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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 09/06/2021 TO 09/06/2021

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
2021/06/09	0904 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	0908 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	0957 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	0986 31/03/2036			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	1386 28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	1409 28/02/2041			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	2025 05/08/2021			Bond Future	153.3878	153.3878	153.4373	153.4373	0.032	0.0000	0.0000	5,211
2021/06/09	2025 04/11/2021			Bond Future	155.1011	155.1011	155.1497	155.1497	0.031	0.0000	0.0000	0
2021/06/09	2025 03/02/2022			Bond Future	155.3453	155.3453	155.3935	155.3935	0.031	0.0000	0.0000	0
2021/06/09	2025 05/05/2022			Bond Future	157.2178	157.2178	157.2659	157.2659	0.031	0.0000	0.0000	0
2021/06/09	2029 05/08/2021			Bond Future	114.2703	114.2703	114.3349	114.3349	0.057	0.0000	0.0000	3,031
2021/06/09	2029 04/11/2021			Bond Future	114.3761	114.3761	114.4404	114.4404	0.056	0.0000	0.0000	0
2021/06/09	2029 03/02/2022			Bond Future	115.7164	115.7164	115.7808	115.7808	0.056	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
2021/06/09	2029	05/05/2022			Bond Future	115.9179	115.9179	115.9825	115.9825	0.056	0.0000	0.0000	0
2021/06/09	2030	05/08/2021	10.42	Call	Bond Future	8,672.4700	8.6725	8,827.2300	8.8272	1.784	0	0	0
2021/06/09	2030	05/08/2021	10.42	Put	Bond Future	102.3400	0.1023	74.2600	0.0743	(27.438)	0	0	0
2021/06/09	2030	05/08/2021	10.41	Call	Bond Future	8,624.6100	8.6246	8,778.8200	8.7788	1.788	0	0	0
2021/06/09	2030	05/08/2021	10.41	Put	Bond Future	104.9300	0.1049	76.3000	0.0763	(27.285)	0	0	0
2021/06/09	2030	05/08/2021	9.15	Call	Bond Future	3,048.1300	3.0481	3,113.9800	3.1140	2.160	0	0	0
2021/06/09	2030	05/08/2021	9.15	Put	Bond Future	1,201.4100	1.2014	1,084.4200	1.0844	(9.738)	0	0	7,500
2021/06/09	2030	05/08/2021	8.50	Put	Bond Future	3,036.2600	3.0363	2,854.9000	2.8549	(5.973)	0	0	0
2021/06/09	2030	05/08/2021	10.15	Call	Bond Future	7,390.1100	7.3901	7,527.1500	7.5272	1.854	0	0	0
2021/06/09	2030	05/08/2021	8.83	Call	Bond Future	2,004.8000	2.0048	2,028.7400	2.0287	1.194	0	0	479
2021/06/09	2030	05/08/2021	10.30	Put	Bond Future	137.4400	0.1374	102.2200	0.1022	(25.626)	0	0	200
2021/06/09	2030	05/08/2021	8.78	Put	Bond Future	2,101.2500	2.1013	1,937.1300	1.9371	(7.811)	0	0	0
2021/06/09	2030	05/08/2021	8.78	Call	Bond Future	1,863.4000	1.8634	1,882.1200	1.8821	1.005	0	0	200
2021/06/09	2030	05/08/2021	7.70	Put	Bond Future	6,879.6100	6.8796	6,673.8200	6.6738	(2.991)	0	0	0
2021/06/09	2030	05/08/2021	9.45	Call	Bond Future	4,223.2700	4.2233	4,327.0700	4.3271	2.458	0	0	600
2021/06/09	2030	05/08/2021	12.10	Call	Bond Future	16,528.5500	16.5286	16,711.1300	16.7111	1.105	0	0	0
2021/06/09	2030	05/08/2021	12.10	Put	Bond Future	0.4800	0.0005	0.2200	0.0002	(54.167)	0	0	600
2021/06/09	2030	05/08/2021			Bond Future	8.8217	95.4032	8.7896	95.5861	(0.363)	0.0000	0.0000	101,673
2021/06/09	2030	05/08/2021	10.43	Call	Bond Future	8,720.3500	8.7203	8,875.6400	8.8756	1.781	0	0	0
2021/06/09	2030	05/08/2021	10.43	Put	Bond Future	99.8100	0.0998	72.2600	0.0723	(27.602)	0	0	0
2021/06/09	2030	05/08/2021	8.50	Call	Bond Future	1,181.0600	1.1811	1,182.5400	1.1825	0.125	0	0	5,000
2021/06/09	2030	05/08/2021	9.50	Call	Bond Future	4,433.6800	4.4337	4,542.8400	4.5428	2.462	0	0	0
2021/06/09	2030	05/08/2021	9.50	Put	Bond Future	668.6700	0.6687	594.9900	0.5950	(11.019)	0	0	0
2021/06/09	2030	05/08/2021	10.15	Put	Bond Future	195.5400	0.1955	149.7400	0.1497	(23.422)	0	0	479
2021/06/09	2030	05/08/2021	9.75	Call	Bond Future	5,535.2300	5.5352	5,664.3200	5.6643	2.332	0	0	0
2021/06/09	2030	05/08/2021	9.75	Put	Bond Future	431.0500	0.4310	377.3000	0.3773	(12.470)	0	0	479
2021/06/09	2030	05/08/2021	8.83	Put	Bond Future	1,957.4800	1.9575	1,798.5800	1.7986	(8.118)	0	0	0
2021/06/09	2030	05/08/2021	10.30	Call	Bond Future	8,099.6800	8.0997	8,247.3000	8.2473	1.823	0	0	0
2021/06/09	2030	05/08/2021	7.70	Call	Bond Future	206.2900	0.2063	183.3400	0.1833	(11.125)	0	0	200
2021/06/09	2030	05/08/2021	8.95	Put	Bond Future	1,640.8800	1.6409	1,495.4200	1.4954	(8.865)	0	0	0
2021/06/09	2030	05/08/2021	8.95	Call	Bond Future	2,368.1500	2.3681	2,405.5300	2.4055	1.578	0	0	600
2021/06/09	2030	05/08/2021	9.45	Put	Bond Future	729.1700	0.7292	650.1300	0.6501	(10.840)	0	0	0
2021/06/09	2030	04/11/2021	11.26	Call	Bond Future	11,672.1400	11.6721	11,801.6000	11.8016	1.109	0	0	0
2021/06/09	2030	04/11/2021	9.20	Call	Bond Future	3,504.6100	3.5046	3,485.3500	3.4854	(0.550)	0	0	29
2021/06/09	2030	04/11/2021	8.27	Put	Bond Future	5,417.2800	5.4173	5,171.4200	5.1714	(4.538)	0	0	0
2021/06/09	2030	04/11/2021	8.27	Call	Bond Future	1,276.1900	1.2762	1,214.2700	1.2143	(4.852)	0	0	300
2021/06/09	2030	04/11/2021	8.77	Put	Bond Future	3,590.8400	3.5908	3,360.3100	3.3603	(6.420)	0	0	0
2021/06/09	2030	04/11/2021	11.44	Put	Bond Future	150.9200	0.1509	107.0500	0.1071	(29.068)	0	0	300
2021/06/09	2030	04/11/2021	10.60	Call	Bond Future	8,843.5000	8.8435	8,920.2800	8.9203	0.868	0	0	0
2021/06/09	2030	04/11/2021	10.60	Put	Bond Future	527.2900	0.5273	420.1300	0.4201	(20.323)	0	0	0
2021/06/09	2030	04/11/2021	10.59	Put	Bond Future	534.4900	0.5345	426.3800	0.4264	(20.227)	0	0	0
2021/06/09	2030	04/11/2021			Bond Future	9.0005	96.4461	8.9672	96.6300	(0.370)	0.0000	0.0000	0
2021/06/09	2030	04/11/2021	11.26	Put	Bond Future	201.0600	0.2011	146.5800	0.1466	(27.096)	0	0	29
2021/06/09	2030	04/11/2021	9.90	Put	Bond Future	1,188.8800	1.1889	1,066.4800	1.0665	(10.295)	0	0	0
2021/06/09	2030	04/11/2021	9.90	Call	Bond Future	5,986.8400	5.9868	6,048.3800	6.0484	1.028	0	0	29
2021/06/09	2030	04/11/2021	9.20	Put	Bond Future	2,412.5300	2.4125	2,209.3300	2.2093	(8.423)	0	0	0
2021/06/09	2030	04/11/2021	8.77	Call	Bond Future	2,308.5900	2.3086	2,262.0000	2.2620	(2.018)	0	0	300

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2021/06/09	2030	04/11/2021	11.44	Call	Bond Future	12,456.2100	12.4562	12,596.2800	12.5963	1.124	0	0	0
2021/06/09	2030	04/11/2021	10.61	Call	Bond Future	8,885.3300	8.8853	8,963.0600	8.9631	0.875	0	0	0
2021/06/09	2030	04/11/2021	10.61	Put	Bond Future	520.1600	0.5202	413.9500	0.4140	(20.419)	0	0	0
2021/06/09	2030	04/11/2021	10.59	Call	Bond Future	8,801.7100	8.8017	8,877.5400	8.8775	0.862	0	0	0
2021/06/09	2030	03/02/2022	8.85	Put	Bond Future	4,351.5900	4.3516	4,156.3600	4.1564	(4.486)	0	0	0
2021/06/09	2030	03/02/2022	8.85	Call	Bond Future	2,519.0800	2.5191	2,509.2500	2.5093	(0.390)	0	0	1,000
2021/06/09	2030	03/02/2022	9.35	Call	Bond Future	3,834.6700	3.8347	3,848.3300	3.8483	0.356	0	0	0
2021/06/09	2030	03/02/2022	9.35	Put	Bond Future	2,984.6400	2.9846	2,812.9000	2.8129	(5.754)	0	0	101
2021/06/09	2030	03/02/2022	8.39	Put	Bond Future	5,985.8600	5.9859	5,755.4000	5.7554	(3.850)	0	0	0
2021/06/09	2030	03/02/2022	8.39	Call	Bond Future	1,597.3400	1.5973	1,552.2800	1.5523	(2.821)	0	0	101
2021/06/09	2030	03/02/2022	9.45	Call	Bond Future	4,131.5300	4.1315	4,150.7500	4.1507	0.465	0	0	0
2021/06/09	2030	03/02/2022	9.45	Put	Bond Future	2,756.6100	2.7566	2,590.4300	2.5904	(6.028)	0	0	0
2021/06/09	2030	03/02/2022			Bond Future	9.1896	93.5493	9.1548	93.7347	(0.378)	0.0000	0.0000	0
2021/06/09	2030	03/02/2022	9.60	Put	Bond Future	2,442.0400	2.4420	2,290.2900	2.2903	(6.214)	0	0	0
2021/06/09	2030	03/02/2022	9.60	Call	Bond Future	4,597.1600	4.5972	4,630.8100	4.6308	0.732	0	0	1,000
2021/06/09	2030	03/02/2022	10.85	Call	Bond Future	9,160.9500	9.1610	9,232.2300	9.2322	0.778	0	0	0
2021/06/09	2030	03/02/2022	10.85	Put	Bond Future	823.2800	0.8233	709.1600	0.7092	(13.862)	0	0	1,000
2021/06/09	2030	03/02/2022	9.78	Call	Bond Future	5,186.5100	5.1865	5,240.0900	5.2401	1.033	0	0	0
2021/06/09	2030	03/02/2022	9.78	Put	Bond Future	2,106.2900	2.1063	1,974.4700	1.9745	(6.258)	0	0	101
2021/06/09	2030	03/02/2022	9.44	Call	Bond Future	4,101.2500	4.1013	4,120.2000	4.1202	0.462	0	0	0
2021/06/09	2030	03/02/2022	9.44	Put	Bond Future	2,778.6500	2.7787	2,612.2000	2.6122	(5.990)	0	0	0
2021/06/09	2030	03/02/2022	9.43	Call	Bond Future	4,071.3800	4.0714	4,089.4700	4.0895	0.444	0	0	0
2021/06/09	2030	03/02/2022	9.43	Put	Bond Future	2,801.1300	2.8011	2,633.8200	2.6338	(5.973)	0	0	0
