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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES HIGH/LOW REPORT

HIGH/LOW FROM 21/06/2021 TO 21/06/2021

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
2021/06/21	0904	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	0908	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	0957	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	0986	31/03/2036		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	1386	28/02/2031		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	1409	28/02/2041		Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	2025	05/08/2021		Bond Future	153.4471	153.4471	153.2868	153.2868	(0.104)	0.0000	0.0000	5,211
2021/06/21	2025	04/11/2021		Bond Future	155.1648	155.1648	155.0020	155.0020	(0.105)	0.0000	0.0000	0
2021/06/21	2025	03/02/2022		Bond Future	155.4306	155.4306	155.2656	155.2656	(0.106)	0.0000	0.0000	0
2021/06/21	2025	05/05/2022		Bond Future	157.3136	157.3136	157.1463	157.1463	(0.106)	0.0000	0.0000	0
2021/06/21	2029	05/08/2021		Bond Future	114.4431	114.4431	114.0188	114.0188	(0.371)	0.0000	0.0000	3,031
2021/06/21	2029	04/11/2021		Bond Future	114.5537	114.5537	114.1241	114.1241	(0.375)	0.0000	0.0000	0
2021/06/21	2029	03/02/2022		Bond Future	115.9113	115.9113	115.4764	115.4764	(0.375)	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
2021/06/21	2029	05/05/2022			Bond Future	116.1220	116.1220	115.6817	115.6817	(0.379)	0.0000	0.0000	0
2021/06/21	2030	05/08/2021	10.42	Call	Bond Future	7,348.9700	7.3490	6,669.0400	6.6690	(9.252)	0	0	0
2021/06/21	2030	05/08/2021	10.42	Put	Bond Future	85.3300	0.0853	105.7600	0.1058	23.942	0	0	0
2021/06/21	2030	05/08/2021	10.41	Call	Bond Future	7,300.6700	7.3007	6,621.2800	6.6213	(9.306)	0	0	0
2021/06/21	2030	05/08/2021	10.41	Put	Bond Future	87.4800	0.0875	108.4500	0.1085	23.971	0	0	0
2021/06/21	2030	05/08/2021	9.15	Call	Bond Future	1,878.1400	1.8781	1,458.3900	1.4584	(22.349)	0	0	0
2021/06/21	2030	05/08/2021	9.15	Put	Bond Future	1,337.9100	1.3379	1,618.5200	1.6185	20.974	0	0	7,500
2021/06/21	2030	05/08/2021	8.50	Put	Bond Future	3,618.5300	3.6185	4,157.4400	4.1574	14.893	0	0	0
2021/06/21	2030	05/08/2021	10.15	Call	Bond Future	6,052.8600	6.0529	5,392.8800	5.3929	(10.904)	0	0	0
2021/06/21	2030	05/08/2021	8.83	Call	Bond Future	1,025.4000	1.0254	736.8400	0.7368	(28.141)	0	0	479
2021/06/21	2030	05/08/2021	10.30	Put	Bond Future	114.7500	0.1147	142.6000	0.1426	24.270	0	0	200
2021/06/21	2030	05/08/2021	8.78	Put	Bond Future	2,464.3000	2.4643	2,896.5800	2.8966	17.542	0	0	0
2021/06/21	2030	05/08/2021	8.78	Call	Bond Future	919.9600	0.9200	651.8800	0.6519	(29.140)	0	0	200
2021/06/21	2030	05/08/2021	7.70	Put	Bond Future	8,006.0100	8.0060	8,692.0100	8.6920	8.569	0	0	0
2021/06/21	2030	05/08/2021	9.45	Call	Bond Future	2,943.6300	2.9436	2,417.9000	2.4179	(17.860)	0	0	600
2021/06/21	2030	05/08/2021	12.10	Call	Bond Future	15,221.8500	15.2218	14,521.5200	14.5215	(4.601)	0	0	0
2021/06/21	2030	05/08/2021	12.10	Put	Bond Future	0.2700	0.0003	0.3000	0.0003	11.111	0	0	600
2021/06/21	2030	05/08/2021			Bond Future	9.0531	94.0967	9.1789	93.3964	1.389	0.0000	0.0000	101,425
2021/06/21	2030	05/08/2021	10.43	Call	Bond Future	7,397.2800	7.3973	6,716.8200	6.7168	(9.199)	0	0	0
2021/06/21	2030	05/08/2021	10.43	Put	Bond Future	83.2300	0.0832	103.1300	0.1031	23.910	0	0	0
2021/06/21	2030	05/08/2021	8.50	Call	Bond Future	456.8400	0.4568	295.3900	0.2954	(35.341)	0	0	5,000
2021/06/21	2030	05/08/2021	9.50	Call	Bond Future	3,141.9600	3.1420	2,601.3500	2.6013	(17.206)	0	0	0
2021/06/21	2030	05/08/2021	9.50	Put	Bond Future	683.4400	0.6834	843.1900	0.8432	23.374	0	0	0
2021/06/21	2030	05/08/2021	10.15	Put	Bond Future	164.7800	0.1648	205.1600	0.2052	24.505	0	0	479
2021/06/21	2030	05/08/2021	9.75	Call	Bond Future	4,204.3700	4.2044	3,602.6500	3.6026	(14.312)	0	0	0
2021/06/21	2030	05/08/2021	9.75	Put	Bond Future	406.6800	0.4067	505.3200	0.5053	24.255	0	0	479
2021/06/21	2030	05/08/2021	8.83	Put	Bond Future	2,284.5700	2.2846	2,696.3700	2.6964	18.025	0	0	0
2021/06/21	2030	05/08/2021	10.30	Call	Bond Future	6,770.5000	6.7705	6,097.9900	6.0980	(9.933)	0	0	0
2021/06/21	2030	05/08/2021	7.70	Call	Bond Future	26.2000	0.0262	11.8400	0.0118	(54.809)	0	0	200
2021/06/21	2030	05/08/2021	8.95	Put	Bond Future	1,888.1400	1.8881	2,250.1600	2.2502	19.173	0	0	0
2021/06/21	2030	05/08/2021	8.95	Call	Bond Future	1,308.9200	1.3089	970.5800	0.9706	(25.849)	0	0	600
2021/06/21	2030	05/08/2021	9.45	Put	Bond Future	756.0200	0.7560	930.6500	0.9306	23.099	0	0	0
2021/06/21	2030	04/11/2021	11.26	Call	Bond Future	10,403.2200	10.4032	9,738.0700	9.7381	(6.394)	0	0	0
2021/06/21	2030	04/11/2021	9.20	Call	Bond Future	2,417.4600	2.4175	2,052.7300	2.0527	(15.087)	0	0	29
2021/06/21	2030	04/11/2021	8.27	Put	Bond Future	6,083.5300	6.0835	6,649.4700	6.6495	9.303	0	0	0
2021/06/21	2030	04/11/2021	8.27	Call	Bond Future	623.9800	0.6240	481.5100	0.4815	(22.832)	0	0	300
2021/06/21	2030	04/11/2021	8.77	Put	Bond Future	4,010.1300	4.0101	4,461.4300	4.4614	11.254	0	0	0
2021/06/21	2030	04/11/2021	11.44	Put	Bond Future	188.2300	0.1882	221.7400	0.2217	17.803	0	0	300
2021/06/21	2030	04/11/2021	10.60	Call	Bond Future	7,580.6800	7.5807	6,966.6100	6.9666	(8.100)	0	0	0
2021/06/21	2030	04/11/2021	10.60	Put	Bond Future	582.9300	0.5829	677.2700	0.6773	16.184	0	0	0
2021/06/21	2030	04/11/2021	10.59	Put	Bond Future	589.5600	0.5896	684.9100	0.6849	16.173	0	0	0
2021/06/21	2030	04/11/2021			Bond Future	9.2417	95.1276	9.3732	94.4192	1.422	0.0000	0.0000	0
2021/06/21	2030	04/11/2021	11.26	Put	Bond Future	250.6000	0.2506	293.8600	0.2939	17.263	0	0	29
2021/06/21	2030	04/11/2021	9.90	Put	Bond Future	1,264.5400	1.2645	1,455.2200	1.4552	15.079	0	0	0
2021/06/21	2030	04/11/2021	9.90	Call	Bond Future	4,744.0400	4.7440	4,226.3100	4.2263	(10.913)	0	0	29
2021/06/21	2030	04/11/2021	9.20	Put	Bond Future	2,643.8400	2.6438	2,987.5200	2.9875	12.999	0	0	0
2021/06/21	2030	04/11/2021	8.77	Call	Bond Future	1,409.4200	1.4094	1,152.3100	1.1523	(18.242)	0	0	300

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2021/06/21	2030	04/11/2021	11.44	Call	Bond Future	11,175.0600	11.1751	10,500.1600	10.5002	(6.039)	0	0	0
2021/06/21	2030	04/11/2021	10.61	Call	Bond Future	7,623.2200	7.6232	7,008.1600	7.0082	(8.068)	0	0	0
2021/06/21	2030	04/11/2021	10.61	Put	Bond Future	576.5100	0.5765	669.8600	0.6699	16.192	0	0	0
2021/06/21	2030	04/11/2021	10.59	Call	Bond Future	7,538.3200	7.5383	6,925.2600	6.9253	(8.133)	0	0	0
2021/06/21	2030	03/02/2022	8.85	Put	Bond Future	4,869.8900	4.8699	5,328.0600	5.3281	9.408	0	0	0
2021/06/21	2030	03/02/2022	8.85	Call	Bond Future	1,716.3000	1.7163	1,457.5900	1.4576	(15.074)	0	0	1,000
2021/06/21	2030	03/02/2022	9.35	Call	Bond Future	2,852.6800	2.8527	2,493.1800	2.4932	(12.602)	0	0	0
2021/06/21	2030	03/02/2022	9.35	Put	Bond Future	3,323.7300	3.3237	3,681.1100	3.6811	10.752	0	0	101
2021/06/21	2030	03/02/2022	8.39	Put	Bond Future	6,669.7700	6.6698	7,215.6000	7.2156	8.184	0	0	0
2021/06/21	2030	03/02/2022	8.39	Call	Bond Future	960.1700	0.9602	789.1200	0.7891	(17.815)	0	0	101
2021/06/21	2030	03/02/2022	9.45	Call	Bond Future	3,118.2500	3.1182	2,738.9800	2.7390	(12.163)	0	0	0
2021/06/21	2030	03/02/2022	9.45	Put	Bond Future	3,064.4100	3.0644	3,402.0200	3.4020	11.017	0	0	0
2021/06/21	2030	03/02/2022			Bond Future	9.4397	92.2283	9.5774	91.5114	1.458	0.0000	0.0000	0
2021/06/21	2030	03/02/2022	9.60	Put	Bond Future	2,712.0100	2.7120	3,020.6500	3.0206	11.380	0	0	0
2021/06/21	2030	03/02/2022	9.60	Call	Bond Future	3,546.0500	3.5461	3,137.8100	3.1378	(11.513)	0	0	1,000
2021/06/21	2030	03/02/2022	10.85	Call	Bond Future	7,987.6400	7.9876	7,399.0300	7.3990	(7.369)	0	0	0
2021/06/21	2030	03/02/2022	10.85	Put	Bond Future	971.0500	0.9711	1,099.3200	1.0993	13.209	0	0	1,000
2021/06/21	2030	03/02/2022	9.78	Call	Bond Future	4,098.5300	4.0985	3,657.0600	3.6571	(10.771)	0	0	0
2021/06/21	2030	03/02/2022	9.78	Put	Bond Future	2,339.3900	2.3394	2,614.8000	2.6148	11.773	0	0	101
2021/06/21	2030	03/02/2022	9.44	Call	Bond Future	3,091.1400	3.0911	2,713.8300	2.7138	(12.206)	0	0	0
2021/06/21	2030	03/02/2022	9.44	Put	Bond Future	3,089.6200	3.0896	3,429.1900	3.4292	10.991	0	0	0
2021/06/21	2030	03/02/2022	9.43	Call	Bond Future	3,064.1600	3.0642	2,688.8200	2.6888	(12.249)	0	0	0
2021/06/21	2030	03/02/2022	9.43	Put	Bond Future	3,114.9900	3.1150	3,456.5300	3.4565	10.964	0	0	0
2021/06/21	2030	05/05/2022	8.89	Put	Bond Future	5,846.3900	5.8464	6,318.3700	6.3184	8.073	0	0	0
2021/06/21	2030	05/05/2022	8.47	Call	Bond Future	1,229.3100	1.2293	1,043.5500	1.0436	(15.111)	0	0	1,073
2021/06/21	2030	05/05/2022	8.14	Put	Bond Future	8,908.5100	8.9085	9,493.1800	9.4932	6.563	0	0	0
2021/06/21	2030	05/05/2022	8.14	Call	Bond Future	857.0000	0.8570	716.1700	0.7162	(16.433)	0	0	1,800
2021/06/21	2030	05/05/2022	9.95	Call	Bond Future	4,441.4500	4.4414	4,011.5300	4.0115	(9.680)	0	0	0
