04/11/2021	4.90	Call	Bond Future	42.9400	0.0429	42.0600	0.0421	(2.049)	0	0	0
2021/06/29	R023	04/11/2021	4.90	Put	Bond Future	741.9600	0.7420	743.6900	0.7437	0.233	0	0	0
2021/06/29	R023	04/11/2021			Bond Future	5.4468	104.3535	5.4489	104.3509	0.038	0.0000	0.0000	0
2021/06/29	R023	04/11/2021	4.92	Call	Bond Future	45.5100	0.0455	44.6000	0.0446	(2.000)	0	0	0
2021/06/29	R023	04/11/2021	4.92	Put	Bond Future	718.8500	0.7189	720.5500	0.7206	0.236	0	0	0
2021/06/29	R023	03/02/2022	5.08	Call	Bond Future	89.3500	0.0894	88.0200	0.0880	(1.489)	0	0	0
2021/06/29	R023	03/02/2022	5.08	Put	Bond Future	679.0200	0.6790	681.6200	0.6816	0.383	0	0	0
2021/06/29	R023	03/02/2022			Bond Future	5.6514	105.5623	5.6553	105.5584	0.068	0.0000	0.0000	0
2021/06/29	R023	03/02/2022	5.07	Call	Bond Future	87.6400	0.0876	86.3400	0.0863	(1.483)	0	0	0
2021/06/29	R023	03/02/2022	5.07	Put	Bond Future	687.6800	0.6877	690.3100	0.6903	0.382	0	0	0
2021/06/29	R023	03/02/2022	5.06	Call	Bond Future	85.7400	0.0857	84.4600	0.0845	(1.493)	0	0	0
2021/06/29	R023	03/02/2022	5.06	Put	Bond Future	696.1400	0.6961	698.7900	0.6988	0.381	0	0	0
2021/06/29	R023	05/05/2022	6.31	Call	Bond Future	520.5300	0.5205	517.0300	0.5170	(0.672)	0	0	0
2021/06/29	R023	05/05/2022	6.31	Put	Bond Future	212.8400	0.2128	214.0000	0.2140	0.545	0	0	0
2021/06/29	R023	05/05/2022			Bond Future	5.9186	102.9047	5.9246	102.9000	0.100	0.0000	0.0000	0
2021/06/29	R023	05/05/2022	6.30	Call	Bond Future	514.8400	0.5148	511.3500	0.5113	(0.678)	0	0	0
2021/06/29	R023	05/05/2022	6.30	Put	Bond Future	214.9900	0.2150	216.1600	0.2162	0.544	0	0	0
2021/06/29	R023	05/05/2022	6.29	Call	Bond Future	509.1600	0.5092	505.6800	0.5057	(0.683)	0	0	0
2021/06/29	R023	05/05/2022	6.29	Put	Bond Future	217.1600	0.2172	218.3400	0.2183	0.543	0	0	0
2021/06/29	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/29	R035	05/08/2021	5.31	Put	Bond Future	44,436.9400	44.4369	44,253.7200	44.2537	(0.412)	0	0	0
2021/06/29	R035	05/08/2021	11.37	Call	Bond Future	6,890.5900	6.8906	7,054.8300	7.0548	2.384	0	0	0
2021/06/29	R035	05/08/2021	11.37	Put	Bond Future	137.9400	0.1379	118.9600	0.1190	(13.760)	0	0	100
2021/06/29	R035	05/08/2021			Bond Future	10.3003	93.6538	10.2729	93.8370	(0.266)	0.0000	0.0000	82,469
2021/06/29	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/29	R035	05/08/2021	5.30	Put	Bond Future	44,553.5200	44.5535	44,370.3000	44.3703	(0.411)	0	0	0
2021/06/29	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/29	R035	05/08/2021	5.29	Put	Bond Future	44,670.2300	44.6702	44,487.0100	44.4870	(0.410)	0	0	0
2021/06/29	R035	05/08/2021	10.77	Call	Bond Future	3,660.7300	3.6607	3,785.7700	3.7858	3.416	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
2021/06/29	R035	05/08/2021	10.77	Put	Bond Future	600.7400	0.6007	542.5600	0.5426	(9.685)	0	0	100
2021/06/29	R035	05/08/2021	10.02	Put	Bond Future	2,750.9300	2.7509	2,609.6700	2.6097	(5.135)	0	0	0
2021/06/29	R035	05/08/2021	10.02	Call	Bond Future	850.5400	0.8505	892.5000	0.8925	4.933	0	0	100
2021/06/29	R035	04/11/2021	11.20	Put	Bond Future	1,294.3100	1.2943	1,237.1300	1.2371	(4.418)	0	0	350
2021/06/29	R035	04/11/2021	10.60	Call	Bond Future	3,210.9100	3.2109	3,301.4800	3.3015	2.821	0	0	0
2021/06/29	R035	04/11/2021	10.60	Put	Bond Future	2,544.6200	2.5446	2,452.9800	2.4530	(3.601)	0	0	350
2021/06/29	R035	04/11/2021	10.11	Put	Bond Future	4,261.7900	4.2618	4,137.9500	4.1380	(2.906)	0	0	0
2021/06/29	R035	04/11/2021	10.11	Call	Bond Future	1,697.8900	1.6979	1,756.2600	1.7563	3.438	0	0	350
2021/06/29	R035	04/11/2021	10.12	Put	Bond Future	4,220.1300	4.2201	4,096.9400	4.0969	(2.919)	0	0	0
2021/06/29	R035	04/11/2021	10.12	Call	Bond Future	1,723.8400	1.7238	1,782.8600	1.7829	3.424	0	0	400
2021/06/29	R035	04/11/2021	10.62	Put	Bond Future	2,488.2600	2.4883	2,397.9200	2.3979	(3.631)	0	0	0