2021/06/09	2030	05/05/2022	8.89	Put	Bond Future	5,074.3000	5.0743	4,891.7600	4.8918	(3.597)	0	0	0
2021/06/09	2030	05/05/2022	8.47	Call	Bond Future	1,699.6700	1.6997	1,644.9400	1.6449	(3.220)	0	0	1,073
2021/06/09	2030	05/05/2022	8.14	Put	Bond Future	7,964.2500	7.9642	7,722.4300	7.7224	(3.036)	0	0	0
2021/06/09	2030	05/05/2022	8.14	Call	Bond Future	1,244.0400	1.2440	1,189.3500	1.1894	(4.396)	0	0	1,800
2021/06/09	2030	05/05/2022	9.95	Call	Bond Future	5,327.1400	5.3271	5,378.7800	5.3788	0.969	0	0	0
2021/06/09	2030	05/05/2022	10.21	Call	Bond Future	6,185.1500	6.1851	6,260.0100	6.2600	1.210	0	0	0
2021/06/09	2030	05/05/2022	10.21	Put	Bond Future	2,074.5500	2.0746	1,962.2800	1.9623	(5.412)	0	0	0
2021/06/09	2030	05/05/2022			Bond Future	9.3882	94.6564	9.3519	94.8436	(0.387)	0.0000	0.0000	0
2021/06/09	2030	05/05/2022	8.89	Call	Bond Future	2,463.4000	2.4634	2,467.9900	2.4680	0.186	0	0	1,800
2021/06/09	2030	05/05/2022	11.04	Call	Bond Future	9,140.5700	9.1406	9,198.5500	9.1986	0.634	0	0	0
2021/06/09	2030	05/05/2022	11.04	Put	Bond Future	1,112.6900	1.1127	983.5400	0.9835	(11.607)	0	0	1,800
2021/06/09	2030	05/05/2022	9.35	Call	Bond Future	3,576.3400	3.5763	3,593.8300	3.5938	0.489	0	0	0
2021/06/09	2030	05/05/2022	9.35	Put	Bond Future	3,773.2800	3.7733	3,603.6400	3.6036	(4.496)	0	0	1,073
2021/06/09	2030	05/05/2022	8.47	Put	Bond Future	6,584.6600	6.5847	6,342.8000	6.3428	(3.673)	0	0	0
2021/06/09	2030	05/05/2022	9.95	Put	Bond Future	2,491.3600	2.4914	2,355.8700	2.3559	(5.438)	0	0	1,073
2021/06/09	2030	05/05/2022	10.20	Call	Bond Future	6,151.0900	6.1511	6,225.1700	6.2252	1.204	0	0	0
2021/06/09	2030	05/05/2022	10.20	Put	Bond Future	2,089.0900	2.0891	1,976.0400	1.9760	(5.411)	0	0	0
2021/06/09	2030	05/05/2022	10.19	Call	Bond Future	6,117.1000	6.1171	6,190.7200	6.1907	1.204	0	0	0
2021/06/09	2030	05/05/2022	10.19	Put	Bond Future	2,103.7300	2.1037	1,990.2200	1.9902	(5.396)	0	0	0
2021/06/09	2032	05/08/2021	11.37	Call	Bond Future	10,796.7400	10.7967	11,002.2700	11.0023	1.904	0	0	0
2021/06/09	2032	05/08/2021	11.37	Put	Bond Future	75.6900	0.0757	50.2200	0.0502	(33.650)	0	0	0
2021/06/09	2032	05/08/2021			Bond Future	9.5007	94.7192	9.4638	94.9502	(0.389)	0.0000	0.0000	120,358
2021/06/09	2032	05/08/2021	11.36	Call	Bond Future	10,745.9400	10.7459	10,950.9700	10.9510	1.908	0	0	0
2021/06/09	2032	05/08/2021	11.36	Put	Bond Future	77.5800	0.0776	51.6100	0.0516	(33.475)	0	0	0

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2021/06/09	2032	05/08/2021	11.35	Call	Bond Future	10,695.1400	10.6951	10,899.6400	10.8996	1.912	0	0	0
2021/06/09	2032	05/08/2021	11.35	Put	Bond Future	79.5200	0.0795	53.0200	0.0530	(33.325)	0	0	0
2021/06/09	2032	04/11/2021	9.83	Call	Bond Future	3,816.9000	3.8169	3,804.4400	3.8044	(0.326)	0	0	700
2021/06/09	2032	04/11/2021	11.70	Call	Bond Future	11,563.2700	11.5633	11,702.4900	11.7025	1.204	0	0	0
2021/06/09	2032	04/11/2021	11.71	Put	Bond Future	395.9400	0.3959	303.4400	0.3034	(23.362)	0	0	0
2021/06/09	2032	04/11/2021	11.69	Call	Bond Future	11,518.0600	11.5181	11,656.3900	11.6564	1.201	0	0	0
2021/06/09	2032	04/11/2021			Bond Future	9.6866	91.6093	9.6483	91.8419	(0.396)	0.0000	0.0000	21
2021/06/09	2032	04/11/2021	9.33	Put	Bond Future	4,544.9700	4.5450	4,268.5600	4.2686	(6.082)	0	0	0
2021/06/09	2032	04/11/2021	9.33	Call	Bond Future	2,351.2000	2.3512	2,307.4000	2.3074	(1.863)	0	0	700
2021/06/09	2032	04/11/2021	9.83	Put	Bond Future	2,954.5800	2.9546	2,709.5100	2.7095	(8.295)	0	0	0
2021/06/09	2032	04/11/2021	12.81	Call	Bond Future	16,599.3700	16.5994	16,805.8700	16.8059	1.244	0	0	0
2021/06/09	2032	04/11/2021	12.81	Put	Bond Future	75.6600	0.0757	49.5500	0.0496	(34.510)	0	0	700
2021/06/09	2032	04/11/2021	11.70	Put	Bond Future	401.3600	0.4014	307.9700	0.3080	(23.268)	0	0	0
2021/06/09	2032	04/11/2021	11.71	Call	Bond Future	11,608.5000	11.6085	11,748.6100	11.7486	1.207	0	0	0
2021/06/09	2032	04/11/2021	11.69	Put	Bond Future	406.8400	0.4068	312.5600	0.3126	(23.174)	0	0	0
2021/06/09	2032	03/02/2022	11.13	Call	Bond Future	8,473.1300	8.4731	8,549.7400	8.5497	0.904	0	0	0
2021/06/09	2032	03/02/2022	11.13	Put	Bond Future	1,510.0300	1.5100	1,351.8800	1.3519	(10.473)	0	0	210
2021/06/09	2032	03/02/2022	10.53	Call	Bond Future	6,093.1600	6.0932	6,152.6600	6.1527	0.977	0	0	0
2021/06/09	2032	03/02/2022	10.53	Put	Bond Future	2,375.5000	2.3755	2,200.2400	2.2002	(7.378)	0	0	210
2021/06/09	2032	03/02/2022	10.35	Put	Bond Future	2,735.3900	2.7354	2,533.8400	2.5338	(7.368)	0	0	400
2021/06/09	2032	03/02/2022	9.58	Put	Bond Future	4,832.2600	4.8323	4,576.5600	4.5766	(5.292)	0	0	0
2021/06/09	2032	03/02/2022	9.58	Call	Bond Future	3,052.0900	3.0521	3,031.1500	3.0312	(0.686)	0	0	400
2021/06/09	2032	03/02/2022	10.66	Call	Bond Future	6,584.6700	6.5847	6,660.3800	6.6604	1.150	0	0	0
2021/06/09	2032	03/02/2022	10.66	Put	Bond Future	2,149.4500	2.1494	1,990.4000	1.9904	(7.400)	0	0	97
2021/06/09	2032	03/02/2022	10.45	Put	Bond Future	2,528.7700	2.5288	2,342.3100	2.3423	(7.374)	0	0	198
2021/06/09	2032	03/02/2022	9.81	Call	Bond Future	3,698.3900	3.6984	3,689.3100	3.6893	(0.246)	0	0	0
2021/06/09	2032	03/02/2022	9.81	Put	Bond Future	4,105.3400	4.1053	3,861.5000	3.8615	(5.940)	0	0	198
2021/06/09	2032	03/02/2022	8.91	Put	Bond Future	7,561.1100	7.5611	7,233.5700	7.2336	(4.332)	0	0	0
2021/06/09	2032	03/02/2022	10.43	Call	Bond Future	5,729.0400	5.7290	5,774.5100	5.7745	0.794	0	0	0
2021/06/09	2032	03/02/2022	10.43	Put	Bond Future	2,568.8900	2.5689	2,379.6000	2.3796	(7.369)	0	0	0
2021/06/09	2032	03/02/2022	10.42	Call	Bond Future	5,693.5600	5.6936	5,737.2000	5.7372	0.766	0	0	0
2021/06/09	2032	03/02/2022	10.42	Put	Bond Future	2,589.4300	2.5894	2,398.3100	2.3983	(7.381)	0	0	0
2021/06/09	2032	03/02/2022			Bond Future	9.8791	92.6615	9.8392	92.8963	(0.404)	0.0000	0.0000	0
2021/06/09	2032	03/02/2022	9.62	Put	Bond Future	4,699.2700	4.6993	4,445.2700	4.4453	(5.405)	0	0	0
2021/06/09	2032	03/02/2022	9.62	Call	Bond Future	3,159.9100	3.1599	3,140.6700	3.1407	(0.609)	0	0	210
2021/06/09	2032	03/02/2022	10.95	Call	Bond Future	7,731.8400	7.7318	7,834.6700	7.8347	1.330	0	0	0
2021/06/09	2032	03/02/2022	10.95	Put	Bond Future	1,724.7500	1.7247	1,592.8200	1.5928	(7.649)	0	0	400
2021/06/09	2032	03/02/2022	10.35	Call	Bond Future	5,446.0300	5.4460	5,479.2400	5.4792	0.610	0	0	0
2021/06/09	2032	03/02/2022	10.14	Call	Bond Future	4,731.2100	4.7312	4,741.2400	4.7412	0.212	0	0	0
2021/06/09	2032	03/02/2022	10.14	Put	Bond Future	3,215.5400	3.2155	2,990.8100	2.9908	(6.989)	0	0	97
2021/06/09	2032	03/02/2022	9.14	Put	Bond Future	6,510.3000	6.5103	6,212.2800	6.2123	(4.578)	0	0	0
2021/06/09	2032	03/02/2022	9.14	Call	Bond Future	2,024.5200	2.0245	1,961.2600	1.9613	(3.125)	0	0	97
2021/06/09	2032	03/02/2022	10.45	Call	Bond Future	5,800.8100	5.8008	5,849.1100	5.8491	0.833	0	0	0
2021/06/09	2032	03/02/2022	8.91	Call	Bond Future	1,618.7300	1.6187	1,525.9500	1.5259	(5.732)	0	0	198
2021/06/09	2032	03/02/2022	10.44	Call	Bond Future	5,764.8800	5.7649	5,811.6300	5.8116	0.811	0	0	0
2021/06/09	2032	03/02/2022	10.44	Put	Bond Future	2,548.7600	2.5488	2,360.7500	2.3607	(7.377)	0	0	0
2021/06/09	2032	05/05/2022	11.03	Call	Bond Future	7,462.1900	7.4622	7,631.9500	7.6320	2.275	0	0	0
2021/06/09	2032	05/05/2022	11.03	Put	Bond Future	2,244.9800	2.2450	2,177.6800	2.1777	(2.998)	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
2021/06/09	2032	05/05/2022	11.02	Put	Bond Future	2,259.6400	2.2596	2,195.1900	2.1952	(2.852)	0	0	0
2021/06/09	2032	05/05/2022			Bond Future	10.0769	89.6113	10.0353	89.8484	(0.412)	0.0000	0.0000	0
2021/06/09	2032	05/05/2022	11.04	Call	Bond Future	7,500.1500	7.5001	7,667.0800	7.6671	2.226	0	0	0
2021/06/09	2032	05/05/2022	11.04	Put	Bond Future	2,230.4200	2.2304	2,160.2900	2.1603	(3.144)	0	0	0
2021/06/09	2032	05/05/2022	11.02	Call	Bond Future	7,424.2800	7.4243	7,596.8900	7.5969	2.325	0	0	0
2021/06/09	2033	05/08/2021			Bond Future	108.1095	108.1095	108.1784	108.1784	0.064	0.0000	0.0000	9,059
2021/06/09	2033	04/11/2021			Bond Future	108.0673	108.0673	108.1359	108.1359	0.064	0.0000	0.0000	0
2021/06/09	2033	03/02/2022			Bond Future	109.3335	109.3335	109.4024	109.4024	0.063	0.0000	0.0000	0
2021/06/09	2033	05/05/2022			Bond Future	109.3792	109.3792	109.4483	109.4483	0.063	0.0000	0.0000	0
2021/06/09	2037	05/08/2021	12.27	Call	Bond Future	12,016.2200	12.0162	12,172.4700	12.1725	1.300	0	0	0
2021/06/09	2037	05/08/2021	12.27	Put	Bond Future	91.9200	0.0919	63.9800	0.0640	(30.396)	0	0	0