2021/06/21	2030	05/05/2022	10.21	Call	Bond Future	5,248.0900	5.2481	4,779.7700	4.7798	(8.924)	0	0	0
2021/06/21	2030	05/05/2022	10.21	Put	Bond Future	2,468.7900	2.4688	2,725.9700	2.7260	10.417	0	0	0
2021/06/21	2030	05/05/2022			Bond Future	9.6492	93.3251	9.7934	92.5996	1.495	0.0000	0.0000	0
2021/06/21	2030	05/05/2022	8.89	Call	Bond Future	1,904.1900	1.9042	1,650.6700	1.6507	(13.314)	0	0	1,800
2021/06/21	2030	05/05/2022	11.04	Call	Bond Future	8,122.6000	8.1226	7,556.6600	7.5567	(6.967)	0	0	0
2021/06/21	2030	05/05/2022	11.04	Put	Bond Future	1,426.0200	1.4260	1,585.5800	1.5856	11.189	0	0	1,800
2021/06/21	2030	05/05/2022	9.35	Call	Bond Future	2,861.3500	2.8613	2,529.6600	2.5297	(11.592)	0	0	0
2021/06/21	2030	05/05/2022	9.35	Put	Bond Future	4,389.5900	4.3896	4,783.4000	4.7834	8.971	0	0	1,073
2021/06/21	2030	05/05/2022	8.47	Put	Bond Future	7,445.6000	7.4456	7,985.3400	7.9853	7.249	0	0	0
2021/06/21	2030	05/05/2022	9.95	Put	Bond Future	2,936.9700	2.9370	3,232.5500	3.2325	10.064	0	0	1,073
2021/06/21	2030	05/05/2022	10.20	Call	Bond Future	5,216.0900	5.2161	4,749.1800	4.7492	(8.951)	0	0	0
2021/06/21	2030	05/05/2022	10.20	Put	Bond Future	2,485.3900	2.4854	2,743.9800	2.7440	10.404	0	0	0
2021/06/21	2030	05/05/2022	10.19	Call	Bond Future	5,184.1600	5.1842	4,718.6600	4.7187	(8.979)	0	0	0
2021/06/21	2030	05/05/2022	10.19	Put	Bond Future	2,502.0900	2.5021	2,762.0900	2.7621	10.391	0	0	0
2021/06/21	2032	05/08/2021	11.37	Call	Bond Future	9,786.6600	9.7867	8,910.4600	8.9105	(8.953)	0	0	0
2021/06/21	2032	05/08/2021	11.37	Put	Bond Future	54.1800	0.0542	69.1300	0.0691	27.593	0	0	0
2021/06/21	2032	05/08/2021			Bond Future	9.6605	93.7306	9.8065	92.8395	1.511	0.0000	0.0000	120,365
2021/06/21	2032	05/08/2021	11.36	Call	Bond Future	9,735.2800	9.7353	8,859.4700	8.8595	(8.996)	0	0	0
2021/06/21	2032	05/08/2021	11.36	Put	Bond Future	55.4900	0.0555	70.8300	0.0708	27.645	0	0	0

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2021/06/21	2032	05/08/2021	11.35	Call	Bond Future	9,683.8600	9.6839	8,808.4400	8.8084	(9.040)	0	0	0
2021/06/21	2032	05/08/2021	11.35	Put	Bond Future	56.8100	0.0568	72.5400	0.0725	27.689	0	0	0
2021/06/21	2032	04/11/2021	9.83	Call	Bond Future	2,821.9800	2.8220	2,355.2600	2.3553	(16.539)	0	0	700
2021/06/21	2032	04/11/2021	11.70	Call	Bond Future	10,596.6300	10.5966	9,775.5200	9.7755	(7.749)	0	0	0
2021/06/21	2032	04/11/2021	11.71	Put	Bond Future	427.5200	0.4275	506.8800	0.5069	18.563	0	0	0
2021/06/21	2032	04/11/2021	11.69	Call	Bond Future	10,550.4700	10.5505	9,730.1900	9.7302	(7.775)	0	0	0
2021/06/21	2032	04/11/2021			Bond Future	9.8526	90.6121	10.0047	89.7108	1.544	0.0000	0.0000	21
2021/06/21	2032	04/11/2021	9.33	Put	Bond Future	4,702.7800	4.7028	5,292.8100	5.2928	12.546	0	0	0
2021/06/21	2032	04/11/2021	9.33	Call	Bond Future	1,511.8200	1.5118	1,200.5800	1.2006	(20.587)	0	0	700
2021/06/21	2032	04/11/2021	9.83	Put	Bond Future	2,956.8500	2.9569	3,391.4000	3.3914	14.696	0	0	0
2021/06/21	2032	04/11/2021	12.81	Call	Bond Future	15,606.6400	15.6066	14,723.0400	14.7230	(5.662)	0	0	0
2021/06/21	2032	04/11/2021	12.81	Put	Bond Future	80.1200	0.0801	97.7900	0.0978	22.054	0	0	700
2021/06/21	2032	04/11/2021	11.70	Put	Bond Future	431.9100	0.4319	512.0700	0.5121	18.559	0	0	0
2021/06/21	2032	04/11/2021	11.71	Call	Bond Future	10,642.8900	10.6429	9,820.9800	9.8210	(7.723)	0	0	0
2021/06/21	2032	04/11/2021	11.69	Put	Bond Future	436.4400	0.4364	517.4300	0.5174	18.557	0	0	0
2021/06/21	2032	03/02/2022	11.13	Call	Bond Future	7,502.0900	7.5021	6,808.6900	6.8087	(9.243)	0	0	0
2021/06/21	2032	03/02/2022	11.13	Put	Bond Future	1,535.4500	1.5354	1,754.0200	1.7540	14.235	0	0	210
2021/06/21	2032	03/02/2022	10.53	Call	Bond Future	5,167.7100	5.1677	4,581.3500	4.5813	(11.347)	0	0	0
2021/06/21	2032	03/02/2022	10.53	Put	Bond Future	2,446.5100	2.4465	2,772.1200	2.7721	13.309	0	0	210
2021/06/21	2032	03/02/2022	10.35	Put	Bond Future	2,820.6400	2.8206	3,184.8700	3.1849	12.913	0	0	400
2021/06/21	2032	03/02/2022	9.58	Put	Bond Future	5,081.1100	5.0811	5,630.4800	5.6305	10.812	0	0	0
2021/06/21	2032	03/02/2022	9.58	Call	Bond Future	2,304.4800	2.3045	1,941.8800	1.9419	(15.735)	0	0	400
2021/06/21	2032	03/02/2022	10.66	Call	Bond Future	5,650.9600	5.6510	5,038.5500	5.0386	(10.837)	0	0	0
2021/06/21	2032	03/02/2022	10.66	Put	Bond Future	2,212.2000	2.2122	2,511.7600	2.5118	13.541	0	0	97
2021/06/21	2032	03/02/2022	10.45	Put	Bond Future	2,605.7100	2.6057	2,948.1500	2.9481	13.142	0	0	198
2021/06/21	2032	03/02/2022	9.81	Call	Bond Future	2,893.7300	2.8937	2,473.7800	2.4738	(14.512)	0	0	0
2021/06/21	2032	03/02/2022	9.81	Put	Bond Future	4,297.1400	4.2971	4,789.1600	4.7892	11.450	0	0	198
2021/06/21	2032	03/02/2022	8.91	Put	Bond Future	7,946.5900	7.9466	8,656.4100	8.6564	8.932	0	0	0
2021/06/21	2032	03/02/2022	10.43	Call	Bond Future	4,811.2000	4.8112	4,245.9600	4.2460	(11.748)	0	0	0
2021/06/21	2032	03/02/2022	10.43	Put	Bond Future	2,647.5100	2.6475	2,994.2400	2.9942	13.096	0	0	0
2021/06/21	2032	03/02/2022	10.42	Call	Bond Future	4,776.2900	4.7763	4,213.2200	4.2132	(11.789)	0	0	0
2021/06/21	2032	03/02/2022	10.42	Put	Bond Future	2,668.6200	2.6686	3,017.5200	3.0175	13.074	0	0	0
2021/06/21	2032	03/02/2022			Bond Future	10.0499	91.6650	10.2086	90.7531	1.579	0.0000	0.0000	0
2021/06/21	2032	03/02/2022	9.62	Put	Bond Future	4,938.0400	4.9380	5,477.3800	5.4774	10.922	0	0	0
2021/06/21	2032	03/02/2022	9.62	Call	Bond Future	2,402.2200	2.4022	2,029.5900	2.0296	(15.512)	0	0	210
2021/06/21	2032	03/02/2022	10.95	Call	Bond Future	6,774.9000	6.7749	6,110.0400	6.1100	(9.814)	0	0	0
2021/06/21	2032	03/02/2022	10.95	Put	Bond Future	1,764.2700	1.7643	2,011.3800	2.0114	14.006	0	0	400
2021/06/21	2032	03/02/2022	10.35	Call	Bond Future	4,534.8200	4.5348	3,987.0800	3.9871	(12.079)	0	0	0
2021/06/21	2032	03/02/2022	10.14	Call	Bond Future	3,850.9300	3.8509	3,351.2200	3.3512	(12.976)	0	0	0
2021/06/21	2032	03/02/2022	10.14	Put	Bond Future	3,331.7200	3.3317	3,743.9800	3.7440	12.374	0	0	97
2021/06/21	2032	03/02/2022	9.14	Put	Bond Future	6,853.7800	6.8538	7,511.9600	7.5120	9.603	0	0	0
2021/06/21	2032	03/02/2022	9.14	Call	Bond Future	1,371.5400	1.3715	1,117.7500	1.1178	(18.504)	0	0	97
2021/06/21	2032	03/02/2022	10.45	Call	Bond Future	4,881.2900	4.8813	4,311.7600	4.3118	(11.668)	0	0	0
2021/06/21	2032	03/02/2022	8.91	Call	Bond Future	1,007.7500	1.0078	805.6000	0.8056	(20.060)	0	0	198
2021/06/21	2032	03/02/2022	10.44	Call	Bond Future	4,846.2000	4.8462	4,278.8100	4.2788	(11.708)	0	0	0
2021/06/21	2032	03/02/2022	10.44	Put	Bond Future	2,626.5400	2.6265	2,971.1200	2.9711	13.119	0	0	0
2021/06/21	2032	05/05/2022	11.03	Call	Bond Future	6,707.6800	6.7077	6,079.4300	6.0794	(9.366)	0	0	0
2021/06/21	2032	05/05/2022	11.03	Put	Bond Future	2,493.3900	2.4934	2,788.1300	2.7881	11.821	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
2021/06/21	2032	05/05/2022	11.02	Put	Bond Future	2,509.6100	2.5096	2,805.9500	2.8060	11.808	0	0	0
2021/06/21	2032	05/05/2022			Bond Future	10.2542	88.6084	10.4198	87.6854	1.615	0.0000	0.0000	0
2021/06/21	2032	05/05/2022	11.04	Call	Bond Future	6,744.0800	6.7441	6,114.2400	6.1142	(9.339)	0	0	0
2021/06/21	2032	05/05/2022	11.04	Put	Bond Future	2,477.2700	2.4773	2,770.4200	2.7704	11.834	0	0	0
2021/06/21	2032	05/05/2022	11.02	Call	Bond Future	6,671.3300	6.6713	6,044.6800	6.0447	(9.393)	0	0	0
2021/06/21	2033	05/08/2021			Bond Future	108.5455	108.5455	107.9658	107.9658	(0.534)	0.0000	0.0000	9,059
2021/06/21	2033	04/11/2021			Bond Future	108.5108	108.5108	107.9243	107.9243	(0.541)	0.0000	0.0000	0
2021/06/21	2033	03/02/2022			Bond Future	109.7967	109.7967	109.2030	109.2030	(0.541)	0.0000	0.0000	0
2021/06/21	2033	05/05/2022			Bond Future	109.8546	109.8546	109.2534	109.2534	(0.547)	0.0000	0.0000	0
2021/06/21	2037	05/08/2021	12.27	Call	Bond Future	10,836.6900	10.8367	9,979.7400	9.9797	(7.908)	0	0	0
2021/06/21	2037	05/08/2021	12.27	Put	Bond Future	57.8400	0.0578	69.8600	0.0699	20.781	0	0	0
2021/06/21	2037	05/08/2021	12.28	Call	Bond Future	10,890.0400	10.8900	10,032.8000	10.0328	(7.872)	0	0	0
2021/06/21	2037	05/08/2021	12.26	Put	Bond Future	59.0900	0.0591	71.4100	0.0714	20.850	0	0	0
2021/06/21	2037	05/08/2021			Bond Future	10.4913	85.1694	10.6219	84.3004	1.244	0.0000	0.0000	126,485
2021/06/21	2037	05/08/2021	12.28	Put	Bond Future	56.6100	0.0566	68.3400	0.0683	20.721	0	0	0
2021/06/21	2037	05/08/2021	12.26	Call	Bond Future	10,783.2900	10.7833	9,926.6400	9.9266	(7.944)	0	0	0
2021/06/21	2037	04/11/2021	12.30	Call	Bond Future	10,341.9300	10.3419	9,562.9000	9.5629	(7.533)	0	0	0
2021/06/21	2037	04/11/2021	12.30	Put	Bond Future	665.2200	0.6652	765.0400	0.7650	15.006	0	0	600
2021/06/21	2037	04/11/2021	11.49	Put	Bond Future	1,447.6600	1.4477	1,657.5500	1.6575	14.499	0	0	0
2021/06/21	2037	04/11/2021	11.49	Call	Bond Future	6,520.2100	6.5202	5,851.2500	5.8513	(10.260)	0	0	600