2021/06/29	R035	04/11/2021	10.62	Call	Bond Future	3,282.8800	3.2829	3,374.7500	3.3748	2.798	0	0	400
2021/06/29	R035	04/11/2021	11.75	Put	Bond Future	697.3500	0.6973	662.0300	0.6620	(5.065)	0	0	782
2021/06/29	R035	04/11/2021	11.08	Call	Bond Future	5,152.9700	5.1530	5,272.0000	5.2720	2.310	0	0	0
2021/06/29	R035	04/11/2021	11.08	Put	Bond Future	1,480.0000	1.4800	1,416.8200	1.4168	(4.269)	0	0	782
2021/06/29	R035	04/11/2021	10.23	Put	Bond Future	3,782.0300	3.7820	3,666.0200	3.6660	(3.067)	0	0	0
2021/06/29	R035	04/11/2021	12.53	Call	Bond Future	12,186.5400	12.1865	12,351.6100	12.3516	1.355	0	0	0
2021/06/29	R035	04/11/2021	12.53	Put	Bond Future	290.9900	0.2910	273.8500	0.2739	(5.890)	0	0	0
2021/06/29	R035	04/11/2021			Bond Future	10.4968	90.1988	10.4688	90.3810	(0.267)	0.0000	0.0000	0
2021/06/29	R035	04/11/2021	11.20	Call	Bond Future	5,695.6300	5.6956	5,820.6600	5.8207	2.195	0	0	0
2021/06/29	R035	04/11/2021	13.82	Call	Bond Future	18,285.8900	18.2859	18,465.4300	18.4654	0.982	0	0	0
2021/06/29	R035	04/11/2021	13.82	Put	Bond Future	31.5200	0.0315	28.8500	0.0288	(8.471)	0	0	400
2021/06/29	R035	04/11/2021	11.75	Call	Bond Future	8,323.0100	8.3230	8,469.9000	8.4699	1.765	0	0	0
2021/06/29	R035	04/11/2021	10.23	Call	Bond Future	2,024.7500	2.0247	2,090.9500	2.0909	3.270	0	0	782
2021/06/29	R035	04/11/2021	12.52	Call	Bond Future	12,138.4200	12.1384	12,303.2900	12.3033	1.358	0	0	0
2021/06/29	R035	04/11/2021	12.52	Put	Bond Future	295.4800	0.2955	278.1400	0.2781	(5.868)	0	0	0
2021/06/29	R035	04/11/2021	12.51	Call	Bond Future	12,090.3100	12.0903	12,254.9600	12.2550	1.362	0	0	0
2021/06/29	R035	04/11/2021	12.51	Put	Bond Future	300.0400	0.3000	282.4800	0.2825	(5.853)	0	0	0
2021/06/29	R035	03/02/2022	11.05	Put	Bond Future	2,651.2900	2.6513	2,573.1600	2.5732	(2.947)	0	0	1,600
2021/06/29	R035	03/02/2022	10.35	Put	Bond Future	4,773.3200	4.7733	4,659.6500	4.6596	(2.381)	0	0	0
2021/06/29	R035	03/02/2022	10.35	Call	Bond Future	2,515.4700	2.5155	2,584.9500	2.5850	2.762	0	0	1,600
2021/06/29	R035	03/02/2022	11.28	Call	Bond Future	5,717.6200	5.7176	5,832.9600	5.8330	2.017	0	0	0
2021/06/29	R035	03/02/2022	11.28	Put	Bond Future	2,176.9600	2.1770	2,109.1500	2.1091	(3.115)	0	0	200
2021/06/29	R035	03/02/2022	10.26	Put	Bond Future	5,121.2500	5.1213	5,002.8800	5.0029	(2.311)	0	0	0
2021/06/29	R035	03/02/2022	10.26	Call	Bond Future	2,271.9500	2.2719	2,336.7300	2.3367	2.851	0	0	200
2021/06/29	R035	03/02/2022	11.73	Call	Bond Future	7,649.9600	7.6500	7,782.2700	7.7823	1.730	0	0	0
2021/06/29	R035	03/02/2022	11.73	Put	Bond Future	1,496.9600	1.4970	1,446.1200	1.4461	(3.396)	0	0	280
2021/06/29	R035	03/02/2022	11.03	Call	Bond Future	4,733.3000	4.7333	4,837.3700	4.8374	2.199	0	0	0
2021/06/29	R035	03/02/2022	11.39	Call	Bond Future	6,176.8400	6.1768	6,296.7000	6.2967	1.940	0	0	0
2021/06/29	R035	03/02/2022	11.39	Put	Bond Future	1,986.4400	1.9864	1,923.1500	1.9231	(3.186)	0	0	683
2021/06/29	R035	03/02/2022	10.65	Call	Bond Future	3,412.5100	3.4125	3,497.6200	3.4976	2.494	0	0	0
2021/06/29	R035	03/02/2022	11.23	Call	Bond Future	5,513.8700	5.5139	5,627.0600	5.6271	2.053	0	0	0
2021/06/29	R035	03/02/2022	11.23	Put	Bond Future	2,270.9800	2.2710	2,201.0200	2.2010	(3.081)	0	0	0
2021/06/29	R035	03/02/2022	11.22	Call	Bond Future	5,473.8700	5.4739	5,586.6100	5.5866	2.060	0	0	0
2021/06/29	R035	03/02/2022	11.22	Put	Bond Future	2,290.7200	2.2907	2,220.3100	2.2203	(3.074)	0	0	0
2021/06/29	R035	03/02/2022			Bond Future	10.7015	91.2439	10.6726	91.4270	(0.271)	0.0000	0.0000	0
2021/06/29	R035	03/02/2022	11.05	Call	Bond Future	4,809.4100	4.8094	4,914.4300	4.9144	2.184	0	0	0
2021/06/29	R035	03/02/2022	11.88	Call	Bond Future	8,322.5700	8.3226	8,459.6200	8.4596	1.647	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
2021/06/29	R035	03/02/2022	11.88	Put	Bond Future	1,325.1700		1.3252	1,279.0700	1.2791	(3.479)	0	0	1,800