2021/06/09	2037	05/08/2021	12.28	Call	Bond Future	12,068.7200	12.0687	12,225.4700	12.2255	1.299	0	0	0
2021/06/09	2037	05/08/2021	12.26	Put	Bond Future	94.0500	0.0940	65.6000	0.0656	(30.250)	0	0	0
2021/06/09	2037	05/08/2021			Bond Future	10.3223	86.3148	10.2954	86.4990	(0.260)	0.0000	0.0000	128,272
2021/06/09	2037	05/08/2021	12.28	Put	Bond Future	89.8400	0.0898	62.4000	0.0624	(30.543)	0	0	0
2021/06/09	2037	05/08/2021	12.26	Call	Bond Future	11,963.7000	11.9637	12,119.4400	12.1194	1.302	0	0	0
2021/06/09	2037	04/11/2021	12.30	Call	Bond Future	11,533.3000	11.5333	11,613.9200	11.6139	0.699	0	0	0
2021/06/09	2037	04/11/2021	12.30	Put	Bond Future	700.6900	0.7007	595.9000	0.5959	(14.955)	0	0	600
2021/06/09	2037	04/11/2021	11.49	Put	Bond Future	1,627.2000	1.6272	1,529.2900	1.5293	(6.017)	0	0	0
2021/06/09	2037	04/11/2021	11.49	Call	Bond Future	7,855.6500	7.8557	7,943.1500	7.9432	1.114	0	0	600
2021/06/09	2037	04/11/2021	12.82	Put	Bond Future	369.0700	0.3691	301.2200	0.3012	(18.384)	0	0	0
2021/06/09	2037	04/11/2021	12.83	Call	Bond Future	13,990.1100	13.9901	14,108.2800	14.1083	0.845	0	0	0
2021/06/09	2037	04/11/2021			Bond Future	10.5015	87.2584	10.4737	87.4438	(0.264)	0.0000	0.0000	0
2021/06/09	2037	04/11/2021	12.82	Call	Bond Future	13,943.6300	13.9436	14,061.1900	14.0612	0.843	0	0	0
2021/06/09	2037	04/11/2021	12.83	Put	Bond Future	364.3600	0.3644	297.1200	0.2971	(18.454)	0	0	0
2021/06/09	2037	04/11/2021	12.81	Call	Bond Future	13,897.1500	13.8971	14,014.0900	14.0141	0.841	0	0	0
2021/06/09	2037	04/11/2021	12.81	Put	Bond Future	373.8300	0.3738	305.3600	0.3054	(18.316)	0	0	0
2021/06/09	2037	03/02/2022	11.46	Call	Bond Future	7,360.9300	7.3609	7,404.7300	7.4047	0.595	0	0	0
2021/06/09	2037	03/02/2022	11.47	Put	Bond Future	2,556.7700	2.5568	2,414.8700	2.4149	(5.550)	0	0	0
2021/06/09	2037	03/02/2022	11.45	Call	Bond Future	7,320.2900	7.3203	7,363.0600	7.3631	0.584	0	0	0
2021/06/09	2037	03/02/2022			Bond Future	10.6895	84.0060	10.6607	84.1930	(0.269)	0.0000	0.0000	0
2021/06/09	2037	03/02/2022	11.46	Put	Bond Future	2,575.4700	2.5755	2,432.3100	2.4323	(5.559)	0	0	0
2021/06/09	2037	03/02/2022	11.47	Call	Bond Future	7,401.6200	7.4016	7,446.6800	7.4467	0.609	0	0	0
2021/06/09	2037	03/02/2022	11.45	Put	Bond Future	2,594.2900	2.5943	2,450.1000	2.4501	(5.558)	0	0	0
2021/06/09	2037	05/05/2022	11.84	Put	Bond Future	2,690.1200	2.6901	2,571.0000	2.5710	(4.428)	0	0	0
2021/06/09	2037	05/05/2022	11.82	Call	Bond Future	8,340.9200	8.3409	8,409.1300	8.4091	0.818	0	0	0
2021/06/09	2037	05/05/2022	11.83	Call	Bond Future	8,381.1700	8.3812	8,450.0900	8.4501	0.822	0	0	0
2021/06/09	2037	05/05/2022			Bond Future	10.8827	85.0005	10.8529	85.1892	(0.274)	0.0000	0.0000	0
2021/06/09	2037	05/05/2022	11.84	Call	Bond Future	8,421.1900	8.4212	8,490.8100	8.4908	0.827	0	0	0
2021/06/09	2037	05/05/2022	11.82	Put	Bond Future	2,723.4300	2.7234	2,602.9000	2.6029	(4.426)	0	0	0
2021/06/09	2037	05/05/2022	11.83	Put	Bond Future	2,706.8600	2.7069	2,587.0400	2.5870	(4.427)	0	0	0
2021/06/09	2038	05/08/2021			Bond Future	120.9041	120.9041	120.9840	120.9840	0.066	0.0000	0.0000	7,713
2021/06/09	2038	04/11/2021			Bond Future	122.2545	122.2545	122.3344	122.3344	0.065	0.0000	0.0000	0
2021/06/09	2038	03/02/2022			Bond Future	121.9172	121.9172	121.9972	121.9972	0.066	0.0000	0.0000	0
2021/06/09	2038	05/05/2022			Bond Future	123.3871	123.3871	123.4675	123.4675	0.065	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
2021/06/09	2040	05/08/2021	12.48	Call	Bond Future	13,081.6000	13.0816	13,252.2600	13.2523	1.305	0	0	0
2021/06/09	2040	05/08/2021	12.49	Put	Bond Future	79.9100	0.0799	54.4000	0.0544	(31.923)	0	0	0
2021/06/09	2040	05/08/2021	12.47	Call	Bond Future	13,026.6900	13.0267	13,196.8600	13.1969	1.306	0	0	0
2021/06/09	2040	05/08/2021	11.05	Put	Bond Future	1,134.6400	1.1346	1,024.1900	1.0242	(9.734)	0	0	0
2021/06/09	2040	05/08/2021	11.05	Call	Bond Future	5,236.7400	5.2367	5,322.9400	5.3229	1.646	0	0	900
2021/06/09	2040	05/08/2021			Bond Future	10.4696	88.3570	10.4429	88.5537	(0.256)	0.0000	0.0000	86,488
2021/06/09	2040	05/08/2021	12.48	Put	Bond Future	81.7900	0.0818	55.8000	0.0558	(31.777)	0	0	0
2021/06/09	2040	05/08/2021	12.49	Call	Bond Future	13,136.4800	13.1365	13,307.6200	13.3076	1.303	0	0	0
2021/06/09	2040	05/08/2021	12.47	Put	Bond Future	83.7100	0.0837	57.2300	0.0572	(31.633)	0	0	0
2021/06/09	2040	05/08/2021	11.55	Put	Bond Future	527.1400	0.5271	457.6000	0.4576	(13.192)	0	0	0
2021/06/09	2040	05/08/2021	11.55	Call	Bond Future	7,925.2600	7.9253	8,052.3700	8.0524	1.604	0	0	900
2021/06/09	2040	05/08/2021	14.80	Call	Bond Future	24,481.7200	24.4817	24,678.3000	24.6783	0.803	0	0	0
2021/06/09	2040	05/08/2021	14.80	Put	Bond Future	0.1000	0.0001	0.0300	0.0000	(70.000)	0	0	900
2021/06/09	2040	04/11/2021	12.90	Call	Bond Future	14,450.1100	14.4501	14,572.7800	14.5728	0.849	0	0	0
2021/06/09	2040	04/11/2021	12.90	Put	Bond Future	427.1200	0.4271	351.8300	0.3518	(17.627)	0	0	0
2021/06/09	2040	04/11/2021	12.89	Call	Bond Future	14,401.5900	14.4016	14,523.6000	14.5236	0.847	0	0	0
2021/06/09	2040	04/11/2021	12.89	Put	Bond Future	432.5100	0.4325	356.5600	0.3566	(17.560)	0	0	0
2021/06/09	2040	04/11/2021			Bond Future	10.6448	89.3230	10.6172	89.5210	(0.260)	0.0000	0.0000	0
2021/06/09	2040	04/11/2021	12.91	Call	Bond Future	14,498.6100	14.4986	14,621.9500	14.6219	0.851	0	0	0
2021/06/09	2040	04/11/2021	12.91	Put	Bond Future	421.7800	0.4218	347.1600	0.3472	(17.692)	0	0	0
2021/06/09	2040	03/02/2022	11.58	Put	Bond Future	2,716.6800	2.7167	2,652.4200	2.6524	(2.365)	0	0	0
2021/06/09	2040	03/02/2022	11.59	Call	Bond Future	7,746.0300	7.7460	7,882.6700	7.8827	1.764	0	0	0
2021/06/09	2040	03/02/2022	11.57	Put	Bond Future	2,736.7200	2.7367	2,671.1100	2.6711	(2.397)	0	0	0
2021/06/09	2040	03/02/2022			Bond Future	10.8285	85.8442	10.7998	86.0437	(0.264)	0.0000	0.0000	0
2021/06/09	2040	03/02/2022	11.58	Call	Bond Future	7,702.7100	7.7027	7,838.0200	7.8380	1.757	0	0	0
2021/06/09	2040	03/02/2022	11.59	Put	Bond Future	2,696.7900	2.6968	2,633.8600	2.6339	(2.334)	0	0	0
2021/06/09	2040	03/02/2022	11.57	Call	Bond Future	7,659.4600	7.6595	7,793.4200	7.7934	1.749	0	0	0
2021/06/09	2040	05/05/2022	10.57	Put	Bond Future	6,900.7200	6.9007	6,739.5400	6.7395	(2.336)	0	0	0
2021/06/09	2040	05/05/2022	10.57	Call	Bond Future	3,789.2900	3.7893	3,829.6800	3.8297	1.066	0	0	1,200
2021/06/09	2040	05/05/2022	13.04	Call	Bond Future	13,441.3600	13.4414	13,491.3700	13.4914	0.372	0	0	0
2021/06/09	2040	05/05/2022	13.04	Put	Bond Future	1,326.0200	1.3260	1,174.4600	1.1745	(11.430)	0	0	1,200
2021/06/09	2040	05/05/2022	11.91	Put	Bond Future	2,922.4500	2.9225	2,877.5200	2.8775	(1.537)	0	0	0
2021/06/09	2040	05/05/2022	11.92	Call	Bond Future	8,685.7900	8.6858	8,843.8500	8.8438	1.820	0	0	0
2021/06/09	2040	05/05/2022	11.92	Put	Bond Future	2,903.7300	2.9037	2,860.2200	2.8602	(1.498)	0	0	0
2021/06/09	2040	05/05/2022			Bond Future	11.0168	86.8604	10.9870	87.0619	(0.270)	0.0000	0.0000	0
2021/06/09	2040	05/05/2022	9.82	Put	Bond Future	10,816.6800	10.8167	10,520.3500	10.5204	(2.740)	0	0	0
2021/06/09	2040	05/05/2022	9.82	Call	Bond Future	2,066.3300	2.0663	1,971.5700	1.9716	(4.586)	0	0	1,200
2021/06/09	2040	05/05/2022	11.91	Call	Bond Future	8,643.9800	8.6440	8,800.6200	8.8006	1.812	0	0	0
2021/06/09	2040	05/05/2022	11.90	Call	Bond Future	8,602.2100	8.6022	8,757.7100	8.7577	1.808	0	0	0
2021/06/09	2040	05/05/2022	11.90	Put	Bond Future	2,941.2900	2.9413	2,895.2200	2.8952	(1.566)	0	0	0
2021/06/09	2044	05/08/2021	12.60	Put	Bond Future	69.4700	0.0695	49.5300	0.0495	(28.703)	0	0	0
2021/06/09	2044	05/08/2021	12.61	Call	Bond Future	13,659.0200	13.6590	13,722.4800	13.7225	0.465	0	0	0
2021/06/09	2044	05/08/2021	12.61	Put	Bond Future	67.8700	0.0679	48.2900	0.0483	(28.849)	0	0	0
2021/06/09	2044	05/08/2021			Bond Future	10.5086	85.1959	10.4975	85.2790	(0.105)	0.0000	0.0000	59,984
2021/06/09	2044	05/08/2021	12.60	Call	Bond Future	13,604.9300	13.6049	13,668.0300	13.6680	0.464	0	0	0
2021/06/09	2044	05/08/2021	12.59	Call	Bond Future	13,550.8000	13.5508	13,613.5300	13.6135	0.463	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
2021/06/09	2044	05/08/2021	12.59	Put	Bond Future	71.1100	0.0711	50.8000	0.0508	(28.561)	0	0	0
2021/06/09	2044	04/11/2021	12.91	Call	Bond Future	14,431.6100	14.4316	14,450.2600	14.4503	0.129	0	0	0
2021/06/09	2044	04/11/2021	12.91	Put	Bond Future	446.8100	0.4468	382.3500	0.3823	(14.427)	0	0	0