2021/06/21	2037	04/11/2021	12.82	Put	Bond Future	361.6700	0.3617	418.7800	0.4188	15.791	0	0	0
2021/06/21	2037	04/11/2021	12.83	Call	Bond Future	12,826.6400	12.8266	12,004.2200	12.0042	(6.412)	0	0	0
2021/06/21	2037	04/11/2021			Bond Future	10.6766	86.1025	10.8122	85.2236	1.270	0.0000	0.0000	0
2021/06/21	2037	04/11/2021	12.82	Call	Bond Future	12,780.3300	12.7803	11,958.5900	11.9586	(6.430)	0	0	0
2021/06/21	2037	04/11/2021	12.83	Put	Bond Future	356.7900	0.3568	413.2200	0.4132	15.816	0	0	0
2021/06/21	2037	04/11/2021	12.81	Call	Bond Future	12,734.0300	12.7340	11,912.9800	11.9130	(6.448)	0	0	0
2021/06/21	2037	04/11/2021	12.81	Put	Bond Future	366.6100	0.3666	424.4100	0.4244	15.766	0	0	0
2021/06/21	2037	03/02/2022	11.46	Call	Bond Future	6,159.1900	6.1592	5,559.1500	5.5591	(9.742)	0	0	0
2021/06/21	2037	03/02/2022	11.47	Put	Bond Future	2,512.4700	2.5125	2,799.9300	2.7999	11.441	0	0	0
2021/06/21	2037	03/02/2022	11.45	Call	Bond Future	6,118.6400	6.1186	5,520.4600	5.5205	(9.776)	0	0	0
2021/06/21	2037	03/02/2022			Bond Future	10.8698	82.8483	11.0108	81.9589	1.298	0.0000	0.0000	0
2021/06/21	2037	03/02/2022	11.46	Put	Bond Future	2,531.4800	2.5315	2,820.7800	2.8208	11.428	0	0	0
2021/06/21	2037	03/02/2022	11.47	Call	Bond Future	6,199.5700	6.1996	5,597.6900	5.5977	(9.708)	0	0	0
2021/06/21	2037	03/02/2022	11.45	Put	Bond Future	2,550.3900	2.5504	2,841.5500	2.8415	11.416	0	0	0
2021/06/21	2037	05/05/2022	11.84	Put	Bond Future	2,850.1500	2.8501	3,133.4300	3.1334	9.939	0	0	0
2021/06/21	2037	05/05/2022	11.82	Call	Bond Future	7,336.3200	7.3363	6,722.6900	6.7227	(8.364)	0	0	0
2021/06/21	2037	05/05/2022	11.83	Call	Bond Future	7,375.3900	7.3754	6,760.2500	6.7602	(8.340)	0	0	0
2021/06/21	2037	05/05/2022			Bond Future	11.0694	83.8338	11.2162	82.9339	1.326	0.0000	0.0000	0
2021/06/21	2037	05/05/2022	11.84	Call	Bond Future	7,414.5200	7.4145	6,797.8700	6.7979	(8.317)	0	0	0
2021/06/21	2037	05/05/2022	11.82	Put	Bond Future	2,885.5300	2.8855	3,171.8300	3.1718	9.922	0	0	0
2021/06/21	2037	05/05/2022	11.83	Put	Bond Future	2,867.7800	2.8678	3,152.5700	3.1526	9.931	0	0	0
2021/06/21	2038	05/08/2021			Bond Future	120.5764	120.5764	120.6032	120.6032	0.022	0.0000	0.0000	7,713
2021/06/21	2038	04/11/2021			Bond Future	121.9263	121.9263	121.9527	121.9527	0.022	0.0000	0.0000	0
2021/06/21	2038	03/02/2022			Bond Future	121.6016	121.6016	121.6282	121.6282	0.022	0.0000	0.0000	0
2021/06/21	2038	05/05/2022			Bond Future	123.0749	123.0749	123.1016	123.1016	0.022	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
2021/06/21	2040	05/08/2021	12.48	Call	Bond Future	12,049.0700	12.0491	11,092.3000	11.0923	(7.941)	0	0	0
2021/06/21	2040	05/08/2021	12.49	Put	Bond Future	58.2800	0.0583	70.5800	0.0706	21.105	0	0	0
2021/06/21	2040	05/08/2021	12.47	Call	Bond Future	11,993.4500	11.9935	11,036.9800	11.0370	(7.975)	0	0	0
2021/06/21	2040	05/08/2021	11.05	Put	Bond Future	972.9300	0.9729	1,205.1300	1.2051	23.866	0	0	0
2021/06/21	2040	05/08/2021	11.05	Call	Bond Future	4,064.8200	4.0648	3,327.6700	3.3277	(18.135)	0	0	900
2021/06/21	2040	05/08/2021			Bond Future	10.6086	87.3468	10.7442	86.3775	1.279	0.0000	0.0000	85,588
2021/06/21	2040	05/08/2021	12.48	Put	Bond Future	59.4700	0.0595	72.0500	0.0721	21.154	0	0	0
2021/06/21	2040	05/08/2021	12.49	Call	Bond Future	12,104.6400	12.1046	11,147.5900	11.1476	(7.906)	0	0	0
2021/06/21	2040	05/08/2021	12.47	Put	Bond Future	60.6800	0.0607	73.5600	0.0736	21.226	0	0	0
2021/06/21	2040	05/08/2021	11.55	Put	Bond Future	382.6500	0.3827	476.3900	0.4764	24.498	0	0	0
2021/06/21	2040	05/08/2021	11.55	Call	Bond Future	6,770.5600	6.7706	5,894.9500	5.8950	(12.933)	0	0	900
2021/06/21	2040	05/08/2021	14.80	Call	Bond Future	23,471.4300	23.4714	22,502.0800	22.5021	(4.130)	0	0	0
2021/06/21	2040	05/08/2021	14.80	Put	Bond Future	0.0200	0.0000	0.0200	0.0000	0.000	0	0	900
2021/06/21	2040	04/11/2021	12.90	Call	Bond Future	13,420.4600	13.4205	12,508.6900	12.5087	(6.794)	0	0	0
2021/06/21	2040	04/11/2021	12.90	Put	Bond Future	416.5800	0.4166	485.1000	0.4851	16.448	0	0	0
2021/06/21	2040	04/11/2021	12.89	Call	Bond Future	13,372.0700	13.3721	12,461.1100	12.4611	(6.812)	0	0	0
2021/06/21	2040	04/11/2021	12.89	Put	Bond Future	422.1000	0.4221	491.4300	0.4914	16.425	0	0	0
2021/06/21	2040	04/11/2021			Bond Future	10.7887	88.3039	10.9297	87.3236	1.306	0.0000	0.0000	0
2021/06/21	2040	04/11/2021	12.91	Call	Bond Future	13,468.8300	13.4688	12,556.2700	12.5563	(6.775)	0	0	0
2021/06/21	2040	04/11/2021	12.91	Put	Bond Future	411.1100	0.4111	478.8400	0.4788	16.475	0	0	0
2021/06/21	2040	03/02/2022	11.58	Put	Bond Future	2,616.0100	2.6160	2,935.6300	2.9356	12.218	0	0	0
2021/06/21	2040	03/02/2022	11.59	Call	Bond Future	6,626.3500	6.6263	5,952.0000	5.9520	(10.177)	0	0	0
2021/06/21	2040	03/02/2022	11.57	Put	Bond Future	2,635.8200	2.6358	2,957.5100	2.9575	12.205	0	0	0
2021/06/21	2040	03/02/2022			Bond Future	10.9764	84.8249	11.1231	83.8330	1.336	0.0000	0.0000	0
2021/06/21	2040	03/02/2022	11.58	Call	Bond Future	6,582.7900	6.5828	5,910.5100	5.9105	(10.213)	0	0	0
2021/06/21	2040	03/02/2022	11.59	Put	Bond Future	2,596.3600	2.5964	2,913.9100	2.9139	12.231	0	0	0
2021/06/21	2040	03/02/2022	11.57	Call	Bond Future	6,539.3100	6.5393	5,869.1000	5.8691	(10.249)	0	0	0
2021/06/21	2040	05/05/2022	10.57	Put	Bond Future	7,282.9100	7.2829	7,883.9800	7.8840	8.253	0	0	0
2021/06/21	2040	05/05/2022	10.57	Call	Bond Future	3,145.1600	3.1452	2,742.4300	2.7424	(12.805)	0	0	1,200
2021/06/21	2040	05/05/2022	13.04	Call	Bond Future	12,728.8900	12.7289	11,902.4100	11.9024	(6.493)	0	0	0
2021/06/21	2040	05/05/2022	13.04	Put	Bond Future	1,639.8700	1.6399	1,817.1900	1.8172	10.813	0	0	1,200
2021/06/21	2040	05/05/2022	11.91	Put	Bond Future	3,141.6300	3.1416	3,463.5800	3.4636	10.248	0	0	0
2021/06/21	2040	05/05/2022	11.92	Call	Bond Future	7,878.3300	7.8783	7,194.8000	7.1948	(8.676)	0	0	0
2021/06/21	2040	05/05/2022	11.92	Put	Bond Future	3,122.5900	3.1226	3,442.8600	3.4429	10.257	0	0	0
2021/06/21	2040	05/05/2022			Bond Future	11.1698	85.8341	11.3224	84.8302	1.366	0.0000	0.0000	0
2021/06/21	2040	05/05/2022	9.82	Put	Bond Future	11,273.7800	11.2738	12,040.0200	12.0400	6.797	0	0	0
2021/06/21	2040	05/05/2022	9.82	Call	Bond Future	1,497.1100	1.4971	1,259.5500	1.2595	(15.868)	0	0	1,200
2021/06/21	2040	05/05/2022	11.91	Call	Bond Future	7,836.8400	7.8368	7,154.9900	7.1550	(8.701)	0	0	0
2021/06/21	2040	05/05/2022	11.90	Call	Bond Future	7,795.4000	7.7954	7,115.2200	7.1152	(8.725)	0	0	0
2021/06/21	2040	05/05/2022	11.90	Put	Bond Future	3,160.8000	3.1608	3,484.4200	3.4844	10.239	0	0	0
2021/06/21	2044	05/08/2021	12.60	Put	Bond Future	54.4500	0.0545	65.7300	0.0657	20.716	0	0	0
2021/06/21	2044	05/08/2021	12.61	Call	Bond Future	12,568.4700	12.5685	11,593.6900	11.5937	(7.756)	0	0	0
2021/06/21	2044	05/08/2021	12.61	Put	Bond Future	53.0400	0.0530	64.0200	0.0640	20.701	0	0	0
2021/06/21	2044	05/08/2021			Bond Future	10.6538	84.1202	10.7896	83.1344	1.275	0.0000	0.0000	59,604
2021/06/21	2044	05/08/2021	12.60	Call	Bond Future	12,514.1900	12.5142	11,539.7100	11.5397	(7.787)	0	0	0
2021/06/21	2044	05/08/2021	12.59	Call	Bond Future	12,459.8600	12.4599	11,485.6900	11.4857	(7.818)	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
2021/06/21	2044	05/08/2021	12.59	Put	Bond Future	55.8900	0.0559	67.4800	0.0675	20.737	0	0	0
2021/06/21	2044	04/11/2021	12.91	Call	Bond Future	13,341.2900	13.3413	12,416.9700	12.4170	(6.928)	0	0	0
2021/06/21	2044	04/11/2021	12.91	Put	Bond Future	441.9700	0.4420	514.5700	0.5146	16.426	0	0	0
2021/06/21	2044	04/11/2021			Bond Future	10.8255	85.0419	10.9665	84.0449	1.303	0.0000	0.0000	0
2021/06/21	2044	04/11/2021	12.90	Call	Bond Future	13,293.5500	13.2936	12,370.0600	12.3701	(6.947)	0	0	0
2021/06/21	2044	04/11/2021	12.90	Put	Bond Future	447.7100	0.4477	521.1400	0.5211	16.401	0	0	0
2021/06/21	2044	04/11/2021	12.89	Call	Bond Future	13,245.8100	13.2458	12,323.1500	12.3232	(6.966)	0	0	0
2021/06/21	2044	04/11/2021	12.89	Put	Bond Future	453.5200	0.4535	527.7800	0.5278	16.374	0	0	0
2021/06/21	2044	03/02/2022	11.60	Call	Bond Future	6,615.7800	6.6158	5,932.2700	5.9323	(10.332)	0	0	0
2021/06/21	2044	03/02/2022	11.60	Put	Bond Future	2,645.9400	2.6459	2,971.1300	2.9711	12.290	0	0	0
2021/06/21	2044	03/02/2022	11.59	Call	Bond Future	6,571.9900	6.5720	5,890.5900	5.8906	(10.368)	0	0	0
2021/06/21	2044	03/02/2022	11.59	Put	Bond Future	2,666.0500	2.6661	2,993.3500	2.9933	12.277	0	0	0
2021/06/21	2044	03/02/2022			Bond Future	11.0040	81.6502	11.1508	80.6415	1.334	0.0000	0.0000	0
2021/06/21	2044	03/02/2022	11.61	Call	Bond Future	6,659.6400	6.6596	5,974.0200	5.9740	(10.295)	0	0	0
2021/06/21	2044	03/02/2022	11.61	Put	Bond Future	2,625.9900	2.6260	2,949.0700	2.9491	12.303	0	0	0
2021/06/21	2044	05/05/2022	11.92	Call	Bond Future	7,762.2100	7.7622	7,066.7800	7.0668	(8.959)	0	0	0
2021/06/21	2044	05/05/2022	11.92	Put	Bond Future	3,057.4200	3.0574	3,382.8700	3.3829	10.645	0	0	0