2021/06/29	R035	03/02/2022	11.03	Put	Bond Future	2,696.9600		2.6970	2,617.8800	2.6179	(2.932)	0	0	280
2021/06/29	R035	03/02/2022	10.10	Put	Bond Future	5,782.3100		5.7823	5,655.6500	5.6557	(2.190)	0	0	0
2021/06/29	R035	03/02/2022	10.10	Call	Bond Future	1,867.7200		1.8677	1,924.2100	1.9242	3.025	0	0	280
2021/06/29	R035	03/02/2022	10.65	Put	Bond Future	3,738.4500		3.7385	3,640.4100	3.6404	(2.622)	0	0	683
2021/06/29	R035	03/02/2022	9.70	Put	Bond Future	7,720.7900		7.7208	7,574.8200	7.5748	(1.891)	0	0	0
2021/06/29	R035	03/02/2022	9.70	Call	Bond Future	1,063.4300		1.0634	1,100.6100	1.1006	3.496	0	0	683
2021/06/29	R035	03/02/2022	11.24	Call	Bond Future	5,553.9700		5.5540	5,667.5900	5.6676	2.046	0	0	0
2021/06/29	R035	03/02/2022	11.24	Put	Bond Future	2,251.4100		2.2514	2,181.8800	2.1819	(3.088)	0	0	0
2021/06/29	R035	05/05/2022	11.64	Call	Bond Future	6,833.6100		6.8336	6,953.2300	6.9532	1.750	0	0	0
2021/06/29	R035	05/05/2022	11.64	Put	Bond Future	2,490.7600		2.4908	2,425.5700	2.4256	(2.617)	0	0	0
2021/06/29	R035	05/05/2022	11.63	Call	Bond Future	6,793.8900		6.7939	6,913.1700	6.9132	1.756	0	0	0
2021/06/29	R035	05/05/2022	11.63	Put	Bond Future	2,507.9700		2.5080	2,442.4400	2.4424	(2.613)	0	0	0
2021/06/29	R035	05/05/2022			Bond Future	10.9048		87.8489	10.8747	88.0338	(0.276)	0.0000	0.0000	0
2021/06/29	R035	05/05/2022	11.65	Call	Bond Future	6,873.3900		6.8734	6,993.3400	6.9933	1.745	0	0	0
2021/06/29	R035	05/05/2022	11.65	Put	Bond Future	2,473.6700		2.4737	2,408.8100	2.4088	(2.622)	0	0	0
2021/06/29	R186	05/08/2021	8.62	Call	Bond Future	5,250.4000		5.2504	5,161.6100	5.1616	(1.691)	0	0	0
2021/06/29	R186	05/08/2021	8.62	Put	Bond Future	21.3000		0.0213	21.4000	0.0214	0.469	0	0	0
2021/06/29	R186	05/08/2021	8.61	Call	Bond Future	5,206.9100		5.2069	5,118.1300	5.1181	(1.705)	0	0	0
2021/06/29	R186	05/08/2021	8.61	Put	Bond Future	22.1500		0.0221	22.2600	0.0223	0.497	0	0	0
2021/06/29	R186	05/08/2021			Bond Future	7.4748		114.6067	7.4937	114.5178	0.253	0.0000	0.0000	86,998
2021/06/29	R186	05/08/2021	8.63	Call	Bond Future	5,293.8600		5.2939	5,205.0600	5.2051	(1.677)	0	0	0
2021/06/29	R186	05/08/2021	8.63	Put	Bond Future	20.4600		0.0205	20.5500	0.0206	0.440	0	0	0
2021/06/29	R186	04/11/2021	7.77	Call	Bond Future	1,777.0500		1.7771	1,719.4500	1.7194	(3.241)	0	0	0
2021/06/29	R186	04/11/2021	8.10	Call	Bond Future	2,706.3800		2.7064	2,636.0900	2.6361	(2.597)	0	0	0
2021/06/29	R186	04/11/2021	8.10	Put	Bond Future	768.1600		0.7682	791.5600	0.7916	3.046	0	0	0
2021/06/29	R186	04/11/2021	8.09	Call	Bond Future	2,675.2900		2.6753	2,605.3300	2.6053	(2.615)	0	0	0
2021/06/29	R186	04/11/2021	8.09	Put	Bond Future	780.8100		0.7808	804.5400	0.8045	3.039	0	0	0
2021/06/29	R186	04/11/2021			Bond Future	7.6617		115.8544	7.6826	115.7607	0.274	0.0000	0.0000	0
2021/06/29	R186	04/11/2021	7.77	Put	Bond Future	1,294.0400		1.2940	1,330.1300	1.3301	2.789	0	0	15,177
2021/06/29	R186	04/11/2021	8.77	Call	Bond Future	5,066.4900		5.0665	4,980.7200	4.9807	(1.693)	0	0	0
2021/06/29	R186	04/11/2021	8.77	Put	Bond Future	246.4200		0.2464	254.3400	0.2543	3.214	0	0	15,177
2021/06/29	R186	04/11/2021	8.11	Call	Bond Future	2,737.6400		2.7376	2,667.0100	2.6670	(2.580)	0	0	0
2021/06/29	R186	04/11/2021	8.11	Put	Bond Future	755.6900		0.7557	778.7500	0.7788	3.052	0	0	0
2021/06/29	R186	03/02/2022	7.30	Call	Bond Future	873.4200		0.8734	840.6000	0.8406	(3.758)	0	0	0
2021/06/29	R186	03/02/2022	7.30	Put	Bond Future	3,263.9200		3.2639	3,327.2700	3.3273	1.941	0	0	0
2021/06/29	R186	03/02/2022			Bond Future	7.8565		111.9140	7.8792	111.8178	0.289	0.0000	0.0000	0
2021/06/29	R186	03/02/2022	7.29	Call	Bond Future	860.0900		0.8601	827.6200	0.8276	(3.775)	0	0	0
2021/06/29	R186	03/02/2022	7.29	Put	Bond Future	3,294.1400		3.2941	3,357.8400	3.3578	1.934	0	0	0