2021/06/09	2044	04/11/2021			Bond Future	10.6751	86.1273	10.6637	86.2105	(0.107)	0.0000	0.0000	0
2021/06/09	2044	04/11/2021	12.90	Call	Bond Future	14,383.6700	14.3837	14,401.7800	14.4018	0.126	0	0	0
2021/06/09	2044	04/11/2021	12.90	Put	Bond Future	452.3500	0.4523	387.3500	0.3873	(14.369)	0	0	0
2021/06/09	2044	04/11/2021	12.89	Call	Bond Future	14,335.7200	14.3357	14,353.2900	14.3533	0.123	0	0	0
2021/06/09	2044	04/11/2021	12.89	Put	Bond Future	457.9500	0.4580	392.4100	0.3924	(14.312)	0	0	0
2021/06/09	2044	03/02/2022	11.60	Call	Bond Future	7,802.3100	7.8023	7,874.1900	7.8742	0.921	0	0	0
2021/06/09	2044	03/02/2022	11.60	Put	Bond Future	2,745.7600	2.7458	2,734.2100	2.7342	(0.421)	0	0	0
2021/06/09	2044	03/02/2022	11.59	Call	Bond Future	7,758.6300	7.7586	7,829.4500	7.8295	0.913	0	0	0
2021/06/09	2044	03/02/2022	11.59	Put	Bond Future	2,765.9800	2.7660	2,753.3700	2.7534	(0.456)	0	0	0
2021/06/09	2044	03/02/2022			Bond Future	10.8493	82.7369	10.8375	82.8203	(0.108)	0.0000	0.0000	0
2021/06/09	2044	03/02/2022	11.61	Call	Bond Future	7,846.2800	7.8463	7,918.9800	7.9190	0.927	0	0	0
2021/06/09	2044	03/02/2022	11.61	Put	Bond Future	2,725.9200	2.7259	2,715.1900	2.7152	(0.394)	0	0	0
2021/06/09	2044	05/05/2022	11.92	Call	Bond Future	8,750.0600	8.7501	8,842.4000	8.8424	1.055	0	0	0
2021/06/09	2044	05/05/2022	11.92	Put	Bond Future	2,950.4800	2.9505	2,958.8400	2.9588	0.283	0	0	0
2021/06/09	2044	05/05/2022	11.91	Call	Bond Future	8,708.1900	8.7082	8,799.3700	8.7994	1.047	0	0	0
2021/06/09	2044	05/05/2022	11.91	Put	Bond Future	2,969.6900	2.9697	2,976.8900	2.9769	0.242	0	0	0
2021/06/09	2044	05/05/2022			Bond Future	11.0274	83.7164	11.0153	83.8004	(0.110)	0.0000	0.0000	0
2021/06/09	2044	05/05/2022	11.93	Call	Bond Future	8,792.2400	8.7922	8,885.7500	8.8858	1.064	0	0	0
2021/06/09	2044	05/05/2022	11.93	Put	Bond Future	2,931.6700	2.9317	2,941.2000	2.9412	0.325	0	0	0
2021/06/09	2046	05/08/2021			Bond Future	111.5868	111.5868	111.5638	111.5638	(0.021)	0.0000	0.0000	18,098
2021/06/09	2046	04/11/2021			Bond Future	110.9941	110.9941	110.9697	110.9697	(0.022)	0.0000	0.0000	0
2021/06/09	2046	03/02/2022			Bond Future	112.2948	112.2948	112.2696	112.2696	(0.022)	0.0000	0.0000	0
2021/06/09	2046	05/05/2022			Bond Future	111.7735	111.7735	111.7475	111.7475	(0.023)	0.0000	0.0000	0
2021/06/09	2050	05/08/2021			Bond Future	113.7036	113.7036	113.7792	113.7792	0.066	0.0000	0.0000	11,059
2021/06/09	2050	04/11/2021			Bond Future	114.9736	114.9736	115.0487	115.0487	0.065	0.0000	0.0000	0
2021/06/09	2050	03/02/2022			Bond Future	114.3549	114.3549	114.4303	114.4303	0.066	0.0000	0.0000	0
2021/06/09	2050	05/05/2022			Bond Future	115.7335	115.7335	115.8093	115.8093	0.065	0.0000	0.0000	0
2021/06/09	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	AL37	05/08/2021			Index Future	798.9660	798.9660	801.6320	801.6320	0.334	0.0000	0.0000	0
2021/06/09	AL37	04/11/2021			Index Future	807.7820	807.7820	810.4740	810.4740	0.333	0.0000	0.0000	0
2021/06/09	AL37	03/02/2022			Index Future	817.0480	817.0480	819.7700	819.7700	0.333	0.0000	0.0000	0
2021/06/09	AL37	05/05/2022			Index Future	826.6990	826.6990	829.4520	829.4520	0.333	0.0000	0.0000	0
2021/06/09	AL7T	05/08/2021			Index Future	916.9400	916.9400	918.6050	918.6050	0.182	0.0000	0.0000	0
2021/06/09	AL7T	04/11/2021			Index Future	927.0570	927.0570	928.7370	928.7370	0.181	0.0000	0.0000	0
2021/06/09	AL7T	03/02/2022			Index Future	937.6920	937.6920	939.3900	939.3900	0.181	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
2021/06/09	AL7T	05/05/2022			Index Future	948.7680	948.7680	950.4840	950.4840	0.181	0.0000	0.0000	0
2021/06/09	ALBI	05/08/2021			Index Future	807.1590	807.1590	808.6150	808.6150	0.180	0.0000	0.0000	114
2021/06/09	ALBI	04/11/2021			Index Future	816.0650	816.0650	817.5350	817.5350	0.180	0.0000	0.0000	0
2021/06/09	ALBI	03/02/2022			Index Future	825.4270	825.4270	826.9120	826.9120	0.180	0.0000	0.0000	0
2021/06/09	ALBI	05/05/2022			Index Future	835.1770	835.1770	836.6780	836.6780	0.180	0.0000	0.0000	0
2021/06/09	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/06/09	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	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
2021/06/09	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/09	ES33	05/08/2021			Bond Future	10.9924	79.9583	10.9592	80.1413	(0.302)	0.0000	0.0000	350
2021/06/09	ES33	04/11/2021			Bond Future	11.2202	77.0572	11.1858	77.2414	(0.307)	0.0000	0.0000	0
2021/06/09	ES33	03/02/2022			Bond Future	11.4603	77.9422	11.4245	78.1281	(0.312)	0.0000	0.0000	0
2021/06/09	ES33	05/05/2022			Bond Future	11.7025	75.0873	11.6653	75.2750	(0.318)	0.0000	0.0000	0
2021/06/09	ES42	05/08/2021			Bond Future	11.5182	78.8541	11.4906	79.0280	(0.240)	0.0000	0.0000	4,779
2021/06/09	ES42	04/11/2021			Bond Future	11.7334	75.4580	11.7047	75.6330	(0.244)	0.0000	0.0000	0
2021/06/09	ES42	03/02/2022			Bond Future	11.9526	76.3251	11.9228	76.5016	(0.249)	0.0000	0.0000	0
2021/06/09	ES42	05/05/2022			Bond Future	12.1816	72.9698	12.1505	73.1480	(0.255)	0.0000	0.0000	0
2021/06/09	GOVI	05/08/2021	719.14	Call	GOVI	778,730.0000	77.8730	792,740.0000	79.2740	1.799	0	0	0
2021/06/09	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/09	GOVI	05/08/2021	719.13	Call	GOVI	778,830.0000	77.8830	792,840.0000	79.2840	1.799	0	0	0
2021/06/09	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/09	GOVI	05/08/2021			GOVI	797.0130	797.0130	798.4140	798.4140	0.176	0.0000	0.0000	979
2021/06/09	GOVI	05/08/2021	719.15	Call	GOVI	778,630.0000	77.8630	792,640.0000	79.2640	1.799	0	0	0
2021/06/09	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/09	GOVI	04/11/2021	728.41	Call	GOVI	773,970.0000	77.3970	788,110.0000	78.8110	1.827	0	0	0
2021/06/09	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/09	GOVI	04/11/2021	728.40	Call	GOVI	774,070.0000	77.4070	788,210.0000	78.8210	1.827	0	0	0
2021/06/09	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/09	GOVI	04/11/2021			GOVI	805.8070	805.8070	807.2210	807.2210	0.175	0.0000	0.0000	0
2021/06/09	GOVI	04/11/2021	728.42	Call	GOVI	773,870.0000	77.3870	788,010.0000	78.8010	1.827	0	0	0
2021/06/09	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/09	GOVI	03/02/2022	792.76	Call	GOVI	222,910.0000	22.2910	237,190.0000	23.7190	6.406	0	0	0
2021/06/09	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/09	GOVI	03/02/2022			GOVI	815.0510	815.0510	816.4790	816.4790	0.175	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
2021/06/09	GOVI	03/02/2022	792.75	Call	GOVI	223,010.0000	22.3010	237,290.0000	23.7290	6.403	0	0	0
2021/06/09	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/09	GOVI	03/02/2022	792.74	Call	GOVI	223,110.0000	22.3110	237,390.0000	23.7390	6.400	0	0	0
2021/06/09	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/09	GOVI	05/05/2022	788.25	Call	GOVI	364,290.0000	36.4290	378,730.0000	37.8730	3.964	0	0	0
2021/06/09	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/09	GOVI	05/05/2022			GOVI	824.6790	824.6790	826.1230	826.1230	0.175	0.0000	0.0000	0
2021/06/09	GOVI	05/05/2022	788.24	Call	GOVI	364,390.0000	36.4390	378,830.0000	37.8830	3.963	0	0	0
2021/06/09	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/09	GOVI	05/05/2022	788.23	Call	GOVI	364,490.0000	36.4490	378,930.0000	37.8930	3.962	0	0	0
2021/06/09	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/09	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/06/09	IGOV	05/08/2021			Index Future	294.8040	294.8040	294.7550	294.7550	(0.017)	0.0000	0.0000	576
2021/06/09	IGOV	04/11/2021			Index Future	298.1290	298.1290	298.0790	298.0790	(0.017)	0.0000	0.0000	16
2021/06/09	IGOV	03/02/2022			Index Future	301.6210	301.6210	301.5690	301.5690	(0.017)	0.0000	0.0000	0
2021/06/09	IGOV	05/05/2022			Index Future	305.2540	305.2540	305.2020	305.2020	(0.017)	0.0000	0.0000	0
2021/06/09	IS05	15/06/2021			Interest Rate Swap	90.4300	90.4300	90.4300	90.4300	0.000	0.0000	0.0000	0