2021/06/21	2044	05/05/2022	11.91	Call	Bond Future	7,720.2500	7.7202	7,026.5800	7.0266	(8.985)	0	0	0
2021/06/21	2044	05/05/2022	11.91	Put	Bond Future	3,076.5400	3.0765	3,403.7500	3.4038	10.636	0	0	0
2021/06/21	2044	05/05/2022			Bond Future	11.1876	82.6216	11.3403	81.6008	1.365	0.0000	0.0000	0
2021/06/21	2044	05/05/2022	11.93	Call	Bond Future	7,804.2000	7.8042	7,107.0300	7.1070	(8.933)	0	0	0
2021/06/21	2044	05/05/2022	11.93	Put	Bond Future	3,038.4200	3.0384	3,362.1300	3.3621	10.654	0	0	0
2021/06/21	2046	05/08/2021			Bond Future	111.3008	111.3008	112.1834	112.1834	0.793	0.0000	0.0000	18,098
2021/06/21	2046	04/11/2021			Bond Future	110.7077	110.7077	111.5998	111.5998	0.806	0.0000	0.0000	0
2021/06/21	2046	03/02/2022			Bond Future	112.0199	112.0199	112.9223	112.9223	0.806	0.0000	0.0000	0
2021/06/21	2046	05/05/2022			Bond Future	111.5018	111.5018	112.4150	112.4150	0.819	0.0000	0.0000	0
2021/06/21	2050	05/08/2021			Bond Future	114.2216	114.2216	114.2464	114.2464	0.022	0.0000	0.0000	11,059
2021/06/21	2050	04/11/2021			Bond Future	115.5000	115.5000	115.5246	115.5246	0.021	0.0000	0.0000	0
2021/06/21	2050	03/02/2022			Bond Future	114.9031	114.9031	114.9276	114.9276	0.021	0.0000	0.0000	0
2021/06/21	2050	05/05/2022			Bond Future	116.2950	116.2950	116.3199	116.3199	0.021	0.0000	0.0000	0
2021/06/21	8607	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	8608	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	8657	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	AL37	05/08/2021			Index Future	792.0680	792.0680	790.9530	790.9530	(0.141)	0.0000	0.0000	0
2021/06/21	AL37	04/11/2021			Index Future	800.8310	800.8310	799.6940	799.6940	(0.142)	0.0000	0.0000	0
2021/06/21	AL37	03/02/2022			Index Future	810.1270	810.1270	808.9710	808.9710	(0.143)	0.0000	0.0000	0
2021/06/21	AL37	05/05/2022			Index Future	819.7470	819.7470	818.5740	818.5740	(0.143)	0.0000	0.0000	0
2021/06/21	AL7T	05/08/2021			Index Future	905.3880	905.3880	898.3200	898.3200	(0.781)	0.0000	0.0000	0
2021/06/21	AL7T	04/11/2021			Index Future	915.4050	915.4050	908.2480	908.2480	(0.782)	0.0000	0.0000	0
2021/06/21	AL7T	03/02/2022			Index Future	926.0310	926.0310	918.7840	918.7840	(0.783)	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
2021/06/21	AL7T	05/05/2022			Index Future	937.0280	937.0280	929.6900	929.6900	(0.783)	0.0000	0.0000	0
2021/06/21	ALBI	05/08/2021			Index Future	798.0640	798.0640	792.3780	792.3780	(0.712)	0.0000	0.0000	114
2021/06/21	ALBI	04/11/2021			Index Future	806.8930	806.8930	801.1350	801.1350	(0.714)	0.0000	0.0000	0
2021/06/21	ALBI	03/02/2022			Index Future	816.2590	816.2590	810.4280	810.4280	(0.714)	0.0000	0.0000	0
2021/06/21	ALBI	05/05/2022			Index Future	825.9530	825.9530	820.0490	820.0490	(0.715)	0.0000	0.0000	0
2021/06/21	C002	31/03/2032			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	C007	31/01/2037			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	C023	28/02/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	C025	31/01/2025			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	C030	31/01/2030			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	C035	28/02/2035			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	C038	31/01/2038			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	C040	06/10/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	C040	31/01/2040			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	C044	31/01/2044			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	C048	28/02/2048			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	C050	31/12/2050			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	C070	01/08/2021			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	C186	21/12/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	C197	07/12/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	C202	07/12/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	C209	31/03/2036			Price Contribution	6.2500	6.2500	6.2500	6.2500	0.000	0.0000	0.0000	0
2021/06/21	C210	31/03/2028			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	C212	31/01/2022			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	C213	28/02/2031			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	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
2021/06/21	C223	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	C226	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	C303	14/08/2015			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	C303	28/02/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	C333	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	C442	25/04/2042			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	C446	31/03/2046			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	CS23	25/01/2023			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	CS26	02/04/2026			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	CS33	15/09/2033			Price Contribution	100.0000	100.0000	100.0000	100.0000	0.000	0.0000	0.0000	0
2021/06/21	ES33	05/08/2021			Bond Future	11.1571	79.0590	11.2822	78.3855	1.122	0.0000	0.0000	350
2021/06/21	ES33	04/11/2021			Bond Future	11.3914	76.1500	11.5218	75.4688	1.145	0.0000	0.0000	0
2021/06/21	ES33	03/02/2022			Bond Future	11.6368	77.0348	11.7729	76.3455	1.170	0.0000	0.0000	0
2021/06/21	ES33	05/05/2022			Bond Future	11.8857	74.1735	12.0277	73.4759	1.195	0.0000	0.0000	0
2021/06/21	ES42	05/08/2021			Bond Future	11.6540	78.0088	11.7845	77.2110	1.120	0.0000	0.0000	4,779
2021/06/21	ES42	04/11/2021			Bond Future	11.8747	74.6052	12.0109	73.7984	1.147	0.0000	0.0000	0
2021/06/21	ES42	03/02/2022			Bond Future	12.0983	75.4727	12.2404	74.6563	1.175	0.0000	0.0000	0
2021/06/21	ES42	05/05/2022			Bond Future	12.3329	72.1117	12.4816	71.2855	1.205	0.0000	0.0000	0
2021/06/21	GOVI	05/08/2021	719.14	Call	GOVI	688,760.0000	68.8760	632,890.0000	63.2890	(8.112)	0	0	0
2021/06/21	GOVI	05/08/2021	719.14	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/21	GOVI	05/08/2021	719.13	Call	GOVI	688,860.0000	68.8860	632,990.0000	63.2990	(8.111)	0	0	0
2021/06/21	GOVI	05/08/2021	719.13	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/21	GOVI	05/08/2021			GOVI	788.0160	788.0160	782.4290	782.4290	(0.709)	0.0000	0.0000	976
2021/06/21	GOVI	05/08/2021	719.15	Call	GOVI	688,660.0000	68.8660	632,790.0000	63.2790	(8.113)	0	0	0
2021/06/21	GOVI	05/08/2021	719.15	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/21	GOVI	04/11/2021	728.41	Call	GOVI	683,240.0000	68.3240	626,650.0000	62.6650	(8.283)	0	0	0
2021/06/21	GOVI	04/11/2021	728.41	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/21	GOVI	04/11/2021	728.40	Call	GOVI	683,340.0000	68.3340	626,750.0000	62.6750	(8.281)	0	0	0
2021/06/21	GOVI	04/11/2021	728.40	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/21	GOVI	04/11/2021			GOVI	796.7340	796.7340	791.0750	791.0750	(0.710)	0.0000	0.0000	0
2021/06/21	GOVI	04/11/2021	728.42	Call	GOVI	683,140.0000	68.3140	626,550.0000	62.6550	(8.284)	0	0	0
2021/06/21	GOVI	04/11/2021	728.42	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/21	GOVI	03/02/2022	792.76	Call	GOVI	132,230.0000	13.2230	74,920.0000	7.4920	(43.341)	0	0	0
2021/06/21	GOVI	03/02/2022	792.76	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/21	GOVI	03/02/2022			GOVI	805.9830	805.9830	800.2520	800.2520	(0.711)	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
2021/06/21	GOVI	03/02/2022	792.75	Call	GOVI	132,330.0000	13.2330	75,020.0000	7.5020	(43.308)	0	0	0
2021/06/21	GOVI	03/02/2022	792.75	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/21	GOVI	03/02/2022	792.74	Call	GOVI	132,430.0000	13.2430	75,120.0000	7.5120	(43.276)	0	0	0
2021/06/21	GOVI	03/02/2022	792.74	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/21	GOVI	05/05/2022	788.25	Call	GOVI	273,040.0000	27.3040	215,010.0000	21.5010	(21.253)	0	0	0
2021/06/21	GOVI	05/05/2022	788.25	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/21	GOVI	05/05/2022			GOVI	815.5540	815.5540	809.7510	809.7510	(0.712)	0.0000	0.0000	0
2021/06/21	GOVI	05/05/2022	788.24	Call	GOVI	273,140.0000	27.3140	215,110.0000	21.5110	(21.246)	0	0	0
2021/06/21	GOVI	05/05/2022	788.24	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/21	GOVI	05/05/2022	788.23	Call	GOVI	273,240.0000	27.3240	215,210.0000	21.5210	(21.238)	0	0	0
2021/06/21	GOVI	05/05/2022	788.23	Put	GOVI	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/21	GVIX	01/01/2029			LIVE INDEX	110.0000	110.0000	110.0000	110.0000	0.000	0.0000	0.0000	0
2021/06/21	IGOV	05/08/2021			Index Future	294.8100	294.8100	295.0030	295.0030	0.065	0.0000	0.0000	450
2021/06/21	IGOV	04/11/2021			Index Future	298.1440	298.1440	298.3350	298.3350	0.064	0.0000	0.0000	16
2021/06/21	IGOV	03/02/2022			Index Future	301.6770	301.6770	301.8680	301.8680	0.063	0.0000	0.0000	0