2021/06/29	R186	03/02/2022	7.28	Call	Bond Future	846.9100		0.8469	814.7800	0.8148	(3.794)	0	0	0
2021/06/29	R186	03/02/2022	7.28	Put	Bond Future	3,324.5200		3.3245	3,388.5600	3.3886	1.926	0	0	0
2021/06/29	R186	05/05/2022	8.32	Call	Bond Future	2,804.1000		2.8041	2,743.9600	2.7440	(2.145)	0	0	0
2021/06/29	R186	05/05/2022	8.32	Put	Bond Future	1,796.7500		1.7968	1,834.6200	1.8346	2.108	0	0	0
2021/06/29	R186	05/05/2022			Bond Future	8.0672		113.2425	8.0916	113.1445	0.303	0.0000	0.0000	0
2021/06/29	R186	05/05/2022	8.31	Call	Bond Future	2,779.9000		2.7799	2,720.0300	2.7200	(2.154)	0	0	0
2021/06/29	R186	05/05/2022	8.31	Put	Bond Future	1,812.1700		1.8122	1,850.3100	1.8503	2.105	0	0	0
2021/06/29	R186	05/05/2022	8.30	Call	Bond Future	2,755.8000		2.7558	2,696.1800	2.6962	(2.163)	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
2021/06/29	R186	05/05/2022	8.30	Put	Bond Future	1,827.7100	1.8277	1,866.1000	1.8661	2.100	0	0	0
2021/06/29	R197	05/08/2021			Bond Future	321.6157	321.6157	321.6532	321.6532	0.012	0.0000	0.0000	1,120
2021/06/29	R197	04/11/2021			Bond Future	325.1956	325.1956	325.2228	325.2228	0.008	0.0000	0.0000	0
2021/06/29	R197	03/02/2022			Bond Future	320.8893	320.8893	320.9128	320.9128	0.007	0.0000	0.0000	0
2021/06/29	R197	05/05/2022			Bond Future	324.7719	324.7719	324.7935	324.7935	0.007	0.0000	0.0000	0
2021/06/29	R202	05/08/2021			Bond Future	235.7607	235.7607	234.8705	234.8705	(0.378)	0.0000	0.0000	9,436
2021/06/29	R202	04/11/2021			Bond Future	238.3850	238.3850	237.4772	237.4772	(0.381)	0.0000	0.0000	0
2021/06/29	R202	03/02/2022			Bond Future	236.8736	236.8736	235.9521	235.9521	(0.389)	0.0000	0.0000	0
2021/06/29	R202	05/05/2022			Bond Future	239.7392	239.7392	238.8050	238.8050	(0.390)	0.0000	0.0000	0
2021/06/29	R209	05/08/2021	11.81	Call	Bond Future	8,484.8500	8.4849	8,639.4100	8.6394	1.822	0	0	0
2021/06/29	R209	05/08/2021	11.81	Put	Bond Future	23.7300	0.0237	19.4300	0.0194	(18.121)	0	0	0
2021/06/29	R209	05/08/2021			Bond Future	10.2246	72.4146	10.1975	72.5734	(0.265)	0.0000	0.0000	28,825
2021/06/29	R209	05/08/2021	11.80	Call	Bond Future	8,436.9300	8.4369	8,591.3900	8.5914	1.831	0	0	0
2021/06/29	R209	05/08/2021	11.80	Put	Bond Future	24.4400	0.0244	20.0400	0.0200	(18.003)	0	0	0
2021/06/29	R209	05/08/2021	11.79	Call	Bond Future	8,388.9900	8.3890	8,543.3300	8.5433	1.840	0	0	0
2021/06/29	R209	05/08/2021	11.79	Put	Bond Future	25.1900	0.0252	20.6700	0.0207	(17.944)	0	0	0
2021/06/29	R209	04/11/2021	10.00	Call	Bond Future	1,387.7600	1.3878	1,437.4700	1.4375	3.582	0	0	0
2021/06/29	R209	04/11/2021	10.00	Put	Bond Future	3,707.2100	3.7072	3,598.7400	3.5987	(2.926)	0	0	3,100
2021/06/29	R209	04/11/2021	12.00	Call	Bond Future	8,717.6500	8.7176	8,855.2100	8.8552	1.578	0	0	0
2021/06/29	R209	04/11/2021	12.00	Put	Bond Future	366.5400	0.3665	345.9200	0.3459	(5.626)	0	0	9,000
2021/06/29	R209	04/11/2021	10.50	Call	Bond Future	2,733.2300	2.7332	2,812.5300	2.8125	2.901	0	0	0
2021/06/29	R209	04/11/2021	12.19	Call	Bond Future	9,538.0200	9.5380	9,679.0300	9.6790	1.478	0	0	0
2021/06/29	R209	04/11/2021	12.19	Put	Bond Future	294.7800	0.2948	277.6100	0.2776	(5.825)	0	0	0
2021/06/29	R209	04/11/2021	12.17	Call	Bond Future	9,451.8200	9.4518	9,592.5000	9.5925	1.488	0	0	0
2021/06/29	R209	04/11/2021			Bond Future	10.3970	70.0631	10.3694	70.2212	(0.266)	0.0000	0.0000	4,785
2021/06/29	R209	04/11/2021	10.50	Put	Bond Future	2,149.1800	2.1492	2,070.3000	2.0703	(3.670)	0	0	9,400
2021/06/29	R209	04/11/2021	9.50	Put	Bond Future	5,922.3600	5.9224	5,787.7800	5.7878	(2.272)	0	0	0
2021/06/29	R209	04/11/2021	9.50	Call	Bond Future	524.0000	0.5240	547.6000	0.5476	4.504	0	0	6,000
2021/06/29	R209	04/11/2021	12.18	Call	Bond Future	9,494.9600	9.4950	9,635.8000	9.6358	1.483	0	0	0
2021/06/29	R209	04/11/2021	12.18	Put	Bond Future	298.2000	0.2982	280.8600	0.2809	(5.815)	0	0	0