2021/06/09	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/06/09	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/06/09	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/06/09	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/06/09	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/06/09	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/06/09	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/06/09	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/06/09	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/06/09	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/06/09	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/06/09	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/06/09	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/06/09	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/06/09	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/06/09	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/06/09	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/06/09	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/06/09	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/06/09	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/06/09	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/06/09	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/06/09	JBAF	15/06/2021			Jibar Tradeable Future	3.6850	96.3150	3.6850	96.3150	0.000	0.0000	0.0000	0
2021/06/09	JBAF	21/07/2021			Jibar Tradeable Future	3.7250	96.2750	3.7250	96.2750	0.000	0.0000	0.0000	0
2021/06/09	JBAF	18/08/2021			Jibar Tradeable Future	3.7500	96.2500	3.7500	96.2500	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
2021/06/09	JBAF	15/09/2021			Jibar Tradeable Future	3.7750	96.2250	3.7750	96.2250	0.000	0.0000	0.0000	30,000
2021/06/09	JBAF	20/10/2021			Jibar Tradeable Future	3.8500	96.1500	3.8600	96.1400	0.260	0.0000	0.0000	0
2021/06/09	JBAF	17/11/2021			Jibar Tradeable Future	3.8800	96.1200	3.8900	96.1100	0.258	0.0000	0.0000	0
2021/06/09	JBAF	15/12/2021			Jibar Tradeable Future	4.0000	96.0000	4.0100	95.9900	0.250	0.0000	0.0000	0
2021/06/09	JBAF	16/03/2022			Jibar Tradeable Future	4.2450	95.7550	4.2350	95.7650	(0.236)	0.0000	0.0000	0
2021/06/09	JBAF	15/06/2022			Jibar Tradeable Future	4.5300	95.4700	4.5300	95.4700	0.000	0.0000	0.0000	471
2021/06/09	JBAF	21/09/2022			Jibar Tradeable Future	4.7300	95.2700	4.7100	95.2900	(0.423)	0.0000	0.0000	0
2021/06/09	JBAF	21/12/2022			Jibar Tradeable Future	5.0350	94.9650	4.9850	95.0150	(0.993)	0.0000	0.0000	0
2021/06/09	JBAF	15/03/2023			Jibar Tradeable Future	5.2250	94.7750	5.1550	94.8450	(1.340)	0.0000	0.0000	0
2021/06/09	R023	05/08/2021	5.30	Call	Bond Future	426.6900	0.4267	435.4900	0.4355	2.062	0	0	0
2021/06/09	R023	05/08/2021	5.30	Put	Bond Future	101.8700	0.1019	87.3600	0.0874	(14.244)	0	0	0
2021/06/09	R023	05/08/2021	5.29	Call	Bond Future	415.0900	0.4151	423.4400	0.4234	2.012	0	0	0
2021/06/09	R023	05/08/2021	5.29	Put	Bond Future	105.3800	0.1054	90.4200	0.0904	(14.196)	0	0	0
2021/06/09	R023	05/08/2021			Bond Future	5.0854	107.3835	5.0700	107.4068	(0.302)	0.0000	0.0000	15,432
2021/06/09	R023	05/08/2021	5.31	Call	Bond Future	438.3900	0.4384	447.6200	0.4476	2.105	0	0	0
2021/06/09	R023	05/08/2021	5.31	Put	Bond Future	98.4700	0.0985	84.3900	0.0844	(14.299)	0	0	0
2021/06/09	R023	04/11/2021	4.91	Call	Bond Future	167.5700	0.1676	158.7900	0.1588	(5.240)	0	0	0
2021/06/09	R023	04/11/2021	4.91	Put	Bond Future	557.9900	0.5580	526.6500	0.5266	(5.617)	0	0	0
2021/06/09	R023	04/11/2021	4.90	Call	Bond Future	162.8500	0.1629	154.3000	0.1543	(5.250)	0	0	0
2021/06/09	R023	04/11/2021	4.90	Put	Bond Future	566.1100	0.5661	535.0000	0.5350	(5.495)	0	0	0
2021/06/09	R023	04/11/2021			Bond Future	5.2148	104.6493	5.1972	104.6719	(0.339)	0.0000	0.0000	0
2021/06/09	R023	04/11/2021	4.92	Call	Bond Future	172.3800	0.1724	163.6100	0.1636	(5.088)	0	0	0
2021/06/09	R023	04/11/2021	4.92	Put	Bond Future	549.9600	0.5500	518.6300	0.5186	(5.697)	0	0	0
2021/06/09	R023	03/02/2022	5.08	Call	Bond Future	244.3100	0.2443	235.6500	0.2357	(3.545)	0	0	0
2021/06/09	R023	03/02/2022	5.08	Put	Bond Future	545.4200	0.5454	514.6100	0.5146	(5.649)	0	0	0
2021/06/09	R023	03/02/2022			Bond Future	5.3712	105.8509	5.3497	105.8730	(0.400)	0.0000	0.0000	0
2021/06/09	R023	03/02/2022	5.07	Call	Bond Future	239.8100	0.2398	231.1200	0.2311	(3.624)	0	0	0
2021/06/09	R023	03/02/2022	5.07	Put	Bond Future	551.2900	0.5513	520.4500	0.5205	(5.594)	0	0	0
2021/06/09	R023	03/02/2022	5.06	Call	Bond Future	235.3700	0.2354	226.6500	0.2266	(3.705)	0	0	0
2021/06/09	R023	03/02/2022	5.06	Put	Bond Future	557.2100	0.5572	526.3400	0.5263	(5.540)	0	0	0
2021/06/09	R023	05/05/2022	6.31	Call	Bond Future	774.0700	0.7741	786.1700	0.7862	1.563	0	0	0
2021/06/09	R023	05/05/2022	6.31	Put	Bond Future	178.6200	0.1786	168.8100	0.1688	(5.492)	0	0	0
2021/06/09	R023	05/05/2022			Bond Future	5.5544	103.1925	5.5267	103.2144	(0.498)	0.0000	0.0000	0
2021/06/09	R023	05/05/2022	6.30	Call	Bond Future	768.1200	0.7681	780.1600	0.7802	1.567	0	0	0
2021/06/09	R023	05/05/2022	6.30	Put	Bond Future	180.5100	0.1805	170.6400	0.1706	(5.468)	0	0	0
2021/06/09	R023	05/05/2022	6.29	Call	Bond Future	762.1800	0.7622	774.1500	0.7742	1.570	0	0	0
2021/06/09	R023	05/05/2022	6.29	Put	Bond Future	182.4200	0.1824	172.4800	0.1725	(5.449)	0	0	0
2021/06/09	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/09	R035	05/08/2021	5.31	Put	Bond Future	42,994.5800	42.9946	42,811.3600	42.8114	(0.426)	0	0	0
2021/06/09	R035	05/08/2021	11.37	Call	Bond Future	8,525.1100	8.5251	8,647.4600	8.6475	1.435	0	0	0
2021/06/09	R035	05/08/2021	11.37	Put	Bond Future	330.1000	0.3301	269.2300	0.2692	(18.440)	0	0	100
2021/06/09	R035	05/08/2021			Bond Future	10.0868	95.0961	10.0600	95.2793	(0.265)	0.0000	0.0000	81,833
2021/06/09	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/09	R035	05/08/2021	5.30	Put	Bond Future	43,111.1600	43.1112	42,927.9400	42.9279	(0.425)	0	0	0
2021/06/09	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/09	R035	05/08/2021	5.29	Put	Bond Future	43,227.8700	43.2279	43,044.6500	43.0447	(0.424)	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
2021/06/09	R035	05/08/2021	10.77	Call	Bond Future	5,377.1800	5.3772	5,510.7100	5.5107	2.483	0	0	0
2021/06/09	R035	05/08/2021	10.77	Put	Bond Future	874.8300	0.8748	825.1400	0.8251	(5.680)	0	0	100
2021/06/09	R035	05/08/2021	10.02	Put	Bond Future	2,677.3200	2.6773	2,530.1100	2.5301	(5.498)	0	0	0
2021/06/09	R035	05/08/2021	10.02	Call	Bond Future	2,219.2900	2.2193	2,255.3000	2.2553	1.623	0	0	100
2021/06/09	R035	04/11/2021	11.20	Put	Bond Future	1,592.6200	1.5926	1,548.6800	1.5487	(2.759)	0	0	350
2021/06/09	R035	04/11/2021	10.60	Call	Bond Future	4,928.7400	4.9287	4,983.8600	4.9839	1.118	0	0	0
2021/06/09	R035	04/11/2021	10.60	Put	Bond Future	2,800.7600	2.8008	2,671.6000	2.6716	(4.612)	0	0	350
2021/06/09	R035	04/11/2021	10.11	Put	Bond Future	4,293.3300	4.2933	4,142.1000	4.1421	(3.522)	0	0	0
2021/06/09	R035	04/11/2021	10.11	Call	Bond Future	3,191.1200	3.1911	3,224.1700	3.2242	1.036	0	0	350
2021/06/09	R035	04/11/2021	10.12	Put	Bond Future	4,257.6500	4.2576	4,106.4700	4.1065	(3.551)	0	0	0
2021/06/09	R035	04/11/2021	10.12	Call	Bond Future	3,223.0500	3.2231	3,256.1500	3.2562	1.027	0	0	400
2021/06/09	R035	04/11/2021	10.62	Put	Bond Future	2,750.0100	2.7500	2,623.3600	2.6234	(4.605)	0	0	0
2021/06/09	R035	04/11/2021	10.62	Call	Bond Future	5,006.3200	5.0063	5,063.9500	5.0639	1.151	0	0	400
2021/06/09	R035	04/11/2021	11.75	Put	Bond Future	963.1900	0.9632	825.4100	0.8254	(14.305)	0	0	782
2021/06/09	R035	04/11/2021	11.08	Call	Bond Future	6,917.4500	6.9175	7,044.4800	7.0445	1.836	0	0	0
2021/06/09	R035	04/11/2021	11.08	Put	Bond Future	1,782.7900	1.7828	1,725.5400	1.7255	(3.211)	0	0	782
2021/06/09	R035	04/11/2021	10.23	Put	Bond Future	3,882.1800	3.8822	3,731.6200	3.7316	(3.878)	0	0	0
2021/06/09	R035	04/11/2021	12.53	Call	Bond Future	13,723.6800	13.7237	13,834.9700	13.8350	0.811	0	0	0
2021/06/09	R035	04/11/2021	12.53	Put	Bond Future	366.4400	0.3664	293.4500	0.2934	(19.919)	0	0	0
2021/06/09	R035	04/11/2021			Bond Future	10.2744	91.6605	10.2467	91.8448	(0.269)	0.0000	0.0000	0
2021/06/09	R035	04/11/2021	11.20	Call	Bond Future	7,455.6300	7.4556	7,595.9700	7.5960	1.882	0	0	0
2021/06/09	R035	04/11/2021	13.82	Call	Bond Future	19,771.4400	19.7714	19,938.7400	19.9387	0.846	0	0	0
2021/06/09	R035	04/11/2021	13.82	Put	Bond Future	55.3800	0.0554	38.4000	0.0384	(30.661)	0	0	400
2021/06/09	R035	04/11/2021	11.75	Call	Bond Future	10,050.5400	10.0505	10,097.0400	10.0970	0.463	0	0	0
2021/06/09	R035	04/11/2021	10.23	Call	Bond Future	3,586.5900	3.5866	3,620.3100	3.6203	0.940	0	0	782
2021/06/09	R035	04/11/2021	12.52	Call	Bond Future	13,675.9600	13.6760	13,786.5600	13.7866	0.809	0	0	0
2021/06/09	R035	04/11/2021	12.52	Put	Bond Future	371.3300	0.3713	297.6500	0.2977	(19.842)	0	0	0