2021/06/21	IGOV	05/05/2022			Index Future	305.3300	305.3300	305.5220	305.5220	0.063	0.0000	0.0000	0
2021/06/21	IS05	21/09/2021			Interest Rate Swap	89.4200	89.4200	89.4200	89.4200	0.000	0.0000	0.0000	0
2021/06/21	IS05	21/12/2021			Interest Rate Swap	90.7000	90.7000	90.7000	90.7000	0.000	0.0000	0.0000	51
2021/06/21	IS05	15/03/2022			Interest Rate Swap	90.1300	90.1300	90.1300	90.1300	0.000	0.0000	0.0000	0
2021/06/21	IS05	21/06/2022			Interest Rate Swap	90.2900	90.2900	90.2900	90.2900	0.000	0.0000	0.0000	0
2021/06/21	IS05	20/09/2022			Interest Rate Swap	93.5000	93.5000	93.5000	93.5000	0.000	0.0000	0.0000	0
2021/06/21	IS05	20/12/2022			Interest Rate Swap	94.0600	94.0600	94.0600	94.0600	0.000	0.0000	0.0000	0
2021/06/21	IS05	22/03/2023			Interest Rate Swap	86.5400	86.5400	86.5400	86.5400	0.000	0.0000	0.0000	0
2021/06/21	IS05	20/06/2023			Interest Rate Swap	92.1700	92.1700	92.1700	92.1700	0.000	0.0000	0.0000	0
2021/06/21	IS05	19/09/2023			Interest Rate Swap	94.8800	94.8800	94.8800	94.8800	0.000	0.0000	0.0000	0
2021/06/21	IS10	17/12/2025			Interest Rate Swap	80.2800	80.2800	80.2800	80.2800	0.000	0.0000	0.0000	0
2021/06/21	IS10	16/03/2026			Interest Rate Swap	76.8200	76.8200	76.8200	76.8200	0.000	0.0000	0.0000	0
2021/06/21	IS10	15/06/2026			Interest Rate Swap	75.2400	75.2400	75.2400	75.2400	0.000	0.0000	0.0000	0
2021/06/21	IS10	21/09/2026			Interest Rate Swap	77.2700	77.2700	77.2700	77.2700	0.000	0.0000	0.0000	0
2021/06/21	IS10	21/12/2026			Interest Rate Swap	81.3000	81.3000	81.3000	81.3000	0.000	0.0000	0.0000	0
2021/06/21	IS10	15/03/2027			Interest Rate Swap	79.8000	79.8000	79.8000	79.8000	0.000	0.0000	0.0000	0
2021/06/21	IS10	21/06/2027			Interest Rate Swap	81.8600	81.8600	81.8600	81.8600	0.000	0.0000	0.0000	0
2021/06/21	IS10	20/09/2027			Interest Rate Swap	87.6100	87.6100	87.6100	87.6100	0.000	0.0000	0.0000	0
2021/06/21	IS10	20/12/2027			Interest Rate Swap	87.9400	87.9400	87.9400	87.9400	0.000	0.0000	0.0000	0
2021/06/21	IS10	22/03/2028			Interest Rate Swap	80.8900	80.8900	80.8900	80.8900	0.000	0.0000	0.0000	0
2021/06/21	IS10	20/06/2028			Interest Rate Swap	88.6800	88.6800	88.6800	88.6800	0.000	0.0000	0.0000	0
2021/06/21	IS10	19/09/2028			Interest Rate Swap	92.0200	92.0200	92.0200	92.0200	0.000	0.0000	0.0000	0
2021/06/21	J186	21/12/2026			Interest Rate Swap	8.6830	0.1077	8.6830	0.1077	0.000	0.0000	0.0000	0
2021/06/21	JBAF	21/07/2021			Jibar Tradeable Future	3.7450	96.2550	3.7650	96.2350	0.534	0.0000	0.0000	0
2021/06/21	JBAF	18/08/2021			Jibar Tradeable Future	3.8200	96.1800	3.8400	96.1600	0.524	0.0000	0.0000	0
2021/06/21	JBAF	15/09/2021			Jibar Tradeable Future	3.8550	96.1450	3.8750	96.1250	0.519	0.0000	0.0000	30,000
2021/06/21	JBAF	20/10/2021			Jibar Tradeable Future	3.9900	96.0100	4.0400	95.9600	1.253	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
2021/06/21	JBAF	17/11/2021			Jibar Tradeable Future	4.0350	95.9650	4.0900	95.9100	1.363	0.0000	0.0000	0
2021/06/21	JBAF	15/12/2021			Jibar Tradeable Future	4.1750	95.8250	4.2250	95.7750	1.198	0.0000	0.0000	0
2021/06/21	JBAF	16/03/2022			Jibar Tradeable Future	4.4500	95.5500	4.5850	95.4150	3.034	0.0000	0.0000	0
2021/06/21	JBAF	15/06/2022			Jibar Tradeable Future	4.7550	95.2450	4.8700	95.1300	2.419	0.0000	0.0000	471
2021/06/21	JBAF	21/09/2022			Jibar Tradeable Future	4.9700	95.0300	5.1700	94.8300	4.024	0.0000	0.0000	0
2021/06/21	JBAF	21/12/2022			Jibar Tradeable Future	5.2200	94.7800	5.3300	94.6700	2.107	0.0000	0.0000	0
2021/06/21	JBAF	15/03/2023			Jibar Tradeable Future	5.3700	94.6300	5.5250	94.4750	2.886	0.0000	0.0000	0
2021/06/21	JBAF	21/06/2023			Jibar Tradeable Future	5.5550	94.4450	5.6900	94.3100	2.430	0.0000	0.0000	0
2021/06/21	R023	05/08/2021	5.30	Call	Bond Future	189.3200	0.1893	145.4500	0.1454	(23.172)	0	0	0
2021/06/21	R023	05/08/2021	5.30	Put	Bond Future	173.3500	0.1734	209.0300	0.2090	20.583	0	0	0
2021/06/21	R023	05/08/2021	5.29	Call	Bond Future	181.6700	0.1817	138.8800	0.1389	(23.554)	0	0	0
2021/06/21	R023	05/08/2021	5.29	Put	Bond Future	180.8100	0.1808	217.5700	0.2176	20.331	0	0	0
2021/06/21	R023	05/08/2021			Bond Future	5.2894	107.0747	5.3421	106.9951	0.996	0.0000	0.0000	15,414
2021/06/21	R023	05/08/2021	5.31	Call	Bond Future	197.1700	0.1972	152.2200	0.1522	(22.798)	0	0	0
2021/06/21	R023	05/08/2021	5.31	Put	Bond Future	166.1000	0.1661	200.7000	0.2007	20.831	0	0	0
2021/06/21	R023	04/11/2021	4.91	Call	Bond Future	57.1300	0.0571	43.8800	0.0439	(23.193)	0	0	0
2021/06/21	R023	04/11/2021	4.91	Put	Bond Future	757.2800	0.7573	824.8800	0.8249	8.927	0	0	0
2021/06/21	R023	04/11/2021	4.90	Call	Bond Future	54.8500	0.0549	42.0100	0.0420	(23.409)	0	0	0
2021/06/21	R023	04/11/2021	4.90	Put	Bond Future	767.8400	0.7678	835.8500	0.8358	8.857	0	0	0
2021/06/21	R023	04/11/2021			Bond Future	5.4578	104.3396	5.5214	104.2587	1.165	0.0000	0.0000	0
2021/06/21	R023	04/11/2021	4.92	Call	Bond Future	59.3200	0.0593	45.6700	0.0457	(23.011)	0	0	0
2021/06/21	R023	04/11/2021	4.92	Put	Bond Future	746.6300	0.7466	813.8300	0.8138	9.000	0	0	0
2021/06/21	R023	03/02/2022	5.08	Call	Bond Future	105.8100	0.1058	86.8400	0.0868	(17.928)	0	0	0
2021/06/21	R023	03/02/2022	5.08	Put	Bond Future	706.3200	0.7063	769.4200	0.7694	8.934	0	0	0
2021/06/21	R023	03/02/2022			Bond Future	5.6620	105.5515	5.7419	105.4694	1.412	0.0000	0.0000	0
2021/06/21	R023	03/02/2022	5.07	Call	Bond Future	102.9800	0.1030	84.3800	0.0844	(18.062)	0	0	0
2021/06/21	R023	03/02/2022	5.07	Put	Bond Future	713.8600	0.7139	777.3300	0.7773	8.891	0	0	0
2021/06/21	R023	03/02/2022	5.06	Call	Bond Future	100.2100	0.1002	81.9700	0.0820	(18.202)	0	0	0
2021/06/21	R023	03/02/2022	5.06	Put	Bond Future	721.4500	0.7214	785.2800	0.7853	8.847	0	0	0
2021/06/21	R023	05/05/2022	6.31	Call	Bond Future	552.7100	0.5527	500.4600	0.5005	(9.453)	0	0	0
2021/06/21	R023	05/05/2022	6.31	Put	Bond Future	254.1600	0.2542	285.1300	0.2851	12.185	0	0	0
2021/06/21	R023	05/05/2022			Bond Future	5.9302	102.8956	6.0359	102.8123	1.782	0.0000	0.0000	0
2021/06/21	R023	05/05/2022	6.30	Call	Bond Future	547.1300	0.5471	495.1200	0.4951	(9.506)	0	0	0
2021/06/21	R023	05/05/2022	6.30	Put	Bond Future	256.4200	0.2564	287.6300	0.2876	12.171	0	0	0
2021/06/21	R023	05/05/2022	6.29	Call	Bond Future	541.5600	0.5416	489.8000	0.4898	(9.558)	0	0	0
2021/06/21	R023	05/05/2022	6.29	Put	Bond Future	258.7000	0.2587	290.1600	0.2902	12.161	0	0	0
2021/06/21	R035	05/08/2021	5.31	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/21	R035	05/08/2021	5.31	Put	Bond Future	44,245.5500	44.2456	45,046.7500	45.0468	1.811	0	0	0
2021/06/21	R035	05/08/2021	11.37	Call	Bond Future	7,192.8600	7.1929	6,442.1900	6.4422	(10.436)	0	0	0
2021/06/21	R035	05/08/2021	11.37	Put	Bond Future	248.8200	0.2488	299.3500	0.2993	20.308	0	0	100
2021/06/21	R035	05/08/2021			Bond Future	10.2716	93.8451	10.3920	93.0439	1.172	0.0000	0.0000	82,771
2021/06/21	R035	05/08/2021	5.30	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/21	R035	05/08/2021	5.30	Put	Bond Future	44,362.1300	44.3621	45,163.3300	45.1633	1.806	0	0	0
2021/06/21	R035	05/08/2021	5.29	Call	Bond Future	0.0000	0.0000	0.0000	0.0000	0.000	0	0	0
2021/06/21	R035	05/08/2021	5.29	Put	Bond Future	44,478.8400	44.4788	45,280.0400	45.2800	1.801	0	0	0
2021/06/21	R035	05/08/2021	10.77	Call	Bond Future	4,059.9200	4.0599	3,424.8500	3.4249	(15.642)	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
2021/06/21	R035	05/08/2021	10.77	Put	Bond Future	808.5400	0.8085	974.6700	0.9747	20.547	0	0	100
2021/06/21	R035	05/08/2021	10.02	Put	Bond Future	2,919.6400	2.9196	3,393.1900	3.3932	16.219	0	0	0
2021/06/21	R035	05/08/2021	10.02	Call	Bond Future	1,210.6400	1.2106	882.9900	0.8830	(27.064)	0	0	100
2021/06/21	R035	04/11/2021	11.20	Put	Bond Future	1,586.2500	1.5863	1,791.5100	1.7915	12.940	0	0	350
2021/06/21	R035	04/11/2021	10.60	Call	Bond Future	3,704.3900	3.7044	3,231.2500	3.2313	(12.772)	0	0	0
2021/06/21	R035	04/11/2021	10.60	Put	Bond Future	2,838.9500	2.8389	3,176.1800	3.1762	11.879	0	0	350
2021/06/21	R035	04/11/2021	10.11	Put	Bond Future	4,508.7100	4.5087	4,978.8100	4.9788	10.426	0	0	0
2021/06/21	R035	04/11/2021	10.11	Call	Bond Future	2,143.9600	2.1440	1,803.6900	1.8037	(15.871)	0	0	350
2021/06/21	R035	04/11/2021	10.12	Put	Bond Future	4,468.4000	4.4684	4,935.7000	4.9357	10.458	0	0	0
2021/06/21	R035	04/11/2021	10.12	Call	Bond Future	2,171.2600	2.1713	1,828.1900	1.8282	(15.801)	0	0	400
2021/06/21	R035	04/11/2021	10.62	Put	Bond Future	2,784.6600	2.7847	3,116.7900	3.1168	11.927	0	0	0
2021/06/21	R035	04/11/2021	10.62	Call	Bond Future	3,778.4300	3.7784	3,300.1900	3.3002	(12.657)	0	0	400
2021/06/21	R035	04/11/2021	11.75	Put	Bond Future	928.5100	0.9285	1,052.7100	1.0527	13.376	0	0	782
2021/06/21	R035	04/11/2021	11.08	Call	Bond Future	5,655.5300	5.6555	5,073.1000	5.0731	(10.298)	0	0	0
2021/06/21	R035	04/11/2021	11.08	Put	Bond Future	1,783.4100	1.7834	2,011.3500	2.0113	12.781	0	0	782