2021/06/29	R209	04/11/2021	12.17	Put	Bond Future	301.5900	0.3016	284.0900	0.2841	(5.803)	0	0	0
2021/06/29	R209	03/02/2022	11.03	Call	Bond Future	4,563.8700	4.5639	4,660.1500	4.6601	2.110	0	0	0
2021/06/29	R209	03/02/2022	11.03	Put	Bond Future	2,080.4600	2.0805	2,017.5800	2.0176	(3.022)	0	0	0
2021/06/29	R209	03/02/2022	11.02	Call	Bond Future	4,528.6700	4.5287	4,624.5700	4.6246	2.118	0	0	0
2021/06/29	R209	03/02/2022	11.02	Put	Bond Future	2,098.1400	2.0981	2,034.8800	2.0349	(3.015)	0	0	0
2021/06/29	R209	03/02/2022			Bond Future	10.5723	70.8750	10.5438	71.0341	(0.270)	0.0000	0.0000	0
2021/06/29	R209	03/02/2022	11.04	Call	Bond Future	4,599.1600	4.5992	4,695.8300	4.6958	2.102	0	0	0
2021/06/29	R209	03/02/2022	11.04	Put	Bond Future	2,062.9200	2.0629	2,000.4300	2.0004	(3.029)	0	0	0
2021/06/29	R209	05/05/2022	11.44	Call	Bond Future	5,808.8000	5.8088	5,912.1500	5.9122	1.779	0	0	0
2021/06/29	R209	05/05/2022	11.44	Put	Bond Future	2,209.2500	2.2093	2,152.0200	2.1520	(2.590)	0	0	0
2021/06/29	R209	05/05/2022	11.43	Call	Bond Future	5,774.3000	5.7743	5,877.3400	5.8773	1.784	0	0	0
2021/06/29	R209	05/05/2022	11.43	Put	Bond Future	2,225.0700	2.2251	2,167.5300	2.1675	(2.586)	0	0	0
2021/06/29	R209	05/05/2022			Bond Future	10.7516	68.5751	10.7221	68.7356	(0.274)	0.0000	0.0000	0
2021/06/29	R209	05/05/2022	11.45	Call	Bond Future	5,843.5900	5.8436	5,947.2500	5.9473	1.774	0	0	0
2021/06/29	R209	05/05/2022	11.45	Put	Bond Future	2,193.7700	2.1938	2,136.8500	2.1369	(2.595)	0	0	0

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2021/06/29	R210	05/08/2021			Bond Future	209.9008	209.9008	208.9133	208.9133	(0.470)	0.0000	0.0000	1,486
2021/06/29	R210	04/11/2021			Bond Future	209.4534	209.4534	208.4479	208.4479	(0.480)	0.0000	0.0000	0
2021/06/29	R210	03/02/2022			Bond Future	211.9294	211.9294	210.9095	210.9095	(0.481)	0.0000	0.0000	0
2021/06/29	R210	05/05/2022			Bond Future	211.6586	211.6586	210.6249	210.6249	(0.488)	0.0000	0.0000	0
2021/06/29	R212	05/08/2021			Bond Future	172.9024	172.9024	172.7693	172.7693	(0.077)	0.0000	0.0000	2,457
2021/06/29	R212	04/11/2021			Bond Future	174.8273	174.8273	174.6869	174.6869	(0.080)	0.0000	0.0000	0
2021/06/29	R213	05/08/2021	10.85	Call	Bond Future	7,713.1600	7.7132	7,748.9500	7.7489	0.464	0	0	0
2021/06/29	R213	05/08/2021	10.85	Put	Bond Future	26.6200	0.0266	23.6900	0.0237	(11.007)	0	0	0
2021/06/29	R213	05/08/2021	10.84	Call	Bond Future	7,664.5100	7.6645	7,700.2200	7.7002	0.466	0	0	0
2021/06/29	R213	05/08/2021	10.84	Put	Bond Future	27.5100	0.0275	24.5000	0.0245	(10.941)	0	0	0
2021/06/29	R213	05/08/2021	10.14	Put	Bond Future	221.3500	0.2214	207.2000	0.2072	(6.393)	0	0	0
2021/06/29	R213	05/08/2021	9.34	Put	Bond Future	1,486.5200	1.4865	1,448.5400	1.4485	(2.555)	0	0	0
2021/06/29	R213	05/08/2021	9.34	Call	Bond Future	1,198.2800	1.1983	1,199.0200	1.1990	0.062	0	0	0
2021/06/29	R213	05/08/2021			Bond Future	9.3913	88.2435	9.3844	88.2822	(0.074)	0.0000	0.0000	9,084
2021/06/29	R213	05/08/2021	10.86	Call	Bond Future	7,761.8000	7.7618	7,797.6600	7.7977	0.462	0	0	0
2021/06/29	R213	05/08/2021	10.86	Put	Bond Future	25.7600	0.0258	22.9000	0.0229	(11.102)	0	0	0
2021/06/29	R213	05/08/2021	10.78	Call	Bond Future	7,372.3700	7.3724	7,407.5600	7.4076	0.477	0	0	0
2021/06/29	R213	05/08/2021	10.78	Put	Bond Future	33.4900	0.0335	29.9600	0.0300	(10.540)	0	0	0
2021/06/29	R213	05/08/2021	10.14	Call	Bond Future	4,284.7900	4.2848	4,309.3600	4.3094	0.573	0	0	0
2021/06/29	R213	04/11/2021	11.10	Put	Bond Future	394.5300	0.3945	385.3200	0.3853	(2.334)	0	0	0
2021/06/29	R213	04/11/2021	11.11	Call	Bond Future	8,203.1900	8.2032	8,230.3900	8.2304	0.332	0	0	0
2021/06/29	R213	04/11/2021	11.09	Put	Bond Future	399.3900	0.3994	390.1000	0.3901	(2.326)	0	0	0
2021/06/29	R213	04/11/2021			Bond Future	9.5802	85.6750	9.5735	85.7114	(0.070)	0.0000	0.0000	0