2021/06/09	R035	04/11/2021	12.51	Call	Bond Future	13,628.2300	13.6282	13,738.1400	13.7381	0.806	0	0	0
2021/06/09	R035	04/11/2021	12.51	Put	Bond Future	376.2700	0.3763	301.9000	0.3019	(19.765)	0	0	0
2021/06/09	R035	03/02/2022	11.05	Put	Bond Future	2,889.4200	2.8894	2,719.4400	2.7194	(5.883)	0	0	1,600
2021/06/09	R035	03/02/2022	10.35	Put	Bond Future	4,808.8700	4.8089	4,579.3600	4.5794	(4.773)	0	0	0
2021/06/09	R035	03/02/2022	10.35	Call	Bond Future	4,020.2700	4.0203	3,976.5900	3.9766	(1.086)	0	0	1,600
2021/06/09	R035	03/02/2022	11.28	Call	Bond Future	7,453.6700	7.4537	7,494.6500	7.4947	0.550	0	0	0
2021/06/09	R035	03/02/2022	11.28	Put	Bond Future	2,443.7600	2.4438	2,298.9100	2.2989	(5.927)	0	0	200
2021/06/09	R035	03/02/2022	10.26	Put	Bond Future	5,117.9000	5.1179	4,885.5200	4.8855	(4.541)	0	0	0
2021/06/09	R035	03/02/2022	10.26	Call	Bond Future	3,737.8500	3.7379	3,691.3000	3.6913	(1.245)	0	0	200
2021/06/09	R035	03/02/2022	11.73	Call	Bond Future	9,403.1200	9.4031	9,397.4900	9.3975	(0.060)	0	0	0
2021/06/09	R035	03/02/2022	11.73	Put	Bond Future	1,780.8700	1.7809	1,589.4100	1.5894	(10.751)	0	0	280
2021/06/09	R035	03/02/2022	11.03	Call	Bond Future	6,437.1500	6.4372	6,450.9900	6.4510	0.215	0	0	0
2021/06/09	R035	03/02/2022	11.39	Call	Bond Future	7,918.8700	7.9189	7,969.2700	7.9693	0.636	0	0	0
2021/06/09	R035	03/02/2022	11.39	Put	Bond Future	2,259.2200	2.2592	2,123.7900	2.1238	(5.995)	0	0	683
2021/06/09	R035	03/02/2022	10.65	Call	Bond Future	5,027.7000	5.0277	4,997.2200	4.9972	(0.606)	0	0	0
2021/06/09	R035	03/02/2022	11.23	Call	Bond Future	7,245.6400	7.2456	7,281.7000	7.2817	0.498	0	0	0
2021/06/09	R035	03/02/2022	11.23	Put	Bond Future	2,533.5000	2.5335	2,383.7300	2.3837	(5.912)	0	0	0
2021/06/09	R035	03/02/2022	11.22	Call	Bond Future	7,204.3400	7.2043	7,239.5600	7.2396	0.489	0	0	0
2021/06/09	R035	03/02/2022	11.22	Put	Bond Future	2,551.9400	2.5519	2,401.3300	2.4013	(5.902)	0	0	0
2021/06/09	R035	03/02/2022			Bond Future	10.4713	92.7131	10.4426	92.8990	(0.274)	0.0000	0.0000	0
2021/06/09	R035	03/02/2022	11.05	Call	Bond Future	6,516.7900	6.5168	6,532.6400	6.5326	0.243	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
2021/06/09	R035	03/02/2022	11.88	Call	Bond Future	10,030.4400	10.0304	10,031.5300	10.0315	0.011	0	0	0
2021/06/09	R035	03/02/2022	11.88	Put	Bond Future	1,563.7900	1.5638	1,379.0500	1.3791	(11.814)	0	0	1,800
2021/06/09	R035	03/02/2022	11.03	Put	Bond Future	2,931.5600	2.9316	2,759.5700	2.7596	(5.867)	0	0	280
2021/06/09	R035	03/02/2022	10.10	Put	Bond Future	5,704.7400	5.7047	5,468.6500	5.4687	(4.138)	0	0	0
2021/06/09	R035	03/02/2022	10.10	Call	Bond Future	3,259.4000	3.2594	3,209.1400	3.2091	(1.542)	0	0	280
2021/06/09	R035	03/02/2022	10.65	Put	Bond Future	3,884.3900	3.8844	3,668.0800	3.6681	(5.569)	0	0	683
2021/06/09	R035	03/02/2022	9.70	Put	Bond Future	7,416.3500	7.4163	7,156.1900	7.1562	(3.508)	0	0	0
2021/06/09	R035	03/02/2022	9.70	Call	Bond Future	2,228.2400	2.2282	2,153.9100	2.1539	(3.336)	0	0	683
2021/06/09	R035	03/02/2022	11.24	Call	Bond Future	7,286.7400	7.2867	7,323.9000	7.3239	0.510	0	0	0
2021/06/09	R035	03/02/2022	11.24	Put	Bond Future	2,514.9300	2.5149	2,366.2600	2.3663	(5.911)	0	0	0
2021/06/09	R035	05/05/2022	11.64	Call	Bond Future	8,419.9600	8.4200	8,475.3900	8.4754	0.658	0	0	0
2021/06/09	R035	05/05/2022	11.64	Put	Bond Future	2,594.0700	2.5941	2,461.8900	2.4619	(5.095)	0	0	0
2021/06/09	R035	05/05/2022	11.63	Call	Bond Future	8,379.2800	8.3793	8,433.9500	8.4339	0.652	0	0	0
2021/06/09	R035	05/05/2022	11.63	Put	Bond Future	2,610.3200	2.6103	2,477.3800	2.4774	(5.093)	0	0	0
2021/06/09	R035	05/05/2022			Bond Future	10.6658	89.3320	10.6360	89.5196	(0.280)	0.0000	0.0000	0
2021/06/09	R035	05/05/2022	11.65	Call	Bond Future	8,460.6900	8.4607	8,516.8700	8.5169	0.664	0	0	0
2021/06/09	R035	05/05/2022	11.65	Put	Bond Future	2,577.9300	2.5779	2,446.5000	2.4465	(5.098)	0	0	0
2021/06/09	R186	05/08/2021	8.62	Call	Bond Future	1,808.0400	1.8080	6,467.6000	6.4676	257.713	0	0	0
2021/06/09	R186	05/08/2021	8.62	Put	Bond Future	1,090.4000	1.0904	46.4700	0.0465	(95.738)	0	0	0
2021/06/09	R186	05/08/2021	8.61	Call	Bond Future	1,782.7200	1.7827	6,424.8300	6.4248	260.395	0	0	0
2021/06/09	R186	05/08/2021	8.61	Put	Bond Future	1,109.4200	1.1094	48.0400	0.0480	(95.670)	0	0	0
2021/06/09	R186	05/08/2021			Bond Future	8.4588	110.0952	7.2230	115.7987	(14.609)	0.0000	0.0000	91,394
2021/06/09	R186	05/08/2021	8.63	Call	Bond Future	1,833.5600	1.8336	6,510.3800	6.5104	255.068	0	0	0
2021/06/09	R186	05/08/2021	8.63	Put	Bond Future	1,071.6200	1.0716	44.9500	0.0450	(95.805)	0	0	0
2021/06/09	R186	04/11/2021	7.77	Call	Bond Future	573.2200	0.5732	2,943.1000	2.9431	413.433	0	0	0
2021/06/09	R186	04/11/2021	8.10	Call	Bond Future	957.4500	0.9575	3,971.1900	3.9712	314.767	0	0	0
2021/06/09	R186	04/11/2021	8.10	Put	Bond Future	3,575.4900	3.5755	824.6500	0.8247	(76.936)	0	0	0
2021/06/09	R186	04/11/2021	8.09	Call	Bond Future	943.4500	0.9434	3,938.0600	3.9381	317.411	0	0	0
2021/06/09	R186	04/11/2021	8.09	Put	Bond Future	3,605.2300	3.6052	835.2600	0.8353	(76.832)	0	0	0
2021/06/09	R186	04/11/2021			Bond Future	8.7077	111.2981	7.3932	117.0627	(15.096)	0.0000	0.0000	0
2021/06/09	R186	04/11/2021	7.77	Put	Bond Future	4,646.4700	4.6465	1,251.7700	1.2518	(73.060)	0	0	15,177
2021/06/09	R186	04/11/2021	8.77	Call	Bond Future	2,217.0300	2.2170	6,341.9900	6.3420	186.058	0	0	0
2021/06/09	R186	04/11/2021	8.77	Put	Bond Future	1,953.2200	1.9532	313.6000	0.3136	(83.944)	0	0	15,177
2021/06/09	R186	04/11/2021	8.11	Call	Bond Future	971.5900	0.9716	4,004.4200	4.0044	312.151	0	0	0
2021/06/09	R186	04/11/2021	8.11	Put	Bond Future	3,545.9000	3.5459	814.1500	0.8142	(77.040)	0	0	0
2021/06/09	R186	03/02/2022	7.30	Call	Bond Future	308.9200	0.3089	1,721.7400	1.7217	457.342	0	0	0
2021/06/09	R186	03/02/2022	7.30	Put	Bond Future	7,319.4900	7.3195	2,902.4100	2.9024	(60.347)	0	0	0
2021/06/09	R186	03/02/2022			Bond Future	8.9760	107.2939	7.5730	113.1238	(15.630)	0.0000	0.0000	0
2021/06/09	R186	03/02/2022	7.29	Call	Bond Future	303.8200	0.3038	1,702.9700	1.7030	460.519	0	0	0
2021/06/09	R186	03/02/2022	7.29	Put	Bond Future	7,357.9400	7.3579	2,927.1900	2.9272	(60.217)	0	0	0
2021/06/09	R186	03/02/2022	7.28	Call	Bond Future	298.7800	0.2988	1,684.3200	1.6843	463.733	0	0	0
2021/06/09	R186	03/02/2022	7.28	Put	Bond Future	7,396.4600	7.3965	2,952.1000	2.9521	(60.088)	0	0	0
2021/06/09	R186	05/05/2022	8.32	Call	Bond Future	1,156.2900	1.1563	3,892.2000	3.8922	236.611	0	0	0
2021/06/09	R186	05/05/2022	8.32	Put	Bond Future	4,828.1400	4.8281	1,665.8900	1.6659	(65.496)	0	0	0
2021/06/09	R186	05/05/2022			Bond Future	9.2671	108.5633	7.7651	114.4614	(16.208)	0.0000	0.0000	0
2021/06/09	R186	05/05/2022	8.31	Call	Bond Future	1,143.9800	1.1440	3,865.6000	3.8656	237.908	0	0	0
2021/06/09	R186	05/05/2022	8.31	Put	Bond Future	4,855.4500	4.8555	1,678.9100	1.6789	(65.422)	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
2021/06/09	R186	05/05/2022	8.30	Call	Bond Future	1,131.4000	1.1314	3,838.6700	3.8387	239.285	0	0	0
2021/06/09	R186	05/05/2022	8.30	Put	Bond Future	4,882.5100	4.8825	1,691.6200	1.6916	(65.353)	0	0	0
2021/06/09	R197	05/08/2021			Bond Future	321.2497	321.2497	321.3851	321.3851	0.042	0.0000	0.0000	1,120
2021/06/09	R197	04/11/2021			Bond Future	324.8374	324.8374	324.9713	324.9713	0.041	0.0000	0.0000	0
2021/06/09	R197	03/02/2022			Bond Future	320.4775	320.4775	320.6110	320.6110	0.042	0.0000	0.0000	0
2021/06/09	R197	05/05/2022			Bond Future	324.3413	324.3413	324.4750	324.4750	0.041	0.0000	0.0000	0
2021/06/09	R202	05/08/2021			Bond Future	238.0314	238.0314	237.7529	237.7529	(0.117)	0.0000	0.0000	9,436
2021/06/09	R202	04/11/2021			Bond Future	240.6896	240.6896	240.4058	240.4058	(0.118)	0.0000	0.0000	0
2021/06/09	R202	03/02/2022			Bond Future	239.1722	239.1722	238.8839	238.8839	(0.121)	0.0000	0.0000	0
2021/06/09	R202	05/05/2022			Bond Future	242.0554	242.0554	241.7624	241.7624	(0.121)	0.0000	0.0000	0
2021/06/09	R209	05/08/2021	11.81	Call	Bond Future	9,903.2000	9.9032	10,057.1300	10.0571	1.554	0	0	0
2021/06/09	R209	05/08/2021	11.81	Put	Bond Future	120.4800	0.1205	87.4200	0.0874	(27.440)	0	0	0
2021/06/09	R209	05/08/2021			Bond Future	10.0016	73.7362	9.9705	73.9231	(0.311)	0.0000	0.0000	28,639
2021/06/09	R209	05/08/2021	11.80	Call	Bond Future	9,857.2000	9.8572	10,010.5800	10.0106	1.556	0	0	0