2021/06/21	R035	04/11/2021	10.23	Put	Bond Future	4,041.0500	4.0411	4,477.7300	4.4777	10.806	0	0	0
2021/06/21	R035	04/11/2021	12.53	Call	Bond Future	12,490.8500	12.4909	11,736.1000	11.7361	(6.042)	0	0	0
2021/06/21	R035	04/11/2021	12.53	Put	Bond Future	396.1500	0.3962	451.7700	0.4518	14.040	0	0	0
2021/06/21	R035	04/11/2021			Bond Future	10.4662	90.3980	10.5914	89.5876	1.196	0.0000	0.0000	0
2021/06/21	R035	04/11/2021	11.20	Call	Bond Future	6,186.7200	6.1867	5,581.6100	5.5816	(9.781)	0	0	0
2021/06/21	R035	04/11/2021	13.82	Call	Bond Future	18,509.7600	18.5098	17,708.5600	17.7086	(4.329)	0	0	0
2021/06/21	R035	04/11/2021	13.82	Put	Bond Future	56.2400	0.0562	65.4100	0.0654	16.305	0	0	400
2021/06/21	R035	04/11/2021	11.75	Call	Bond Future	8,753.3200	8.7533	8,067.1500	8.0672	(7.839)	0	0	0
2021/06/21	R035	04/11/2021	10.23	Call	Bond Future	2,482.9200	2.4829	2,109.2300	2.1092	(15.050)	0	0	782
2021/06/21	R035	04/11/2021	12.52	Call	Bond Future	12,443.6600	12.4437	11,689.5800	11.6896	(6.060)	0	0	0
2021/06/21	R035	04/11/2021	12.52	Put	Bond Future	401.5700	0.4016	457.8600	0.4579	14.017	0	0	0
2021/06/21	R035	04/11/2021	12.51	Call	Bond Future	12,396.4700	12.3965	11,643.0700	11.6431	(6.078)	0	0	0
2021/06/21	R035	04/11/2021	12.51	Put	Bond Future	407.0500	0.4070	464.0200	0.4640	13.996	0	0	0
2021/06/21	R035	03/02/2022	11.05	Put	Bond Future	3,004.9200	3.0049	3,308.4200	3.3084	10.100	0	0	1,600
2021/06/21	R035	03/02/2022	10.35	Put	Bond Future	5,081.2000	5.0812	5,529.5500	5.5296	8.824	0	0	0
2021/06/21	R035	03/02/2022	10.35	Call	Bond Future	3,027.6300	3.0276	2,655.9800	2.6560	(12.275)	0	0	1,600
2021/06/21	R035	03/02/2022	11.28	Call	Bond Future	6,280.3300	6.2803	5,723.1700	5.7232	(8.872)	0	0	0
2021/06/21	R035	03/02/2022	11.28	Put	Bond Future	2,535.3900	2.5354	2,798.2300	2.7982	10.367	0	0	200
2021/06/21	R035	03/02/2022	10.26	Put	Bond Future	5,422.7400	5.4227	5,890.9500	5.8910	8.634	0	0	0
2021/06/21	R035	03/02/2022	10.26	Call	Bond Future	2,777.7200	2.7777	2,425.9300	2.4259	(12.665)	0	0	200
2021/06/21	R035	03/02/2022	11.73	Call	Bond Future	8,181.5500	8.1815	7,557.5800	7.5576	(7.627)	0	0	0
2021/06/21	R035	03/02/2022	11.73	Put	Bond Future	1,824.2700	1.8243	2,020.3000	2.0203	10.746	0	0	280
2021/06/21	R035	03/02/2022	11.03	Call	Bond Future	5,290.2100	5.2902	4,777.4400	4.7774	(9.693)	0	0	0
2021/06/21	R035	03/02/2022	11.39	Call	Bond Future	6,731.8700	6.7319	6,156.8000	6.1568	(8.543)	0	0	0
2021/06/21	R035	03/02/2022	11.39	Put	Bond Future	2,337.1900	2.3372	2,582.1200	2.5821	10.480	0	0	683
2021/06/21	R035	03/02/2022	10.65	Call	Bond Future	3,943.0200	3.9430	3,506.4900	3.5065	(11.071)	0	0	0
2021/06/21	R035	03/02/2022	11.23	Call	Bond Future	6,078.1100	6.0781	5,529.4200	5.5294	(9.027)	0	0	0
2021/06/21	R035	03/02/2022	11.23	Put	Bond Future	2,630.9400	2.6309	2,902.2500	2.9023	10.312	0	0	0
2021/06/21	R035	03/02/2022	11.22	Call	Bond Future	6,038.0700	6.0381	5,491.0900	5.4911	(9.059)	0	0	0
2021/06/21	R035	03/02/2022	11.22	Put	Bond Future	2,650.6400	2.6506	2,923.6600	2.9237	10.300	0	0	0
2021/06/21	R035	03/02/2022			Bond Future	10.6692	91.4482	10.7997	90.6282	1.223	0.0000	0.0000	0
2021/06/21	R035	03/02/2022	11.05	Call	Bond Future	5,367.3200	5.3673	4,850.8200	4.8508	(9.623)	0	0	0
2021/06/21	R035	03/02/2022	11.88	Call	Bond Future	8,839.6100	8.8396	8,197.0000	8.1970	(7.270)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/06/21	R035	03/02/2022	11.88	Put	Bond Future	1,637.9300		1.6379	1,815.3200	1.8153	10.830	0	0	1,800
2021/06/21	R035	03/02/2022	11.03	Put	Bond Future	3,049.5900		3.0496	3,356.8200	3.3568	10.074	0	0	280
2021/06/21	R035	03/02/2022	10.10	Put	Bond Future	6,066.5900		6.0666	6,570.4800	6.5705	8.306	0	0	0
2021/06/21	R035	03/02/2022	10.10	Call	Bond Future	2,356.2800		2.3563	2,040.1700	2.0402	(13.416)	0	0	280
2021/06/21	R035	03/02/2022	10.65	Put	Bond Future	4,064.6800		4.0647	4,448.1500	4.4481	9.434	0	0	683
2021/06/21	R035	03/02/2022	9.70	Put	Bond Future	7,916.7400		7.9167	8,508.7300	8.5087	7.478	0	0	0
2021/06/21	R035	03/02/2022	9.70	Call	Bond Future	1,463.6600		1.4637	1,235.6500	1.2356	(15.578)	0	0	683
2021/06/21	R035	03/02/2022	11.24	Call	Bond Future	6,118.5000		6.1185	5,568.1000	5.5681	(8.996)	0	0	0
2021/06/21	R035	03/02/2022	11.24	Put	Bond Future	2,611.6600		2.6117	2,881.2600	2.8813	10.323	0	0	0
2021/06/21	R035	05/05/2022	11.64	Call	Bond Future	7,428.8900		7.4289	6,859.4500	6.8595	(7.665)	0	0	0
2021/06/21	R035	05/05/2022	11.64	Put	Bond Future	2,877.6800		2.8777	3,138.1600	3.1382	9.052	0	0	0
2021/06/21	R035	05/05/2022	11.63	Call	Bond Future	7,390.0400		7.3900	6,821.9900	6.8220	(7.687)	0	0	0
2021/06/21	R035	05/05/2022	11.63	Put	Bond Future	2,895.7600		2.8958	3,157.6300	3.1576	9.043	0	0	0
2021/06/21	R035	05/05/2022			Bond Future	10.8709		88.0573	11.0067	87.2274	1.250	0.0000	0.0000	0
2021/06/21	R035	05/05/2022	11.65	Call	Bond Future	7,468.0800		7.4681	6,897.2700	6.8973	(7.643)	0	0	0
2021/06/21	R035	05/05/2022	11.65	Put	Bond Future	2,860.0000		2.8600	3,119.1100	3.1191	9.060	0	0	0
2021/06/21	R186	05/08/2021	8.62	Call	Bond Future	5,076.1300		5.0761	4,891.3200	4.8913	(3.641)	0	0	0
2021/06/21	R186	05/08/2021	8.62	Put	Bond Future	68.0500		0.0680	66.9300	0.0669	(1.646)	0	0	0
2021/06/21	R186	05/08/2021	8.61	Call	Bond Future	5,033.8600		5.0339	4,849.0900	4.8491	(3.671)	0	0	0
2021/06/21	R186	05/08/2021	8.61	Put	Bond Future	70.1200		0.0701	69.0400	0.0690	(1.540)	0	0	0
2021/06/21	R186	05/08/2021			Bond Future	7.5219		114.3857	7.5611	114.2020	0.521	0.0000	0.0000	87,820
2021/06/21	R186	05/08/2021	8.63	Call	Bond Future	5,118.4200		5.1184	4,933.5800	4.9336	(3.611)	0	0	0
2021/06/21	R186	05/08/2021	8.63	Put	Bond Future	66.0400		0.0660	64.8900	0.0649	(1.741)	0	0	0
2021/06/21	R186	04/11/2021	7.77	Call	Bond Future	1,837.3100		1.8373	1,721.4100	1.7214	(6.308)	0	0	0
2021/06/21	R186	04/11/2021	8.10	Call	Bond Future	2,736.2900		2.7363	2,597.0700	2.5971	(5.088)	0	0	0
2021/06/21	R186	04/11/2021	8.10	Put	Bond Future	1,014.4400		1.0144	1,061.3900	1.0614	4.628	0	0	0
2021/06/21	R186	04/11/2021	8.09	Call	Bond Future	2,706.2600		2.7063	2,567.6700	2.5677	(5.121)	0	0	0
2021/06/21	R186	04/11/2021	8.09	Put	Bond Future	1,028.1500		1.0281	1,075.7300	1.0757	4.628	0	0	0
2021/06/21	R186	04/11/2021			Bond Future	7.7101		115.6380	7.7519	115.4518	0.542	0.0000	0.0000	0
2021/06/21	R186	04/11/2021	7.77	Put	Bond Future	1,570.6700		1.5707	1,640.9400	1.6409	4.474	0	0	15,177
2021/06/21	R186	04/11/2021	8.77	Call	Bond Future	4,992.9100		4.9929	4,823.8700	4.8239	(3.386)	0	0	0
2021/06/21	R186	04/11/2021	8.77	Put	Bond Future	389.2100		0.3892	406.3400	0.4063	4.401	0	0	15,177
2021/06/21	R186	04/11/2021	8.11	Call	Bond Future	2,766.1900		2.7662	2,626.3600	2.6264	(5.055)	0	0	0
2021/06/21	R186	04/11/2021	8.11	Put	Bond Future	1,000.6100		1.0006	1,046.9500	1.0469	4.631	0	0	0
2021/06/21	R186	03/02/2022	7.30	Call	Bond Future	991.5500		0.9916	922.4100	0.9224	(6.973)	0	0	0
2021/06/21	R186	03/02/2022	7.30	Put	Bond Future	3,597.4500		3.5975	3,716.8900	3.7169	3.320	0	0	0
2021/06/21	R186	03/02/2022			Bond Future	7.9074		111.6986	7.9520	111.5100	0.565	0.0000	0.0000	0
2021/06/21	R186	03/02/2022	7.29	Call	Bond Future	977.7500		0.9778	909.2400	0.9092	(7.007)	0	0	0
2021/06/21	R186	03/02/2022	7.29	Put	Bond Future	3,627.2000		3.6272	3,747.2700	3.7473	3.310	0	0	0
2021/06/21	R186	03/02/2022	7.28	Call	Bond Future	964.0800		0.9641	896.2000	0.8962	(7.041)	0	0	0
2021/06/21	R186	03/02/2022	7.28	Put	Bond Future	3,657.0900		3.6571	3,777.7900	3.7778	3.300	0	0	0
2021/06/21	R186	05/05/2022	8.32	Call	Bond Future	2,937.0800		2.9371	2,819.2900	2.8193	(4.010)	0	0	0
2021/06/21	R186	05/05/2022	8.32	Put	Bond Future	2,145.6300		2.1456	2,218.9200	2.2189	3.416	0	0	0
2021/06/21	R186	05/05/2022			Bond Future	8.1211		113.0266	8.1690	112.8355	0.589	0.0000	0.0000	0
2021/06/21	R186	05/05/2022	8.31	Call	Bond Future	2,912.8600		2.9129	2,795.5500	2.7956	(4.027)	0	0	0
2021/06/21	R186	05/05/2022	8.31	Put	Bond Future	2,161.0300		2.1610	2,234.8000	2.2348	3.414	0	0	0
2021/06/21	R186	05/05/2022	8.30	Call	Bond Future	2,889.1400		2.8891	2,772.3000	2.7723	(4.044)	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
2021/06/21	R186	05/05/2022	8.30	Put	Bond Future	2,176.9500	2.1769	2,251.1900	2.2512	3.410	0	0	0
2021/06/21	R197	05/08/2021			Bond Future	321.4054	321.4054	321.4509	321.4509	0.014	0.0000	0.0000	1,120
2021/06/21	R197	04/11/2021			Bond Future	325.0026	325.0026	325.0474	325.0474	0.014	0.0000	0.0000	0
2021/06/21	R197	03/02/2022			Bond Future	320.6882	320.6882	320.7326	320.7326	0.014	0.0000	0.0000	0
2021/06/21	R197	05/05/2022			Bond Future	324.5739	324.5739	324.6184	324.6184	0.014	0.0000	0.0000	0
2021/06/21	R202	05/08/2021			Bond Future	237.9566	237.9566	238.0067	238.0067	0.021	0.0000	0.0000	9,436
2021/06/21	R202	04/11/2021			Bond Future	240.6199	240.6199	240.6698	240.6698	0.021	0.0000	0.0000	0