2021/06/29	R213	04/11/2021	11.10	Call	Bond Future	8,159.9400	8.1599	8,187.0600	8.1871	0.332	0	0	0
2021/06/29	R213	04/11/2021	11.11	Put	Bond Future	389.8300	0.3898	380.7000	0.3807	(2.342)	0	0	0
2021/06/29	R213	04/11/2021	11.09	Call	Bond Future	8,116.8200	8.1168	8,143.8600	8.1439	0.333	0	0	0
2021/06/29	R213	03/02/2022	10.67	Call	Bond Future	5,871.1400	5.8711	5,891.5500	5.8915	0.348	0	0	0
2021/06/29	R213	03/02/2022	10.67	Put	Bond Future	1,330.7300	1.3307	1,315.4900	1.3155	(1.145)	0	0	220
2021/06/29	R213	03/02/2022	10.60	Put	Bond Future	1,415.7600	1.4158	1,399.9100	1.3999	(1.120)	0	0	430
2021/06/29	R213	03/02/2022	10.00	Call	Bond Future	3,566.5000	3.5665	3,580.5700	3.5806	0.395	0	0	0
2021/06/29	R213	03/02/2022	10.00	Put	Bond Future	2,402.4000	2.4024	2,380.8200	2.3808	(0.898)	0	0	430
2021/06/29	R213	03/02/2022	9.22	Put	Bond Future	4,611.7600	4.6118	4,582.7400	4.5827	(0.629)	0	0	0
2021/06/29	R213	03/02/2022	8.80	Put	Bond Future	6,258.4700	6.2585	6,226.4300	6.2264	(0.512)	0	0	0
2021/06/29	R213	03/02/2022	8.80	Call	Bond Future	896.6200	0.8966	900.2300	0.9002	0.403	0	0	102
2021/06/29	R213	03/02/2022	9.58	Put	Bond Future	3,459.8600	3.4599	3,434.0700	3.4341	(0.745)	0	0	200
2021/06/29	R213	03/02/2022	8.63	Put	Bond Future	7,036.3000	7.0363	7,003.3300	7.0033	(0.469)	0	0	0
2021/06/29	R213	03/02/2022	8.63	Call	Bond Future	697.1000	0.6971	699.7800	0.6998	0.384	0	0	200
2021/06/29	R213	03/02/2022	9.98	Call	Bond Future	3,506.5500	3.5065	3,520.4200	3.5204	0.396	0	0	0
2021/06/29	R213	03/02/2022	9.98	Put	Bond Future	2,446.0800	2.4461	2,424.3000	2.4243	(0.890)	0	0	0
2021/06/29	R213	03/02/2022			Bond Future	9.7772	86.6675	9.7704	86.7032	(0.069)	0.0000	0.0000	0
2021/06/29	R213	03/02/2022	10.17	Call	Bond Future	4,105.5600	4.1056	4,121.3400	4.1213	0.384	0	0	0
2021/06/29	R213	03/02/2022	10.17	Put	Bond Future	2,067.3900	2.0674	2,047.5200	2.0475	(0.961)	0	0	220
2021/06/29	R213	03/02/2022	9.15	Put	Bond Future	4,862.4400	4.8624	4,832.8500	4.8329	(0.609)	0	0	0
2021/06/29	R213	03/02/2022	9.15	Call	Bond Future	1,470.4300	1.4704	1,476.4900	1.4765	0.412	0	0	220
2021/06/29	R213	03/02/2022	10.60	Call	Bond Future	5,611.9100	5.6119	5,631.7100	5.6317	0.353	0	0	0

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2021/06/29	R213	03/02/2022	9.22	Call	Bond Future	1,607.0000		1.6070	1,613.6300	1.6136	0.413	0	0	430
2021/06/29	R213	03/02/2022	10.25	Call	Bond Future	4,369.7700		4.3698	4,386.3400	4.3863	0.379	0	0	0
2021/06/29	R213	03/02/2022	10.25	Put	Bond Future	1,924.4200		1.9244	1,905.3400	1.9053	(0.991)	0	0	102
2021/06/29	R213	03/02/2022	9.76	Call	Bond Future	2,878.0000		2.8780	2,889.6400	2.8896	0.404	0	0	0
2021/06/29	R213	03/02/2022	9.76	Put	Bond Future	2,968.5800		2.9686	2,944.5700	2.9446	(0.809)	0	0	102
2021/06/29	R213	03/02/2022	10.15	Call	Bond Future	4,040.5800		4.0406	4,056.1600	4.0562	0.386	0	0	0
2021/06/29	R213	03/02/2022	10.15	Put	Bond Future	2,104.6200		2.1046	2,084.5500	2.0846	(0.954)	0	0	200
2021/06/29	R213	03/02/2022	9.58	Call	Bond Future	2,412.0900		2.4121	2,421.9500	2.4219	0.409	0	0	0
2021/06/29	R213	03/02/2022	9.97	Call	Bond Future	3,476.7600		3.4768	3,490.5300	3.4905	0.396	0	0	0
2021/06/29	R213	03/02/2022	9.97	Put	Bond Future	2,468.1600		2.4682	2,446.2800	2.4463	(0.886)	0	0	0
2021/06/29	R213	03/02/2022	9.96	Call	Bond Future	3,446.8200		3.4468	3,460.4800	3.4605	0.396	0	0	0
2021/06/29	R213	03/02/2022	9.96	Put	Bond Future	2,490.1400		2.4901	2,468.1500	2.4681	(0.883)	0	0	0
2021/06/29	R213	05/05/2022	10.65	Put	Bond Future	2,049.9600		2.0500	2,033.0700	2.0331	(0.824)	0	0	0
2021/06/29	R213	05/05/2022	10.63	Call	Bond Future	5,347.5000		5.3475	5,365.9600	5.3660	0.345	0	0	0
2021/06/29	R213	05/05/2022			Bond Future	9.9743		84.1642	9.9674	84.1997	(0.070)	0.0000	0.0000	0