2021/06/09	R209	05/08/2021	11.80	Put	Bond Future	123.1100	0.1231	89.5000	0.0895	(27.301)	0	0	0
2021/06/09	R209	05/08/2021	11.79	Call	Bond Future	9,811.1800	9.8112	9,964.0000	9.9640	1.558	0	0	0
2021/06/09	R209	05/08/2021	11.79	Put	Bond Future	125.7800	0.1258	91.6100	0.0916	(27.166)	0	0	0
2021/06/09	R209	04/11/2021	12.00	Call	Bond Future	10,283.6000	10.2836	10,357.9000	10.3579	0.723	0	0	0
2021/06/09	R209	04/11/2021	12.00	Put	Bond Future	593.7100	0.5937	479.7300	0.4797	(19.198)	0	0	9,000
2021/06/09	R209	04/11/2021	10.50	Call	Bond Future	4,489.6500	4.4896	4,466.1000	4.4661	(0.525)	0	0	0
2021/06/09	R209	04/11/2021	12.19	Call	Bond Future	11,053.5200	11.0535	11,144.0100	11.1440	0.819	0	0	0
2021/06/09	R209	04/11/2021	12.19	Put	Bond Future	471.5000	0.4715	373.7100	0.3737	(20.740)	0	0	0
2021/06/09	R209	04/11/2021	12.17	Call	Bond Future	10,972.2500	10.9722	11,061.1000	11.0611	0.810	0	0	0
2021/06/09	R209	04/11/2021			Bond Future	10.1656	71.4018	10.1336	71.5901	(0.315)	0.0000	0.0000	4,375
2021/06/09	R209	04/11/2021	10.50	Put	Bond Future	2,566.8200	2.5668	2,354.9900	2.3550	(8.253)	0	0	12,500
2021/06/09	R209	04/11/2021	9.50	Put	Bond Future	5,826.7400	5.8267	5,557.0400	5.5570	(4.629)	0	0	0
2021/06/09	R209	04/11/2021	9.50	Call	Bond Future	1,767.1600	1.7672	1,685.7400	1.6857	(4.607)	0	0	6,000
2021/06/09	R209	04/11/2021	12.18	Call	Bond Future	11,012.8800	11.0129	11,102.5500	11.1026	0.814	0	0	0
2021/06/09	R209	04/11/2021	12.18	Put	Bond Future	477.3400	0.4773	378.7300	0.3787	(20.658)	0	0	0
2021/06/09	R209	04/11/2021	12.17	Put	Bond Future	483.2400	0.4832	383.8100	0.3838	(20.576)	0	0	0
2021/06/09	R209	03/02/2022	11.03	Call	Bond Future	6,224.7900	6.2248	6,348.2800	6.3483	1.984	0	0	0
2021/06/09	R209	03/02/2022	11.03	Put	Bond Future	2,394.4300	2.3944	2,327.9000	2.3279	(2.779)	0	0	0
2021/06/09	R209	03/02/2022	11.02	Call	Bond Future	6,189.2700	6.1893	6,311.5600	6.3116	1.976	0	0	0
2021/06/09	R209	03/02/2022	11.02	Put	Bond Future	2,411.7900	2.4118	2,344.0600	2.3441	(2.808)	0	0	0
2021/06/09	R209	03/02/2022			Bond Future	10.3338	72.2219	10.3007	72.4119	(0.321)	0.0000	0.0000	0
2021/06/09	R209	03/02/2022	11.04	Call	Bond Future	6,260.1700	6.2602	6,384.8500	6.3849	1.992	0	0	0
2021/06/09	R209	03/02/2022	11.04	Put	Bond Future	2,376.9800	2.3770	2,311.6400	2.3116	(2.749)	0	0	0
2021/06/09	R209	05/05/2022	11.44	Call	Bond Future	7,402.0400	7.4020	7,483.4700	7.4835	1.100	0	0	0
2021/06/09	R209	05/05/2022	11.44	Put	Bond Future	2,442.4800	2.4425	2,331.9700	2.3320	(4.524)	0	0	0
2021/06/09	R209	05/05/2022	11.43	Call	Bond Future	7,366.6700	7.3667	7,447.2300	7.4472	1.094	0	0	0
2021/06/09	R209	05/05/2022	11.43	Put	Bond Future	2,457.4300	2.4574	2,346.0500	2.3460	(4.532)	0	0	0
2021/06/09	R209	05/05/2022			Bond Future	10.5048	69.9351	10.4705	70.1270	(0.326)	0.0000	0.0000	0
2021/06/09	R209	05/05/2022	11.45	Call	Bond Future	7,437.6800	7.4377	7,519.7400	7.5197	1.103	0	0	0
2021/06/09	R209	05/05/2022	11.45	Put	Bond Future	2,427.8500	2.4278	2,317.9700	2.3180	(4.526)	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
2021/06/09	R210	05/08/2021			Bond Future	210.1674	210.1674	210.2832	210.2832	0.055	0.0000	0.0000	1,486
2021/06/09	R210	04/11/2021			Bond Future	209.7269	209.7269	209.8421	209.8421	0.055	0.0000	0.0000	0
2021/06/09	R210	03/02/2022			Bond Future	212.1847	212.1847	212.2999	212.2999	0.054	0.0000	0.0000	0
2021/06/09	R210	05/05/2022			Bond Future	211.9000	211.9000	212.0157	212.0157	0.055	0.0000	0.0000	0
2021/06/09	R212	05/08/2021			Bond Future	172.5270	172.5270	172.5909	172.5909	0.037	0.0000	0.0000	1,657
2021/06/09	R212	04/11/2021			Bond Future	174.4541	174.4541	174.5171	174.5171	0.036	0.0000	0.0000	0
2021/06/09	R213	05/08/2021	10.85	Call	Bond Future	9,151.3400	9.1513	9,304.1900	9.3042	1.670	0	0	0
2021/06/09	R213	05/08/2021	10.85	Put	Bond Future	98.0600	0.0981	70.1300	0.0701	(28.483)	0	0	0
2021/06/09	R213	05/08/2021	10.84	Call	Bond Future	9,104.2000	9.1042	9,256.5100	9.2565	1.673	0	0	0
2021/06/09	R213	05/08/2021	10.84	Put	Bond Future	100.4600	0.1005	71.9900	0.0720	(28.340)	0	0	0
2021/06/09	R213	05/08/2021	10.14	Put	Bond Future	415.3400	0.4153	360.2200	0.3602	(13.271)	0	0	0
2021/06/09	R213	05/08/2021	9.34	Put	Bond Future	1,559.8100	1.5598	1,410.6200	1.4106	(9.565)	0	0	0
2021/06/09	R213	05/08/2021	9.34	Call	Bond Future	2,638.3100	2.6383	2,669.9000	2.6699	1.197	0	0	0
2021/06/09	R213	05/08/2021			Bond Future	9.1499	89.6103	9.1183	89.7910	(0.345)	0.0000	0.0000	9,043
2021/06/09	R213	05/08/2021	10.86	Call	Bond Future	9,198.5000	9.1985	9,351.8700	9.3519	1.667	0	0	0
2021/06/09	R213	05/08/2021	10.86	Put	Bond Future	95.7200	0.0957	68.3100	0.0683	(28.636)	0	0	0
2021/06/09	R213	05/08/2021	10.78	Call	Bond Future	8,821.5500	8.8215	8,970.5300	8.9705	1.689	0	0	0
2021/06/09	R213	05/08/2021	10.78	Put	Bond Future	115.9300	0.1159	84.1300	0.0841	(27.430)	0	0	0
2021/06/09	R213	05/08/2021	10.14	Call	Bond Future	5,845.5200	5.8455	5,971.1800	5.9712	2.150	0	0	0
2021/06/09	R213	04/11/2021	11.10	Put	Bond Future	473.8100	0.4738	371.1400	0.3711	(21.669)	0	0	0
2021/06/09	R213	04/11/2021	11.11	Call	Bond Future	9,665.8000	9.6658	9,745.9900	9.7460	0.830	0	0	0
2021/06/09	R213	04/11/2021	11.09	Put	Bond Future	480.1800	0.4802	376.5900	0.3766	(21.573)	0	0	0
2021/06/09	R213	04/11/2021			Bond Future	9.3282	87.0600	9.2954	87.2419	(0.351)	0.0000	0.0000	0
2021/06/09	R213	04/11/2021	11.10	Call	Bond Future	9,624.1500	9.6241	9,703.4300	9.7034	0.824	0	0	0
2021/06/09	R213	04/11/2021	11.11	Put	Bond Future	467.5100	0.4675	365.7500	0.3658	(21.766)	0	0	0
2021/06/09	R213	04/11/2021	11.09	Call	Bond Future	9,582.5400	9.5825	9,660.9000	9.6609	0.818	0	0	0
2021/06/09	R213	03/02/2022	10.67	Call	Bond Future	7,405.3300	7.4053	7,447.4200	7.4474	0.568	0	0	0
2021/06/09	R213	03/02/2022	10.67	Put	Bond Future	1,472.7800	1.4728	1,331.4200	1.3314	(9.598)	0	0	220
2021/06/09	R213	03/02/2022	10.60	Put	Bond Future	1,552.0600	1.5521	1,425.1000	1.4251	(8.180)	0	0	430
2021/06/09	R213	03/02/2022	10.00	Call	Bond Future	5,008.0900	5.0081	5,042.7300	5.0427	0.692	0	0	0
2021/06/09	R213	03/02/2022	10.00	Put	Bond Future	2,451.8500	2.4519	2,303.0400	2.3030	(6.069)	0	0	430
2021/06/09	R213	03/02/2022	9.22	Put	Bond Future	4,393.7500	4.3938	4,192.4600	4.1925	(4.581)	0	0	0
2021/06/09	R213	03/02/2022	8.80	Put	Bond Future	5,838.6900	5.8387	5,620.9500	5.6210	(3.729)	0	0	0
2021/06/09	R213	03/02/2022	8.80	Call	Bond Future	1,868.9800	1.8690	1,834.6900	1.8347	(1.835)	0	0	102
2021/06/09	R213	03/02/2022	9.58	Put	Bond Future	3,385.1300	3.3851	3,197.8600	3.1979	(5.532)	0	0	200
2021/06/09	R213	03/02/2022	8.63	Put	Bond Future	6,526.0900	6.5261	6,285.6200	6.2856	(3.685)	0	0	0
2021/06/09	R213	03/02/2022	8.63	Call	Bond Future	1,579.0300	1.5790	1,522.0100	1.5220	(3.611)	0	0	200
2021/06/09	R213	03/02/2022	9.98	Call	Bond Future	4,943.4700	4.9435	4,975.9300	4.9759	0.657	0	0	0
2021/06/09	R213	03/02/2022	9.98	Put	Bond Future	2,490.8600	2.4909	2,339.8700	2.3399	(6.062)	0	0	0
2021/06/09	R213	03/02/2022			Bond Future	9.5159	88.0597	9.4819	88.2431	(0.358)	0.0000	0.0000	0
2021/06/09	R213	03/02/2022	10.17	Call	Bond Future	5,581.0100	5.5810	5,633.8900	5.6339	0.947	0	0	0
2021/06/09	R213	03/02/2022	10.17	Put	Bond Future	2,150.7000	2.1507	2,020.1300	2.0201	(6.071)	0	0	220
2021/06/09	R213	03/02/2022	9.15	Put	Bond Future	4,613.5200	4.6135	4,409.6800	4.4097	(4.418)	0	0	0
2021/06/09	R213	03/02/2022	9.15	Call	Bond Future	2,613.6500	2.6137	2,593.2600	2.5933	(0.780)	0	0	220
2021/06/09	R213	03/02/2022	10.60	Call	Bond Future	7,140.3500	7.1403	7,196.8400	7.1968	0.791	0	0	0
2021/06/09	R213	03/02/2022	9.22	Call	Bond Future	2,781.1300	2.7811	2,763.2900	2.7633	(0.641)	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
2021/06/09	R213	03/02/2022	10.25	Call	Bond Future	5,858.0400	5.8580	5,919.5100	5.9195	1.049	0	0	0
2021/06/09	R213	03/02/2022	10.25	Put	Bond Future	2,020.5500	2.0206	1,898.5700	1.8986	(6.037)	0	0	102
2021/06/09	R213	03/02/2022	9.76	Call	Bond Future	4,254.5300	4.2545	4,262.7200	4.2627	0.193	0	0	0
2021/06/09	R213	03/02/2022	9.76	Put	Bond Future	2,952.9700	2.9530	2,777.7100	2.7777	(5.935)	0	0	102
2021/06/09	R213	03/02/2022	10.15	Call	Bond Future	5,512.3500	5.5124	5,563.1200	5.5631	0.921	0	0	0
2021/06/09	R213	03/02/2022	10.15	Put	Bond Future	2,184.2500	2.1843	2,051.5700	2.0516	(6.074)	0	0	200
2021/06/09	R213	03/02/2022	9.58	Call	Bond Future	3,729.5000	3.7295	3,725.6800	3.7257	(0.102)	0	0	0