2021/06/21	R202	03/02/2022			Bond Future	239.1339	239.1339	239.1837	239.1837	0.021	0.0000	0.0000	0
2021/06/21	R202	05/05/2022			Bond Future	242.0310	242.0310	242.0811	242.0811	0.021	0.0000	0.0000	0
2021/06/21	R209	05/08/2021	11.81	Call	Bond Future	8,825.7600	8.8258	8,106.3300	8.1063	(8.151)	0	0	0
2021/06/21	R209	05/08/2021	11.81	Put	Bond Future	65.7600	0.0658	79.0100	0.0790	20.149	0	0	0
2021/06/21	R209	05/08/2021			Bond Future	10.1737	72.7134	10.2991	71.9808	1.233	0.0000	0.0000	28,731
2021/06/21	R209	05/08/2021	11.80	Call	Bond Future	8,778.6000	8.7786	8,059.5000	8.0595	(8.192)	0	0	0
2021/06/21	R209	05/08/2021	11.80	Put	Bond Future	67.2300	0.0672	80.8100	0.0808	20.199	0	0	0
2021/06/21	R209	05/08/2021	11.79	Call	Bond Future	8,731.4200	8.7314	8,012.6600	8.0127	(8.232)	0	0	0
2021/06/21	R209	05/08/2021	11.79	Put	Bond Future	68.7400	0.0687	82.6600	0.0827	20.250	0	0	0
2021/06/21	R209	04/11/2021	10.00	Call	Bond Future	1,821.8200	1.8218	1,512.9400	1.5129	(16.954)	0	0	0
2021/06/21	R209	04/11/2021	10.00	Put	Bond Future	3,834.7400	3.8347	4,266.8300	4.2668	11.268	0	0	3,100
2021/06/21	R209	04/11/2021	12.00	Call	Bond Future	9,161.7700	9.1618	8,496.3000	8.4963	(7.264)	0	0	0
2021/06/21	R209	04/11/2021	12.00	Put	Bond Future	504.1300	0.5041	579.6300	0.5796	14.976	0	0	9,000
2021/06/21	R209	04/11/2021	10.50	Call	Bond Future	3,223.0800	3.2231	2,786.1100	2.7861	(13.558)	0	0	0
2021/06/21	R209	04/11/2021	12.19	Call	Bond Future	9,966.9800	9.9670	9,288.4600	9.2885	(6.808)	0	0	0
2021/06/21	R209	04/11/2021	12.19	Put	Bond Future	417.2100	0.4172	479.6600	0.4797	14.968	0	0	0
2021/06/21	R209	04/11/2021	12.17	Call	Bond Future	9,882.3000	9.8823	9,205.0500	9.2050	(6.853)	0	0	0
2021/06/21	R209	04/11/2021			Bond Future	10.3435	70.3696	10.4735	69.6286	1.257	0.0000	0.0000	4,785
2021/06/21	R209	04/11/2021	10.50	Put	Bond Future	2,332.5000	2.3325	2,636.5000	2.6365	13.033	0	0	9,400
2021/06/21	R209	04/11/2021	9.50	Put	Bond Future	5,924.0200	5.9240	6,485.6600	6.4857	9.481	0	0	0
2021/06/21	R209	04/11/2021	9.50	Call	Bond Future	832.1900	0.8322	652.8600	0.6529	(21.549)	0	0	6,000
2021/06/21	R209	04/11/2021	12.18	Call	Bond Future	9,924.6800	9.9247	9,246.7900	9.2468	(6.830)	0	0	0
2021/06/21	R209	04/11/2021	12.18	Put	Bond Future	421.3900	0.4214	484.4700	0.4845	14.970	0	0	0
2021/06/21	R209	04/11/2021	12.17	Put	Bond Future	425.5400	0.4255	489.2600	0.4893	14.974	0	0	0
2021/06/21	R209	03/02/2022	11.03	Call	Bond Future	5,051.3100	5.0513	4,554.4500	4.5544	(9.836)	0	0	0
2021/06/21	R209	03/02/2022	11.03	Put	Bond Future	2,255.5600	2.2556	2,508.5000	2.5085	11.214	0	0	0
2021/06/21	R209	03/02/2022	11.02	Call	Bond Future	5,015.9700	5.0160	4,520.7800	4.5208	(9.872)	0	0	0
2021/06/21	R209	03/02/2022	11.02	Put	Bond Future	2,273.1000	2.2731	2,527.7100	2.5277	11.201	0	0	0
2021/06/21	R209	03/02/2022			Bond Future	10.5164	71.1873	10.6512	70.4375	1.282	0.0000	0.0000	0
2021/06/21	R209	03/02/2022	11.04	Call	Bond Future	5,086.5100	5.0865	4,587.9900	4.5880	(9.801)	0	0	0
2021/06/21	R209	03/02/2022	11.04	Put	Bond Future	2,237.9300	2.2379	2,489.2100	2.4892	11.228	0	0	0
2021/06/21	R209	05/05/2022	11.44	Call	Bond Future	6,413.1400	6.4131	5,892.4600	5.8925	(8.119)	0	0	0
2021/06/21	R209	05/05/2022	11.44	Put	Bond Future	2,496.3300	2.4963	2,734.4700	2.7345	9.540	0	0	0
2021/06/21	R209	05/05/2022	11.43	Call	Bond Future	6,378.8900	6.3789	5,859.5200	5.8595	(8.142)	0	0	0
2021/06/21	R209	05/05/2022	11.43	Put	Bond Future	2,512.4000	2.5124	2,751.8500	2.7519	9.531	0	0	0
2021/06/21	R209	05/05/2022			Bond Future	10.6934	68.8923	10.8332	68.1335	1.308	0.0000	0.0000	0
2021/06/21	R209	05/05/2022	11.45	Call	Bond Future	6,447.6700	6.4477	5,925.7000	5.9257	(8.095)	0	0	0
2021/06/21	R209	05/05/2022	11.45	Put	Bond Future	2,480.5900	2.4806	2,717.4400	2.7174	9.548	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
2021/06/21	R210	05/08/2021			Bond Future	210.1072	210.1072	210.1460	210.1460	0.018	0.0000	0.0000	1,486
2021/06/21	R210	04/11/2021			Bond Future	209.6712	209.6712	209.7096	209.7096	0.018	0.0000	0.0000	0
2021/06/21	R210	03/02/2022			Bond Future	212.1563	212.1563	212.1946	212.1946	0.018	0.0000	0.0000	0
2021/06/21	R210	05/05/2022			Bond Future	211.8838	211.8838	211.9223	211.9223	0.018	0.0000	0.0000	0
2021/06/21	R212	05/08/2021			Bond Future	172.7547	172.7547	172.7761	172.7761	0.012	0.0000	0.0000	2,207
2021/06/21	R212	04/11/2021			Bond Future	174.6886	174.6886	174.7095	174.7095	0.012	0.0000	0.0000	0
2021/06/21	R213	05/08/2021	10.85	Call	Bond Future	7,924.5300	7.9245	7,238.9100	7.2389	(8.652)	0	0	0
2021/06/21	R213	05/08/2021	10.85	Put	Bond Future	72.8000	0.0728	89.0300	0.0890	22.294	0	0	0
2021/06/21	R213	05/08/2021	10.84	Call	Bond Future	7,876.8000	7.8768	7,191.6100	7.1916	(8.699)	0	0	0
2021/06/21	R213	05/08/2021	10.84	Put	Bond Future	74.6100	0.0746	91.2700	0.0913	22.329	0	0	0
2021/06/21	R213	05/08/2021	10.14	Put	Bond Future	369.4200	0.3694	455.3000	0.4553	23.247	0	0	0
2021/06/21	R213	05/08/2021	9.34	Put	Bond Future	1,680.7100	1.6807	2,007.8400	2.0078	19.464	0	0	0
2021/06/21	R213	05/08/2021	9.34	Call	Bond Future	1,557.6600	1.5577	1,182.9400	1.1829	(24.057)	0	0	0
2021/06/21	R213	05/08/2021			Bond Future	9.3619	88.4087	9.4875	87.7069	1.342	0.0000	0.0000	9,050
2021/06/21	R213	05/08/2021	10.86	Call	Bond Future	7,972.2900	7.9723	7,286.2500	7.2863	(8.605)	0	0	0
2021/06/21	R213	05/08/2021	10.86	Put	Bond Future	71.0600	0.0711	86.8700	0.0869	22.249	0	0	0
2021/06/21	R213	05/08/2021	10.78	Call	Bond Future	7,590.3400	7.5903	6,907.9400	6.9079	(8.990)	0	0	0
2021/06/21	R213	05/08/2021	10.78	Put	Bond Future	86.2700	0.0863	105.7200	0.1057	22.545	0	0	0
2021/06/21	R213	05/08/2021	10.14	Call	Bond Future	4,598.0500	4.5981	3,982.0800	3.9821	(13.396)	0	0	0
2021/06/21	R213	04/11/2021	11.10	Put	Bond Future	496.9900	0.4970	575.3600	0.5754	15.769	0	0	0
2021/06/21	R213	04/11/2021	11.11	Call	Bond Future	8,477.3000	8.4773	7,844.9500	7.8450	(7.459)	0	0	0
2021/06/21	R213	04/11/2021	11.09	Put	Bond Future	502.4800	0.5025	581.6800	0.5817	15.762	0	0	0
2021/06/21	R213	04/11/2021			Bond Future	9.5485	85.8474	9.6794	85.1375	1.371	0.0000	0.0000	0
2021/06/21	R213	04/11/2021	11.10	Call	Bond Future	8,434.7800	8.4348	7,803.2500	7.8033	(7.487)	0	0	0
2021/06/21	R213	04/11/2021	11.11	Put	Bond Future	491.5600	0.4916	569.1100	0.5691	15.776	0	0	0
2021/06/21	R213	04/11/2021	11.09	Call	Bond Future	8,392.2900	8.3923	7,761.5900	7.7616	(7.515)	0	0	0
2021/06/21	R213	03/02/2022	10.67	Call	Bond Future	6,296.4500	6.2964	5,765.2500	5.7652	(8.436)	0	0	0
2021/06/21	R213	03/02/2022	10.67	Put	Bond Future	1,578.9900	1.5790	1,766.1700	1.7662	11.854	0	0	220
2021/06/21	R213	03/02/2022	10.60	Put	Bond Future	1,667.1800	1.6672	1,863.5600	1.8636	11.779	0	0	430
2021/06/21	R213	03/02/2022	10.00	Call	Bond Future	4,001.1400	4.0011	3,572.9400	3.5729	(10.702)	0	0	0
2021/06/21	R213	03/02/2022	10.00	Put	Bond Future	2,659.9900	2.6600	2,950.1700	2.9502	10.909	0	0	430
2021/06/21	R213	03/02/2022	9.22	Put	Bond Future	4,811.4800	4.8115	5,250.7200	5.2507	9.129	0	0	0
2021/06/21	R213	03/02/2022	8.80	Put	Bond Future	6,396.6900	6.3967	6,916.5800	6.9166	8.127	0	0	0
2021/06/21	R213	03/02/2022	8.80	Call	Bond Future	1,211.8900	1.2119	1,013.4000	1.0134	(16.379)	0	0	102
2021/06/21	R213	03/02/2022	9.58	Put	Bond Future	3,687.8200	3.6878	4,056.5400	4.0565	9.998	0	0	200
2021/06/21	R213	03/02/2022	8.63	Put	Bond Future	7,125.6400	7.1256	7,676.0400	7.6760	7.724	0	0	0
2021/06/21	R213	03/02/2022	8.63	Call	Bond Future	963.4900	0.9635	795.5100	0.7955	(17.435)	0	0	200
2021/06/21	R213	03/02/2022	9.98	Call	Bond Future	3,940.0000	3.9400	3,515.3600	3.5154	(10.778)	0	0	0
2021/06/21	R213	03/02/2022	9.98	Put	Bond Future	2,702.4800	2.7025	2,996.2200	2.9962	10.869	0	0	0
2021/06/21	R213	03/02/2022			Bond Future	9.7436	86.8446	9.8803	86.1262	1.403	0.0000	0.0000	0
2021/06/21	R213	03/02/2022	10.17	Call	Bond Future	4,548.1700	4.5482	4,090.7800	4.0908	(10.057)	0	0	0
2021/06/21	R213	03/02/2022	10.17	Put	Bond Future	2,332.9500	2.3329	2,593.9400	2.5939	11.187	0	0	220
2021/06/21	R213	03/02/2022	9.15	Put	Bond Future	5,054.6600	5.0547	5,507.6200	5.5076	8.961	0	0	0
2021/06/21	R213	03/02/2022	9.15	Call	Bond Future	1,839.7000	1.8397	1,574.2800	1.5743	(14.427)	0	0	220
2021/06/21	R213	03/02/2022	10.60	Call	Bond Future	6,040.3800	6.0404	5,518.3800	5.5184	(8.642)	0	0	0

Deal Date	Contract Details		Strike	C/P	Product	Previous Days Closing	Previous Days Yield	Previous Days Closing Price	Today's Closing	Today's Yield	% Movement in MTM	Today's High	Today's Low	Open Interest
2021/06/21	R213	03/02/2022	9.22	Call	Bond Future	1,983.7700		1.9838	1,704.6300	1.7046	(14.071)	0	0	430
2021/06/21	R213	03/02/2022	10.25	Call	Bond Future	4,814.6300		4.8146	4,344.2000	4.3442	(9.771)	0	0	0
2021/06/21	R213	03/02/2022	10.25	Put	Bond Future	2,192.2300		2.1922	2,440.1800	2.4402	11.310	0	0	102
2021/06/21	R213	03/02/2022	9.76	Call	Bond Future	3,293.8700		3.2939	2,909.7300	2.9097	(11.662)	0	0	0