2021/06/29	R213	05/05/2022	10.64	Call	Bond Future	5,381.0600		5.3811	5,399.6000	5.3996	0.345	0	0	0
2021/06/29	R213	05/05/2022	10.64	Put	Bond Future	2,064.8200		2.0648	2,047.8600	2.0479	(0.821)	0	0	0
2021/06/29	R213	05/05/2022	10.65	Call	Bond Future	5,414.6900		5.4147	5,433.3000	5.4333	0.344	0	0	0
2021/06/29	R213	05/05/2022	10.63	Put	Bond Future	2,079.8000		2.0798	2,062.7600	2.0628	(0.819)	0	0	0
2021/06/29	R214	05/08/2021	12.03	Put	Bond Future	50.9200		0.0509	43.6000	0.0436	(14.375)	0	0	0
2021/06/29	R214	05/08/2021	12.01	Call	Bond Future	7,675.4800		7.6755	7,799.5200	7.7995	1.616	0	0	0
2021/06/29	R214	05/08/2021			Bond Future	10.6036		69.3204	10.5816	69.4521	(0.208)	0.0000	0.0000	17,880
2021/06/29	R214	05/08/2021	12.02	Call	Bond Future	7,723.2000		7.7232	7,847.4000	7.8474	1.608	0	0	0
2021/06/29	R214	05/08/2021	12.02	Put	Bond Future	52.2500		0.0522	44.7700	0.0448	(14.316)	0	0	0
2021/06/29	R214	05/08/2021	12.03	Call	Bond Future	7,770.8900		7.7709	7,895.2500	7.8952	1.600	0	0	0
2021/06/29	R214	05/08/2021	12.01	Put	Bond Future	53.6100		0.0536	45.9700	0.0460	(14.251)	0	0	0
2021/06/29	R214	04/11/2021	12.47	Call	Bond Future	9,187.9900		9.1880	9,300.9700	9.3010	1.230	0	0	0
2021/06/29	R214	04/11/2021	12.46	Call	Bond Future	9,145.7900		9.1458	9,258.6100	9.2586	1.234	0	0	0
2021/06/29	R214	04/11/2021	12.46	Put	Bond Future	385.4300		0.3854	367.3000	0.3673	(4.704)	0	0	0
2021/06/29	R214	04/11/2021			Bond Future	10.7740		66.7980	10.7515	66.9289	(0.208)	0.0000	0.0000	0
2021/06/29	R214	04/11/2021	12.47	Put	Bond Future	381.4000		0.3814	363.4300	0.3634	(4.712)	0	0	0
2021/06/29	R214	04/11/2021	12.48	Call	Bond Future	9,230.2400		9.2302	9,343.3600	9.3434	1.226	0	0	0
2021/06/29	R214	04/11/2021	12.48	Put	Bond Future	377.4900		0.3775	359.6600	0.3597	(4.723)	0	0	0
2021/06/29	R214	03/02/2022	11.40	Put	Bond Future	2,103.3400		2.1033	2,050.0300	2.0500	(2.535)	0	0	0
2021/06/29	R214	03/02/2022	11.41	Call	Bond Future	4,613.2500		4.6132	4,691.8900	4.6919	1.705	0	0	0
2021/06/29	R214	03/02/2022	11.39	Put	Bond Future	2,121.7200		2.1217	2,068.0800	2.0681	(2.528)	0	0	0
2021/06/29	R214	03/02/2022			Bond Future	10.9502		67.5719	10.9270	67.7035	(0.212)	0.0000	0.0000	0
2021/06/29	R214	03/02/2022	11.40	Call	Bond Future	4,578.3600		4.5784	4,656.6600	4.6567	1.710	0	0	0
2021/06/29	R214	03/02/2022	11.41	Put	Bond Future	2,084.9200		2.0849	2,031.9500	2.0319	(2.541)	0	0	0
2021/06/29	R214	03/02/2022	11.39	Call	Bond Future	4,543.3600		4.5434	4,621.3300	4.6213	1.716	0	0	0
2021/06/29	R214	05/05/2022	11.74	Put	Bond Future	2,421.1400		2.4211	2,370.7200	2.3707	(2.082)	0	0	0
2021/06/29	R214	05/05/2022	11.75	Call	Bond Future	5,729.4100		5.7294	5,811.9300	5.8119	1.440	0	0	0
2021/06/29	R214	05/05/2022	11.73	Put	Bond Future	2,437.6300		2.4376	2,386.9500	2.3869	(2.079)	0	0	0
2021/06/29	R214	05/05/2022			Bond Future	11.1236		65.0943	11.0997	65.2270	(0.215)	0.0000	0.0000	0
2021/06/29	R214	05/05/2022	11.74	Call	Bond Future	5,694.8700		5.6949	5,777.1400	5.7771	1.445	0	0	0
2021/06/29	R214	05/05/2022	11.75	Put	Bond Future	2,404.7800		2.4048	2,354.6100	2.3546	(2.086)	0	0	0
2021/06/29	R214	05/05/2022	11.73	Call	Bond Future	5,660.3900		5.6604	5,742.4000	5.7424	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
2021/06/29	R248	05/08/2021	12.51	Put	Bond Future	24.4800	0.0245	20.4300	0.0204	(16.544)	0	0	0
2021/06/29	R248	05/08/2021	12.52	Call	Bond Future	12,548.1100	12.5481	12,711.1700	12.7112	1.299	0	0	0
2021/06/29	R248	05/08/2021	12.50	Put	Bond Future	25.2700	0.0253	21.1000	0.0211	(16.502)	0	0	0
2021/06/29	R248	05/08/2021	11.20	Put	Bond Future	495.9900	0.4960	450.0400	0.4500	(9.264)	0	0	0
2021/06/29	R248	05/08/2021	11.20	Call	Bond Future	4,768.6000	4.7686	4,889.6500	4.8896	2.538	0	0	0
2021/06/29	R248	05/08/2021	10.50	Put	Bond Future	2,232.1100	2.2321	2,115.8600	2.1159	(5.208)	0	0	0