2021/06/09	R213	03/02/2022	9.97	Call	Bond Future	4,911.1600	4.9112	4,942.5200	4.9425	0.639	0	0	0
2021/06/09	R213	03/02/2022	9.97	Put	Bond Future	2,510.4200	2.5104	2,358.3300	2.3583	(6.058)	0	0	0
2021/06/09	R213	03/02/2022	9.96	Call	Bond Future	4,878.9300	4.8789	4,909.2000	4.9092	0.620	0	0	0
2021/06/09	R213	03/02/2022	9.96	Put	Bond Future	2,530.1100	2.5301	2,376.9300	2.3769	(6.054)	0	0	0
2021/06/09	R213	05/05/2022	10.65	Put	Bond Future	2,051.9200	2.0519	1,938.3800	1.9384	(5.533)	0	0	0
2021/06/09	R213	05/05/2022	10.63	Call	Bond Future	6,751.5300	6.7515	6,822.3400	6.8223	1.049	0	0	0
2021/06/09	R213	05/05/2022			Bond Future	9.7025	85.5693	9.6671	85.7545	(0.365)	0.0000	0.0000	0
2021/06/09	R213	05/05/2022	10.64	Call	Bond Future	6,786.6200	6.7866	6,857.8800	6.8579	1.050	0	0	0
2021/06/09	R213	05/05/2022	10.64	Put	Bond Future	2,065.2800	2.0653	1,951.3000	1.9513	(5.519)	0	0	0
2021/06/09	R213	05/05/2022	10.65	Call	Bond Future	6,821.7500	6.8217	6,893.4500	6.8935	1.051	0	0	0
2021/06/09	R213	05/05/2022	10.63	Put	Bond Future	2,078.7300	2.0787	1,964.3000	1.9643	(5.505)	0	0	0
2021/06/09	R214	05/08/2021	12.03	Put	Bond Future	219.6500	0.2196	171.5000	0.1715	(21.921)	0	0	0
2021/06/09	R214	05/08/2021	12.01	Call	Bond Future	8,985.2300	8.9852	9,095.0300	9.0950	1.222	0	0	0
2021/06/09	R214	05/08/2021			Bond Future	10.4159	70.4557	10.3899	70.6149	(0.249)	0.0000	0.0000	17,880
2021/06/09	R214	05/08/2021	12.02	Call	Bond Future	9,030.0300	9.0300	9,140.5000	9.1405	1.223	0	0	0
2021/06/09	R214	05/08/2021	12.02	Put	Bond Future	223.8600	0.2239	175.0500	0.1750	(21.804)	0	0	0
2021/06/09	R214	05/08/2021	12.03	Call	Bond Future	9,074.8400	9.0748	9,185.9700	9.1860	1.225	0	0	0
2021/06/09	R214	05/08/2021	12.01	Put	Bond Future	228.1400	0.2281	178.6600	0.1787	(21.688)	0	0	0
2021/06/09	R214	04/11/2021	12.47	Call	Bond Future	10,601.2300	10.6012	10,653.0900	10.6531	0.489	0	0	0
2021/06/09	R214	04/11/2021	12.46	Call	Bond Future	10,562.2200	10.5622	10,613.3000	10.6133	0.484	0	0	0
2021/06/09	R214	04/11/2021	12.46	Put	Bond Future	651.6300	0.6516	542.3300	0.5423	(16.773)	0	0	0
2021/06/09	R214	04/11/2021			Bond Future	10.5791	67.9482	10.5523	68.1086	(0.253)	0.0000	0.0000	0
2021/06/09	R214	04/11/2021	12.47	Put	Bond Future	644.4100	0.6444	535.8900	0.5359	(16.840)	0	0	0
2021/06/09	R214	04/11/2021	12.48	Call	Bond Future	10,640.2500	10.6403	10,692.8800	10.6929	0.495	0	0	0
2021/06/09	R214	04/11/2021	12.48	Put	Bond Future	637.2700	0.6373	529.5200	0.5295	(16.908)	0	0	0
2021/06/09	R214	03/02/2022	11.40	Put	Bond Future	2,688.9900	2.6890	2,564.2400	2.5642	(4.639)	0	0	0
2021/06/09	R214	03/02/2022	11.41	Call	Bond Future	6,355.6800	6.3557	6,393.5600	6.3936	0.596	0	0	0
2021/06/09	R214	03/02/2022	11.39	Put	Bond Future	2,707.4000	2.7074	2,581.6100	2.5816	(4.646)	0	0	0
2021/06/09	R214	03/02/2022			Bond Future	10.7491	68.7285	10.7214	68.8903	(0.258)	0.0000	0.0000	0
2021/06/09	R214	03/02/2022	11.40	Call	Bond Future	6,320.6700	6.3207	6,357.7000	6.3577	0.586	0	0	0
2021/06/09	R214	03/02/2022	11.41	Put	Bond Future	2,670.6900	2.6707	2,546.7900	2.5468	(4.639)	0	0	0
2021/06/09	R214	03/02/2022	11.39	Call	Bond Future	6,285.7000	6.2857	6,321.6900	6.3217	0.573	0	0	0
2021/06/09	R214	05/05/2022	11.74	Put	Bond Future	2,762.9700	2.7630	2,663.8700	2.6639	(3.587)	0	0	0
2021/06/09	R214	05/05/2022	11.75	Call	Bond Future	7,238.7700	7.2388	7,303.8400	7.3038	0.899	0	0	0
2021/06/09	R214	05/05/2022	11.73	Put	Bond Future	2,779.5400	2.7795	2,679.6400	2.6796	(3.594)	0	0	0
2021/06/09	R214	05/05/2022			Bond Future	10.9157	66.2620	10.8870	66.4253	(0.262)	0.0000	0.0000	0
2021/06/09	R214	05/05/2022	11.74	Call	Bond Future	7,204.3300	7.2043	7,268.6100	7.2686	0.892	0	0	0
2021/06/09	R214	05/05/2022	11.75	Put	Bond Future	2,746.5100	2.7465	2,648.2000	2.6482	(3.579)	0	0	0
2021/06/09	R214	05/05/2022	11.73	Call	Bond Future	7,169.9300	7.1699	7,233.4100	7.2334	0.885	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
2021/06/09	R248	05/08/2021	12.51	Put	Bond Future	63.7600	0.0638	46.1600	0.0462	(27.604)	0	0	0
2021/06/09	R248	05/08/2021	12.52	Call	Bond Future	14,070.7600	14.0708	14,135.9500	14.1360	0.463	0	0	0
2021/06/09	R248	05/08/2021	12.50	Put	Bond Future	65.2900	0.0653	47.3500	0.0474	(27.477)	0	0	0
2021/06/09	R248	05/08/2021	11.20	Put	Bond Future	799.8100	0.7998	748.4800	0.7485	(6.418)	0	0	0
2021/06/09	R248	05/08/2021	11.20	Call	Bond Future	6,556.5100	6.5565	6,587.6500	6.5876	0.475	0	0	0
2021/06/09	R248	05/08/2021	10.50	Put	Bond Future	2,385.8000	2.3858	2,266.0900	2.2661	(5.018)	0	0	0
2021/06/09	R248	05/08/2021	10.30	Call	Bond Future	2,243.1200	2.2431	2,211.6900	2.2117	(1.401)	0	0	1,300
2021/06/09	R248	05/08/2021	10.90	Put	Bond Future	1,293.3500	1.2934	1,210.7000	1.2107	(6.390)	0	0	0
2021/06/09	R248	05/08/2021	10.90	Call	Bond Future	4,932.9300	4.9329	4,932.7500	4.9327	(0.004)	0	0	1,300
2021/06/09	R248	05/08/2021	10.60	Put	Bond Future	2,058.9800	2.0590	1,945.3300	1.9453	(5.520)	0	0	0
2021/06/09	R248	05/08/2021	10.60	Call	Bond Future	3,480.1300	3.4801	3,448.9500	3.4489	(0.896)	0	0	0
2021/06/09	R248	05/08/2021			Bond Future	10.4150	88.9807	10.4044	89.0631	(0.101)	0.0000	0.0000	171,004
2021/06/09	R248	05/08/2021	12.51	Call	Bond Future	14,015.6100	14.0156	14,080.4800	14.0805	0.463	0	0	0
2021/06/09	R248	05/08/2021	12.52	Put	Bond Future	62.2700	0.0623	44.9900	0.0450	(27.750)	0	0	0
2021/06/09	R248	05/08/2021	12.50	Call	Bond Future	13,960.4100	13.9604	14,024.9400	14.0249	0.462	0	0	0
2021/06/09	R248	05/08/2021	10.00	Put	Bond Future	4,617.8100	4.6178	4,515.2300	4.5152	(2.221)	0	0	0
2021/06/09	R248	05/08/2021	10.00	Call	Bond Future	1,272.7600	1.2728	1,252.6500	1.2527	(1.580)	0	0	0
2021/06/09	R248	05/08/2021	10.50	Call	Bond Future	3,043.8900	3.0439	3,006.6500	3.0067	(1.223)	0	0	0
2021/06/09	R248	05/08/2021	10.30	Put	Bond Future	3,147.9500	3.1480	3,034.0500	3.0340	(3.618)	0	0	0
2021/06/09	R248	04/11/2021	12.85	Call	Bond Future	14,991.3500	14.9913	15,016.1900	15.0162	0.166	0	0	0
2021/06/09	R248	04/11/2021	12.85	Put	Bond Future	408.3700	0.4084	350.7000	0.3507	(14.122)	0	0	0
2021/06/09	R248	04/11/2021			Bond Future	10.5768	85.5412	10.5659	85.6237	(0.103)	0.0000	0.0000	0
2021/06/09	R248	04/11/2021	10.30	Put	Bond Future	5,260.7900	5.2608	5,224.5300	5.2245	(0.689)	0	0	0
2021/06/09	R248	04/11/2021	10.30	Call	Bond Future	3,112.9700	3.1130	3,159.2200	3.1592	1.486	0	0	1,200
2021/06/09	R248	04/11/2021	9.60	Put	Bond Future	9,312.7800	9.3128	9,166.1200	9.1661	(1.575)	0	0	0
2021/06/09	R248	04/11/2021	9.60	Call	Bond Future	1,289.0600	1.2891	1,224.9100	1.2249	(4.976)	0	0	1,200
2021/06/09	R248	04/11/2021	12.84	Call	Bond Future	14,942.5000	14.9425	14,966.8400	14.9668	0.163	0	0	0
2021/06/09	R248	04/11/2021	12.84	Put	Bond Future	413.5500	0.4135	355.3800	0.3554	(14.066)	0	0	0
2021/06/09	R248	04/11/2021	12.83	Call	Bond Future	14,893.6300	14.8936	14,917.4700	14.9175	0.160	0	0	0
2021/06/09	R248	04/11/2021	12.83	Put	Bond Future	418.7900	0.4188	360.1200	0.3601	(14.009)	0	0	0
2021/06/09	R248	03/02/2022	11.48	Call	Bond Future	7,946.4200	7.9464	7,943.1900	7.9432	(0.041)	0	0	0
2021/06/09	R248	03/02/2022	11.49	Put	Bond Future	2,798.5400	2.7985	2,713.2600	2.7133	(3.047)	0	0	0
2021/06/09	R248	03/02/2022	11.47	Call	Bond Future	7,901.5200	7.9015	7,896.9900	7.8970	(0.057)	0	0	0
2021/06/09	R248	03/02/2022			Bond Future	10.7456	86.5236	10.7344	86.6065	(0.104)	0.0000	0.0000	0
2021/06/09	R248	03/02/2022	11.48	Put	Bond Future	2,819.2500	2.8193	2,733.1800	2.7332	(3.053)	0	0	0
2021/06/09	R248	03/02/2022	11.49	Call	Bond Future	7,991.6300	7.9916	7,989.1900	7.9892	(0.031)	0	0	0
2021/06/09	R248	03/02/2022	11.47	Put	Bond Future	2,840.3800	2.8404	2,753.0100	2.7530	(3.076)	0	0	0
2021/06/09	R248	05/05/2022	11.80	Call	Bond Future	8,973.9700	8.9740	8,983.1600	8.9832	0.102	0	0	0
2021/06/09	R248	05/05/2022	11.79	Call	Bond Future	8,930.1000	8.9301	8,938.5000	8.9385	0.094	0	0	0
2021/06/09	R248	05/05/2022	11.79	Put	Bond Future	3,012.6800	3.0127	2,937.6600	2.9377	(2.490)	0	0	0
2021/06/09	R248	05/05/2022			Bond Future	10.9109	83.1324	10.8993	83.2158	(0.106)	0.0000	0.0000	0
2021/06/09	R248	05/05/2022	11.80	Put	Bond Future	2,993.6400	2.9936	2,919.4100	2.9194	(2.480)	0	0	0
2021/06/09	R248	05/05/2022	11.81	Call	Bond Future	9,018.1600	9.0182	9,027.8600	9.0279	0.108	0	0	0
2021/06/09	R248	05/05/2022	11.81	Put	Bond Future	2,975.0000	2.9750	2,901.2800	2.9013	(2.478)	0	0	0

Total

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