2021/06/21	R213	03/02/2022	9.76	Put	Bond Future	3,207.4000		3.2074	3,541.6400	3.5416	10.421	0	0	102
2021/06/21	R213	03/02/2022	10.15	Call	Bond Future	4,482.4800		4.4825	4,028.4300	4.0284	(10.129)	0	0	0
2021/06/21	R213	03/02/2022	10.15	Put	Bond Future	2,369.4700		2.3695	2,633.8000	2.6338	11.156	0	0	200
2021/06/21	R213	03/02/2022	9.58	Call	Bond Future	2,817.1000		2.8171	2,467.4400	2.4674	(12.412)	0	0	0
2021/06/21	R213	03/02/2022	9.97	Call	Bond Future	3,909.5800		3.9096	3,486.7300	3.4867	(10.816)	0	0	0
2021/06/21	R213	03/02/2022	9.97	Put	Bond Future	2,723.9300		2.7239	3,019.4600	3.0195	10.849	0	0	0
2021/06/21	R213	03/02/2022	9.96	Call	Bond Future	3,878.9900		3.8790	3,457.9300	3.4579	(10.855)	0	0	0
2021/06/21	R213	03/02/2022	9.96	Put	Bond Future	2,745.2600		2.7453	3,042.5800	3.0426	10.830	0	0	0
2021/06/21	R213	05/05/2022	10.65	Put	Bond Future	2,341.8200		2.3418	2,578.3400	2.5783	10.100	0	0	0
2021/06/21	R213	05/05/2022	10.63	Call	Bond Future	5,821.0800		5.8211	5,333.1500	5.3332	(8.382)	0	0	0
2021/06/21	R213	05/05/2022			Bond Future	9.9390		84.3448	10.0816	83.6178	1.435	0.0000	0.0000	0
2021/06/21	R213	05/05/2022	10.64	Call	Bond Future	5,853.9800		5.8540	5,364.7400	5.3647	(8.357)	0	0	0
2021/06/21	R213	05/05/2022	10.64	Put	Bond Future	2,357.0700		2.3571	2,594.9000	2.5949	10.090	0	0	0
2021/06/21	R213	05/05/2022	10.65	Call	Bond Future	5,887.2200		5.8872	5,396.6700	5.3967	(8.332)	0	0	0
2021/06/21	R213	05/05/2022	10.63	Put	Bond Future	2,372.7100		2.3727	2,611.8500	2.6119	10.079	0	0	0
2021/06/21	R214	05/08/2021	12.03	Put	Bond Future	105.4600		0.1055	128.8500	0.1288	22.179	0	0	0
2021/06/21	R214	05/08/2021	12.01	Call	Bond Future	8,007.3200		8.0073	7,254.2400	7.2542	(9.405)	0	0	0
2021/06/21	R214	05/08/2021			Bond Future	10.5576		69.5961	10.6882	68.8186	1.237	0.0000	0.0000	17,880
2021/06/21	R214	05/08/2021	12.02	Call	Bond Future	8,054.2200		8.0542	7,300.6100	7.3006	(9.357)	0	0	0
2021/06/21	R214	05/08/2021	12.02	Put	Bond Future	107.6000		0.1076	131.5100	0.1315	22.221	0	0	0
2021/06/21	R214	05/08/2021	12.03	Call	Bond Future	8,101.1000		8.1011	7,346.9700	7.3470	(9.309)	0	0	0
2021/06/21	R214	05/08/2021	12.01	Put	Bond Future	109.7800		0.1098	134.2200	0.1342	22.263	0	0	0
2021/06/21	R214	04/11/2021	12.47	Call	Bond Future	9,576.0500		9.5761	8,865.8900	8.8659	(7.416)	0	0	0
2021/06/21	R214	04/11/2021	12.46	Call	Bond Future	9,534.3300		9.5343	8,824.8900	8.8249	(7.441)	0	0	0
2021/06/21	R214	04/11/2021	12.46	Put	Bond Future	491.0300		0.4910	567.9300	0.5679	15.661	0	0	0
2021/06/21	R214	04/11/2021			Bond Future	10.7256		67.0809	10.8610	66.2946	1.263	0.0000	0.0000	0
2021/06/21	R214	04/11/2021	12.47	Put	Bond Future	486.5200		0.4865	562.7000	0.5627	15.658	0	0	0
2021/06/21	R214	04/11/2021	12.48	Call	Bond Future	9,617.6700		9.6177	8,906.8000	8.9068	(7.391)	0	0	0
2021/06/21	R214	04/11/2021	12.48	Put	Bond Future	481.9800		0.4820	557.4500	0.5574	15.658	0	0	0
2021/06/21	R214	03/02/2022	11.40	Put	Bond Future	2,392.5100		2.3925	2,664.5600	2.6646	11.371	0	0	0
2021/06/21	R214	03/02/2022	11.41	Call	Bond Future	5,191.4200		5.1914	4,666.0600	4.6661	(10.120)	0	0	0
2021/06/21	R214	03/02/2022	11.39	Put	Bond Future	2,410.6400		2.4106	2,684.4200	2.6844	11.357	0	0	0
2021/06/21	R214	03/02/2022			Bond Future	10.8995		67.8602	11.0401	67.0646	1.290	0.0000	0.0000	0
2021/06/21	R214	03/02/2022	11.40	Call	Bond Future	5,155.9000		5.1559	4,632.2700	4.6323	(10.156)	0	0	0
2021/06/21	R214	03/02/2022	11.41	Put	Bond Future	2,374.7200		2.3747	2,645.0400	2.6450	11.383	0	0	0
2021/06/21	R214	03/02/2022	11.39	Call	Bond Future	5,120.6500		5.1207	4,598.7500	4.5988	(10.192)	0	0	0
2021/06/21	R214	05/05/2022	11.74	Put	Bond Future	2,654.9700		2.6550	2,918.3800	2.9184	9.921	0	0	0
2021/06/21	R214	05/05/2022	11.75	Call	Bond Future	6,256.0400		6.2560	5,712.8300	5.7128	(8.683)	0	0	0
2021/06/21	R214	05/05/2022	11.73	Put	Bond Future	2,671.7800		2.6718	2,936.6000	2.9366	9.912	0	0	0
2021/06/21	R214	05/05/2022			Bond Future	11.0709		65.3872	11.2167	64.5820	1.317	0.0000	0.0000	0
2021/06/21	R214	05/05/2022	11.74	Call	Bond Future	6,221.6100		6.2216	5,679.8000	5.6798	(8.709)	0	0	0
2021/06/21	R214	05/05/2022	11.75	Put	Bond Future	2,638.5000		2.6385	2,900.5100	2.9005	9.930	0	0	0
2021/06/21	R214	05/05/2022	11.73	Call	Bond Future	6,187.4500		6.1875	5,647.0500	5.6471	(8.734)	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
2021/06/21	R248	05/08/2021	12.51	Put	Bond Future	59.6200	0.0596	71.0000	0.0710	19.088	0	0	0
2021/06/21	R248	05/08/2021	12.52	Call	Bond Future	12,932.8600	12.9329	11,957.7800	11.9578	(7.540)	0	0	0
2021/06/21	R248	05/08/2021	12.50	Put	Bond Future	61.1400	0.0611	72.8200	0.0728	19.104	0	0	0
2021/06/21	R248	05/08/2021	11.20	Put	Bond Future	677.2000	0.6772	840.4400	0.8404	24.105	0	0	0
2021/06/21	R248	05/08/2021	11.20	Call	Bond Future	5,300.1500	5.3001	4,477.2300	4.4772	(15.526)	0	0	0
2021/06/21	R248	05/08/2021	10.50	Put	Bond Future	2,394.4000	2.3944	2,880.9000	2.8809	20.318	0	0	0
2021/06/21	R248	05/08/2021	10.30	Call	Bond Future	1,268.0800	1.2681	887.0300	0.8870	(30.049)	0	0	1,300
2021/06/21	R248	05/08/2021	10.90	Put	Bond Future	1,177.2500	1.1772	1,451.5000	1.4515	23.296	0	0	0
2021/06/21	R248	05/08/2021	10.90	Call	Bond Future	3,683.0800	3.6831	2,971.1700	2.9712	(19.329)	0	0	1,300
2021/06/21	R248	05/08/2021	10.60	Put	Bond Future	2,018.5300	2.0185	2,446.9200	2.4469	21.223	0	0	0
2021/06/21	R248	05/08/2021	10.60	Call	Bond Future	2,305.9300	2.3059	1,748.1600	1.7482	(24.189)	0	0	0
2021/06/21	R248	05/08/2021			Bond Future	10.5621	87.8469	10.6930	86.8607	1.239	0.0000	0.0000	171,004
2021/06/21	R248	05/08/2021	12.51	Call	Bond Future	12,877.7200	12.8777	11,902.9400	11.9029	(7.570)	0	0	0
2021/06/21	R248	05/08/2021	12.52	Put	Bond Future	58.1200	0.0581	69.2000	0.0692	19.064	0	0	0
2021/06/21	R248	05/08/2021	12.50	Call	Bond Future	12,822.5100	12.8225	11,848.0300	11.8480	(7.600)	0	0	0
2021/06/21	R248	05/08/2021	10.00	Put	Bond Future	5,062.3700	5.0624	5,832.2900	5.8323	15.209	0	0	0
2021/06/21	R248	05/08/2021	10.00	Call	Bond Future	583.5700	0.5836	367.3300	0.3673	(37.055)	0	0	0
2021/06/21	R248	05/08/2021	10.50	Call	Bond Future	1,918.7400	1.9187	1,419.0800	1.4191	(26.041)	0	0	0
2021/06/21	R248	05/08/2021	10.30	Put	Bond Future	3,306.6600	3.3067	3,911.7700	3.9118	18.300	0	0	0
2021/06/21	R248	04/11/2021	12.85	Call	Bond Future	13,867.4800	13.8675	12,938.4600	12.9385	(6.699)	0	0	0
2021/06/21	R248	04/11/2021	12.85	Put	Bond Future	428.5500	0.4285	496.8400	0.4968	15.935	0	0	0
2021/06/21	R248	04/11/2021			Bond Future	10.7293	84.3972	10.8653	83.3999	1.267	0.0000	0.0000	0
2021/06/21	R248	04/11/2021	10.30	Put	Bond Future	5,302.1200	5.3021	5,921.7800	5.9218	11.687	0	0	0
2021/06/21	R248	04/11/2021	10.30	Call	Bond Future	2,010.2500	2.0103	1,632.6000	1.6326	(18.786)	0	0	1,200
2021/06/21	R248	04/11/2021	9.60	Put	Bond Future	9,762.4000	9.7624	10,607.2200	10.6072	8.654	0	0	0
2021/06/21	R248	04/11/2021	9.60	Call	Bond Future	594.6300	0.5946	442.1400	0.4421	(25.645)	0	0	1,200
2021/06/21	R248	04/11/2021	12.84	Call	Bond Future	13,819.0300	13.8190	12,890.7900	12.8908	(6.717)	0	0	0
2021/06/21	R248	04/11/2021	12.84	Put	Bond Future	434.1300	0.4341	503.2000	0.5032	15.910	0	0	0
2021/06/21	R248	04/11/2021	12.83	Call	Bond Future	13,770.5600	13.7706	12,843.1200	12.8431	(6.735)	0	0	0
2021/06/21	R248	04/11/2021	12.83	Put	Bond Future	439.7700	0.4398	509.6400	0.5096	15.888	0	0	0
2021/06/21	R248	03/02/2022	11.48	Call	Bond Future	6,775.4400	6.7754	6,094.7500	6.0948	(10.046)	0	0	0
2021/06/21	R248	03/02/2022	11.49	Put	Bond Future	2,773.4600	2.7735	3,099.7500	3.0998	11.765	0	0	0
2021/06/21	R248	03/02/2022	11.47	Call	Bond Future	6,730.1500	6.7301	6,051.5800	6.0516	(10.083)	0	0	0
2021/06/21	R248	03/02/2022			Bond Future	10.9027	85.3776	11.0443	84.3685	1.298	0.0000	0.0000	0
2021/06/21	R248	03/02/2022	11.48	Put	Bond Future	2,794.2800	2.7943	3,122.6700	3.1227	11.752	0	0	0
2021/06/21	R248	03/02/2022	11.49	Call	Bond Future	6,820.5400	6.8205	6,137.7500	6.1377	(10.011)	0	0	0
2021/06/21	R248	03/02/2022	11.47	Put	Bond Future	2,815.0200	2.8150	3,145.5300	3.1455	11.741	0	0	0
2021/06/21	R248	05/05/2022	11.80	Call	Bond Future	7,994.5600	7.9946	7,297.4000	7.2974	(8.720)	0	0	0
2021/06/21	R248	05/05/2022	11.79	Call	Bond Future	7,951.3800	7.9514	7,255.9700	7.2560	(8.746)	0	0	0
2021/06/21	R248	05/05/2022	11.79	Put	Bond Future	3,188.6800	3.1887	3,514.5000	3.5145	10.218	0	0	0
2021/06/21	R248	05/05/2022			Bond Future	11.0735	81.9777	11.2207	80.9565	1.330	0.0000	0.0000	0
2021/06/21	R248	05/05/2022	11.80	Put	Bond Future	3,168.9500	3.1689	3,493.0200	3.4930	10.226	0	0	0
2021/06/21	R248	05/05/2022	11.81	Call	Bond Future	8,037.7900	8.0378	7,338.8900	7.3389	(8.695)	0	0	0
2021/06/21	R248	05/05/2022	11.81	Put	Bond Future	3,149.3500	3.1494	3,471.6800	3.4717	10.235	0	0	0

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