2021/06/29	R248	05/08/2021	10.30	Call	Bond Future	831.5900	0.8316	862.8100	0.8628	3.754	0	0	1,300
2021/06/29	R248	05/08/2021	10.90	Put	Bond Future	968.2400	0.9682	895.6800	0.8957	(7.494)	0	0	0
2021/06/29	R248	05/08/2021	10.90	Call	Bond Future	3,123.7300	3.1237	3,218.1700	3.2182	3.023	0	0	1,300
2021/06/29	R248	05/08/2021	10.60	Put	Bond Future	1,832.1200	1.8321	1,726.7800	1.7268	(5.750)	0	0	0
2021/06/29	R248	05/08/2021	10.60	Call	Bond Future	1,769.1800	1.7692	1,830.8400	1.8308	3.485	0	0	0
2021/06/29	R248	05/08/2021			Bond Future	10.6083	87.4966	10.5863	87.6636	(0.208)	0.0000	0.0000	171,055
2021/06/29	R248	05/08/2021	12.51	Call	Bond Future	12,492.2400	12.4922	12,655.1900	12.6552	1.304	0	0	0
2021/06/29	R248	05/08/2021	12.52	Put	Bond Future	23.7100	0.0237	19.7700	0.0198	(16.617)	0	0	0
2021/06/29	R248	05/08/2021	12.50	Call	Bond Future	12,436.3000	12.4363	12,599.1300	12.5991	1.309	0	0	0
2021/06/29	R248	05/08/2021	10.00	Put	Bond Future	5,132.4200	5.1324	4,976.6200	4.9766	(3.036)	0	0	0
2021/06/29	R248	05/08/2021	10.00	Call	Bond Future	303.2800	0.3033	314.4800	0.3145	3.693	0	0	0
2021/06/29	R248	05/08/2021	10.50	Call	Bond Future	1,406.1100	1.4061	1,456.8600	1.4569	3.609	0	0	0
2021/06/29	R248	05/08/2021	10.30	Put	Bond Future	3,220.5100	3.2205	3,084.7300	3.0847	(4.216)	0	0	0
2021/06/29	R248	04/11/2021	12.85	Call	Bond Future	13,401.7800	13.4018	13,551.3800	13.5514	1.116	0	0	0
2021/06/29	R248	04/11/2021	12.85	Put	Bond Future	322.3600	0.3224	305.9500	0.3059	(5.091)	0	0	0
2021/06/29	R248	04/11/2021			Bond Future	10.7780	84.0377	10.7555	84.2037	(0.209)	0.0000	0.0000	0
2021/06/29	R248	04/11/2021	10.30	Put	Bond Future	5,203.5700	5.2036	5,082.6700	5.0827	(2.323)	0	0	0
2021/06/29	R248	04/11/2021	10.30	Call	Bond Future	1,552.1900	1.5522	1,597.3000	1.5973	2.906	0	0	1,200
2021/06/29	R248	04/11/2021	9.60	Put	Bond Future	9,893.2600	9.8933	9,740.5700	9.7406	(1.543)	0	0	0
2021/06/29	R248	04/11/2021	9.60	Call	Bond Future	365.9800	0.3660	379.3000	0.3793	3.640	0	0	1,200
2021/06/29	R248	04/11/2021	12.84	Call	Bond Future	13,352.4700	13.3525	13,501.8800	13.5019	1.119	0	0	0
2021/06/29	R248	04/11/2021	12.84	Put	Bond Future	327.0800	0.3271	310.4800	0.3105	(5.075)	0	0	0
2021/06/29	R248	04/11/2021	12.83	Call	Bond Future	13,303.1400	13.3031	13,452.3600	13.4524	1.122	0	0	0
2021/06/29	R248	04/11/2021	12.83	Put	Bond Future	331.8600	0.3319	315.0700	0.3151	(5.059)	0	0	0
2021/06/29	R248	03/02/2022	11.48	Call	Bond Future	6,038.6600	6.0387	6,141.5700	6.1416	1.704	0	0	0
2021/06/29	R248	03/02/2022	11.49	Put	Bond Future	2,402.9000	2.4029	2,339.2500	2.3393	(2.649)	0	0	0
2021/06/29	R248	03/02/2022	11.47	Call	Bond Future	5,994.0100	5.9940	6,096.5100	6.0965	1.710	0	0	0
2021/06/29	R248	03/02/2022			Bond Future	10.9537	85.0113	10.9304	85.1782	(0.213)	0.0000	0.0000	0
2021/06/29	R248	03/02/2022	11.48	Put	Bond Future	2,423.8400	2.4238	2,359.8000	2.3598	(2.642)	0	0	0
2021/06/29	R248	03/02/2022	11.49	Call	Bond Future	6,083.6400	6.0836	6,186.9400	6.1869	1.698	0	0	0
2021/06/29	R248	03/02/2022	11.47	Put	Bond Future	2,445.2200	2.4452	2,380.7700	2.3808	(2.636)	0	0	0
2021/06/29	R248	05/05/2022	11.80	Call	Bond Future	7,330.3700	7.3304	7,436.9200	7.4369	1.454	0	0	0
2021/06/29	R248	05/05/2022	11.79	Call	Bond Future	7,286.7500	7.2867	7,392.9900	7.3930	1.458	0	0	0
2021/06/29	R248	05/05/2022	11.79	Put	Bond Future	2,896.2400	2.8962	2,834.0800	2.8341	(2.146)	0	0	0
2021/06/29	R248	05/05/2022			Bond Future	11.1268	81.6055	11.1026	81.7739	(0.217)	0.0000	0.0000	0
2021/06/29	R248	05/05/2022	11.80	Put	Bond Future	2,876.9500	2.8769	2,815.1000	2.8151	(2.150)	0	0	0
2021/06/29	R248	05/05/2022	11.81	Call	Bond Future	7,373.7800	7.3738	7,480.6500	7.4807	1.449	0	0	0
2021/06/29	R248	05/05/2022	11.81	Put	Bond Future	2,857.5300	2.8575	2,796.0000	2.7960	(2.153)	0	0	0

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